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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

MICO INSURANCE COMPANY

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 40932 Employer's ID Number 31-1022150

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

Country of Domicile United States of America

Incorporated/Organized 11/30/1981 Commenced Business 12/03/1981

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

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

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

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

Internet Website Address ENCOVA.COM

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

OFFICERS

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

OTHER

GREGORY ARTHUR BURTON, EXECUTIVE CHAIR

DIRECTORS OR TRUSTEES

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

State of OH
County of FRANKLIN SS

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

THOMAS JOSPEH OBROKTA JR.	MARCHELLE ELAINE MOORE	JAMES CHRISTOPHER HOWAT
PRESIDENT & CHIEF EXECUTIVE OFFICER	SECRETARY	TREASURER

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

Deborah Dailey

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

NOTARIAL SEAL STATE OF OHIO

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	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	1,060,520	3.162	1,060,520		1,060,520	3.162
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	50,000	0.149	50,000		50,000	0.149
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	255,885	0.763	255,885		255,885	0.763
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,601,197	7.755	2,601,197		2,601,197	7.755
1.06 Industrial and miscellaneous	5,224,788	15.577	5,224,788		5,224,788	15.577
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	9,192,389	27.407	9,192,389	0	9,192,389	27.407
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)	942,869	2.811	942,869		942,869	2.811
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		0.000			0	0.000
3.05 Mutual funds	933,762	2.784	933,762		933,762	2.784
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	1,876,631	5.595	1,876,631	0	1,876,631	5.595
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)	(13,280)	(0.040)	(13,280)		(13,280)	(0.040)
6.02 Cash equivalents (Schedule E, Part 2)	22,485,147	67.038	22,485,146		22,485,146	67.038
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	22,471,867	66.998	22,471,866	0	22,471,866	66.998
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	33,540,887	100.000	33,540,886	0	33,540,886	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		438,264
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	3,969	3,969
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9	(207,559)	(207,559)
6.	Total gain (loss) on disposals, Part 3, Column 19		217,035
7.	Deduct amounts received on disposals, Part 3, Column 16		451,708
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		11,072,921
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,172,395
3.	Accrual of discount		9,513
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	240,830	
	4.4. Part 4, Column 11	(402,407)	(161,576)
5.	Total gain (loss) on disposals, Part 4, Column 19		603,033
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,584,948
7.	Deduct amortization of premium		42,194
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	123	
	9.4. Part 4, Column 13	0	123
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)		11,069,021
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		11,069,021

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,060,520	1,050,952	1,061,449	1,059,489
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	1,060,520	1,050,952	1,061,449	1,059,489
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	50,000	49,592	50,000	50,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	255,885	246,977	256,179	250,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	2,601,197	2,661,428	2,616,737	2,501,582
Industrial and Miscellaneous, SVO	8.	United States	4,944,679	5,123,773	4,959,765	4,913,519
Identified Funds, Unaffiliated Bank	9.	Canada	118,132	131,915	119,393	115,000
Loans and Hybrid Securities	10.	Other Countries	161,977	183,181	165,218	150,000
(unaffiliated)	11.	Totals	5,224,788	5,438,869	5,244,376	5,178,519
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	9,192,389	9,447,817	9,228,741	9,039,591
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	1,849,746	1,849,746	1,271,357	
Industrial and Miscellaneous	21.	Canada	1,574	1,574	1,006	
(unaffiliated)	22.	Other Countries	25,311	25,311	14,326	
	23.	Totals	1,876,631	1,876,631	1,286,689	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	1,876,631	1,876,631	1,286,689	
	26.	Total Stocks	1,876,631	1,876,631	1,286,689	
	27.	Total Bonds and Stocks	11,069,020	11,324,448	10,515,430	

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	354,958	1,055,559	0	0	0	XXX	1,410,517	14.8	2,030,967	23.5	1,410,517	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	354,958	1,055,559	0	0	0	XXX	1,410,517	14.8	2,030,967	23.5	1,410,517	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	50,000	XXX	50,000	0.5	50,000	0.6	50,000	0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	0	0	0	0	50,000	XXX	50,000	0.5	50,000	0.6	50,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	100,000	155,885	0	XXX	255,885	2.7	50,000	0.6	255,885	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	100,000	155,885	0	XXX	255,885	2.7	50,000	0.6	255,885	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	233,248	697,475	1,000,931	647,634	21,908	XXX	2,601,197	27.3	2,668,364	30.9	2,601,197	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	233,248	697,475	1,000,931	647,634	21,908	XXX	2,601,197	27.3	2,668,364	30.9	2,601,197	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	1,212,051	2,224,488	550,449	241,791	358,794	XXX	4,587,573	48.1	3,281,593	38.0	4,022,233	565,340
6.2 NAIC 2	49,979	149,774	166,738	68,205	202,519	XXX	637,215	6.7	539,321	6.2	580,893	56,322
6.3 NAIC 3						XXX	0	0.0	24,976	0.3		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	1,262,030	2,374,262	717,188	309,996	561,313	XXX	5,224,788	54.8	3,845,889	44.5	4,603,125	621,663
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) 1,800,257	3,977,522	1,651,380	1,045,310	430,702	0	8,905,171	93.3	XXX	XXX	8,339,831	565,340
11.2 NAIC 2	(d) 49,979	149,774	166,738	68,205	202,519	0	637,215	6.7	XXX	XXX	580,893	56,322
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	1,850,236	4,127,296	1,818,119	1,113,515	633,221	0	(b) 9,542,386	100.0	XXX	XXX	8,920,724	621,663
11.8 Line 11.7 as a % of Col. 7	19.4	43.3	19.1	11.7	6.6	0.0	100.0	XXX	XXX	XXX	93.5	6.5
12. Total Bonds Prior Year												
12.1 NAIC 1	1,945,554	3,452,685	1,581,513	685,842	415,330	0	XXX	XXX	8,080,924	93.5	7,629,600	451,324
12.2 NAIC 2	0	0	268,328	68,390	202,603	0	XXX	XXX	539,321	6.2	482,176	57,145
12.3 NAIC 3	0	24,976	0	0	0	0	XXX	XXX	24,976	0.3	24,976	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	1,945,554	3,477,661	1,849,841	754,231	617,933	0	XXX	XXX	(b) 8,645,221	100.0	8,136,752	508,468
12.8 Line 12.7 as a % of Col. 9	22.5	40.2	21.4	8.7	7.1	0.0	XXX	XXX	100.0	XXX	94.1	5.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,550,642	3,661,797	1,651,380	1,045,310	430,702	0	8,339,831	87.4	7,629,600	88.3	8,339,831	XXX
13.2 NAIC 2	49,979	149,774	110,416	68,205	202,519	0	580,893	6.1	482,176	5.6	580,893	XXX
13.3 NAIC 3							0	0.0	24,976	0.3	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	1,600,620	3,811,571	1,761,796	1,113,515	633,221	0	8,920,724	93.5	8,136,752	94.1	8,920,724	XXX
13.8 Line 13.7 as a % of Col. 7	17.9	42.7	19.7	12.5	7.1	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	16.8	39.9	18.5	11.7	6.6	0.0	93.5	XXX	XXX	XXX	93.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	249,616	315,725	0	0	0	0	565,340	5.9	451,324	5.2	XXX	565,340
14.2 NAIC 2	0	0	56,322	0	0	0	56,322	0.6	57,145	0.7	XXX	56,322
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	249,616	315,725	56,322	0	0	0	621,663	6.5	508,468	5.9	XXX	621,663
14.8 Line 14.7 as a % of Col. 7	40.2	50.8	9.1	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	2.6	3.3	0.6	0.0	0.0	0.0	6.5	XXX	XXX	XXX	XXX	6.5

(a) Includes $ 520,237 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... 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 $ 349,997 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MICO INSURANCE COMPANY

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	349,997	1,050,916	0	0	0	XXX	1,400,913	14.7	2,014,518	23.3	1,400,913	0
1.02 Residential Mortgage-Backed Securities	4,961	4,643	0	0	0	XXX	9,604	0.1	16,449	0.2	9,604	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	354,958	1,055,559	0	0	0	XXX	1,410,517	14.8	2,030,967	23.5	1,410,517	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	50,000	XXX	50,000	0.5	50,000	0.6	50,000	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	0	0	0	0	50,000	XXX	50,000	0.5	50,000	0.6	50,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	100,000	155,885	0	XXX	255,885	2.7	50,000	0.6	255,885	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	100,000	155,885	0	XXX	255,885	2.7	50,000	0.6	255,885	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	613,889	433,222	0	XXX	1,047,112	11.0	975,064	11.3	1,047,112	0
5.02 Residential Mortgage-Backed Securities	233,248	697,475	387,041	214,412	21,908	XXX	1,554,085	16.3	1,693,301	19.6	1,554,085	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	233,248	697,475	1,000,931	647,634	21,908	XXX	2,601,197	27.3	2,668,364	30.9	2,601,197	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	149,804	1,000,178	717,188	309,996	561,313	XXX	2,738,478	28.7	2,166,164	25.1	2,482,237	256,241
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.03 Commercial Mortgage-Backed Securities	0	405,811	0	0	0	XXX	405,811	4.3	671,090	7.8	304,386	101,426
6.04 Other Loan-Backed and Structured Securities	1,112,226	968,272	0	0	0	XXX	2,080,498	21.8	1,008,636	11.7	1,816,503	263,995
6.05 Totals	1,262,030	2,374,262	717,188	309,996	561,313	XXX	5,224,788	54.8	3,845,889	44.5	4,603,125	621,663
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	499,801	2,051,094	1,431,077	899,103	611,313	XXX	5,492,387	57.6	XXX	XXX	5,236,146	256,241
11.02 Residential Mortgage-Backed Securities	238,209	702,118	387,041	214,412	21,908	XXX	1,563,689	16.4	XXX	XXX	1,563,689	0
11.03 Commercial Mortgage-Backed Securities	0	405,811	0	0	0	XXX	405,811	4.3	XXX	XXX	304,386	101,426
11.04 Other Loan-Backed and Structured Securities	1,112,226	968,272	0	0	0	XXX	2,080,498	21.8	XXX	XXX	1,816,503	263,995
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	1,850,236	4,127,296	1,818,119	1,113,515	633,221	0	9,542,386	100.0	XXX	XXX	8,920,724	621,663
11.09 Line 11.08 as a % of Col. 7	19.4	43.3	19.1	11.7	6.6	0.0	100.0	XXX	XXX	XXX	93.5	6.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,063,330	1,575,100	1,331,962	670,617	614,737	XXX	XXX	XXX	5,255,746	60.8	5,198,601	57,145
12.02 Residential Mortgage-Backed Securities	398,379	912,639	311,921	83,614	3,196	XXX	XXX	XXX	1,709,750	19.8	1,709,750	0
12.03 Commercial Mortgage-Backed Securities	263,478	201,654	205,958	0	0	XXX	XXX	XXX	671,090	7.8	369,758	301,331
12.04 Other Loan-Backed and Structured Securities	220,368	788,268	0	0	0	XXX	XXX	XXX	1,008,636	11.7	858,643	149,992
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	1,945,554	3,477,661	1,849,841	754,231	617,933	0	XXX	XXX	8,645,221	100.0	8,136,752	508,468
12.09 Line 12.08 as a % of Col. 9	22.5	40.2	21.4	8.7	7.1	0.0	XXX	XXX	100.0	XXX	94.1	5.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	499,801	1,851,175	1,374,755	899,103	611,313	XXX	5,236,146	54.9	5,198,601	60.1	5,236,146	XXX
13.02 Residential Mortgage-Backed Securities	238,209	702,118	387,041	214,412	21,908	XXX	1,563,689	16.4	1,709,750	19.8	1,563,689	XXX
13.03 Commercial Mortgage-Backed Securities	0	304,386	0	0	0	XXX	304,386	3.2	369,758	4.3	304,386	XXX
13.04 Other Loan-Backed and Structured Securities	862,611	953,892	0	0	0	XXX	1,816,503	19.0	858,643	9.9	1,816,503	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	1,600,620	3,811,571	1,761,796	1,113,515	633,221	0	8,920,724	93.5	8,136,752	94.1	8,920,724	XXX
13.09 Line 13.08 as a % of Col. 7	17.9	42.7	19.7	12.5	7.1	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	16.8	39.9	18.5	11.7	6.6	0.0	93.5	XXX	XXX	XXX	93.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	199,919	56,322	0	0	XXX	256,241	2.7	57,145	0.7	XXX	256,241
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	101,426	0	0	0	XXX	101,426	1.1	301,331	3.5	XXX	101,426
14.04 Other Loan-Backed and Structured Securities	249,616	14,380	0	0	0	XXX	263,995	2.8	149,992	1.7	XXX	263,995
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	249,616	315,725	56,322	0	0	0	621,663	6.5	508,468	5.9	XXX	621,663
14.09 Line 14.08 as a % of Col. 7	40.2	50.8	9.1	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	2.6	3.3	0.6	0.0	0.0	0.0	6.5	XXX	XXX	XXX	XXX	6.5

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	955,893	0	955,893	0
2. Cost of cash equivalents acquired	27,068,236	349,996	26,718,240	0
3. Accrual of discount	1	1	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	5,538,984	0	5,538,984	0
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	22,485,146	349,997	22,135,149	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	22,485,146	349,997	22,135,149	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated										
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007			3,969		
2599999. Joint Venture Interests - Other - Unaffiliated							0	3,969	0	XXX
4899999. Total - Unaffiliated							0	3,969	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							0	3,969	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Other - Unaffiliated																			
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007	05/25/2021	438,264	(207,559)				(207,559)			451,708		217,035	217,035	263,497
2599999. Joint Venture Interests - Other - Unaffiliated							438,264	(207,559)	0	0	0	(207,559)	0	0	451,708	0	217,035	217,035	263,497
4899999. Total - Unaffiliated							438,264	(207,559)	0	0	0	(207,559)	0	0	451,708	0	217,035	217,035	263,497
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							438,264	(207,559)	0	0	0	(207,559)	0	0	451,708	0	217,035	217,035	263,497

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
91282C-AW-1	UNITED STATES TREASURY	SD			1.A	1,051,433	99.1719	1,041,305	1,050,000	1,050,916	0	(488)	0	0	0.250	0.203	MN	341	2,625	12/10/2020	11/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,051,433	XXX	1,041,305	1,050,000	1,050,916	0	(488)	0	0	XXX	XXX	XXX	341	2,625	XXX	XXX
38377R-VK-8	GNR 2010-166 GP - CMO/RMBS			4	1.A	10,016	101.6652	9,647	9,489	9,604	0	(42)	0	0	3.000	1.752	MON	24	285	04/20/2012	04/20/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						10,016	XXX	9,647	9,489	9,604	0	(42)	0	0	XXX	XXX	XXX	24	285	XXX	XXX
0599999. Total - U.S. Government Bonds						1,061,449	XXX	1,050,952	1,059,489	1,060,520	0	(531)	0	0	XXX	XXX	XXX	365	2,910	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
68609T-A6-5	OREGON ST	SD		1,2	1.B FE	50,000	99.1830	49,592	50,000	50,000	0	0	0	0	2.419	2.419	FA	1,764	0	07/09/2020	08/01/2043
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						50,000	XXX	49,592	50,000	50,000	0	0	0	0	XXX	XXX	XXX	1,764	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						50,000	XXX	49,592	50,000	50,000	0	0	0	0	XXX	XXX	XXX	1,764	0	XXX	XXX
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1	1.B FE	56,179	109.2950	54,648	50,000	55,885	0	(294)	0	0	3.338	2.434	AO	417	1,669	01/08/2021	10/01/2037
798186-P9-7	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	50,000	92.6050	46,303	50,000	50,000	0	0	0	0	1.927	1.927	FA	401	511	01/08/2021	08/01/2034
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	50,000	92.4900	46,245	50,000	50,000	0	0	0	0	2.027	2.027	FA	422	538	01/08/2021	08/01/2035
910678-S9-3	UNITED INDPT SCH DIST TEX	SD		2	1.A FE	50,000	102.1710	51,086	50,000	50,000	0	0	0	0	2.800	2.800	FA	1,929	0	02/12/2020	08/15/2040
932423-VN-3	WALLED LAKE MICH CONS SCH DIST				1.B FE	50,000	97.3920	48,696	50,000	50,000	0	0	0	0	1.522	1.522	MN	127	552	01/15/2021	05/01/2029
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						256,179	XXX	246,977	250,000	255,885	0	(294)	0	0	XXX	XXX	XXX	3,297	3,270	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						256,179	XXX	246,977	250,000	255,885	0	(294)	0	0	XXX	XXX	XXX	3,297	3,270	XXX	XXX
220245-L8-5	CORPUS CHRISTI TEX UTIL SYS REV	SD		2	1.D FE	101,960	103.0320	103,032	100,000	101,682	0	(200)	0	0	2.809	2.562	JJ	2,700	0	08/12/2020	07/15/2040
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R	SD		1,2	1.C FE	100,000	101.3080	101,308	100,000	100,000	0	0	0	0	3.216	3.216	AO	4,020	0	02/12/2020	10/01/2049
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	51,632	104.4800	52,240	50,000	51,347	0	(151)	0	0	3.395	3.004	AO	358	1,698	02/04/2020	10/15/2040
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS	SD		1	1.D FE	63,886	138.9020	69,451	50,000	59,917	0	(505)	0	0	6.772	4.778	MS	1,129	3,386	06/07/2012	09/01/2035
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	85,320	108.7110	81,533	75,000	84,777	0	(399)	0	0	3.384	2.514	JD	212	2,538	08/14/2020	12/01/2040
660043-DS-6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	52,423	107.3680	53,684	50,000	51,984	0	(235)	0	0	3.696	3.093	JD	154	1,848	02/05/2020	06/01/2039
67760H-NH-0	OHIO ST TPK COMMN TPK REV	SD		2	1.C FE	50,290	103.3180	51,659	50,000	50,243	0	(25)	0	0	3.196	3.127	FA	2,202	0	02/06/2020	02/15/2048
709221-TF-2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE	SD		1	1.D FE	117,839	137.2750	137,275	100,000	113,423	0	(560)	0	0	5.848	4.645	JD	487	5,848	06/07/2012	12/01/2037
76913C-BF-5	RIVERSIDE CNTY CALIF PENSION OBLIG	SD		1	1.F FE	100,000	114.2180	114,218	100,000	100,000	0	0	0	0	3.818	3.818	FA	1,442	3,818	04/23/2020	02/15/2038
786089-JR-4	SACRAMENTO CALIF WTR REV	SD		1,2	1.D FE	50,000	104.4050	52,203	50,000	50,000	0	0	0	0	3.180	3.180	MS	2,120	0	04/24/2020	09/01/2042
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	54,892	103.3180	51,659	50,000	54,215	0	(490)	0	0	3.303	2.129	MN	275	1,652	08/06/2020	11/01/2039
837227-7N-1	SOUTH CENTRAL REGIONAL WATER AUTHORITY	SD		2	1.D FE	51,123	102.7010	51,351	50,000	50,926	0	(105)	0	0	3.500	3.223	FA	2,479	0	02/06/2020	08/01/2043
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV	SD		2	1.C FE	104,217	106.3170	106,317	100,000	103,491	0	(389)	0	0	3.504	3.000	MN	4,088	0	02/11/2020	11/01/2044
92778W-LB-0	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1,2	1.B FE	75,116	94.7390	71,054	75,000	75,106	0	(9)	0	0	2.110	2.092	MS	528	888	01/14/2021	09/01/2035
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,058,695	XXX	1,096,984	1,000,000	1,047,112	0	(3,068)	0	0	XXX	XXX	XXX	22,194	21,675	XXX	XXX
3131XT-QN-3	FH ZM0461 - RMBS			4	1.A	42,099	107.7497	43,927	40,768	42,181	0	312	0	0	3.500	2.602	MON	119	1,427	12/17/2015	11/01/2045
3131XV-F6-7	FH ZM1989 - RMBS			4	1.A	71,947	104.5333	72,764	69,608	72,597	0	850	0	0	3.000	2.015	MON	174	2,088	10/27/2016	10/01/2041
31329J-PX-9	FH ZA1338 - RMBS			4	1.A	15,456	105.3332	15,746	14,949	15,573	0	159	0	0	3.000	2.129	MON	37	448	07/19/2012	08/01/2042
31329K-X3-3	FH ZA2498 - RMBS			4	1.A	71,666	106.2356	75,826	71,376	71,686	0	109	0	0	3.500	3.332	MON	208	2,498	05/24/2018	03/01/2038
3132A4-6K-9	FH ZS4474 - RMBS			4	1.A	18,648	107.2827	19,365	18,051	18,795	0	178	0	0	3.500	2.516	MON	53	632	02/23/2012	03/01/2042
3132A5-AY-1	FH ZS4523 - RMBS			4	1.A	28,778	107.2947	30,719	28,630	28,759	0	31	0	0	3.500	3.361	MON	84	1,002	08/06/2013	07/01/2043
3132A5-E8-4	FH ZS4659 - RMBS			4	1.A	50,056	106.3869	50,808	47,758	51,100	0	912	0	0	3.500	1.763	MON	139	1,672	04/14/2016	04/01/2046
3136A5-YC-4	FNR 2012-30 ED - CMO/RMBS			4	1.A	5,319	100.8885	5,258	5,212	5,226	0	(12)	0	0	2.500	1.990	MON	11	130	04/19/2012	04/25/2031
3138MQ-4E-0	FN AQ8920 - RMBS			4	1.A	28,808	104.1134	28,840	27,700	28,192	0	(29)	0	0	2.500	1.635	MON	58	693	02/06/2013	01/01/2028
3138WD-3Z-2	FN AS4415 - RMBS			4	1.A	218,417	109.4268	223,338	204,099	214,698	0	2,145	0	0	3.500	2.181	MON	595	7,143	09/27/2016	02/01/2045
3138WE-KK-4	FN AS4797 - RMBS			4	1.A	24,510	108.1503	25,163	23,267	24,303	0	239	0	0	3.500	2.359	MON	68	814	04/07/2015	04/01/2045
3138WF-TA-4	FN AS5944 - RMBS			4	1.A	31,130	107.7829	31,993	29,683	30,792	0	257	0	0	3.500	2.537	MON	87	1,039	10/19/2015	10/01/2045
31397Q-LT-3	FNR 2011-4 PK - CMO/RMBS			4	1.A	5,159	101.8309	4,994	4,904	4,956	0	(24)	0	0	3.000	1.755	MON	12	147	05/02/2012	04/25/2040
31398V-7F-7	FHR 3649 BW - CMO/RMBS			4	1.A	3,054	103.2407	2,967	2,874	2,931	0	(19)	0	0	4.000	2.091	MON	10	115	05/01/2012	03/15/2025
3140F1-YB-2	FN BC6105 - RMBS			4	1.A	89,480	106.4601	90,887	85,372	88,915	0	671	0	0	3.500	2.431	MON	249	2,988	05/23/2016	06/01/2046
3140FP-DG-1	FN BE3702 - RMBS			4	1.A	71,173	107.3920	72,902	67,884	71,505	0	910	0	0	4.000	2.457	MON	226	2,715	12/06/2017	06/01/2047
3140X4-M4-5	FN FM1278 - RMBS			4	1.A	94,457	105.3791	97,273	92,308	94,594	0	254	0	0	3.000	2.155	MON	231	2,769	07/30/2019	07/01/2034

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
3140X8-KJ-5	FN FM4796 - RMBS			4	1.A	307,347	99.9078	294,589	294,861	306,989	0	(283)	0	0	2.000	1.421	MON	491	5,897	11/20/2020	11/01/2050
31418D-6L-1	FN MA4474 - RMBS			4	1.A	380,541	101.2906	377,085	372,281	380,293	0	(248)	0	0	2.000	1.592	MON	620	1,241	10/05/2021	11/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,558,043	XXX	1,564,444	1,501,582	1,554,085	0	6,411	0	0	XXX	XXX	XXX	3,472	35,459	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,616,737	XXX	2,661,428	2,501,582	2,601,197	0	3,343	0	0	XXX	XXX	XXX	25,666	57,134	XXX	XXX
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	48,359	103.7720	51,886	50,000	49,282	0	319	0	0	2.900	3.608	FA	544	1,450	01/02/2019	02/16/2024
05565E-BQ-7	BMW US CAPITAL LLC			1	1.F FE	99,953	99.2663	99,266	100,000	99,965	0	12	0	0	0.800	0.816	AO	200	400	03/29/2021	04/01/2024
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.F FE	54,000	106.8420	57,695	54,000	54,000	0	0	0	0	3.419	3.419	JD	56	1,846	12/12/2017	12/20/2028
06051G-JR-1	BANK OF AMERICA CORP			1,2,5	1.F FE	50,000	99.2110	49,606	50,000	50,000	0	0	0	0	0.976	0.976	AO	94	244	04/16/2021	04/22/2025
06406R-AS-6	BANK OF NEW YORK MELLON CORP			2	1.E FE	99,893	98.7394	98,739	100,000	99,917	0	24	0	0	0.500	0.536	AO	90	250	04/19/2021	04/26/2024
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	49,926	100.4860	50,243	50,000	49,927	0	1	0	0	1.750	1.781	JD	70	0	11/17/2021	12/02/2026
191216-DK-3	COCA-COLA CO			1	1.E FE	99,613	99.5641	99,564	100,000	99,642	0	29	0	0	2.000	2.043	MS	644	1,000	03/01/2021	03/05/2031
20030N-BH-3	COMCAST CORP			1	1.G FE	101,402	116.8574	116,857	100,000	100,952	0	(68)	0	0	4.250	4.141	JJ	1,960	4,250	05/15/2014	01/15/2033
25243Y-AH-2	DIAGEO CAPITAL PLC		D	1	1.G FE	61,785	140.2003	70,100	50,000	58,990	0	(432)	0	0	5.875	4.224	MS	743	2,938	08/18/2014	09/30/2036
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1.G FE	49,878	101.9858	50,993	50,000	49,982	0	13	0	0	2.625	2.653	AO	226	1,313	04/24/2013	04/29/2023
254687-DK-9	WALT DISNEY CO			1,2	2.A FE	49,911	107.7225	53,861	50,000	49,950	0	9	0	0	3.375	3.397	MN	216	1,688	05/17/2017	11/15/2026
29736R-AR-1	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	99,340	98.7250	98,725	100,000	99,390	0	50	0	0	1.950	2.023	MS	574	1,035	03/01/2021	03/15/2031
341081-EU-7	FLORIDA POWER & LIGHT CO			1	1.E FE	84,325	129.6282	97,221	75,000	81,849	0	(356)	0	0	5.400	4.498	MS	1,350	4,050	11/19/2013	09/01/2035
369550-AU-2	GENERAL DYNAMICS CORP			1,2	1.G FE	47,871	101.0262	50,513	50,000	49,787	0	239	0	0	2.250	2.749	MN	144	1,125	01/28/2013	11/15/2022
438516-BW-5	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	99,793	103.1402	103,140	100,000	99,889	0	41	0	0	2.300	2.344	FA	869	2,300	07/30/2019	08/15/2024
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	50,000	95.6947	47,847	50,000	50,000	0	0	0	0	2.667	2.667	AO	333	1,515	08/05/2020	10/01/2050
452308-AR-0	ILLINOIS TOOL WORKS INC			1,2	1.E FE	47,557	116.9621	58,481	50,000	47,955	0	61	0	0	3.900	4.198	MS	650	1,950	08/07/2014	09/01/2042
46647P-AP-1	JPMORGAN CHASE & CO			1,2,5	1.F FE	105,897	103.4020	103,402	100,000	103,879	0	(2,018)	0	0	3.559	0.577	AO	672	1,780	04/22/2021	04/23/2024
57636Q-AS-3	MASTERCARD INC			1,2	1.E FE	99,872	100.0153	100,015	100,000	99,882	0	10	0	0	1.900	1.914	MS	559	1,008	03/02/2021	03/15/2031
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	49,410	121.5082	60,754	50,000	49,503	0	14	0	0	4.150	4.221	MN	248	2,075	05/14/2014	05/18/2043
58933Y-AJ-4	MERCK & CO INC	SD		1	1.E FE	49,410	121.5082	60,754	50,000	49,506	0	14	0	0	4.150	4.221	MN	248	2,075	05/14/2014	05/18/2043
595620-AL-9	MIDAMERICAN ENERGY CO			1,2	1.E FE	110,483	129.3324	129,332	100,000	108,824	0	(255)	0	0	4.800	4.169	MS	1,413	4,800	07/30/2014	09/15/2043
61772B-AA-1	MORGAN STANLEY			1,2,5	1.F FE	50,000	99.6592	49,830	50,000	50,000	0	0	0	0	0.731	0.731	AO	87	165	04/19/2021	04/05/2024
64952W-EB-5	NEW YORK LIFE GLOBAL FUNDING				1.B FE	99,941	98.8668	98,867	100,000	99,954	0	13	0	0	0.550	0.570	AO	99	273	04/20/2021	04/26/2024
654106-AF-0	NIKE INC	SD		1,2	1.E FE	46,220	104.1786	52,089	50,000	47,547	0	459	0	0	2.375	3.488	MN	198	1,188	01/03/2019	11/01/2026
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.F FE	95,888	106.5116	106,512	100,000	97,286	0	448	0	0	3.200	3.763	MN	409	3,200	10/02/2018	05/15/2027
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	57,125	113.0574	56,529	50,000	56,099	0	(679)	0	0	4.125	2.444	AO	435	2,063	06/22/2020	04/15/2030
708696-BZ-1	PENNSYLVANIA ELECTRIC CO			1,2	2.B FE	57,505	106.9826	53,491	50,000	56,322	0	(822)	0	0	3.600	1.717	JD	150	1,800	07/20/2020	06/01/2029
713448-BY-3	PEPSICO INC			1	1.E FE	51,738	100.4089	50,204	50,000	50,038	0	(214)	0	0	2.750	2.313	MS	443	1,375	04/29/2013	03/05/2022
822582-AY-8	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	53,556	124.1761	62,088	50,000	53,005	0	(85)	0	0	4.550	4.127	FA	878	2,275	08/14/2014	08/12/2043
89236T-FS-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	99,973	104.6603	104,660	100,000	99,989	0	5	0	0	3.350	3.356	JJ	1,610	3,350	01/03/2019	01/08/2024
893526-DF-7	TRANSCANADA PIPELINES LTD		C	1	2.A FE	69,467	125.6494	81,672	65,000	68,205	0	(185)	0	0	5.600	5.055	MS	920	3,640	11/19/2013	03/31/2034
907818-DZ-8	UNION PACIFIC CORP			1,2	2.A FE	98,473	117.4094	117,409	100,000	98,685	0	33	0	0	4.150	4.240	JJ	1,914	4,150	08/07/2014	01/15/2045
913017-BT-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	104,583	125.6406	125,641	100,000	103,834	0	(117)	0	0	4.500	4.218	JD	375	4,500	08/14/2014	06/01/2042
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.G FE	100,350	111.7224	111,722	100,000	100,249	0	(34)	0	0	3.850	3.806	JD	171	3,850	09/26/2018	06/15/2028
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	54,411	112.2101	60,593	54,000	54,317	0	(34)	0	0	4.016	3.927	JD	169	2,169	02/28/2019	12/03/2029
927804-FN-9	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	49,844	101.7532	50,877	50,000	49,979	0	17	0	0	2.750	2.786	MS	405	1,375	03/11/2013	03/15/2023
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	49,804	106.4720	53,236	50,000	49,897	0	21	0	0	3.450	3.501	JD	144	1,725	05/17/2017	06/01/2026
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,747,551	XXX	2,944,417	2,698,000	2,738,478	0	(3,465)	0	0	XXX	XXX	XXX	20,311	76,188	XXX	XXX
12626L-AE-2	COMM 2013-CCRE11 A4 - CMBS			4	1.A FE	205,994	104.5420	209,084	200,000	200,972	0	(682)	0	0	4.258	3.918	MON	710	8,516	10/02/2013	08/12/2050
23312L-AS-7	DBJPM 2016-C1 A4 - CMBS			4	1.A FE	107,574	104.6870	104,687	100,000	103,414	0	(811)	0	0	3.276	2.385	MON	273	3,276	07/28/2016	05/12/2049
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	102,999	103.7240	103,724	100,000	101,426	0	(308)	0	0	2.890	2.553	MON	241	2,890	07/26/2016	08/12/2049
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						416,567	XXX	417,495	400,000	405,811	0	(1,801)	0	0	XXX	XXX	XXX	1,224	14,682	XXX	XXX
02587A-AN-4	AMXCA 2019-2 A - ABS			4	1.A FE	199,988	100.6546	201,309	200,000	199,999	0	4	0	0	2.670	2.687	MON	237	5,340	04/22/2019	11/15/2024

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
14042W-AC-4	COPAR 2019-1 A3 - ABS			4	1.A FE	32,708	100.6353	32,922	32,715	32,713	0	1	0	0	2.510	2.532	MON	36	821	05/21/2019	11/15/2023
14314Q-AB-0	CARMX 2021-2 A2A - ABS			4	1.A FE	144,513	99.8985	144,375	144,522	144,517	0	5	0	0	0.270	0.276	MON	17	254	04/13/2021	06/17/2024
17305E-GM-1	CCCIT 2018-A3 A3 - ABS			4	1.A FE	99,953	103.5030	103,503	100,000	99,986	0	22	0	0	3.290	3.299	MN	347	3,290	06/13/2018	05/23/2025
254683-CD-5	DCENT 2018-1 A - ABS			4	1.A FE	99,996	102.5972	102,597	100,000	99,999	0	1	0	0	3.030	3.050	MON	135	3,030	03/08/2018	08/15/2025
34531F-AA-1	FORDR 2017-REV1 A - ABS			4	1.A FE	149,968	100.2486	150,373	150,000	149,999	0	7	0	0	2.620	2.638	MON	175	3,930	02/22/2017	08/15/2028
34532N-AD-7	FORDO 2021-A A4 - ABS			4	1.A FE	99,995	98.1757	98,176	100,000	99,996	0	1	0	0	0.490	0.492	MON	22	399	02/17/2021	09/15/2026
36261R-AD-0	GMALT 2021-1 A4 - ABS			4	1.A FE	99,985	99.3701	99,370	100,000	99,991	0	6	0	0	0.330	0.338	MON	10	273	02/17/2021	02/20/2025
380140-AB-9	GMCAR 213 A2 - ABS			4	1.A FE	199,979	99.8578	199,716	200,000	200,093	0	114	0	0	0.002	0.150	MON	0	169	07/13/2021	08/16/2024
43813G-AD-3	HAROT 2021-1 A4 - ABS			4	1.A FE	99,995	98.6221	98,622	100,000	99,996	0	1	0	0	0.420	0.422	MON	12	347	02/17/2021	01/21/2028
44933L-AB-9	HART 2021-A A2 - ABS			4	1.A FE	103,018	99.9370	102,964	103,028	103,023	0	5	0	0	0.230	0.240	MON	11	149	04/20/2021	02/15/2024
58769K-AC-8	MBALT 2021-B A2 - ABS			4	1.A FE	99,992	99.8527	99,853	100,000	99,996	0	5	0	0	0.220	0.231	MON	10	101	06/22/2021	01/16/2024
82652Q-AA-9	SRFC 211 A - RMBS			4	1.A FE	64,000	99.1903	63,499	64,017	64,000	0	1	0	0	0.990	0.992	MON	19	482	03/08/2021	11/20/2037
89239C-AB-5	TLOT 21B A2 - ABS			4	1.A FE	49,993	99.6275	49,814	50,000	49,996	0	3	0	0	0.250	0.262	MON	4	48	07/27/2021	03/20/2024
89240B-AD-0	TAOT 2021-A A4 - ABS			4	1.A FE	224,964	98.3198	221,220	225,000	224,972	0	9	0	0	0.390	0.395	MON	39	748	02/02/2021	06/15/2026
98162V-AD-1	WOART 2019-B A3 - ABS			4	1.A FE	71,913	100.6570	72,387	71,914	71,914	0	0	0	0	2.590	2.605	MON	83	1,863	05/07/2019	07/15/2024
98163J-AB-1	WOLS 2021-A A2 - ABS			4	1.A FE	89,314	99.7161	89,069	89,323	89,317	0	4	0	0	0.210	0.221	MON	8	75	07/13/2021	04/15/2024
98164E-AD-7	WOART 2021-A A4 - ABS			4	1.A FE	149,986	98.1260	147,189	150,000	149,989	0	3	0	0	0.480	0.483	MON	32	610	02/03/2021	09/15/2026
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,080,258	XXX	2,076,957	2,080,519	2,080,498	0	192	0	0	XXX	XXX	XXX	1,197	21,930	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,244,376	XXX	5,438,869	5,178,519	5,224,788	0	(5,074)	0	0	XXX	XXX	XXX	22,732	112,799	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						5,163,857	XXX	5,379,273	5,048,000	5,142,390	0	(7,315)	0	0	XXX	XXX	XXX	47,906	103,757	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,568,059	XXX	1,574,091	1,511,071	1,563,689	0	6,368	0	0	XXX	XXX	XXX	3,496	35,744	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						416,567	XXX	417,495	400,000	405,811	0	(1,801)	0	0	XXX	XXX	XXX	1,224	14,682	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						2,080,258	XXX	2,076,957	2,080,519	2,080,498	0	192	0	0	XXX	XXX	XXX	1,197	21,930	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						9,228,741	XXX	9,447,817	9,039,591	9,192,389	0	(2,556)	0	0	XXX	XXX	XXX	53,822	176,113	XXX	XXX

1.

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

Line Number							
1A	1A $ 5,150,915	1B $ 430,945	1C $ 305,082	1D $ 567,945	1E $ 984,042	1F $ 707,003	1G $ 409,243
1B	2A $ 481,069	2B $ 156,146	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 Identi-fication	Description	Code	For-eign	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 (Amor-tization) 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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
NONE																				
8999999 - Total Preferred Stocks								XXX											XXX	XXX

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 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
001055-10-2	AFLAC ORD			15.000	876	58.390	876	669	0	20	0	209	0	209	0	11/16/2018	
00123Q-10-4	AGNC INVESTMENT REIT ORD			22.000	331	15.050	331	388	3	32	0	(12)	0	(12)	0	11/16/2018	
00130H-10-5	THE AES CORPORATION			11.000	267	24.300	267	171	0	7	0	9	0	9	0	11/16/2018	
00206R-10-2	AT&T ORD			149.000	3,665	24.600	3,665	4,378	0	246	0	(604)	0	(604)	0	09/28/2021	
002824-10-0	ABBOTT LABORATORIES ORD			37.000	5,207	140.740	5,207	2,094	0	67	0	1,156	0	1,156	0	03/19/2019	
00287Y-10-9	ABBVIE ORD			41.000	5,551	135.400	5,551	3,433	0	192	0	1,041	0	1,041	0	12/30/2021	
003654-10-0	ABIOMED ORD			2.000	718	359.170	718	356	0	0	0	70	0	70	0	10/15/2019	
00507V-10-9	ACTIVISION BLIZZARD ORD			19.000	1,264	66.530	1,264	1,166	0	5	0	(363)	0	(363)	0	09/28/2021	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES ORD			4.000	112	28.060	112	196	0	0	0	(124)	0	(124)	0	10/20/2020	
00724F-10-1	ADOBE ORD			10.000	5,671	567.060	5,671	2,389	0	0	0	669	0	669	0	11/16/2018	
00751Y-10-6	ADVANCE AUTO PARTS ORD			2.000	480	239.880	480	327	4	5	0	165	0	165	0	03/19/2019	
00766T-10-0	AECOM ORD			2.000	155	77.350	155	66	0	0	0	55	0	55	0	11/16/2018	
007903-10-7	ADVANCED MICRO DEVICES ORD			26.000	3,741	143.900	3,741	1,296	0	0	0	1,406	0	1,406	0	06/25/2021	
00846U-10-1	AGILENT TECHNOLOGIES ORD			7.000	1,118	159.650	1,118	455	0	5	0	288	0	288	0	11/16/2018	
00912X-30-2	AIR LEASE CL A ORD			0.000	0	43.280	0	0	1	0	0	0	0	0	0	12/16/2019	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			5.000	1,521	304.260	1,521	819	8	29	0	155	0	155	0	11/16/2018	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			4.000	468	117.040	468	280	0	0	0	48	0	48	0	11/16/2018	
011659-10-9	ALASKA AIR GROUP ORD			6.000	313	52.100	313	408	0	0	0	1	0	1	0	11/16/2018	
012653-10-1	ALBEMARLE ORD			4.000	935	233.770	935	267	2	6	0	345	0	345	0	12/16/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			4.000	892	222.960	892	695	5	8	0	141	0	141	0	09/28/2021	
016255-10-1	ALIGN TECHNOLOGY ORD			2.000	1,314	657.180	1,314	451	0	0	0	246	0	246	0	11/16/2018	
018802-10-8	ALLIANT ENERGY ORD			3.000	185	61.510	185	166	0	5	0	30	0	30	0	10/20/2020	
020002-10-1	ALLSTATE ORD			6.000	706	117.650	706	537	11	18	0	46	0	46	0	11/16/2018	
02005N-10-0	ALLY FINANCIAL ORD			9.000	428	47.610	428	228	0	8	0	108	0	108	0	11/16/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			3.000	509	169.580	509	220	0	0	0	119	0	119	0	11/16/2018	
02079K-10-7	ALPHABET CL C ORD			6.000	17,362	2,893.590	17,362	6,369	0	0	0	6,850	0	6,850	0	11/16/2018	
02079K-30-5	ALPHABET CL A ORD			7.000	20,279	2,897.040	20,279	6,193	0	0	0	8,011	0	8,011	0	08/17/2017	
02209S-10-3	ALTRIA GROUP ORD			39.000	1,848	47.390	1,848	1,891	35	0	0	(43)	0	(43)	0	09/28/2021	
023135-10-6	AMAZON COM ORD			10.000	33,343	3,334.340	33,343	16,684	0	0	0	774	0	774	0	04/17/2020	
023608-10-2	AMEREN ORD			7.000	623	89.010	623	485	0	15	0	77	0	77	0	11/16/2018	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			20.000	359	17.960	359	334	0	0	0	44	0	44	0	04/17/2020	
024835-10-0	AMERICAN CAMPUS COMM REIT ORD			7.000	401	57.290	401	335	0	13	0	102	0	102	0	10/15/2019	
025537-10-1	AMERICAN ELECTRIC POWER ORD			11.000	979	88.990	979	847	0	33	0	63	0	63	0	11/16/2018	
025816-10-9	AMERICAN EXPRESS ORD			14.000	2,290	163.600	2,290	1,533	0	24	0	598	0	598	0	11/16/2018	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			13.000	567	43.610	567	296	0	6	0	177	0	177	0	04/22/2019	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			18.000	1,023	56.860	1,023	773	0	23	0	342	0	342	0	11/16/2018	
03027X-10-0	AMERICAN TOWER REIT			10.000	2,925	292.500	2,925	1,640	14	50	0	680	0	680	0	11/16/2018	
030420-10-3	AMERICAN WATER WORKS ORD			6.000	1,133	188.860	1,133	560	0	14	0	212	0	212	0	11/16/2018	
03073E-10-5	AMERISOURCEBERGEN ORD			4.000	532	132.890	532	324	0	7	0	141	0	141	0	03/19/2019	
03076C-10-6	AMERIPRISE FINANCE ORD			4.000	1,207	301.660	1,207	506	0	18	0	429	0	429	0	11/16/2018	
031100-10-0	AMETEK ORD			5.000	735	147.040	735	372	0	4	0	131	0	131	0	11/16/2018	
031162-10-0	AMGEN ORD			12.000	2,700	224.970	2,700	2,330	0	84	0	(59)	0	(59)	0	11/16/2018	
032095-10-1	AMPHENOL CL A ORD			13.000	1,137	87.460	1,137	577	5	8	0	287	0	287	0	11/16/2018	
032654-10-5	ANALOG DEVICES ORD			12.000	2,109	175.770	2,109	1,034	0	17	0	853	0	853	0	11/16/2018	
03272L-10-8	ANAPLAN ORD			7.000	321	45.850	321	310	0	0	0	(182)	0	(182)	0	07/16/2020	
03662Q-10-5	ANSYS ORD			2.000	802	401.120	802	317	0	0	0	75	0	75	0	11/16/2018	
036752-10-3	ANTHEM ORD			6.000	2,781	463.540	2,781	1,718	0	27	0	855	0	855	0	11/16/2018	
03750L-10-9	APARTMENT INCOME REIT ORD			6.000	328	54.670	328	226	0	10	0	98	0	98	0	12/15/2020	
03768E-10-5	APOLLO GLOBAL MANAGEMENT CL A ORD			9.000	652	72.430	652	460	0	19	0	211	0	211	0	07/16/2020	
037833-10-0	APPLE ORD			321.000	57,000	177.570	57,000	15,692	0	278	0	14,406	0	14,406	0	10/15/2019	
038222-10-5	APPLIED MATERIAL ORD			21.000	3,305	157.360	3,305	744	0	20	0	1,492	0	1,492	0	11/16/2018	
039483-10-2	ARCHER DANIELS MIDLAND ORD			12.000	811	67.590	811	557	0	18	0	206	0	206	0	11/16/2018	
040413-10-6	ARISTA NETWORKS ORD			5.000	719	143.750	719	299	0	0	0	356	0	356	0	11/16/2018	
042735-10-0	ARROW ELECTRONICS ORD			1.000	134	134.270	134	75	0	0	0	37	0	37	0	11/16/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP 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
049560-10-5	ATMOS ENERGY ORD			1.000	105	104.770	105	109	0	3	0	9	0	9	0	04/17/2020	
052769-10-6	AUTODESK ORD			5.000	1,406	281.190	1,406	670	0	0	0	(121)	0	(121)	0	11/16/2018	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			9.000	2,219	246.580	2,219	1,390	20	33	0	633	0	633	0	03/19/2019	
053332-10-2	AUTOZONE ORD			1.000	2,096	2,096.390	2,096	854	0	0	0	911	0	911	0	12/18/2018	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			3.000	758	252.590	758	557	5	19	0	276	0	276	0	11/16/2018	
05352A-10-0	AVANTOR ORD			13.000	548	42.140	548	497	0	0	0	41	0	41	0	09/28/2021	
053611-10-9	AVERY DENNISON ORD			3.000	650	216.570	650	282	0	8	0	184	0	184	0	11/16/2018	
05722G-10-0	BAKER HUGHES CL A ORD			11.000	265	24.060	265	245	0	8	0	35	0	35	0	10/15/2019	
058498-10-6	BALL ORD			9.000	866	96.270	866	455	0	6	0	28	0	28	0	11/16/2018	
060505-10-4	BANK OF AMERICA ORD			174.000	7,741	44.490	7,741	5,007	0	117	0	2,125	0	2,125	0	12/30/2021	
064058-10-0	BANK OF NEW YORK MELLON ORD			16.000	929	58.080	929	744	0	17	0	206	0	206	0	03/24/2021	
06417N-10-3	BANK OZK ORD			6.000	279	46.530	279	181	0	7	0	92	0	92	0	06/28/2019	
070830-10-4	BATH AND BODY WORKS ORD			4.000	279	69.790	279	44	0	1	0	235	0	235	0	04/17/2020	
071813-10-9	BAXTER INTERNATIONAL ORD			11.000	944	85.840	944	732	7	12	0	62	0	62	0	11/16/2018	
075887-10-9	BECTON DICKINSON ORD			6.000	1,509	251.480	1,509	1,484	0	13	0	12	0	12	0	09/28/2021	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			37.000	11,063	299.000	11,063	7,154	0	0	0	2,484	0	2,484	0	12/18/2018	
08579W-10-3	BERRY GLOBAL GROUP ORD			7.000	516	73.780	516	350	0	0	0	123	0	123	0	11/16/2018	
086516-10-1	BEST BUY ORD			7.000	711	101.600	711	490	8	19	0	13	0	13	0	03/19/2019	
090043-10-0	BILL COM HOLDINGS ORD			3.000	747	249.150	747	345	0	0	0	338	0	338	0	10/20/2020	
090572-20-7	BIO RAD LABORATORIES CL A ORD			1.000	756	755.570	756	428	0	0	0	173	0	173	0	04/17/2020	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			4.000	353	88.350	353	383	0	0	0	3	0	3	0	11/16/2018	
09062X-10-3	BIOGEN ORD			4.000	960	239.920	960	1,198	0	0	0	(20)	0	(20)	0	12/16/2019	
09073M-10-4	BIO TECHNE ORD			1.000	517	517.340	517	201	0	1	0	200	0	200	0	10/15/2019	
09215C-10-5	BLACK KNIGHT ORD			2.000	166	82.890	166	157	0	0	0	9	0	9	0	06/25/2021	
09247X-10-1	BLACKROCK ORD			3.000	2,747	915.560	2,747	1,233	0	50	0	582	0	582	0	11/16/2018	
09260D-10-7	BLACKSTONE ORD			15.000	1,941	129.390	1,941	1,478	0	27	0	463	0	463	0	06/25/2021	
097023-10-5	BOEING ORD			12.000	2,416	201.320	2,416	2,630	0	0	0	(215)	0	(215)	0	09/28/2021	
09857L-10-8	BOOKING HOLDINGS ORD			1.000	2,399	2,399.230	2,399	1,855	0	0	0	172	0	172	0	11/16/2018	
099724-10-6	BORGWARNER ORD			4.000	180	45.070	180	177	0	3	0	26	0	26	0	09/24/2018	
101121-10-1	BOSTON PROPERTIES REIT ORD			4.000	461	115.180	461	502	4	16	0	83	0	83	0	11/16/2018	
101137-10-7	BOSTON SCIENTIFIC ORD			30.000	1,274	42.480	1,274	1,125	0	0	0	167	0	167	0	03/24/2021	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			2.000	252	125.880	252	242	0	0	0	(94)	0	(94)	0	04/17/2020	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			0.995	52	51.800	52	45	0	0	0	16	0	16	0	06/15/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			47.000	2,930	62.350	2,930	2,683	0	85	0	(18)	0	(18)	0	06/25/2021	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			15.000	381	25.410	381	261	0	13	0	133	0	133	0	03/19/2019	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			3.000	548	182.820	548	314	4	7	0	89	0	89	0	11/16/2018	
11135F-10-1	BROADCOM ORD			9.000	5,989	665.410	5,989	2,139	0	134	0	2,048	0	2,048	0	11/16/2018	
115236-10-1	BROWN & BROWN ORD			5.000	351	70.280	351	191	0	2	0	114	0	114	0	04/17/2020	
115637-20-9	BROWN FORMAN CL B ORD			4.000	291	72.860	291	194	0	8	0	(26)	0	(26)	0	11/16/2018	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			5.000	429	85.710	429	269	0	0	0	159	0	159	0	09/28/2021	
122017-10-6	BURLINGTON STORES ORD			2.000	583	291.510	583	297	0	0	0	60	0	60	0	03/19/2019	
12503M-10-8	CBOE GLOBAL MARKETS ORD			3.000	391	130.400	391	330	0	5	0	112	0	112	0	11/16/2018	
12504L-10-9	CBRE GROUP CL A ORD			10.000	1,085	108.510	1,085	437	0	0	0	458	0	458	0	11/16/2018	
12514G-10-8	CDW ORD			3.000	614	204.780	614	268	0	5	0	219	0	219	0	11/16/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			5.000	354	70.780	354	236	0	6	0	160	0	160	0	11/16/2018	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			2.000	215	107.630	215	182	4	4	0	28	0	28	0	11/16/2018	
125523-10-0	CIGNA ORD			7.005	1,609	229.630	1,609	1,040	0	28	0	150	0	150	0	04/22/2019	
12572Q-10-5	CME GROUP CL A ORD			8.000	1,828	228.460	1,828	1,490	26	39	0	304	0	304	0	03/24/2021	
125896-10-0	CMS ENERGY ORD			7.000	455	65.050	455	357	0	12	0	28	0	28	0	11/16/2018	
126408-10-3	CSX ORD			46.000	1,730	37.600	1,730	1,114	0	17	0	338	0	338	0	11/16/2018	
126650-10-0	CVS HEALTH ORD			28.000	2,888	103.160	2,888	1,880	0	43	0	771	0	771	0	06/25/2021	
127097-10-3	COTERRA ENERGY ORD			16.000	304	19.000	304	269	0	18	0	44	0	44	0	12/16/2019	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			6.000	1,118	186.350	1,118	275	0	0	0	300	0	300	0	11/16/2018	
12769G-10-0	CAESARS ENTERTAINMENT ORD			5.000	468	93.610	468	512	0	0	0	(44)	0	(44)	0	06/25/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
133131-10-2	CAMDEN PROPERTY REIT ORD			3.000	536	178.680	536	298	4	10	0	236	0	236	0	03/19/2019	
134429-10-9	CAMPBELL SOUP ORD			9.000	391	43.460	391	348	0	13	0	(44)	0	(44)	0	11/16/2018	
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD		C	11.000	791	71.940	791	385	2	0	0	407	0	407	0	11/16/2018	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			9.000	1,306	145.090	1,306	789	0	23	0	416	0	416	0	11/16/2018	
14149Y-10-8	CARDINAL HEALTH ORD			5.000	257	51.490	257	277	2	10	0	(10)	0	(10)	0	11/16/2018	
142339-10-0	CARLISLE COMPANIES ORD			1.000	248	248.120	248	105	0	2	0	92	0	92	0	11/16/2018	
143130-10-2	CARMAX ORD			5.000	651	130.230	651	297	0	0	0	179	0	179	0	12/18/2018	
143658-30-0	CARNIVAL ORD			17.000	342	20.120	342	478	0	0	0	(136)	0	(136)	0	06/25/2021	
14448C-10-4	CARRIER GLOBAL ORD			19.000	1,031	54.240	1,031	313	3	9	0	314	0	314	0	11/26/2018	
146869-10-2	CARVANA CL A ORD			2.000	464	231.790	464	600	0	0	0	(137)	0	(137)	0	06/25/2021	
148806-10-2	CATALENT ORD			3.000	384	128.030	384	118	0	0	0	72	0	72	0	11/16/2018	
149123-10-1	CATERPILLAR ORD			12.000	2,481	206.740	2,481	1,560	0	51	0	297	0	297	0	11/16/2018	
150870-10-3	CELANESE ORD			4.000	672	168.060	672	410	0	11	0	152	0	152	0	11/16/2018	
15135B-10-1	CENTENE ORD			13.000	1,071	82.400	1,071	682	0	0	0	291	0	291	0	06/28/2019	
15189T-10-7	CENTERPOINT ENERGY ORD			23.000	642	27.910	642	638	0	15	0	144	0	144	0	11/16/2018	
15677J-10-8	CERIDIAN HCM HOLDING ORD			5.000	522	104.460	522	317	0	0	0	(11)	0	(11)	0	12/16/2019	
156782-10-4	CERNER ORD			7.000	650	92.870	650	405	2	6	0	101	0	101	0	11/16/2018	
159864-10-7	CHRLS RIVER LABS ORD			2.000	754	376.780	754	268	0	0	0	254	0	254	0	10/15/2019	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			3.000	1,956	651.970	1,956	770	0	0	0	(29)	0	(29)	0	08/11/2016	
16411R-20-8	CHENIERE ENERGY ORD			5.000	507	101.420	507	310	0	2	0	207	0	207	0	11/16/2018	
166764-10-0	CHEVRON ORD			38.000	4,459	117.350	4,459	3,930	0	51	0	530	0	530	0	09/28/2021	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			1.000	1,748	1,748.250	1,748	666	0	0	0	362	0	362	0	03/19/2019	
171340-10-2	CHURCH AND DWIGHT ORD			6.000	615	102.500	615	392	0	6	0	92	0	92	0	11/16/2018	
171779-30-9	CIENA ORD			7.000	539	76.970	539	293	0	0	0	169	0	169	0	08/14/2019	
172062-10-1	CINCINNATI FINANCIAL ORD			4.000	456	113.930	456	321	5	10	0	106	0	106	0	11/16/2018	
17275R-10-2	CISCO SYSTEMS ORD			83.000	5,260	63.370	5,260	3,848	0	122	0	1,545	0	1,545	0	11/16/2018	
172908-10-5	CINTAS ORD			2.000	886	443.170	886	366	0	7	0	179	0	179	0	11/16/2018	
172967-42-4	CITIGROUP ORD			42.000	2,536	60.390	2,536	2,379	0	71	0	(192)	0	(192)	0	06/25/2021	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			9.000	425	47.250	425	326	0	14	0	103	0	103	0	11/16/2018	
177376-10-0	CITRIX SYSTEMS ORD			2.000	189	94.590	189	218	0	3	0	(71)	0	(71)	0	11/16/2018	
189054-10-9	CLOROX ORD			3.000	523	174.360	523	486	0	14	0	(83)	0	(83)	0	11/16/2018	
18915M-10-7	CLOUDFLARE CL A ORD			3.000	395	131.500	395	315	0	0	0	80	0	80	0	06/25/2021	
191216-10-0	COCA-COLA ORD			78.000	4,618	59.210	4,618	3,703	0	131	0	341	0	341	0	04/17/2020	
192422-10-3	COGNEX ORD			2.000	156	77.760	156	85	0	0	0	(5)	0	(5)	0	11/16/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			11.000	976	88.720	976	774	0	11	0	74	0	74	0	11/16/2018	
192479-10-3	COHERENT ORD			1.000	267	266.540	267	131	0	0	0	117	0	117	0	11/16/2018	
194014-10-6	COLFAX ORD			5.000	230	45.970	230	185	0	0	0	39	0	39	0	12/15/2020	
194162-10-3	COLGATE PALMOLIVE ORD			18.000	1,536	85.340	1,536	1,226	0	23	0	65	0	65	0	09/28/2021	
20030N-10-1	COMCAST CL A ORD			101.000	5,083	50.330	5,083	2,609	0	99	0	(209)	0	(209)	0	12/18/2018	
200340-10-7	COMERICA ORD			1.000	87	87.000	87	82	5	0	0	5	0	5	0	09/28/2021	
200525-10-3	COMMERCE BANCSHARES ORD			4.000	275	68.740	275	194	0	15	0	27	0	27	0	08/14/2019	
20337X-10-9	COMMSCOPE HOLDING ORD			9.000	99	11.040	99	166	0	0	0	(21)	0	(21)	0	11/16/2018	
205887-10-2	CONAGRA BRANDS ORD			9.000	307	34.150	307	256	0	11	0	(19)	0	(19)	0	12/18/2018	
20602D-10-1	CONCENTRIX ORD			2.000	357	178.620	357	141	0	1	0	160	0	160	0	12/16/2019	
20825C-10-4	CONOCOPHILLIPS ORD			28.000	2,021	72.180	2,021	1,453	6	37	0	585	0	585	0	09/28/2021	
209115-10-4	CONSOLIDATED EDISON ORD			8.000	683	85.320	683	616	0	25	0	104	0	104	0	11/16/2018	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			4.000	1,004	250.970	1,004	669	0	12	0	128	0	128	0	03/19/2019	
216648-40-2	COOPER ORD			2.000	838	418.940	838	530	0	0	0	111	0	111	0	11/16/2018	
217204-10-6	COPART ORD			6.000	910	151.620	910	306	0	0	0	146	0	146	0	11/16/2018	
219350-10-5	CORNING ORD			16.000	596	37.230	596	513	0	15	0	20	0	20	0	11/16/2018	
22052L-10-4	CORTEVA ORD			16.000	756	47.280	756	681	0	7	0	44	0	44	0	03/24/2021	
22160K-10-5	COSTCO WHOLESALE ORD			10.000	5,677	567.700	5,677	2,022	0	31	0	1,909	0	1,909	0	12/18/2018	
22160N-10-9	COSTAR GROUP ORD			11.000	869	79.030	869	399	0	0	0	(147)	0	(147)	0	11/16/2018	
22266L-10-6	COUPA SOFTWARE ORD			3.000	474	158.050	474	380	0	0	0	(543)	0	(543)	0	06/28/2019	

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		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
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			5.000	1,024	204.750	1,024	809	0	0	0	(118)	0	(118)	0	06/25/2021	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD			9.000	1,879	208.740	1,879	1,009	0	49	0	446	0	446	0	11/16/2018	
228368-10-6	CROWN HOLDINGS ORD			3.000	332	110.620	332	148	0	2	0	31	0	31	0	11/16/2018	
229663-10-9	CUBESMART REIT ORD			9.000	512	56.910	512	314	4	12	0	210	0	210	0	08/14/2019	
231021-10-6	CUMMINS ORD			3.000	654	218.140	654	441	0	17	0	(27)	0	(27)	0	11/16/2018	
23283R-10-0	CYRUSONE REIT ORD			5.000	449	89.720	449	273	3	10	0	83	0	83	0	11/16/2018	
23331A-10-9	D R HORTON ORD			9.000	976	108.450	976	313	0	7	0	356	0	356	0	11/16/2018	
233331-10-7	DTE ENERGY ORD			5.000	598	119.540	598	506	8	4	0	91	0	91	0	11/16/2018	
23345M-10-7	DT MIDSTREAM ORD			4.000	192	47.980	192	142	2	2	0	50	0	50	0	11/16/2018	
235851-10-2	DANAHER ORD			14.000	4,606	329.010	4,606	1,445	3	11	0	1,496	0	1,496	0	11/16/2018	
237194-10-5	DARDEN RESTAURANTS ORD			5.000	753	150.640	753	588	0	17	0	158	0	158	0	08/14/2019	
237266-10-1	DARLING INGREDIENTS ORD			1.000	69	69.290	69	66	0	0	0	4	0	4	0	06/25/2021	
23804L-10-3	DATADOG CL A ORD			6.000	1,069	178.110	1,069	720	0	0	0	321	0	321	0	09/28/2021	
244199-10-5	DEERE ORD			7.000	2,400	342.890	2,400	1,035	7	25	0	517	0	517	0	11/16/2018	
24703L-20-2	DELL TECHNOLOGIES CL C ORD			5.000	281	56.170	281	221	0	0	0	60	0	60	0	03/24/2021	
247361-70-2	DELTA AIR LINES ORD			8.000	313	39.080	313	348	0	0	0	(9)	0	(9)	0	12/15/2020	
24906P-10-9	DENTSPLY SIRONA ORD			11.000	614	55.790	614	409	1	5	0	38	0	38	0	11/16/2018	
25179M-10-3	DEVON ENERGY ORD			14.000	617	44.050	617	417	0	19	0	200	0	200	0	06/25/2021	
252131-10-7	DEXCOM ORD			2.000	1,074	536.950	1,074	276	0	0	0	334	0	334	0	11/16/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			3.000	324	107.850	324	145	0	5	0	178	0	178	0	12/15/2020	
253868-10-3	DIGITAL REALTY REIT ORD			6.000	1,061	176.870	1,061	814	17	16	0	219	0	219	0	03/24/2021	
254687-10-6	WALT DISNEY ORD			40.000	6,196	154.890	6,196	3,783	0	0	0	(1,052)	0	(1,052)	0	12/15/2020	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			8.000	924	115.560	924	482	0	15	0	200	0	200	0	09/21/2017	
25470F-10-4	DISCOVERY SRS A ORD			7.000	165	23.540	165	194	0	0	0	(46)	0	(46)	0	08/14/2019	
25470M-10-9	DISH NETWORK CL A ORD			11.000	357	32.440	357	361	0	0	0	1	0	1	0	11/16/2018	
256163-10-6	DOCUSIGN ORD			5.000	762	152.310	762	249	0	0	0	(350)	0	(350)	0	06/28/2019	
256677-10-5	DOLLAR GENERAL ORD			5.000	1,179	235.830	1,179	557	0	8	0	128	0	128	0	11/16/2018	
256746-10-8	DOLLAR TREE ORD			6.000	843	140.520	843	505	0	0	0	195	0	195	0	11/16/2018	
25746U-10-9	DOMINION ENERGY ORD			17.000	1,336	78.560	1,336	1,257	0	37	0	68	0	68	0	03/24/2021	
25754A-20-1	DOMINOS PIZZA ORD			1.000	564	564.330	564	265	0	4	0	181	0	181	0	11/16/2018	
257651-10-9	DONALDSON ORD			6.000	356	59.260	356	284	0	5	0	20	0	20	0	08/14/2019	
25809K-10-5	DOORDASH CL A ORD			2.000	298	148.900	298	353	0	0	0	(56)	0	(56)	0	06/25/2021	
260003-10-8	DOVER ORD			3.000	545	181.600	545	263	0	6	0	166	0	166	0	11/16/2018	
260557-10-3	DOW ORD			16.000	908	56.720	908	889	0	45	0	20	0	20	0	12/18/2018	
26210C-10-4	DROPBOX CL A ORD			10.000	245	24.540	245	250	0	0	0	24	0	24	0	06/28/2019	
264411-50-5	DUKE REALTY REIT ORD			9.000	591	65.640	591	256	0	9	0	231	0	231	0	11/16/2018	
26441C-20-4	DUKE ENERGY ORD			16.000	1,678	104.900	1,678	1,387	0	62	0	213	0	213	0	11/16/2018	
26614N-10-2	DUPONT DE NEMOURS ORD			11.000	889	80.780	889	865	0	13	0	106	0	106	0	12/18/2018	
26875P-10-1	EOG RESOURCES ORD			15.000	1,332	88.830	1,332	941	0	64	0	320	0	320	0	06/25/2021	
26884L-10-9	EQT ORD			13.000	284	21.810	284	216	0	0	0	118	0	118	0	11/16/2018	
27579R-10-4	EAST WEST BANCORP ORD			7.000	551	78.680	551	371	0	9	0	196	0	196	0	11/16/2018	
277432-10-0	EASTMAN CHEMICAL ORD			5.000	605	120.910	605	391	8	14	0	103	0	103	0	10/23/2014	
278642-10-3	EBAY ORD			16.000	1,064	66.500	1,064	450	0	12	0	260	0	260	0	11/16/2018	
278865-10-0	ECOLAB ORD			6.000	1,408	234.590	1,408	956	6	12	0	109	0	109	0	11/16/2018	
281020-10-7	EDISON INTERNATIONAL ORD			9.000	614	68.250	614	490	6	24	0	49	0	49	0	11/16/2018	
28176E-10-8	EDWARDS LIFESCIENCES ORD			13.000	1,684	129.550	1,684	675	0	0	0	498	0	498	0	11/16/2018	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			17.000	482	28.380	482	534	0	0	0	(39)	0	(39)	0	04/22/2019	
285512-10-9	ELECTRONIC ARTS ORD			8.000	1,055	131.900	1,055	688	0	5	0	(94)	0	(94)	0	11/16/2018	
291011-10-4	EMERSON ELECTRIC ORD			13.000	1,209	92.970	1,209	905	0	26	0	164	0	164	0	11/16/2018	
29261A-10-0	ENCOMPASS HEALTH ORD			5.000	326	65.260	326	368	1	6	0	(87)	0	(87)	0	11/16/2018	
29355A-10-7	ENPHASE ENERGY ORD			3.000	549	182.940	549	173	0	0	0	22	0	22	0	07/16/2020	
29362U-10-4	ENTEGRIS ORD			3.000	416	138.580	416	315	0	1	0	101	0	101	0	03/24/2021	
29364G-10-3	ENTERGY ORD			5.000	563	112.650	563	432	0	19	0	64	0	64	0	11/16/2018	
29414B-10-4	EPAM SYSTEMS ORD			2.000	1,337	668.450	1,337	346	0	0	0	620	0	620	0	04/22/2019	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29415F-10-4	ENVISTA HOLDINGS ORD			8.000	360	45.060	360	258	0	0	0	91	0	91	0	12/15/2020	
294429-10-5	EQUIFAX ORD			3.000	878	292.790	878	303	0	5	0	300	0	300	0	11/16/2018	
29444U-70-0	EQUINIX REIT ORD			2.000	1,692	845.840	1,692	777	0	23	0	263	0	263	0	11/16/2018	
29452E-10-1	EQUITABLE HOLDINGS ORD			4.000	131	32.790	131	63	0	3	0	29	0	29	0	04/17/2020	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			2.000	175	87.660	175	126	1	3	0	49	0	49	0	04/17/2020	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			8.000	724	90.500	724	555	5	19	0	250	0	250	0	11/16/2018	
29670G-10-2	ESSENTIAL UTILITIES ORD			2.000	107	53.690	107	91	0	2	0	13	0	13	0	12/16/2019	
297178-10-5	ESSEX PROPERTY REIT ORD			2.000	704	352.230	704	511	4	17	0	230	0	230	0	11/16/2018	
29786A-10-6	ETSY ORD			3.000	657	218.940	657	183	0	0	0	123	0	123	0	04/17/2020	
298736-10-9	EURONET WORLDWIDE ORD			2.000	238	119.170	238	294	0	0	0	(52)	0	(52)	0	08/14/2019	
30034W-10-6	EVERGY ORD			5.000	343	68.610	343	301	0	11	0	66	0	66	0	11/16/2018	
30040W-10-8	EVERSOURCE ENERGY ORD			8.000	728	90.980	728	536	0	19	0	36	0	36	0	11/16/2018	
30063P-10-5	EXACT SCIENCES ORD			6.000	467	77.830	467	428	0	0	0	(328)	0	(328)	0	11/16/2018	
30161N-10-1	EXELON ORD			22.000	1,272	57.800	1,272	1,010	0	34	0	342	0	342	0	11/16/2018	
30161Q-10-4	EXELIXIS ORD			14.000	256	18.280	256	251	0	0	0	(25)	0	(25)	0	11/16/2018	
30212P-30-3	EXPEDIA GROUP ORD			3.000	542	180.720	542	351	0	0	0	145	0	145	0	11/16/2018	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			4.000	537	134.290	537	295	0	5	0	157	0	157	0	11/16/2018	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			3.000	680	226.730	680	285	0	14	0	333	0	333	0	11/16/2018	
30231G-10-2	EXXON MOBIL ORD			83.000	5,079	61.190	5,079	4,912	0	182	0	204	0	204	0	06/25/2021	
302491-30-3	FMC ORD			3.000	330	109.890	330	216	2	6	0	(15)	0	(15)	0	11/16/2018	
302520-10-1	FNB ORD			16.000	194	12.130	194	188	0	8	0	42	0	42	0	06/28/2019	
30303M-10-2	META PLATFORMS CL A ORD			50.000	16,818	336.350	16,818	8,353	0	0	0	3,160	0	3,160	0	10/15/2019	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			1.000	486	486.010	486	286	0	3	0	154	0	154	0	04/17/2020	
303250-10-4	FAIR ISAAC ORD			1.000	434	433.670	434	326	0	0	0	(77)	0	(77)	0	08/14/2019	
31188V-10-0	FASTLY CL A ORD			3.000	106	35.450	106	235	0	0	0	(156)	0	(156)	0	07/16/2020	
311900-10-4	FASTENAL ORD			12.000	769	64.060	769	345	0	13	0	183	0	183	0	11/16/2018	
31428X-10-6	FEDEX ORD			6.000	1,552	258.640	1,552	1,089	0	17	0	(6)	0	(6)	0	03/19/2019	
315616-10-2	F5 ORD			1.000	245	244.710	245	178	0	0	0	69	0	69	0	11/16/2018	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			12.996	1,418	109.150	1,418	1,474	0	14	0	(325)	0	(325)	0	09/28/2021	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			13.000	678	52.180	678	504	0	20	0	170	0	170	0	04/22/2019	
316773-10-0	FIFTH THIRD BANCORP ORD			20.000	871	43.550	871	548	6	22	0	320	0	320	0	11/16/2018	
320517-10-5	FIRST HORIZON ORD			15.000	245	16.330	245	231	2	9	0	54	0	54	0	08/14/2019	
33616C-10-0	FIRST REPUBLIC BANK ORD			4.000	826	206.510	826	352	0	3	0	238	0	238	0	01/16/2018	
336433-10-7	FIRST SOLAR ORD			4.000	349	87.160	349	337	0	0	0	(47)	0	(47)	0	10/20/2020	
337738-10-8	FISERV ORD			12.998	1,349	103.790	1,349	875	0	0	0	(131)	0	(131)	0	11/16/2018	
337932-10-7	FIRSTENERGY ORD			2.000	83	41.590	83	78	0	3	0	22	0	22	0	11/16/2018	
33829M-10-1	FIVE BELOW ORD			2.000	414	206.890	414	217	0	0	0	64	0	64	0	08/14/2019	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			2.000	448	223.840	448	396	0	0	0	(98)	0	(98)	0	11/16/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			1.000	130	130.010	130	82	0	0	0	37	0	37	0	10/20/2020	
345370-86-0	FORD MOTOR ORD			82.000	1,703	20.770	1,703	743	0	8	0	982	0	982	0	11/16/2018	
34959E-10-9	FORTINET ORD			3.000	1,078	359.400	1,078	220	0	0	0	633	0	633	0	11/16/2018	
34959J-10-8	FORTIVE ORD			7.000	534	76.290	534	442	0	2	0	38	0	38	0	11/16/2018	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD			7.000	748	106.900	748	298	0	7	0	148	0	148	0	11/16/2018	
35137L-10-5	FOX CL A ORD			4.000	148	36.900	148	164	0	1	0	(16)	0	(16)	0	03/24/2021	
354613-10-1	FRANKLIN RESOURCES ORD			14.000	469	33.490	469	342	4	16	0	119	0	119	0	12/15/2020	
35671D-85-7	FREEPORT MCMORAN ORD			34.000	1,419	41.730	1,419	407	0	8	0	534	0	534	0	11/16/2018	
36262G-10-1	GXO LOGISTICS ORD			5.000	454	90.830	454	160	0	0	0	294	0	294	0	11/16/2018	
363576-10-9	ARTHUR J GALLAGHER ORD			5.000	848	169.670	848	392	0	10	0	230	0	230	0	11/16/2018	
36467J-10-8	GAMING AND LEISURE PROPERTIES REIT ORD			10.000	487	48.730	487	335	2	27	0	63	0	63	0	11/16/2018	
364760-10-8	GAP ORD			10.000	177	17.650	177	193	0	5	0	(25)	0	(25)	0	10/20/2020	
366651-10-7	GARTNER ORD			2.000	669	334.320	669	294	0	0	0	348	0	348	0	11/16/2018	
368736-10-4	GENERAC HOLDINGS ORD			2.000	704	351.920	704	425	0	0	0	249	0	249	0	10/20/2020	
369550-10-8	GENERAL DYNAMICS ORD			6.000	1,251	208.470	1,251	1,098	0	28	0	358	0	358	0	11/16/2018	
369604-30-1	GENERAL ELECTRIC ORD			24.995	2,361	94.470	2,361	1,740	4	2	0	621	0	621	0	03/24/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
370334-10-4	GENERAL MILLS ORD			13.000	876	67.380	876	574	0	27	0	112	0	112	0	11/16/2018	
37045V-10-0	GENERAL MOTORS ORD			29.000	1,700	58.630	1,700	1,037	0	0	0	493	0	493	0	11/16/2018	
371901-10-9	GENTEX ORD			12.000	418	34.850	418	295	0	6	0	11	0	11	0	06/28/2019	
372460-10-5	GENUINE PARTS ORD			3.000	421	140.200	421	307	6	10	0	119	0	119	0	11/16/2018	
375558-10-3	GILEAD SCIENCES ORD			27.000	1,960	72.610	1,960	1,833	0	38	0	128	0	128	0	06/25/2021	
37940X-10-2	GLOBAL PAYMENTS ORD			8.000	1,081	135.180	1,081	878	0	7	0	(642)	0	(642)	0	11/16/2018	
380237-10-7	GODADDY CL A ORD			2.000	170	84.860	170	127	0	0	0	4	0	4	0	11/16/2018	
38141G-10-4	GOLDMAN SACHS GROUP ORD			7.000	2,678	382.550	2,678	1,415	0	46	0	832	0	832	0	11/16/2018	
384109-10-4	GRACO ORD			8.000	645	80.620	645	362	0	6	0	66	0	66	0	08/14/2019	
384802-10-4	WW GRAINGER ORD			1.000	518	518.240	518	280	0	6	0	110	0	110	0	12/18/2018	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			14.000	273	19.500	273	229	1	3	0	36	0	36	0	12/15/2020	
40131M-10-9	GUARDANT HEALTH ORD			3.000	300	100.020	300	247	0	0	0	(87)	0	(87)	0	07/16/2020	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			3.000	341	113.530	341	263	0	0	0	(46)	0	(46)	0	11/16/2018	
40412C-10-1	HCA HEALTHCARE ORD			5.000	1,285	256.920	1,285	702	0	10	0	462	0	462	0	11/16/2018	
40434L-10-5	HP ORD			24.000	904	37.670	904	477	16	19	0	314	0	314	0	04/22/2019	
406216-10-1	HALLIBURTON ORD			27.000	617	22.870	617	659	0	5	0	107	0	107	0	12/16/2019	
410345-10-2	HANESBRANDS ORD			17.000	284	16.720	284	304	0	10	0	36	0	36	0	03/19/2019	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			11.000	759	69.040	759	545	7	15	0	221	0	221	0	03/19/2019	
418056-10-7	HASBRO ORD			1.000	102	101.780	102	98	0	3	0	8	0	8	0	11/16/2018	
42225P-50-1	HEALTHCAR TRST OF AM CL A REIT ORD			9.000	301	33.390	301	250	0	12	0	53	0	53	0	08/14/2019	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			9.000	325	36.090	325	257	0	11	0	53	0	53	0	11/16/2018	
422806-20-8	HEICO CL A ORD			4.000	514	128.520	514	390	0	1	0	46	0	46	0	10/20/2020	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			3.000	501	166.990	501	415	0	6	0	15	0	15	0	08/14/2019	
427866-10-8	HERSHEY FOODS ORD			4.000	774	193.470	774	437	0	14	0	165	0	165	0	11/16/2018	
42809H-10-7	HESS ORD			6.000	444	74.030	444	346	0	6	0	127	0	127	0	11/16/2018	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			31.000	489	15.770	489	472	4	15	0	122	0	122	0	11/16/2018	
431475-10-2	HILL ROM HOLDINGS ORD			0.000	0	155.960	0	0	1	0	0	0	0	0	0	04/17/2020	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			7.000	1,092	155.990	1,092	493	0	0	0	313	0	313	0	12/18/2018	
436440-10-1	HOLOGIC ORD			7.000	536	76.560	536	295	0	0	0	26	0	26	0	11/16/2018	
437076-10-2	HOME DEPOT ORD			23.000	9,545	415.010	9,545	4,123	0	152	0	3,436	0	3,436	0	03/19/2019	
438516-10-6	HONEYWELL INTERNATIONAL ORD			15.000	3,128	208.510	3,128	1,685	0	57	0	(63)	0	(63)	0	01/23/2017	
440452-10-0	HORMEL FOODS ORD			4.000	195	48.810	195	180	0	4	0	9	0	9	0	12/16/2019	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			3.000	52	17.390	52	58	0	0	0	8	0	8	0	11/16/2018	
443201-10-8	HOWMET AEROSPACE ORD			4.000	127	31.830	127	62	0	0	0	14	0	14	0	11/16/2018	
443573-10-0	HUBSPOT ORD			1.000	659	659.150	659	582	0	0	0	77	0	77	0	06/25/2021	
444859-10-2	HUMANA ORD			4.000	1,855	463.860	1,855	1,467	1	5	0	98	0	98	0	12/30/2021	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			1.000	204	204.400	204	99	0	1	0	68	0	68	0	04/22/2019	
446150-10-4	HUNTINGTON BANCSHARES ORD			29.000	447	15.420	447	375	11	11	0	90	0	90	0	08/14/2019	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD			2.000	373	186.740	373	427	0	9	0	33	0	33	0	10/15/2019	
449253-10-3	IAA ORD			6.000	304	50.620	304	214	0	0	0	(86)	0	(86)	0	11/16/2018	
45167R-10-4	IDEX ORD			3.000	709	236.320	709	385	0	6	0	111	0	111	0	12/18/2018	
45168D-10-4	IDEXX LABORATORIES ORD			1.000	658	658.460	658	201	0	0	0	159	0	159	0	11/16/2018	
452308-10-9	ILLINOIS TOOL ORD			6.000	1,481	246.800	1,481	814	7	28	0	258	0	258	0	11/16/2018	
452327-10-9	ILLUMINA ORD			3.000	1,141	380.440	1,141	1,145	0	0	0	(53)	0	(53)	0	09/28/2021	
45337C-10-2	INCYTE ORD			2.000	147	73.400	147	133	0	0	0	(27)	0	(27)	0	11/16/2018	
45687V-10-6	INGERSOLL RAND ORD			9.000	557	61.870	557	467	0	0	0	90	0	90	0	09/28/2021	
45784P-10-1	INSULET ORD			1.000	266	266.070	266	119	0	0	0	10	0	10	0	06/28/2019	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD			3.000	201	66.990	201	183	0	0	0	6	0	6	0	08/14/2019	
458140-10-0	INTEL ORD			79.000	4,069	51.500	4,069	3,858	0	110	0	133	0	133	0	11/16/2018	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			11.000	1,504	136.770	1,504	885	0	15	0	236	0	236	0	04/22/2019	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			19.000	2,540	133.660	2,540	2,212	0	31	0	327	0	327	0	11/16/2018	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			4.000	603	150.650	603	549	3	9	0	53	0	53	0	03/24/2021	
460146-10-3	INTERNATIONAL PAPER ORD			8.000	376	46.980	376	350	0	4	0	26	0	26	0	11/16/2018	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			4.000	150	37.450	150	96	0	4	0	56	0	56	0	11/16/2018	

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		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
461202-10-3	INTUIT ORD			5.000	3,216	643.220	3,216	1,057	0	12	0	1,317	0	1,317	0	11/16/2018	
46120E-60-2	INTUITIVE SURGICAL ORD			7.000	2,515	359.300	2,515	1,210	0	0	0	606	0	606	0	11/16/2018	
46187W-10-7	INVITATION HOMES ORD			19.000	861	45.340	861	508	0	13	0	297	0	297	0	06/28/2019	
462222-10-0	IONIS PHARMACEUTICALS ORD			5.000	152	30.430	152	269	0	0	0	(131)	0	(131)	0	11/16/2018	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD			7.000	134	19.090	134	208	0	0	0	(191)	0	(191)	0	07/16/2020	
46266C-10-5	IQVIA HOLDINGS ORD			3.000	846	282.140	846	358	0	0	0	309	0	309	0	11/16/2018	
46284V-10-1	IRON MOUNTAIN ORD			13.000	680	52.330	680	440	8	32	0	297	0	297	0	11/16/2018	
46625H-10-0	JPMORGAN CHASE ORD			60.000	9,501	158.350	9,501	3,949	0	222	0	1,877	0	1,877	0	12/18/2018	
469814-10-7	JACOBS ENGINEERING GROUP ORD			2.000	278	139.230	278	148	0	2	0	61	0	61	0	11/16/2018	
477143-10-1	JETBLUE AIRWAYS ORD			15.000	214	14.240	214	277	0	0	0	(5)	0	(5)	0	06/28/2019	
478160-10-4	JOHNSON & JOHNSON ORD			52.000	8,896	171.070	8,896	7,412	0	218	0	712	0	712	0	04/17/2020	
482480-10-0	KLA ORD			3.000	1,290	430.110	1,290	291	0	12	0	514	0	514	0	11/16/2018	
48251W-10-4	KKR AND CO ORD			11.000	820	74.500	820	380	0	6	0	374	0	374	0	07/16/2020	
487836-10-8	KELLOGG ORD			3.000	193	64.420	193	185	0	7	0	7	0	7	0	11/16/2018	
49271V-10-0	KEURIG DR PEPPER ORD			14.000	516	36.860	516	483	0	7	0	33	0	33	0	03/24/2021	
493267-10-8	KEYCORP ORD			19.000	439	23.130	439	348	0	14	0	128	0	128	0	11/16/2018	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			3.000	620	206.510	620	174	0	0	0	223	0	223	0	11/16/2018	
494368-10-3	KIMBERLY CLARK ORD			6.000	858	142.920	858	470	17	27	0	49	0	49	0	06/20/2012	
49446R-10-9	KIMCO REALTY REIT ORD			19.000	468	24.650	468	299	0	13	0	183	0	183	0	11/16/2018	
49456B-10-1	KINDER MORGAN CL P ORD			40.000	634	15.860	634	575	0	43	0	88	0	88	0	11/16/2018	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			6.000	366	60.940	366	198	0	2	0	115	0	115	0	08/14/2019	
500255-10-4	KOHL'S ORD			7.000	346	49.390	346	433	0	7	0	61	0	61	0	12/18/2018	
500754-10-6	KRAFT HEINZ ORD			15.000	539	35.900	539	493	0	24	0	19	0	19	0	04/22/2019	
501044-10-1	KROGER ORD			17.000	769	45.260	769	432	0	13	0	230	0	230	0	04/22/2019	
50155Q-10-0	KYNDRYL HOLDINGS ORD			7.000	127	18.100	127	180	0	0	0	(53)	0	(53)	0	11/16/2018	
501889-20-8	LKQ ORD			4.000	240	60.030	240	114	0	1	0	99	0	99	0	11/16/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			4.000	853	213.240	853	563	0	16	0	97	0	97	0	12/18/2018	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			2.000	628	314.210	628	329	0	0	0	221	0	221	0	11/16/2018	
512807-10-8	LAM RESEARCH ORD			2.000	1,438	719.150	1,438	296	11	11	0	494	0	494	0	11/16/2018	
512816-10-9	LAMAR ADVERTISING CL A REIT			4.000	485	121.300	485	305	0	16	0	152	0	152	0	08/14/2019	
513272-10-4	LAMB WESTON HOLDINGS ORD			6.000	380	63.380	380	451	0	6	0	(92)	0	(92)	0	12/18/2018	
518439-10-4	ESTEE LAUDER CL A ORD			4.000	1,481	370.200	1,481	862	0	8	0	374	0	374	0	03/24/2021	
521865-20-4	LEAR ORD			3.000	549	182.950	549	404	0	5	0	72	0	72	0	11/16/2018	
524660-10-7	LEGGETT & PLATT ORD			6.000	247	41.160	247	252	3	10	0	(19)	0	(19)	0	10/15/2019	
525327-10-2	LEIDOS HOLDINGS ORD			6.000	533	88.900	533	388	0	8	0	(97)	0	(97)	0	11/16/2018	
526057-10-4	LENNAR CL A ORD			7.000	813	116.160	813	287	0	7	0	280	0	280	0	11/16/2018	
526107-10-7	LENNOX INTERNATIONAL ORD			1.000	324	324.360	324	253	1	3	0	50	0	50	0	03/19/2019	
530307-10-7	LIBERTY BROADBAND SRS A ORD			1.000	161	160.900	161	119	0	0	0	3	0	3	0	12/16/2019	
530307-30-5	LIBERTY BROADBAND SRS C ORD			3.000	483	161.100	483	289	0	0	0	8	0	8	0	03/19/2019	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			8.000	407	50.850	407	308	0	0	0	59	0	59	0	06/04/2020	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD			9.000	569	63.240	569	285	0	0	0	186	0	186	0	11/16/2018	
532457-10-8	ELI LILLY ORD			17.000	4,696	276.220	4,696	1,935	0	58	0	1,825	0	1,825	0	11/16/2018	
534187-10-9	LINCOLN NATIONAL ORD			2.000	137	68.260	137	126	0	3	0	36	0	36	0	11/16/2018	
537008-10-4	LITTELFUSE ORD			1.000	315	314.680	315	184	0	2	0	60	0	60	0	11/16/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			1.000	120	119.690	120	69	0	0	0	46	0	46	0	08/14/2019	
539830-10-9	LOCKHEED MARTIN ORD			5.000	1,777	355.410	1,777	1,461	0	53	0	2	0	2	0	12/18/2018	
540424-10-8	LOEWS ORD			11.000	635	57.760	635	546	0	3	0	140	0	140	0	11/01/2017	
548661-10-7	LOWE'S COMPANIES ORD			14.000	3,619	258.480	3,619	1,369	0	39	0	1,372	0	1,372	0	03/19/2019	
550021-10-9	LULULEMON ATHLETICA ORD		C	2.000	783	391.450	783	621	0	0	0	162	0	162	0	03/24/2021	
550241-10-3	LUMEN TECHNOLOGIES ORD			46.000	577	12.550	577	546	0	46	0	129	0	129	0	04/22/2019	
55087P-10-4	LYFT CL A ORD			13.000	555	42.730	555	476	0	0	0	(83)	0	(83)	0	12/15/2020	
55261F-10-4	M&T BANK ORD			2.000	307	153.580	307	299	0	7	0	8	0	8	0	03/24/2021	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			11.000	494	44.880	494	292	0	0	0	147	0	147	0	11/16/2018	
55306N-10-4	MKS INSTRUMENTS ORD			2.000	348	174.170	348	148	0	2	0	47	0	47	0	11/16/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55354G-10-0	MSCI ORD			2.000	1,225	612.690	1,225	770	0	4	0	162	0	162	0	12/30/2021	
562662-10-6	MANDIANT ORD			10.000	175	17.540	175	163	0	0	0	(55)	0	(55)	0	12/16/2019	
562750-10-9	MANHATTAN ASSOCIATES ORD			3.000	466	155.490	466	244	0	0	0	151	0	151	0	08/14/2019	
565849-10-6	MARATHON OIL ORD			40.000	657	16.420	657	276	0	7	0	390	0	390	0	12/15/2020	
56585A-10-2	MARATHON PETROLEUM ORD			12.000	768	63.990	768	684	0	16	0	60	0	60	0	06/25/2021	
571748-10-2	MARSH & MCLENNAN ORD			10.000	1,738	173.820	1,738	838	0	20	0	568	0	568	0	09/18/2018	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			6.000	991	165.240	991	771	0	0	0	200	0	200	0	12/16/2019	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			2.000	881	440.520	881	378	0	5	0	313	0	313	0	11/16/2018	
573874-10-4	MARVELL TECHNOLOGY ORD			18.000	1,575	87.490	1,575	933	0	2	0	579	0	579	0	06/25/2021	
574599-10-6	MASCO ORD			6.000	421	70.220	421	188	0	5	0	92	0	92	0	11/16/2018	
574795-10-0	MASIMO ORD			2.000	586	292.780	586	314	0	0	0	49	0	49	0	12/16/2019	
57636Q-10-4	MASTERCARD CL A ORD			18.000	6,468	359.320	6,468	3,583	0	32	0	43	0	43	0	11/16/2018	
57667L-10-7	MATCH GROUP ORD			6.000	794	132.250	794	391	0	0	0	(114)	0	(114)	0	04/17/2020	
577081-10-2	MATTEL ORD			16.000	345	21.560	345	220	0	0	0	66	0	66	0	11/16/2018	
579780-20-6	MCCORMICK ORD			4.000	386	96.610	386	300	1	5	0	4	0	4	0	11/16/2018	
580135-10-1	MCDONALD'S ORD			15.000	4,021	268.070	4,021	2,773	0	79	0	802	0	802	0	12/18/2018	
58155Q-10-3	MCKESSON ORD			3.000	746	248.570	746	372	4	5	0	224	0	224	0	11/16/2018	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			17.000	402	23.630	402	283	5	19	0	31	0	31	0	11/16/2018	
58933Y-10-5	MERCK & CO. INC.			52.000	3,985	76.640	3,985	3,797	72	31	0	189	0	189	0	09/28/2021	
59156R-10-8	METLIFE ORD			18.000	1,125	62.490	1,125	815	0	34	0	280	0	280	0	03/19/2019	
592688-10-5	METTLER TOLEDO ORD			1.000	1,697	1,697.210	1,697	599	0	0	0	558	0	558	0	11/16/2018	
594918-10-4	MICROSOFT ORD			156.000	52,466	336.320	52,466	12,327	0	359	0	17,768	0	17,768	0	04/17/2020	
595017-10-4	MICROCHIP TECHNOLOGY ORD			12.000	1,045	87.060	1,045	787	0	5	0	133	0	133	0	09/28/2021	
595112-10-3	MICRON TECHNOLOGY ORD			23.000	2,142	93.150	2,142	907	2	2	0	413	0	413	0	11/16/2018	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			2.000	459	229.440	459	202	0	8	0	206	0	206	0	11/16/2018	
596278-10-1	MIDDLEBY ORD			2.000	394	196.760	394	263	0	0	0	136	0	136	0	04/22/2019	
60770K-10-7	MODERNA ORD			7.000	1,778	253.980	1,778	981	0	0	0	700	0	700	0	06/25/2021	
608190-10-4	MOHAWK INDUSTRIES ORD			2.000	364	182.180	364	247	0	0	0	82	0	82	0	11/16/2018	
60855R-10-0	MOLINA HEALTHCARE ORD			2.000	636	318.080	636	250	0	0	0	211	0	211	0	11/16/2018	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			28.000	1,857	66.310	1,857	1,240	10	36	0	220	0	220	0	11/16/2018	
60937P-10-6	MONGODB CL A ORD			2.000	1,059	529.350	1,059	1,080	0	0	0	(21)	0	(21)	0	12/30/2021	
61174X-10-9	MONSTER BEVERAGE ORD			7.000	672	96.040	672	390	0	0	0	25	0	25	0	11/16/2018	
615369-10-5	MOODYS ORD			3.000	1,172	390.580	1,172	442	0	7	0	301	0	301	0	11/16/2018	
617446-44-8	MORGAN STANLEY ORD			30.000	2,945	98.160	2,945	1,538	0	62	0	755	0	755	0	10/20/2020	
61945C-10-3	MOSAIC ORD			2.000	79	39.290	79	40	0	1	0	33	0	33	0	10/15/2019	
620076-30-7	MOTOROLA SOLUTIONS ORD			3.000	815	271.700	815	390	6	9	0	305	0	305	0	11/16/2018	
62886E-10-8	NCR ORD			5.000	201	40.200	201	171	0	0	0	13	0	13	0	12/16/2019	
62955J-10-3	NOV ORD			19.000	257	13.550	257	218	0	1	0	(3)	0	(3)	0	04/17/2020	
631103-10-8	NASDAQ ORD			1.000	210	210.010	210	111	0	2	0	77	0	77	0	04/17/2020	
636180-10-1	NATL FUEL GAS ORD			4.000	256	63.940	256	187	2	7	0	91	0	91	0	12/16/2019	
636518-10-2	NATIONAL INSTRUMENTS ORD			6.000	262	43.670	262	253	0	6	0	(2)	0	(2)	0	08/14/2019	
640268-10-8	NEKTAR THERAPEUTICS ORD			8.000	108	13.510	108	167	0	0	0	(28)	0	(28)	0	12/16/2019	
64110D-10-4	NETAPP ORD			4.000	368	91.990	368	288	0	8	0	103	0	103	0	11/16/2018	
64110L-10-6	NETFLIX ORD			8.000	4,820	602.440	4,820	2,532	0	0	0	494	0	494	0	10/20/2020	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			4.000	341	85.170	341	360	0	0	0	(43)	0	(43)	0	11/16/2018	
64829B-10-0	NEW RELIC ORD			2.000	220	109.960	220	134	0	0	0	89	0	89	0	12/16/2019	
650111-10-7	NEW YORK TIMES CL A ORD			7.000	338	48.300	338	228	0	2	0	(24)	0	(24)	0	06/28/2019	
651639-10-6	NEWMONT ORD			16.000	992	62.020	992	546	0	35	0	34	0	34	0	10/15/2019	
65249B-10-9	NEWS CL A ORD			18.000	402	22.310	402	244	0	4	0	78	0	78	0	11/16/2018	
65336K-10-3	NEXSTAR MEDIA GROUP CL A ORD			2.000	302	150.980	302	195	0	6	0	84	0	84	0	10/15/2019	
65339F-10-1	NEXTERA ENERGY ORD			40.000	3,734	93.360	3,734	1,804	0	62	0	648	0	648	0	11/16/2018	
654106-10-3	NIKE CL B ORD			25.000	4,167	166.670	4,167	1,869	0	28	0	630	0	630	0	11/16/2018	
65473P-10-5	NISOURCE ORD			17.000	469	27.610	469	450	0	15	0	79	0	79	0	12/18/2018	
655663-10-2	NORDSON ORD			2.000	511	255.270	511	283	1	3	0	109	0	109	0	06/28/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
655844-10-8	NORFOLK SOUTHERN ORD			7.000	2,084	297.710	2,084	1,572	0	17	0	249	0	249	0	12/30/2021	
665859-10-4	NORTHERN TRUST ORD			4.000	478	119.610	478	390	6	11	0	106	0	106	0	11/16/2018	
666807-10-2	NORTHROP GRUMMAN ORD			3.000	1,161	387.070	1,161	818	0	18	0	247	0	247	0	11/16/2018	
668771-10-8	NORTONLIFELOCK ORD			9.000	234	25.980	234	208	0	5	0	47	0	47	0	11/16/2018	
670002-40-1	NOVAVAX ORD			1.000	143	143.070	143	190	0	0	0	(47)	0	(47)	0	06/25/2021	
67020Y-10-0	NUANCE COMMUNICATIONS ORD			3.000	166	55.320	166	44	0	0	0	34	0	34	0	11/16/2018	
670346-10-5	NUCOR ORD			5.000	571	114.150	571	316	3	8	0	305	0	305	0	11/16/2018	
67059N-10-8	NUTANIX CL A ORD			5.000	159	31.860	159	211	0	0	0	0	0	0	0	11/16/2018	
67066G-10-4	NVIDIA ORD			49.000	14,399	293.850	14,399	2,202	0	8	0	8,002	0	8,002	0	04/17/2020	
670837-10-3	OGE ENERGY ORD			10.000	384	38.380	384	326	0	16	0	65	0	65	0	12/15/2020	
67103H-10-7	O REILLY AUTOMOTIVE ORD			1.000	706	706.230	706	353	0	0	0	254	0	254	0	11/16/2018	
674599-10-5	OCCIDENTAL PETROLEUM ORD			17.000	493	28.990	493	334	0	1	0	199	0	199	0	12/15/2020	
679295-10-5	OKTA CL A ORD			2.000	448	224.170	448	492	0	0	0	(44)	0	(44)	0	06/25/2021	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			2.000	717	358.380	717	207	0	2	0	326	0	326	0	04/22/2019	
680665-20-5	OLIN ORD			7.000	403	57.520	403	148	0	6	0	231	0	231	0	11/16/2018	
681919-10-6	OMNICOM GROUP ORD			2.000	147	73.270	147	154	7	6	0	22	0	22	0	11/16/2018	
681936-10-0	OMEGA HEALTHCARE REIT ORD			9.000	266	29.590	266	318	0	24	0	(61)	0	(61)	0	11/16/2018	
682189-10-5	ON SEMICONDUCTOR ORD			10.000	679	67.920	679	188	0	0	0	352	0	352	0	11/16/2018	
682680-10-3	ONEOK ORD			9.000	529	58.760	529	247	0	34	0	183	0	183	0	11/16/2018	
68389X-10-5	ORACLE ORD			34.000	2,965	87.210	2,965	1,740	0	41	0	766	0	766	0	11/16/2018	
68622V-10-6	ORGANON ORD			10.000	305	30.450	305	354	0	5	0	(49)	0	(49)	0	11/16/2018	
68629Y-10-3	ORION OFFICE REIT ORD			1.000	19	18.670	19	1	0	0	0	18	0	18	0	11/15/2021	
688239-20-1	OSHKOSH ORD			3.000	338	112.710	338	201	0	4	0	80	0	80	0	11/16/2018	
68902V-10-7	OTIS WORLDWIDE ORD			8.000	697	87.070	697	405	0	7	0	155	0	155	0	11/26/2018	
690742-10-1	OWENS CORNING ORD			5.000	453	90.500	453	246	0	5	0	74	0	74	0	11/16/2018	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			11.000	2,206	200.520	2,206	1,576	0	38	0	410	0	410	0	12/30/2021	
693506-10-7	PPG INDUSTRIES ORD			4.000	690	172.440	690	429	0	9	0	113	0	113	0	11/16/2018	
69351T-10-6	PPL ORD			21.000	631	30.060	631	592	16	0	0	39	0	39	0	09/28/2021	
693718-10-8	PACCAR ORD			7.000	618	88.260	618	425	24	14	0	14	0	14	0	11/16/2018	
695156-10-9	PACKAGING CORP OF AMERICA ORD			0.000	0	130.730	0	0	4	0	0	0	0	0	0	11/16/2018	
695263-10-3	PACW PACWEST BANCORP ORD			5.000	226	45.170	226	194	0	5	0	99	0	99	0	04/22/2019	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			34.000	619	18.210	619	910	0	0	0	(291)	0	(291)	0	06/25/2021	
697435-10-5	PALO ALTO NETWORKS ORD		C	1.000	557	556.810	557	170	0	0	0	201	0	201	0	11/16/2018	
701094-10-4	PARKER HANNIFIN ORD			3.000	954	318.120	954	263	0	12	0	137	0	137	0	06/29/2011	
704326-10-7	PAYCHEX ORD			6.000	819	136.500	819	413	0	16	0	260	0	260	0	11/16/2018	
70432V-10-2	PAYCOM SOFTWARE ORD			1.000	415	415.190	415	421	0	0	0	(6)	0	(6)	0	12/30/2021	
70450Y-10-3	PAYPAL HOLDINGS ORD			24.000	4,526	188.580	4,526	2,041	0	0	0	(1,095)	0	(1,095)	0	12/18/2018	
707569-10-9	PENN NATIONAL GAMING ORD			7.000	363	51.850	363	533	0	0	0	(170)	0	(170)	0	06/25/2021	
712704-10-5	PEOPLES UNITED FINANCIAL ORD			19.000	339	17.820	339	319	0	14	0	93	0	93	0	06/28/2019	
713448-10-8	PEPSICO ORD			28.000	4,864	173.710	4,864	2,963	60	117	0	711	0	711	0	03/19/2019	
714046-10-9	PERKINELMER ORD			2.000	402	201.060	402	165	0	1	0	115	0	115	0	11/16/2018	
717081-10-3	PFIZER ORD			115.000	6,791	59.050	6,791	3,785	0	179	0	2,558	0	2,558	0	09/08/2016	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			32.000	3,040	95.000	3,040	2,741	40	137	0	310	0	310	0	06/25/2021	
718546-10-4	PHILLIPS 66 ORD			9.000	652	72.460	652	870	0	33	0	23	0	23	0	11/16/2018	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			3.000	287	95.500	287	172	0	2	0	93	0	93	0	06/28/2019	
72352L-10-6	PINTEREST CL A ORD			7.000	254	36.350	254	172	0	0	0	(207)	0	(207)	0	07/16/2020	
723787-10-7	PIONEER NATURAL RESOURCE ORD			3.000	546	181.880	546	500	2	19	0	114	0	114	0	11/16/2018	
72703H-10-1	PLANET FITNESS CL A ORD			3.000	272	90.580	272	220	0	0	0	39	0	39	0	12/16/2019	
72919P-20-2	PLUG POWER ORD			5.000	141	28.230	141	159	0	0	0	(18)	0	(18)	0	06/25/2021	
731068-10-2	POLARIS INDUSTRIES ORD			2.000	220	109.910	220	181	0	5	0	29	0	29	0	10/15/2019	
73278L-10-5	POOL ORD			1.000	566	566.000	566	195	0	3	0	194	0	194	0	08/14/2019	
733174-70-0	POPULAR ORD			4.000	328	82.040	328	209	2	6	0	103	0	103	0	08/14/2019	
737446-10-4	POST HOLDINGS ORD			3.000	338	112.730	338	288	0	0	0	35	0	35	0	11/16/2018	
74144T-10-8	T ROWE PRICE GROUP ORD			5.000	983	196.640	983	479	0	37	0	226	0	226	0	11/16/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			5.000	362	72.330	362	241	0	12	0	114	0	114	0	11/16/2018	
742718-10-9	PROCTER & GAMBLE ORD			49.000	8,015	163.580	8,015	4,251	0	167	0	1,198	0	1,198	0	12/18/2018	
743315-10-3	PROGRESSIVE ORD			12.000	1,232	102.650	1,232	957	0	49	0	80	0	80	0	03/24/2021	
74340W-10-3	PROLOGIS REIT			15.000	2,525	168.360	2,525	1,052	0	38	0	1,031	0	1,031	0	08/14/2019	
743606-10-5	PROSPERITY BANCSHARES ORD			0.000	0	70.870	0	0	2	0	0	0	0	0	0	12/15/2020	
744320-10-2	PRUDENTIAL FINANCIAL ORD			7.000	758	108.240	758	641	0	32	0	211	0	211	0	11/16/2018	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			10.000	667	66.730	667	543	0	20	0	84	0	84	0	11/16/2018	
74460D-10-9	PUBLIC STORAGE REIT ORD			2.000	749	374.560	749	423	0	16	0	287	0	287	0	11/16/2018	
745867-10-1	PULTEGROUP ORD			12.000	686	57.160	686	379	2	7	0	168	0	168	0	06/28/2019	
74624M-10-2	PURE STORAGE CL A ORD			11.000	358	32.550	358	168	0	0	0	109	0	109	0	06/28/2019	
74736K-10-1	QORVO ORD			1.000	156	156.390	156	66	0	0	0	(10)	0	(10)	0	11/16/2018	
747525-10-3	QUALCOMM ORD			26.000	4,755	182.870	4,755	1,731	0	65	0	728	0	728	0	12/30/2021	
74762E-10-2	QUANTA SERVICES ORD			1.000	115	114.660	115	38	0	0	0	43	0	43	0	06/28/2019	
74834L-10-0	QUEST DIAGNOSTICS ORD			3.000	519	173.010	519	288	0	7	0	162	0	162	0	11/16/2018	
749685-10-3	RPM ORD			6.000	606	101.000	606	386	0	9	0	61	0	61	0	11/16/2018	
751212-10-1	RALPH LAUREN CL A ORD			2.000	238	118.860	238	236	1	3	0	30	0	30	0	12/16/2019	
754730-10-9	RAYMOND JAMES ORD			3.000	301	100.400	301	158	0	3	0	110	0	110	0	11/16/2018	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			31.000	2,668	86.060	2,668	2,457	0	46	0	285	0	285	0	09/28/2021	
756109-10-4	REALTY INCOME REIT ORD			11.000	787	71.590	787	644	3	16	0	151	0	151	0	11/16/2018	
758849-10-3	REGENCY CENTERS REIT ORD			7.000	528	75.380	528	445	4	17	0	208	0	208	0	11/16/2018	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			2.000	1,263	631.520	1,263	650	0	0	0	297	0	297	0	10/15/2019	
7591EP-10-0	REGIONS FINANCIAL ORD			20.000	436	21.800	436	324	9	13	0	114	0	114	0	11/16/2018	
759916-10-9	REPLIGEN ORD			2.000	530	264.840	530	265	0	0	0	146	0	146	0	07/16/2020	
760759-10-0	REPUBLIC SERVICES ORD			4.000	558	139.450	558	303	2	7	0	173	0	173	0	11/16/2018	
761152-10-7	RESMED ORD			2.000	521	260.480	521	208	0	3	0	96	0	96	0	11/16/2018	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			0.997	26	26.030	26	22	0	0	0	5	0	5	0	01/23/2017	
76680R-20-6	RINGCENTRAL CL A ORD			3.000	562	187.350	562	345	0	0	0	(575)	0	(575)	0	06/28/2019	
770323-10-3	ROBERT HALF ORD			5.000	558	111.520	558	315	0	8	0	245	0	245	0	11/16/2018	
773903-10-9	ROCKWELL AUTOMAT ORD			2.000	698	348.850	698	343	0	9	0	196	0	196	0	11/16/2018	
77543R-10-2	ROKU CL A ORD			2.000	456	228.200	456	306	0	0	0	(208)	0	(208)	0	07/16/2020	
776696-10-6	ROPER TECHNOLOGIES ORD			2.000	984	491.860	984	596	0	5	0	122	0	122	0	11/16/2018	
778296-10-3	ROSS STORES ORD			7.000	800	114.280	800	641	0	8	0	(60)	0	(60)	0	03/19/2019	
780287-10-8	ROYAL GOLD ORD			3.000	316	105.210	316	228	0	4	0	(3)	0	(3)	0	11/16/2018	
78409V-10-4	S&P GLOBAL ORD			5.000	2,360	471.930	2,360	1,198	0	12	0	572	0	572	0	12/30/2021	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			2.000	778	389.020	778	344	0	5	0	214	0	214	0	11/16/2018	
784117-10-3	SEI INVESTMENTS ORD			0.000	0	60.380	0	0	2	0	0	0	0	0	0	10/15/2019	
78440X-80-4	SL GREEN RLTY REIT ORD			2.000	143	71.700	143	195	6	7	0	(52)	0	(52)	0	11/16/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			2.000	164	81.980	164	95	0	1	0	18	0	18	0	11/16/2018	
78486Q-10-1	SVB FINANCIAL GROUP ORD			1.000	678	678.240	678	240	0	0	0	290	0	290	0	11/16/2018	
78667J-10-8	SAGE THERAPEUTICS ORD			2.000	85	42.540	85	141	0	0	0	(88)	0	(88)	0	10/20/2020	
79466L-30-2	SALESFORCE.COM ORD			19.000	4,828	254.130	4,828	3,425	0	402	0	250	0	250	0	03/24/2021	
803607-10-0	SAREPTA THERAPEUTICS ORD			3.000	270	90.050	270	234	0	0	0	(119)	123	(241)	0	11/16/2018	
806857-10-8	SCHLUMBERGER ORD			29.000	869	29.950	869	857	9	2	0	19	0	19	0	09/28/2021	
808513-10-5	CHARLES SCHWAB ORD			31.000	2,607	84.100	2,607	1,469	0	22	0	963	0	963	0	12/16/2019	
81181C-10-4	SEAGEN ORD			1.000	155	154.600	155	57	0	0	0	(21)	0	(21)	0	11/16/2018	
81211K-10-0	SEALED AIR ORD			7.000	472	67.470	472	257	0	5	0	152	0	152	0	11/16/2018	
816851-10-9	SEMPRA ORD			6.000	794	132.280	794	720	7	13	0	36	0	36	0	09/28/2021	
81762P-10-2	SERVICENOW ORD			4.000	2,596	649.110	2,596	1,292	0	0	0	546	0	546	0	03/24/2021	
824348-10-6	SHERWIN WILLIAMS ORD			4.000	1,409	352.160	1,409	565	0	9	0	429	0	429	0	11/16/2018	
82669G-10-4	SIGNATURE BANK ORD			2.000	647	323.470	647	235	0	4	0	376	0	376	0	11/16/2018	
828806-10-9	SIMON PROP GRP REIT ORD			6.000	959	159.770	959	537	0	43	0	447	0	447	0	12/15/2020	
830566-10-5	SKECHERS USA CL A ORD			6.000	260	43.400	260	214	0	0	0	45	0	45	0	12/15/2020	
83088M-10-2	SKYWORKS SOLUTIONS ORD			3.000	465	155.140	465	219	0	6	0	7	0	7	0	11/16/2018	
831865-20-9	A O SMITH ORD			6.000	515	85.850	515	313	0	6	0	186	0	186	0	03/19/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83200N-10-3	SMARTSHEET CL A ORD			4.000	310	77.450	310	182	0	0	0	33	0	33	0	08/14/2019	
832696-40-5	JM SMUCKER ORD			1.000	136	135.820	136	113	0	4	0	20	0	20	0	11/16/2018	
833034-10-1	SNAP ON ORD			2.000	431	215.380	431	317	0	10	0	88	0	88	0	03/19/2019	
833445-10-9	SNOWFLAKE CL A ORD			4.000	1,355	338.750	1,355	1,190	0	0	0	165	0	165	0	09/28/2021	
842587-10-7	SOUTHERN ORD			21.000	1,440	68.580	1,440	985	0	55	0	150	0	150	0	11/16/2018	
844741-10-8	SOUTHWEST AIRLINES ORD			11.000	471	42.840	471	578	0	0	0	(41)	0	(41)	0	11/16/2018	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD			4.000	193	48.250	193	192	3	10	0	32	0	32	0	10/15/2019	
848637-10-4	SPLUNK ORD			6.000	694	115.720	694	603	0	0	0	(325)	0	(325)	0	11/16/2018	
852234-10-3	BLOCK CL A ORD			8.000	1,292	161.510	1,292	1,041	0	0	0	(516)	0	(516)	0	06/25/2021	
854502-10-1	STANLEY BLACK AND DECKER ORD			3.000	566	188.620	566	391	0	9	0	30	0	30	0	11/16/2018	
855244-10-9	STARBUCKS ORD			28.000	3,275	116.970	3,275	2,103	0	44	0	241	0	241	0	12/30/2021	
85571B-10-5	STARWOOD PROPERTY REIT			13.000	316	24.300	316	317	6	25	0	65	0	65	0	10/15/2019	
857477-10-3	STATE STREET ORD			9.000	837	93.000	837	645	5	19	0	182	0	182	0	11/16/2018	
858119-10-0	STEEL DYNAMICS ORD			1.000	62	62.070	62	40	0	1	0	25	0	25	0	11/16/2018	
858912-10-8	STERICYCLE ORD			4.000	239	59.640	239	257	0	0	0	(39)	0	(39)	0	12/16/2019	
85917A-10-0	STERLING BAN ORD			9.000	232	25.790	232	192	0	3	0	70	0	70	0	06/28/2019	
862121-10-0	STORE CAPITAL ORD			10.000	344	34.400	344	360	4	15	0	4	0	4	0	08/14/2019	
863667-10-1	STRYKER ORD			7.000	1,872	267.420	1,872	1,205	5	18	0	157	0	157	0	11/16/2018	
866674-10-4	SUN COMMUNITIES REIT ORD			2.000	420	209.970	420	374	2	2	0	46	0	46	0	09/28/2021	
871332-10-2	SYLVAMO ORD			1.000	28	27.890	28	27	0	0	0	1	0	1	0	11/16/2018	
871607-10-7	SYNOPSYS ORD			3.000	1,106	368.500	1,106	270	0	0	0	328	0	328	0	11/16/2018	
87161C-50-1	SYNOVUS FINANCIAL ORD			7.000	335	47.870	335	249	2	9	0	109	0	109	0	04/22/2019	
87165B-10-3	SYNCHRONY FINANCIAL ORD			15.000	696	46.390	696	389	0	13	0	175	0	175	0	11/16/2018	
87166B-10-2	SYNEOS HEALTH CL A ORD			3.000	308	102.680	308	179	0	0	0	104	0	104	0	10/20/2020	
871829-10-7	SYSCO ORD			10.000	786	78.550	786	664	0	18	0	43	0	43	0	11/16/2018	
872540-10-9	TJX ORD			27.000	2,050	75.920	2,050	608	0	28	0	206	0	206	0	03/18/2013	
872590-10-4	T MOBILE US ORD			12.000	1,392	115.980	1,392	1,248	0	0	0	(183)	0	(183)	0	03/24/2021	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			2.000	355	177.720	355	228	0	0	0	(60)	0	(60)	0	11/16/2018	
875372-20-3	TANDEM DIABETES CARE ORD			2.000	301	150.520	301	198	0	0	0	110	0	110	0	07/16/2020	
876030-10-7	TAPESTRY ORD			13.000	528	40.610	528	430	0	7	0	124	0	124	0	03/19/2019	
87612E-10-6	TARGET ORD			10.000	2,314	231.440	2,314	651	0	32	0	549	0	549	0	12/18/2018	
87612G-10-1	TARGA RESOURCES ORD			10.000	522	52.240	522	170	0	4	0	259	0	259	0	11/16/2018	
87918A-10-5	TELADOC HEALTH ORD			1.000	92	91.820	92	165	0	0	0	(73)	0	(73)	0	06/25/2021	
88025U-10-9	10X GENOMICS CL A ORD			2.000	298	148.960	298	178	0	0	0	15	0	15	0	07/16/2020	
880770-10-2	TERADYNE ORD			4.000	654	163.520	654	146	0	2	0	174	0	174	0	11/16/2018	
88087E-10-0	TERMINIX GLOBAL HOLDINGS ORD			6.000	271	45.230	271	288	0	0	0	(35)	0	(35)	0	10/20/2020	
88160R-10-1	TESLA ORD			17.000	17,965	1,056.780	17,965	2,921	0	0	0	5,619	0	5,619	0	12/30/2021	
882508-10-4	TEXAS INSTRUMENTS ORD			19.000	3,581	188.470	3,581	1,952	0	80	0	462	0	462	0	09/12/2018	
883203-10-1	TEXTRON ORD			4.000	309	77.200	309	226	0	0	0	115	0	115	0	11/16/2018	
88339J-10-5	TRADE DESK CL A ORD			9.000	825	91.640	825	684	0	0	0	141	0	141	0	06/25/2021	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			8.000	5,338	667.240	5,338	1,383	4	8	0	1,612	0	1,612	0	08/18/2017	
885160-10-1	THOR INDUSTRIES ORD			2.000	208	103.770	208	191	1	3	0	22	0	22	0	12/15/2020	
88579Y-10-1	3M ORD			14.000	2,487	177.630	2,487	2,782	0	61	0	(21)	0	(21)	0	12/30/2021	
891092-10-8	TORO ORD			4.000	400	99.910	400	247	1	4	0	20	0	20	0	11/16/2018	
892356-10-6	TRACTOR SUPPLY ORD			2.000	477	238.600	477	183	0	4	0	196	0	196	0	03/19/2019	
892672-10-6	TRADEWEB MARKETS CL A ORD			4.000	401	100.140	401	263	0	1	0	151	0	151	0	12/15/2020	
893641-10-0	TRANSDIGM GROUP ORD			1.000	636	636.280	636	348	0	0	0	17	0	17	0	11/16/2018	
89400J-10-7	TRANSUNION ORD			3.000	356	118.580	356	187	0	1	0	58	0	58	0	11/16/2018	
894164-10-2	TRAVEL LEISURE ORD			4.000	221	55.270	221	176	0	5	0	42	0	42	0	12/15/2020	
89417E-10-9	TRAVELERS COMPANIES ORD			5.000	782	156.430	782	644	0	17	0	80	0	80	0	11/16/2018	
89531P-10-5	TREX ORD			4.000	540	135.030	540	265	0	0	0	205	0	205	0	07/16/2020	
896239-10-0	TRIMBLE ORD			5.000	436	87.190	436	178	0	0	0	102	0	102	0	11/16/2018	
89832Q-10-9	TRUIST FINANCIAL ORD			34.000	1,991	58.550	1,991	1,748	0	45	0	254	0	254	0	12/30/2021	
90138F-10-2	TWILIO CL A ORD			3.000	790	263.340	790	1,099	0	0	0	(309)	0	(309)	0	06/25/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
90184L-10-2	TWITTER ORD			16.000	692	43.220	692	539	0	0	0	(175)	0	(175)	0	11/16/2018	
902252-10-5	TYLER TECHNOLOGIES ORD			1.000	538	537.950	538	189	0	0	0	101	0	101	0	11/16/2018	
902494-10-3	TYSON FOODS CL A ORD			5.000	436	87.160	436	301	0	9	0	114	0	114	0	11/16/2018	
902653-10-4	UDR REIT ORD			3.000	180	59.990	180	123	0	4	0	65	0	65	0	11/16/2018	
902973-30-4	US BANCORP ORD			27.000	1,517	56.170	1,517	1,262	12	46	0	259	0	259	0	12/15/2020	
90353T-10-0	UBER TECHNOLOGIES ORD			33.000	1,384	41.930	1,384	1,515	0	0	0	(335)	0	(335)	0	06/25/2021	
90384S-30-3	ULTA BEAUTY ORD			1.000	412	412.340	412	408	0	0	0	4	0	4	0	12/30/2021	
904214-10-3	UMPQUA HOLDINGS ORD			11.000	212	19.240	212	167	0	9	0	45	0	45	0	12/15/2020	
904311-20-6	UNDER ARMOUR CL C ORD			9.000	162	18.040	162	153	0	0	0	28	0	28	0	08/14/2019	
907818-10-8	UNION PACIFIC ORD			11.000	2,771	251.930	2,771	1,666	0	47	0	481	0	481	0	11/16/2018	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			1.000	44	43.780	44	36	0	0	0	1	0	1	0	10/20/2020	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			17.000	3,644	214.340	3,644	2,078	0	61	0	691	0	691	0	12/30/2021	
911363-10-9	UNITED RENTAL ORD			1.000	332	332.290	332	115	0	0	0	100	0	100	0	11/16/2018	
912008-10-9	US FOODS ORD			10.000	348	34.830	348	320	0	0	0	15	0	15	0	11/16/2018	
91324P-10-2	UNITEDHEALTH GRP ORD			19.000	9,541	502.140	9,541	4,554	0	106	0	2,878	0	2,878	0	04/17/2020	
91332U-10-1	UNITY SOFTWARE ORD			3.000	429	142.990	429	330	0	0	0	99	0	99	0	06/25/2021	
91347P-10-5	UNIVERSAL DISPLAY ORD			2.000	330	165.030	330	317	0	2	0	(130)	0	(130)	0	03/19/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			3.000	389	129.660	389	399	0	2	0	(24)	0	(24)	0	11/16/2018	
918204-10-8	VF ORD			6.000	439	73.220	439	417	0	12	0	(73)	0	(73)	0	12/18/2018	
91879Q-10-9	VAIL RESORTS ORD			1.000	328	327.900	328	269	1	1	0	49	0	49	0	11/16/2018	
91913Y-10-0	VALERO ENERGY ORD			8.000	601	75.110	601	672	0	31	0	148	0	148	0	11/16/2018	
922475-10-8	VEEVA SYSTEMS ORD			3.000	766	255.480	766	277	0	0	0	(50)	0	(50)	0	11/16/2018	
92276F-10-0	VENTAS REIT ORD			6.000	307	51.120	307	368	3	11	0	12	0	12	0	11/16/2018	
92343E-10-2	VERISIGN ORD			1.000	254	253.820	254	156	0	0	0	37	0	37	0	11/16/2018	
92343V-10-4	VERIZON COMMUNICATIONS ORD			80.000	4,157	51.960	4,157	4,820	0	202	0	(543)	0	(543)	0	10/15/2019	
92345Y-10-6	VERISK ANALYTICS ORD			3.000	686	228.730	686	251	0	3	0	63	0	63	0	08/02/2017	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			5.000	1,098	219.600	1,098	889	0	0	0	(84)	0	(84)	0	12/15/2020	
92556V-10-6	VIATRIS ORD			49.000	663	13.530	663	773	0	16	0	(255)	0	(255)	0	08/14/2019	
925652-10-9	VICI PPTYS ORD			17.000	512	30.110	512	362	6	23	0	78	0	78	0	11/16/2018	
926400-10-2	VICTORIA S SECRET ORD			3.000	167	55.540	167	23	0	0	0	143	0	143	0	04/17/2020	
92719V-10-0	VIMEO ORD			6.000	108	17.960	108	58	0	0	0	50	0	50	0	11/16/2018	
92826C-83-9	VISA CL A ORD			35.000	7,585	216.710	7,585	4,834	0	47	0	(71)	0	(71)	0	12/18/2018	
92840M-10-2	VISTRA ORD			19.000	433	22.770	433	450	0	11	0	59	0	59	0	11/16/2018	
928563-40-2	VMWARE CL A ORD			4.000	464	115.880	464	375	0	0	0	88	0	88	0	03/24/2021	
928881-10-1	VONTIER ORD			5.000	154	30.730	154	155	0	0	0	(13)	0	(13)	0	11/16/2018	
929160-10-9	VULCAN MATERIALS ORD			3.000	623	207.580	623	320	0	4	0	178	0	178	0	11/16/2018	
92936U-10-9	W P CAREY REIT ORD			2.000	164	82.050	164	149	2	2	0	15	0	15	0	09/28/2021	
92939U-10-6	WEC ENERGY GROUP ORD			6.000	582	97.070	582	426	0	16	0	30	0	30	0	11/16/2018	
929740-10-8	WABTEC ORD			6.000	553	92.110	553	458	0	3	0	113	0	113	0	11/16/2018	
931142-10-3	WALMART ORD			28.000	4,051	144.690	4,051	3,144	25	61	0	15	0	15	0	04/17/2020	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			11.000	574	52.160	574	583	0	17	0	19	0	19	0	03/24/2021	
94106L-10-9	WASTE MANAGEMENT ORD			8.000	1,335	166.900	1,335	741	0	18	0	392	0	392	0	11/16/2018	
941848-10-3	WATERS ORD			1.000	373	372.600	373	200	0	0	0	125	0	125	0	11/16/2018	
94419L-10-1	WAYFAIR CL A ORD			3.000	570	189.970	570	474	0	0	0	(108)	0	(108)	0	10/20/2020	
947890-10-9	WEBSTER FINANCIAL ORD			4.000	223	55.840	223	185	0	6	0	55	0	55	0	08/14/2019	
949746-10-1	WELLS FARGO ORD			76.000	3,646	47.980	3,646	2,889	0	33	0	672	0	672	0	09/28/2021	
95040Q-10-4	WELLTOWER ORD			9.000	772	85.770	772	633	0	22	0	190	0	190	0	11/16/2018	
95058W-10-0	WENDYS ORD			9.000	215	23.850	215	199	0	4	0	17	0	17	0	12/16/2019	
955306-10-5	WEST PHARM SVC ORD			1.000	469	469.010	469	110	0	1	0	186	0	186	0	11/16/2018	
957638-10-9	WESTERN ALLIANCE ORD			4.000	431	107.650	431	240	0	5	0	191	0	191	0	12/15/2020	
958102-10-5	WESTERN DIGITAL ORD			5.000	326	65.210	326	233	0	0	0	49	0	49	0	11/16/2018	
96145D-10-5	WESTROCK ORD			12.000	532	44.360	532	554	0	11	0	10	0	10	0	11/16/2018	
962166-10-4	WEYERHAEUSER REIT			15.000	618	41.180	618	406	0	18	0	115	0	115	0	11/16/2018	
963320-10-6	WHIRLPOOL ORD			2.000	469	234.660	469	234	0	11	0	108	0	108	0	11/16/2018	

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
969457-10-0	WILLIAMS ORD			25.000	651	26.040	651	519	0	41	0	150	0	150	0	11/16/2018	
969904-10-1	WILLIAMS SONOMA ORD			3.000	507	169.130	507	212	0	7	0	202	0	202	0	12/16/2019	
97650W-10-8	WINTRUST FINANCIAL ORD			2.000	182	90.820	182	124	0	2	0	59	0	59	0	12/15/2020	
977852-10-2	WOLFSPEED ORD			5.000	559	111.770	559	287	0	0	0	29	0	29	0	08/14/2019	
980745-10-3	WOODWARD ORD			2.000	219	109.460	219	247	0	1	0	(24)	0	(24)	0	12/16/2019	
98138H-10-1	WORKDAY CL A ORD			3.000	820	273.180	820	611	0	0	0	90	0	90	0	03/24/2021	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			4.000	359	89.650	359	228	0	4	0	121	0	121	0	12/15/2020	
983134-10-7	WYNN RESORTS ORD			4.000	340	85.040	340	431	0	0	0	(111)	0	(111)	0	11/16/2018	
983793-10-0	XPO LOGISTICS ORD			5.000	387	77.430	387	223	0	0	0	164	0	164	0	11/16/2018	
98389B-10-0	XCEL ENERGY ORD			11.000	745	67.695	745	562	11	20	0	11	0	11	0	11/16/2018	
983919-10-1	XILINX ORD			5.000	1,060	212.030	1,060	453	0	2	0	351	0	351	0	11/16/2018	
98419M-10-0	XYLEM ORD			3.000	360	119.920	360	213	0	3	0	54	0	54	0	11/16/2018	
988498-10-1	YUM BRANDS ORD			6.000	833	138.860	833	533	0	12	0	182	0	182	0	11/16/2018	
98850P-10-9	YUM CHINA ORD		C	6.000	299	49.840	299	209	0	3	0	(44)	0	(44)	0	12/18/2018	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			1.000	595	595.200	595	181	0	0	0	211	0	211	0	11/16/2018	
98936J-10-1	ZENDESK ORD			4.000	417	104.290	417	220	0	0	0	(155)	0	(155)	0	11/16/2018	
98954M-10-1	ZILLOW GROUP CL A ORD			2.000	124	62.220	124	85	0	0	0	(147)	0	(147)	0	12/16/2019	
98954M-20-0	ZILLOW GROUP CL C ORD			5.000	319	63.850	319	232	0	0	0	(330)	0	(330)	0	06/28/2019	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			4.000	508	127.040	508	468	1	4	0	(108)	0	(108)	0	11/16/2018	
98978V-10-3	ZOETIS CL A ORD			9.000	2,196	244.030	2,196	1,021	0	8	0	736	0	736	0	03/24/2021	
98980G-10-2	ZSCALER ORD			1.000	321	321.330	321	69	0	0	0	122	0	122	0	04/17/2020	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			4.000	736	183.910	736	1,030	0	0	0	(382)	0	(382)	0	09/28/2021	
98986T-10-8	ZYNGA CL A ORD			41.000	262	6.400	262	235	0	0	0	(142)	0	(142)	0	08/14/2019	
G0176J-10-9	ALLEGION ORD		C	4.000	530	132.440	530	336	0	6	0	64	0	64	0	12/18/2018	
G0250X-10-7	AMCOR ORD		C	24.000	288	12.010	288	258	0	11	0	6	0	6	0	07/16/2020	
G02602-10-3	AMDOCS ORD			6.000	449	74.840	449	395	2	8	0	23	0	23	0	11/16/2018	
G0403H-10-8	AON CL A ORD		C	4.000	1,202	300.560	1,202	760	0	8	0	357	0	357	0	04/17/2020	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	18.000	800	44.450	800	509	0	0	0	151	0	151	0	11/16/2018	
G06242-10-4	ATLASSIAN CL A ORD		C	2.000	763	381.290	763	292	0	0	0	295	0	295	0	10/20/2020	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	4.000	218	54.470	218	209	2	7	0	16	0	16	0	12/15/2020	
G0750C-10-8	AXALTA COATING SYSTEMS ORD			8.000	265	33.120	265	226	0	0	0	37	0	37	0	07/28/2016	
G1151C-10-1	ACCENTURE CL A ORD		C	13.000	5,389	414.550	5,389	2,145	0	47	0	1,993	0	1,993	0	11/16/2018	
G16962-10-5	BUNGE ORD			6.000	560	93.360	560	351	0	12	0	167	0	167	0	11/16/2018	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	6.000	389	64.910	389	172	0	0	0	137	0	137	0	08/14/2019	
G29183-10-3	EATON ORD		C	8.000	1,383	172.820	1,383	594	0	24	0	421	0	421	0	11/16/2018	
G3223R-10-8	EVEREST RE GROUP ORD		C	2.000	548	273.920	548	391	0	12	0	80	0	80	0	04/17/2020	
G3922B-10-7	GENPACT ORD		C	9.000	478	53.080	478	369	0	4	0	105	0	105	0	12/15/2020	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD		C	3.000	323	107.760	323	72	0	0	0	104	0	104	0	06/28/2019	
G47567-10-5	IHS MARKIT ORD		C	7.000	930	132.920	930	367	0	6	0	302	0	302	0	11/16/2018	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	2.000	255	127.400	255	286	0	0	0	(75)	0	(75)	0	11/16/2018	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	14.000	1,138	81.310	1,138	468	11	15	0	486	0	486	0	11/16/2018	
G5960L-10-3	MEDTRONIC ORD		C	27.000	2,793	103.450	2,793	2,189	34	65	0	(370)	0	(370)	0	10/27/2017	
G6095L-10-9	APTIV ORD		C	5.000	825	164.950	825	371	0	0	0	173	0	173	0	11/16/2018	
G6518L-10-8	NIELSEN HOLDINGS ORD			16.000	328	20.510	328	412	0	4	0	(6)	0	(6)	0	11/16/2018	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			15.000	311	20.740	311	606	0	0	0	(70)	0	(70)	0	12/15/2020	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			2.000	80	39.850	80	87	0	1	0	(8)	0	(8)	0	03/24/2021	
G7S00T-10-4	PENTAIR ORD		C	1.000	73	73.030	73	38	0	1	0	20	0	20	0	10/15/2019	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD			7.000	432	61.690	432	330	0	0	0	63	0	63	0	11/16/2018	
G8473T-10-0	STERIS ORD		C	3.000	729	242.970	729	355	0	5	0	160	0	160	0	11/16/2018	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	4.000	808	202.030	808	324	0	9	0	228	0	228	0	11/16/2018	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	2.000	475	237.490	475	318	2	6	0	54	0	54	0	11/16/2018	
H1467J-10-4	CHUBB ORD		C	8.000	1,546	193.310	1,546	1,060	17	25	0	315	0	315	0	11/16/2018	
H2906T-10-9	GARMIN ORD		C	5.000	681	136.170	681	327	0	13	0	83	0	83	0	11/16/2018	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	2.000	468	234.030	468	416	0	0	0	(161)	0	(161)	0	07/16/2020	

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
N14506-10-4	ELASTIC ORD			2.000	246	123.090	246	177	0	0	0	(46)	0	(46)	0	07/16/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			6.000	553	92.230	553	517	0	27	0	3	0	3	0	06/28/2019	
N6596X-10-9	NXP SEMICONDUCTORS ORD		C	6.000	1,367	227.780	1,367	1,279	4	2	0	87	0	87	0	12/30/2021	
N72482-12-3	QIAGEN ORD		C	1.000	56	55.580	56	41	0	0	0	3	0	3	0	12/16/2019	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			7.000	538	76.900	538	770	0	0	0	15	0	15	0	11/16/2018	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					942,869	XXX	942,869	523,721	864	10,619	0	181,640	123	181,517	0	XXX	XXX
04314H-85-7	ARTISAN:INTL VAL INST			20,578.601	872,121	42.380	872,121	720,878	0	87,192	0	51,858	0	51,858	0	11/19/2015	
464287-65-5	ISHARES:RUSS 2000 ETF			277.000	61,641	222.530	61,641	42,090	0	579	0	7,332	0	7,332	0	11/16/2018	
9499999. Subtotal - Mutual Funds					933,762	XXX	933,762	762,968	0	87,770	0	59,190	0	59,190	0	XXX	XXX
9799999 - Total Common Stocks					1,876,631	XXX	1,876,631	1,286,689	864	98,389	0	240,830	123	240,708	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,876,631	XXX	1,876,631	1,286,689	864	98,389	0	240,830	123	240,708	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV		01/08/2021	SUNTRUST ROBINSON HUMPHREY INC		56,179	50,000	468
798186-P9-7	SAN JOSE CALIF UNI SCH DIST SANTA CLARA		01/08/2021	STIFEL NICOLAUS & COMPANY		50,000	50,000	0
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA		01/08/2021	STIFEL NICOLAUS & COMPANY		50,000	50,000	0
932423-VN-3	WALLED LAKE MICH CONS SCH DIST		01/15/2021	STIFEL NICOLAUS & COMPANY		50,000	50,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						206,179	200,000	468
31418D-6L-1	FN MA4474 - RMBS		10/05/2021	SUNTRUST CAPITAL MARKETS, INC.		383,320	375,000	271
92778W-LB-0	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		01/14/2021	NATL FINANCIAL SERVICES CORP (NFS)		75,116	75,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						458,436	450,000	271
05565E-BQ-7	BMW US CAPITAL LLC		03/29/2021	J P MORGAN SECURITIES		99,953	100,000	0
06051G-JR-1	BANK OF AMERICA CORP		04/16/2021	BANC OF AMERICA/FIXED INCOME		50,000	50,000	0
06406R-AS-6	BANK OF NEW YORK MELLON CORP		04/19/2021	J P MORGAN SECURITIES		99,893	100,000	0
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO	C	11/17/2021	GOLDMAN		49,926	50,000	0
14314Q-AB-0	CARMX 2021-2 A2A - ABS		04/13/2021	BANC OF AMERICA/FIXED INCOME		174,988	175,000	0
191216-DK-3	COCA-COLA CO		03/01/2021	GOLDMAN		99,613	100,000	0
29736R-AR-1	ESTEE LAUDER COMPANIES INC		03/01/2021	GOLDMAN		99,340	100,000	0
34532N-AD-7	FORDO 2021-A A4 - ABS		02/17/2021	SG AMERICAS SECURITIES, LLC		99,995	100,000	0
36261R-AD-0	GMALT 2021-1 A4 - ABS		02/17/2021	RBC CAPITAL MARKETS		99,985	100,000	0
380140-AB-9	GMCAR 213 A2 - ABS		07/13/2021	WELLS FARGO SECURITIES LLC		199,979	200,000	0
43813G-AD-3	HAROT 2021-1 A4 - ABS		02/17/2021	J P MORGAN SECURITIES		99,995	100,000	0
44933L-AB-9	HART 2021-A A2 - ABS		04/20/2021	BARCLAYS CAPITAL INC		124,988	125,000	0
46647P-AP-1	JPMORGAN CHASE & CO		04/22/2021	MORGAN STANLEY & COMPANY		105,897	100,000	30
57636Q-AS-3	MASTERCARD INC		03/02/2021	BANC OF AMERICA/FIXED INCOME		99,872	100,000	0
58769K-AC-8	MBALT 2021-B A2 - ABS		06/22/2021	J P MORGAN SECURITIES		99,992	100,000	0
61772B-AA-1	MORGAN STANLEY		04/19/2021	MORGAN STANLEY & COMPANY		50,000	50,000	0
64952W-EB-5	NEW YORK LIFE GLOBAL FUNDING		04/20/2021	Citigroup (SSB)		99,941	100,000	0
82652Q-AA-9	SRFC 211 A - RMBS		03/08/2021	DEUTSCHE BANK SECURITIES, INC.		99,972	100,000	0
89239C-AB-5	TLOT 21B A2 - ABS		07/27/2021	MITSUBISHI UFJ SECURITIES		49,993	50,000	0
89240B-AD-0	TAOT 2021-A A4 - ABS		02/02/2021	MITSUBISHI UFJ SECURITIES		224,964	225,000	0
98163J-AB-1	WOLS 2021-A A2 - ABS		07/13/2021	WELLS FARGO SECURITIES LLC		99,990	100,000	0
98164E-AD-7	WOART 2021-A A4 - ABS		02/03/2021	MIZUHO SECURITIES USA/FIXED INCOME		149,986	150,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,379,261	2,375,000	30
8399997. Total - Bonds - Part 3						3,043,875	3,025,000	769
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						3,043,875	3,025,000	769
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
00206R-10-2	AT&T ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	57.000	1,624		0
00287Y-10-9	ABBVIE ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	546		0
00507V-10-9	ACTIVISION BLIZZARD ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	606		0
007903-10-7	ADVANCED MICRO DEVICES ORD		06/25/2021	GOLDMAN	8.000	685		0
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	572		0
02209S-10-3	ALTRIA GROUP ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,425		0
032654-10-5	ANALOG DEVICES ORD		08/26/2021	ITG INC	8.190	693		0
05352A-10-0	AVANTOR ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	478		0
060505-10-4	BANK OF AMERICA ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	1,070		0
064058-10-0	BANK OF NEW YORK MELLON ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	596		0
070830-10-4	BATH AND BODY WORKS ORD		08/03/2021	ITG INC	11.000	121		0
075887-10-9	BECTON DICKINSON ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	746		0
09215C-10-5	BLACK KNIGHT ORD		06/25/2021	GOLDMAN	8.000	626		0
09260D-10-7	BLACKSTONE GROUP ORD		06/25/2021	GOLDMAN	29.000	2,858		0
097023-10-5	BOEING ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	2,630		0
101137-10-7	BOSTON SCIENTIFIC ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	604		0
110122-10-8	BRISTOL MYERS SQUIBB ORD		06/25/2021	GOLDMAN	7.000	467		0
12008R-10-7	BUILDERS FIRSTSOURCE ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	592		0
12572Q-10-5	CME GROUP CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	614		0
126650-10-0	CVS HEALTH ORD		06/25/2021	GOLDMAN	13.000	1,093		0
12769G-10-0	CAESARS ENTERTAINMENT ORD		06/25/2021	GOLDMAN	10.000	1,024		0
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD	C	12/14/2021	ITG INC	11.536	403		0
143658-30-0	CARNIVAL ORD		06/25/2021	GOLDMAN	25.000	703		0
146869-10-2	CARVANA CL A ORD		06/25/2021	GOLDMAN	2.000	600		0
166764-10-0	CHEVRON ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	38.000	3,930		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
172967-42-4	CITIGROUP ORD		06/25/2021	GOLDMAN	14.000	1,002		0
18915M-10-7	CLOUDFLARE CL A ORD		06/25/2021	GOLDMAN	5.000	524		0
194162-10-3	COLGATE PALMOLIVE ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	530		0
200340-10-7	COMERICA ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	574		0
20825C-10-4	CONOCOPHILLIPS ORD		09/28/2021	Various	22.140	1,207		0
22052L-10-4	CORTEVA ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	557		0
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		06/25/2021	GOLDMAN	2.000	506		0
233331-10-7	DTE ENERGY ORD		07/01/2021	ITG INC	9.000	912		0
23345M-10-7	DT MIDSTREAM ORD		07/01/2021	ITG INC	4.500	160		0
237266-10-1	DARLING INGREDIENTS ORD		06/25/2021	GOLDMAN	9.000	589		0
23804L-10-3	DATADOG CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	550		0
24703L-20-2	DELL TECHNOLOGIES CL C ORD		11/02/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	354		0
25179M-10-3	DEVON ENERGY ORD		06/25/2021	GOLDMAN	21.000	625		0
253868-10-3	DIGITAL REALTY REIT ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	702		0
25746U-10-9	DOMINION ENERGY ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	742		0
25809K-10-5	DOORDASH CL A ORD		06/25/2021	GOLDMAN	5.000	884		0
26875P-10-1	EOG RESOURCES ORD		06/25/2021	GOLDMAN	7.000	614		0
29362U-10-4	ENTEGRIS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	735		0
30231G-10-2	EXXON MOBIL ORD		06/25/2021	GOLDMAN	62.000	4,009		0
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	612		0
35137L-10-5	FOX CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	696		0
36262G-10-1	GXO LOGISTICS ORD		08/02/2021	ITG INC	5.000	160		0
369604-30-1	GENERAL ELECTRIC ORD		08/02/2021	Various	50.875	3,338		0
375558-10-3	GILEAD SCIENCES ORD		06/25/2021	GOLDMAN	30.000	2,036		0
443573-10-0	HUBSPOT ORD		06/25/2021	GOLDMAN	2.000	1,165		0
444859-10-2	HUMANA ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	937		0
446150-10-4	HUNTINGTON BANCSHARES ORD		06/09/2021	ITG INC	21.020	257		0
452327-10-9	ILLUMINA ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	825		0
45687V-10-6	INGERSOLL RAND ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	623		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	ITG INC	37.000	4,308		0
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	687		0
460146-10-3	INTERNATIONAL PAPER ORD		10/01/2021	ITG INC	20.000	874		0
49271V-10-0	KEURIG DR PEPPER ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	862		0
50155Q-10-0	KYNDRYL HOLDINGS ORD		11/04/2021	ITG INC	7.400	190		0
518439-10-4	ESTEE LAUDER CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	574		0
550021-10-9	LULULEMON ATHLETICA ORD	C	03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	621		0
55261F-10-4	M&T BANK ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	748		0
55354G-10-0	MSCI ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	617		0
56585A-10-2	MARATHON PETROLEUM ORD		06/25/2021	GOLDMAN	10.000	625		0
573874-10-4	MARVELL TECHNOLOGY ORD		06/25/2021	GOLDMAN	16.000	901		0
58933Y-10-5	MERCK & CO. INC.		09/28/2021	Various	128.000	9,309		0
595017-10-4	MICROCHIP TECHNOLOGY ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	635		0
60770K-10-7	MODERNA ORD		06/25/2021	GOLDMAN	3.000	660		0
60937P-10-6	MONGODB CL A ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	1,080		0
655844-10-8	NORFOLK SOUTHERN ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	884		0
670002-40-1	NOVAVAX ORD		06/25/2021	GOLDMAN	4.000	759		0
679295-10-5	OKTA CL A ORD		06/25/2021	GOLDMAN	3.000	738		0
68622V-10-6	ORGANON ORD		06/03/2021	ITG INC	10.000	354		0
68629Y-10-3	ORION OFFICE REIT ORD		11/15/2021	EXCHANGE OFFER	1.900	2		0
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	604		0
69351T-10-6	PPL ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	987		0
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		06/25/2021	GOLDMAN	80.000	2,142		0
70432V-10-2	PAYCOM SOFTWARE ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	421		0
707569-10-9	PENN NATIONAL GAMING ORD		06/25/2021	GOLDMAN	7.000	533		0
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		06/25/2021	GOLDMAN	5.000	495		0
723787-10-7	PIONEER NATURAL RESOURCE ORD		01/12/2021	ITG INC	1.502	266		0
72919P-20-2	PLUG POWER ORD		06/25/2021	GOLDMAN	24.000	764		0
743315-10-3	PROGRESSIVE ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	559		0
747525-10-3	QUALCOMM ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	371		0
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	1,453		0
756109-10-4	REALTY INCOME REIT ORD		11/01/2021	ITG INC	6.345	347		0
78409V-10-4	S&P GLOBAL ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	473		0
78440X-80-4	SL GREEN RLTY REIT ORD		01/21/2021	ITG INC	2.915	285		0
79466L-30-2	SALESFORCE.COM ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	634		0
806857-10-8	SCHLUMBERGER ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.000	719		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
816851-10-9	SEMPRA ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	375		0
81762P-10-2	SERVICENOW ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	950		0
833445-10-9	SNOWFLAKE CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	1,190		0
852234-10-3	SQUARE CL A ORD		06/25/2021	GOLDMAN	3.000	720		0
855244-10-9	STARBUCKS ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	467		0
866674-10-4	SUN COMMUNITIES REIT ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	374		0
871332-10-2	SYLVAMO ORD		10/01/2021	ITG INC	1.818	49		0
872590-10-4	T MOBILE US ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	496		0
87918A-10-5	TELADOC HEALTH ORD		06/25/2021	GOLDMAN	3.000	495		0
88160R-10-1	TESLA ORD		12/30/2021	Various	2.000	1,761		0
88339J-10-5	TRADE DESK CL A ORD		06/25/2021	GOLDMAN	11.000	836		0
88579Y-10-1	3M ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	1,110		0
89832Q-10-9	TRUIST FINANCIAL ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	587		0
90138F-10-2	TWILIO CL A ORD		06/25/2021	Various	3.000	1,099		0
90353T-10-0	UBER TECHNOLOGIES ORD		06/25/2021	Various	22.000	1,158		0
90384S-30-3	ULTA BEAUTY ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	408		0
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/30/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	426		0
91332U-10-1	UNITY SOFTWARE ORD		06/25/2021	GOLDMAN	7.000	771		0
926400-10-2	VICTORIA S SECRET ORD		08/03/2021	ITG INC	3.667	29		0
92719V-10-0	VIMEO ORD		05/25/2021	ITG INC	6.494	63		0
928563-40-2	VMWARE CL A ORD		11/02/2021	Various	6.169	516		0
92936U-10-9	W P CAREY REIT ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	669		0
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	475		0
949746-10-1	WELLS FARGO ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	64.000	2,612		0
98138H-10-1	WORKDAY CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	250		0
983793-10-0	XPO LOGISTICS ORD		08/02/2021	ITG INC	5.000	223		0
98978V-10-3	ZOETIS CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	467		0
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	781		0
G7709Q-10-4	ROYALTY PHARMA CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	699		0
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	12/30/2021	Various	9.000	1,892		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						111,159	XXX	0
9799997. Total - Common Stocks - Part 3						111,159	XXX	0
9799998. Total - Common Stocks - Part 5						17,360	XXX	0
9799999. Total - Common Stocks						128,519	XXX	0
9899999. Total - Preferred and Common Stocks						128,519	XXX	0
9999999 - Totals						3,172,395	XXX	769

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
38377R-VK-8	GNR 2010-166 GP - CMO/RMBS		12/01/2021	Paydown		6,692	6,692	7,063	6,803	0	(111)	0	(111)	0	6,692	0	0	0	115	04/20/2039
912828-PP-9	UNITED STATES TREASURY		01/15/2021	Maturity @ 100.00		952,000	952,000	984,899	963,113	(111,368)	(14,644)	0	(126,012)	0	837,102	0	114,898	114,898	5,355	01/15/2021
0599999. Subtotal - Bonds - U.S. Governments						958,692	958,692	991,962	969,916	(111,368)	(14,755)	0	(126,123)	0	843,794	0	114,898	114,898	5,470	XXX
3131XT-QN-3	FH ZM0461 - RMBS		12/01/2021	Paydown		24,829	24,829	25,640	25,500	0	(671)	0	(671)	0	24,829	0	0	0	442	11/01/2045
3131XV-F6-7	FH ZM1989 - RMBS		12/01/2021	Paydown		42,144	42,144	43,560	43,439	0	(1,295)	0	(1,295)	0	42,144	0	0	0	486	10/01/2041
31329J-PX-9	FH ZA1338 - RMBS		12/01/2021	Paydown		9,086	9,086	9,395	9,369	0	(283)	0	(283)	0	9,086	0	0	0	125	08/01/2042
31329K-X3-3	FH ZA2498 - RMBS		12/01/2021	Paydown		54,356	54,356	54,577	54,510	0	(154)	0	(154)	0	54,356	0	0	0	903	03/01/2038
3132A4-6K-9	FH ZS4474 - RMBS		12/01/2021	Paydown		12,136	12,136	12,538	12,517	0	(381)	0	(381)	0	12,136	0	0	0	184	03/01/2042
3132A5-AY-1	FH ZS4523 - RMBS		12/01/2021	Paydown		13,855	13,855	13,926	13,902	0	(47)	0	(47)	0	13,855	0	0	0	233	07/01/2043
3132A5-E8-4	FH ZS4659 - RMBS		12/01/2021	Paydown		39,820	39,820	41,737	41,847	0	(2,026)	0	(2,026)	0	39,820	0	0	0	632	04/01/2046
3136A4-DA-4	FNR 2012-24 AC - CMO/RMBS		05/25/2021	Paydown		3,148	3,148	3,227	3,151	0	(3)	0	(3)	0	3,148	0	0	0	20	05/25/2030
3136A5-YC-4	FNR 2012-30 ED - CMO/RMBS		12/01/2021	Paydown		6,519	6,519	6,654	6,552	0	(32)	0	(32)	0	6,519	0	0	0	78	04/25/2031
3136A6-CK-8	FNR 2012-45 PH - CMO/RMBS		05/25/2021	Paydown		3,521	3,521	3,748	3,531	0	(11)	0	(11)	0	3,521	0	0	0	26	12/25/2039
3138MQ-4E-0	FN AQ8920 - RMBS		12/01/2021	Paydown		8,743	8,743	9,093	8,908	0	(164)	0	(164)	0	8,743	0	0	0	117	01/01/2028
3138WD-3Z-2	FN AS4415 - RMBS		12/01/2021	Paydown		84,116	84,116	90,017	87,600	0	(3,485)	0	(3,485)	0	84,116	0	0	0	1,064	02/01/2045
3138WE-KK-4	FN AS4797 - RMBS		12/01/2021	Paydown		11,978	11,978	12,618	12,389	0	(411)	0	(411)	0	11,978	0	0	0	204	04/01/2045
3138WF-TA-4	FN AS5944 - RMBS		12/01/2021	Paydown		15,208	15,208	15,949	15,644	0	(437)	0	(437)	0	15,208	0	0	0	237	10/01/2045
31397Q-LT-3	FNR 2011-4 PK - CMO/RMBS		12/01/2021	Paydown		3,312	3,312	3,485	3,364	0	(52)	0	(52)	0	3,312	0	0	0	52	04/25/2040
31398V-7F-7	FHR 3649 BW - CMO/RMBS		12/01/2021	Paydown		2,265	2,265	2,407	2,325	0	(60)	0	(60)	0	2,265	0	0	0	45	03/15/2025
3140F1-YB-2	FN BC6105 - RMBS		12/01/2021	Paydown		24,041	24,041	25,198	24,850	0	(809)	0	(809)	0	24,041	0	0	0	362	06/01/2046
3140FP-DG-1	FN BE3702 - RMBS		12/01/2021	Paydown		66,957	66,957	70,201	69,631	0	(2,674)	0	(2,674)	0	66,957	0	0	0	1,185	06/01/2047
3140X4-M4-5	FN FM1278 - RMBS		12/01/2021	Paydown		55,299	55,299	56,586	56,517	0	(1,218)	0	(1,218)	0	55,299	0	0	0	831	07/01/2034
3140X8-KJ-5	FN FM4796 - RMBS		12/01/2021	Paydown		29,385	29,385	30,629	30,622	0	(1,237)	0	(1,237)	0	29,385	0	0	0	348	11/01/2050
31418D-6L-1	FN MA4474 - RMBS		12/01/2021	Paydown		2,719	2,719	2,780	0	0	(60)	0	(60)	0	2,719	0	0	0	7	11/01/2041
3199999. Subtotal - Bonds - U.S. Special Revenues						513,438	513,438	533,963	526,167	0	(15,509)	0	(15,509)	0	513,438	0	0	0	7,581	XXX
10373Q-AJ-9	BP CAPITAL MARKETS AMERICA INC		07/13/2021	Call @ 102.42		51,208	50,000	51,177	50,194	0	(76)	0	(76)	0	50,118	0	1,090	1,090	1,113	05/06/2022
14042W-AC-4	COPAR 2019-1 A3 - ABS		12/15/2021	Paydown		67,285	67,285	67,272	67,280	0	5	0	5	0	67,285	0	0	0	895	11/15/2023
14314Q-AB-0	CARMX 2021-2 A2A - ABS		12/15/2021	Paydown		30,478	30,478	30,476	0	0	2	0	2	0	30,478	0	0	0	50	06/17/2024
23305Y-AD-1	DBUBS 2011-LC3 A4 - CMBS		03/12/2021	Paydown		63,917	63,917	64,552	63,881	0	37	0	37	0	63,917	0	0	0	611	08/12/2044
29366A-AA-2	ELL I A1 - ABS		06/01/2021	Paydown		6,626	6,626	6,624	6,625	0	0	0	0	0	6,626	0	0	0	68	09/01/2023
31428X-BM-7	FEDEX CORP		05/20/2021	Call @ 112.51		56,255	50,000	50,266	50,179	0	(10)	0	(10)	0	50,168	0	6,086	6,086	1,123	03/15/2027
34528Q-GD-0	FORDF 2018-2 A - ABS		04/28/2021	DEUTSCHE BANK SECURITIES, INC.		105,211	100,000	99,982	99,991	0	(2)	0	(2)	0	99,990	0	5,221	5,221	1,189	03/15/2025
36257A-AD-3	GMALT 2019-2 A3 - ABS		06/21/2021	Paydown		52,079	52,079	52,078	52,079	0	0	0	0	0	52,079	0	0	0	385	03/21/2022
404280-AK-5	HSBC HOLDINGS PLC	C	04/05/2021	Maturity @ 100.00		100,000	100,000	106,702	100,216	0	(216)	0	(216)	0	100,000	0	0	0	2,550	04/05/2021
44933L-AB-9	HART 2021-A A2 - ABS		12/15/2021	Paydown		21,972	21,972	21,969	0	0	2	0	2	0	21,972	0	0	0	30	02/15/2024
674599-CE-3	OCCIDENTAL PETROLEUM CORP		02/26/2021	MARKETAXESS CORPORATION		24,406	25,000	25,324	24,976	95	(6)	0	89	0	25,065	0	(659)	(659)	369	02/15/2023
822582-AY-8	SHELL INTERNATIONAL FINANCE BV	C	02/24/2021	GOLDMAN		60,019	50,000	53,556	53,090	0	(13)	0	(13)	0	53,077	0	6,941	6,941	1,226	08/12/2043
82652Q-AA-9	SRFC 211 A - RMBS		12/20/2021	Paydown		35,983	35,983	35,972	0	0	10	0	10	0	35,983	0	0	0	140	11/20/2037
92936C-AJ-8	WFRBS 2011-C4 A4 - CMBS		07/01/2021	Paydown		200,000	200,000	201,994	199,597	0	403	0	403	0	200,000	0	0	0	2,554	06/17/2044
98162V-AD-1	WOART 2019-B A3 - ABS		12/15/2021	Paydown		128,086	128,086	128,083	128,085	0	1	0	1	0	128,086	0	0	0	1,813	07/15/2024
98163J-AB-1	WOLS 2021-A A2 - ABS		12/15/2021	Paydown		10,677	10,677	10,676	0	0	1	0	1	0	10,677	0	0	0	8	04/15/2024
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,014,200	992,103	1,006,703	896,194	95	139	0	233	0	995,521	0	18,679	18,679	14,125	XXX
8399997. Total - Bonds - Part 4						2,486,331	2,464,233	2,532,628	2,392,277	(111,273)	(30,124)	0	(141,398)	0	2,352,753	0	133,578	133,578	27,176	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						2,486,331	2,464,233	2,532,628	2,392,277	(111,273)	(30,124)	0	(141,398)	0	2,352,753	0	133,578	133,578	27,176	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
001055-10-2	AFLAC ORD		12/21/2021	Various	21.000	1,129		936	934	2	0	0	2	0	936	0	192	192	18	
00130H-10-5	THE AES CORPORATION		12/21/2021	JP MORGAN SECURITIES INC.	21.000	498		326	494	(168)	0	0	(168)	0	326	0	172	172	13	
00206R-10-2	AT&T ORD		12/21/2021	JP MORGAN SECURITIES INC.	208.000	5,088		6,302	5,982	320	0	0	320	0	6,302	0	(1,214)	(1,214)	433	

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
002824-10-0	ABBOTT LABORATORIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	32.000	4,328		1,318	3,504	(2,185)	0	0	(2,185)	0	1,318	0	3,010	3,010	58	
00287Y-10-9	ABBVIE ORD		12/21/2021	Various	33.000	4,067		2,881	3,536	(655)	0	0	(655)	0	2,881	0	1,186	1,186	159	
003654-10-0	ABIOMED ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.000	332		178	324	(146)	0	0	(146)	0	178	0	154	154	0	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	291		242	251	(9)	0	0	(9)	0	242	0	49	49	0	
004225-10-8	ACADIA PHARMACEUTICALS ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	153		329	321	8	0	0	8	0	329	0	(176)	(176)	0	
00434H-10-8	ACCELERON PHARMA ORD		11/05/2021	Not Available	3.000	540		293	384	(91)	0	0	(91)	0	293	0	247	247	0	
00507V-10-9	ACTIVISION BLIZZARD ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	1,272		1,019	1,857	(838)	0	0	(838)	0	1,019	0	253	253	9	
00508Y-10-2	ACUITY BRANDS ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	420		276	242	34	0	0	34	0	276	0	144	144	1	
00724F-10-1	ADOBE ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	5,575		2,389	5,001	(2,612)	0	0	(2,612)	0	2,389	0	3,186	3,186	0	
00751Y-10-6	ADVANCE AUTO PARTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	459		327	315	12	0	0	12	0	327	0	132	132	5	
00766T-10-0	AECOM ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	444		198	299	(101)	0	0	(101)	0	198	0	247	247	0	
007903-10-7	ADVANCED MICRO DEVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	32.000	4,616		661	2,935	(2,273)	0	0	(2,273)	0	661	0	3,954	3,954	0	
00846U-10-1	AGILENT TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	1,386		585	1,066	(481)	0	0	(481)	0	585	0	801	801	7	
00847X-10-4	AGIOS PHARMACEUTICALS ORD		06/25/2021	GOLDMAN	3.000	170		150	130	20	0	0	20	0	150	0	21	21	0	
00912X-30-2	AIR LEASE CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	260		286	267	19	0	0	19	0	286	0	(26)	(26)	4	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	1,774		983	1,639	(656)	0	0	(656)	0	983	0	791	791	35	
00971T-10-1	AKAMAI TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	463		280	420	(140)	0	0	(140)	0	280	0	184	184	0	
012653-10-1	ALBEMARLE ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	448		133	295	(162)	0	0	(162)	0	133	0	315	315	3	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	870		491	713	(222)	0	0	(222)	0	491	0	379	379	18	
016255-10-1	ALIGN TECHNOLOGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	1,257		451	1,069	(618)	0	0	(618)	0	451	0	807	807	0	
018802-10-8	ALLIANT ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	475		441	412	30	0	0	30	0	441	0	34	34	13	
020002-10-1	ALLSTATE ORD		12/21/2021	Various	11.000	1,245		985	1,209	(225)	0	0	(225)	0	985	0	261	261	26	
02005N-10-0	ALLY FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	511		279	392	(114)	0	0	(114)	0	279	0	232	232	10	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	399		146	260	(114)	0	0	(114)	0	146	0	253	253	0	
02079K-10-7	ALPHABET CL C ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	20,191		7,431	12,263	(4,833)	0	0	(4,833)	0	7,431	0	12,760	12,760	0	
02079K-30-5	ALPHABET CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	14,347		2,892	8,763	(5,871)	0	0	(5,871)	0	2,892	0	11,455	11,455	0	
02156B-10-3	ALTERYX CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	186		364	365	(1)	0	0	(1)	0	364	0	(178)	(178)	0	
02156K-10-3	ALTICE USA CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	236		365	568	(203)	0	0	(203)	0	365	0	(129)	(129)	0	
02209S-10-3	ALTRIA GROUP ORD		12/21/2021	Various	83.000	3,958		4,411	2,952	925	0	0	925	0	4,411	0	(453)	(453)	207	
023135-10-6	AMAZON COM ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	27,267		12,747	26,055	(13,308)	0	0	(13,308)	0	12,747	0	14,519	14,519	0	
023436-10-8	AMEDISYS ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	317		421	587	(165)	0	0	(165)	0	421	0	(105)	(105)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
023608-10-2	AMEREN ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	436		347	390	(44)	0	0	(44)	0	347	0	89	89	11	
025537-10-1	AMERICAN ELECTRIC POWER ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	1,128		1,001	1,083	(81)	0	0	(81)	0	1,001	0	126	126	39	
025816-10-9	AMERICAN EXPRESS ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	2,414		1,642	1,814	(172)	0	0	(172)	0	1,642	0	771	771	26	
025932-10-4	AMERICAN FINANCIAL GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	543		352	350	1	0	0	1	0	352	0	192	192	104	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	25.000	1,378		1,074	947	127	0	0	127	0	1,074	0	305	305	32	
03027X-10-0	AMERICAN TOWER REIT		12/21/2021	JP MORGAN SECURITIES INC.	10.000	2,778		1,640	2,245	(605)	0	0	(605)	0	1,640	0	1,139	1,139	50	
030420-10-3	AMERICAN WATER WORKS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	544		280	460	(181)	0	0	(181)	0	280	0	264	264	7	
03064D-10-8	AMERICOLD REALTY ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	355		407	411	(4)	0	0	(4)	0	407	0	(52)	(52)	10	
03073E-10-5	AMERISOURCEBERGEN ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	510		324	391	(67)	0	0	(67)	0	324	0	186	186	7	
03076C-10-6	AMERIPRISE FINANCE ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	883		380	583	(203)	0	0	(203)	0	380	0	504	504	13	
031100-10-0	AMETEK ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	844		446	726	(279)	0	0	(279)	0	446	0	397	397	5	
031162-10-0	AMGEN ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	3,093		2,719	3,219	(500)	0	0	(500)	0	2,719	0	374	374	99	
032095-10-1	AMPHENOL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	1,080		577	850	(273)	0	0	(273)	0	577	0	503	503	8	
032654-10-5	ANALOG DEVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.190	2,441		1,270	2,096	(826)	0	0	(826)	0	1,270	0	1,171	1,171	43	
035710-40-9	ANNALY CAPITAL MANAGEMENT REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	61.000	491		610	515	95	0	0	95	0	610	0	(119)	(119)	54	
03662Q-10-5	ANSYS ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	793		317	728	(411)	0	0	(411)	0	317	0	476	476	0	
036752-10-3	ANTHEM ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	2,232		1,432	1,605	(174)	0	0	(174)	0	1,432	0	801	801	23	
03743Q-10-8	APA ORD		06/25/2021	GOLDMAN	5.000	111		187	71	116	0	0	116	0	187	0	(76)	(76)	0	
03748R-74-7	APARTMENT INVST MGT CL A REIT ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	34		332	32	300	0	0	300	0	332	0	(297)	(297)	0	
037833-10-0	APPLE ORD		12/21/2021	Various	363.000	62,380		9,650	48,166	(38,517)	0	0	(38,517)	0	9,650	0	52,730	52,730	309	
038222-10-5	APPLIED MATERIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	3,028		708	1,726	(1,018)	0	0	(1,018)	0	708	0	2,320	2,320	19	
03852U-10-6	ARAMARK ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	421		364	462	(98)	0	0	(98)	0	364	0	58	58	5	
039483-10-2	ARCHER DANIELS MIDLAND ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	972		696	756	(60)	0	0	(60)	0	696	0	276	276	22	
040413-10-6	ARISTA NETWORKS ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	965		419	509	(90)	0	0	(90)	0	419	0	546	546	0	
042735-10-0	ARROW ELECTRONICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	508		300	389	(89)	0	0	(89)	0	300	0	208	208	0	
044186-10-4	ASHLAND GLOBAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	311		233	238	(5)	0	0	(5)	0	233	0	78	78	4	
045327-10-3	ASPEN TECHNOLOGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	596		440	521	(81)	0	0	(81)	0	440	0	156	156	0	
04621X-10-8	ASSURANT ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	454		361	409	(48)	0	0	(48)	0	361	0	93	93	8	
046353-10-8	ASTRAZENECA ADR REP 0.5 ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.367	1,340		1,305	1,719	(414)	0	0	(414)	0	1,305	0	35	35	10	
049560-10-5	ATMOS ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	497		545	477	68	0	0	68	0	545	0	(48)	(48)	13	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
052769-10-6	AUTODESK ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	1,682		804	1,832	(1,028)	0	0	(1,028)	0	804	0	878	878	0	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	2,319		1,536	1,762	(226)	0	0	(226)	0	1,536	0	783	783	37	
05338G-10-6	AVALARA ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	550		497	660	(163)	0	0	(163)	0	497	0	53	53	0	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	981		742	642	100	0	0	100	0	742	0	238	238	25	
05352A-10-0	AVANTOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	16.000	655		302	450	(149)	0	0	(149)	0	302	0	353	353	0	
053611-10-9	AVERY DENNISON ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	416		188	310	(122)	0	0	(122)	0	188	0	229	229	5	
053807-10-3	AVNET ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	235		262	211	51	0	0	51	0	262	0	(27)	(27)	5	
05464C-10-1	AXON ENTERPRISE ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	627		365	490	(126)	0	0	(126)	0	365	0	262	262	0	
05605H-10-0	BWX TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	238		312	301	10	0	0	10	0	312	0	(74)	(74)	4	
05722G-10-0	BAKER HUGHES CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	21.000	499		490	438	52	0	0	52	0	490	0	10	10	15	
058498-10-6	BALL ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	630		354	652	(299)	0	0	(299)	0	354	0	276	276	5	
060505-10-4	BANK OF AMERICA ORD		12/21/2021	Various	195.000	8,512		5,413	5,910	(497)	0	0	(497)	0	5,413	0	3,099	3,099	143	
064058-10-0	BANK OF NEW YORK MELLON ORD		12/21/2021	JP MORGAN SECURITIES INC.	18.000	1,042		889	764	125	0	0	125	0	889	0	153	153	23	
070830-10-4	BATH AND BODY WORKS ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	479		77	0	0	0	0	0	0	77	0	402	402	2	
071813-10-9	BAXTER INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	1,090		865	1,043	(178)	0	0	(178)	0	865	0	225	225	14	
075887-10-9	BECTON DICKINSON ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	2,266		2,215	2,252	(37)	0	0	(37)	0	2,215	0	52	52	30	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		12/21/2021	Various	43.000	12,313		8,952	9,970	(1,018)	0	0	(1,018)	0	8,952	0	3,361	3,361	0	
086516-10-1	BEST BUY ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	487		350	499	(149)	0	0	(149)	0	350	0	137	137	13	
08862E-10-9	BEYOND MEAT ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	211		228	375	(147)	0	0	(147)	0	228	0	(17)	(17)	0	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	448		479	438	40	0	0	40	0	479	0	(30)	(30)	0	
09062X-10-3	BIOGEN ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	469		624	490	134	0	0	134	0	624	0	(154)	(154)	0	
09073M-10-4	BIO TECHNE ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.000	480		201	318	(116)	0	0	(116)	0	201	0	278	278	1	
09215C-10-5	BLACK KNIGHT ORD		12/21/2021	Various	13.000	1,006		1,137	618	49	0	0	49	0	1,137	0	(130)	(130)	0	
09247X-10-1	BLACKROCK ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	1,822		822	1,443	(621)	0	0	(621)	0	822	0	1,000	1,000	33	
09260D-10-7	BLACKSTONE ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	1,728		1,380	0	0	0	0	0	0	1,380	0	348	348	25	
097023-10-5	BOEING ORD		12/21/2021	Various	22.000	4,878		7,054	4,709	2,345	0	0	2,345	0	7,054	0	(2,176)	(2,176)	0	
09857L-10-8	BOOKING HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.000	2,366		1,855	2,227	(372)	0	0	(372)	0	1,855	0	510	510	0	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	494		458	523	(65)	0	0	(65)	0	458	0	35	35	9	
101121-10-1	BOSTON PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	459		502	378	124	0	0	124	0	502	0	(43)	(43)	16	
101137-10-7	BOSTON SCIENTIFIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	42.000	1,726		1,563	1,510	53	0	0	53	0	1,563	0	163	163	0	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	203		181	145	36	0	0	36	0	181	0	22	22	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/21/2021	Various	61.000	3,733		3,268	3,784	(516)	0	0	(516)	0	3,268	0	465	465	116	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	525		314	460	(145)	0	0	(145)	0	314	0	211	211	7	
11135F-10-1	BROADCOM ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	4,524		1,663	3,065	(1,402)	0	0	(1,402)	0	1,663	0	2,860	2,860	104	
115236-10-1	BROWN & BROWN ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	465		267	332	(65)	0	0	(65)	0	267	0	199	199	3	
115637-20-9	BROWN FORMAN CL B ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	430		291	477	(185)	0	0	(185)	0	291	0	139	139	11	
116794-10-8	BRUKER ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	473		330	325	5	0	0	5	0	330	0	143	143	1	
117043-10-9	BRUNSWICK ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	472		222	381	(159)	0	0	(159)	0	222	0	250	250	6	
12008R-10-7	BUILDERS FIRSTSOURCE ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	472		323	0	0	0	0	0	0	323	0	149	149	0	
122017-10-6	BURLINGTON STORES ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	565		297	523	(226)	0	0	(226)	0	297	0	268	268	0	
12503M-10-8	CBOE GLOBAL MARKETS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	378		330	279	51	0	0	51	0	330	0	47	47	5	
12504L-10-9	CBRE GROUP CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	620		262	376	(114)	0	0	(114)	0	262	0	357	357	0	
12508E-10-1	CDK GLOBAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	283		353	363	(10)	0	0	(10)	0	353	0	(70)	(70)	4	
12514G-10-8	CDW ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	773		358	527	(169)	0	0	(169)	0	358	0	415	415	7	
125269-10-0	CF INDUSTRIES HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	480		330	271	59	0	0	59	0	330	0	150	150	8	
12541W-20-9	CH ROBINSON WORLDWIDE ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	509		454	469	(15)	0	0	(15)	0	454	0	55	55	10	
125523-10-0	CIGNA ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	1,982		1,430	1,874	(443)	0	0	(443)	0	1,430	0	552	552	36	
125720-10-5	CME GROUP CL A ORD		12/21/2021	Various	10.000	2,231		1,752	1,821	(69)	0	0	(69)	0	1,752	0	479	479	56	
125896-10-0	CMS ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	446		357	427	(70)	0	0	(70)	0	357	0	89	89	12	
126408-10-3	CSX ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	1,797		1,210	1,513	(302)	0	0	(302)	0	1,210	0	587	587	19	
126650-10-0	CVS HEALTH ORD		12/21/2021	Various	38.000	3,632		1,993	2,595	(602)	0	0	(602)	0	1,993	0	1,639	1,639	70	
127097-10-3	COTERRA ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	25.073	492		439	267	170	0	0	170	0	439	0	54	54	25	
127190-30-4	CACI INTERNATIONAL CL A ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	490		414	499	(85)	0	0	(85)	0	414	0	76	76	0	
127387-10-8	CADENCE DESIGN SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	1,464		366	1,091	(725)	0	0	(725)	0	366	0	1,098	1,098	0	
12769G-10-0	CAESARS ENTERTAINMENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	469		512	0	0	0	0	0	0	512	0	(43)	(43)	0	
133131-10-2	CAMDEN PROPERTY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	345		199	200	(1)	0	0	(1)	0	199	0	146	146	7	
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD	C	12/14/2021	Not Available	0.536	37		19	0	0	0	0	0	0	19	0	18	18	0	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	2,009		1,227	1,384	(157)	0	0	(157)	0	1,227	0	782	782	36	
14149Y-10-8	CARDINAL HEALTH ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	497		555	536	19	0	0	19	0	555	0	(58)	(58)	20	
142339-10-0	CARLISLE COMPANIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	474		210	312	(102)	0	0	(102)	0	210	0	264	264	4	
143130-10-2	CARMAX ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	548		238	378	(140)	0	0	(140)	0	238	0	310	310	0	
143658-30-0	CARNIVAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	26.000	534		1,026	390	411	0	0	411	0	1,026	0	(492)	(492)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
14448C-10-4	CARRIER GLOBAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	678		204	490	(286)	0	0	(286)	0	204	0	474	474	6	
146869-10-2	CARVANA CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	454		159	479	(320)	0	0	(320)	0	159	0	295	295	0	
147528-10-3	CASEYS GENERAL STORES ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	384		328	357	(29)	0	0	(29)	0	328	0	56	56	3	
148806-10-2	CATALENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	498		158	416	(259)	0	0	(259)	0	158	0	340	340	0	
149123-10-1	CATERPILLAR ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	2,380		1,560	2,184	(625)	0	0	(625)	0	1,560	0	820	820	51	
150870-10-3	CELANESE ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	476		307	390	(82)	0	0	(82)	0	307	0	168	168	8	
15135B-10-1	CENTENE ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	913		466	660	(194)	0	0	(194)	0	466	0	447	447	0	
156782-10-4	CERNER ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	725		463	628	(165)	0	0	(165)	0	463	0	262	262	7	
15912K-10-0	CHANGE HEALTHCARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	274		239	242	(4)	0	0	(4)	0	239	0	35	35	0	
159864-10-7	CHRLS RIVER LABS ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.000	361		134	250	(116)	0	0	(116)	0	134	0	227	227	0	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	2,577		1,027	2,646	(1,619)	0	0	(1,619)	0	1,027	0	1,550	1,550	0	
163092-10-9	CHEGG ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	213		499	632	(134)	0	0	(134)	0	499	0	(286)	(286)	0	
163851-10-8	CHEMOURS ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	288		266	223	42	0	0	42	0	266	0	22	22	9	
16411R-20-8	CHENIERE ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	633		372	360	12	0	0	12	0	372	0	261	261	2	
166764-10-0	CHEVRON ORD		12/21/2021	Various	69.000	7,657		7,659	5,827	1,832	0	0	1,832	0	7,659	0	(2)	(2)	265	
171340-10-2	CHURCH AND DWIGHT ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	590		392	523	(131)	0	0	(131)	0	392	0	198	198	6	
172062-10-1	CINCINNATI FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	446		321	349	(28)	0	0	(28)	0	321	0	125	125	10	
17275R-10-2	CISCO SYSTEMS ORD		12/21/2021	Various	97.000	5,778		4,497	4,341	156	0	0	156	0	4,497	0	1,281	1,281	128	
172908-10-5	CINTAS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	1,310		550	1,060	(511)	0	0	(511)	0	550	0	761	761	10	
172967-42-4	CITIGROUP ORD		12/21/2021	Various	68.000	4,294		3,887	4,193	(306)	0	0	(306)	0	3,887	0	408	408	121	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	642		508	501	7	0	0	7	0	508	0	134	134	22	
177376-10-0	CITRIX SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	475		544	651	(107)	0	0	(107)	0	544	0	(69)	(69)	7	
184496-10-7	CLEAN HARBORS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	287		220	228	(8)	0	0	(8)	0	220	0	67	67	0	
189054-10-9	CLOROX ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	685		648	808	(160)	0	0	(160)	0	648	0	36	36	18	
18915M-10-7	CLOUDFLARE CL A ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	566		453	228	16	0	0	16	0	453	0	113	113	0	
191216-10-0	COCA-COLA ORD		12/21/2021	Various	86.000	4,913		4,253	4,716	(463)	0	0	(463)	0	4,253	0	659	659	133	
192422-10-3	COGNEX ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	461		256	482	(225)	0	0	(225)	0	256	0	204	204	1	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	17.000	1,448		1,196	1,393	(197)	0	0	(197)	0	1,196	0	252	252	16	
194162-10-3	COLGATE PALMOLIVE ORD		12/21/2021	JP MORGAN SECURITIES INC.	24.000	1,970		1,518	2,052	(534)	0	0	(534)	0	1,518	0	452	452	43	
20030N-10-1	COMCAST CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	94.000	4,592		1,994	4,926	(2,931)	0	0	(2,931)	0	1,994	0	2,598	2,598	92	
200340-10-7	COMERICA ORD		12/21/2021	Various	6.000	509		492	0	0	0	0	0	0	492	0	17	17	6	
200525-10-3	COMMERCE BANCSHARES ORD		12/27/2021	Adjustment	0.210	1		10	15	(6)	0	0	(6)	0	10	0	(9)	(9)	2	

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
205887-10-2	CONAGRA BRANDS ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	474		398	508	(109)	0	0	(109)	0	398	0	75	75	16	
20605P-10-1	CONCHO RESOURCES ORD		01/15/2021	Various	10.000	717		717	584	133	0	0	133	0	717	0	0	0	0	
20825C-10-4	CONOCOPHILLIPS ORD		12/21/2021	Various	48.140	3,234		3,079	1,880	1,148	0	0	1,148	0	3,079	0	155	155	71	
209115-10-4	CONSOLIDATED EDISON ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	584		539	506	33	0	0	33	0	539	0	44	44	22	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	965		669	876	(207)	0	0	(207)	0	669	0	296	296	12	
216648-40-2	COOPER ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.000	396		265	363	(98)	0	0	(98)	0	265	0	131	131	0	
217204-10-6	COPART ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	574		204	509	(305)	0	0	(305)	0	204	0	370	370	0	
219350-10-5	CORNING ORD		12/21/2021	JP MORGAN SECURITIES INC.	22.000	798		705	792	(87)	0	0	(87)	0	705	0	93	93	21	
22052L-10-4	CORTEVA ORD		12/21/2021	JP MORGAN SECURITIES INC.	22.000	1,008		765	852	(87)	0	0	(87)	0	765	0	243	243	12	
22160K-10-5	COSTCO WHOLESALE ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	4,363		1,675	3,014	(1,339)	0	0	(1,339)	0	1,675	0	2,688	2,688	25	
22160N-10-9	COSTAR GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	705		327	832	(505)	0	0	(505)	0	327	0	379	379	0	
222070-20-3	COTY CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	19.000	192		218	133	84	0	0	84	0	218	0	(26)	(26)	0	
222795-50-2	COUSINS PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	310		292	268	24	0	0	24	0	292	0	18	18	10	
224399-10-5	CRANE ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	295		234	233	1	0	0	1	0	234	0	61	61	5	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	631		303	635	(333)	0	0	(333)	0	303	0	328	328	0	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	2,184		1,233	1,751	(518)	0	0	(518)	0	1,233	0	951	951	60	
228368-10-6	CROWN HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	422		198	401	(203)	0	0	(203)	0	198	0	224	224	3	
229899-10-9	CULLEN FROST BANKERS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	377		281	262	19	0	0	19	0	281	0	96	96	9	
231021-10-6	CUMMINS ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,059		736	1,136	(400)	0	0	(400)	0	736	0	323	323	28	
231561-10-1	CURTISS WRIGHT ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	404		347	349	(2)	0	0	(2)	0	347	0	57	57	2	
23331A-10-9	D R HORTON ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	828		278	551	(273)	0	0	(273)	0	278	0	550	550	7	
233331-10-7	DTE ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	1,537		1,477	1,093	(21)	0	0	(21)	0	1,477	0	61	61	33	
23345M-10-7	DT MIDSTREAM ORD		07/01/2021	Not Available	0.500	20		18	0	0	0	0	0	0	18	0	3	3	0	
235851-10-2	DANAHER ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	4,081		1,342	2,888	(1,546)	0	0	(1,546)	0	1,342	0	2,739	2,739	11	
237266-10-1	DARLING INGREDIENTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	511		524	0	0	0	0	0	0	524	0	(13)	(13)	0	
23804L-10-3	DATADOG CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	1,065		510	591	(81)	0	0	(81)	0	510	0	555	555	0	
23918K-10-8	DAVITA ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	435		250	470	(220)	0	0	(220)	0	250	0	186	186	0	
244199-10-5	DEERE ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	2,449		1,035	1,883	(848)	0	0	(848)	0	1,035	0	1,413	1,413	25	
24703L-20-2	DELL TECHNOLOGIES CL C ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	513		480	440	(93)	0	0	(93)	0	480	0	34	34	0	
247361-70-2	DELTA AIR LINES ORD		12/21/2021	Various	24.000	989		1,342	965	377	0	0	377	0	1,342	0	(352)	(352)	0	
25179M-10-3	DEVON ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	454		330	63	58	0	0	58	0	330	0	125	125	17	

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
252131-10-7	DEXCOM ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	1,132		276	739	(463)	0	0	(463)	0	276	0	855	855	0	
25278X-10-9	DIAMONDBACK ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	524		241	242	(1)	0	0	(1)	0	241	0	283	283	9	
253868-10-3	DIGITAL REALTY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	1,529		1,003	1,256	(253)	0	0	(253)	0	1,003	0	526	526	41	
254687-10-6	WALT DISNEY ORD		12/21/2021	Various	38.000	5,963		1,545	6,885	(5,340)	0	0	(5,340)	0	1,545	0	4,418	4,418	0	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	576		301	453	(151)	0	0	(151)	0	301	0	275	275	9	
25470F-30-2	DISCOVERY SRS C ORD		12/21/2021	JP MORGAN SECURITIES INC.	17.000	384		486	445	40	0	0	40	0	486	0	(101)	(101)	0	
256163-10-6	DOCUSIGN ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	463		149	667	(518)	0	0	(518)	0	149	0	314	314	0	
256677-10-5	DOLLAR GENERAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	1,330		669	1,262	(593)	0	0	(593)	0	669	0	662	662	10	
256746-10-8	DOLLAR TREE ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	546		337	432	(95)	0	0	(95)	0	337	0	209	209	0	
25746U-10-9	DOMINION ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	24.000	1,851		1,767	1,805	(38)	0	0	(38)	0	1,767	0	84	84	60	
25754A-20-1	DOMINOS PIZZA ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.000	530		265	383	(119)	0	0	(119)	0	265	0	265	265	4	
25809K-10-5	DOORDASH CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	455		530	0	0	0	0	0	0	530	0	(75)	(75)	0	
25960P-10-9	DOUGLAS EMMETT REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	300		378	263	116	0	0	116	0	378	0	(79)	(79)	10	
260003-10-8	DOVER ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	685		351	505	(154)	0	0	(154)	0	351	0	335	335	8	
260557-10-3	DOW ORD		12/21/2021	JP MORGAN SECURITIES INC.	21.000	1,138		1,222	1,166	57	0	0	57	0	1,222	0	(84)	(84)	59	
264411-50-5	DUKE REALTY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	498		228	320	(92)	0	0	(92)	0	228	0	270	270	8	
26441C-20-4	DUKE ENERGY ORD		12/21/2021	Various	18.000	1,785		1,560	1,648	(88)	0	0	(88)	0	1,560	0	225	225	59	
26614N-10-2	DUPONT DE NEMOURS ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	1,102		1,179	996	184	0	0	184	0	1,179	0	(78)	(78)	12	
268150-10-9	DYNATRACE ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	545		392	389	3	0	0	3	0	392	0	153	153	0	
26875P-10-1	EOG RESOURCES ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	1,295		756	748	8	0	0	8	0	756	0	539	539	69	
277432-10-0	EASTMAN CHEMICAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	576		391	501	(110)	0	0	(110)	0	391	0	185	185	14	
278265-10-3	EATON VANCE COM NON VTG ORD		03/01/2021	Adjustment	6.000	42		372	408	(35)	0	0	(35)	0	372	0	(330)	(330)	172	
278642-10-3	EBAY ORD		12/21/2021	JP MORGAN SECURITIES INC.	16.000	1,019		450	804	(354)	0	0	(354)	0	450	0	569	569	12	
278865-10-0	ECOLAB ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,127		797	1,082	(285)	0	0	(285)	0	797	0	331	331	10	
281020-10-7	EDISON INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	471		381	440	(59)	0	0	(59)	0	381	0	89	89	19	
28176E-10-8	EDWARDS LIFESCIENCES ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	1,741		727	1,277	(551)	0	0	(551)	0	727	0	1,015	1,015	0	
285512-10-9	ELECTRONIC ARTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	793		516	862	(346)	0	0	(346)	0	516	0	277	277	4	
291011-10-4	EMERSON ELECTRIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	17.000	1,547		1,184	1,366	(183)	0	0	(183)	0	1,184	0	364	364	35	
29355A-10-7	ENPHASE ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	567		173	526	(354)	0	0	(354)	0	173	0	394	394	0	
29362U-10-4	ENTEGRIS ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	532		420	0	0	0	0	0	0	420	0	112	112	1	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
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
29364G-10-3	ENTERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	437		345	399	(54)	0	0	(54)	0	345	0	92	92	15	
29414B-10-4	EPAM SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.000	649		173	358	(186)	0	0	(186)	0	173	0	476	476	0	
294429-10-5	EQUIFAX ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	840		303	579	(276)	0	0	(276)	0	303	0	537	537	5	
29444U-70-0	EQUINIX REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	1,609		777	1,428	(651)	0	0	(651)	0	777	0	832	832	23	
29452E-10-1	EQUITABLE HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	16.000	512		251	410	(159)	0	0	(159)	0	251	0	261	261	11	
294600-10-1	EQUITRANS MIDSTREAM ORD		06/25/2021	GOLDMAN	21.000	182		176	169	7	0	0	7	0	176	0	7	7	6	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	504		378	380	(2)	0	0	(2)	0	378	0	126	126	9	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	792		624	534	91	0	0	91	0	624	0	167	167	22	
29670G-10-2	ESSENTIAL UTILITIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	468		409	426	(17)	0	0	(17)	0	409	0	59	59	9	
297178-10-5	ESSEX PROPERTY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	681		511	475	37	0	0	37	0	511	0	170	170	17	
29786A-10-6	ETSY ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	450		122	356	(234)	0	0	(234)	0	122	0	327	327	0	
29978A-10-4	EVERBRIDGE ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	143		262	298	(36)	0	0	(36)	0	262	0	(119)	(119)	0	
30034W-10-6	EVERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	530		481	444	37	0	0	37	0	481	0	49	49	17	
30040W-10-8	EVERSOURCE ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	623		469	606	(136)	0	0	(136)	0	469	0	153	153	17	
30161N-10-1	EXELON ORD		06/25/2021	GOLDMAN	24.000	1,071		1,101	1,014	87	0	0	87	0	1,101	0	(30)	(30)	18	
30212P-30-3	EXPEDIA GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	532		351	397	(46)	0	0	(46)	0	351	0	181	181	0	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	510		295	380	(86)	0	0	(86)	0	295	0	215	215	5	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	647		285	348	(63)	0	0	(63)	0	285	0	362	362	14	
30231G-10-2	EXXON MOBIL ORD		12/21/2021	Various	178.000	10,531		7,199	7,337	(138)	0	0	(138)	0	7,199	0	3,332	3,332	423	
302445-10-1	FLIR SYSTEMS ORD		05/14/2021	Not Available	7.000	196		334	307	28	0	0	28	0	334	0	(138)	(138)	197	
302491-30-3	FMC ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	423		288	460	(171)	0	0	(171)	0	288	0	135	135	8	
30303M-10-2	META PLATFORMS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	50.000	16,710		8,652	13,658	(5,006)	0	0	(5,006)	0	8,652	0	8,058	8,058	0	
311900-10-4	FASTENAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	16.000	985		460	781	(321)	0	0	(321)	0	460	0	525	525	18	
313747-20-6	FEDERAL REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	525		516	340	176	0	0	176	0	516	0	9	9	17	
31428X-10-6	FEDEX ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,260		907	1,298	(391)	0	0	(391)	0	907	0	352	352	15	
315616-10-2	F5 ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	466		356	352	4	0	0	4	0	356	0	111	111	0	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		12/21/2021	JP MORGAN SECURITIES INC.	18.000	1,978		1,194	2,546	(1,353)	0	0	(1,353)	0	1,194	0	784	784	28	
316773-10-0	FIFTH THIRD BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	510		329	331	(2)	0	0	(2)	0	329	0	181	181	13	
33616C-10-0	FIRST REPUBLIC BANK ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	1,606		705	1,175	(471)	0	0	(471)	0	705	0	901	901	7	
337738-10-8	FISERV ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	1,474		1,124	1,594	(470)	0	0	(470)	0	1,124	0	349	349	0	
337932-10-7	FIRSTENERGY ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	21.000	765		814	643	172	0	0	172	0	814	0	(49)	(49)	25	

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
338307-10-1	FIVE9 ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	561		444	698	(254)	0	0	(254)	0	444	0	117	117	0	
339041-10-5	FLEETCOR TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	660		595	818	(224)	0	0	(224)	0	595	0	65	65	0	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	502		329	371	(43)	0	0	(43)	0	329	0	173	173	0	
34354P-10-5	FLOWSERVE ORD		06/25/2021	GOLDMAN	7.000	288		369	258	111	0	0	111	0	369	0	(81)	(81)	4	
344849-10-4	FOOT LOCKER ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	249		233	243	(10)	0	0	(10)	0	233	0	17	17	5	
345370-86-0	FORD MOTOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	103.000	2,019		933	905	28	0	0	28	0	933	0	1,086	1,086	10	
34959E-10-9	FORTINET ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	1,357		294	594	(300)	0	0	(300)	0	294	0	1,063	1,063	0	
34959J-10-8	FORTIVE ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	508		442	496	(54)	0	0	(54)	0	442	0	66	66	2	
35137L-10-5	FOX CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	480		532	0	0	0	0	0	0	532	0	(53)	(53)	3	
35137L-20-4	FOX CL B ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	308		255	260	(5)	0	0	(5)	0	255	0	53	53	4	
35671D-85-7	FREEPORT MCMORAN ORD		12/21/2021	JP MORGAN SECURITIES INC.	35.000	1,371		419	911	(492)	0	0	(492)	0	419	0	952	952	8	
35905A-10-9	FRONTDOOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	175		251	251	(1)	0	0	(1)	0	251	0	(76)	(76)	0	
363576-10-9	ARTHUR J GALLAGHER ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	656		314	495	(181)	0	0	(181)	0	314	0	342	342	8	
366651-10-7	GARTNER ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	949		441	481	(39)	0	0	(39)	0	441	0	507	507	0	
368736-10-4	GENERAC HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.000	348		212	227	(15)	0	0	(15)	0	212	0	136	136	0	
369550-10-8	GENERAL DYNAMICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	610		549	446	103	0	0	103	0	549	0	61	61	14	
369604-10-3	GENERAL ELECTRIC ORD		08/02/2021	Various	368.000	2,841		2,841	3,974	(1,134)	0	0	(1,134)	0	2,841	0	0	0	11	
369604-30-1	GENERAL ELECTRIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	25.880	2,418		1,598	0	0	0	0	0	0	1,598	0	820	820	2	
370334-10-4	GENERAL MILLS ORD		12/21/2021	JP MORGAN SECURITIES INC.	16.000	1,041		707	941	(234)	0	0	(234)	0	707	0	334	334	33	
37045V-10-0	GENERAL MOTORS ORD		12/21/2021	Various	33.000	1,825		1,180	1,374	(194)	0	0	(194)	0	1,180	0	645	645	0	
372460-10-5	GENUINE PARTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	537		410	402	8	0	0	8	0	410	0	128	128	13	
375558-10-3	GILEAD SCIENCES ORD		12/21/2021	Various	43.000	3,009		2,974	2,330	440	0	0	440	0	2,974	0	34	34	92	
37940X-10-2	GLOBAL PAYMENTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	791		658	1,293	(634)	0	0	(634)	0	658	0	133	133	5	
37959E-10-2	GLOBE LIFE ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	544		563	570	(7)	0	0	(7)	0	563	0	(18)	(18)	5	
380237-10-7	GODADDY CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	449		381	498	(116)	0	0	(116)	0	381	0	68	68	0	
38141G-10-4	GOLDMAN SACHS GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	3,042		1,617	2,110	(493)	0	0	(493)	0	1,617	0	1,425	1,425	52	
384802-10-4	WW GRAINGER ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	994		561	817	(256)	0	0	(256)	0	561	0	433	433	13	
38526M-10-6	GRAND CANYON EDUCATION ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	254		292	279	13	0	0	13	0	292	0	(38)	(38)	0	
400110-10-2	GRUBHUB ORD		06/15/2021	Various	4.000	166		166	297	(131)	0	0	(131)	0	166	0	0	0	0	
40412C-10-1	HCA HEALTHCARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	1,729		982	1,151	(169)	0	0	(169)	0	982	0	747	747	13	
40434L-10-5	HP ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	1,480		795	984	(189)	0	0	(189)	0	795	0	685	685	31	
405024-10-0	HAEMONETICS ORD		06/25/2021	GOLDMAN	3.000	198		357	356	0	0	0	0	0	357	0	(159)	(159)	0	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
412822-10-8	HARLEY DAVIDSON ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	282		331	294	38	0	0	38	0	331	0	(49)	(49)	5	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	473		347	343	4	0	0	4	0	347	0	126	126	10	
418056-10-7	HASBRO ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	483		489	468	21	0	0	21	0	489	0	(6)	(6)	14	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	492		400	423	(23)	0	0	(23)	0	400	0	92	92	17	
422806-10-9	HEICO ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	423		400	397	3	0	0	3	0	400	0	24	24	1	
427866-10-8	HERSHEY FOODS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	562		327	457	(130)	0	0	(130)	0	327	0	234	234	10	
42809H-10-7	HESS ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	521		404	370	34	0	0	34	0	404	0	118	118	7	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5	
428291-10-8	HEXCEL ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	254		253	242	10	0	0	10	0	253	0	1	1	0	
431284-10-8	HIGHWOODS PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	262		260	238	22	0	0	22	0	260	0	2	2	12	
431475-10-2	HILL ROM HOLDINGS ORD		12/14/2021	Not Available	3.000	468		339	294	45	0	0	45	0	339	0	129	129	2	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	1,040		493	779	(286)	0	0	(286)	0	493	0	547	547	0	
436106-10-8	HOLLYFRONTIER ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	259		370	207	163	0	0	163	0	370	0	(111)	(111)	3	
436440-10-1	HOLOGIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	457		253	437	(184)	0	0	(184)	0	253	0	204	204	0	
437076-10-2	HOME DEPOT ORD		12/21/2021	JP MORGAN SECURITIES INC.	22.000	8,590		3,895	5,844	(1,949)	0	0	(1,949)	0	3,895	0	4,695	4,695	145	
438516-10-6	HONEYWELL INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	3,025		1,678	3,191	(1,513)	0	0	(1,513)	0	1,678	0	1,347	1,347	57	
440452-10-0	HORMEL FOODS ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	475		451	466	(16)	0	0	(16)	0	451	0	25	25	10	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	32.000	539		617	468	148	0	0	148	0	617	0	(77)	(77)	0	
44267D-10-7	HOWARD HUGHES ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	186		248	158	90	0	0	90	0	248	0	(62)	(62)	0	
443201-10-8	HOWMET AEROSPACE ORD		12/21/2021	JP MORGAN SECURITIES INC.	17.000	520		263	483	(220)	0	0	(220)	0	263	0	257	257	1	
443510-60-7	HUBBELL ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	618		321	470	(149)	0	0	(149)	0	321	0	297	297	12	
443573-10-0	HUBSPOT ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	1,360		767	396	(211)	0	0	(211)	0	767	0	593	593	0	
444097-10-9	HUDSON PACIFIC PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	170		232	168	63	0	0	63	0	232	0	(61)	(61)	7	
444859-10-2	HUMANA ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	1,801		1,061	1,641	(580)	0	0	(580)	0	1,061	0	739	739	11	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	780		395	547	(151)	0	0	(151)	0	395	0	384	384	5	
446150-10-4	HUNTINGTON BANCSHARES ORD		12/21/2021	JP MORGAN SECURITIES INC.	44.020	663		651	556	96	0	0	96	0	651	0	12	12	26	
447011-10-7	HUNTSMAN ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	352		231	277	(46)	0	0	(46)	0	231	0	121	121	8	
44891N-10-9	IAC INTERACTIVE ORD		05/25/2021	Various	4.000	233		233	757	(524)	0	0	(524)	0	233	0	0	0	0	
44980X-10-9	IPG PHOTONICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	335		277	448	(171)	0	0	(171)	0	277	0	58	58	0	
45168D-10-4	IDEXX LABORATORIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	2,496		806	1,999	(1,194)	0	0	(1,194)	0	806	0	1,691	1,691	0	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
452308-10-9	ILLINOIS TOOL ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	2,367		1,356	2,039	(683)	0	0	(683)	0	1,356	0	1,011	1,011	46	
452327-10-9	ILLUMINA ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,897		1,600	1,850	(250)	0	0	(250)	0	1,600	0	298	298	0	
45337C-10-2	INCYTE ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	516		466	609	(143)	0	0	(143)	0	466	0	50	50	0	
45687V-10-6	INGERSOLL RAND ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	710		394	411	(172)	0	0	(172)	0	394	0	316	316	0	
457187-10-2	INGREDION ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	382		405	315	90	0	0	90	0	405	0	(23)	(23)	10	
45784P-10-1	INSULET ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	531		239	511	(273)	0	0	(273)	0	239	0	292	292	0	
458140-10-0	INTEL ORD		12/21/2021	JP MORGAN SECURITIES INC.	96.000	4,873		4,689	4,783	(94)	0	0	(94)	0	4,689	0	185	185	133	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	1,609		966	1,383	(418)	0	0	(418)	0	966	0	643	643	16	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		12/21/2021	JP MORGAN SECURITIES INC.	55.000	6,820		6,594	4,658	(159)	0	0	(159)	0	6,594	0	225	225	211	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	841		853	544	171	0	0	171	0	853	0	(11)	(11)	16	
460146-10-3	INTERNATIONAL PAPER ORD		12/21/2021	JP MORGAN SECURITIES INC.	32.000	1,468		1,448	994	(71)	0	0	(71)	0	1,448	0	19	19	36	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	554		361	353	8	0	0	8	0	361	0	194	194	16	
461202-10-3	INTUIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	3,726		1,269	2,279	(1,010)	0	0	(1,010)	0	1,269	0	2,458	2,458	15	
46120E-60-2	INTUITIVE SURGICAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	2,785		1,383	2,182	(799)	0	0	(799)	0	1,383	0	1,402	1,402	0	
46266C-10-5	IQVIA HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	1,074		478	717	(239)	0	0	(239)	0	478	0	597	597	0	
46590V-10-0	JBG SMITH PROPERTIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	171		234	188	47	0	0	47	0	234	0	(63)	(63)	5	
46625H-10-0	JPMORGAN CHASE ORD		12/21/2021	JP MORGAN SECURITIES INC.	65.000	10,145		2,695	8,260	(5,565)	0	0	(5,565)	0	2,695	0	7,450	7,450	241	
466313-10-3	JABIL ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	536		326	340	(14)	0	0	(14)	0	326	0	210	210	3	
469814-10-7	JACOBS ENGINEERING GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	537		297	436	(139)	0	0	(139)	0	297	0	240	240	3	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	525		300	344	(45)	0	0	(45)	0	300	0	225	225	13	
478160-10-4	JOHNSON & JOHNSON ORD		12/21/2021	Various	58.000	9,626		8,468	9,128	(660)	0	0	(660)	0	8,468	0	1,158	1,158	211	
48020Q-10-7	JONES LANG LASALLE ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	761		468	445	23	0	0	23	0	468	0	293	293	0	
48203R-10-4	JUNIPER NETWORKS ORD		12/21/2021	JP MORGAN SECURITIES INC.	16.000	537		458	360	97	0	0	97	0	458	0	80	80	13	
482480-10-0	KLA ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	1,638		388	1,036	(648)	0	0	(648)	0	388	0	1,250	1,250	16	
48251W-10-4	KKR AND CO ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	1,082		518	607	(90)	0	0	(90)	0	518	0	565	565	9	
485170-30-2	KANSAS CITY SOUTHERN ORD		12/14/2021	Various	4.000	403		403	817	(413)	0	0	(413)	0	403	0	0	0	368	
487836-10-8	KELLOGG ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	501		494	498	(4)	0	0	(4)	0	494	0	7	7	18	
49271V-10-0	KEURIG DR PEPPER ORD		12/21/2021	JP MORGAN SECURITIES INC.	22.000	777		672	352	(59)	0	0	(59)	0	672	0	105	105	13	
493267-10-8	KEYCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	680		549	492	57	0	0	57	0	549	0	131	131	23	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	988		290	660	(370)	0	0	(370)	0	290	0	698	698	0	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
49427F-10-8	KILROY REALTY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	327		369	287	82	0	0	82	0	369	0	(42)	(42)	10	
494368-10-3	KIMBERLY CLARK ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	1,254		705	1,213	(509)	0	0	(509)	0	705	0	549	549	40	
49456B-10-1	KINDER MORGAN CL P ORD		12/21/2021	JP MORGAN SECURITIES INC.	49.000	767		705	670	35	0	0	35	0	705	0	62	62	53	
500754-10-6	KRAFT HEINZ ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	525		493	520	(27)	0	0	(27)	0	493	0	32	32	24	
501044-10-1	KROGER ORD		12/21/2021	JP MORGAN SECURITIES INC.	22.000	965		559	699	(139)	0	0	(139)	0	559	0	406	406	17	
50155Q-10-0	KYNDRYL HOLDINGS ORD		11/04/2021	Not Available	0.400	11		10	0	0	0	0	0	0	10	0	1	1	0	
501797-10-4	BATH AND BODY WORKS ORD		08/03/2021	Various	11.000	149		149	409	(260)	0	0	(260)	0	149	0	0	0	2	
501889-20-8	LKQ ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	568		284	352	(68)	0	0	(68)	0	284	0	284	284	3	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	633		405	417	(12)	0	0	(12)	0	405	0	228	228	4	
502431-10-9	L3HARRIS TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,036		755	945	(191)	0	0	(191)	0	755	0	281	281	20	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	605		329	407	(78)	0	0	(78)	0	329	0	277	277	0	
512807-10-8	LAM RESEARCH ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	3,415		740	2,361	(1,621)	0	0	(1,621)	0	740	0	2,675	2,675	27	
517834-10-7	LAS VEGAS SANDS ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	555		807	894	(87)	0	0	(87)	0	807	0	(252)	(252)	0	
518439-10-4	ESTEE LAUDER CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	2,116		864	1,597	(733)	0	0	(733)	0	864	0	1,252	1,252	13	
526057-10-4	LENNAR CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	652		246	457	(211)	0	0	(211)	0	246	0	406	406	6	
530307-30-5	LIBERTY BROADBAND SRS C ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	472		251	475	(224)	0	0	(224)	0	251	0	221	221	0	
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	246		216	216	0	0	0	0	0	216	0	31	31	0	
532457-10-8	ELI LILLY ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	5,297		2,277	3,377	(1,100)	0	0	(1,100)	0	2,277	0	3,021	3,021	68	
534187-10-9	LINCOLN NATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	525		504	402	102	0	0	102	0	504	0	20	20	13	
538034-10-9	LIVE NATION ENTERTAINMENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	571		347	367	(21)	0	0	(21)	0	347	0	224	224	0	
539830-10-9	LOCKHEED MARTIN ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	2,045		1,808	2,130	(322)	0	0	(322)	0	1,808	0	237	237	64	
548661-10-7	LOWE'S COMPANIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	18.000	4,445		1,679	2,889	(1,211)	0	0	(1,211)	0	1,679	0	2,767	2,767	50	
550021-10-9	LULULEMON ATHLETICA ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	4.000	1,533		693	1,392	(699)	0	0	(699)	0	693	0	840	840	0	
55024U-10-9	LUMENTUM HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	415		339	379	(40)	0	0	(40)	0	339	0	76	76	0	
55261F-10-4	M&T BANK ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	745		787	255	84	0	0	84	0	787	0	(42)	(42)	19	
552953-10-1	MGM RESORTS INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	538		319	378	(59)	0	0	(59)	0	319	0	219	219	0	
55354G-10-0	MSCI ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	1,784		460	1,340	(880)	0	0	(880)	0	460	0	1,324	1,324	11	
55825T-10-3	MADISON SQUARE GARDEN SPORT CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.000	169		180	184	(4)	0	0	(4)	0	180	0	(11)	(11)	0	
56418H-10-0	MANPOWERGROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	281		238	271	(33)	0	0	(33)	0	238	0	43	43	8	
56585A-10-2	MARATHON PETROLEUM ORD		12/21/2021	JP MORGAN SECURITIES INC.	21.000	1,332		1,194	869	326	0	0	326	0	1,194	0	137	137	49	

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
57060D-10-8	MARKETAXESS HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	823		643	1,141	(498)	0	0	(498)	0	643	0	180	180	5	
571748-10-2	MARSH & MCLENNAN ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,688		838	1,170	(332)	0	0	(332)	0	838	0	850	850	20	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	792		593	660	(66)	0	0	(66)	0	593	0	198	198	0	
573874-10-4	MARVELL TECHNOLOGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	23.000	1,985		366	1,093	(727)	0	0	(727)	0	366	0	1,619	1,619	6	
574599-10-6	MASCO ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	531		250	439	(189)	0	0	(189)	0	250	0	281	281	7	
57636Q-10-4	MASTERCARD CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	18.000	6,313		3,583	6,425	(2,842)	0	0	(2,842)	0	3,583	0	2,730	2,730	32	
57667L-10-7	MATCH GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	526		231	605	(374)	0	0	(374)	0	231	0	295	295	0	
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD		08/26/2021	Unknown	13.000	693		693	1,152	(459)	0	0	(459)	0	693	0	0	0	0	
579780-20-6	MCCORMICK ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	558		450	574	(124)	0	0	(124)	0	450	0	108	108	8	
580135-10-1	MCDONALD'S ORD		12/21/2021	JP MORGAN SECURITIES INC.	17.000	4,494		3,189	3,648	(459)	0	0	(459)	0	3,189	0	1,305	1,305	89	
58155Q-10-3	MCKESSON ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	1,416		743	1,044	(300)	0	0	(300)	0	743	0	673	673	10	
58933Y-10-5	MERCK & CO. INC.		12/21/2021	Various	182.000	13,847		13,576	8,671	(607)	0	0	(607)	0	13,576	0	271	271	221	
59156R-10-8	METLIFE ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	543		407	423	(15)	0	0	(15)	0	407	0	135	135	17	
594918-10-4	MICROSOFT ORD		12/21/2021	Various	159.000	51,910		4,071	35,365	(31,294)	0	0	(31,294)	0	4,071	0	47,839	47,839	364	
595017-10-4	MICROCHIP TECHNOLOGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	16.000	1,365		605	1,105	(500)	0	0	(500)	0	605	0	760	760	14	
595112-10-3	MICRON TECHNOLOGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	27.000	2,448		1,065	2,030	(965)	0	0	(965)	0	1,065	0	1,383	1,383	3	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	655		303	380	(77)	0	0	(77)	0	303	0	352	352	12	
60770K-10-7	MODERNA ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	2,145		115	836	(721)	0	0	(721)	0	115	0	2,030	2,030	0	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	356		518	362	156	0	0	156	0	518	0	(162)	(162)	5	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	36.000	2,315		1,594	2,105	(511)	0	0	(511)	0	1,594	0	721	721	47	
60937P-10-6	MONGODB CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	1,077		302	718	(416)	0	0	(416)	0	302	0	775	775	0	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	1,456		734	1,099	(365)	0	0	(365)	0	734	0	723	723	7	
61174X-10-9	MONSTER BEVERAGE ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	1,021		614	1,017	(404)	0	0	(404)	0	614	0	407	407	0	
615369-10-5	MOODYS ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,956		736	1,451	(715)	0	0	(715)	0	736	0	1,220	1,220	12	
617446-44-8	MORGAN STANLEY ORD		12/21/2021	Various	35.500	4,025		647	2,470	(1,823)	0	0	(1,823)	0	647	0	3,378	3,378	83	
61945C-10-3	MOSAIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	560		303	345	(42)	0	0	(42)	0	303	0	257	257	4	
620076-30-7	MOTOROLA SOLUTIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	1,046		520	680	(160)	0	0	(160)	0	520	0	526	526	11	
626717-10-2	MURPHY OIL ORD		06/25/2021	GOLDMAN	7.000	177		219	85	135	0	0	135	0	219	0	(42)	(42)	2	
631103-10-8	NASDAQ ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	607		332	398	(66)	0	0	(66)	0	332	0	275	275	6	
637417-10-6	NATIONAL RETAIL PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	320		366	286	80	0	0	80	0	366	0	(46)	(46)	15	
64110D-10-4	NETAPP ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	719		575	530	45	0	0	45	0	575	0	144	144	16	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
64110L-10-6	NETFLIX ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	6,049		2,862	5,407	(2,545)	0	0	(2,545)	0	2,862	0	3,187	3,187	0	
649445-10-3	NEW YORK COMMUNITY BANCORP ORD		12/21/2021	JP MORGAN SECURITIES INC.	23.000	273		277	243	34	0	0	34	0	277	0	(4)	(4)	16	
651229-10-6	NEWELL BRANDS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	428		434	425	9	0	0	9	0	434	0	(5)	(5)	18	
651639-10-6	NEWMONT ORD		12/21/2021	JP MORGAN SECURITIES INC.	19.000	1,105		633	1,138	(505)	0	0	(505)	0	633	0	472	472	42	
65339F-10-1	NEXTERA ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	32.000	2,894		1,443	2,469	(1,026)	0	0	(1,026)	0	1,443	0	1,451	1,451	49	
654106-10-3	NIKE CL B ORD		12/21/2021	JP MORGAN SECURITIES INC.	25.000	4,166		1,869	3,537	(1,668)	0	0	(1,668)	0	1,869	0	2,297	2,297	28	
655664-10-0	NORDSTROM ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	124		213	187	26	0	0	26	0	213	0	(89)	(89)	0	
655844-10-8	NORFOLK SOUTHERN ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	2,566		1,549	2,138	(590)	0	0	(590)	0	1,549	0	1,018	1,018	37	
665859-10-4	NORTHERN TRUST ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	589		488	466	22	0	0	22	0	488	0	101	101	14	
666807-10-2	NORTHROP GRUMMAN ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	1,135		818	914	(96)	0	0	(96)	0	818	0	317	317	18	
668771-10-8	NORTONLIFELOCK ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	512		462	416	46	0	0	46	0	462	0	50	50	10	
670002-40-1	NOVAVAX ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	573		569	0	0	0	0	0	0	569	0	4	4	0	
67020Y-10-0	NUANCE COMMUNICATIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	552		146	441	(295)	0	0	(295)	0	146	0	406	406	0	
670346-10-5	NUCOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,125		632	532	101	0	0	101	0	632	0	493	493	16	
67066G-10-4	NVIDIA ORD		12/21/2021	JP MORGAN SECURITIES INC.	47.000	13,665		1,932	6,136	(4,204)	0	0	(4,204)	0	1,932	0	11,733	11,733	8	
67103H-10-7	O REILLY AUTOMOTIVE ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	1,349		705	905	(200)	0	0	(200)	0	705	0	644	644	0	
674599-10-5	OCCIDENTAL PETROLEUM ORD		12/21/2021	JP MORGAN SECURITIES INC.	26.000	743		510	450	60	0	0	60	0	510	0	233	233	1	
679295-10-5	OKTA CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,142		740	1,017	(523)	0	0	(523)	0	740	0	402	402	0	
679580-10-0	OLD DOMINION FREIGHT LINE ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	679		207	390	(183)	0	0	(183)	0	207	0	471	471	2	
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	358		286	296	(10)	0	0	(10)	0	286	0	72	72	51	
681919-10-6	OMNICOM GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	578		617	499	118	0	0	118	0	617	0	(39)	(39)	22	
682189-10-5	ON SEMICONDUCTOR ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	583		169	295	(125)	0	0	(125)	0	169	0	414	414	0	
682680-10-3	ONEOK ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	579		275	384	(109)	0	0	(109)	0	275	0	304	304	37	
68389X-10-5	ORACLE ORD		12/21/2021	Various	51.000	4,497		2,610	3,299	(689)	0	0	(689)	0	2,610	0	1,886	1,886	54	
68629Y-10-3	ORION OFFICE REIT ORD		11/15/2021	Not Available	0.900	20		1	0	0	0	0	0	0	1	0	19	19	0	
68902V-10-7	OTIS WORLDWIDE ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	673		383	541	(159)	0	0	(159)	0	383	0	291	291	7	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,969		1,213	1,490	(277)	0	0	(277)	0	1,213	0	756	756	48	
693506-10-7	PPG INDUSTRIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	1,147		750	1,010	(259)	0	0	(259)	0	750	0	397	397	16	
69351T-10-6	PPL ORD		12/21/2021	Various	47.000	1,349		1,413	931	87	0	0	87	0	1,413	0	(63)	(63)	42	
69355F-10-2	PPD ORD		12/08/2021	Not Available	7.000	333		259	240	19	0	0	19	0	259	0	74	74	0	
693656-10-0	PVH ORD		06/25/2021	GOLDMAN	3.000	333		393	282	111	0	0	111	0	393	0	(60)	(60)	0	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
69370C-10-0	PTC ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	604		436	598	(163)	0	0	(163)	0	436	0	168	168	0	
693718-10-8	PACCAR ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	750		547	777	(230)	0	0	(230)	0	547	0	203	203	18	
695156-10-9	PACKAGING CORP OF AMERICA ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	523		388	552	(163)	0	0	(163)	0	388	0	135	135	16	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	46.000	869		1,232	0	0	0	0	0	0	1,232	0	(363)	(363)	0	
697435-10-5	PALO ALTO NETWORKS ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	3.000	1,613		509	1,066	(557)	0	0	(557)	0	509	0	1,104	1,104	0	
700517-10-5	PARK HOTELS RESORTS ORD		06/25/2021	GOLDMAN	9.000	194		277	154	122	0	0	122	0	277	0	(83)	(83)	0	
701094-10-4	PARKER HANNIFIN ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	611		175	545	(370)	0	0	(370)	0	175	0	436	436	8	
701877-10-2	PARSLEY ENERGY CL A ORD		01/12/2021	Various	12.000	266		266	170	95	0	0	95	0	266	0	0	0	0	
704326-10-7	PAYCHEX ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	1,138		620	839	(219)	0	0	(219)	0	620	0	518	518	23	
70432V-10-2	PAYCOM SOFTWARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	833		453	905	(451)	0	0	(451)	0	453	0	380	380	0	
70450Y-10-3	PAYPAL HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	25.000	4,728		2,127	5,855	(3,728)	0	0	(3,728)	0	2,127	0	2,602	2,602	0	
70614W-10-0	PELOTON INTERACTIVE ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	157		247	607	(360)	0	0	(360)	0	247	0	(90)	(90)	0	
70975L-10-7	PENUMBRA ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	519		377	350	27	0	0	27	0	377	0	142	142	0	
713448-10-8	PEPSICO ORD		12/21/2021	JP MORGAN SECURITIES INC.	28.000	4,730		2,715	4,152	(1,437)	0	0	(1,437)	0	2,715	0	2,014	2,014	117	
714046-10-9	PERKINELMER ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	567		247	431	(184)	0	0	(184)	0	247	0	320	320	1	
717081-10-3	PFIZER ORD		12/21/2021	JP MORGAN SECURITIES INC.	117.000	6,896		3,519	4,307	(788)	0	0	(788)	0	3,519	0	3,378	3,378	183	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		12/21/2021	Various	39.000	3,635		3,549	3,229	320	0	0	320	0	3,549	0	86	86	177	
718546-10-4	PHILLIPS 66 ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	721		966	699	267	0	0	267	0	966	0	(245)	(245)	36	
723484-10-1	PINNACLE WEST ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	338		460	400	61	0	0	61	0	460	0	(122)	(122)	17	
72352L-10-6	PINTEREST CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	514		344	923	(579)	0	0	(579)	0	344	0	170	170	0	
723787-10-7	PIONEER NATURAL RESOURCE ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.502	1,132		1,018	745	273	0	0	273	0	1,018	0	114	114	41	
72919P-20-2	PLUG POWER ORD		12/21/2021	JP MORGAN SECURITIES INC.	19.000	550		605	0	0	0	0	0	0	605	0	(55)	(55)	0	
74144T-10-8	T ROWE PRICE GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	1,143		575	908	(333)	0	0	(333)	0	575	0	568	568	44	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	563		386	397	(11)	0	0	(11)	0	386	0	177	177	20	
742718-10-9	PROCTER & GAMBLE ORD		12/21/2021	JP MORGAN SECURITIES INC.	52.000	8,203		4,137	7,235	(3,098)	0	0	(3,098)	0	4,137	0	4,066	4,066	177	
743315-10-3	PROGRESSIVE ORD		12/21/2021	Various	17.000	1,654		1,128	1,681	(553)	0	0	(553)	0	1,128	0	526	526	99	
74340W-10-3	PROLOGIS REIT		12/21/2021	JP MORGAN SECURITIES INC.	19.000	3,055		1,279	1,894	(614)	0	0	(614)	0	1,279	0	1,776	1,776	48	
743424-10-3	PROOFPOINT ORD		09/01/2021	Adjustment	2.000	352		248	273	(25)	0	0	(25)	0	248	0	104	104	0	
743606-10-5	PROSPERITY BANCSHARES ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	283		269	277	(9)	0	0	(9)	0	269	0	15	15	6	
744320-10-2	PRUDENTIAL FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	1,272		1,099	937	162	0	0	162	0	1,099	0	173	173	55	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	836		706	758	(52)	0	0	(52)	0	706	0	130	130	27	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74460D-10-9	PUBLIC STORAGE REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,809		1,057	1,155	(98)	0	0	(98)	0	1,057	0	752	752	40	
74736K-10-1	QORVO ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	602		265	665	(400)	0	0	(400)	0	265	0	337	337	0	
747525-10-3	QUALCOMM ORD		12/21/2021	JP MORGAN SECURITIES INC.	24.000	4,310		1,341	3,656	(2,315)	0	0	(2,315)	0	1,341	0	2,968	2,968	65	
74762E-10-2	QUANTA SERVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	554		191	360	(169)	0	0	(169)	0	191	0	363	363	1	
74834L-10-0	QUEST DIAGNOSTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	501		288	358	(70)	0	0	(70)	0	288	0	214	214	7	
74838J-10-1	QUIDEL ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	130		243	180	63	0	0	63	0	243	0	(113)	(113)	0	
74915M-10-0	QURATE RETAIL SRS A ORD		12/21/2021	JP MORGAN SECURITIES INC.	19.000	135		199	208	(9)	0	0	(9)	0	199	0	(65)	(65)	24	
754730-10-9	RAYMOND JAMES ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	582		315	383	(68)	0	0	(68)	0	315	0	267	267	6	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	44.000	3,682		2,759	3,146	(387)	0	0	(387)	0	2,759	0	922	922	88	
75606N-10-9	REALPAGE ORD		04/23/2021	Not Available	3.000	266		179	262	(83)	0	0	(83)	0	179	0	87	87	0	
756109-10-4	REALTY INCOME REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.345	574		532	519	14	0	0	14	0	532	0	41	41	25	
75615P-10-3	REATA PHARMACEUTICALS CL A ORD		06/25/2021	GOLDMAN	1.000	150		153	124	30	0	0	30	0	153	0	(3)	(3)	0	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	1,214		691	966	(276)	0	0	(276)	0	691	0	523	523	0	
7591EP-10-0	REGIONS FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	32.000	682		519	516	3	0	0	3	0	519	0	163	163	20	
759351-60-4	REINSURANCE GROUP OF AMER ORD		06/25/2021	GOLDMAN	3.000	359		446	348	98	0	0	98	0	446	0	(87)	(87)	4	
760759-10-0	REPUBLIC SERVICES ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	800		454	578	(124)	0	0	(124)	0	454	0	346	346	10	
761152-10-7	RESMED ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	1,030		417	850	(433)	0	0	(433)	0	417	0	614	614	6	
773903-10-9	ROCKWELL AUTOMAT ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	1,019		515	752	(238)	0	0	(238)	0	515	0	504	504	13	
77543R-10-2	ROKU CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	695		272	996	(724)	0	0	(724)	0	272	0	424	424	0	
776696-10-6	ROPER TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	944		596	862	(267)	0	0	(267)	0	596	0	349	349	5	
778296-10-3	ROSS STORES ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,085		915	1,228	(313)	0	0	(313)	0	915	0	170	170	11	
78409V-10-4	S&P GLOBAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	3,293		1,269	2,301	(1,032)	0	0	(1,032)	0	1,269	0	2,024	2,024	22	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	1,118		516	846	(330)	0	0	(330)	0	516	0	602	602	7	
784117-10-3	SEI INVESTMENTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	362		357	345	12	0	0	12	0	357	0	5	5	4	
78440X-10-1	SL GREEN RLTY REIT ORD		01/21/2021	Various	3.000	285		285	179	106	0	0	106	0	285	0	0	0	6	
78440X-80-4	SL GREEN RLTY REIT ORD		01/21/2021	Adjustment	0.915	56		89	0	0	0	0	0	0	89	0	(34)	(34)	0	
78442P-10-6	SLM ORD		12/21/2021	JP MORGAN SECURITIES INC.	21.000	387		190	260	(70)	0	0	(70)	0	190	0	196	196	4	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	566		332	509	(177)	0	0	(177)	0	332	0	234	234	5	
78486Q-10-1	SVB FINANCIAL GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.000	665		240	388	(148)	0	0	(148)	0	240	0	425	425	0	
79466L-30-2	SALESFORCE.COM ORD		12/21/2021	Various	21.163	5,385		2,792	4,709	(1,917)	0	0	(1,917)	0	2,792	0	2,592	2,592	0	
806407-10-2	HENRY SCHEIN ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	511		472	468	4	0	0	4	0	472	0	38	38	0	
806857-10-8	SCHLUMBERGER ORD		12/21/2021	Various	63.000	1,945		2,083	1,375	708	0	0	708	0	2,083	0	(138)	(138)	26	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
808513-10-5	CHARLES SCHWAB ORD		12/21/2021	JP MORGAN SECURITIES INC.	30.000	2,495		1,409	1,591	(182)	0	0	(182)	0	1,409	0	1,086	1,086	22	
81181C-10-4	SEAGEN ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	627		230	701	(471)	0	0	(471)	0	230	0	397	397	0	
816851-10-9	SEMPRA ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	1,157		1,034	1,147	(113)	0	0	(113)	0	1,034	0	123	123	39	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	542		359	393	(33)	0	0	(33)	0	359	0	182	182	7	
81762P-10-2	SERVICENOW ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	3,788		1,027	3,303	(2,276)	0	0	(2,276)	0	1,027	0	2,761	2,761	0	
824348-10-6	SHERWIN WILLIAMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,672		707	1,225	(518)	0	0	(518)	0	707	0	966	966	11	
828806-10-9	SIMON PROP GRP REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	1,545		698	853	(155)	0	0	(155)	0	698	0	847	847	72	
82968B-10-3	SIRIUS XM HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	60.000	384		377	382	(5)	0	0	(5)	0	377	0	7	7	4	
83088M-10-2	SKYWORKS SOLUTIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	763		365	764	(400)	0	0	(400)	0	365	0	398	398	11	
832696-40-5	JM SMUCKER ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	528		452	462	(10)	0	0	(10)	0	452	0	75	75	15	
83417M-10-4	SOLAREDGE TECHNOLOGIES ORD	C	06/25/2021	GOLDMAN	2.000	535		329	638	(309)	0	0	(309)	0	329	0	206	206	0	
835495-10-2	SONOCO PRODUCTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	225		230	237	(7)	0	0	(7)	0	230	0	(5)	(5)	7	
842587-10-7	SOUTHERN ORD		12/21/2021	JP MORGAN SECURITIES INC.	26.000	1,726		1,219	1,597	(378)	0	0	(378)	0	1,219	0	507	507	68	
844741-10-8	SOUTHWEST AIRLINES ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	531		684	606	78	0	0	78	0	684	0	(152)	(152)	0	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
852234-10-3	BLOCK CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	11.000	1,875		777	2,394	(1,617)	0	0	(1,617)	0	777	0	1,098	1,098	0	
854502-10-1	STANLEY BLACK AND DECKER ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	717		521	714	(193)	0	0	(193)	0	521	0	196	196	12	
855244-10-9	STARBUCKS ORD		12/21/2021	JP MORGAN SECURITIES INC.	28.000	3,090		1,909	2,995	(1,087)	0	0	(1,087)	0	1,909	0	1,181	1,181	52	
857477-10-3	STATE STREET ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	738		573	582	(9)	0	0	(9)	0	573	0	165	165	17	
858119-10-0	STEEL DYNAMICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	550		357	332	25	0	0	25	0	357	0	192	192	9	
863667-10-1	STRYKER ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	1,537		1,033	1,470	(437)	0	0	(437)	0	1,033	0	504	504	15	
866674-10-4	SUN COMMUNITIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	606		308	456	(148)	0	0	(148)	0	308	0	298	298	10	
871332-10-2	SYLVAMO ORD		10/01/2021	Adjustment	0.818	23		22	0	0	0	0	0	0	22	0	1	1	0	
871607-10-7	SYNOPSYS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	1,077		270	778	(507)	0	0	(507)	0	270	0	807	807	0	
87165B-10-3	SYNCHRONY FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	922		518	694	(176)	0	0	(176)	0	518	0	404	404	18	
871829-10-7	SYSCO ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	894		797	891	(94)	0	0	(94)	0	797	0	97	97	22	
872307-10-3	TCF FINANCIAL ORD		06/09/2021	Various	7.000	257		257	259	(2)	0	0	(2)	0	257	0	0	0	2	
872540-10-9	TJX ORD		12/21/2021	JP MORGAN SECURITIES INC.	28.000	2,075		624	1,912	(1,288)	0	0	(1,288)	0	624	0	1,451	1,451	29	
872590-10-4	T MOBILE US ORD		12/21/2021	Various	14.000	1,715		964	1,888	(924)	0	0	(924)	0	964	0	751	751	0	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	538		342	623	(282)	0	0	(282)	0	342	0	196	196	0	
87612E-10-6	TARGET ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	2,201		651	1,765	(1,115)	0	0	(1,115)	0	651	0	1,550	1,550	32	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87918A-10-5	TELADOC HEALTH ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	580		1,128	800	(2)	0	0	(2)	0	1,128	0	(548)	(548)	0	
879360-10-5	TELEDYNE TECH ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	433		251	392	(141)	0	0	(141)	0	251	0	182	182	0	
879369-10-6	TELEFLEX ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	643		524	823	(299)	0	0	(299)	0	524	0	119	119	3	
879433-82-9	TELEPHONE AND DATA SYSTEMS ORD		06/25/2021	GOLDMAN	4.000	94		103	74	28	0	0	28	0	103	0	(9)	(9)	1	
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	411		245	243	2	0	0	2	0	245	0	166	166	3	
880770-10-2	TERADYNE ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	641		146	480	(334)	0	0	(334)	0	146	0	496	496	2	
88160R-10-1	TESLA ORD		12/21/2021	JP MORGAN SECURITIES INC.	16.000	15,016		847	11,291	(10,443)	0	0	(10,443)	0	847	0	14,169	14,169	0	
882508-10-4	TEXAS INSTRUMENTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	3,727		2,058	3,283	(1,225)	0	0	(1,225)	0	2,058	0	1,669	1,669	84	
883203-10-1	TEXTRON ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	525		396	338	58	0	0	58	0	396	0	129	129	1	
88339J-10-5	TRADE DESK CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	1,122		380	801	(573)	0	0	(573)	0	380	0	742	742	0	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	5,163		1,376	3,726	(2,351)	0	0	(2,351)	0	1,376	0	3,787	3,787	8	
88579Y-10-1	3M ORD		06/25/2021	GOLDMAN	9.000	1,753		1,881	1,573	308	0	0	308	0	1,881	0	(128)	(128)	27	
886547-10-8	TIFFANY ORD		01/07/2021	CORPORATE ACTION	5.000	658		398	657	(259)	0	0	(259)	0	398	0	260	260	0	
889478-10-3	TOLL BROTHERS ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	408		296	261	35	0	0	35	0	296	0	112	112	4	
892356-10-6	TRACTOR SUPPLY ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	669		274	422	(148)	0	0	(148)	0	274	0	395	395	6	
893641-10-0	TRANSDIGM GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.000	609		348	619	(271)	0	0	(271)	0	348	0	261	261	0	
89400J-10-7	TRANSUNION ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	569		312	496	(184)	0	0	(184)	0	312	0	257	257	2	
89417E-10-9	TRAVELERS COMPANIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	1,089		901	983	(81)	0	0	(81)	0	901	0	187	187	24	
89469A-10-4	TREEHOUSE FOODS ORD		06/25/2021	GOLDMAN	2.000	92		100	85	15	0	0	15	0	100	0	(8)	(8)	0	
896239-10-0	TRIMBLE ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	518		213	401	(187)	0	0	(187)	0	213	0	305	305	0	
89832Q-10-9	TRUIST FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	40.000	2,284		2,047	1,917	130	0	0	130	0	2,047	0	237	237	74	
90138F-10-2	TWILIO CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,385		465	1,693	(1,228)	0	0	(1,228)	0	465	0	920	920	0	
90184L-10-2	TWITTER ORD		12/21/2021	JP MORGAN SECURITIES INC.	16.000	710		539	866	(328)	0	0	(328)	0	539	0	171	171	0	
902494-10-3	TYSON FOODS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	682		482	516	(34)	0	0	(34)	0	482	0	200	200	14	
902653-10-4	UDR REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	524		370	346	24	0	0	24	0	370	0	154	154	13	
902681-10-5	UGI ORD		12/15/2020	CITIGROUP GLOBAL MARKETS INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3	
902973-30-4	US BANCORP ORD		12/21/2021	Various	41.000	2,271		2,135	1,910	225	0	0	225	0	2,135	0	136	136	58	
90353T-10-0	UBER TECHNOLOGIES ORD		12/21/2021	JP MORGAN SECURITIES INC.	47.000	1,972		1,338	2,397	(1,059)	0	0	(1,059)	0	1,338	0	634	634	0	
90384S-30-3	ULTA BEAUTY ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	757		424	574	(151)	0	0	(151)	0	424	0	333	333	0	
904311-10-7	UNDER ARMOUR CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	184		228	155	74	0	0	74	0	228	0	(44)	(44)	0	
907818-10-8	UNION PACIFIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	18.000	4,360		2,726	3,748	(1,022)	0	0	(1,022)	0	2,726	0	1,634	1,634	77	

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
910047-10-9	UNITED AIRLINES HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	571		730	562	168	0	0	168	0	730	0	(159)	(159)	0	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/21/2021	JP MORGAN SECURITIES INC.	15.000	3,106		1,652	2,526	(875)	0	0	(875)	0	1,652	0	1,455	1,455	61	
911363-10-9	UNITED RENTAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	658		230	464	(234)	0	0	(234)	0	230	0	428	428	0	
91307C-10-2	UNITED THERAPEUTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	410		294	304	(10)	0	0	(10)	0	294	0	116	116	0	
91324P-10-2	UNITEDHEALTH GRP ORD		12/21/2021	Various	21.000	10,052		5,522	7,364	(1,842)	0	0	(1,842)	0	5,522	0	4,530	4,530	115	
91332U-10-1	UNITY SOFTWARE ORD		12/21/2021	JP MORGAN SECURITIES INC.	4.000	583		441	0	0	0	0	0	0	441	0	143	143	0	
918204-10-8	VF ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	629		625	769	(144)	0	0	(144)	0	625	0	4	4	18	
91913Y-10-0	VALERO ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	856		1,008	679	329	0	0	329	0	1,008	0	(152)	(152)	47	
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		04/15/2021	Not Available	4.000	710		520	700	(180)	0	0	(180)	0	520	0	190	190	0	
922475-10-8	VEEVA SYSTEMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	527		185	545	(360)	0	0	(360)	0	185	0	342	342	0	
92276F-10-0	VENTAS REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	492		614	490	124	0	0	124	0	614	0	(122)	(122)	18	
92339V-30-8	VEREIT ORD		11/01/2021	Various	9.000	347		347	340	7	0	0	7	0	347	0	0	0	16	
92343E-10-2	VERISIGN ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	733		467	649	(182)	0	0	(182)	0	467	0	266	266	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/21/2021	Various	92.000	5,026		5,540	5,405	135	0	0	135	0	5,540	0	(514)	(514)	157	
92345Y-10-6	VERISK ANALYTICS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	666		251	623	(372)	0	0	(372)	0	251	0	415	415	3	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	1,312		991	1,418	(427)	0	0	(427)	0	991	0	321	321	0	
92556H-20-6	VIACOMCBS CL B ORD		06/25/2021	GOLDMAN	8.000	351		408	298	110	0	0	110	0	408	0	(58)	(58)	10	
926400-10-2	VICTORIA S SECRET ORD		08/03/2021	Not Available	0.667	38		5	0	0	0	0	0	0	5	0	33	33	0	
92719V-10-0	VIMEO ORD		05/25/2021	Adjustment	0.494	21		5	0	0	0	0	0	0	5	0	17	17	0	
92826C-83-9	VISA CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	35.000	7,538		4,907	7,656	(2,749)	0	0	(2,749)	0	4,907	0	2,631	2,631	47	
928563-40-2	VMWARE CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.169	601		611	421	50	0	0	50	0	611	0	(11)	(11)	82	
929089-10-0	VOYA FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	379		319	353	(34)	0	0	(34)	0	319	0	60	60	4	
929160-10-9	VULCAN MATERIALS ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	607		320	445	(125)	0	0	(125)	0	320	0	287	287	4	
92936U-10-9	W P CAREY REIT ORD		12/21/2021	Various	11.000	873		881	282	78	0	0	78	0	881	0	(8)	(8)	16	
92939U-10-6	WEC ENERGY GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	758		567	736	(169)	0	0	(169)	0	567	0	190	190	22	
931142-10-3	WALMART ORD		12/21/2021	Various	31.000	4,276		3,093	4,469	(1,375)	0	0	(1,375)	0	3,093	0	1,182	1,182	58	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		12/21/2021	Various	22.000	1,083		1,194	877	317	0	0	317	0	1,194	0	(111)	(111)	36	
94106L-10-9	WASTE MANAGEMENT ORD		12/21/2021	JP MORGAN SECURITIES INC.	12.000	1,920		1,112	1,415	(304)	0	0	(304)	0	1,112	0	809	809	28	
941848-10-3	WATERS ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	699		399	495	(96)	0	0	(96)	0	399	0	300	300	0	
949746-10-1	WELLS FARGO ORD		12/21/2021	Various	93.000	4,399		4,142	2,807	1,335	0	0	1,335	0	4,142	0	257	257	43	
95040Q-10-4	WELLTOWER ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	661		563	517	46	0	0	46	0	563	0	98	98	20	
955306-10-5	WEST PHARM SVC ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	889		220	567	(346)	0	0	(346)	0	220	0	669	669	1	
958102-10-5	WESTERN DIGITAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	9.000	531		419	499	(79)	0	0	(79)	0	419	0	112	112	0	
959802-10-9	WESTERN UNION ORD		12/21/2021	JP MORGAN SECURITIES INC.	21.000	377		397	461	(64)	0	0	(64)	0	397	0	(20)	(20)	20	

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
96208T-10-4	WEX ORD		12/21/2021	JP MORGAN SECURITIES INC.	3.000	394		589	611	(21)	0	0	(21)	0	589	0	(195)	(195)	0	
962166-10-4	WEYERHAEUSER REIT		12/21/2021	JP MORGAN SECURITIES INC.	20.000	769		541	671	(129)	0	0	(129)	0	541	0	228	228	24	
969457-10-0	WILLIAMS ORD		12/21/2021	JP MORGAN SECURITIES INC.	32.000	821		664	642	23	0	0	23	0	664	0	157	157	52	
98138H-10-1	WORKDAY CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,394		671	1,198	(527)	0	0	(527)	0	671	0	723	723	0	
98212B-10-3	WPX ENERGY ORD		01/07/2021	Various	18.000	258		258	147	111	0	0	111	0	258	0	0	0	0	
983793-10-0	XPO LOGISTICS ORD		08/02/2021	Various	5.000	384		384	596	(212)	0	0	(212)	0	384	0	0	0	0	
98389B-10-0	XCEL ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	13.000	862		664	867	(203)	0	0	(203)	0	664	0	198	198	23	
983919-10-1	XILINX ORD		12/21/2021	JP MORGAN SECURITIES INC.	7.000	1,445		634	992	(359)	0	0	(359)	0	634	0	811	811	3	
98419M-10-0	XYLEM ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	580		354	509	(155)	0	0	(155)	0	354	0	225	225	6	
98421M-10-6	XEROX HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	10.000	214		271	232	39	0	0	39	0	271	0	(57)	(57)	10	
988498-10-1	YUM BRANDS ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	800		533	651	(118)	0	0	(118)	0	533	0	267	267	12	
98850P-10-9	YUM CHINA ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	11.000	533		384	628	(244)	0	0	(244)	0	384	0	150	150	5	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	1.000	580		181	384	(204)	0	0	(204)	0	181	0	399	399	0	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		12/21/2021	JP MORGAN SECURITIES INC.	5.000	612		585	770	(185)	0	0	(185)	0	585	0	27	27	5	
989701-10-7	ZIONS BANCORPORATION ORD		12/21/2021	JP MORGAN SECURITIES INC.	8.000	493		374	348	27	0	0	27	0	374	0	119	119	12	
98978V-10-3	ZOETIS CL A ORD		12/21/2021	Various	13.000	2,938		1,200	2,152	(952)	0	0	(952)	0	1,200	0	1,738	1,738	12	
98980G-10-2	ZSCALER ORD		12/21/2021	JP MORGAN SECURITIES INC.	2.000	639		137	399	(262)	0	0	(262)	0	137	0	502	502	0	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	1,196		1,499	2,024	(525)	0	0	(525)	0	1,499	0	(302)	(302)	0	
G01767-10-5	ALKERMES ORD	C	06/25/2021	GOLDMAN	7.000	169		242	140	102	0	0	102	0	242	0	(73)	(73)	0	
G0250X-10-7	AMCOR ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	44.000	516		474	518	(44)	0	0	(44)	0	474	0	42	42	21	
G0403H-10-8	AON CL A ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,466		950	1,056	(106)	0	0	(106)	0	950	0	516	516	10	
G06242-10-4	ATLASSIAN CL A ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	3.000	1,142		228	702	(474)	0	0	(474)	0	228	0	914	914	0	
G0684D-10-7	ATHENE HOLDING CL A ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	7.000	578		312	302	10	0	0	10	0	312	0	265	265	0	
G1151C-10-1	ACCENTURE CL A ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	12.000	4,715		1,980	3,135	(1,154)	0	0	(1,154)	0	1,980	0	2,734	2,734	43	
G29183-10-3	EATON ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	12.000	2,007		891	1,442	(551)	0	0	(551)	0	891	0	1,116	1,116	36	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	5.000	530		120	366	(245)	0	0	(245)	0	120	0	410	410	0	
G4705A-10-0	ICON ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.238	316		291	376	(85)	0	0	(85)	0	291	0	25	25	240	
G47567-10-5	IHS MARKIT ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	11.000	1,451		577	988	(411)	0	0	(411)	0	577	0	874	874	9	
G491BT-10-8	INVESCO ORD		12/21/2021	JP MORGAN SECURITIES INC.	20.000	455		402	349	53	0	0	53	0	402	0	53	53	13	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	17.000	1,312		569	792	(223)	0	0	(223)	0	569	0	743	743	18	
G5494J-10-3	LINDE ORD	C	06/25/2021	GOLDMAN	23.000	6,558		2,862	6,061	(3,199)	0	0	(3,199)	0	2,862	0	3,696	3,696	49	

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
G5960L-10-3	MEDTRONIC ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	27.000	2,744		2,189	3,163	(974)	0	0	(974)	0	2,189	0	556	556	65	
G6095L-10-9	APTIV ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	7.000	1,106		519	912	(393)	0	0	(393)	0	519	0	587	587	0	
G6674U-10-8	NOVOCURE ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	5.000	425		594	865	(271)	0	0	(271)	0	594	0	(169)	(169)	0	
G7496G-10-3	RENAISSANCERE ORD	C	06/25/2021	GOLDMAN	2.000	303		371	332	40	0	0	40	0	371	0	(69)	(69)	1	
G7709Q-10-4	ROYALTY PHARMA CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	14.000	549		612	0	0	0	0	0	0	612	0	(63)	(63)	7	
G7S00T-10-4	PENTAIR ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	8.000	562		303	425	(122)	0	0	(122)	0	303	0	259	259	6	
G85158-10-6	STONECO CL A ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	8.000	129		477	671	(195)	0	0	(195)	0	477	0	(347)	(347)	0	
G8994E-10-3	TRANE TECHNOLOGIES ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	7.000	1,361		567	1,016	(449)	0	0	(449)	0	567	0	794	794	17	
G96629-10-3	WILLIS TOWERS WATSON ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	4.000	945		635	843	(207)	0	0	(207)	0	635	0	309	309	12	
G97822-10-3	PERRIGO ORD	C	06/25/2021	GOLDMAN	6.000	281		380	268	111	0	0	111	0	380	0	(98)	(98)	3	
H1467J-10-4	CHUBB ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	13.000	2,434		1,723	2,001	(278)	0	0	(278)	0	1,723	0	711	711	41	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	3.000	714		439	944	(505)	0	0	(505)	0	439	0	276	276	0	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	6.000	530		517	550	(33)	0	0	(33)	0	517	0	13	13	27	
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	3.000	673		612	0	0	0	0	0	0	612	0	61	61	1	
N72482-12-3	QIAGEN ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	9.000	497		372	476	(103)	0	0	(103)	0	372	0	125	125	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,027,855	XXX	573,815	829,231	(280,106)	0	0	(280,106)	0	573,815	0	454,041	454,041	14,013	XXX
464287-65-5	ISHARES:RUSS 2000 ETF		12/21/2021	JP MORGAN SECURITIES INC.	250.000	54,543		37,988	49,015	(11,028)	0	0	(11,028)	0	37,988	0	16,555	16,555	522	
9499999. Subtotal - Common Stocks - Mutual Funds						54,543	XXX	37,988	49,015	(11,028)	0	0	(11,028)	0	37,988	0	16,555	16,555	522	XXX
9799997. Total - Common Stocks - Part 4						1,082,398	XXX	611,802	878,246	(291,133)	0	0	(291,133)	0	611,802	0	470,596	470,596	14,535	XXX
9799998. Total - Common Stocks - Part 5						16,220	XXX	17,360		0	0	0	0	0	17,360	0	(1,141)	(1,141)	193	XXX
9799999. Total - Common Stocks						1,098,618	XXX	629,163	878,246	(291,133)	0	0	(291,133)	0	629,163	0	469,455	469,455	14,728	XXX
9899999. Total - Preferred and Common Stocks						1,098,618	XXX	629,163	878,246	(291,133)	0	0	(291,133)	0	629,163	0	469,455	469,455	14,728	XXX
9999999 - Totals						3,584,948	XXX	3,161,791	3,270,523	(402,407)	(30,124)	0	(432,531)	0	2,981,915	0	603,033	603,033	41,904	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8399998. Total - Bonds							0	0	0	0	0	0	0	0	0	0	0	0	0	0
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
02209S-10-3	ALTRIA GROUP ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	16.000	797	764	797	0	0	0	0	0	0	(32)	(32)	28	0
084423-10-2	WR BERKLEY ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	7.000	525	557	525	0	0	0	0	0	0	32	32	13	0
097023-10-5	BOEING ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	3.000	733	599	733	0	0	0	0	0	0	(134)	(134)	0	0
166764-10-0	CHEVRON ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	28.000	2,954	3,233	2,954	0	0	0	0	0	0	279	279	113	0
20825C-10-4	CONOCOPHILLIPS ORD		01/15/2021	ITG INC	12/21/2021	JP MORGAN SECURITIES INC.	1.460	120	103	120	0	0	0	0	0	0	(17)	(17)	3	0
24703L-20-2	DELL TECHNOLOGIES CL C ORD		11/02/2021	Various	12/21/2021	JP MORGAN SECURITIES INC.	14.000	874	1,031	874	0	0	0	0	0	0	157	157	0	0
25179M-10-3	DEVON ENERGY ORD		01/07/2021	ITG INC	12/21/2021	JP MORGAN SECURITIES INC.	9.297	258	378	258	0	0	0	0	0	0	120	120	18	0
26142R-10-4	DRAFTKINGS CL A ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	16.000	827	485	827	0	0	0	0	0	0	(342)	(342)	0	0
36467W-10-9	GAMESTOP CL A ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	3.000	629	474	629	0	0	0	0	0	0	(154)	(154)	0	0
369604-10-3	GENERAL ELECTRIC ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/02/2021	Various	39.000	498	498	498	0	0	0	0	0	0	0	0	0	0
44891N-20-8	IAC INTERACTIVE ORD		05/25/2021	ITG INC	12/21/2021	JP MORGAN SECURITIES INC.	4.000	170	522	170	0	0	0	0	0	0	352	352	0	0
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		02/04/2021	ITG INC	12/21/2021	JP MORGAN SECURITIES INC.	2.872	337	410	337	0	0	0	0	0	0	73	73	7	0
48214T-30-5	JUST EAT TAKEAWAY COM N V SPONSO ADR	C	06/15/2021	ITG INC	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.420	166	199	166	0	0	0	0	0	0	34	34	0	0
536797-10-3	LITHIA MOTORS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	2.000	693	573	693	0	0	0	0	0	0	(121)	(121)	1	0
629377-50-8	NRG ENERGY ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	13.000	543	540	543	0	0	0	0	0	0	(4)	(4)	4	0
70438V-10-6	PAYLOCITY HOLDING ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	2.000	564	463	564	0	0	0	0	0	0	(101)	(101)	0	0
70614W-10-0	PELOTON INTERACTIVE ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	7.000	717	274	717	0	0	0	0	0	0	(443)	(443)	0	0
833445-10-9	SNOWFLAKE CL A ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	5.000	1,235	1,774	1,235	0	0	0	0	0	0	539	539	0	0
86771W-10-5	SUNRUN ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	9.000	489	313	489	0	0	0	0	0	0	(176)	(176)	0	0
879360-10-5	TELEDYNE TECH ORD		06/25/2021	GOLDMAN	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	428	433	428	0	0	0	0	0	0	5	5	0	0
91680M-10-7	UPSTART HOLDINGS ORD		09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	2.000	623	299	623	0	0	0	0	0	0	(324)	(324)	0	0
92556H-20-6	VIACOMCBS CL B ORD		03/24/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/28/2021	Various	16.000	1,178	662	1,178	0	0	0	0	0	0	(517)	(517)	6	0
G21810-10-9	CLARIVATE ORD		06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	20.000	540	477	540	0	0	0	0	0	0	(63)	(63)	0	0
L44385-10-9	GLOBANT ORD	C	09/28/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2021	JP MORGAN SECURITIES INC.	3.000	856	845	856	0	0	0	0	0	0	(11)	(11)	0	0
M98068-10-5	WIX.COM ORD	C	06/25/2021	GOLDMAN	12/21/2021	JP MORGAN SECURITIES INC.	2.000	606	315	606	0	0	0	0	0	0	(291)	(291)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								17,360	16,220	17,360	0	0	0	0	0	0	(1,141)	(1,141)	193	0
9799998. Total - Common Stocks								17,360	16,220	17,360	0	0	0	0	0	0	(1,141)	(1,141)	193	0
9899999. Total - Preferred and Common Stocks								17,360	16,220	17,360	0	0	0	0	0	0	(1,141)	(1,141)	193	0
9999999 - Totals								17,360	16,220	17,360	0	0	0	0	0	0	(1,141)	(1,141)	193	0

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 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 *
BNY Mellon	Pittsburgh, PA			0	0	(13,280)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(13,280)	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	0	0	(13,280)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(13,280)	XXX

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

1.	January	227	4.	April	(2,994)	7.	July	(6,967)	10.	October	(12,136)
2.	February	(591)	5.	May	(4,746)	8.	August	(9,946)	11.	November	(13,265)
3.	March	(1,386)	6.	June	86,488	9.	September	(10,880)	12.	December	(13,280)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		12/27/2021	0.000	01/13/2022	349,997	0	1
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						349,997	0	1
0599999. Total - U.S. Government Bonds						349,997	0	1
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						349,997	0	1
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						349,997	0	1
000000-00-0	FIDELITY	SD	12/06/2021	0.000		100,001	0	8
316175-10-8	FIDELITY IMM:GOVT I		12/31/2021	0.010		22,035,148	183	214
8699999. Subtotal - All Other Money Market Mutual Funds						22,135,149	183	223
9999999 - Total Cash Equivalents						22,485,147	183	224

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 349,997	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ...$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	O	Property & Casualty	1,521,309	1,575,093		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Property & Casualty			556,343	566,546
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	1,521,309	1,575,093	556,343	566,546
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