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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

Vision Service Plan Insurance Company

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

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

Country of Domicile United States of America

Licensed as business type: Property/Casualty

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

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

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

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

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

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

Internet Website Address www.vsp.com

Statutory Statement Contact Brandi Murobayashi (Name), 916-858-5395 (Area Code) (Telephone Number)
brandi.murobayashi@vsp.com (E-mail Address), 916-463-9040 (FAX Number)

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

Bradley Nelson Garber	Michael Joseph Guyette	Kate Alison Renwick-Espinosa
Daniel Joseph Schauer	Stuart L. Thompson #	

State of California
County of Sacramento SS

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

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

Subscribed and sworn to before me this 15th day of February, 2023

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...........

JOLENE TIPPETT
Notary Public - California
Sacramento County
Commission # 2394805
My Comm. Expires Feb 23, 2026

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	314,286	0.053	314,286	0	314,286	0.092
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	3,632,073	0.615	3,632,073	0	3,632,073	1.066
1.06 Industrial and miscellaneous	16,903,464	2.863	16,903,464	0	16,903,464	4.963
1.07 Hybrid securities		0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds		0.000	0	0	0	0.000
1.10 Unaffiliated bank loans		0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit		0.000	0	0	0	0.000
1.12 Total long-term bonds	20,849,824	3.532	20,849,824	0	20,849,824	6.121
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,372	0.000	1,372	0	1,372	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	1,372	0.000	1,372	0	1,372	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	33,543,955	5.682	33,543,955	0	33,543,955	9.848
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	287,986,575	48.779	38,217,856	0	38,217,856	11.220
3.05 Mutual funds		0.000	0	0	0	0.000
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Exchange traded funds	822,969	0.139	822,969	0	822,969	0.242
3.09 Total common stocks	322,353,499	54.600	72,584,780	0	72,584,780	21.310
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	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	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	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)	25,018,103	4.238	25,018,103	0	25,018,103	7.345
6.02 Cash equivalents (Schedule E, Part 2)	205,386,641	34.788	205,386,641	0	205,386,641	60.298
6.03 Short-term investments (Schedule DA)	16,778,753	2.842	16,778,753	0	16,778,753	4.926
6.04 Total cash, cash equivalents and short-term investments	247,183,497	41.868	247,183,497	0	247,183,497	72.569
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	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	0.000
13. Total invested assets	590,388,192	100.000	340,619,472	0	340,619,472	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		339,833,458
2.	Cost of bonds and stocks acquired, Part 3, Column 7		12,807,069
3.	Accrual of discount		34,484
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	(7,389)	
	4.3. Part 2, Section 2, Column 13	9,980,771	
	4.4. Part 4, Column 11	(1,599,696)	8,373,686
5.	Total gain (loss) on disposals, Part 4, Column 19		1,375,777
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		19,025,282
7.	Deduct amortization of premium		194,498
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	0	
	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	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		343,204,694
12.	Deduct total nonadmitted amounts		249,768,719
13.	Statement value at end of current period (Line 11 minus Line 12)		93,435,975

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	314,286	303,778	314,114	315,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	314,286	303,778	314,114	315,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	3,632,073	3,298,472	3,647,563	3,600,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	16,903,464	15,555,425	16,946,103	16,891,000
	9.	Canada	0	0	0	0
	10.	Other Countries	0	0	0	0
	11.	Totals	16,903,464	15,555,425	16,946,103	16,891,000
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	20,849,824	19,157,675	20,907,780	20,806,000
PREFERRED STOCKS	14.	United States	1,372	1,372	8,761	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	1,372	1,372	8,761	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	1,372	1,372	8,761	
COMMON STOCKS	20.	United States	33,376,437	33,376,437	24,660,084	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	46,455	46,455	34,099	
	22.	Other Countries	944,031	944,031	720,773	
	23.	Totals	34,366,924	34,366,924	25,414,957	
Parent, Subsidiaries and Affiliates	24.	Totals	287,986,575	287,986,575	390,597,665	
	25.	Total Common Stocks	322,353,499	322,353,499	416,012,622	
	26.	Total Stocks	322,354,871	322,354,871	416,021,383	
	27.	Total Bonds and Stocks	343,204,695	341,512,546	436,929,163	

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 12.7	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	0	314,286	0	0	0	XXX	314,286	0.2	310,742	0.2	314,286	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.7 Totals	0	314,286	0	0	0	XXX	314,286	0.2	310,742	0.2	314,286	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.6 NAIC 6	0	0	0	0	0	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	0	XXX	0	0.0	1,000,107	0.5	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	1,000,107	0.5	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	0	3,632,073	0	0	0	XXX	3,632,073	2.1	3,643,839	2.0	3,632,073	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.7 Totals	0	3,632,073	0	0	0	XXX	3,632,073	2.1	3,643,839	2.0	3,632,073	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 12.7	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	22,416,888	9,405,726	0	0	0	XXX	31,822,614	18.4	50,324,198	27.3	16,903,464	14,919,150
6.2 NAIC 2	137,576,384	0	0	0	0	XXX	137,576,384	79.4	128,763,620	70.0	19,276,375	118,300,009
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
6.7 Totals	159,993,272	9,405,726	0	0	0	XXX	169,398,998	97.7	179,087,817	97.3	36,179,840	133,219,159
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.6 NAIC 6	0	0	0	0	0	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	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.6 NAIC 6	0	0	0	0	0	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	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	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	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.6 NAIC 6	0	0	0	0	0	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
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 22,416,888	13,352,086	0	0	0	0	35,768,974	20.6	XXX	XXX	20,849,824	14,919,150
12.2 NAIC 2	(d) 137,576,384	0	0	0	0	0	137,576,384	79.4	XXX	XXX	19,276,375	118,300,009
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	159,993,272	13,352,086	0	0	0	0	(b) 173,345,358	100.0	XXX	XXX	40,126,199	133,219,159
12.8 Line 12.7 as a % of Col. 7	92.3	7.7	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	23.1	76.9
13. Total Bonds Prior Year												
13.1 NAIC 1	39,768,224	15,510,661	0	0	0	0	XXX	XXX	55,278,885	30.0	45,279,885	9,999,000
13.2 NAIC 2	128,763,620	0	0	0	0	0	XXX	XXX	128,763,620	70.0	20,280,840	108,482,780
13.3 NAIC 3							XXX	XXX	0	0.0		0
13.4 NAIC 4							XXX	XXX	0	0.0		0
13.5 NAIC 5							XXX	XXX	(c) 0	0.0		0
13.6 NAIC 6							XXX	XXX	(c) 0	0.0		0
13.7 Totals	168,531,843	15,510,661	0	0	0	0	XXX	XXX	(b) 184,042,504	100.0	65,560,725	118,481,780
13.8 Line 13.7 as a % of Col. 9	91.6	8.4	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	35.6	64.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	7,497,738	13,352,086	0	0	0	0	20,849,824	12.0	45,279,885	24.6	20,849,824	XXX
14.2 NAIC 2	19,276,375	0	0	0	0	0	19,276,375	11.1	20,280,840	11.0	19,276,375	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	26,774,113	13,352,086	0	0	0	0	40,126,199	23.1	65,560,725	35.6	40,126,199	XXX
14.8 Line 14.7 as a % of Col. 7	66.7	33.3	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	15.4	7.7	0.0	0.0	0.0	0.0	23.1	XXX	XXX	XXX	23.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	14,919,150	0	0	0	0	0	14,919,150	8.6	9,999,000	5.4	XXX	14,919,150
15.2 NAIC 2	118,300,009	0	0	0	0	0	118,300,009	68.2	108,482,780	58.9	XXX	118,300,009
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	133,219,159	0	0	0	0	0	133,219,159	76.9	118,481,780	64.4	XXX	133,219,159
15.8 Line 15.7 as a % of Col. 7	100.0	0.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	76.9	0.0	0.0	0.0	0.0	0.0	76.9	XXX	XXX	XXX	XXX	76.9

(a) Includes $ 133,219,159 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 9,999,000 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 $ 0 current year, $ prior year of bonds with 5GI designations and $ 0 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 $ 14,919,150 ; NAIC 2 $ 137,576,384 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	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	0	314,286	0	0	0	XXX	314,286	0.2	310,742	0.2	314,286	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.05 Totals	0	314,286	0	0	0	XXX	314,286	0.2	310,742	0.2	314,286	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	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	0	XXX	0	0.0	1,000,107	0.5	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	1,000,107	0.5	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	3,632,073	0	0	0	XXX	3,632,073	2.1	3,643,839	2.0	3,632,073	0
5.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.05 Totals	0	3,632,073	0	0	0	XXX	3,632,073	2.1	3,643,839	2.0	3,632,073	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	140,228,089	9,405,726	0	0	0	XXX	149,633,815	86.3	179,087,817	97.3	36,179,840	113,453,975
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
6.04 Other Loan-Backed and Structured Securities	19,765,183	0	0	0	0	XXX	19,765,183	11.4		0.0	0	19,765,183
6.05 Totals	159,993,272	9,405,726	0	0	0	XXX	169,398,998	97.7	179,087,817	97.3	36,179,840	133,219,159
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	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	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	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 12.09	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	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	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. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	140,228,089	13,352,086	0	0	0	XXX	153,580,174	88.6	XXX	XXX	40,126,199	113,453,975
12.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.04 Other Loan-Backed and Structured Securities	19,765,183	0	0	0	0	XXX	19,765,183	11.4	XXX	XXX	0	19,765,183
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	159,993,272	13,352,086	0	0	0	0	173,345,358	100.0	XXX	XXX	40,126,199	133,219,159
12.10 Line 12.09 as a % of Col. 7	92.3	7.7	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	23.1	76.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	168,531,843	15,510,661	0	0	0	XXX	XXX	XXX	184,042,504	100.0	65,560,725	118,481,780
13.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		0
13.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		0
13.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0		0
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	168,531,843	15,510,661	0	0	0	0	XXX	XXX	184,042,504	100.0	65,560,725	118,481,780
13.10 Line 13.09 as a % of Col. 9	91.6	8.4	0.0	0.0	0.0	0.0	XXX	XXX	100.0	XXX	35.6	64.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	26,774,113	13,352,086	0	0	0	XXX	40,126,199	23.1	65,560,725	35.6	40,126,199	XXX
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	26,774,113	13,352,086	0	0	0	0	40,126,199	23.1	65,560,725	35.6	40,126,199	XXX
14.10 Line 14.09 as a % of Col. 7	66.7	33.3	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	15.4	7.7	0.0	0.0	0.0	0.0	23.1	XXX	XXX	XXX	23.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	113,453,975	0	0	0	0	XXX	113,453,975	65.4	118,481,780	64.4	XXX	113,453,975
15.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	19,765,183	0	0	0	0	XXX	19,765,183	11.4	0	0.0	XXX	19,765,183
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	133,219,159	0	0	0	0	0	133,219,159	76.9	118,481,780	64.4	XXX	133,219,159
15.10 Line 15.09 as a % of Col. 7	100.0	0.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	76.9	0.0	0.0	0.0	0.0	0.0	76.9	XXX	XXX	XXX	XXX	76.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	92,955,580	92,955,580	0	0	0
2. Cost of short-term investments acquired	133,228,363	133,228,363	0	0	0
3. Accrual of discount	551,812	551,812	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	209,878,000	209,878,000	0	0	0
7. Deduct amortization of premium	79,001	79,001	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,778,753	16,778,753	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	16,778,753	16,778,753	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	69,509,963	67,490,726	1,677,515	341,723
2. Cost of cash equivalents acquired	1,940,170,892	1,002,610,876	624,774,197	312,785,820
3. Accrual of discount	2,391,721	2,391,721	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	1,806,685,936	936,776,542	623,719,861	246,189,533
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	205,386,641	135,716,781	2,731,850	66,938,010
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	205,386,641	135,716,781	2,731,850	66,938,010

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-EQ-0	UNITED STATES TREASURY	SD			1.A FE	314,114	96.4375	303,778	315,000	314,286	0	172	0	0	2.750	2.850	MN	1,125	4,331	06/01/2022	05/15/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						314,114	XXX	303,778	315,000	314,286	0	172	0	0	XXX	XXX	XXX	1,125	4,331	XXX	XXX
0109999999. Total - U.S. Government Bonds						314,114	XXX	303,778	315,000	314,286	0	172	0	0	XXX	XXX	XXX	1,125	4,331	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3130A8-ZQ-9	FEDERAL HOME LOAN BANKS	SD			1.B FE	1,147,563	93.5262	1,028,788	1,100,000	1,132,073	0	(11,766)	0	0	1.750	0.656	MS	5,828	19,250	09/07/2021	09/12/2025
3133EM-H2-1	FEDERAL FARM CREDIT BANKS FUNDING CORP	SD		2	1.A FE	1,500,000	88.6254	1,329,381	1,500,000	1,500,000	0	0	0	0	0.900	0.900	JD	600	13,500	06/09/2021	06/15/2026
3134GX-GP-3	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A FE	500,000	92.8659	464,330	500,000	500,000	0	0	0	0	0.400	0.400	JD	83	2,000	12/09/2020	09/16/2024
3136G4-6V-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	SD		2	1.A FE	500,000	95.1947	475,974	500,000	500,000	0	0	0	0	0.310	0.310	JJ	667	1,550	10/22/2020	01/26/2024
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,647,563	XXX	3,298,472	3,600,000	3,632,073	0	(11,766)	0	0	XXX	XXX	XXX	7,179	36,300	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						3,647,563	XXX	3,298,472	3,600,000	3,632,073	0	(11,766)	0	0	XXX	XXX	XXX	7,179	36,300	XXX	XXX
06048W-K4-1	BANK OF AMERICA CORP			2	1.G FE	4,383,316	86.2114	3,785,543	4,391,000	4,398,798	0	7,457	0	0	0.850	0.839	FMAN	3,732	28,542	01/08/2021	11/25/2025
06048W-K6-6	BANK OF AMERICA CORP			2	1.G FE	4,987,500	85.9068	4,295,340	5,000,000	5,006,929	0	9,896	0	0	0.850	0.853	MJSD	944	32,500	01/19/2021	12/23/2025
06051G-EU-9	BANK OF AMERICA CORP				1.G FE	5,139,525	99.9708	4,998,540	5,000,000	5,003,745	0	(135,780)	0	0	3.300	0.536	JJ	77,917	165,000	01/04/2022	01/11/2023
46625H-RL-6	JPMORGAN CHASE & CO			2	1.F FE	2,435,763	99.0401	2,476,003	2,500,000	2,493,993	0	15,545	0	0	2.700	3.345	MN	8,063	67,500	01/25/2019	05/18/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						16,946,103	XXX	15,555,425	16,891,000	16,903,464	0	(102,883)	0	0	XXX	XXX	XXX	90,656	293,542	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						16,946,103	XXX	15,555,425	16,891,000	16,903,464	0	(102,883)	0	0	XXX	XXX	XXX	90,656	293,542	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						20,907,780	XXX	19,157,675	20,806,000	20,849,824	0	(114,476)	0	0	XXX	XXX	XXX	98,960	334,173	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						20,907,780	XXX	19,157,675	20,806,000	20,849,824	0	(114,476)	0	0	XXX	XXX	XXX	98,960	334,173	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 2,814,286	1B ..$ 1,132,073	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 2,493,993	1G ..$ 14,409,471
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 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
00165C-20-3	AMC ENTERTAINMENT HOLDINGS INC			973.000	25.00	0.000	1,372	1.410	1,372	8,761	0	0	0	(7,389)	0	0	(7,389)	0	5.B Z	08/05/2022
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,372	XXX	1,372	8,761	0	0	0	(7,389)	0	0	(7,389)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							1,372	XXX	1,372	8,761	0	0	0	(7,389)	0	0	(7,389)	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							1,372	XXX	1,372	8,761	0	0	0	(7,389)	0	0	(7,389)	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 ..$ 1,372	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value: 7 Rate Per Share Used to Obtain Fair Value	Fair Value: 8 Fair Value	9 Actual Cost	Dividends: 10 Declared but Unpaid	Dividends: 11 Amount Received During Year	Dividends: 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value: 13 Unrealized Valuation Increase/(Decrease)	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value: 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00081T-10-8	ACCO BRANDS ORD			2,227.000	12,449	5.590	12,449	18,707	0	668	0	(5,946)	0	(5,946)	0	06/23/2021	
001055-10-2	AFLAC ORD			473.000	34,028	71.940	34,028	16,659	0	757	0	6,409	0	6,409	0	04/06/2020	
00130H-10-5	THE AES CORPORATION			1,702.000	48,950	28.760	48,950	34,257	0	538	0	14,693	0	14,693	0	05/11/2022	
00165C-10-4	AMC ENTERTAINMENT HOLDINGS CL A ORD			973.000	3,960	4.070	3,960	13,021	0	0	0	(9,061)	0	(9,061)	0	08/05/2022	
00206R-10-2	AT&T ORD			6,480.000	119,297	18.410	119,297	146,796	0	5,395	0	(27,499)	0	(27,499)	0	04/06/2020	
002824-10-0	ABBOTT LABORATORIES ORD			1,291.000	141,739	109.790	141,739	70,479	0	2,427	0	(39,956)	0	(39,956)	0	05/15/2020	
00287Y-10-9	ABBVIE ORD			1,489.000	240,637	161.610	240,637	118,252	0	8,398	0	39,027	0	39,027	0	04/06/2020	
003CVR-01-6	CONTRA ABIOMED INC			73.000	27,814	381.020	27,814	73	0	0	0	27,741	0	27,741	0	12/28/2022	
004225-10-8	ACADIA PHARMACEUTICALS ORD			1,162.000	18,499	15.920	18,499	19,160	0	0	0	(661)	0	(661)	0	08/05/2022	
00507V-10-9	ACTIVISION BLIZZARD ORD			615.000	47,078	76.550	47,078	37,272	0	289	0	6,162	0	6,162	0	05/15/2020	
00508Y-10-2	ACUITY BRANDS ORD			101.000	16,727	165.610	16,727	13,619	0	158	0	(35,871)	0	(35,871)	0	07/29/2019	
00724F-10-1	ADOBE ORD			422.000	142,016	336.530	142,016	126,971	0	0	0	(97,284)	0	(97,284)	0	04/06/2020	
00751Y-10-6	ADVANCE AUTO PARTS ORD			113.000	16,614	147.030	16,614	17,743	170	622	0	(10,492)	0	(10,492)	0	02/07/2020	
007903-10-7	ADVANCED MICRO DEVICES ORD			1,446.000	93,657	64.770	93,657	66,241	0	0	0	(62,795)	0	(62,795)	0	04/06/2020	
00846U-10-1	AGILENT TECHNOLOGIES ORD			334.000	49,983	149.650	49,983	24,836	75	281	0	(3,340)	0	(3,340)	0	04/06/2020	
008492-10-0	AGREE REALTY REIT ORD			263.000	18,655	70.930	18,655	17,442	63	434	0	1,212	0	1,212	0	05/11/2022	
009066-10-1	AIRBNB CL A ORD			398.000	34,029	85.500	34,029	46,589	0	0	0	(12,560)	0	(12,560)	0	08/05/2022	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			155.000	47,780	308.260	47,780	30,048	251	986	0	620	0	620	0	04/06/2020	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			178.000	15,005	84.300	15,005	17,542	0	0	0	(2,537)	0	(2,537)	0	05/11/2022	
012348-10-8	ALBANY INTERNATIONAL CL A ORD			293.000	28,887	98.590	28,887	19,604	73	313	0	(226)	0	(226)	0	03/05/2020	
012653-10-1	ALBEMARLE ORD			109.000	23,638	216.860	23,638	8,018	43	259	0	(19,627)	0	(19,627)	0	07/29/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			203.000	29,571	145.670	29,571	29,275	246	1,562	0	(36,795)	0	(36,795)	0	07/29/2019	
016255-10-1	ALIGN TECHNOLOGY ORD			89.000	18,770	210.900	18,770	15,730	0	0	0	(39,719)	0	(39,719)	0	04/06/2020	
01741R-10-2	ATI ORD			663.000	19,797	29.860	19,797	10,856	0	0	0	9,911	0	9,911	0	01/20/2017	
020002-10-1	ALLSTATE ORD			292.000	39,595	135.600	39,595	27,308	248	981	0	5,241	0	5,241	0	04/06/2020	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			129.000	30,657	237.650	30,657	14,466	0	0	0	8,781	0	8,781	0	04/06/2020	
02079K-10-7	ALPHABET CL C ORD			4,967.000	440,722	88.730	440,722	293,609	0	0	0	(310,816)	0	(310,816)	0	04/06/2020	
02079K-30-5	ALPHABET CL A ORD			5,060.000	446,444	88.230	446,444	282,350	0	0	0	(286,507)	0	(286,507)	0	05/15/2020	
02209S-10-3	ALTRIA GROUP ORD			1,670.000	76,336	45.710	76,336	62,258	1,570	6,079	0	(2,806)	0	(2,806)	0	04/06/2020	
023135-10-6	AMAZON COM ORD			7,707.000	647,388	84.000	647,388	777,607	0	0	0	(622,307)	0	(622,307)	0	08/05/2022	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			1,280.000	16,282	12.720	16,282	19,200	0	0	0	(6,707)	0	(6,707)	0	01/11/2021	
025537-10-1	AMERICAN ELECTRIC POWER ORD			507.000	48,140	94.950	48,140	39,845	0	1,607	0	3,022	0	3,022	0	04/06/2020	
025816-10-9	AMERICAN EXPRESS ORD			597.000	88,207	147.750	88,207	74,045	0	1,086	0	(9,056)	0	(9,056)	0	05/11/2022	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			501.000	15,100	30.140	15,100	11,147	0	361	0	(6,748)	0	(6,748)	0	04/06/2020	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			1,103.000	69,754	63.240	69,754	42,717	0	1,437	0	5,608	0	5,608	0	03/09/2020	
029899-10-1	AMERICAN STATES WATER ORD			201.000	18,603	92.550	18,603	17,615	0	160	0	988	0	988	0	08/05/2022	
03027X-10-0	AMERICAN TOWER REIT			409.000	86,651	211.860	86,651	96,189	638	2,327	0	(32,982)	0	(32,982)	0	04/06/2020	
030420-10-3	AMERICAN WATER WORKS ORD			114.000	17,376	152.420	17,376	17,665	0	149	0	(289)	0	(289)	0	08/05/2022	
03073E-10-5	AMERISOURCEBERGEN ORD			130.000	21,542	165.710	21,542	18,339	0	123	0	3,203	0	3,203	0	08/05/2022	
03076C-10-6	AMERIPRISE FINANCE ORD			55.000	17,125	311.370	17,125	17,223	0	69	0	(98)	0	(98)	0	11/01/2022	
031100-10-0	AMETEK ORD			288.000	40,239	139.720	40,239	28,346	0	222	0	1,510	0	1,510	0	05/11/2022	
031162-10-0	AMGEN ORD			452.000	118,713	262.640	118,713	95,634	0	3,558	0	16,679	0	16,679	0	04/06/2020	
032095-10-1	AMPHENOL CL A ORD			672.000	51,166	76.140	51,166	25,314	141	538	0	(7,607)	0	(7,607)	0	04/06/2020	
03209R-10-3	AMPHASTAR PHARMACEUTICALS ORD			510.000	14,290	28.020	14,290	16,919	0	0	0	(2,629)	0	(2,629)	0	05/11/2022	
032654-10-5	ANALOG DEVICES ORD			465.000	76,274	164.030	76,274	53,735	0	1,292	0	(1,852)	0	(1,852)	0	05/11/2022	
034164-10-3	ANDERSONS ORD			476.000	16,655	34.990	16,655	18,078	88	86	0	(1,423)	0	(1,423)	0	08/05/2022	

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
03662Q-10-5	ANSYS ORD			142.000	34,306	241.590	34,306	34,219	0	0	0	(10,861)	0	(10,861)	0	05/11/2022	
036752-10-3	ELEVANCE HEALTH ORD			75.000	38,473	512.970	38,473	40,827	0	96	0	(2,354)	0	(2,354)	0	11/01/2022	
03753U-10-6	APELLIS PHARMACEUTICALS ORD			296.000	15,306	51.710	15,306	18,497	0	0	0	(3,191)	0	(3,191)	0	08/05/2022	
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD			1,325.000	14,257	10.760	14,257	21,637	464	1,855	0	(3,180)	0	(3,180)	0	06/23/2021	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			308.000	19,647	63.790	19,647	17,602	0	123	0	2,045	0	2,045	0	11/01/2022	
037833-10-0	APPLE ORD			13,524.000	1,757,173	129.930	1,757,173	889,127	0	12,259	0	(660,300)	0	(660,300)	0	11/01/2022	
038222-10-5	APPLIED MATERIAL ORD			1,128.000	109,845	97.380	109,845	44,772	0	1,255	0	(119,216)	0	(119,216)	0	07/29/2019	
03831W-10-8	APPLOVIN CL A ORD			504.000	5,307	10.530	5,307	18,237	0	0	0	(12,930)	0	(12,930)	0	08/05/2022	
038336-10-3	APTARGROUP ORD			170.000	18,697	109.980	18,697	17,937	0	65	0	760	0	760	0	08/05/2022	
039483-10-2	ARCHER DANIELS MIDLAND ORD			504.000	46,796	92.850	46,796	20,887	0	806	0	12,731	0	12,731	0	12/12/2019	
03990B-10-1	ARES MANAGEMENT CL A ORD			348.000	23,817	68.440	23,817	13,715	0	849	0	(4,329)	0	(4,329)	0	07/10/2020	
040413-10-6	ARISTA NETWORKS ORD			280.000	33,978	121.350	33,978	14,532	0	0	0	(6,272)	0	(6,272)	0	04/06/2020	
042735-10-0	ARROW ELECTRONICS ORD			204.000	21,332	104.570	21,332	11,328	0	0	0	(6,059)	0	(6,059)	0	04/06/2020	
042744-10-2	ARROW FINANCIAL ORD			469.000	15,899	33.900	15,899	11,408	0	496	0	(149)	0	(149)	0	04/06/2020	
052769-10-6	AUTODESK ORD			187.000	34,945	186.870	34,945	28,484	0	0	0	(17,638)	0	(17,638)	0	04/06/2020	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			359.000	85,751	238.860	85,751	50,134	449	1,647	0	(10,684)	0	(10,684)	0	04/06/2020	
053332-10-2	AUTOZONE ORD			19.000	46,857	2,466.180	46,857	16,627	0	0	0	7,026	0	7,026	0	04/06/2020	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			131.000	21,159	161.520	21,159	28,419	208	833	0	(11,930)	0	(11,930)	0	01/23/2020	
05351W-10-3	AVANGRID ORD			365.000	15,688	42.980	15,688	17,779	161	161	0	(2,091)	0	(2,091)	0	08/05/2022	
05352A-10-0	AVANTOR ORD			636.000	13,413	21.090	13,413	18,059	0	0	0	(4,646)	0	(4,646)	0	08/05/2022	
053611-10-9	AVERY DENNISON ORD			110.000	19,910	181.000	19,910	11,046	0	322	0	(3,913)	0	(3,913)	0	04/06/2020	
05508R-10-6	B AND G FOODS ORD			727.000	8,106	11.150	8,106	17,160	138	691	0	(9,054)	0	(9,054)	0	05/11/2022	
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD			262.000	17,334	66.160	17,334	18,459	0	0	0	(1,125)	0	(1,125)	0	08/05/2022	
05605H-10-0	BWX TECHNOLOGIES ORD			291.000	16,901	58.080	16,901	15,415	0	256	0	2,968	0	2,968	0	07/26/2021	
05722G-10-0	BAKER HUGHES CL A ORD			994.000	29,353	29.530	29,353	11,680	0	726	0	5,437	0	5,437	0	04/06/2020	
058498-10-6	BALL ORD			560.000	28,638	51.140	28,638	33,838	0	326	0	(12,985)	0	(12,985)	0	08/05/2022	
060505-10-4	BANK OF AMERICA ORD			6,346.000	210,180	33.120	210,180	135,741	0	5,458	0	(72,154)	0	(72,154)	0	04/06/2020	
064058-10-0	BANK OF NEW YORK MELLON ORD			899.000	40,922	45.520	40,922	34,667	0	1,002	0	(5,050)	0	(5,050)	0	05/11/2022	
071813-10-9	BAXTER INTERNATIONAL ORD			468.000	23,854	50.970	23,854	39,747	136	534	0	(16,319)	0	(16,319)	0	04/06/2020	
075887-10-9	BECTON DICKINSON ORD			253.000	64,338	254.300	64,338	53,021	0	670	0	11,317	0	11,317	0	04/06/2020	
084423-10-2	WR BERKLEY ORD			313.000	22,714	72.570	22,714	11,212	0	278	0	5,527	0	5,527	0	04/06/2020	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			1,558.000	481,266	308.900	481,266	293,436	0	0	0	11,645	0	11,645	0	04/06/2020	
086516-10-1	BEST BUY ORD			388.000	31,121	80.210	31,121	28,020	341	988	0	(4,899)	0	(4,899)	0	05/11/2022	
090043-10-0	BILL COM HOLDINGS ORD			263.000	28,656	108.960	28,656	34,195	0	0	0	(11,042)	0	(11,042)	0	05/11/2022	
090572-20-7	BIO RAD LABORATORIES CL A ORD			34.000	14,297	420.490	14,297	12,964	0	0	0	(11,393)	0	(11,393)	0	04/06/2020	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			158.000	16,351	103.490	16,351	13,112	0	0	0	2,392	0	2,392	0	10/11/2019	
09062X-10-3	BIOGEN ORD			143.000	39,600	276.920	39,600	44,529	0	0	0	5,291	0	5,291	0	04/06/2020	
09073M-10-4	BIO TECHNE ORD			220.000	18,234	82.880	18,234	10,700	0	70	0	(10,220)	0	(10,220)	0	04/06/2020	
092113-10-9	BLACK HILLS ORD			242.000	17,022	70.340	17,022	17,966	0	295	0	(944)	0	(944)	0	08/05/2022	
09215C-10-5	BLACK KNIGHT ORD			230.000	14,203	61.750	14,203	14,583	0	0	0	(4,862)	0	(4,862)	0	07/29/2019	
09260D-10-7	BLACKSTONE ORD			602.000	44,662	74.190	44,662	68,258	0	1,776	0	(27,234)	0	(27,234)	0	11/01/2022	
09627Y-10-9	BLUEPRINT MEDICINES ORD			280.000	12,267	43.810	12,267	19,223	0	0	0	(6,957)	0	(6,957)	0	08/05/2022	
097023-10-5	BOEING ORD			486.000	92,578	190.490	92,578	72,302	0	0	0	(5,263)	0	(5,263)	0	04/06/2020	
09857L-10-8	BOOKING HOLDINGS ORD			37.000	74,565	2,015.280	74,565	60,311	0	0	0	(14,206)	0	(14,206)	0	04/06/2020	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			190.000	19,859	104.520	19,859	14,049	0	327	0	3,749	0	3,749	0	04/06/2020	
099724-10-6	BORGWARNER ORD			773.000	31,113	40.250	31,113	32,938	0	534	0	(3,118)	0	(3,118)	0	09/27/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
CUSIP Identification	Description	3 Code	4 Foreign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
101137-10-7	BOSTON SCIENTIFIC ORD			1,272.000	58,855	46.270	58,855	41,823	0	0	0	4,821	0	4,821	0	04/06/2020	
103304-10-1	BOYD GAMING ORD			584.000	31,846	54.530	31,846	7,892	88	311	0	(23,001)	0	(23,001)	0	04/07/2020	
110122-10-8	BRISTOL MYERS SQUIBB ORD			1,158.000	83,318	71.950	83,318	71,292	0	3,144	0	3,187	0	3,187	0	11/01/2022	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			112.000	15,023	134.130	15,023	11,044	81	296	0	(5,453)	0	(5,453)	0	04/06/2020	
11135F-10-1	BROADCOM ORD			338.000	188,986	559.130	188,986	94,857	0	5,589	0	(33,066)	0	(33,066)	0	05/11/2022	
115236-10-1	BROWN & BROWN ORD			389.000	22,161	56.970	22,161	13,992	0	164	0	(5,178)	0	(5,178)	0	04/06/2020	
115637-20-9	BROWN FORMAN CL B ORD			238.000	15,632	65.680	15,632	17,984	49	45	0	(2,353)	0	(2,353)	0	08/05/2022	
12503M-10-8	CBOE GLOBAL MARKETS ORD			152.000	19,071	125.470	19,071	18,303	0	152	0	768	0	768	0	08/05/2022	
12504L-10-9	CBRE GROUP CL A ORD			289.000	22,241	76.960	22,241	24,104	0	0	0	(1,863)	0	(1,863)	0	08/05/2022	
12514G-10-8	CDW ORD			197.000	35,180	178.580	35,180	24,886	0	466	0	(13,796)	0	(13,796)	0	11/25/2019	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			231.000	19,681	85.200	19,681	22,312	0	277	0	(2,630)	0	(2,630)	0	05/11/2022	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			105.000	9,614	91.560	9,614	8,550	64	231	0	(1,687)	0	(1,687)	0	02/07/2020	
125523-10-0	CIGNA ORD			204.000	67,593	331.340	67,593	57,465	0	457	0	10,129	0	10,129	0	08/05/2022	
12572Q-10-5	CME GROUP CL A ORD			295.000	49,607	168.160	49,607	53,260	1,328	2,139	0	(17,789)	0	(17,789)	0	04/06/2020	
126408-10-3	CSX ORD			2,167.000	67,134	30.980	67,134	50,410	0	888	0	(17,428)	0	(17,428)	0	07/29/2019	
126650-10-0	CVS HEALTH ORD			1,141.000	106,330	93.190	106,330	64,147	0	2,510	0	(11,376)	0	(11,376)	0	04/06/2020	
127097-10-3	COTERRA ENERGY ORD			663.000	16,290	24.570	16,290	18,504	0	882	0	(2,214)	0	(2,214)	0	08/05/2022	
127190-30-4	CACI INTERNATIONAL CL A ORD			51.000	15,330	300.590	15,330	11,240	0	0	0	1,600	0	1,600	0	04/06/2020	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			233.000	37,429	160.640	37,429	16,175	0	0	0	(5,990)	0	(5,990)	0	04/06/2020	
12769G-10-0	CAESARS ENTERTAINMENT ORD			727.000	30,243	41.600	30,243	31,450	0	0	0	(20,587)	0	(20,587)	0	08/05/2022	
128246-10-5	CALAVO GROWERS ORD			592.000	17,405	29.400	17,405	17,607	0	170	0	(202)	0	(202)	0	05/11/2022	
133131-10-2	CAMDEN PROPERTY REIT ORD			122.000	13,649	111.880	13,649	17,575	115	229	0	(3,925)	0	(3,925)	0	05/11/2022	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			502.000	46,666	92.960	46,666	35,052	0	1,119	0	(22,732)	0	(22,732)	0	05/11/2022	
14149Y-10-8	CARDINAL HEALTH ORD			303.000	23,292	76.870	23,292	14,953	150	598	0	7,690	0	7,690	0	04/06/2020	
14448C-10-4	CARRIER GLOBAL ORD			1,015.000	41,869	41.250	41,869	27,189	188	473	0	(5,715)	0	(5,715)	0	05/11/2022	
147528-10-3	CASEYS GENERAL STORES ORD			88.000	19,743	224.350	19,743	18,252	0	33	0	1,490	0	1,490	0	08/05/2022	
148806-10-2	CATALENT ORD			211.000	9,497	45.010	9,497	11,054	0	0	0	(17,517)	0	(17,517)	0	04/06/2020	
149123-10-1	CATERPILLAR ORD			492.000	117,864	239.560	117,864	66,543	0	2,084	0	16,192	0	16,192	0	05/11/2022	
15135B-10-1	CENTENE ORD			746.000	61,179	82.010	61,179	54,237	0	0	0	(3,796)	0	(3,796)	0	05/11/2022	
15189T-10-7	CENTERPOINT ENERGY ORD			578.000	17,334	29.990	17,334	18,138	0	208	0	(803)	0	(803)	0	08/05/2022	
153527-10-6	CENTRAL GARDEN AND PET ORD			414.000	15,504	37.450	15,504	18,351	0	0	0	(2,847)	0	(2,847)	0	08/05/2022	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			91.000	30,858	339.100	30,858	38,948	0	0	0	(28,471)	0	(28,471)	0	05/15/2020	
163072-10-1	CHEESECAKE FACTORY ORD			745.000	23,624	31.710	23,624	14,971	0	603	0	(4,485)	0	(4,485)	0	03/18/2020	
16359R-10-3	CHEMED ORD			35.000	17,865	510.430	17,865	17,248	0	39	0	617	0	617	0	05/11/2022	
16411R-20-8	CHENIERE ENERGY ORD			303.000	45,438	149.960	45,438	40,368	0	220	0	5,070	0	5,070	0	05/11/2022	
166764-10-0	CHEVRON ORD			1,678.000	301,184	179.490	301,184	175,854	0	9,378	0	99,185	0	99,185	0	05/11/2022	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			24.000	33,300	1,387.490	33,300	16,560	0	0	0	(8,658)	0	(8,658)	0	04/06/2020	
171779-30-9	CIENA ORD			256.000	13,051	50.980	13,051	11,528	0	0	0	(6,653)	0	(6,653)	0	04/06/2020	
172062-10-1	CINCINNATI FINANCIAL ORD			145.000	14,847	102.390	14,847	11,224	100	392	0	(1,673)	0	(1,673)	0	04/06/2020	
17275R-10-2	CISCO SYSTEMS ORD			3,726.000	177,507	47.640	177,507	152,955	0	5,626	0	(58,610)	0	(58,610)	0	04/06/2020	
172908-10-5	CINTAS ORD			86.000	38,839	451.620	38,839	15,436	0	361	0	727	0	727	0	04/06/2020	
172967-42-4	CITIGROUP ORD			1,712.000	77,434	45.230	77,434	76,865	0	3,492	0	(25,954)	0	(25,954)	0	04/06/2020	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			1,054.000	41,496	39.370	41,496	28,504	0	1,361	0	(4,368)	0	(4,368)	0	05/11/2022	
18539C-20-4	CLEARWAY ENERGY CL C ORD			588.000	18,740	31.870	18,740	11,972	0	840	0	(2,446)	0	(2,446)	0	05/15/2020	
189054-10-9	CLOROX ORD			89.000	12,489	140.330	12,489	16,143	0	417	0	(3,029)	0	(3,029)	0	04/06/2020	
18915M-10-7	CLOUDFLARE CL A ORD			417.000	18,853	45.210	18,853	15,083	0	0	0	(35,983)	0	(35,983)	0	09/15/2020	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP 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
191098-10-2	COCA COLA CONSOLIDATED ORD			36.000	18,445	512.360	18,445	17,986	0	9	0	459	0	459	0	08/05/2022	
191216-10-0	COCA-COLA ORD			3,235.000	205,778	63.610	205,778	150,977	0	5,813	0	10,836	0	10,836	0	04/06/2020	
19239V-30-2	COGENT COMMUNICATIONS HOLDINGS ORD			302.000	17,238	57.080	17,238	17,372	0	815	0	(134)	0	(134)	0	05/11/2022	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			566.000	32,370	57.190	32,370	33,520	0	611	0	(17,846)	0	(17,846)	0	04/06/2020	
19260Q-10-7	COINBASE GLOBAL CL A ORD			257.000	9,095	35.390	9,095	16,540	0	0	0	(7,445)	0	(7,445)	0	11/01/2022	
194162-10-3	COLGATE PALMOLIVE ORD			325.000	25,607	78.790	25,607	22,543	0	706	0	(6,559)	0	(6,559)	0	04/06/2020	
20030N-10-1	COMCAST CL A ORD			4,143.000	144,881	34.970	144,881	142,283	0	4,392	0	(63,636)	0	(63,636)	0	04/06/2020	
20825C-10-4	CONOCOPHILLIPS ORD			1,451.000	171,218	118.000	171,218	50,586	1,016	6,515	0	66,485	0	66,485	0	12/09/2020	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			117.000	27,115	231.750	27,115	16,644	0	370	0	(2,249)	0	(2,249)	0	04/06/2020	
21037T-10-9	CONSTELLATION ENERGY ORD			358.000	30,863	86.210	30,863	11,563	0	202	0	19,301	0	19,301	0	04/06/2020	
216648-40-2	COOPER ORD			50.000	16,534	330.670	16,534	14,834	0	3	0	(4,414)	0	(4,414)	0	04/06/2020	
217204-10-6	COPART ORD			450.000	27,401	60.890	27,401	14,713	0	0	0	(6,714)	0	(6,714)	0	04/06/2020	
219350-10-5	CORNING ORD			787.000	25,137	31.940	25,137	15,512	0	850	0	(4,163)	0	(4,163)	0	04/06/2020	
22052L-10-4	CORTEVA ORD			652.000	38,325	58.780	38,325	15,818	0	378	0	7,498	0	7,498	0	04/06/2020	
22160K-10-5	COSTCO WHOLESALE ORD			371.000	169,362	456.500	169,362	107,400	0	1,295	0	(41,255)	0	(41,255)	0	04/06/2020	
22160N-10-9	COSTAR GROUP ORD			443.000	34,235	77.280	34,235	35,051	0	0	0	607	0	607	0	02/09/2022	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			187.000	19,689	105.290	19,689	25,279	0	0	0	(18,599)	0	(18,599)	0	12/21/2021	
22822V-10-1	CROWN CASTLE ORD			397.000	53,849	135.640	53,849	59,054	0	2,372	0	(29,021)	0	(29,021)	0	04/06/2020	
231021-10-6	CUMMINS ORD			268.000	64,934	242.290	64,934	33,979	0	1,893	0	(29,745)	0	(29,745)	0	07/29/2019	
231561-10-1	CURTISS WRIGHT ORD			124.000	20,707	166.990	20,707	11,345	0	93	0	3,512	0	3,512	0	04/06/2020	
23282W-60-5	CYTOKINETICS ORD			388.000	17,778	45.820	17,778	19,949	0	0	0	(2,171)	0	(2,171)	0	08/05/2022	
23331A-10-9	D R HORTON ORD			785.000	69,975	89.140	69,975	15,559	0	855	0	(70,821)	0	(70,821)	0	07/29/2019	
23345M-10-7	DT MIDSTREAM ORD			433.000	23,928	55.260	23,928	19,017	277	1,091	0	3,152	0	3,152	0	09/21/2021	
235851-10-2	DANAHER ORD			611.000	162,172	265.420	162,172	86,725	153	587	0	(38,853)	0	(38,853)	0	04/06/2020	
237266-10-1	DARLING INGREDIENTS ORD			352.000	22,032	62.590	22,032	16,685	0	0	0	(2,358)	0	(2,358)	0	11/13/2020	
23804L-10-3	DATADOG CL A ORD			231.000	16,979	73.500	16,979	24,989	0	0	0	(23,125)	0	(23,125)	0	02/09/2022	
244199-10-5	DEERE ORD			257.000	110,191	428.760	110,191	47,613	308	1,020	0	20,904	0	20,904	0	05/11/2022	
247361-70-2	DELTA AIR LINES ORD			685.000	22,509	32.860	22,509	15,289	0	0	0	(4,261)	0	(4,261)	0	04/06/2020	
25179M-10-3	DEVON ENERGY ORD			924.000	56,835	61.510	56,835	19,247	0	5,395	0	1,783	0	1,783	0	02/19/2021	
252131-10-7	DEXCOM ORD			368.000	41,672	113.240	41,672	24,777	0	0	0	(7,727)	0	(7,727)	0	04/06/2020	
252784-30-1	DIAMONDROCK HOSPITALITY REIT ORD			1,879.000	15,389	8.190	15,389	18,978	113	56	0	(2,668)	0	(2,668)	0	06/23/2021	
25278X-10-9	DIAMONDBACK ENERGY ORD			380.000	51,976	136.780	51,976	17,985	0	3,405	0	10,993	0	10,993	0	12/09/2020	
253868-10-3	DIGITAL REALTY REIT ORD			201.000	20,154	100.270	20,154	28,040	245	969	0	(15,397)	0	(15,397)	0	04/06/2020	
25432X-10-2	DIME COMMUNITY BANCSHARES ORD			573.000	14,021	24.470	14,021	10,927	0	550	0	(5,913)	0	(5,913)	0	04/06/2020	
254687-10-6	WALT DISNEY ORD			1,549.000	134,577	86.880	134,577	160,271	0	0	0	(105,347)	0	(105,347)	0	04/06/2020	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			430.000	42,067	97.830	42,067	39,068	0	907	0	(6,063)	0	(6,063)	0	05/11/2022	
256163-10-6	DOCUSIGN ORD			501.000	27,765	55.420	27,765	40,377	0	0	0	(24,662)	0	(24,662)	0	05/11/2022	
256677-10-5	DOLLAR GENERAL ORD			180.000	44,325	246.250	44,325	30,537	99	373	0	1,876	0	1,876	0	04/06/2020	
256746-10-8	DOLLAR TREE ORD			209.000	29,561	141.440	29,561	15,943	0	0	0	192	0	192	0	04/06/2020	
25754A-20-1	DOMINOS PIZZA ORD			43.000	14,895	346.400	14,895	14,556	0	189	0	(9,371)	0	(9,371)	0	04/06/2020	
25809K-10-5	DOORDASH CL A ORD			392.000	19,137	48.820	19,137	17,633	0	0	0	1,504	0	1,504	0	11/01/2022	
260003-10-8	DOVER ORD			267.000	36,154	135.410	36,154	28,855	0	470	0	(5,681)	0	(5,681)	0	05/11/2022	
260557-10-3	DOW ORD			649.000	32,703	50.390	32,703	22,045	0	1,817	0	(4,108)	0	(4,108)	0	12/21/2021	
26441C-20-4	DUKE ENERGY ORD			386.000	39,754	102.990	39,754	31,363	0	1,730	0	(5,396)	0	(5,396)	0	04/06/2020	
26614N-10-2	DUPONT DE NEMOURS ORD			503.000	34,521	68.630	34,521	17,801	0	664	0	(6,111)	0	(6,111)	0	04/06/2020	
26875P-10-1	EOG RESOURCES ORD			545.000	70,588	129.520	70,588	33,566	0	4,434	0	17,262	0	17,262	0	05/11/2022	

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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
26884L-10-9	EQT ORD			440.000	14,885	33.830	14,885	18,609	0	132	0	(3,724)	0	(3,724)	0	08/05/2022	
26969P-10-8	EAGLE MATERIALS ORD			353.000	46,896	132.850	46,896	28,482	88	280	0	(4,706)	0	(4,706)	0	05/11/2022	
269796-10-8	EAGLE PHARMACEUTICALS ORD			388.000	11,341	29.230	11,341	16,754	0	0	0	(5,413)	0	(5,413)	0	05/11/2022	
277432-10-0	EASTMAN CHEMICAL ORD			423.000	34,449	81.440	34,449	6,884	334	1,716	0	(46,472)	0	(46,472)	0	07/29/2019	
278642-10-3	EBAY ORD			803.000	33,300	41.470	33,300	25,038	0	707	0	(20,099)	0	(20,099)	0	04/06/2020	
278865-10-0	ECOLAB ORD			289.000	42,067	145.560	42,067	45,135	153	479	0	(17,796)	0	(17,796)	0	05/11/2022	
281020-10-7	EDISON INTERNATIONAL ORD			263.000	16,732	63.620	16,732	18,008	194	184	0	(1,276)	0	(1,276)	0	08/05/2022	
28176E-10-8	EDWARDS LIFESCIENCES ORD			603.000	44,990	74.610	44,990	39,279	0	0	0	(33,129)	0	(33,129)	0	04/06/2020	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			954.000	11,658	12.220	11,658	18,477	0	0	0	(6,819)	0	(6,819)	0	08/05/2022	
285512-10-9	ELECTRONIC ARTS ORD			250.000	30,545	122.180	30,545	26,628	0	185	0	(2,430)	0	(2,430)	0	04/06/2020	
29082K-10-5	EMBECTA ORD			3.000	76	25.290	76	89	0	0	0	(13)	0	(13)	0	04/06/2020	
291011-10-4	EMERSON ELECTRIC ORD			576.000	55,331	96.060	55,331	35,523	0	1,083	0	3,727	0	3,727	0	05/11/2022	
29109X-10-6	ASPEN TECHNOLOGY ORD			85.000	17,459	205.400	17,459	18,062	0	0	0	(603)	0	(603)	0	08/05/2022	
29261A-10-0	ENCOMPASS HEALTH ORD			273.000	16,328	59.810	16,328	13,503	41	117	0	2,825	0	2,825	0	05/11/2022	
29272W-10-9	ENERGIZER HOLDINGS ORD			558.000	18,721	33.550	18,721	17,625	0	502	0	1,096	0	1,096	0	05/11/2022	
293389-10-2	ENNIS ORD			991.000	21,961	22.160	21,961	17,324	0	496	0	4,637	0	4,637	0	05/11/2022	
29355A-10-7	ENPHASE ENERGY ORD			131.000	34,710	264.960	34,710	15,273	0	0	0	10,745	0	10,745	0	11/13/2020	
29364G-10-3	ENTERGY ORD			264.000	29,700	112.500	29,700	24,552	0	1,082	0	(40)	0	(40)	0	04/06/2020	
29414B-10-4	EPAM SYSTEMS ORD			81.000	26,547	327.740	26,547	14,939	0	0	0	(27,598)	0	(27,598)	0	04/06/2020	
294429-10-5	EQUIFAX ORD			131.000	25,461	194.360	25,461	14,914	0	204	0	(12,894)	0	(12,894)	0	04/06/2020	
29444U-70-0	EQUINIX REIT ORD			76.000	49,782	655.030	49,782	51,099	0	942	0	(14,502)	0	(14,502)	0	09/15/2020	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			518.000	33,463	64.600	33,463	33,728	212	577	0	(5,996)	0	(5,996)	0	05/11/2022	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			282.000	16,638	59.000	16,638	16,951	176	699	0	(8,883)	0	(8,883)	0	04/06/2020	
29530P-10-2	ERIE INDEMNITY CL A ORD			86.000	21,390	248.720	21,390	18,359	0	95	0	3,031	0	3,031	0	08/05/2022	
29670G-10-2	ESSENTIAL UTILITIES ORD			653.000	31,168	47.730	31,168	28,248	0	550	0	2,920	0	2,920	0	05/11/2022	
297178-10-5	ESSEX PROPERTY REIT ORD			173.000	36,662	211.920	36,662	53,331	381	1,937	0	(28,713)	0	(28,713)	0	07/29/2019	
29786A-10-6	ETSY ORD			166.000	19,883	119.780	19,883	18,106	0	0	0	1,778	0	1,778	0	08/05/2022	
30034W-10-6	EVERGY ORD			266.000	16,739	62.930	16,739	17,997	0	315	0	(1,258)	0	(1,258)	0	08/05/2022	
30040W-10-8	EVERSOURCE ENERGY ORD			199.000	16,684	83.840	16,684	17,915	0	254	0	(1,231)	0	(1,231)	0	08/05/2022	
30063P-10-5	EXACT SCIENCES ORD			368.000	18,220	49.510	18,220	17,342	0	0	0	878	0	878	0	08/05/2022	
30161N-10-1	EXELON ORD			1,075.000	46,472	43.230	46,472	27,471	0	1,451	0	19,002	0	19,002	0	04/06/2020	
30161Q-10-4	EXELIXIS ORD			625.000	10,025	16.040	10,025	11,044	0	0	0	(1,400)	0	(1,400)	0	04/06/2020	
30190A-10-4	F&G ANNUITIES AND LIFE ORD			30.002	600	20.010	600	574	0	0	0	26	0	26	0	12/01/2022	
30212P-30-3	EXPEDIA GROUP ORD			212.000	18,571	87.600	18,571	11,200	0	0	0	(19,741)	0	(19,741)	0	04/06/2020	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			204.000	21,200	103.920	21,200	14,119	0	273	0	(6,195)	0	(6,195)	0	04/06/2020	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			107.000	15,748	147.180	15,748	10,687	0	642	0	(8,512)	0	(8,512)	0	04/06/2020	
30231G-10-2	EXXON MOBIL ORD			3,533.000	389,690	110.300	389,690	152,519	0	12,363	0	168,194	0	168,194	0	05/11/2022	
302491-30-3	FMC ORD			154.000	19,219	124.800	19,219	17,949	89	163	0	1,271	0	1,271	0	05/11/2022	
30303M-10-2	META PLATFORMS CL A ORD			2,037.000	245,133	120.340	245,133	338,435	0	0	0	(440,012)	0	(440,012)	0	04/06/2020	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			83.000	33,300	401.210	33,300	23,392	0	407	0	(36,235)	0	(36,235)	0	07/29/2019	
303250-10-4	FAIR ISAAC ORD			39.000	23,345	598.580	23,345	11,762	0	0	0	6,431	0	6,431	0	04/06/2020	
311900-10-4	FASTENAL ORD			347.000	16,420	47.320	16,420	18,322	0	108	0	(1,902)	0	(1,902)	0	08/05/2022	
31428X-10-6	FEDEX ORD			251.000	43,473	173.200	43,473	29,874	289	766	0	(21,445)	0	(21,445)	0	04/06/2020	
315616-10-2	F5 ORD			96.000	13,777	143.510	13,777	10,818	0	0	0	(9,715)	0	(9,715)	0	04/06/2020	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			680.000	46,138	67.850	46,138	70,322	0	1,364	0	(41,683)	0	(41,683)	0	03/06/2020	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			444.000	16,703	37.620	16,703	10,798	0	1,363	0	(6,465)	0	(6,465)	0	04/06/2020	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
316773-10-0	FIFTH THIRD BANCORP ORD			769.000	25,231	32.810	25,231	11,896	254	946	0	(8,259)	0	(8,259)	0	04/06/2020	
31931U-10-2	FIRST BANK ORD			1,694.000	23,309	13.760	23,309	11,638	0	407	0	(1,271)	0	(1,271)	0	04/06/2020	
32020R-10-9	FIRST FINANCIAL BANKSHARES ORD			621.000	21,362	34.400	21,362	20,940	106	397	0	(10,209)	0	(10,209)	0	11/25/2019	
320517-10-5	FIRST HORIZON ORD			794.000	19,453	24.500	19,453	17,348	119	238	0	2,105	0	2,105	0	05/11/2022	
320817-10-9	FIRST MERCHANTS ORD			822.000	33,792	41.110	33,792	33,094	0	1,028	0	(641)	0	(641)	0	07/26/2021	
33616C-10-0	FIRST REPUBLIC BANK ORD			190.000	23,159	121.890	23,159	17,285	0	214	0	(25,541)	0	(25,541)	0	09/27/2019	
336433-10-7	FIRST SOLAR ORD			183.000	27,412	149.790	27,412	18,710	0	0	0	8,701	0	8,701	0	08/05/2022	
337738-10-8	FISERV ORD			604.000	61,046	101.070	61,046	57,899	0	0	0	(1,643)	0	(1,643)	0	04/06/2020	
337932-10-7	FIRSTENERGY ORD			468.000	19,628	41.940	19,628	17,838	0	183	0	1,790	0	1,790	0	08/05/2022	
338307-10-1	FIVE9 ORD			163.000	11,061	67.860	11,061	28,336	0	0	0	(11,048)	0	(11,048)	0	02/09/2022	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			78.000	14,327	183.680	14,327	16,075	0	0	0	(3,132)	0	(3,132)	0	04/06/2020	
345370-86-0	FORD MOTOR ORD			3,444.000	40,054	11.630	40,054	48,547	0	1,355	0	(17,101)	0	(17,101)	0	05/11/2022	
346563-10-9	FORRESTER RESEARCH ORD			373.000	13,338	35.760	13,338	16,632	0	0	0	(8,568)	0	(8,568)	0	12/09/2020	
34959E-10-9	FORTINET ORD			705.000	34,467	48.890	34,467	15,211	0	0	0	(16,208)	0	(16,208)	0	04/06/2020	
34959J-10-8	FORTIVE ORD			268.000	17,219	64.250	17,219	12,829	0	75	0	(3,227)	0	(3,227)	0	04/06/2020	
35137L-10-5	FOX CL A ORD			463.000	14,061	30.370	14,061	11,603	0	227	0	(3,023)	0	(3,023)	0	04/06/2020	
35671D-85-7	FREEPORT MCMORAN ORD			1,573.000	59,774	38.000	59,774	11,310	0	1,101	0	(23,932)	0	(23,932)	0	04/06/2020	
358039-10-5	FRESHPET ORD			338.000	17,836	52.770	17,836	18,164	0	0	0	(328)	0	(328)	0	08/05/2022	
36262G-10-1	GXO LOGISTICS ORD			233.000	9,947	42.690	9,947	4,894	0	0	0	(11,217)	0	(11,217)	0	04/06/2020	
363576-10-9	ARTHUR J GALLAGHER ORD			257.000	48,455	188.540	48,455	21,128	0	524	0	4,850	0	4,850	0	04/06/2020	
366651-10-7	GARTNER ORD			62.000	20,841	336.140	20,841	18,252	0	0	0	2,589	0	2,589	0	08/05/2022	
368736-10-4	GENERAC HOLDINGS ORD			122.000	12,281	100.660	12,281	11,224	0	0	0	(30,654)	0	(30,654)	0	04/06/2020	
369550-10-8	GENERAL DYNAMICS ORD			211.000	52,351	248.110	52,351	28,209	0	1,049	0	8,364	0	8,364	0	04/06/2020	
369604-30-1	GENERAL ELECTRIC ORD			957.000	80,187	83.790	80,187	55,353	77	306	0	(10,221)	0	(10,221)	0	04/06/2020	
37045V-10-0	GENERAL MOTORS ORD			1,630.000	54,833	33.640	54,833	59,593	0	293	0	(31,261)	0	(31,261)	0	05/11/2022	
372460-10-5	GENUINE PARTS ORD			177.000	30,711	173.510	30,711	11,877	158	620	0	5,896	0	5,896	0	04/06/2020	
374163-10-3	GERON ORD			7,377.000	17,852	2.420	17,852	17,933	0	0	0	(80)	0	(80)	0	08/05/2022	
375558-10-3	GILEAD SCIENCES ORD			418.000	35,885	85.850	35,885	33,012	0	305	0	2,873	0	2,873	0	11/01/2022	
376536-10-8	GLADSTONE COMMERCIAL REIT ORD			838.000	15,503	18.500	15,503	11,036	0	1,261	0	(6,092)	0	(6,092)	0	04/06/2020	
37940X-10-2	GLOBAL PAYMENTS ORD			317.000	31,484	99.320	31,484	43,499	0	281	0	(8,856)	0	(8,856)	0	05/11/2022	
380237-10-7	GODADDY CL A ORD			254.000	19,004	74.820	19,004	14,940	0	0	0	(2,550)	0	(2,550)	0	04/06/2020	
38141G-10-4	GOLDMAN SACHS GROUP ORD			279.000	95,803	343.380	95,803	44,146	0	2,511	0	(10,928)	0	(10,928)	0	04/06/2020	
38173M-10-2	GOLUB CAPITAL BDC ORD			2,426.000	31,926	13.160	31,926	35,480	0	1,870	0	(3,553)	0	(3,553)	0	08/05/2022	
384802-10-4	WW GRAINGER ORD			55.000	30,594	556.250	30,594	15,923	0	373	0	2,091	0	2,091	0	02/07/2020	
403949-10-0	HF SINCLAIR ORD			550.000	28,540	51.890	28,540	18,585	0	660	0	10,511	0	10,511	0	06/23/2021	
40412C-10-1	HCA HEALTHCARE ORD			279.000	66,949	239.960	66,949	36,559	0	576	0	(971)	0	(971)	0	05/11/2022	
40434L-10-5	HP ORD			1,073.000	28,832	26.870	28,832	16,095	282	1,073	0	(11,588)	0	(11,588)	0	04/06/2020	
405217-10-0	HAIN CELESTIAL GROUP ORD			652.000	10,549	16.180	10,549	17,232	0	0	0	(6,683)	0	(6,683)	0	05/11/2022	
406216-10-1	HALLIBURTON ORD			1,449.000	57,018	39.350	57,018	11,462	0	696	0	23,880	0	23,880	0	04/06/2020	
410345-10-2	HANESBRANDS ORD			1,009.000	6,417	6.360	6,417	17,822	0	605	0	(10,453)	0	(10,453)	0	05/15/2019	
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD			360.000	10,433	28.980	10,433	19,530	135	531	0	(8,690)	0	(8,690)	0	06/23/2021	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			596.000	45,195	75.830	45,195	27,991	253	918	0	4,047	0	4,047	0	09/24/2018	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD			1,046.000	20,156	19.270	20,156	27,914	0	732	0	(7,758)	0	(7,758)	0	05/11/2022	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			509.000	12,761	25.070	12,761	11,768	0	611	0	(5,609)	0	(5,609)	0	04/06/2020	
422704-10-6	HECLA MINING ORD			3,977.000	22,112	5.560	22,112	17,267	0	65	0	4,845	0	4,845	0	05/11/2022	
423452-10-1	HELMERICH AND PAYNE ORD			464.000	23,000	49.570	23,000	18,865	0	341	0	4,135	0	4,135	0	08/05/2022	

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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
426281-10-1	JACK HENRY AND ASSOCIATES ORD			97.000	17,029	175.560	17,029	17,273	0	143	0	(243)	0	(243)	0	05/11/2022	
42809H-10-7	HESS ORD			468.000	66,372	141.820	66,372	27,923	0	809	0	27,617	0	27,617	0	07/29/2019	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			1,486.000	23,717	15.960	23,717	14,607	178	713	0	282	0	282	0	04/06/2020	
436440-10-1	HOLOGIC ORD			400.000	29,924	74.810	29,924	14,344	0	0	0	(700)	0	(700)	0	04/06/2020	
437076-10-2	HOME DEPOT ORD			919.000	290,275	315.860	290,275	181,252	0	6,870	0	(83,348)	0	(83,348)	0	05/11/2022	
438516-10-6	HONEYWELL INTERNATIONAL ORD			615.000	131,795	214.300	131,795	70,282	0	2,442	0	3,561	0	3,561	0	04/06/2020	
44109J-10-6	HOSTESS BRANDS CL A ORD			819.000	18,378	22.440	18,378	18,213	0	0	0	165	0	165	0	08/05/2022	
443510-60-7	HUBBELL ORD			96.000	22,529	234.680	22,529	11,123	0	410	0	2,571	0	2,571	0	04/06/2020	
443573-10-0	HUBSPOT ORD			44.000	12,722	289.130	12,722	25,249	0	0	0	(14,782)	0	(14,782)	0	02/09/2022	
444859-10-2	HUMANA ORD			159.000	81,438	512.190	81,438	42,498	125	619	0	(8,681)	0	(8,681)	0	09/27/2019	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD			83.000	19,146	230.680	19,146	17,300	0	299	0	1,846	0	1,846	0	05/11/2022	
449253-10-3	IAA ORD			389.000	15,560	40.000	15,560	23,503	0	0	0	(4,131)	0	(4,131)	0	07/26/2021	
451107-10-6	IDACORP ORD			121.000	13,050	107.850	13,050	11,247	0	368	0	(661)	0	(661)	0	04/06/2020	
45167R-10-4	IDEX ORD			75.000	17,125	228.330	17,125	10,797	0	176	0	(599)	0	(599)	0	04/06/2020	
45168D-10-4	IDEXX LABORATORIES ORD			58.000	23,662	407.960	23,662	23,589	0	0	0	73	0	73	0	08/05/2022	
452308-10-9	ILLINOIS TOOL ORD			240.000	52,872	220.300	52,872	36,250	314	1,193	0	(6,360)	0	(6,360)	0	04/06/2020	
452327-10-9	ILLUMINA ORD			144.000	29,117	202.200	29,117	40,033	0	0	0	(25,667)	0	(25,667)	0	04/06/2020	
45337C-10-2	INCYTE ORD			181.000	14,538	80.320	14,538	15,405	0	0	0	1,253	0	1,253	0	04/06/2020	
453838-60-9	INDEPENDENT BANK ORD			876.000	20,954	23.920	20,954	11,020	0	771	0	44	0	44	0	04/06/2020	
45687V-10-6	INGERSOLL RAND ORD			2.000	105	52.250	105	43	0	0	0	(19)	0	(19)	0	11/22/2017	
457030-10-4	INGLES MARKETS CL A ORD			184.000	17,749	96.460	17,749	18,121	0	30	0	(373)	0	(373)	0	08/05/2022	
457187-10-2	INGREDION ORD			199.000	19,488	97.930	19,488	18,203	141	141	0	1,285	0	1,285	0	08/05/2022	
45781V-10-1	INNOVATIVE INDUSTRIAL PPTY ORD			123.000	12,466	101.350	12,466	24,035	221	652	0	(11,569)	0	(11,569)	0	02/09/2022	
45784P-10-1	INSULET ORD			81.000	23,846	294.390	23,846	13,924	0	0	0	2,294	0	2,294	0	04/06/2020	
458140-10-0	INTEL ORD			3,563.000	94,170	26.430	94,170	208,186	0	5,202	0	(89,324)	0	(89,324)	0	04/06/2020	
45826J-10-5	INTELLIA THERAPEUTICS ORD			238.000	8,304	34.890	8,304	19,894	0	0	0	(19,837)	0	(19,837)	0	06/23/2021	
458334-10-9	INTER PARFUMS ORD			283.000	27,315	96.520	27,315	16,049	0	566	0	(2,938)	0	(2,938)	0	12/09/2020	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			580.000	59,502	102.590	59,502	17,160	0	1,086	0	(87,296)	0	(87,296)	0	07/29/2019	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			837.000	117,925	140.890	117,925	92,039	0	5,516	0	6,052	0	6,052	0	04/06/2020	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			170.000	17,823	104.840	17,823	21,407	138	138	0	(3,584)	0	(3,584)	0	08/05/2022	
460146-10-3	INTERNATIONAL PAPER ORD			362.000	12,536	34.630	12,536	17,355	0	502	0	(4,818)	0	(4,818)	0	05/11/2022	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			761.000	25,349	33.310	25,349	11,430	0	883	0	(3,151)	0	(3,151)	0	04/06/2020	
46116X-10-1	INTRA CELLULAR THERAPIES ORD			298.000	15,770	52.920	15,770	6,583	0	0	0	(9,689)	0	(9,689)	0	05/15/2020	
461202-10-3	INTUIT ORD			266.000	103,533	389.220	103,533	71,478	0	662	0	(48,968)	0	(48,968)	0	05/11/2022	
46120E-60-2	INTUITIVE SURGICAL ORD			351.000	93,138	265.350	93,138	58,528	0	0	0	(32,976)	0	(32,976)	0	04/06/2020	
46187W-10-7	INVITATION HOMES ORD			533.000	15,798	29.640	15,798	11,433	0	469	0	(8,368)	0	(8,368)	0	04/06/2020	
462222-10-0	IONIS PHARMACEUTICALS ORD			419.000	15,826	37.770	15,826	19,067	0	0	0	(3,241)	0	(3,241)	0	08/05/2022	
46266C-10-5	IQVIA HOLDINGS ORD			219.000	44,871	204.890	44,871	25,654	0	0	0	(16,918)	0	(16,918)	0	04/06/2020	
46333X-10-8	IRONWOOD PHARMA CL A ORD			1,526.000	18,907	12.390	18,907	17,470	0	0	0	1,437	0	1,437	0	05/11/2022	
46625H-10-0	JPMORGAN CHASE ORD			2,514.000	337,127	134.100	337,127	212,055	0	10,380	0	(80,063)	0	(80,063)	0	04/06/2020	
46982L-10-8	JACOBS SOLUTIONS ORD			131.000	15,729	120.070	15,729	10,928	0	30	0	4,801	0	4,801	0	04/06/2020	
478160-10-4	JOHNSON & JOHNSON ORD			2,212.000	390,750	176.650	390,750	302,718	0	9,947	0	5,355	0	5,355	0	04/06/2020	
48203R-10-4	JUNIPER NETWORKS ORD			564.000	18,025	31.960	18,025	12,036	0	474	0	(2,115)	0	(2,115)	0	04/06/2020	
482480-10-0	KLA ORD			174.000	65,603	377.030	65,603	48,864	0	720	0	(6,071)	0	(6,071)	0	05/11/2022	
48251W-10-4	KKR AND CO ORD			388.000	18,011	46.420	18,011	13,537	0	237	0	(10,895)	0	(10,895)	0	07/10/2020	
48576A-10-0	KARUNA THERAPEUTICS ORD			135.000	26,528	196.500	26,528	18,975	0	0	0	7,552	0	7,552	0	08/05/2022	

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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
487836-10-8	KELLOGG ORD			202.000	14,390	71.240	14,390	13,161	0	473	0	1,378	0	1,378	0	02/28/2020	
49271V-10-0	KEURIG DR PEPPER ORD			469.000	16,725	35.660	16,725	18,088	0	94	0	(1,363)	0	(1,363)	0	08/05/2022	
493267-10-8	KEYCORP ORD			2,055.000	35,798	17.420	35,798	30,475	0	1,445	0	(7,698)	0	(7,698)	0	05/11/2022	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			175.000	29,937	171.070	29,937	15,878	0	0	0	(6,202)	0	(6,202)	0	04/06/2020	
49456B-10-1	KINDER MORGAN CL P ORD			2,168.000	39,197	18.080	39,197	34,697	0	1,878	0	2,197	0	2,197	0	05/11/2022	
497266-10-6	KIRBY ORD			255.000	16,409	64.350	16,409	11,582	0	0	0	1,257	0	1,257	0	04/06/2020	
50077B-20-7	KRATOS DEFENSE AND SECURITY SOLS ORD			854.000	8,813	10.320	8,813	19,070	0	0	0	(7,754)	0	(7,754)	0	09/21/2021	
501044-10-1	KROGER ORD			763.000	34,015	44.580	34,015	24,897	0	717	0	(519)	0	(519)	0	04/06/2020	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			83.000	17,942	216.170	17,942	18,675	0	42	0	(733)	0	(733)	0	08/05/2022	
502175-10-2	LTC PROPERTIES REIT ORD			503.000	17,872	35.530	17,872	17,372	0	765	0	499	0	499	0	05/11/2022	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			214.000	44,557	208.210	44,557	39,376	0	959	0	(1,076)	0	(1,076)	0	04/06/2020	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			80.000	18,838	235.480	18,838	13,375	0	173	0	(26,293)	0	(26,293)	0	07/29/2019	
511637-10-0	LAKELAND BANCORP ORD			2,212.000	38,953	17.610	38,953	28,457	0	934	0	1,729	0	1,729	0	05/11/2022	
512807-10-8	LAM RESEARCH ORD			116.000	48,755	420.300	48,755	60,103	200	200	0	(11,348)	0	(11,348)	0	08/05/2022	
513272-10-4	LAMB WESTON HOLDINGS ORD			206.000	18,408	89.360	18,408	10,675	0	202	0	5,352	0	5,352	0	04/06/2020	
515098-10-1	LANDSTAR SYSTEM ORD			155.000	25,250	162.900	25,250	17,623	0	481	0	(2,499)	0	(2,499)	0	11/25/2019	
517834-10-7	LAS VEGAS SANDS ORD			585.000	28,121	48.070	28,121	23,343	0	0	0	6,102	0	6,102	0	11/18/2021	
518439-10-4	ESTEE LAUDER CL A ORD			259.000	64,260	248.110	64,260	47,523	0	587	0	(19,960)	0	(19,960)	0	05/11/2022	
525327-10-2	LEIDOS HOLDINGS ORD			156.000	16,410	105.190	16,410	14,803	0	225	0	2,541	0	2,541	0	04/06/2020	
526107-10-7	LENNOX INTERNATIONAL ORD			140.000	33,492	239.230	33,492	27,586	148	407	0	(2,850)	0	(2,850)	0	05/11/2022	
530307-30-5	LIBERTY BROADBAND SRS C ORD			131.000	9,991	76.270	9,991	14,956	0	0	0	(11,113)	0	(11,113)	0	04/06/2020	
531229-88-8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD			629.000	20,273	32.230	20,273	10,963	0	0	0	2,598	0	2,598	0	04/06/2020	
532457-10-8	ELI LILLY ORD			739.000	270,356	365.840	270,356	104,650	0	2,897	0	66,229	0	66,229	0	04/06/2020	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD			290.000	41,902	144.490	41,902	24,136	186	650	0	1,456	0	1,456	0	11/25/2019	
536797-10-3	LITHIA MOTORS ORD			53.000	10,851	204.740	10,851	16,917	0	85	0	(4,887)	0	(4,887)	0	01/11/2021	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			308.000	21,480	69.740	21,480	10,629	0	0	0	(15,385)	0	(15,385)	0	04/06/2020	
539830-10-9	LOCKHEED MARTIN ORD			221.000	107,514	486.490	107,514	68,328	0	2,519	0	28,969	0	28,969	0	04/06/2020	
540424-10-8	LOEWS ORD			486.000	28,348	58.330	28,348	19,399	0	122	0	277	0	277	0	04/06/2020	
548661-10-7	LOWE'S COMPANIES ORD			666.000	132,694	199.240	132,694	42,525	0	2,464	0	(39,454)	0	(39,454)	0	04/06/2020	
549498-10-3	LUCID GROUP ORD			978.000	6,680	6.830	6,680	17,574	0	0	0	(10,894)	0	(10,894)	0	08/05/2022	
550021-10-9	LULULEMON ATHLETICA ORD		C	145.000	46,455	320.380	46,455	34,099	0	0	0	(4,543)	0	(4,543)	0	05/11/2022	
550241-10-3	LUMEN TECHNOLOGIES ORD			1,166.000	6,087	5.220	6,087	10,995	0	875	0	(8,547)	0	(8,547)	0	04/06/2020	
55087P-10-4	LYFT CL A ORD			1,044.000	11,505	11.020	11,505	20,999	0	0	0	(9,494)	0	(9,494)	0	08/05/2022	
55261F-10-4	M&T BANK ORD			103.000	14,941	145.060	14,941	18,411	0	247	0	(3,470)	0	(3,470)	0	08/05/2022	
552690-10-9	MDU RESOURCES GROUP ORD			691.000	20,965	30.340	20,965	17,467	154	301	0	3,498	0	3,498	0	05/11/2022	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			977.000	32,759	33.530	32,759	12,613	0	10	0	(11,089)	0	(11,089)	0	04/06/2020	
55354G-10-0	MSCI ORD			84.000	39,074	465.170	39,074	30,856	0	358	0	(9,773)	0	(9,773)	0	05/11/2022	
56585A-10-2	MARATHON PETROLEUM ORD			629.000	73,209	116.390	73,209	14,524	0	1,566	0	32,960	0	32,960	0	04/06/2020	
570535-10-4	MARKEL ORD			13.000	17,127	1,317.490	17,127	16,826	0	0	0	302	0	302	0	05/11/2022	
57060D-10-8	MARKETAXESS HOLDINGS ORD			67.000	18,686	278.890	18,686	17,659	0	47	0	1,026	0	1,026	0	08/05/2022	
571748-10-2	MARSH & MCLENNAN ORD			297.000	49,148	165.480	49,148	33,387	0	545	0	(473)	0	(473)	0	05/11/2022	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			427.000	63,576	148.890	63,576	47,599	0	427	0	(7,402)	0	(7,402)	0	05/11/2022	
573874-10-4	MARVELL TECHNOLOGY ORD			1,186.000	43,929	37.040	43,929	50,024	0	206	0	(37,538)	0	(37,538)	0	05/11/2022	
576323-10-9	MASTEC ORD			227.000	19,370	85.330	19,370	20,489	0	0	0	(1,578)	0	(1,578)	0	12/21/2021	
57636Q-10-4	MASTERCARD CL A ORD			725.000	252,104	347.730	252,104	192,807	0	1,435	0	(9,710)	0	(9,710)	0	04/06/2020	
57667L-10-7	MATCH GROUP ORD			446.000	18,505	41.490	18,505	29,057	0	0	0	(23,694)	0	(23,694)	0	05/11/2022	

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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
580135-10-1	MCDONALD'S ORD			650.000	171,295	263.530	171,295	115,076	0	3,679	0	(2,951)	0	(2,951)	0	04/06/2020	
58155Q-10-3	MCKESSON ORD			122.000	45,765	375.120	45,765	16,494	66	238	0	15,439	0	15,439	0	04/06/2020	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			718.000	7,999	11.140	7,999	11,488	208	826	0	(8,968)	0	(8,968)	0	04/06/2020	
587376-10-4	MERCANTILE BANK ORD			541.000	18,113	33.480	18,113	11,366	0	682	0	(839)	0	(839)	0	04/06/2020	
58933Y-10-5	MERCK & CO. INC.			2,247.000	249,305	110.950	249,305	172,070	1,640	6,202	0	77,095	0	77,095	0	04/06/2020	
59156R-10-8	METLIFE ORD			1,013.000	73,311	72.370	73,311	48,384	0	2,159	0	2,053	0	2,053	0	09/27/2019	
592688-10-5	METTLER TOLEDO ORD			23.000	33,245	1,445.450	33,245	16,160	0	0	0	(5,790)	0	(5,790)	0	04/06/2020	
594918-10-4	MICROSOFT ORD			6,597.000	1,582,093	239.820	1,582,093	980,929	0	16,621	0	(628,711)	0	(628,711)	0	11/01/2022	
595017-10-4	MICROCHIP TECHNOLOGY ORD			411.000	28,873	70.250	28,873	29,173	0	259	0	(300)	0	(300)	0	08/05/2022	
595112-10-3	MICRON TECHNOLOGY ORD			1,148.000	57,377	49.980	57,377	57,242	132	443	0	(43,015)	0	(43,015)	0	05/11/2022	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			121.000	18,996	156.990	18,996	12,739	0	566	0	(8,766)	0	(8,766)	0	04/06/2020	
597742-10-5	MIDLAND STATES ORD			662.000	17,622	26.620	17,622	11,261	0	768	0	1,211	0	1,211	0	04/06/2020	
600544-10-0	MILLERKNOLL ORD			479.000	10,064	21.010	10,064	18,849	90	359	0	(8,708)	0	(8,708)	0	09/21/2021	
60468T-10-5	MIRATI THERAPEUTICS ORD			233.000	10,557	45.310	10,557	20,170	0	0	0	(9,613)	0	(9,613)	0	08/05/2022	
60770K-10-7	MODERNA ORD			297.000	53,347	179.620	53,347	10,288	0	0	0	(22,085)	0	(22,085)	0	04/06/2020	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			316.000	16,280	51.520	16,280	17,630	0	360	0	(1,350)	0	(1,350)	0	05/11/2022	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			277.000	18,462	66.650	18,462	17,192	107	0	0	1,270	0	1,270	0	11/01/2022	
60937P-10-6	MONGODB CL A ORD			62.000	12,204	196.840	12,204	12,169	0	0	0	(20,616)	0	(20,616)	0	05/15/2020	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			34.000	12,023	353.610	12,023	18,074	26	26	0	(6,051)	0	(6,051)	0	08/05/2022	
61174X-10-9	MONSTER BEVERAGE ORD			544.000	55,232	101.530	55,232	37,931	0	0	0	5,168	0	5,168	0	05/11/2022	
615369-10-5	MOODYS ORD			190.000	52,938	278.620	52,938	46,853	0	489	0	(14,738)	0	(14,738)	0	05/11/2022	
617446-44-8	MORGAN STANLEY ORD			1,228.000	104,405	85.020	104,405	54,106	0	3,320	0	(12,103)	0	(12,103)	0	05/11/2022	
61945C-10-3	MOSAIC ORD			369.000	16,188	43.870	16,188	22,204	0	166	0	(6,015)	0	(6,015)	0	05/11/2022	
620076-30-7	MOTOROLA SOLUTIONS ORD			180.000	46,388	257.710	46,388	29,526	158	435	0	3,312	0	3,312	0	05/11/2022	
629377-50-8	NRG ENERGY ORD			394.000	12,537	31.820	12,537	10,733	0	552	0	(4,436)	0	(4,436)	0	04/06/2020	
62944T-10-5	NVR ORD			7.000	32,288	4,612.580	32,288	17,225	0	0	0	(15,657)	0	(15,657)	0	12/26/2018	
632307-10-4	NATERA ORD			356.000	14,301	40.170	14,301	18,276	0	0	0	(3,976)	0	(3,976)	0	08/05/2022	
635906-10-0	NATIONAL HEALTHCARE ORD			264.000	15,708	59.500	15,708	18,068	150	150	0	(2,360)	0	(2,360)	0	08/05/2022	
63633D-10-4	NATIONAL HEALTH INVESTORS REIT ORD			333.000	17,389	52.220	17,389	17,529	300	599	0	(140)	0	(140)	0	05/11/2022	
636518-10-2	NATIONAL INSTRUMENTS ORD			313.000	11,550	36.900	11,550	10,971	0	351	0	(2,119)	0	(2,119)	0	04/06/2020	
640268-10-8	NEKTAR THERAPEUTICS ORD			4,106.000	9,280	2.260	9,280	19,650	0	0	0	(10,371)	0	(10,371)	0	08/05/2022	
64110D-10-4	NETAPP ORD			277.000	16,637	60.060	16,637	10,969	0	554	0	(8,845)	0	(8,845)	0	04/06/2020	
64110L-10-6	NETFLIX ORD			360.000	106,157	294.880	106,157	115,905	0	0	0	(90,063)	0	(90,063)	0	05/11/2022	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			151.000	18,035	119.440	18,035	13,774	0	0	0	5,175	0	5,175	0	04/06/2020	
651229-10-6	NEWELL BRANDS ORD			766.000	10,019	13.080	10,019	16,828	0	529	0	(6,809)	0	(6,809)	0	05/11/2022	
651587-10-7	NEWMARKET ORD			59.000	18,355	311.110	18,355	19,290	124	496	0	(1,865)	0	(1,865)	0	09/21/2021	
651639-10-6	NEWMONT ORD			874.000	41,253	47.200	41,253	43,796	0	1,923	0	(12,953)	0	(12,953)	0	04/06/2020	
65339F-10-1	NEXTERA ENERGY ORD			1,828.000	152,821	83.600	152,821	85,244	0	2,842	0	(2,434)	0	(2,434)	0	05/11/2022	
65406E-10-2	NICOLET BANKSHARES ORD			220.000	17,554	79.790	17,554	17,305	0	0	0	249	0	249	0	05/11/2022	
654106-10-3	NIKE CL B ORD			1,113.000	130,232	117.010	130,232	98,583	0	1,340	0	(44,484)	0	(44,484)	0	05/11/2022	
655663-10-2	NORDSON ORD			81.000	19,255	237.720	19,255	11,315	53	177	0	(1,422)	0	(1,422)	0	04/06/2020	
655844-10-8	NORFOLK SOUTHERN ORD			197.000	48,545	246.420	48,545	37,073	0	801	0	(6,541)	0	(6,541)	0	05/11/2022	
665859-10-4	NORTHERN TRUST ORD			451.000	39,909	88.490	39,909	44,807	338	1,519	0	(17,419)	0	(17,419)	0	07/29/2019	
666807-10-2	NORTHROP GRUMMAN ORD			133.000	72,566	545.610	72,566	44,200	0	899	0	21,086	0	21,086	0	04/06/2020	
668771-10-8	GEN DIGITAL ORD			565.000	12,108	21.430	12,108	10,718	0	283	0	(2,571)	0	(2,571)	0	04/06/2020	
670002-40-1	NOVAVAX ORD			293.000	3,012	10.280	3,012	17,582	0	0	0	(14,570)	0	(14,570)	0	08/05/2022	

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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
670346-10-5	NUCOR ORD			424.000	55,887	131.810	55,887	27,994	216	714	0	5,668	0	5,668	0	05/11/2022	
67059N-10-8	NUTANIX CL A ORD			1,079.000	28,108	26.050	28,108	18,009	0	0	0	10,098	0	10,098	0	08/05/2022	
67066G-10-4	NVIDIA ORD			2,148.000	313,909	146.140	313,909	138,325	0	344	0	(317,281)	0	(317,281)	0	04/07/2020	
67103H-10-7	O REILLY AUTOMOTIVE ORD			56.000	47,266	844.030	47,266	21,160	0	0	0	7,717	0	7,717	0	06/21/2019	
674599-10-5	OCCIDENTAL PETROLEUM ORD			963.000	60,659	62.990	60,659	16,237	125	436	0	27,066	0	27,066	0	04/14/2021	
679295-10-5	OKTA CL A ORD			320.000	21,866	68.330	21,866	32,119	0	0	0	(21,491)	0	(21,491)	0	05/11/2022	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			61.000	17,311	283.780	17,311	18,336	0	37	0	(1,025)	0	(1,025)	0	08/05/2022	
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD			780.000	18,837	24.150	18,837	17,297	0	1,318	0	1,541	0	1,541	0	05/11/2022	
681919-10-6	OMNICOM GROUP ORD			273.000	22,269	81.570	22,269	14,660	191	764	0	2,266	0	2,266	0	04/06/2020	
682189-10-5	ON SEMICONDUCTOR ORD			519.000	32,370	62.370	32,370	11,481	0	0	0	(74,052)	0	(74,052)	0	07/29/2019	
682406-10-3	ONE LIBERTY PROPERTIES REIT ORD			820.000	18,220	22.220	18,220	10,842	369	1,476	0	(10,709)	0	(10,709)	0	11/02/2020	
682680-10-3	ONEOK ORD			666.000	43,756	65.700	43,756	38,202	0	1,973	0	3,636	0	3,636	0	05/11/2022	
68389X-10-5	ORACLE ORD			1,447.000	118,278	81.740	118,278	74,668	0	1,940	0	(12,844)	0	(12,844)	0	05/15/2020	
68622V-10-6	ORGANON ORD			560.000	15,641	27.930	15,641	17,643	0	314	0	(2,002)	0	(2,002)	0	08/05/2022	
686688-10-2	ORMAT TECH ORD			231.000	19,977	86.480	19,977	16,707	0	83	0	3,270	0	3,270	0	05/11/2022	
68902V-10-7	OTIS WORLDWIDE ORD			280.000	21,927	78.310	21,927	15,223	0	311	0	(2,453)	0	(2,453)	0	03/13/2020	
689648-10-3	OTTER TAIL ORD			519.000	30,470	58.710	30,470	28,583	0	742	0	(4,227)	0	(4,227)	0	05/11/2022	
690742-10-1	OWENS CORNIING ORD			295.000	25,164	85.300	25,164	11,299	0	413	0	(1,534)	0	(1,534)	0	04/06/2020	
69324R-10-4	PCSB FINANCIAL ORD			789.000	15,023	19.040	15,023	10,383	0	213	0	0	0	0	0	04/06/2020	
69327R-10-1	PDC ENERGY ORD			518.000	32,883	63.480	32,883	21,109	0	1,010	0	7,615	0	7,615	0	07/26/2021	
69331C-10-8	PG&E ORD			1,937.000	31,496	16.260	31,496	21,832	0	0	0	2,524	0	2,524	0	05/11/2022	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			387.000	61,123	157.940	61,123	51,013	0	1,931	0	(12,326)	0	(12,326)	0	05/11/2022	
693506-10-7	PPG INDUSTRIES ORD			267.000	33,573	125.740	33,573	28,503	0	482	0	(5,915)	0	(5,915)	0	05/11/2022	
693656-10-0	PVH ORD			177.000	12,494	70.590	12,494	18,511	0	27	0	(6,383)	0	(6,383)	0	01/11/2021	
69370C-10-0	PTC ORD			188.000	22,568	120.040	22,568	11,203	0	0	0	(209)	0	(209)	0	04/06/2020	
693718-10-8	PACCAR ORD			375.000	37,114	98.970	37,114	28,114	1,050	632	0	5,082	0	5,082	0	05/11/2022	
695156-10-9	PACKAGING CORP OF AMERICA ORD			201.000	25,710	127.910	25,710	16,927	251	1,019	0	(5,774)	0	(5,774)	0	03/15/2019	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			1,603.000	10,291	6.420	10,291	18,258	0	0	0	(7,967)	0	(7,967)	0	08/05/2022	
697435-10-5	PALO ALTO NETWORKS ORD			372.000	51,909	139.540	51,909	22,668	0	0	0	(17,136)	0	(17,136)	0	04/06/2020	
701094-10-4	PARKER HANNIFIN ORD			220.000	64,020	291.000	64,020	24,504	0	1,104	0	(5,966)	0	(5,966)	0	06/14/2016	
704326-10-7	PAYCHEX ORD			255.000	29,468	115.560	29,468	16,649	0	773	0	(5,340)	0	(5,340)	0	04/06/2020	
70432V-10-2	PAYCOM SOFTWARE ORD			63.000	19,550	310.310	19,550	11,457	0	0	0	(6,607)	0	(6,607)	0	04/06/2020	
70450Y-10-3	PAYPAL HOLDINGS ORD			1,053.000	74,995	71.220	74,995	107,059	0	0	0	(123,580)	0	(123,580)	0	04/06/2020	
70959W-10-3	PENSKE AUTOMOTIVE GROUP VTG ORD			265.000	30,456	114.930	30,456	15,775	0	549	0	2,043	0	2,043	0	11/13/2020	
709789-10-1	PEOPLE BANCORP ORD			510.000	14,408	28.250	14,408	11,108	0	765	0	(1,816)	0	(1,816)	0	04/06/2020	
713448-10-8	PEPSICO ORD			1,206.000	217,876	180.660	217,876	136,096	1,387	5,367	0	8,382	0	8,382	0	04/06/2020	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			339.000	19,794	58.390	19,794	16,174	0	0	0	4,238	0	4,238	0	12/09/2020	
714046-10-9	PERKINELMER ORD			145.000	20,332	140.220	20,332	10,934	0	41	0	(8,822)	0	(8,822)	0	04/06/2020	
716382-10-6	PETMED EXPRESS ORD			699.000	12,372	17.700	12,372	19,726	0	839	0	(5,284)	0	(5,284)	0	07/26/2021	
717081-10-3	PFIZER ORD			4,669.000	239,240	51.240	239,240	153,370	0	7,470	0	(36,465)	0	(36,465)	0	04/06/2020	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			1,283.000	129,852	101.210	129,852	115,506	1,629	6,441	0	7,967	0	7,967	0	10/14/2019	
718546-10-4	PHILLIPS 66 ORD			493.000	51,311	104.080	51,311	45,644	0	1,710	0	11,771	0	11,771	0	05/11/2022	
71943U-10-4	PHYSICIANS REALTY REIT ORD			990.000	14,325	14.470	14,325	17,185	0	455	0	(2,859)	0	(2,859)	0	05/11/2022	
72147K-10-8	PILGRIMS PRIDE ORD			609.000	14,452	23.730	14,452	17,102	0	0	0	(2,651)	0	(2,651)	0	05/11/2022	
723484-10-1	PINNACLE WEST ORD			391.000	29,732	76.040	29,732	28,984	0	929	0	1,316	0	1,316	0	05/11/2022	
72352L-10-6	PINTEREST CL A ORD			739.000	17,943	24.280	17,943	19,805	0	0	0	(1,862)	0	(1,862)	0	02/09/2022	

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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
723787-10-7	PIONEER NATURAL RESOURCE ORD			212.000	48,419	228.390	48,419	39,277	0	5,221	0	5,000	0	5,000	0	05/11/2022	
72919P-20-2	PLUG POWER ORD			653.000	8,078	12.370	8,078	15,300	0	0	0	(10,357)	0	(10,357)	0	11/13/2020	
73278L-10-5	POOL ORD			49.000	14,814	302.330	14,814	18,184	0	98	0	(3,370)	0	(3,370)	0	08/05/2022	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD			223.000	10,927	49.000	10,927	11,326	101	394	0	(874)	0	(874)	0	04/06/2020	
737446-10-4	POST HOLDINGS ORD			207.000	18,684	90.260	18,684	18,630	0	0	0	54	0	54	0	08/05/2022	
74051N-10-2	PREMIER CL A ORD			474.000	16,581	34.980	16,581	17,281	0	294	0	(701)	0	(701)	0	05/11/2022	
74144T-10-8	T ROWE PRICE GROUP ORD			306.000	33,372	109.060	33,372	33,264	0	1,300	0	(15,392)	0	(15,392)	0	05/11/2022	
741511-10-9	PRICESMART ORD			227.000	13,797	60.780	13,797	17,143	0	98	0	(3,346)	0	(3,346)	0	05/11/2022	
74167B-10-9	PRIMIS FINANCIAL ORD			1,245.000	14,753	11.850	14,753	10,931	0	498	0	(3,972)	0	(3,972)	0	04/06/2020	
742718-10-9	PROCTER & GAMBLE ORD			1,999.000	302,968	151.560	302,968	231,376	0	6,936	0	(36,823)	0	(36,823)	0	11/01/2022	
743315-10-3	PROGRESSIVE ORD			372.000	48,252	129.710	48,252	36,527	0	102	0	8,689	0	8,689	0	05/11/2022	
74340W-10-3	PROLOGIS REIT			759.000	85,562	112.730	85,562	58,832	0	2,006	0	(25,619)	0	(25,619)	0	04/06/2020	
744320-10-2	PRUDENTIAL FINANCIAL ORD			390.000	38,789	99.460	38,789	28,238	0	1,673	0	(2,687)	0	(2,687)	0	05/11/2022	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			280.000	17,156	61.270	17,156	18,063	0	302	0	(907)	0	(907)	0	08/05/2022	
74460D-10-9	PUBLIC STORAGE REIT ORD			131.000	36,705	280.190	36,705	26,689	0	2,771	0	(12,362)	0	(12,362)	0	04/06/2020	
747525-10-3	QUALCOMM ORD			1,053.000	115,767	109.940	115,767	80,395	0	2,999	0	(70,414)	0	(70,414)	0	05/11/2022	
74762E-10-2	QUANTA SERVICES ORD			136.000	19,380	142.500	19,380	18,660	11	10	0	720	0	720	0	08/05/2022	
74834L-10-0	QUEST DIAGNOSTICS ORD			141.000	22,058	156.440	22,058	11,095	0	367	0	(2,336)	0	(2,336)	0	04/06/2020	
749685-10-3	RPM ORD			181.000	17,638	97.450	17,638	10,820	0	293	0	(643)	0	(643)	0	04/06/2020	
74982T-10-3	RXO ORD			233.000	4,008	17.200	4,008	2,594	0	0	0	1,414	0	1,414	0	04/06/2020	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			1,126.000	113,636	100.920	113,636	84,868	0	2,336	0	13,455	0	13,455	0	05/11/2022	
756109-10-4	REALTY INCOME REIT ORD			689.000	43,703	63.430	43,703	26,679	171	2,044	0	(5,622)	0	(5,622)	0	04/06/2020	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			78.000	56,276	721.490	56,276	39,333	0	0	0	7,018	0	7,018	0	04/06/2020	
759509-10-2	RELIANCE STEEL ORD			130.000	26,317	202.440	26,317	10,962	0	455	0	5,229	0	5,229	0	04/06/2020	
759916-10-9	REPLIGEN ORD			105.000	17,778	169.310	17,778	10,575	0	0	0	(10,031)	0	(10,031)	0	04/06/2020	
760759-10-0	REPUBLIC SERVICES ORD			282.000	36,375	128.990	36,375	20,899	140	529	0	(2,950)	0	(2,950)	0	04/06/2020	
761152-10-7	RESMED ORD			153.000	31,844	208.130	31,844	24,220	0	263	0	(8,010)	0	(8,010)	0	04/06/2020	
76131N-10-1	RETAIL OPPORTUNITY INVEST REIT ORD			2,537.000	38,131	15.030	38,131	29,115	0	1,411	0	(8,977)	0	(8,977)	0	08/05/2022	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			286.000	15,627	54.640	15,627	10,922	90	339	0	(7,570)	0	(7,570)	0	04/06/2020	
76171L-10-6	REYNOLDS CONSUMER PRODUCTS ORD			624.000	18,708	29.980	18,708	18,130	0	287	0	578	0	578	0	08/05/2022	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD			502.000	9,252	18.430	9,252	17,642	0	0	0	(8,390)	0	(8,390)	0	08/05/2022	
770700-10-2	ROBINHOOD MARKETS CL A ORD			1,459.000	11,876	8.140	11,876	17,195	0	0	0	(5,319)	0	(5,319)	0	11/01/2022	
771049-10-3	ROBLOX CL A ORD			381.000	10,843	28.460	10,843	16,968	0	0	0	(6,125)	0	(6,125)	0	11/01/2022	
773903-10-9	ROCKWELL AUTOMAT ORD			185.000	47,650	257.570	47,650	32,727	0	745	0	(4,220)	0	(4,220)	0	05/11/2022	
776696-10-6	ROPER TECHNOLOGIES ORD			87.000	37,592	432.090	37,592	27,198	0	216	0	(5,200)	0	(5,200)	0	04/06/2020	
778296-10-3	ROSS STORES ORD			706.000	81,945	116.070	81,945	61,186	0	632	0	17,020	0	17,020	0	08/05/2022	
78409V-10-4	S&P GLOBAL ORD			245.000	82,060	334.940	82,060	66,538	0	772	0	(25,753)	0	(25,753)	0	05/11/2022	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			97.000	27,190	280.310	27,190	26,914	0	275	0	(10,545)	0	(10,545)	0	04/06/2020	
784305-10-4	SJW GROUP ORD			270.000	21,921	81.190	21,921	17,697	0	97	0	4,224	0	4,224	0	08/05/2022	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			319.000	16,607	52.060	16,607	14,728	0	255	0	(9,544)	0	(9,544)	0	04/06/2020	
78486Q-10-1	SVB FINANCIAL GROUP ORD			44.000	10,126	230.140	10,126	18,248	0	0	0	(8,122)	0	(8,122)	0	08/05/2022	
79466L-30-2	SALESFORCE ORD			812.000	107,663	132.590	107,663	125,512	0	0	0	(98,690)	0	(98,690)	0	07/10/2020	
806407-10-2	HENRY SCHEIN ORD			205.000	16,373	79.870	16,373	17,480	0	0	0	(1,107)	0	(1,107)	0	05/11/2022	
806857-10-8	SCHLUMBERGER ORD			1,528.000	81,687	53.460	81,687	34,417	267	802	0	31,990	0	31,990	0	05/11/2022	
808513-10-5	CHARLES SCHWAB ORD			1,672.000	139,211	83.260	139,211	71,387	0	1,494	0	(20,528)	0	(20,528)	0	04/06/2020	
810186-10-6	SCOTTS MIRACLE GRO ORD			218.000	10,593	48.590	10,593	22,374	0	576	0	(24,505)	0	(24,505)	0	11/25/2019	

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81181C-10-4	SEAGEN ORD			121.000	15,550	128.510	15,550	15,061	0	0	0	(3,157)	0	(3,157)	0	04/06/2020	
816851-10-9	SEMPRA ORD			112.000	17,308	154.540	17,308	17,909	128	128	0	(600)	0	(600)	0	08/05/2022	
817070-50-1	SENECA FOODS CL A ORD			333.000	20,296	60.950	20,296	17,800	0	0	0	2,496	0	2,496	0	05/11/2022	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			280.000	19,359	69.140	19,359	18,060	0	146	0	1,299	0	1,299	0	08/05/2022	
81762P-10-2	SERVICENOW ORD			173.000	67,171	388.270	67,171	49,798	0	0	0	(44,809)	0	(44,809)	0	02/09/2022	
819047-10-1	SHAKE SHACK CL A ORD			234.000	9,718	41.530	9,718	19,155	0	0	0	(7,167)	0	(7,167)	0	09/21/2021	
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS ORD			858.000	13,625	15.880	13,625	17,654	0	69	0	(4,029)	0	(4,029)	0	05/11/2022	
824348-10-6	SHERWIN WILLIAMS ORD			242.000	57,434	237.330	57,434	45,733	0	542	0	(22,202)	0	(22,202)	0	05/11/2022	
82489T-10-4	SHOCKWAVE MEDICAL ORD			96.000	19,739	205.610	19,739	18,640	0	0	0	2,619	0	2,619	0	06/23/2021	
82620P-10-2	SIERRA BANCORP ORD			673.000	14,295	21.240	14,295	10,835	0	619	0	(3,977)	0	(3,977)	0	04/06/2020	
828806-10-9	SIMON PROP GRP REIT ORD			305.000	35,831	117.480	35,831	16,488	0	2,105	0	(12,898)	0	(12,898)	0	04/06/2020	
82900L-10-2	SIMPLY GOOD FOODS ORD			540.000	20,536	38.030	20,536	18,187	0	0	0	2,349	0	2,349	0	08/05/2022	
82968B-10-3	SIRIUS XM HOLDINGS ORD			2,306.000	13,467	5.840	13,467	11,046	0	784	0	(1,176)	0	(1,176)	0	04/06/2020	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD			168.000	19,710	117.320	19,710	11,754	0	0	0	(20,993)	0	(20,993)	0	11/25/2019	
83012A-10-9	SIXTH STREET SPECIALTY LENDING ORD			803.000	14,293	17.800	14,293	17,183	0	1,060	0	(2,889)	0	(2,889)	0	05/11/2022	
83088M-10-2	SKYWORKS SOLUTIONS ORD			298.000	27,157	91.130	27,157	28,533	0	609	0	(9,805)	0	(9,805)	0	05/11/2022	
833445-10-9	SNOWFLAKE CL A ORD			280.000	40,191	143.540	40,191	60,864	0	0	0	(29,836)	0	(29,836)	0	05/11/2022	
835495-10-2	SONOCO PRODUCTS ORD			298.000	18,092	60.710	18,092	17,278	0	292	0	814	0	814	0	05/11/2022	
838518-10-8	S JERSEY INDS ORD			511.000	18,156	35.530	18,156	17,170	0	475	0	986	0	986	0	05/11/2022	
842587-10-7	SOUTHERN ORD			858.000	61,270	71.410	61,270	47,533	0	2,317	0	2,428	0	2,428	0	04/06/2020	
842873-10-1	SOUTHERN FIRST BANC ORD			419.000	19,169	45.750	19,169	10,538	0	0	0	(7,014)	0	(7,014)	0	04/06/2020	
844741-10-8	SOUTHWEST AIRLINES ORD			465.000	15,657	33.670	15,657	14,276	0	0	0	(4,264)	0	(4,264)	0	04/06/2020	
847215-10-0	SPARTANNASH ORD			526.000	15,906	30.240	15,906	17,266	0	331	0	(1,359)	0	(1,359)	0	05/11/2022	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD			464.000	18,528	39.930	18,528	11,182	308	1,196	0	(3,860)	0	(3,860)	0	04/06/2020	
848637-10-4	SPLUNK ORD			286.000	24,622	86.090	24,622	26,778	0	0	0	(3,437)	0	(3,437)	0	05/11/2022	
85208M-10-2	SPROUTS FARMERS MARKET ORD			676.000	21,882	32.370	21,882	16,566	0	0	0	5,316	0	5,316	0	05/11/2022	
852234-10-3	BLOCK CL A ORD			696.000	43,737	62.840	43,737	72,763	0	0	0	(40,775)	0	(40,775)	0	05/11/2022	
854502-10-1	STANLEY BLACK AND DECKER ORD			293.000	22,010	75.120	22,010	33,059	0	819	0	(23,338)	0	(23,338)	0	05/11/2022	
855244-10-9	STARBUCKS ORD			1,024.000	101,581	99.200	101,581	69,417	0	2,048	0	(18,196)	0	(18,196)	0	04/06/2020	
857477-10-3	STATE STREET ORD			604.000	46,852	77.570	46,852	38,319	381	1,122	0	(2,662)	0	(2,662)	0	05/11/2022	
860630-10-2	STIFEL FINANCIAL ORD			457.000	26,675	58.370	26,675	18,146	0	572	0	(7,964)	0	(7,964)	0	07/29/2019	
861025-10-4	STOCK YARDS BANCORP ORD			269.000	17,480	64.980	17,480	18,458	0	156	0	(978)	0	(978)	0	08/05/2022	
863667-10-1	STRYKER ORD			359.000	87,772	244.490	87,772	59,472	269	998	0	(8,232)	0	(8,232)	0	04/06/2020	
866082-10-0	SUMMIT HOTEL PROPERTIES REIT ORD			2,995.000	21,624	7.220	21,624	10,962	0	240	0	(7,607)	0	(7,607)	0	04/06/2020	
866674-10-4	SUN COMMUNITIES REIT ORD			97.000	13,871	143.000	13,871	11,505	85	337	0	(6,496)	0	(6,496)	0	04/06/2020	
871607-10-7	SYNOPSYS ORD			150.000	47,894	319.290	47,894	20,382	0	0	0	(12,267)	0	(12,267)	0	07/29/2019	
871829-10-7	SYSCO ORD			516.000	39,448	76.450	39,448	26,780	0	991	0	(1,084)	0	(1,084)	0	11/13/2020	
872540-10-9	TJX ORD			1,222.000	97,271	79.600	97,271	46,681	0	1,664	0	(67,597)	0	(67,597)	0	09/27/2019	
872590-10-4	T MOBILE US ORD			522.000	73,080	140.000	73,080	61,293	0	0	0	9,417	0	9,417	0	05/11/2022	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			213.000	22,180	104.130	22,180	25,967	0	0	0	(10,503)	0	(10,503)	0	12/21/2021	
876030-10-7	TAPESTRY ORD			858.000	32,673	38.080	32,673	12,629	0	944	0	(2,171)	0	(2,171)	0	04/07/2020	
87612E-10-6	TARGET ORD			436.000	64,981	149.040	64,981	45,045	0	1,727	0	(35,926)	0	(35,926)	0	05/15/2020	
87901J-10-5	TEGNA ORD			815.000	17,270	21.190	17,270	17,759	77	155	0	(489)	0	(489)	0	05/11/2022	
87918A-10-5	TELADOC HEALTH ORD			484.000	11,447	23.650	11,447	17,828	0	0	0	(6,381)	0	(6,381)	0	08/05/2022	
879360-10-5	TELEDYNE TECH ORD			46.000	18,396	399.910	18,396	14,186	0	0	0	(1,701)	0	(1,701)	0	04/06/2020	
879369-10-6	TELEFLEX ORD			48.000	11,982	249.630	11,982	15,430	0	65	0	(3,785)	0	(3,785)	0	04/06/2020	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
88160R-10-1	TESLA ORD			2,217.000	273,090	123.180	273,090	145,605	0	0	0	(491,913)	0	(491,913)	0	05/11/2022	
882508-10-4	TEXAS INSTRUMENTS ORD			761.000	125,732	165.220	125,732	77,494	0	3,569	0	(17,693)	0	(17,693)	0	02/07/2020	
88262P-10-2	TEXAS PACIFIC LAND ORD			11.000	25,787	2,344.230	25,787	18,237	0	66	0	7,550	0	7,550	0	08/05/2022	
883203-10-1	TEXTRON ORD			416.000	29,453	70.800	29,453	11,373	8	33	0	(2,662)	0	(2,662)	0	04/06/2020	
88339J-10-5	TRADE DESK CL A ORD			640.000	28,691	44.830	28,691	12,163	0	0	0	(29,958)	0	(29,958)	0	04/06/2020	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			356.000	196,046	550.690	196,046	82,446	107	413	0	(41,492)	0	(41,492)	0	04/06/2020	
88579Y-10-1	3M ORD			484.000	58,041	119.920	58,041	68,099	0	2,885	0	(27,932)	0	(27,932)	0	04/06/2020	
891092-10-8	TORO ORD			165.000	18,678	113.200	18,678	10,809	56	198	0	2,193	0	2,193	0	04/06/2020	
892356-10-6	TRACTOR SUPPLY ORD			130.000	29,246	224.970	29,246	11,435	0	478	0	(1,772)	0	(1,772)	0	04/06/2020	
892672-10-6	TRADEWEB MARKETS CL A ORD			243.000	15,778	64.930	15,778	13,304	0	78	0	(8,556)	0	(8,556)	0	07/10/2020	
893641-10-0	TRANSDIGM GROUP ORD			31.000	19,519	629.650	19,519	19,716	0	574	0	(197)	0	(197)	0	08/05/2022	
89417E-10-9	TRAVELERS COMPANIES ORD			115.000	21,561	187.490	21,561	18,274	0	214	0	3,288	0	3,288	0	08/05/2022	
89469A-10-4	TREEHOUSE FOODS ORD			463.000	22,863	49.380	22,863	17,144	0	0	0	5,719	0	5,719	0	05/11/2022	
896239-10-0	TRIMBLE ORD			363.000	18,353	50.560	18,353	11,304	0	0	0	(13,297)	0	(13,297)	0	04/06/2020	
896945-20-1	TRIPADVISOR ORD			581.000	10,446	17.980	10,446	18,830	0	0	0	(5,392)	0	(5,392)	0	09/21/2021	
89832Q-10-9	TRUIST FINANCIAL ORD			1,385.000	59,597	43.030	59,597	47,654	0	2,595	0	(17,413)	0	(17,413)	0	05/11/2022	
90138F-10-2	TWILIO CL A ORD			398.000	19,486	48.960	19,486	41,138	0	0	0	(42,192)	0	(42,192)	0	05/11/2022	
902252-10-5	TYLER TECHNOLOGIES ORD			48.000	15,476	322.410	15,476	14,393	0	0	0	(10,346)	0	(10,346)	0	04/06/2020	
902681-10-5	UGI ORD			467.000	17,312	37.070	17,312	17,863	168	336	0	(551)	0	(551)	0	05/11/2022	
902973-30-4	US BANCORP ORD			1,109.000	48,363	43.610	48,363	38,116	532	2,063	0	(13,929)	0	(13,929)	0	04/06/2020	
90353T-10-0	UBER TECHNOLOGIES ORD			2,246.000	55,544	24.730	55,544	67,210	0	0	0	(24,518)	0	(24,518)	0	05/11/2022	
90384S-30-3	ULTA BEAUTY ORD			66.000	30,959	469.070	30,959	12,453	0	0	0	3,744	0	3,744	0	04/06/2020	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			325.000	15,057	46.330	15,057	17,860	0	0	0	(2,803)	0	(2,803)	0	08/05/2022	
904708-10-4	UNIFIRST ORD			109.000	21,036	192.990	21,036	21,242	34	131	0	(1,898)	0	(1,898)	0	11/25/2019	
907818-10-8	UNION PACIFIC ORD			570.000	118,030	207.070	118,030	75,174	0	2,804	0	(23,433)	0	(23,433)	0	05/11/2022	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			726.000	27,359	37.685	27,359	21,652	0	0	0	(4,425)	0	(4,425)	0	11/18/2021	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			630.000	109,519	173.840	109,519	63,875	0	3,830	0	(25,515)	0	(25,515)	0	04/06/2020	
911363-10-9	UNITED RENTAL ORD			113.000	40,162	355.420	40,162	11,659	0	0	0	2,614	0	2,614	0	04/06/2020	
912008-10-9	US FOODS ORD			492.000	16,738	34.020	16,738	17,077	0	0	0	(399)	0	(399)	0	01/11/2021	
91307C-10-2	UNITED THERAPEUTICS ORD			97.000	26,975	278.090	26,975	17,480	0	0	0	9,494	0	9,494	0	05/11/2022	
91324P-10-2	UNITEDHEALTH GRP ORD			904.000	479,283	530.180	479,283	212,923	0	5,646	0	26,770	0	26,770	0	05/11/2022	
913259-10-7	UNITIL ORD			329.000	16,897	51.360	16,897	17,943	0	385	0	(1,045)	0	(1,045)	0	05/11/2022	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			121.000	17,048	140.890	17,048	11,677	0	97	0	1,359	0	1,359	0	04/06/2020	
918204-10-8	VF ORD			671.000	18,526	27.610	18,526	38,887	0	1,162	0	(20,299)	0	(20,299)	0	05/11/2022	
922475-10-8	VEEVA SYSTEMS ORD			152.000	24,530	161.380	24,530	23,835	0	0	0	(14,303)	0	(14,303)	0	04/06/2020	
92276F-10-0	VENTAS REIT ORD			459.000	20,678	45.050	20,678	11,998	207	826	0	(2,786)	0	(2,786)	0	04/06/2020	
92343E-10-2	VERISIGN ORD			83.000	17,052	205.440	17,052	16,256	0	0	0	(4,016)	0	(4,016)	0	04/06/2020	
92343V-10-4	VERIZON COMMUNICATIONS ORD			3,077.000	121,234	39.400	121,234	169,582	0	8,330	0	(31,261)	0	(31,261)	0	08/05/2022	
92345Y-10-6	VERISK ANALYTICS ORD			145.000	25,581	176.420	25,581	21,629	0	208	0	(14,955)	0	(14,955)	0	04/07/2020	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			208.000	60,066	288.780	60,066	48,887	0	0	0	11,179	0	11,179	0	05/11/2022	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD			831.000	14,027	16.880	14,027	11,584	199	798	0	(11,052)	0	(11,052)	0	04/06/2020	
92556V-10-6	VIATRIS ORD			2,989.000	33,268	11.130	33,268	36,268	0	1,236	0	(2,034)	0	(2,034)	0	05/11/2022	
925652-10-9	VICI PPTYS ORD			750.000	24,300	32.400	24,300	10,695	293	1,103	0	1,718	0	1,718	0	04/06/2020	
928254-10-1	VIRTU FINANCIAL CL A ORD			655.000	13,369	20.410	13,369	17,126	0	472	0	(3,757)	0	(3,757)	0	05/11/2022	
92826C-83-9	VISA CL A ORD			1,488.000	309,147	207.760	309,147	242,108	0	2,377	0	(21,499)	0	(21,499)	0	04/06/2020	
92840M-10-2	VISTRA ORD			1,128.000	26,170	23.200	26,170	19,887	0	817	0	485	0	485	0	04/14/2021	

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CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92847W-10-3	VITAL FARMS ORD			1,349.000	20,127	14.920	20,127	18,185	0	0	0	1,943	0	1,943	0	08/05/2022	
928563-40-2	VMWARE CL A ORD			155.000	19,028	122.760	19,028	18,151	0	0	0	877	0	877	0	08/05/2022	
929236-10-7	WD-40 ORD			94.000	15,154	161.210	15,154	16,695	0	147	0	(1,541)	0	(1,541)	0	05/11/2022	
92936U-10-9	W P CAREY REIT ORD			206.000	16,099	78.150	16,099	11,565	219	872	0	(803)	0	(803)	0	04/06/2020	
929740-10-8	WABTEC ORD			201.000	20,062	99.810	20,062	19,089	0	60	0	973	0	973	0	08/05/2022	
931142-10-3	WALMART ORD			1,092.000	154,835	141.790	154,835	137,668	612	2,435	0	(3,167)	0	(3,167)	0	04/06/2020	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			641.000	23,948	37.360	23,948	27,326	0	1,228	0	(9,487)	0	(9,487)	0	04/06/2020	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			2,181.000	20,698	9.490	20,698	56,838	0	0	0	(36,141)	0	(36,141)	0	04/06/2020	
94106L-10-9	WASTE MANAGEMENT ORD			312.000	48,947	156.880	48,947	28,482	0	883	0	(11,443)	0	(11,443)	0	04/06/2020	
941848-10-3	WATERS ORD			76.000	26,036	342.580	26,036	14,356	0	0	0	(2,282)	0	(2,282)	0	04/06/2020	
942622-20-0	WATSCO ORD			49.000	12,221	249.400	12,221	7,263	0	527	0	(7,392)	0	(7,392)	0	10/31/2018	
947890-10-9	WEBSTER FINANCIAL ORD			802.000	37,967	47.340	37,967	37,929	0	962	0	37	0	37	0	07/29/2019	
949746-10-1	WELLS FARGO ORD			3,293.000	135,968	41.290	135,968	100,019	0	3,421	0	(19,992)	0	(19,992)	0	05/11/2022	
95040Q-10-4	WELLTOWER ORD			387.000	25,368	65.550	25,368	16,451	0	944	0	(7,825)	0	(7,825)	0	04/06/2020	
955306-10-5	WEST PHARM SVC ORD			90.000	21,182	235.350	21,182	14,517	0	66	0	(21,029)	0	(21,029)	0	04/06/2020	
958102-10-5	WESTERN DIGITAL ORD			312.000	9,844	31.550	9,844	13,513	0	0	0	(10,502)	0	(10,502)	0	04/06/2020	
962166-10-4	WEYERHAEUSER REIT			674.000	20,894	31.000	20,894	11,525	0	1,463	0	(6,861)	0	(6,861)	0	04/06/2020	
969457-10-0	WILLIAMS ORD			972.000	31,979	32.900	31,979	23,739	0	1,384	0	(3,172)	0	(3,172)	0	08/05/2022	
969904-10-1	WILLIAMS SONOMA ORD			125.000	14,365	114.920	14,365	18,310	0	98	0	(3,945)	0	(3,945)	0	08/05/2022	
977852-10-2	WOLFSPEED ORD			216.000	14,913	69.040	14,913	16,701	0	0	0	(1,788)	0	(1,788)	0	11/01/2022	
98138H-10-1	WORKDAY CL A ORD			152.000	25,434	167.330	25,434	22,183	0	0	0	(15,465)	0	(15,465)	0	02/09/2022	
983793-10-0	XPO ORD			233.000	7,757	33.290	7,757	4,215	0	0	0	3,541	0	3,541	0	04/06/2020	
98389B-10-0	XCEL ENERGY ORD			449.000	31,479	70.110	31,479	27,456	219	862	0	1,084	0	1,084	0	04/06/2020	
98419M-10-0	XYLEM ORD			393.000	43,454	110.570	43,454	29,207	0	405	0	4,888	0	4,888	0	05/11/2022	
988498-10-1	YUM BRANDS ORD			240.000	30,739	128.080	30,739	16,920	0	547	0	(2,587)	0	(2,587)	0	04/06/2020	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			58.000	14,872	256.410	14,872	11,127	0	0	0	(19,650)	0	(19,650)	0	04/06/2020	
98954M-10-1	ZILLOW GROUP CL A ORD			476.000	14,856	31.210	14,856	17,521	0	0	0	(2,665)	0	(2,665)	0	08/05/2022	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			164.000	20,910	127.500	20,910	15,582	39	118	0	5,328	0	5,328	0	04/06/2020	
98978V-10-3	ZOETIS CL A ORD			414.000	60,672	146.550	60,672	44,557	0	538	0	(40,357)	0	(40,357)	0	04/06/2020	
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD			383.000	11,532	30.110	11,532	16,878	0	0	0	(5,346)	0	(5,346)	0	11/01/2022	
98980G-10-2	ZSCALER ORD			111.000	12,421	111.900	12,421	16,690	0	0	0	(4,269)	0	(4,269)	0	11/01/2022	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			335.000	22,693	67.740	22,693	55,534	0	0	0	(19,594)	0	(19,594)	0	05/11/2022	
G01767-10-5	ALKERMES ORD		C	701.000	18,317	26.130	18,317	17,891	0	0	0	426	0	426	0	08/05/2022	
G0176J-10-9	ALLEGION ORD		C	123.000	12,947	105.260	12,947	11,622	0	202	0	(3,343)	0	(3,343)	0	04/06/2020	
G02602-10-3	AMDOCS ORD			190.000	17,271	90.900	17,271	10,878	75	294	0	3,051	0	3,051	0	04/06/2020	
G0403H-10-8	AON CL A ORD		C	162.000	48,623	300.140	48,623	44,589	0	181	0	4,034	0	4,034	0	05/11/2022	
G1110E-10-7	BIOHAVEN ORD			61.000	847	13.880	847	506	0	0	0	340	0	340	0	10/04/2022	
G1151C-10-1	ACCENTURE CL A ORD		C	519.000	138,490	266.840	138,490	100,607	0	1,532	0	(46,896)	0	(46,896)	0	11/01/2022	
G16962-10-5	BUNGE ORD			278.000	27,736	99.770	27,736	10,639	0	639	0	1,782	0	1,782	0	04/06/2020	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	374.000	21,438	57.320	21,438	17,028	0	0	0	(2,839)	0	(2,839)	0	01/11/2021	
G21810-10-9	CLARIVATE ORD		C	772.000	6,438	8.340	6,438	18,837	0	0	0	(11,719)	0	(11,719)	0	07/26/2021	
G29183-10-3	EATON ORD		C	361.000	56,659	156.950	56,659	27,941	0	1,170	0	(5,729)	0	(5,729)	0	04/06/2020	
G3075P-10-1	ENSTAR GROUP ORD		C	65.000	15,018	231.040	15,018	10,630	0	0	0	(1,076)	0	(1,076)	0	04/06/2020	
G3223R-10-8	EVEREST RE GROUP ORD		C	72.000	23,851	331.270	23,851	13,675	0	468	0	4,129	0	4,129	0	04/06/2020	
G36738-10-5	FRESH DEL MONTE PRODUCE ORD			630.000	16,500	26.190	16,500	18,514	0	189	0	(2,014)	0	(2,014)	0	08/05/2022	
G4412G-10-1	HERBALIFE NUTR			652.000	9,702	14.880	9,702	17,914	0	0	0	(8,212)	0	(8,212)	0	08/05/2022	

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
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD		C	329.000	37,440	113.800	37,440	10,515	0	0	0	1,987	0	1,987	0	04/06/2020	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	120.000	19,117	159.310	19,117	18,359	0	0	0	758	0	758	0	08/05/2022	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	893.000	57,152	64.000	57,152	32,627	313	1,007	0	(5,335)	0	(5,335)	0	05/11/2022	
G5494J-10-3	LINDE ORD		C	342.000	111,554	326.180	111,554	103,063	0	800	0	8,491	0	8,491	0	08/05/2022	
G5960L-10-3	MEDTRONIC ORD		C	1,166.000	90,622	77.720	90,622	108,526	793	2,450	0	(28,729)	0	(28,729)	0	05/11/2022	
G6095L-10-9	APTIV ORD		C	271.000	25,238	93.130	25,238	26,498	0	0	0	(1,260)	0	(1,260)	0	08/05/2022	
G6674U-10-8	NOVOCURE ORD		C	241.000	17,677	73.350	17,677	17,520	0	0	0	157	0	157	0	11/01/2022	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			460.000	18,179	39.520	18,179	17,848	0	262	0	332	0	332	0	05/11/2022	
G8473T-10-0	STERIS ORD		C	99.000	17,072	172.440	17,072	14,716	0	178	0	(6,982)	0	(6,982)	0	04/06/2020	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	333.000	55,974	168.090	55,974	17,907	0	892	0	(11,302)	0	(11,302)	0	11/22/2017	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	147.000	35,953	244.580	35,953	25,778	121	479	0	1,042	0	1,042	0	04/06/2020	
G97822-10-3	PERRIGO ORD		C	536.000	18,272	34.090	18,272	17,999	0	418	0	273	0	273	0	05/11/2022	
H1467J-10-4	CHUBB ORD		C	448.000	98,829	220.600	98,829	50,262	372	1,460	0	12,226	0	12,226	0	04/06/2020	
H2906T-10-9	GARMIN ORD		C	188.000	17,351	92.290	17,351	14,183	0	538	0	(8,249)	0	(8,249)	0	04/06/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			224.000	18,599	83.030	18,599	11,173	0	2,218	0	(2,061)	0	(2,061)	0	04/06/2020	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					33,543,955	XXX	33,543,955	24,895,133	30,029	535,151	0	(8,206,488)	0	(8,206,488)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					33,543,955	XXX	33,543,955	24,895,133	30,029	535,151	0	(8,206,488)	0	(8,206,488)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
922908-74-4	VANGUARD VAL IDX ETF			5,866.201	822,969	140.290	822,969	519,823	0	20,387	0	(38,365)	0	(38,365)	0	12/28/2022	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					822,969	XXX	822,969	519,823	0	20,387	0	(38,365)	0	(38,365)	0	XXX	XXX
30229@-10-0	Eyefinity, Inc.			64.000	(11,099,477)	(173,429.330)	(11,099,477)	44,648,000				(30,856,703)		(30,856,703)		01/01/2001	
91836*-10-9	VSP Holding Company, Inc.			44.900	195,949,437	4,364,130.000	195,949,437	252,962,288				18,064,037		18,064,037		08/18/2008	
91833@-10-0	VSP Optical Group, Inc.			21,623.000	9,263,325	428.400	9,263,325	14,014,116				(477,694)		(477,694)		10/01/2012	
91833@-11-8	VSP Optical Group, Inc.			75,610.000	32,391,434	428.400	32,391,434	49,002,096				(1,670,372)		(1,670,372)		10/01/2012	
45384*-10-1	Independent Eye Care MSO Inc			10,000.000	23,264,000	2,326.400	23,264,000	29,297,665				(4,378,000)		(4,378,000)		07/01/2019	
92835#-10-4	Vision Service Plan Insurance Company, Missouri			4,490.000	38,217,856	8,511.770	38,217,856	673,500				37,544,356		37,544,356		08/01/2022	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					287,986,575	XXX	287,986,575	390,597,665	0	0	0	18,225,624	0	18,225,624	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					287,986,575	XXX	287,986,575	390,597,665	0	0	0	18,225,624	0	18,225,624	0	XXX	XXX
5989999999 - Total Common Stocks					322,353,499	XXX	322,353,499	416,012,622	30,029	555,538	0	9,980,771	0	9,980,771	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					322,354,871	XXX	322,354,871	416,021,383	30,029	555,538	0	9,973,382	0	9,973,382	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
91282C-EQ-0	UNITED STATES TREASURY		06/01/2022	WELLS FARGO SECURITIES LLC		314,114	315,000	424
0109999999. Subtotal - Bonds - U.S. Governments						314,114	315,000	424
06051G-EU-9	BANK OF AMERICA CORP		01/04/2022	WELLS FARGO SECURITIES LLC		5,139,525	5,000,000	80,208
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,139,525	5,000,000	80,208
2509999997. Total - Bonds - Part 3						5,453,639	5,315,000	80,632
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						5,453,639	5,315,000	80,632
00165C-20-3	AMC ENTERTAINMENT HOLDINGS INC		08/22/2022	Morgan Stanley	973.000	8,761	0.00	0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						8,761	XXX	0
4509999997. Total - Preferred Stocks - Part 3						8,761	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						8,761	XXX	0
00130H-10-5	THE AES CORPORATION		05/11/2022	Morgan Stanley	1,702.000	34,257		0
00165C-10-4	AMC ENTERTAINMENT HOLDINGS CL A ORD		08/22/2022	Morgan Stanley	973.000	13,021		0
00206R-10-2	AT&T ORD		04/11/2022	Morgan Stanley	6,480.000	146,796		0
003CVR-01-6	CONTRA ABIOMED INC		12/28/2022	Unknown	73.000	73		0
004225-10-8	ACADIA PHARMACEUTICALS ORD		08/05/2022	Morgan Stanley	1,162.000	19,160		0
007903-10-7	ADVANCED MICRO DEVICES ORD		02/14/2022	Morgan Stanley	1,071.955	31,388		0
008492-10-0	AGREE REALTY REIT ORD		05/11/2022	Morgan Stanley	263.000	17,442		0
009066-10-1	AIRBNB CL A ORD		08/05/2022	Morgan Stanley	398.000	46,589		0
00971T-10-1	AKAMAI TECHNOLOGIES ORD		05/11/2022	Morgan Stanley	178.000	17,542		0
023135-10-6	AMAZON COM ORD		08/05/2022	Morgan Stanley	143.000	59,330		0
025816-10-9	AMERICAN EXPRESS ORD		05/11/2022	Morgan Stanley	107.000	17,099		0
029899-10-1	AMERICAN STATES WATER ORD		08/05/2022	Morgan Stanley	201.000	17,615		0
030420-10-3	AMERICAN WATER WORKS ORD		08/05/2022	Morgan Stanley	114.000	17,665		0
03073E-10-5	AMERISOURCEBERGEN ORD		08/05/2022	Morgan Stanley	130.000	18,339		0
03076C-10-6	AMERIPRISE FINANCE ORD		11/01/2022	Morgan Stanley	55.000	17,223		0
031100-10-0	AMETEK ORD		05/11/2022	Morgan Stanley	143.000	17,408		0
03209R-10-3	AMPHASTAR PHARMACEUTICALS ORD		05/11/2022	Morgan Stanley	510.000	16,919		0
032654-10-5	ANALOG DEVICES ORD		05/11/2022	Morgan Stanley	160.000	24,516		0
034164-10-3	ANDERSONS ORD		08/05/2022	Morgan Stanley	476.000	18,078		0
03662Q-10-5	ANSYS ORD		05/11/2022	Morgan Stanley	73.000	17,490		0
036752-10-3	ELEVANCE HEALTH ORD		11/01/2022	Morgan Stanley	75.000	40,827		0
03753U-10-6	APELLIS PHARMACEUTICALS ORD		08/05/2022	Morgan Stanley	296.000	18,497		0
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD		11/01/2022	Morgan Stanley	308.000	17,602		0
037833-10-0	APPLE ORD		11/01/2022	Morgan Stanley	111.000	16,654		0
03831W-10-8	APPLOVIN CL A ORD		08/05/2022	Morgan Stanley	504.000	18,237		0
038336-10-3	APTARGROUP ORD		08/05/2022	Morgan Stanley	170.000	17,937		0
05351W-10-3	AVANGRID ORD		08/05/2022	Morgan Stanley	365.000	17,779		0
05352A-10-0	AVANTOR ORD		08/05/2022	Morgan Stanley	636.000	18,059		0
05508R-10-6	B AND G FOODS ORD		05/11/2022	Morgan Stanley	727.000	17,160		0
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD		08/05/2022	Morgan Stanley	262.000	18,459		0
058498-10-6	BALL ORD		08/05/2022	Morgan Stanley	306.000	17,171		0
064058-10-0	BANK OF NEW YORK MELLON ORD		05/11/2022	Morgan Stanley	404.000	17,223		0
075887-10-9	BECTON DICKINSON ORD		04/01/2022	MORGAN STANLEY	253.000	53,021		0
086516-10-1	BEST BUY ORD		05/11/2022	Morgan Stanley	195.000	16,411		0
090043-10-0	BILL COM HOLDINGS ORD		05/11/2022	Morgan Stanley	170.000	16,528		0
092113-10-9	BLACK HILLS ORD		08/05/2022	Morgan Stanley	242.000	17,966		0
09260D-10-7	BLACKSTONE ORD		11/01/2022	Morgan Stanley	376.000	42,655		0
09627Y-10-9	BLUEPRINT MEDICINES ORD		08/05/2022	Morgan Stanley	280.000	19,223		0
110122-10-8	BRISTOL MYERS SQUIBB ORD		11/01/2022	Morgan Stanley	220.000	17,010		0
11135F-10-1	BROADCOM ORD		05/11/2022	Morgan Stanley	30.000	17,106		0
115637-20-9	BROWN FORMAN CL B ORD		08/05/2022	Morgan Stanley	238.000	17,984		0
12503M-10-8	CBOE GLOBAL MARKETS ORD		08/05/2022	Morgan Stanley	152.000	18,303		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
12504L-10-9	CBRE GROUP CL A ORD		08/05/2022	Morgan Stanley	289.000	24,104		0
125269-10-0	CF INDUSTRIES HOLDINGS ORD		05/11/2022	Morgan Stanley	231.000	22,312		0
125523-10-0	CIGNA ORD		08/05/2022	Morgan Stanley	204.000	57,465		0
127097-10-3	COTERRA ENERGY ORD		08/05/2022	Morgan Stanley	663.000	18,504		0
12769G-10-0	CAESARS ENTERTAINMENT ORD		08/05/2022	Morgan Stanley	377.000	18,066		0
128246-10-5	CALAVO GROWERS ORD		05/11/2022	Morgan Stanley	592.000	17,607		0
133131-10-2	CAMDEN PROPERTY REIT ORD		05/11/2022	Morgan Stanley	122.000	17,575		0
14040H-10-5	CAPITAL ONE FINANCIAL ORD		05/11/2022	Morgan Stanley	143.000	17,310		0
14448C-10-4	CARRIER GLOBAL ORD		05/11/2022	Morgan Stanley	455.000	17,209		0
147528-10-3	CASEYS GENERAL STORES ORD		08/05/2022	Morgan Stanley	88.000	18,252		0
149123-10-1	CATERPILLAR ORD		05/11/2022	Morgan Stanley	85.000	17,528		0
15135B-10-1	CENTENE ORD		05/11/2022	Morgan Stanley	459.000	36,982		0
15189T-10-7	CENTERPOINT ENERGY ORD		08/05/2022	Morgan Stanley	578.000	18,138		0
153527-10-6	CENTRAL GARDEN AND PET ORD		08/05/2022	Morgan Stanley	414.000	18,351		0
16359R-10-3	CHEMED ORD		05/11/2022	Morgan Stanley	35.000	17,248		0
16411R-20-8	CHENIERE ENERGY ORD		05/11/2022	Morgan Stanley	303.000	40,368		0
166764-10-0	CHEVRON ORD		05/11/2022	Morgan Stanley	108.000	17,759		0
174610-10-5	CITIZENS FINANCIAL GROUP ORD		05/11/2022	Morgan Stanley	444.000	17,042		0
191098-10-2	COCA COLA CONSOLIDATED ORD		08/05/2022	Morgan Stanley	36.000	17,986		0
19239V-30-2	COGENT COMMUNICATIONS HOLDINGS ORD		05/11/2022	Morgan Stanley	302.000	17,372		0
19260Q-10-7	COINBASE GLOBAL CL A ORD		11/01/2022	Morgan Stanley	257.000	16,540		0
21037T-10-9	CONSTELLATION ENERGY ORD		02/02/2022	Morgan Stanley	358.333	11,573		0
22160N-10-9	COSTAR GROUP ORD		02/09/2022	Morgan Stanley	173.000	12,290		0
23282W-60-5	CYTOKINETICS ORD		08/05/2022	Morgan Stanley	388.000	19,949		0
23804L-10-3	DATADOG CL A ORD		02/09/2022	Morgan Stanley	46.000	7,153		0
244199-10-5	DEERE ORD		05/11/2022	Morgan Stanley	48.000	17,624		0
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		05/11/2022	Morgan Stanley	165.000	17,506		0
256163-10-6	DOCUSIGN ORD		05/11/2022	Morgan Stanley	283.000	19,224		0
25809K-10-5	DOORDASH CL A ORD		11/01/2022	Morgan Stanley	392.000	17,633		0
260003-10-8	DOVER ORD		05/11/2022	Morgan Stanley	133.000	17,501		0
26875P-10-1	EOG RESOURCES ORD		05/11/2022	Morgan Stanley	145.000	17,794		0
26884L-10-9	EQT ORD		08/05/2022	Morgan Stanley	440.000	18,609		0
26969P-10-8	EAGLE MATERIALS ORD		05/11/2022	Morgan Stanley	146.000	17,145		0
269796-10-8	EAGLE PHARMACEUTICALS ORD		05/11/2022	Morgan Stanley	388.000	16,754		0
278865-10-0	ECOLAB ORD		05/11/2022	Morgan Stanley	108.000	17,402		0
281020-10-7	EDISON INTERNATIONAL ORD		08/05/2022	Morgan Stanley	263.000	18,008		0
28414H-10-3	ELANCO ANIMAL HEALTH ORD		08/05/2022	Morgan Stanley	954.000	18,477		0
29082K-10-5	EMBECTA ORD		04/01/2022	Morgan Stanley	20.800	619		0
291011-10-4	EMERSON ELECTRIC ORD		05/11/2022	Morgan Stanley	207.000	17,298		0
29109X-10-6	ASPEN TECHNOLOGY ORD		08/05/2022	Morgan Stanley	85.000	18,062		0
29261A-10-0	ENCOMPASS HEALTH ORD		07/01/2022	Morgan Stanley	273.000	13,503		0
29272W-10-9	ENERGIZER HOLDINGS ORD		05/11/2022	Morgan Stanley	558.000	17,625		0
293389-10-2	ENNIS ORD		05/11/2022	Morgan Stanley	991.000	17,324		0
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		05/11/2022	Morgan Stanley	321.000	22,190		0
29530P-10-2	ERIE INDEMNITY CL A ORD		08/05/2022	Morgan Stanley	86.000	18,359		0
29670G-10-2	ESSENTIAL UTILITIES ORD		05/11/2022	Morgan Stanley	653.000	28,248		0
29786A-10-6	ETSY ORD		08/05/2022	Morgan Stanley	166.000	18,106		0
30034W-10-6	EVERGY ORD		08/05/2022	Morgan Stanley	266.000	17,997		0
30040W-10-8	EVERSOURCE ENERGY ORD		08/05/2022	Morgan Stanley	199.000	17,915		0
30063P-10-5	EXACT SCIENCES ORD		08/05/2022	Morgan Stanley	368.000	17,342		0
30161N-10-1	EXELON ORD		02/02/2022	Morgan Stanley	1,075.000	27,471		0
30190A-10-4	F&G ANNUITIES AND LIFE ORD		12/01/2022	CORPORATE ACTION	30.192	578		0
30231G-10-2	EXXON MOBIL ORD		05/11/2022	Morgan Stanley	204.000	17,794		0
302491-30-3	FMC ORD		05/11/2022	Morgan Stanley	154.000	17,949		0
311900-10-4	FASTENAL ORD		08/05/2022	Morgan Stanley	347.000	18,322		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
320517-10-5	FIRST HORIZON ORD		05/11/2022	Morgan Stanley	794.000	17,348		0
336433-10-7	FIRST SOLAR ORD		08/05/2022	Morgan Stanley	183.000	18,710		0
337932-10-7	FIRSTENERGY ORD		08/05/2022	Morgan Stanley	468.000	17,838		0
338307-10-1	FIVE9 ORD		02/09/2022	Morgan Stanley	61.000	8,103		0
345370-86-0	FORD MOTOR ORD		05/11/2022	Morgan Stanley	1,835.000	23,736		0
358039-10-5	FRESHPET ORD		08/05/2022	Morgan Stanley	338.000	18,164		0
366651-10-7	GARTNER ORD		08/05/2022	Morgan Stanley	62.000	18,252		0
37045V-10-0	GENERAL MOTORS ORD		05/11/2022	Morgan Stanley	448.000	16,793		0
374163-10-3	GERON ORD		08/05/2022	Morgan Stanley	7,377.000	17,933		0
375558-10-3	GILEAD SCIENCES ORD		11/01/2022	Morgan Stanley	418.000	33,012		0
37940X-10-2	GLOBAL PAYMENTS ORD		05/11/2022	Morgan Stanley	146.000	17,225		0
38173M-10-2	GOLUB CAPITAL BDC ORD		08/05/2022	Morgan Stanley	2,426.000	35,480		0
40412C-10-1	HCA HEALTHCARE ORD		05/11/2022	Morgan Stanley	87.000	18,591		0
405217-10-0	HAIN CELESTIAL GROUP ORD		05/11/2022	Morgan Stanley	652.000	17,232		0
421946-10-4	HEALTHCARE REAL REIT ORD		07/20/2022	Morgan Stanley	1,046.000	27,914		0
422704-10-6	HECLA MINING ORD		05/11/2022	Morgan Stanley	3,977.000	17,267		0
423452-10-1	HELMERICH AND PAYNE ORD		08/05/2022	Morgan Stanley	464.000	18,865		0
426281-10-1	JACK HENRY AND ASSOCIATES ORD		05/11/2022	Morgan Stanley	97.000	17,273		0
437076-10-2	HOME DEPOT ORD		05/11/2022	Morgan Stanley	60.000	17,129		0
44109J-10-6	HOSTESS BRANDS CL A ORD		08/05/2022	Morgan Stanley	819.000	18,213		0
443573-10-0	HUBSPOT ORD		02/09/2022	Morgan Stanley	11.000	5,751		0
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		05/11/2022	Morgan Stanley	83.000	17,300		0
45168D-10-4	IDEXX LABORATORIES ORD		08/05/2022	Morgan Stanley	58.000	23,589		0
457030-10-4	INGLES MARKETS CL A ORD		08/05/2022	Morgan Stanley	184.000	18,121		0
457187-10-2	INGREDION ORD		08/05/2022	Morgan Stanley	199.000	18,203		0
45781V-10-1	INNOVATIVE INDUSTRIAL PPTY ORD		02/09/2022	Morgan Stanley	123.000	24,035		0
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		08/05/2022	Morgan Stanley	170.000	21,407		0
460146-10-3	INTERNATIONAL PAPER ORD		05/11/2022	Morgan Stanley	362.000	17,355		0
461202-10-3	INTUIT ORD		05/11/2022	Morgan Stanley	65.000	23,214		0
462222-10-0	IONIS PHARMACEUTICALS ORD		08/05/2022	Morgan Stanley	419.000	19,067		0
46333X-10-8	IRONWOOD PHARMA CL A ORD		05/11/2022	Morgan Stanley	1,526.000	17,470		0
46982L-10-8	JACOBS SOLUTIONS ORD		08/29/2022	Morgan Stanley	131.000	10,928		0
482480-10-0	KLA ORD		05/11/2022	Morgan Stanley	139.000	43,667		0
48576A-10-0	KARUNA THERAPEUTICS ORD		08/05/2022	Morgan Stanley	135.000	18,975		0
49271V-10-0	KEURIG DR PEPPER ORD		08/05/2022	Morgan Stanley	469.000	18,088		0
493267-10-8	KEYCORP ORD		05/11/2022	Morgan Stanley	916.000	17,151		0
49456B-10-1	KINDER MORGAN CL P ORD		05/11/2022	Morgan Stanley	936.000	17,461		0
50212V-10-0	LPL FINANCIAL HOLDINGS ORD		08/05/2022	Morgan Stanley	83.000	18,675		0
502175-10-2	LTC PROPERTIES REIT ORD		05/11/2022	Morgan Stanley	503.000	17,372		0
511637-10-0	LAKELAND BANCORP ORD		05/11/2022	Morgan Stanley	1,167.000	17,380		0
512807-10-8	LAM RESEARCH ORD		08/05/2022	Morgan Stanley	116.000	60,103		0
518439-10-4	ESTEE LAUDER CL A ORD		05/11/2022	Morgan Stanley	84.000	19,436		0
526107-10-7	LENNOX INTERNATIONAL ORD		05/11/2022	Morgan Stanley	80.000	16,881		0
549498-10-3	LUCID GROUP ORD		08/05/2022	Morgan Stanley	978.000	17,574		0
550021-10-9	LULULEMON ATHLETICA ORD	C	05/11/2022	Morgan Stanley	59.000	17,334		0
55087P-10-4	LYFT CL A ORD		08/05/2022	Morgan Stanley	1,044.000	20,999		0
55261F-10-4	M&T BANK ORD		08/05/2022	Morgan Stanley	103.000	18,411		0
552690-10-9	MDU RESOURCES GROUP ORD		05/11/2022	Morgan Stanley	691.000	17,467		0
55354G-10-0	MSCI ORD		05/11/2022	Morgan Stanley	63.000	24,503		0
570535-10-4	MARKEL ORD		05/11/2022	Morgan Stanley	13.000	16,826		0
57060D-10-8	MARKETAXESS HOLDINGS ORD		08/05/2022	Morgan Stanley	67.000	17,659		0
571748-10-2	MARSH & MCLENNAN ORD		05/11/2022	Morgan Stanley	115.000	17,985		0
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		05/11/2022	Morgan Stanley	180.000	30,164		0
573874-10-4	MARVELL TECHNOLOGY ORD		05/11/2022	Morgan Stanley	692.000	38,247		0
57667L-10-7	MATCH GROUP ORD		05/11/2022	Morgan Stanley	270.000	18,922		0

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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
594918-10-4	MICROSOFT ORD		11/01/2022	Morgan Stanley	73.000	16,652		0
595017-10-4	MICROCHIP TECHNOLOGY ORD		08/05/2022	Morgan Stanley	411.000	29,173		0
595112-10-3	MICRON TECHNOLOGY ORD		05/11/2022	Morgan Stanley	252.000	16,929		0
60468T-10-5	MIRATI THERAPEUTICS ORD		08/05/2022	Morgan Stanley	233.000	20,170		0
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		05/11/2022	Morgan Stanley	316.000	17,630		0
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		11/01/2022	Morgan Stanley	277.000	17,192		0
609839-10-5	MONOLITHIC POWER SYSTEMS ORD		08/05/2022	Morgan Stanley	34.000	18,074		0
61174X-10-9	MONSTER BEVERAGE ORD		05/11/2022	Morgan Stanley	206.000	17,603		0
615369-10-5	MOODYS ORD		05/11/2022	Morgan Stanley	61.000	17,291		0
617446-44-8	MORGAN STANLEY ORD		05/11/2022	Morgan Stanley	216.000	17,170		0
61945C-10-3	MOSAIC ORD		05/11/2022	Morgan Stanley	369.000	22,204		0
620076-30-7	MOTOROLA SOLUTIONS ORD		05/11/2022	Morgan Stanley	85.000	17,264		0
632307-10-4	NATERA ORD		08/05/2022	Morgan Stanley	356.000	18,276		0
635906-10-0	NATIONAL HEALTHCARE ORD		08/05/2022	Morgan Stanley	264.000	18,068		0
63633D-10-4	NATIONAL HEALTH INVESTORS REIT ORD		05/11/2022	Morgan Stanley	333.000	17,529		0
640268-10-8	NEKTAR THERAPEUTICS ORD		08/05/2022	Morgan Stanley	4,106.000	19,650		0
64110L-10-6	NETFLIX ORD		05/11/2022	Morgan Stanley	98.000	16,355		0
651229-10-6	NEWELL BRANDS ORD		05/11/2022	Morgan Stanley	766.000	16,828		0
65339F-10-1	NEXTERA ENERGY ORD		05/11/2022	Morgan Stanley	692.000	49,198		0
65406E-10-2	NICOLET BANKSHARES ORD		05/11/2022	Morgan Stanley	220.000	17,305		0
654106-10-3	NIKE CL B ORD		05/11/2022	Morgan Stanley	185.000	20,046		0
655844-10-8	NORFOLK SOUTHERN ORD		05/11/2022	Morgan Stanley	71.000	17,574		0
670002-40-1	NOVAVAX ORD		08/05/2022	Morgan Stanley	293.000	17,582		0
670346-10-5	NUCOR ORD		05/11/2022	Morgan Stanley	134.000	17,116		0
67059N-10-8	NUTANIX CL A ORD		08/05/2022	Morgan Stanley	1,079.000	18,009		0
679295-10-5	OKTA CL A ORD		05/11/2022	Morgan Stanley	203.000	17,129		0
679580-10-0	OLD DOMINION FREIGHT LINE ORD		08/05/2022	Morgan Stanley	61.000	18,336		0
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD		05/11/2022	Morgan Stanley	780.000	17,297		0
682680-10-3	ONEOK ORD		05/11/2022	Morgan Stanley	277.000	17,263		0
68622V-10-6	ORGANON ORD		08/05/2022	Morgan Stanley	560.000	17,643		0
686688-10-2	ORMAT TECH ORD		05/11/2022	Morgan Stanley	231.000	16,707		0
689648-10-3	OTTER TAIL ORD		05/11/2022	Morgan Stanley	278.000	17,485		0
69331C-10-8	PG&E ORD		05/11/2022	Morgan Stanley	1,473.000	17,772		0
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		05/11/2022	Morgan Stanley	107.000	17,303		0
693506-10-7	PPG INDUSTRIES ORD		05/11/2022	Morgan Stanley	139.000	17,415		0
693718-10-8	PACCAR ORD		05/11/2022	Morgan Stanley	207.000	17,204		0
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		08/05/2022	Morgan Stanley	1,603.000	18,258		0
718546-10-4	PHILLIPS 66 ORD		05/11/2022	Morgan Stanley	194.000	17,875		0
71943U-10-4	PHYSICIANS REALTY REIT ORD		05/11/2022	Morgan Stanley	990.000	17,185		0
72147K-10-8	PILGRIMS PRIDE ORD		05/11/2022	Morgan Stanley	609.000	17,102		0
723484-10-1	PINNACLE WEST ORD		05/11/2022	Morgan Stanley	239.000	17,686		0
72352L-10-6	PINTEREST CL A ORD		02/09/2022	Morgan Stanley	739.000	19,805		0
723787-10-7	PIONEER NATURAL RESOURCE ORD		05/11/2022	Morgan Stanley	69.000	17,410		0
73278L-10-5	POOL ORD		08/05/2022	Morgan Stanley	49.000	18,184		0
737446-10-4	POST HOLDINGS ORD		08/05/2022	Morgan Stanley	207.000	18,630		0
74051N-10-2	PREMIER CL A ORD		05/11/2022	Morgan Stanley	474.000	17,281		0
74144T-10-8	T ROWE PRICE GROUP ORD		05/11/2022	Morgan Stanley	141.000	16,318		0
741511-10-9	PRICESMART ORD		05/11/2022	Morgan Stanley	227.000	17,143		0
742718-10-9	PROCTER & GAMBLE ORD		11/01/2022	Morgan Stanley	127.000	17,041		0
743315-10-3	PROGRESSIVE ORD		05/11/2022	Morgan Stanley	236.000	25,603		0
74340W-10-3	PROLOGIS REIT		10/03/2022	Morgan Stanley	165.775	11,238		0
744320-10-2	PRUDENTIAL FINANCIAL ORD		05/11/2022	Morgan Stanley	166.000	17,230		0
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		08/05/2022	Morgan Stanley	280.000	18,063		0
747525-10-3	QUALCOMM ORD		05/11/2022	Morgan Stanley	127.000	16,843		0
74762E-10-2	QUANTA SERVICES ORD		08/05/2022	Morgan Stanley	136.000	18,660		0

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74982T-10-3	RXO ORD		11/01/2022	Morgan Stanley	233.000	2,594		0
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		05/11/2022	Morgan Stanley	417.000	39,164		0
76131N-10-1	RETAIL OPPORTUNITY INVEST REIT ORD		08/05/2022	Morgan Stanley	1,061.000	18,178		0
76171L-10-6	REYNOLDS CONSUMER PRODUCTS ORD		08/05/2022	Morgan Stanley	624.000	18,130		0
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		08/05/2022	Morgan Stanley	502.000	17,642		0
770700-10-2	ROBINHOOD MARKETS CL A ORD		11/01/2022	Morgan Stanley	1,459.000	17,195		0
771049-10-3	ROBLOX CL A ORD		11/01/2022	Morgan Stanley	381.000	16,968		0
773903-10-9	ROCKWELL AUTOMAT ORD		05/11/2022	Morgan Stanley	85.000	16,986		0
778296-10-3	ROSS STORES ORD		08/05/2022	Morgan Stanley	568.000	49,155		0
78409V-10-4	S&P GLOBAL ORD		05/11/2022	Morgan Stanley	54.000	17,675		0
784305-10-4	SJW GROUP ORD		08/05/2022	Morgan Stanley	270.000	17,697		0
78486Q-10-1	SVB FINANCIAL GROUP ORD		08/05/2022	Morgan Stanley	44.000	18,248		0
806407-10-2	HENRY SCHEIN ORD		05/11/2022	Morgan Stanley	205.000	17,480		0
806857-10-8	SCHLUMBERGER ORD		05/11/2022	Morgan Stanley	458.000	17,650		0
816851-10-9	SEMPRA ORD		08/05/2022	Morgan Stanley	112.000	17,909		0
817070-50-1	SENECA FOODS CL A ORD		05/11/2022	Morgan Stanley	333.000	17,800		0
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD		08/05/2022	Morgan Stanley	280.000	18,060		0
81762P-10-2	SERVICENOW ORD		02/09/2022	Morgan Stanley	9.000	5,526		0
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS ORD		05/11/2022	Morgan Stanley	858.000	17,654		0
824348-10-6	SHERWIN WILLIAMS ORD		05/11/2022	Morgan Stanley	65.000	17,304		0
82900L-10-2	SIMPLY GOOD FOODS ORD		08/05/2022	Morgan Stanley	540.000	18,187		0
83012A-10-9	SIXTH STREET SPECIALTY LENDING ORD		05/11/2022	Morgan Stanley	803.000	17,183		0
83088M-10-2	SKYWORKS SOLUTIONS ORD		05/11/2022	Morgan Stanley	169.000	16,949		0
833445-10-9	SNOWFLAKE CL A ORD		05/11/2022	Morgan Stanley	121.000	16,166		0
835495-10-2	SONOCO PRODUCTS ORD		05/11/2022	Morgan Stanley	298.000	17,278		0
838518-10-8	S JERSEY INDS ORD		05/11/2022	Morgan Stanley	511.000	17,170		0
847215-10-0	SPARTANNASH ORD		05/11/2022	Morgan Stanley	526.000	17,266		0
848637-10-4	SPLUNK ORD		05/11/2022	Morgan Stanley	183.000	16,139		0
85208M-10-2	SPROUTS FARMERS MARKET ORD		05/11/2022	Morgan Stanley	676.000	16,566		0
852234-10-3	BLOCK CL A ORD		05/11/2022	Morgan Stanley	308.000	21,846		0
854502-10-1	STANLEY BLACK AND DECKER ORD		05/11/2022	Morgan Stanley	143.000	17,056		0
857477-10-3	STATE STREET ORD		05/11/2022	Morgan Stanley	256.000	17,151		0
861025-10-4	STOCK YARDS BANCORP ORD		08/05/2022	Morgan Stanley	269.000	18,458		0
872590-10-4	T MOBILE US ORD		05/11/2022	Morgan Stanley	395.000	48,933		0
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		05/23/2022	Unknown	94.598	11,606		0
87901J-10-5	TEGNA ORD		05/11/2022	Morgan Stanley	815.000	17,759		0
87918A-10-5	TELADOC HEALTH ORD		08/05/2022	Morgan Stanley	484.000	17,828		0
88160R-10-1	TESLA ORD		05/11/2022	Morgan Stanley	49.000	35,825		0
88262P-10-2	TEXAS PACIFIC LAND ORD		08/05/2022	Morgan Stanley	11.000	18,237		0
893641-10-0	TRANSDIGM GROUP ORD		08/05/2022	Morgan Stanley	31.000	19,716		0
89417E-10-9	TRAVELERS COMPANIES ORD		08/05/2022	Morgan Stanley	115.000	18,274		0
89469A-10-4	TREEHOUSE FOODS ORD		05/11/2022	Morgan Stanley	463.000	17,144		0
89832Q-10-9	TRUIST FINANCIAL ORD		05/11/2022	Morgan Stanley	365.000	17,288		0
90138F-10-2	TWILIO CL A ORD		05/11/2022	Morgan Stanley	253.000	23,494		0
902681-10-5	UGI ORD		05/11/2022	Morgan Stanley	467.000	17,863		0
90353T-10-0	UBER TECHNOLOGIES ORD		05/11/2022	Morgan Stanley	732.000	16,579		0
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD		08/05/2022	Morgan Stanley	325.000	17,860		0
907818-10-8	UNION PACIFIC ORD		05/11/2022	Morgan Stanley	78.000	17,514		0
91307C-10-2	UNITED THERAPEUTICS ORD		05/11/2022	Morgan Stanley	97.000	17,480		0
91324P-10-2	UNITEDHEALTH GRP ORD		05/11/2022	Morgan Stanley	96.000	46,784		0
913259-10-7	UNITIL ORD		05/11/2022	Morgan Stanley	329.000	17,943		0
918204-10-8	VF ORD		05/11/2022	Morgan Stanley	373.000	17,006		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		08/05/2022	Morgan Stanley	408.000	18,250		0
92532F-10-0	VERTEX PHARMACEUTICALS ORD		05/11/2022	Morgan Stanley	208.000	48,887		0
92556V-10-6	VIATRIS ORD		05/11/2022	Morgan Stanley	1,658.000	17,293		0

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928254-10-1	VIRTU FINANCIAL CL A ORD		05/11/2022	Morgan Stanley	655.000	17,126		0
92847W-10-3	VITAL FARMS ORD		08/05/2022	Morgan Stanley	1,349.000	18,185		0
928563-40-2	VMWARE CL A ORD		08/05/2022	Morgan Stanley	155.000	18,151		0
929236-10-7	WD-40 ORD		05/11/2022	Morgan Stanley	94.000	16,695		0
929740-10-8	WABTEC ORD		08/05/2022	Morgan Stanley	201.000	19,089		0
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		04/11/2022	Morgan Stanley	2,181.622	56,857		0
947890-10-9	WEBSTER FINANCIAL ORD		01/31/2022	Morgan Stanley	1,818.664	86,011		0
949746-10-1	WELLS FARGO ORD		05/11/2022	Morgan Stanley	402.000	17,250		0
969457-10-0	WILLIAMS ORD		08/05/2022	Morgan Stanley	569.000	18,299		0
969904-10-1	WILLIAMS SONOMA ORD		08/05/2022	Morgan Stanley	125.000	18,310		0
977852-10-2	WOLFSPEED ORD		11/01/2022	Morgan Stanley	216.000	16,701		0
98138H-10-1	WORKDAY CL A ORD		02/09/2022	Morgan Stanley	21.000	5,112		0
983793-10-0	XPO LOGISTICS ORD		11/01/2022	Morgan Stanley	233.000	4,215		0
98419M-10-0	XYLEM ORD		05/11/2022	Morgan Stanley	222.000	18,059		0
98954M-10-1	ZILLOW GROUP CL A ORD		08/05/2022	Morgan Stanley	476.000	17,521		0
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		03/01/2022	Morgan Stanley	164.000	15,582		0
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD		11/01/2022	Morgan Stanley	383.000	16,878		0
98980G-10-2	ZSCALER ORD		11/01/2022	Morgan Stanley	111.000	16,690		0
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		05/11/2022	Morgan Stanley	197.000	16,907		0
G01767-10-5	ALKERMES ORD	C	08/05/2022	Morgan Stanley	701.000	17,891		0
G0403H-10-8	AON CL A ORD	C	05/11/2022	Morgan Stanley	162.000	44,589		0
G1110E-10-7	BIOHAVEN ORD		10/04/2022	Unknown	61.500	510		0
G1151C-10-1	ACCENTURE CL A ORD	C	11/01/2022	Morgan Stanley	224.000	63,094		0
G36738-10-5	FRESH DEL MONTE PRODUCE ORD		08/05/2022	Morgan Stanley	630.000	18,514		0
G4412G-10-1	HERBALIFE NUTR		08/05/2022	Morgan Stanley	652.000	17,914		0
G50871-10-5	JAZZ PHARMACEUTICALS ORD	C	08/05/2022	Morgan Stanley	120.000	18,359		0
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	05/11/2022	Morgan Stanley	339.000	17,442		0
G5494J-10-3	LINDE ORD	C	08/05/2022	Morgan Stanley	342.000	103,063		0
G5960L-10-3	MEDTRONIC ORD	C	05/11/2022	Morgan Stanley	480.000	48,384		0
G6095L-10-9	APTIV ORD	C	08/05/2022	Morgan Stanley	271.000	26,498		0
G6674U-10-8	NOVOCURE ORD	C	11/01/2022	Morgan Stanley	241.000	17,520		0
G7709Q-10-4	ROYALTY PHARMA CL A ORD		05/11/2022	Morgan Stanley	460.000	17,848		0
G97822-10-3	PERRIGO ORD	C	05/11/2022	Morgan Stanley	536.000	17,999		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,176,879	XXX	0
922908-74-4	VANGUARD VAL IDX ETF		12/28/2022	Morgan Stanley	148.973	20,387		0
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						20,387	XXX	0
92835#-10-4	Vision Service Plan Insurance Company, Missouri		08/01/2022	Transfer	4,490.000	673,500		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						673,500	XXX	0
5989999997. Total - Common Stocks - Part 3						6,870,766	XXX	0
5989999998. Total - Common Stocks - Part 5						473,903	XXX	0
5989999999. Total - Common Stocks						7,344,669	XXX	0
5999999999. Total - Preferred and Common Stocks						7,353,430	XXX	0
6009999999 - Totals						12,807,069	XXX	80,632

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
912828-XR-6	UNITED STATES TREASURY		05/31/2022	Maturity @ 100.00		310,000	310,000	312,530	310,742	0	(742)	0	(742)	0	310,000	0	0	0	2,713	05/31/2022
0109999999. Subtotal - Bonds - U.S. Governments						310,000	310,000	312,530	310,742	0	(742)	0	(742)	0	310,000	0	0	0	2,713	XXX
13063D-AD-0	CALIFORNIA ST		04/01/2022	Maturity @ 100.00		1,000,000	1,000,000	1,002,010	1,000,107	0	(107)	0	(107)	0	1,000,000	0	0	0	11,835	04/01/2022
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,000,000	1,000,000	1,002,010	1,000,107	0	(107)	0	(107)	0	1,000,000	0	0	0	11,835	XXX
06406R-AC-1	BANK OF NEW YORK MELLON CORP		05/16/2022	Call @ 100.00		5,200,000	5,200,000	5,340,660	5,246,103	0	(46,103)	0	(46,103)	0	5,200,000	0	0	0	69,186	05/16/2023
166764-AT-7	CHEVRON CORP		02/03/2022	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,046	03/03/2022
68389X-BB-0	ORACLE CORP		05/15/2022	Maturity @ 100.00		530,000	530,000	516,725	528,586	0	1,414	0	1,414	0	530,000	0	0	0	6,625	05/15/2022
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,730,000	6,730,000	6,857,385	6,774,689	0	(44,689)	0	(44,689)	0	6,730,000	0	0	0	85,857	XXX
2509999997. Total - Bonds - Part 4						8,040,000	8,040,000	8,171,925	8,085,538	0	(45,538)	0	(45,538)	0	8,040,000	0	0	0	100,405	XXX
2509999998. Total - Bonds - Part 5									0											XXX
2509999999. Total - Bonds						8,040,000	8,040,000	8,171,925	8,085,538	0	(45,538)	0	(45,538)	0	8,040,000	0	0	0	100,405	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX		0											XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
00206R-10-2	AT&T ORD		04/11/2022	Unknown	6,480.000	192,552		192,552	159,408	33,144	0	0	33,144	0	192,552	0	0	0	3,370	
003654-10-0	ABIOMED ORD		12/28/2022	Morgan Stanley	73.000	27,740		10,969	10,969	(15,250)	0	0	(15,250)	0	10,969	0	16,771	16,771	0	
003881-30-7	ACACIA RESEARCH ORD		05/11/2022	Morgan Stanley	4,614.000	21,593		14,765	14,765	(8,905)	0	0	(8,905)	0	14,765	0	6,829	6,829	0	
00508Y-10-2	ACUITY BRANDS ORD		05/11/2022	Morgan Stanley	406.000	65,576		54,745	54,745	0	0	0	0	0	54,745	0	10,831	10,831	0	
007903-10-7	ADVANCED MICRO DEVICES ORD		08/05/2022	Morgan Stanley	561.955	53,028		9,626	0	0	0	0	0	0	9,626	0	43,403	43,403	0	
012348-10-8	ALBANY INTERNATIONAL CL A ORD		05/11/2022	Morgan Stanley	220.000	17,446		14,919	14,919	(1,343)	0	0	(1,343)	0	14,919	0	2,527	2,527	25	
012653-10-1	ALBEMARLE ORD		08/05/2022	Morgan Stanley	440.000	96,317		39,353	39,353	(45,722)	0	0	(45,722)	0	39,353	0	56,964	56,964	289	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		08/05/2022	Morgan Stanley	268.000	42,962		38,649	38,649	0	0	0	0	0	38,649	0	4,314	4,314	191	
017175-10-0	ALLEGHANY ORD		08/05/2022	Morgan Stanley	26.000	21,775		14,021	14,021	(3,337)	0	0	(3,337)	0	14,021	0	7,754	7,754	0	
01741R-10-2	ALLEGHENY TECHNOLOGIES ORD		05/11/2022	Morgan Stanley	1,519.000	39,502		24,873	24,873	0	0	0	0	0	24,873	0	14,629	14,629	0	
02079K-10-7	ALPHABET CL C ORD		08/05/2022	Morgan Stanley	163.000	41,005		18,157	18,157	0	0	0	0	0	18,157	0	22,848	22,848	0	
02156K-10-3	ALTICE USA CL A ORD		05/11/2022	Morgan Stanley	472.000	4,224		10,950	10,950	3,313	0	0	3,313	0	10,950	0	(6,726)	(6,726)	0	
02215L-20-9	KINETIK HOLDINGS CL A ORD		08/05/2022	Morgan Stanley	546.000	21,135		18,870	18,870	2,132	0	0	2,132	0	18,870	0	2,265	2,265	819	
023139-88-4	AMBAC FINANCIAL GROUP ORD		05/11/2022	Morgan Stanley	923.000	7,229		11,621	11,621	(3,194)	0	0	(3,194)	0	11,621	0	(4,392)	(4,392)	0	
023608-10-2	AMEREN ORD		05/11/2022	Morgan Stanley	150.000	14,122		11,144	11,144	(2,208)	0	0	(2,208)	0	11,144	0	2,978	2,978	89	
024835-10-0	AMERICAN CAMPUS COMM REIT ORD		08/10/2022	Morgan Stanley	399.000	26,123		11,128	11,128	(11,731)	0	0	(11,731)	0	11,128	0	14,994	14,994	188	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		05/11/2022	Morgan Stanley	586.000	34,604		25,206	25,206	(6,684)	0	0	(6,684)	0	25,206	0	9,398	9,398	162	
030420-10-3	AMERICAN WATER WORKS ORD		05/11/2022	Morgan Stanley	133.000	19,118		16,162	16,162	(8,956)	0	0	(8,956)	0	16,162	0	2,955	2,955	167	
03073E-10-5	AMERISOURCEBERGEN ORD		05/11/2022	Morgan Stanley	127.000	20,597		10,959	10,959	(5,918)	0	0	(5,918)	0	10,959	0	9,638	9,638	58	
031162-10-0	AMGEN ORD		05/11/2022	Morgan Stanley	72.000	17,353		14,573	14,573	(1,277)	0	0	(1,277)	0	14,573	0	2,780	2,780	89	
036752-10-3	ANTHEM ORD		05/11/2022	Morgan Stanley	195.000	95,197		52,764	52,764	(37,626)	0	0	(37,626)	0	52,764	0	42,433	42,433	250	
037833-10-0	APPLE ORD		08/05/2022	Morgan Stanley	639.000	96,191		12,450	12,450	(81,944)	0	0	(81,944)	0	12,450	0	83,741	83,741	292	
038222-10-5	APPLIED MATERIAL ORD		08/05/2022	Morgan Stanley	436.000	46,816		17,050	17,050	0	0	0	0	0	17,050	0	29,766	29,766	71	
042744-10-2	ARROW FINANCIAL ORD		09/23/2022	Morgan Stanley	0.680	21		17	17	0	0	0	0	0	17	0	4	4	0	
049560-10-5	ATMOS ENERGY ORD		05/11/2022	Morgan Stanley	774.000	87,717		83,943	83,943	2,851	0	0	2,851	0	83,943	0	3,774	3,774	526	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		08/05/2022	Morgan Stanley	74.000	18,228		10,334	10,334	0	0	0	0	0	10,334	0	7,894	7,894	77	
05338G-10-6	AVALARA ORD		05/11/2022	Morgan Stanley	98.000	7,043		14,857	14,857	2,204	0	0	2,204	0	14,857	0	(7,814)	(7,814)	0	
05379B-10-7	AVISTA ORD		05/11/2022	Morgan Stanley	576.000	24,837		22,596	22,596	(1,878)	0	0	(1,878)	0	22,596	0	2,241	2,241	253	
05464C-10-1	AXON ENTERPRISE ORD		05/11/2022	Morgan Stanley	106.000	8,910		19,296	19,296	2,654	0	0	2,654	0	19,296	0	(10,386)	(10,386)	0	
055645-30-3	BRT APARTMENTS ORD		08/05/2022	Morgan Stanley	1,139.000	25,131		10,410	10,410	(16,914)	0	0	(16,914)	0	10,410	0	14,720	14,720	809	
062540-10-9	BANK OF HAWAII ORD		05/11/2022	Morgan Stanley	659.000	48,943		42,112	42,112	(13,086)	0	0	(13,086)	0	42,112	0	6,831	6,831	461	
070830-10-4	BATH AND BODY WORKS ORD		05/11/2022	Morgan Stanley	1,150.000	55,461		10,093	10,093	(70,165)	0	0	(70,165)	0	10,093	0	45,368	45,368	230	
075887-10-9	BECTON DICKINSON ORD		04/01/2022	Adjustment	253.000	54,384		54,384	63,624	(9,240)	0	0	(9,240)	0	54,384	0	0	0	220	
084423-10-2	WR BERKLEY ORD		03/24/2022	Unknown	0.500	33		18	32	(14)	0	0	(14)	0	18	0	15	15	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		08/05/2022	Morgan Stanley	62.000	18,102		10,395	10,395	(4,364)	0	0	(4,364)	0	10,395	0	7,708	7,708	0	
08862E-10-9	BEYOND MEAT ORD		05/11/2022	Morgan Stanley	305.000	8,089		21,420	21,420	1,546	0	0	1,546	0	21,420	0	(13,332)	(13,332)	0	
09247X-10-1	BLACKROCK ORD		05/11/2022	Morgan Stanley	75.000	45,088		33,714	33,714	(34,953)	0	0	(34,953)	0	33,714	0	11,374	11,374	366	
099724-10-6	BORGWARNER ORD		08/05/2022	Morgan Stanley	569.000	21,474		19,454	19,454	(6,799)	0	0	(6,799)	0	19,454	0	2,020	2,020	185	
100557-10-7	BOSTON BEER CL A ORD		05/11/2022	Morgan Stanley	28.000	9,542		20,345	20,345	6,203	0	0	6,203	0	20,345	0	(10,803)	(10,803)	0	
103304-10-1	BOYD GAMING ORD		05/11/2022	Morgan Stanley	318.000	16,946		4,298	4,298	0	0	0	0	0	4,298	0	12,649	12,649	0	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD		05/11/2022	Morgan Stanley	113.000	8,851		11,018	11,018	(3,207)	0	0	(3,207)	0	11,018	0	(2,166)	(2,166)	0	
110122-10-8	BRISTOL MYERS SQUIBB ORD		08/05/2022	Morgan Stanley	1,035.000	74,565		59,895	59,895	0	0	0	0	0	59,895	0	14,669	14,669	559	
11284V-10-5	BROOKFIELD RENEWABLE CL A ORD		05/11/2022	Morgan Stanley	493.000	17,108		12,113	12,113	(6,044)	0	0	(6,044)	0	12,113	0	4,995	4,995	134	
114340-10-2	AZENTA ORD		08/05/2022	Morgan Stanley	1,099.000	77,006		27,770	27,770	(85,547)	0	0	(85,547)	0	27,770	0	49,235	49,235	0	
115637-20-9	BROWN FORMAN CL B ORD		05/11/2022	Morgan Stanley	270.000	17,489		21,487	21,487	1,814	0	0	1,814	0	21,487	0	(3,998)	(3,998)	51	
12514G-10-8	CDW ORD		08/05/2022	Morgan Stanley	108.000	19,420		13,482	13,482	0	0	0	0	0	13,482	0	5,938	5,938	54	
125523-10-0	CIGNA ORD		05/11/2022	Morgan Stanley	282.000	74,045		48,924	48,924	(15,831)	0	0	(15,831)	0	48,924	0	25,121	25,121	316	
126408-10-3	CSX ORD		08/05/2022	Morgan Stanley	2,384.000	79,035		16,713	16,713	(69,843)	0	0	(69,843)	0	16,713	0	62,322	62,322	299	
12685J-10-5	CABLE ONE ORD		05/11/2022	Morgan Stanley	7.000	7,564		11,523	11,523	(821)	0	0	(821)	0	11,523	0	(3,959)	(3,959)	19	
134429-10-9	CAMPBELL SOUP ORD		08/05/2022	Morgan Stanley	209.000	10,301		9,950	9,950	867	0	0	867	0	9,950	0	351	351	232	
139674-10-5	CAPITAL CITY BANK ORD		08/05/2022	Morgan Stanley	570.000	18,861		10,984	10,984	(4,064)	0	0	(4,064)	0	10,984	0	7,877	7,877	182	
14057J-10-1	CAPITOL FEDERAL FINANCIAL ORD		05/11/2022	Morgan Stanley	1,964.000	18,933		22,036	22,036	(216)	0	0	(216)	0	22,036	0	(3,103)	(3,103)	334	
14161W-10-5	CARDLYTICS ORD		05/11/2022	Morgan Stanley	220.000	6,377		19,642	19,642	5,102	0	0	5,102	0	19,642	0	(13,264)	(13,264)	0	
143658-30-0	CARNIVAL ORD		08/05/2022	Morgan Stanley	1,095.000	10,775		13,047	13,047	(8,984)	0	0	(8,984)	0	13,047	0	(2,272)	(2,272)	0	
146869-10-2	CARVANA CL A ORD		05/11/2022	Morgan Stanley	212.000	6,550		12,913	12,913	(36,227)	0	0	(36,227)	0	12,913	0	(6,363)	(6,363)	0	
15135B-10-1	CENTENE ORD		08/05/2022	Morgan Stanley	195.000	18,055		11,723	11,723	0	0	0	0	0	11,723	0	6,331	6,331	0	
156782-10-4	CERNER ORD		06/09/2022	Morgan Stanley	244.000	23,180		15,606	15,606	(7,054)	0	0	(7,054)	0	15,606	0	7,574	7,574	132	
15961R-10-5	CHARGEPOINT HOLDINGS, INC.		05/11/2022	Morgan Stanley	861.000	7,625		20,001	20,001	3,599	0	0	3,599	0	20,001	0	(12,376)	(12,376)	0	
159864-10-7	CHRLS RIVER LABS ORD		08/05/2022	Morgan Stanley	335.000	74,692		46,642	46,642	(79,580)	0	0	(79,580)	0	46,642	0	28,050	28,050	0	
163072-10-1	CHEESECAKE FACTORY ORD		05/11/2022	Morgan Stanley	990.000	32,461		44,443	44,443	4,627	0	0	4,627	0	44,443	0	(11,982)	(11,982)	267	
171340-10-2	CHURCH AND DWIGHT ORD		05/11/2022	Morgan Stanley	277.000	27,133		19,926	19,926	(8,467)	0	0	(8,467)	0	19,926	0	7,208	7,208	73	
191216-10-0	COCA-COLA ORD		05/11/2022	Morgan Stanley	271.000	17,494		12,648	12,648	0	0	0	0	0	12,648	0	4,846	4,846	0	
194162-10-3	COLGATE PALMOLIVE ORD		08/05/2022	Morgan Stanley	339.000	27,209		22,762	22,762	(1,738)	0	0	(1,738)	0	22,762	0	4,447	4,447	370	
205887-10-2	CONAGRA BRANDS ORD		08/05/2022	Morgan Stanley	461.000	15,828		14,429	14,429	(1,314)	0	0	(1,314)	0	14,429	0	1,399	1,399	440	
21037T-10-9	CONSTELLATION ENERGY ORD		02/02/2022	Morgan Stanley	0.333	16		11	0	0	0	0	0	0	11	0	5	5	0	
22266L-10-6	COUPA SOFTWARE ORD		05/11/2022	Morgan Stanley	119.000	7,691		17,473	17,473	(1,334)	0	0	(1,334)	0	17,473	0	(9,783)	(9,783)	0	
231021-10-6	CUMMINS ORD		05/11/2022	Morgan Stanley	189.000	37,432		5,011	5,011	0	0	0	0	0	5,011	0	32,421	32,421	0	
23282W-60-5	CYTOKINETICS ORD		05/11/2022	Morgan Stanley	568.000	21,056		12,292	12,292	(13,598)	0	0	(13,598)	0	12,292	0	8,764	8,764	0	
23331A-10-9	D R HORTON ORD		08/05/2022	Morgan Stanley	574.000	40,870		6,588	6,588	0	0	0	0	0	6,588	0	34,282	34,282	201	
23355L-10-6	DXC TECHNOLOGY ORD		05/11/2022	Morgan Stanley	885.000	24,582		11,965	11,965	(16,523)	0	0	(16,523)	0	11,965	0	12,617	12,617	0	
24823R-10-5	DENALI THERAPEUTICS ORD		05/11/2022	Morgan Stanley	219.000	4,556		14,272	14,272	4,505	0	0	4,505	0	14,272	0	(9,716)	(9,716)	0	
24906P-10-9	DENTSPLY SIRONA ORD		08/05/2022	Morgan Stanley	291.000	10,726		10,979	10,979	(5,255)	0	0	(5,255)	0	10,979	0	(254)	(254)	105	
25179M-10-3	DEVON ENERGY ORD		05/11/2022	Morgan Stanley	618.000	40,515		12,873	12,873	0	0	0	0	0	12,873	0	27,642	27,642	0	
25470F-30-2	DISCOVERY SRS C ORD		04/08/2022	Unknown	614.000	11,101		11,101	14,061	(2,959)	0	0	(2,959)	0	11,101	0	0	0	0	
25746U-10-9	DOMINION ENERGY ORD		08/05/2022	Morgan Stanley	647.000	53,282		47,949	47,949	(2,879)	0	0	(2,879)	0	47,949	0	5,332	5,332	864	
25809K-10-5	DOORDASH CL A ORD		05/11/2022	Morgan Stanley	105.000	6,200		18,273	18,273	2,639	0	0	2,639	0	18,273	0	(12,073)	(12,073)	0	
26142R-10-4	DRAFTKINGS CL A ORD		02/09/2022	Morgan Stanley	374.000	8,759		18,898	10,274	8,624	0	0	8,624	0	18,898	0	(10,139)	(10,139)	0	
264411-50-5	DUKE REALTY REIT ORD		10/03/2022	Adjustment	349.000	11,238		11,238	11,238	(11,671)	0	0	(11,671)	0	11,238	0	0	0	293	
26441C-20-4	DUKE ENERGY ORD		08/05/2022	Morgan Stanley	197.000	21,460		16,006	16,006	0	0	0	0	0	16,006	0	5,453	5,453	194	
277432-10-0	EASTMAN CHEMICAL ORD		05/11/2022	Morgan Stanley	283.000	29,067		4,442	4,442	0	0	0	0	0	4,442	0	24,625	24,625	0	
281020-10-7	EDISON INTERNATIONAL ORD		05/11/2022	Morgan Stanley	300.000	20,628		15,951	15,951	(4,524)	0	0	(4,524)	0	15,951	0	4,677	4,677	420	
29082K-10-5	EMBECTA ORD		08/05/2022	Morgan Stanley	17.800	547		530	0	0	0	0	0	0	530	0	17	17	0	
297178-10-5	ESSEX PROPERTY REIT ORD		05/11/2022	Morgan Stanley	101.000	29,218		31,136	31,136	0	0	0	0	0	31,136	0	(1,918)	(1,918)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
29786A-10-6	ETSY ORD		05/11/2022	Morgan Stanley	118.000	9,214		13,132	13,132	(12,703)	0	0	(12,703)	0	13,132	0	(3,918)	(3,918)	0	
30034W-10-6	EVERGY ORD		05/11/2022	Morgan Stanley	265.000	17,819		15,338	15,338	(2,843)	0	0	(2,843)	0	15,338	0	2,480	2,480	152	
30040W-10-8	EVERSOURCE ENERGY ORD		05/11/2022	Morgan Stanley	215.000	19,355		17,649	17,649	(1,911)	0	0	(1,911)	0	17,649	0	1,706	1,706	137	
30063P-10-5	EXACT SCIENCES ORD		05/11/2022	Morgan Stanley	185.000	9,065		11,520	11,520	(2,879)	0	0	(2,879)	0	11,520	0	(2,455)	(2,455)	0	
30161N-10-1	EXELON ORD		02/02/2022	Unknown	1,075.000	39,044		39,044	62,135	(23,091)	0	0	(23,091)	0	39,044	0	0	0	0	
30190A-10-4	F&G ANNUITIES AND LIFE ORD		12/01/2022	Unknown	0.190	4		4	0	0	0	0	0	0	4	0	0	0	0	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD		05/11/2022	Morgan Stanley	143.000	52,572		40,303	40,303	0	0	0	0	0	40,303	0	12,269	12,269	0	
309627-10-7	FARMERS NATIONAL BANC ORD		05/11/2022	Morgan Stanley	978.000	15,008		10,944	10,944	(7,198)	0	0	(7,198)	0	10,944	0	4,064	4,064	156	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		05/11/2022	Morgan Stanley	183.000	17,227		6,375	6,375	0	0	0	0	0	6,375	0	10,851	10,851	0	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD		05/11/2022	Morgan Stanley	260.000	15,350		10,917	10,917	(9,422)	0	0	(9,422)	0	10,917	0	4,433	4,433	133	
33616C-10-0	FIRST REPUBLIC BANK ORD		08/05/2022	Morgan Stanley	112.000	18,373		10,494	10,494	(3,172)	0	0	(3,172)	0	10,494	0	7,879	7,879	67	
337932-10-7	FIRSTENERGY ORD		05/11/2022	Morgan Stanley	511.000	21,776		21,135	21,135	(118)	0	0	(118)	0	21,135	0	641	641	399	
35671D-85-7	FREEPORT MCMORAN ORD		05/11/2022	Morgan Stanley	523.000	18,985		3,760	3,760	0	0	0	0	0	3,760	0	15,225	15,225	0	
36162J-10-6	GEO GROUP REIT ORD		05/11/2022	Morgan Stanley	2,907.000	17,623		19,593	19,593	(2,936)	0	0	(2,936)	0	19,593	0	(1,970)	(1,970)	0	
370334-10-4	GENERAL MILLS ORD		08/05/2022	Morgan Stanley	479.000	36,343		27,638	27,638	(4,637)	0	0	(4,637)	0	27,638	0	8,705	8,705	747	
375558-10-3	GILEAD SCIENCES ORD		08/05/2022	Morgan Stanley	1,217.000	73,864		91,584	91,584	3,217	0	0	3,217	0	91,584	0	(17,720)	(17,720)	1,777	
38983D-30-0	GREAT AJAX ORD		08/05/2022	Morgan Stanley	2,301.000	23,418		12,563	12,563	(17,718)	0	0	(17,718)	0	12,563	0	10,854	10,854	1,427	
40637H-10-9	HALOZYME THERAPEUTICS ORD		05/11/2022	Morgan Stanley	636.000	24,527		10,977	10,977	(14,596)	0	0	(14,596)	0	10,977	0	13,549	13,549	0	
42222N-10-3	HEALTHSTREAM ORD		05/11/2022	Morgan Stanley	433.000	8,262		10,933	10,933	(481)	0	0	(481)	0	10,933	0	(2,672)	(2,672)	0	
42225P-50-1	HEALTHCARE REALTY TRUST CL A ORD		07/20/2022	Adjustment	471.000	11,384		11,384	11,384	(4,343)	0	0	(4,343)	0	11,384	0	0	0	2,743	
423650-10-3	HEMISPHERE MEDIA GROUP CL A ORD		05/11/2022	Morgan Stanley	1,245.000	8,268		10,807	10,807	1,755	0	0	1,755	0	10,807	0	(2,539)	(2,539)	0	
427866-10-8	HERSHEY FOODS ORD		08/05/2022	Morgan Stanley	165.000	37,316		23,407	23,407	(8,516)	0	0	(8,516)	0	23,407	0	13,909	13,909	297	
42809H-10-7	HESS ORD		05/11/2022	Morgan Stanley	286.000	31,793		17,064	17,064	0	0	0	0	0	17,064	0	14,729	14,729	0	
440452-10-0	HORMEL FOODS ORD		08/05/2022	Morgan Stanley	291.000	14,190		14,128	14,128	(76)	0	0	(76)	0	14,128	0	62	62	227	
444859-10-2	HUMANA ORD		08/05/2022	Morgan Stanley	89.000	42,796		24,918	24,918	0	0	0	0	0	24,918	0	17,878	17,878	70	
44891N-20-8	IAC INTERACTIVE ORD		05/11/2022	Morgan Stanley	82.000	6,404		3,483	3,483	(7,235)	0	0	(7,235)	0	3,483	0	2,921	2,921	0	
44930G-10-7	ICU MEDICAL ORD		05/11/2022	Morgan Stanley	50.000	8,896		10,351	10,351	(1,517)	0	0	(1,517)	0	10,351	0	(1,455)	(1,455)	0	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		05/11/2022	Morgan Stanley	537.000	51,256		5,974	5,974	0	0	0	0	0	5,974	0	45,283	45,283	0	
46116X-10-1	INTRA CELLULAR THERAPIES ORD		05/11/2022	Morgan Stanley	326.000	17,513		7,201	7,201	0	0	0	0	0	7,201	0	10,312	10,312	0	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD		08/05/2022	Morgan Stanley	842.000	10,091		18,751	18,751	2,678	0	0	2,678	0	18,751	0	(8,660)	(8,660)	0	
46625H-10-0	JPMORGAN CHASE ORD		08/05/2022	Morgan Stanley	162.000	18,775		6,555	6,555	0	0	0	0	0	6,555	0	12,220	12,220	162	
469814-10-7	JACOBS SOLUTIONS ORD		08/29/2022	Adjustment	131.000	10,928		10,928	10,928	(7,311)	0	0	(7,311)	0	10,928	0	0	0	90	
478160-10-4	JOHNSON & JOHNSON ORD		05/11/2022	Morgan Stanley	98.000	17,325		9,777	9,777	0	0	0	0	0	9,777	0	7,548	7,548	0	
482480-10-0	KLA ORD		08/05/2022	Morgan Stanley	46.000	18,073		6,831	6,831	0	0	0	0	0	6,831	0	11,242	11,242	48	
483548-10-3	KAMAN ORD		05/11/2022	Morgan Stanley	292.000	9,668		11,163	11,163	(1,437)	0	0	(1,437)	0	11,163	0	(1,495)	(1,495)	117	
494368-10-3	KIMBERLY CLARK ORD		08/05/2022	Morgan Stanley	298.000	39,584		36,598	36,598	(5,992)	0	0	(5,992)	0	36,598	0	2,985	2,985	1,031	
500754-10-6	KRAFT HEINZ ORD		05/11/2022	Morgan Stanley	574.000	25,050		14,872	14,872	(5,734)	0	0	(5,734)	0	14,872	0	10,177	10,177	230	
50155Q-10-0	KYNDRYL HOLDINGS ORD		05/11/2022	Morgan Stanley	167.000	1,733		4,056	4,056	1,033	0	0	1,033	0	4,056	0	(2,323)	(2,323)	0	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		08/05/2022	Morgan Stanley	356.000	87,051		48,472	48,472	(43,391)	0	0	(43,391)	0	48,472	0	38,578	38,578	86	
531229-70-6	LIBERTY MEDIA LIBERTY BRVS SRS A ORD		05/11/2022	Morgan Stanley	689.000	17,612		12,202	12,202	(7,607)	0	0	(7,607)	0	12,202	0	5,409	5,409	0	
53814L-10-8	LIVENT ORD		05/11/2022	Morgan Stanley	826.000	19,130		19,477	19,477	(661)	0	0	(661)	0	19,477	0	(347)	(347)	0	
55087P-10-4	LYFT CL A ORD		05/11/2022	Morgan Stanley	318.000	5,753		19,528	19,528	5,940	0	0	5,940	0	19,528	0	(13,776)	(13,776)	0	
55354G-10-0	MSCI ORD		08/05/2022	Morgan Stanley	37.000	18,261		11,192	11,192	0	0	0	0	0	11,192	0	7,069	7,069	38	
554225-10-2	MACATAWA BANK ORD		08/05/2022	Morgan Stanley	1,551.000	14,658		10,655	10,655	(3,024)	0	0	(3,024)	0	10,655	0	4,003	4,003	248	
55616P-10-4	MACYS ORD		08/05/2022	Morgan Stanley	1,215.000	21,574		18,189	18,189	(13,620)	0	0	(13,620)	0	18,189	0	3,386	3,386	565	
55825T-10-3	MADISON SQUARE GARDEN SPORT CL A ORD		05/11/2022	Morgan Stanley	50.000	7,720		7,665	7,665	(1,022)	0	0	(1,022)	0	7,665	0	55	55	0	
55826T-10-2	MADISON SQUARE GARDEN ENTER CL A ORD		05/11/2022	Morgan Stanley	50.000	2,963		3,015	3,015	(502)	0	0	(502)	0	3,015	0	(52)	(52)	0	
57060D-10-8	MARKETAXESS HOLDINGS ORD		05/11/2022	Morgan Stanley	31.000	7,849		12,370	12,370	(379)	0	0	(379)	0	12,370	0	(4,521)	(4,521)	43	
574795-10-0	MASIMO ORD		08/05/2022	Morgan Stanley	63.000	9,606		11,663	11,663	(6,782)	0	0	(6,782)	0	11,663	0	(2,058)	(2,058)	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
57636Q-10-4	MASTERCARD CL A ORD		08/05/2022	Morgan Stanley	51.000	18,165		11,086	11,086	(5,932)	0	0	(5,932)	0	11,086	0	7,079	7,079	61	
57778K-10-5	MAXAR TECHNOLOGIES ORD		05/11/2022	Morgan Stanley	891.000	25,117		27,701	27,701	1,390	0	0	1,390	0	27,701	0	(2,584)	(2,584)	9	
579780-20-6	MCCORMICK ORD		05/11/2022	Morgan Stanley	204.000	20,093		15,505	15,505	(4,203)	0	0	(4,203)	0	15,505	0	4,588	4,588	151	
59156R-10-8	METLIFE ORD		05/11/2022	Morgan Stanley	320.000	20,664		12,041	12,041	0	0	0	0	0	12,041	0	8,623	8,623	160	
60468T-10-5	MIRATI THERAPEUTICS ORD		05/11/2022	Morgan Stanley	108.000	5,627		18,046	18,046	2,203	0	0	2,203	0	18,046	0	(12,419)	(12,419)	0	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		08/05/2022	Morgan Stanley	1,294.000	83,625		60,819	60,819	(24,986)	0	0	(24,986)	0	60,819	0	22,806	22,806	1,134	
62944T-10-5	NVR ORD		05/11/2022	Morgan Stanley	4.000	16,711		10,545	10,545	(6,508)	0	0	(6,508)	0	10,545	0	6,166	6,166	0	
635017-10-6	NATIONAL BEVERAGE ORD		05/11/2022	Morgan Stanley	818.000	38,191		19,773	19,773	(17,307)	0	0	(17,307)	0	19,773	0	18,418	18,418	0	
640268-10-8	NEKTAR THERAPEUTICS ORD		05/11/2022	Morgan Stanley	1,126.000	3,997		18,770	18,770	3,558	0	0	3,558	0	18,770	0	(14,774)	(14,774)	0	
64110L-10-6	NETFLIX ORD		08/05/2022	Morgan Stanley	123.000	27,784		45,317	45,317	(6,758)	0	0	(6,758)	0	45,317	0	(17,533)	(17,533)	0	
665859-10-4	NORTHERN TRUST ORD		05/11/2022	Morgan Stanley	167.000	17,180		16,591	16,591	0	0	0	0	0	16,591	0	589	589	0	
67059N-10-8	NUTANIX CL A ORD		05/11/2022	Morgan Stanley	291.000	5,908		10,964	10,964	1,693	0	0	1,693	0	10,964	0	(5,056)	(5,056)	0	
674599-10-5	OCCIDENTAL PETROLEUM ORD		05/11/2022	Morgan Stanley	365.000	22,278		4,906	4,906	0	0	0	0	0	4,906	0	17,372	17,372	0	
682189-10-5	ON SEMICONDUCTOR ORD		08/05/2022	Morgan Stanley	1,808.000	104,989		39,995	51,628	(11,633)	0	0	(11,633)	0	39,995	0	64,994	64,994	0	
683712-10-3	OPENDOOR TECHNOLOGIES ORD		05/11/2022	Morgan Stanley	1,128.000	6,027		19,413	19,413	2,933	0	0	2,933	0	19,413	0	(13,386)	(13,386)	0	
68389X-10-5	ORACLE ORD		05/11/2022	Morgan Stanley	276.000	19,719		13,369	13,369	(5,771)	0	0	(5,771)	0	13,369	0	6,350	6,350	88	
68571X-10-3	ORCHID ISLAND CAPITAL ORD		05/11/2022	Morgan Stanley	3,091.000	8,887		13,693	13,693	(216)	0	0	(216)	0	13,693	0	(4,807)	(4,807)	819	
68622V-10-6	ORGANON ORD		05/11/2022	Morgan Stanley	224.000	7,593		8,360	8,360	1,540	0	0	1,540	0	8,360	0	(767)	(767)	63	
68629Y-10-3	ORION OFFICE REIT ORD		05/11/2022	Morgan Stanley	68.000	838		1,448	1,448	179	0	0	179	0	1,448	0	(611)	(611)	7	
69331C-10-8	PG&E ORD		08/05/2022	Morgan Stanley	1,642.000	18,358		14,368	14,368	0	0	0	0	0	14,368	0	3,991	3,991	0	
69351T-10-6	PPL ORD		05/11/2022	Morgan Stanley	676.000	19,317		16,170	16,170	(4,151)	0	0	(4,151)	0	16,170	0	3,147	3,147	416	
695156-10-9	PACKAGING CORP OF AMERICA ORD		05/11/2022	Morgan Stanley	108.000	17,242		7,267	7,267	(3,319)	0	0	(3,319)	0	7,267	0	9,975	9,975	102	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		05/11/2022	Morgan Stanley	1,183.000	7,989		31,077	31,077	9,535	0	0	9,535	0	31,077	0	(23,088)	(23,088)	0	
69924R-10-8	PARAMOUNT GROUP REIT ORD		08/05/2022	Morgan Stanley	1,464.000	10,899		12,883	12,883	673	0	0	673	0	12,883	0	(1,984)	(1,984)	329	
70614W-10-0	PELOTON INTERACTIVE ORD		05/11/2022	Morgan Stanley	339.000	4,157		19,405	19,405	7,282	0	0	7,282	0	19,405	0	(15,248)	(15,248)	0	
70975L-10-7	PENUMBRA ORD		05/11/2022	Morgan Stanley	65.000	8,815		10,604	10,604	(8,072)	0	0	(8,072)	0	10,604	0	(1,789)	(1,789)	0	
737446-10-4	POST HOLDINGS ORD		03/11/2022	Unknown	120.000	10,604		10,604	13,528	(2,923)	0	0	(2,923)	0	10,604	0	0	0	0	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD		05/11/2022	Morgan Stanley	306.000	17,144		12,246	12,246	(6,313)	0	0	(6,313)	0	12,246	0	4,898	4,898	0	
742718-10-9	PROCTER & GAMBLE ORD		05/11/2022	Morgan Stanley	205.000	31,446		17,005	17,005	0	0	0	0	0	17,005	0	14,441	14,441	187	
74340W-10-3	PROLOGIS REIT		10/03/2022	Unknown	0.775	81		62	62	0	0	0	0	0	62	0	19	19	1	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		05/11/2022	Morgan Stanley	356.000	24,745		16,679	16,679	(7,077)	0	0	(7,077)	0	16,679	0	8,067	8,067	192	
74767V-10-9	QUANTUMSCAPE CL A ORD		05/11/2022	Morgan Stanley	579.000	6,072		19,605	19,605	6,757	0	0	6,757	0	19,605	0	(13,533)	(13,533)	0	
75737F-10-8	REDFIN ORD		05/11/2022	Morgan Stanley	379.000	3,326		19,530	19,530	4,980	0	0	4,980	0	19,530	0	(16,204)	(16,204)	0	
76680R-20-6	RINGCENTRAL CL A ORD		05/11/2022	Morgan Stanley	119.000	7,437		25,010	25,010	2,715	0	0	2,715	0	25,010	0	(17,572)	(17,572)	0	
77543R-10-2	ROKU CL A ORD		08/05/2022	Morgan Stanley	127.000	10,464		11,365	11,365	(17,616)	0	0	(17,616)	0	11,365	0	(901)	(901)	0	
780287-10-8	ROYAL GOLD ORD		05/11/2022	Morgan Stanley	135.000	16,529		12,798	12,798	(1,405)	0	0	(1,405)	0	12,798	0	3,731	3,731	95	
80283M-10-1	SANTANDER CONSUMER USA HOLDINGS ORD		02/01/2022	Morgan Stanley	904.000	37,516		20,593	37,986	(17,393)	0	0	(17,393)	0	20,593	0	16,923	16,923	0	
803607-10-0	SAREPTA THERAPEUTICS ORD		08/05/2022	Morgan Stanley	291.000	30,685		19,375	19,375	(6,830)	0	0	(6,830)	0	19,375	0	11,310	11,310	0	
808513-10-5	CHARLES SCHWAB ORD		05/11/2022	Morgan Stanley	663.000	43,451		29,324	29,324	(7,310)	0	0	(7,310)	0	29,324	0	14,127	14,127	43	
816851-10-9	SEMPRA ORD		05/11/2022	Morgan Stanley	164.000	26,042		18,703	18,703	(2,991)	0	0	(2,991)	0	18,703	0	7,340	7,340	368	
827048-10-9	SILGAN HOLDINGS ORD		05/11/2022	Morgan Stanley	484.000	21,088		19,191	19,191	(1,544)	0	0	(1,544)	0	19,191	0	1,897	1,897	77	
83200N-10-3	SMARTSHEET CL A ORD		05/11/2022	Morgan Stanley	231.000	8,490		12,213	12,213	(5,678)	0	0	(5,678)	0	12,213	0	(3,723)	(3,723)	0	
832696-40-5	JM SMUCKER ORD		08/05/2022	Morgan Stanley	112.000	14,843		12,901	12,901	(2,311)	0	0	(2,311)	0	12,901	0	1,942	1,942	222	
85209W-10-9	SPROUT SOCIAL CL A ORD		05/11/2022	Morgan Stanley	207.000	8,429		18,288	18,288	(484)	0	0	(484)	0	18,288	0	(9,859)	(9,859)	0	
85917A-10-0	STERLING BAN ORD		01/31/2022	Adjustment	3,928.000	86,011		86,011	101,303	(15,292)	0	0	(15,292)	0	86,011	0	0	0	275	
860372-10-1	STEWART INFO SVC ORD		05/11/2022	Morgan Stanley	439.000	24,302		11,173	11,173	(23,829)	0	0	(23,829)	0	11,173	0	13,130	13,130	165	
860630-10-2	STIFEL FINANCIAL ORD		08/05/2022	Morgan Stanley	1,142.000	71,824		32,836	38,160	(45,127)	0	0	(45,127)	0	32,836	0	38,988	38,988	371	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD		02/09/2022	Morgan Stanley	530.000	10,176		19,965	14,798	5,168	0	0	5,168	0	19,965	0	(9,789)	(9,789)	0	
86771W-10-5	SUNRUN ORD		02/09/2022	Morgan Stanley	436.000	11,140		24,351	14,955	9,396	0	0	9,396	0	24,351	0	(13,211)	(13,211)	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
871607-10-7	SYNOPSYS ORD		08/05/2022	Morgan Stanley	301.000	98,363		12,637	12,637	(93,396)	0	0	(93,396)	0	12,637	0	85,725	85,725	0	
872540-10-9	TJX ORD		08/05/2022	Morgan Stanley	1,019.000	60,168		5,268	5,268	0	0	0	0	0	5,268	0	54,900	54,900	301	
87266J-10-4	TPI COMPOSITES ORD		08/05/2022	Morgan Stanley	1,313.000	24,461		21,494	21,494	1,851	0	0	1,851	0	21,494	0	2,967	2,967	0	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		05/24/2022	Morgan Stanley	0.598	73		73	73	0	0	0	0	0	73	0	1	1	0	
87918A-10-5	TELADOC HEALTH ORD		05/11/2022	Morgan Stanley	150.000	4,346		20,873	20,873	7,100	0	0	7,100	0	20,873	0	(16,528)	(16,528)	0	
879433-82-9	TELEPHONE AND DATA SYSTEMS ORD		08/05/2022	Morgan Stanley	622.000	9,846		10,730	10,730	(1,804)	0	0	(1,804)	0	10,730	0	(883)	(883)	224	
88025U-10-9	10X GENOMICS CL A ORD		05/11/2022	Morgan Stanley	109.000	4,375		15,102	15,102	(1,135)	0	0	(1,135)	0	15,102	0	(10,727)	(10,727)	0	
885160-10-1	THOR INDUSTRIES ORD		05/11/2022	Morgan Stanley	740.000	58,763		46,304	46,304	(30,486)	0	0	(30,486)	0	46,304	0	12,459	12,459	636	
88642R-10-9	TIDEWATER ORD		05/11/2022	Morgan Stanley	1,656.000	33,681		10,814	10,814	(6,922)	0	0	(6,922)	0	10,814	0	22,868	22,868	0	
89417E-10-9	TRAVELERS COMPANIES ORD		05/11/2022	Morgan Stanley	257.000	44,467		25,438	25,438	(14,765)	0	0	(14,765)	0	25,438	0	19,029	19,029	226	
90184L-10-2	TWITTER ORD		10/31/2022	Morgan Stanley	724.000	39,241		21,550	21,550	(9,741)	0	0	(9,741)	0	21,550	0	17,691	17,691	0	
902494-10-3	TYSON FOODS CL A ORD		05/11/2022	Morgan Stanley	269.000	24,299		15,185	15,185	(8,261)	0	0	(8,261)	0	15,185	0	9,114	9,114	124	
90353W-10-3	UBIQUITI ORD		05/11/2022	Morgan Stanley	95.000	20,985		14,758	14,758	(14,378)	0	0	(14,378)	0	14,758	0	6,227	6,227	57	
91332U-10-1	UNITY SOFTWARE ORD		05/11/2022	Morgan Stanley	170.000	5,123		19,203	19,203	(5,105)	0	0	(5,105)	0	19,203	0	(14,080)	(14,080)	0	
91688F-10-4	UPWORK ORD		05/11/2022	Morgan Stanley	345.000	5,420		18,961	18,961	7,176	0	0	7,176	0	18,961	0	(13,541)	(13,541)	0	
91913Y-10-0	VALERO ENERGY ORD		05/11/2022	Morgan Stanley	364.000	44,095		16,780	16,780	(10,560)	0	0	(10,560)	0	16,780	0	27,314	27,314	713	
92343V-10-4	VERIZON COMMUNICATIONS ORD		05/11/2022	Morgan Stanley	936.000	44,873		53,071	53,071	0	0	0	0	0	53,071	0	(8,199)	(8,199)	0	
92345Y-10-6	VERISK ANALYTICS ORD		08/05/2022	Morgan Stanley	91.000	17,965		13,444	13,444	0	0	0	0	0	13,444	0	4,521	4,521	28	
926400-10-2	VICTORIA S SECRET ORD		05/11/2022	Morgan Stanley	383.000	17,334		2,394	2,394	(18,878)	0	0	(18,878)	0	2,394	0	14,941	14,941	0	
92719V-10-0	VIMEO ORD		05/11/2022	Morgan Stanley	474.000	3,844		8,368	8,368	(145)	0	0	(145)	0	8,368	0	(4,524)	(4,524)	0	
92826C-83-9	VISA CL A ORD		05/11/2022	Morgan Stanley	90.000	17,674		11,323	11,323	0	0	0	0	0	11,323	0	6,351	6,351	0	
928563-40-2	VMWARE CL A ORD		05/11/2022	Morgan Stanley	93.000	9,145		13,030	13,030	2,253	0	0	2,253	0	13,030	0	(3,885)	(3,885)	0	
928881-10-1	VONTIER ORD		05/11/2022	Morgan Stanley	107.000	2,790		2,509	2,509	(779)	0	0	(779)	0	2,509	0	280	280	3	
92918V-10-9	VROOM ORD		02/09/2022	Morgan Stanley	1,122.000	8,886		19,276	12,106	7,170	0	0	7,170	0	19,276	0	(10,390)	(10,390)	0	
92939U-10-6	WEC ENERGY GROUP ORD		08/05/2022	Morgan Stanley	979.000	100,284		57,280	57,280	(37,752)	0	0	(37,752)	0	57,280	0	43,005	43,005	1,166	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		04/11/2022	Unknown	0.622	16		19	0	0	0	0	0	0	19	0	(3)	(3)	0	
94106L-10-9	WASTE MANAGEMENT ORD		05/11/2022	Morgan Stanley	110.000	17,424		10,042	10,042	0	0	0	0	0	10,042	0	7,382	7,382	0	
942622-20-0	WATSCO ORD		08/05/2022	Morgan Stanley	279.000	73,274		39,494	39,494	(43,518)	0	0	(43,518)	0	39,494	0	33,780	33,780	1,288	
94419L-10-1	WAYFAIR CL A ORD		05/11/2022	Morgan Stanley	70.000	3,687		12,117	12,117	(1,181)	0	0	(1,181)	0	12,117	0	(8,430)	(8,430)	0	
947890-10-9	WEBSTER FINANCIAL ORD		05/11/2022	Morgan Stanley	1,016.664	47,955		48,081	0	0	0	0	0	0	48,081	0	(127)	(127)	378	
959802-10-9	WESTERN UNION ORD		05/11/2022	Morgan Stanley	583.000	9,654		11,205	11,205	805	0	0	805	0	11,205	0	(1,551)	(1,551)	137	
96208T-10-4	WEX ORD		05/11/2022	Morgan Stanley	110.000	16,771		11,298	11,298	(4,145)	0	0	(4,145)	0	11,298	0	5,473	5,473	0	
966084-20-4	WHITESTONE REIT ORD		05/11/2022	Morgan Stanley	2,564.000	29,758		14,866	14,866	(11,107)	0	0	(11,107)	0	14,866	0	14,892	14,892	481	
969457-10-0	WILLIAMS ORD		05/11/2022	Morgan Stanley	507.000	17,568		6,845	6,845	0	0	0	0	0	6,845	0	10,723	10,723	0	
983793-10-0	XPO LOGISTICS ORD		11/01/2022	Adjustment	233.000	6,809		6,809	6,809	(11,232)	0	0	(11,232)	0	6,809	0	0	0	0	
983919-10-1	XILINX ORD		02/14/2022	Morgan Stanley	719.000	44,224		33,815	152,450	(118,635)	0	0	(118,635)	0	33,815	0	10,409	10,409	266	
98585N-10-6	YEXT ORD		05/11/2022	Morgan Stanley	1,801.000	8,788		21,900	21,900	4,034	0	0	4,034	0	21,900	0	(13,112)	(13,112)	0	
98850P-10-9	YUM CHINA ORD		05/11/2022	Morgan Stanley	348.000	13,101		15,197	15,197	(2,147)	0	0	(2,147)	0	15,197	0	(2,096)	(2,096)	42	
98936J-10-1	ZENDESK ORD		11/22/2022	Morgan Stanley	179.000	13,873		10,933	10,933	(7,735)	0	0	(7,735)	0	10,933	0	2,939	2,939	0	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		03/01/2022	Unknown	164.000	16,062		16,062	20,835	(4,772)	0	0	(4,772)	0	16,062	0	0	0	39	
98980G-10-2	ZSCALER ORD		08/05/2022	Morgan Stanley	106.000	17,260		13,302	13,302	(20,759)	0	0	(20,759)	0	13,302	0	3,958	3,958	0	
98986T-10-8	ZYNGA CL A ORD		05/23/2022	Adjustment	2,330.000	19,761		15,612	15,612	700	0	0	700	0	15,612	0	4,149	4,149	0	
G06242-10-4	ATLASSIAN CL A ORD	C	05/11/2022	Morgan Stanley	118.000	19,869		15,789	15,789	(29,203)	0	0	(29,203)	0	15,789	0	4,079	4,079	0	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD	C	05/11/2022	Morgan Stanley	287.000	15,982		10,820	10,820	(4,813)	0	0	(4,813)	0	10,820	0	5,162	5,162	247	
G1110E-10-7	BIOHAVEN ORD		10/04/2022	Unknown	0.500	6		4	0	0	0	0	0	0	4	0	2	2	0	
G3922B-10-7	GENPACT ORD	C	05/11/2022	Morgan Stanley	394.000	16,276		10,800	10,800	(10,114)	0	0	(10,114)	0	10,800	0	5,477	5,477	49	
G6095L-10-9	APTIV ORD	C	05/11/2022	Morgan Stanley	74.000	6,736		5,234	5,234	(6,972)	0	0	(6,972)	0	5,234	0	1,502	1,502	0	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		05/11/2022	Morgan Stanley	818.000	12,769		23,807	23,807	6,842	0	0	6,842	0	23,807	0	(11,038)	(11,038)	0	
G6674U-10-8	NOVOCURE ORD	C	05/11/2022	Morgan Stanley	163.000	9,509		11,263	11,263	(975)	0	0	(975)	0	11,263	0	(1,754)	(1,754)	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
G6964L-10-7	PAYSAFE ORD	C	05/11/2022	Morgan Stanley	5,583.000	10,615		21,550	21,550	(279)	0	0	(279)	0	21,550	0	(10,935)	(10,935)	0	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	05/11/2022	Morgan Stanley	119.000	10,925		14,580	14,580	(13,270)	0	0	(13,270)	0	14,580	0	(3,655)	(3,655)	0	
M6191J-10-0	JFROG ORD		05/11/2022	Morgan Stanley	408.000	6,917		19,103	19,103	6,985	0	0	6,985	0	19,103	0	(12,186)	(12,186)	0	
M98068-10-5	WIX.COM ORD	C	05/11/2022	Morgan Stanley	64.000	3,770		19,027	19,027	8,929	0	0	8,929	0	19,027	0	(15,257)	(15,257)	0	
N72482-12-3	QIAGEN ORD	C	05/11/2022	Morgan Stanley	257.000	11,373		10,280	10,280	(4,004)	0	0	(4,004)	0	10,280	0	1,093	1,093	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						5,815,944	XXX	4,462,102	4,551,604	(1,599,696)	0	0	(1,599,696)	0	4,462,102	0	1,353,842	1,353,842	37,459	XXX
91836*-10-9	VSP Holding Company, Inc.		08/01/2022	Transfer	0.000	673,500		673,500	42,615,937	0			0		57,065,206			0		
45384*-10-1	Independent Eye Care MSO Inc		07/13/2022	Adjustment	0.000	4,000,000		4,000,000	4,000,000	0			0		4,000,000			0		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						4,673,500	XXX	4,673,500	46,615,937	0	0	0	0	0	61,065,206	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						10,489,444	XXX	9,135,602	51,167,541	(1,599,696)	0	0	(1,599,696)	0	65,527,308	0	1,353,842	1,353,842	37,459	XXX
5989999998. Total - Common Stocks - Part 5						495,838	XXX	473,903	0	0	0	0	0	0	473,903	0	21,935	21,935	1,367	XXX
5989999999. Total - Common Stocks						10,985,282	XXX	9,609,505	51,167,541	(1,599,696)	0	0	(1,599,696)	0	66,001,211	0	1,375,777	1,375,777	38,826	XXX
5999999999. Total - Preferred and Common Stocks						10,985,282	XXX	9,609,505	51,167,541	(1,599,696)	0	0	(1,599,696)	0	66,001,211	0	1,375,777	1,375,777	38,826	XXX
6009999999 - Totals						19,025,282	XXX	17,781,430	59,253,079	(1,599,696)	(45,538)	0	(1,645,234)	0	74,041,211	0	1,375,777	1,375,777	139,230	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
2509999998. Total - Bonds							0	0	0	0	0	0	0	0	0	0	0	0	0	0
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
00165C-10-4	AMC ENTERTAINMENT HOLDINGS CL A ORD		08/05/2022	Morgan Stanley	08/22/2022	Unknown	973.000	21,782	21,782	21,782	0	0	0	0	0	0	0	0	0	0
00215F-10-7	ATN INTERNATIONAL ORD		05/11/2022	Morgan Stanley	08/05/2022	Morgan Stanley	435.000	17,377	19,788	17,377	0	0	0	0	0	0	2,411	2,411	74	0
007903-10-7	ADVANCED MICRO DEVICES ORD		02/14/2022	Unknown	05/11/2022	Morgan Stanley	77.553	1,126	6,895	1,126	0	0	0	0	0	0	5,769	5,769	0	0
07831C-10-3	BELLRING BRANDS ORD		03/11/2022	Morgan Stanley	05/11/2022	Morgan Stanley	152.135	3,666	3,605	3,666	0	0	0	0	0	0	(60)	(60)	0	0
12508E-10-1	CDK GLOBAL ORD		05/11/2022	Morgan Stanley	07/11/2022	Morgan Stanley	320.000	17,312	17,558	17,312	0	0	0	0	0	0	247	247	48	0
12571T-10-0	CMC MATERIALS ORD		05/11/2022	Morgan Stanley	07/06/2022	Unknown	99.000	17,195	17,281	17,195	0	0	0	0	0	0	86	86	0	0
128030-20-2	CAL MAINE FOODS ORD		05/11/2022	Morgan Stanley	08/05/2022	Morgan Stanley	340.000	17,384	17,645	17,384	0	0	0	0	0	0	260	260	255	0
130788-10-2	CALIFORNIA WATER SERVICE GROUP ORD		05/11/2022	Morgan Stanley	08/05/2022	Morgan Stanley	343.000	17,272	20,435	17,272	0	0	0	0	0	0	3,163	3,163	86	0
143658-30-0	CARNIVAL ORD		05/11/2022	Morgan Stanley	08/05/2022	Morgan Stanley	2,299.000	31,534	22,623	31,534	0	0	0	0	0	0	(8,911)	(8,911)	0	0
16383L-10-6	CHEMOCENTRYX ORD		08/05/2022	Morgan Stanley	10/20/2022	Morgan Stanley	360.000	18,167	18,720	18,167	0	0	0	0	0	0	553	553	0	0
177376-10-0	CITRIX SYSTEMS ORD		05/11/2022	Morgan Stanley	10/03/2022	Morgan Stanley	173.000	17,316	17,992	17,316	0	0	0	0	0	0	676	676	0	0
29082K-10-5	EMBECTA ORD		04/01/2022	MORGAN STANLEY	08/05/2022	Morgan Stanley	29.800	743	914	743	0	0	0	0	0	0	171	171	0	0
29261A-10-0	ENCOMPASS HEALTH ORD		05/11/2022	Morgan Stanley	07/01/2022	Unknown	273.000	16,983	16,983	16,983	0	0	0	0	0	0	0	0	0	0
29332G-10-2	ENHABIT ORD		07/01/2022	Morgan Stanley	08/05/2022	Morgan Stanley	136.500	3,480	1,750	3,480	0	0	0	0	0	0	(1,730)	(1,730)	0	0
29362U-10-4	ENTEGRIS ORD		07/06/2022	Unknown	08/05/2022	Morgan Stanley	44.609	4,114	4,667	4,114	0	0	0	0	0	0	553	553	4	0
343498-10-1	FLOWERS FOODS ORD		05/11/2022	Morgan Stanley	08/05/2022	Morgan Stanley	648.000	17,447	17,891	17,447	0	0	0	0	0	0	443	443	143	0
562662-10-6	MANDIANT ORD		08/05/2022	Morgan Stanley	09/12/2022	Morgan Stanley	796.000	18,148	18,308	18,148	0	0	0	0	0	0	160	160	0	0
574795-10-0	MASIMO ORD		05/11/2022	Morgan Stanley	08/05/2022	Morgan Stanley	174.000	21,583	26,530	21,583	0	0	0	0	0	0	4,947	4,947	0	0
59001K-10-0	MERITOR ORD		05/11/2022	Morgan Stanley	08/04/2022	Morgan Stanley	483.000	17,369	17,630	17,369	0	0	0	0	0	0	260	260	0	0
64051T-10-0	NEOPHOTONICS ORD		05/11/2022	Morgan Stanley	08/04/2022	Morgan Stanley	1,164.000	17,529	18,624	17,529	0	0	0	0	0	0	1,095	1,095	0	0
737446-10-4	POST HOLDINGS ORD		03/11/2022	Morgan Stanley	05/11/2022	Morgan Stanley	120.000	6,939	9,456	6,939	0	0	0	0	0	0	2,517	2,517	0	0
88870R-10-2	TIVITY HEALTH ORD		05/11/2022	Morgan Stanley	06/29/2022	Morgan Stanley	549.000	17,264	17,843	17,264	0	0	0	0	0	0	579	579	0	0
890516-10-7	TOOTSIE ROLL INDUSTRIES ORD		05/11/2022	Morgan Stanley	08/05/2022	Morgan Stanley	529.000	16,903	18,867	16,903	0	0	0	0	0	0	1,964	1,964	48	0
92886T-20-1	VONAGE HOLDINGS ORD		05/11/2022	Morgan Stanley	07/21/2022	Morgan Stanley	943.000	17,502	19,803	17,502	0	0	0	0	0	0	2,301	2,301	0	0
948849-10-4	WEIS MARKETS ORD		05/11/2022	Morgan Stanley	08/05/2022	Morgan Stanley	206.000	17,024	16,587	17,024	0	0	0	0	0	0	(437)	(437)	66	0
949090-10-4	WELBILT ORD		05/11/2022	Morgan Stanley	08/01/2022	Morgan Stanley	735.000	17,206	17,640	17,206	0	0	0	0	0	0	434	434	0	0
987184-10-8	YORK WATER ORD		05/11/2022	Morgan Stanley	08/05/2022	Morgan Stanley	441.000	17,699	18,655	17,699	0	0	0	0	0	0	956	956	86	0
98888T-10-7	ZIMVIE ORD		03/01/2022	Morgan Stanley	05/11/2022	Morgan Stanley	16.400	480	344	480	0	0	0	0	0	0	(136)	(136)	0	0
98980G-10-2	ZSCALER ORD		05/11/2022	Morgan Stanley	08/05/2022	Morgan Stanley	149.000	20,407	24,261	20,407	0	0	0	0	0	0	3,854	3,854	0	0
G06242-10-4	ATLASSIAN CL A ORD	C	02/09/2022	Morgan Stanley	05/11/2022	Morgan Stanley	26.000	8,726	4,378	8,726	0	0	0	0	0	0	(4,348)	(4,348)	0	0
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING ORD		08/05/2022	Morgan Stanley	10/03/2022	Morgan Stanley	123.000	18,070	18,266	18,070	0	0	0	0	0	0	196	196	510	0
G6518L-10-8	NIELSEN HOLDINGS ORD		08/05/2022	Morgan Stanley	10/14/2022	Morgan Stanley	790.000	18,158	22,120	18,158	0	0	0	0	0	0	3,962	3,962	47	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								473,903	495,838	473,903	0	0	0	0	0	0	21,935	21,935	1,367	0
5989999998. Total - Common Stocks								473,903	495,838	473,903	0	0	0	0	0	0	21,935	21,935	1,367	0
5999999999. Total - Preferred and Common Stocks								473,903	495,838	473,903	0	0	0	0	0	0	21,935	21,935	1,367	0
6009999999 - Totals								473,903	495,838	473,903	0	0	0	0	0	0	21,935	21,935	1,367	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
92835#-10-4	Vision Service Plan Insurance Company, Missouri		32395		8BI	38,217,856		0	4,490.000	44.9
1399999. Subtotal - Common Stock - U.S. Health Entity						38,217,856	0	0	XXX	XXX
30229@-10-0	Eyefinity, Inc.				8BIII	(11,099,477)		(11,099,477)	64.000	100.0
91836*-10-9	VSP Holding Company, Inc.				8BIII	195,949,437		195,949,437	44.900	44.9
91833@-10-0	VSP Optical Group, Inc.				8BIII	9,263,325		9,263,325	21,623.000	40.0
91833@-11-8	VSP Optical Group, Inc.				8BIII	32,391,434		32,391,434	75,610.000	2.6
45384*-10-1	Independent Eye Care MSO Inc				8BIII	23,264,000		23,264,000	10,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						249,768,719	0	249,768,719	XXX	XXX
1899999. Total Common Stocks						287,986,575	0	249,768,719	XXX	XXX
1999999 - Totals						287,986,575	0	249,768,719	XXX	XXX

1. Total amount of goodwill nonadmitted $ ....

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
HEWLETT PACKARD ENTERPRISE CO			05/02/2022	UNIONBANC INVESTMENT SERV.	04/01/2023	1,998,337	0	4,437	0	0	2,000,000	1,993,900	11,250	0	2.250	2.591	AO	22,500	4,125
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,998,337	0	4,437	0	0	2,000,000	1,993,900	11,250	0	XXX	XXX	XXX	22,500	4,125
Crown Point Capital Co. LLC			12/12/2022	WELLS FARGO SECURITIES LLC	04/11/2023	14,780,417	0	43,917	0	0	15,000,000	14,736,500	0	0	0.000	5.380	N/A	0	0
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						14,780,417	0	43,917	0	0	15,000,000	14,736,500	0	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						16,778,753	0	48,353	0	0	17,000,000	16,730,400	11,250	0	XXX	XXX	XXX	22,500	4,125
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						1,998,337	0	4,437	0	0	2,000,000	1,993,900	11,250	0	XXX	XXX	XXX	22,500	4,125
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						14,780,417	0	43,917	0	0	15,000,000	14,736,500	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						16,778,753	0	48,353	0	0	17,000,000	16,730,400	11,250	0	XXX	XXX	XXX	22,500	4,125
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						16,778,753	0	48,353	0	0	XXX	16,730,400	11,250	0	XXX	XXX	XXX	22,500	4,125

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 ...$ 14,780,417	2B ..$ 1,998,337	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

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

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 *
Regions MK		SD	0.000	0	0	200,020	XXX
Bank of Oklahoma 01/28/2023			0.080	60	73	100,000	XXX
Bank of America	Sacramento, CA		0.000	0	0	24,691,116	XXX
Union Bank	Sacramento, CA		0.000	0	0	15,195	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	11,772	XXX
0199999. Totals - Open Depositories		XXX	XXX	60	73	25,018,103	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	60	73	25,018,103	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	60	73	25,018,103	XXX

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

1.	January	36,024,189	4.	April	13,965,052	7.	July	57,531,831	10.	October	80,716,884
2.	February	66,894,987	5.	May	42,639,940	8.	August	5,050,329	11.	November	89,209,193
3.	March	63,962,906	6.	June	76,877,148	9.	September	31,928,406	12.	December	25,018,103

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
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	American Honda Finance Corporation		11/15/2022	0.000	01/11/2023	17,278,039	0	103,219
	Duke Energy Corporation		11/29/2022	0.000	02/03/2023	19,915,667	0	84,333
	Enbridge (U.S.) Inc.		12/15/2022	0.000	02/02/2023	10,953,556	0	24,674
	Equifax Inc.		12/05/2022	0.000	02/10/2023	6,963,056	0	24,938
	Mountcliff Funding LLC		11/29/2022	0.000	02/14/2023	14,919,150	0	60,638
	Oracle Corporation		11/17/2022	0.000	02/13/2023	9,943,383	0	59,250
	Parker-Hannifin Corporation		11/30/2022	0.000	02/21/2023	1,986,400	0	8,533
	Spire Inc.		11/09/2022	0.000	01/09/2023	13,985,533	0	94,033
	Suncor Energy Inc.		11/04/2022	0.000	01/13/2023	9,984,333	0	75,722
	TELUS Corporation		12/14/2022	0.000	03/13/2023	14,853,563	0	35,063
	V.F. Corporation		12/05/2022	0.000	02/03/2023	6,969,778	0	24,728
	V.F. Corporation		12/05/2022	0.000	02/21/2023	2,979,557	0	10,823
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						130,732,014	0	605,952
	Crown Point Capital Co. LLC		10/27/2022	0.000	01/25/2023	4,984,767	0	41,892
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,984,767	0	41,892
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						135,716,781	0	647,844
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						130,732,014	0	605,952
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						4,984,767	0	41,892
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						135,716,781	0	647,844
31846V-56-7	FIRST AMER:GVT OBLG Z		12/23/2022	4.060		2,210,340	7,087	1
61747C-82-2	MORG STAN I LQ:GS PAR		12/30/2022	3.860		274,841	0	1,403
999990-80-7	RTCS I - INST		12/01/2022	0.000		246,669	0	2,407
8309999999. Subtotal - All Other Money Market Mutual Funds						2,731,850	7,087	3,812
	FIRST AMER:TRS OBG V	SD	12/02/2022	4.030		209,211	679	2,307
	ALLSPRING:TRS+ MM I		12/21/2022	4.100		66,589,964	92,006	10,610
	ALLSPRING:TRS+ MM I	SD	12/15/2022	4.080		138,835	448	1,443
8509999999. Subtotal - Other Cash Equivalents						66,938,010	93,133	14,361
8609999999 - Total Cash Equivalents						205,386,641	100,220	666,016

1.
Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 14,919,150	1F ..$ 0	1G ..$ 0
1B	2A ...$ 120,797,631	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	O		200,020	200,020	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B		150,000	139,299	0	0
23. Michigan MI	B		314,287	303,778	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	O		209,211	209,211	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B		3,132,073	2,834,143	0	0
37. Oklahoma OK	ST		100,000	100,000	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN	ST		246,669	246,669	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	4,352,260	4,033,120	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0