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HEALTH ANNUAL STATEMENT

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

Mount Carmel Health Plan, Inc.

NAIC Group Code 2838 (Current) ____ (Prior) NAIC Company Code 95655 Employer's ID Number 31-1471229

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: Health Maintenance Organization

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

Incorporated/Organized 08/07/1996 Commenced Business 04/01/1997

Statutory Home Office 3100 Easton Square Place (Street and Number), Columbus, OH, US 43219 (City or Town, State, Country and Zip Code)

Main Administrative Office 3100 Easton Square Place (Street and Number)
Columbus, OH, US 43219 (City or Town, State, Country and Zip Code), 614-546-3211 (Area Code) (Telephone Number)

Mail Address 3100 Easton Square Place (Street and Number or P.O. Box), Columbus, OH, US 43219 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3100 Easton Square Place (Street and Number)
Columbus, OH, US 43219 (City or Town, State, Country and Zip Code), 614-546-3211 (Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact David Lee Vis (Name), 614-546-3211 (Area Code) (Telephone Number)
David.Vis@medigold.com (E-mail Address), 614-546-3131 (FAX Number)

OFFICERS

President	John Charles Randolph	Secretary & Treasurer	Joseph Jerome Patrick Jr.
Board Chair	Daniel James Wendorff MD	Vice President & CFO	David Lee Vis

OTHER

Trisha Anne Whetstone, Assistant Secretary

DIRECTORS OR TRUSTEES

Cynthia Mauro Dellecker	Lorraine Leigh Lutton	Stephen Michael Lundregan
Joseph Jerome Patrick, Jr	John Charles Randolph	Daniel James Wendorff, MD Chairperson
Todd Daniel Fox		

State of Ohio
County of Franklin
SS

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

John Charles Randolph	Joseph Jerome Patrick, Jr.	David Lee Vis
President & CEO	Secretary & Treasurer	Vice President & CFO

Subscribed and sworn to before me this
________ day of ________

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............

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	 4 Securities Lending Reinvested Collateral Amount	 5 Total (Col. 3 + 4) Amount	 6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	75,571,525	15.770	75,571,525	0	75,571,525	15.770
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	31,493,859	6.572	31,493,860	0	31,493,860	6.572
1.06 Industrial and miscellaneous	163,389,616	34.095	163,389,616	0	163,389,616	34.095
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	270,455,001	56.436	270,455,001	0	270,455,001	56.436
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	65,611,250	13.691	65,611,250	0	65,611,250	13.691
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	32,421,061	6.765	32,421,061	0	32,421,061	6.765
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	23,708,823	4.947	23,708,823	0	23,708,823	4.947
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	715,050	0.149	715,050	0	715,050	0.149
3.09 Total common stocks	122,456,184	25.553	122,456,184	0	122,456,184	25.553
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)	1,644,120	0.343	1,644,120	0	1,644,120	0.343
6.02 Cash equivalents (Schedule E, Part 2)	65,584,823	13.686	65,584,822	0	65,584,822	13.686
6.03 Short-term investments (Schedule DA)	19,059,510	3.977	19,059,510	0	19,059,510	3.977
6.04 Total cash, cash equivalents and short-term investments	86,288,452	18.006	86,288,452	0	86,288,452	18.006
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	25,483	0.005	25,483	0	25,483	0.005
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	479,225,120	100.000	479,225,120	0	479,225,120	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		360,798,004
2.	Cost of bonds and stocks acquired, Part 3, Column 7		136,732,902
3.	Accrual of discount		205,259
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(20,532,871)	
	4.4. Part 4, Column 11	(3,291,374)	(23,824,245)
5.	Total gain (loss) on disposals, Part 4, Column 19		(1,616,383)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		75,863,361
7.	Deduct amortization of premium		976,708
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	2,390,073	
	9.4. Part 4, Column 13	158,370	2,548,442
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		4,159
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		392,911,185
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		392,911,185

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	75,571,525	67,410,151	76,104,642	76,161,952
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	75,571,525	67,410,151	76,104,642	76,161,952
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	31,493,859	29,467,072	31,490,122	31,937,163
Industrial and Miscellaneous, SVO	8. United States	149,630,792	135,083,871	150,137,567	147,899,668
Identified Funds, Unaffiliated Bank	9. Canada	6,863,343	6,537,084	6,859,684	6,875,000
Loans, Unaffiliated Certificates of	10. Other Countries	6,895,481	6,357,514	6,910,955	6,875,000
Deposit and Hybrid Securities (unaffiliated)	11. Totals	163,389,616	147,978,469	163,908,205	161,649,668
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	270,455,001	244,855,692	271,502,969	269,748,783
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	87,670,501	87,670,501	70,210,470	
Industrial and Miscellaneous	21. Canada	228,919	228,919	223,375	
(unaffiliated), Mutual Funds, Unit	22. Other Countries	2,135,703	2,135,703	1,445,952	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	90,035,123	90,035,123	71,879,797	
Parent, Subsidiaries and Affiliates	24. Totals	32,421,061	32,421,061	27,423,743	
	25. Total Common Stocks	122,456,184	122,456,184	99,303,539	
	26. Total Stocks	122,456,184	122,456,184	99,303,539	
	27. Total Bonds and Stocks	392,911,185	367,311,876	370,806,508	

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	29,887,175	37,551,656	27,222	10,741,397	6,042,707	XXX	84,250,158	28.8	111,075,540	38.8	84,250,158	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	29,887,175	37,551,656	27,222	10,741,397	6,042,707	XXX	84,250,158	28.8	111,075,540	38.8	84,250,158	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		0.0	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	0	0.0	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	4,188,983	12,069,113	7,951,132	6,818,447	1,945,937	XXX	32,973,611	11.3	6,170,679	2.2	32,973,611	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	4,188,983	12,069,113	7,951,132	6,818,447	1,945,937	XXX	32,973,611	11.3	6,170,679	2.2	32,973,611	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	22,244,812	71,539,559	25,810,492	3,736,868	6,558,550	XXX	129,890,282	44.3	116,651,098	40.8	123,918,461	5,971,821
6.2 NAIC 2	3,470,592	17,683,867	18,732,141	2,059,972	3,843,343	XXX	45,789,914	15.6	52,103,718	18.2	42,818,747	2,971,167
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	25,715,404	89,223,426	44,542,632	5,796,840	10,401,893	XXX	175,680,196	60.0	168,754,816	59.0	166,737,208	8,942,988
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) 56,320,970	121,160,328	33,788,846	21,296,712	14,547,194	0	247,114,051	84.4	XXX	XXX	241,142,230	5,971,821
12.2 NAIC 2	(d) 3,470,592	17,683,867	18,732,141	2,059,972	3,843,343	0	45,789,914	15.6	XXX	XXX	42,818,747	2,971,167
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	59,791,562	138,844,195	52,520,987	23,356,684	18,390,537	0	(b) 292,903,965	100.0	XXX	XXX	283,960,977	8,942,988
12.8 Line 12.7 as a % of Col. 7	20.4	47.4	17.9	8.0	6.3	0.0	100.0	XXX	XXX	XXX	96.9	3.1
13. Total Bonds Prior Year												
13.1 NAIC 1	72,920,916	102,415,732	35,981,262	11,871,721	10,707,687	0	XXX	XXX	233,897,317	81.8	214,201,396	19,695,921
13.2 NAIC 2	11,730,608	13,075,434	21,586,679	2,525,486	3,185,511	0	XXX	XXX	52,103,718	18.2	50,231,640	1,872,078
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	84,651,524	115,491,166	57,567,941	14,397,206	13,893,197	0	XXX	XXX	(b) 286,001,035	100.0	264,433,036	21,567,999
13.8 Line 13.7 as a % of Col. 9	29.6	40.4	20.1	5.0	4.9	0.0	XXX	XXX	100.0	XXX	92.5	7.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	50,848,815	120,660,662	33,788,846	21,296,712	14,547,194	0	241,142,230	82.3	214,201,396	74.9	241,142,230	XXX
14.2 NAIC 2	3,470,592	15,735,299	18,009,541	1,759,972	3,843,343	0	42,818,747	14.6	50,231,640	17.6	42,818,747	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	54,319,407	136,395,962	51,798,387	23,056,684	18,390,537	0	283,960,977	96.9	264,433,036	92.5	283,960,977	XXX
14.8 Line 14.7 as a % of Col. 7	19.1	48.0	18.2	8.1	6.5	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	18.5	46.6	17.7	7.9	6.3	0.0	96.9	XXX	XXX	XXX	96.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	5,472,155	499,666	0	0	0	0	5,971,821	2.0	19,695,921	6.9	XXX	5,971,821
15.2 NAIC 2	0	1,948,568	722,600	300,000	0	0	2,971,167	1.0	1,872,078	0.7	XXX	2,971,167
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	5,472,155	2,448,234	722,600	300,000	0	0	8,942,988	3.1	21,567,999	7.5	XXX	8,942,988
15.8 Line 15.7 as a % of Col. 7	61.2	27.4	8.1	3.4	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	1.9	0.8	0.2	0.1	0.0	0.0	3.1	XXX	XXX	XXX	XXX	3.1

(a) Includes $ 8,942,988 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 $ 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 $ 20,517,391 ; NAIC 2 $ 1,931,573 ; 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	29,876,034	37,516,884	0	10,723,785	6,042,707	XXX	84,159,411	28.7	110,972,035	38.8	84,159,411	0
1.02 Residential Mortgage-Backed Securities	11,141	34,772	27,222	17,612	0	XXX	90,748	0.0	103,505	0.0	90,748	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	29,887,175	37,551,656	27,222	10,741,397	6,042,707	XXX	84,250,158	28.8	111,075,540	38.8	84,250,158	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		0.0	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	0	0.0	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	1,479,752	0	0	0	0	XXX	1,479,752	0.5	1,956,250	0.7	1,479,752	0
5.02 Residential Mortgage-Backed Securities	2,709,231	11,056,258	7,951,132	6,818,447	1,945,937	XXX	30,481,005	10.4	3,198,495	1.1	30,481,005	0
5.03 Commercial Mortgage-Backed Securities	0	1,012,855	0	0	0	XXX	1,012,855	0.3	1,015,934	0.4	1,012,855	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	4,188,983	12,069,113	7,951,132	6,818,447	1,945,937	XXX	32,973,611	11.3	6,170,679	2.2	32,973,611	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	17,209,856	54,414,549	44,542,632	5,796,840	10,401,893	XXX	132,365,769	45.2	147,906,491	51.7	125,212,945	7,152,825
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	8,505,549	34,808,877	0	0	0	XXX	43,314,426	14.8	20,848,325	7.3	41,524,263	1,790,163
6.05 Totals	25,715,404	89,223,426	44,542,632	5,796,840	10,401,893	XXX	175,680,196	60.0	168,754,816	59.0	166,737,208	8,942,988
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	48,565,642	91,931,433	44,542,632	16,520,625	16,444,600	XXX	218,004,932	74.4	XXX	XXX	210,852,107	7,152,825
12.02 Residential Mortgage-Backed Securities	2,720,371	11,091,030	7,978,354	6,836,059	1,945,937	XXX	30,571,752	10.4	XXX	XXX	30,571,752	0
12.03 Commercial Mortgage-Backed Securities	0	1,012,855	0	0	0	XXX	1,012,855	0.3	XXX	XXX	1,012,855	0
12.04 Other Loan-Backed and Structured Securities	8,505,549	34,808,877	0	0	0	XXX	43,314,426	14.8	XXX	XXX	41,524,263	1,790,163
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	59,791,562	138,844,195	52,520,987	23,356,684	18,390,537	0	292,903,965	100.0	XXX	XXX	283,960,977	8,942,988
12.10 Line 12.09 as a % of Col. 7	20.4	47.4	17.9	8.0	6.3	0.0	100.0	XXX	XXX	XXX	96.9	3.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	73,728,148	103,292,672	55,757,209	14,164,621	13,892,125	XXX	XXX	XXX	260,834,776	91.2	246,015,727	14,819,049
13.02 Residential Mortgage-Backed Securities	640,186	1,616,321	811,834	232,586	1,072	XXX	XXX	XXX	3,302,000	1.2	3,302,000	0
13.03 Commercial Mortgage-Backed Securities	0	17,036	998,898	0	0	XXX	XXX	XXX	1,015,934	0.4	1,015,934	0
13.04 Other Loan-Backed and Structured Securities	10,283,189	10,565,136	0	0	0	XXX	XXX	XXX	20,848,325	7.3	14,099,375	6,748,950
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	84,651,524	115,491,166	57,567,941	14,397,206	13,893,197	0	XXX	XXX	286,001,035	100.0	264,433,036	21,567,999
13.10 Line 13.09 as a % of Col. 9	29.6	40.4	20.1	5.0	4.9	0.0	XXX	XXX	100.0	XXX	92.5	7.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	44,883,650	89,483,199	43,820,033	16,220,625	16,444,600	XXX	210,852,107	72.0	246,015,727	86.0	210,852,107	XXX
14.02 Residential Mortgage-Backed Securities	2,720,371	11,091,030	7,978,354	6,836,059	1,945,937	XXX	30,571,752	10.4	3,302,000	1.2	30,571,752	XXX
14.03 Commercial Mortgage-Backed Securities	0	1,012,855	0	0	0	XXX	1,012,855	0.3	1,015,934	0.4	1,012,855	XXX
14.04 Other Loan-Backed and Structured Securities	6,715,385	34,808,877	0	0	0	XXX	41,524,263	14.2	14,099,375	4.9	41,524,263	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	54,319,407	136,395,962	51,798,387	23,056,684	18,390,537	0	283,960,977	96.9	264,433,036	92.5	283,960,977	XXX
14.10 Line 14.09 as a % of Col. 7	19.1	48.0	18.2	8.1	6.5	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	18.5	46.6	17.7	7.9	6.3	0.0	96.9	XXX	XXX	XXX	96.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	3,681,991	2,448,234	722,600	300,000	0	XXX	7,152,825	2.4	14,819,049	5.2	XXX	7,152,825
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	1,790,163	0	0	0	0	XXX	1,790,163	0.6	6,748,950	2.4	XXX	1,790,163
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	5,472,155	2,448,234	722,600	300,000	0	0	8,942,988	3.1	21,567,999	7.5	XXX	8,942,988
15.10 Line 15.09 as a % of Col. 7	61.2	27.4	8.1	3.4	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	1.9	0.8	0.2	0.1	0.0	0.0	3.1	XXX	XXX	XXX	XXX	3.1

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	54,052,347	54,052,347	0	0	0
2.	Cost of short-term investments acquired	46,555,085	46,555,085	0	0	0
3.	Accrual of discount	216,991	216,991	0	0	0
4.	Unrealized valuation increase (decrease)	0	0	0	0	0
5.	Total gain (loss) on disposals	(21,369)	(21,369)	0	0	0
6.	Deduct consideration received on disposals	81,547,042	81,547,042	0	0	0
7.	Deduct amortization of premium	196,502	196,502	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)	19,059,510	19,059,510	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)	19,059,510	19,059,510	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	36,749,736	116,189,561	(79,439,825)	0
2. Cost of cash equivalents acquired	656,825,918	37,437,877	619,388,041	0
3. Accrual of discount	76,073	76,073	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	628,056,897	43,827,000	584,229,897	0
7. Deduct amortization of premium	10,008	10,008	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)	65,584,822	109,866,503	(44,281,681)	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	65,584,822	109,866,503	(44,281,681)	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - 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 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-SQ-2	UNITED STATES TREASURY				1.A	7,280,737	62.5781	5,175,211	8,270,000	7,327,173	0	44,757	0	0	1.125	1.889	FA	35,142	93,038	12/23/2021	08/15/2040
912810-SS-8	UNITED STATES TREASURY				1.A	5,034,639	60.1055	3,155,537	5,250,000	5,040,718	0	5,747	0	0	1.625	1.808	MN	11,076	85,313	12/20/2021	11/15/2050
912810-TB-4	UNITED STATES TREASURY				1.A	1,000,766	63.9766	674,953	1,055,000	1,001,990	0	1,223	0	0	1.875	2.108	MN	2,568	19,781	01/31/2022	11/15/2051
912810-TC-2	UNITED STATES TREASURY				1.A	3,392,744	71.9258	2,513,806	3,495,000	3,396,612	0	3,868	0	0	2.000	2.183	MN	9,075	69,900	01/31/2022	11/15/2041
912828-2A-7	UNITED STATES TREASURY				1.A	697,070	91.1710	683,783	750,000	727,722	0	5,811	0	0	1.500	2.359	FA	4,249	11,250	07/05/2019	08/15/2026
912828-G3-8	UNITED STATES TREASURY				1.A	18,628,298	96.0660	17,291,880	18,000,000	18,410,369	0	(216,606)	0	0	2.250	1.015	MN	52,583	405,000	12/14/2021	11/15/2024
912828-J2-7	UNITED STATES TREASURY				1.A	344,203	95.1710	333,099	350,000	348,593	0	644	0	0	2.000	2.195	FA	2,644	7,000	09/15/2015	02/15/2025
912828-K7-4	UNITED STATES TREASURY				1.A	1,947,450	94.4490	1,818,143	1,925,000	1,933,880	0	(3,297)	0	0	2.000	1.818	FA	14,542	38,500	12/10/2019	08/15/2025
912828-P4-6	UNITED STATES TREASURY				1.A	564,827	92.5781	523,066	565,000	566,594	0	(507)	0	0	1.625	1.531	FA	3,468	9,181	12/06/2021	02/15/2026
912828-R3-6	UNITED STATES TREASURY				1.A	606,925	92.0580	566,157	615,000	613,402	0	462	0	0	1.625	1.701	MN	1,298	9,994	12/02/2021	05/15/2026
912828-T2-6	UNITED STATES TREASURY				1.A	4,252,325	97.5660	4,048,989	4,150,000	4,176,758	0	(35,758)	0	0	1.375	0.506	MS	14,579	57,063	02/28/2022	09/30/2023
912828-T9-1	UNITED STATES TREASURY				1.A	16,691,798	97.5230	15,979,144	16,385,000	16,520,328	0	(162,391)	0	0	1.625	0.624	AO	45,602	266,256	12/14/2021	10/31/2023
912828-W4-8	UNITED STATES TREASURY				1.A	3,044,805	97.1130	2,913,390	3,000,000	3,020,716	0	(15,428)	0	0	2.125	1.522	FA	21,661	42,500	02/28/2022	02/29/2024
912828-XB-1	UNITED STATES TREASURY				1.A	4,702,959	95.0580	4,334,645	4,560,000	4,610,914	0	(20,416)	0	0	2.125	1.642	MN	12,581	96,900	01/27/2022	05/15/2025
912828-YY-0	UNITED STATES TREASURY				1.A	7,119,453	94.9370	6,645,590	7,000,000	7,080,176	0	(39,076)	0	0	1.750	1.168	JD	61,588	61,250	02/28/2022	12/31/2024
91282C-AW-1	UNITED STATES TREASURY				1.A	501,016	96.1600	480,800	500,000	500,315	0	(361)	0	0	0.250	0.178	MN	162	1,250	01/21/2021	11/15/2023
91282C-AZ-4	UNITED STATES TREASURY				1.A	204,199	89.4600	183,393	205,000	204,518	0	164	0	0	0.375	0.456	MN	68	769	01/21/2021	11/30/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						76,014,212	XXX	67,321,585	76,075,000	75,480,777	0	(431,164)	0	0	XXX	XXX	XXX	292,887	1,274,944	XXX	XXX
3620AA-TY-4	GN 724267 - RMBS			4	1.A	90,430	101.8573	88,567	86,952	90,748	0	363	0	0	5.000	4.106	MON	362	4,348	04/01/2010	09/15/2039
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						90,430	XXX	88,567	86,952	90,748	0	363	0	0	XXX	XXX	XXX	362	4,348	XXX	XXX
0109999999. Total - U.S. Government Bonds						76,104,642	XXX	67,410,151	76,161,952	75,571,525	0	(430,801)	0	0	XXX	XXX	XXX	293,249	1,279,291	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
3128PL-A2-8	FH J08125 - RMBS			4	1.A	827	99.9668	819	820	819	0	(1)	0	0	4.500	4.203	MON	3	37	06/12/2009	06/01/2023
312935-M2-2	FH A88477 - RMBS			4	1.A	100,224	101.4247	97,449	96,080	100,935	0	455	0	0	5.000	3.983	MON	400	4,804	05/11/2010	09/01/2039
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	689,265	81.9347	578,163	705,638	689,294	0	29	0	0	2.000	2.296	MON	1,176	12,937	01/27/2022	09/01/2050
3132DW-CX-9	FH SD8186 - RMBS			4	1.A	2,148,363	91.1757	2,001,313	2,195,006	2,147,620	0	(742)	0	0	3.500	3.833	MON	6,402	51,217	04/20/2022	11/01/2051
3132DW-FH-1	FH SD8268 - RMBS			4	1.A	1,466,976	100.3692	1,484,044	1,478,585	1,467,028	0	52	0	0	5.500	5.640	MON	6,777	13,554	10/28/2022	11/01/2052
3132DW-FU-2	FH SD8279 - RMBS			4	1.A	1,488,358	101.5619	1,500,236	1,477,164	1,488,108	0	(250)	0	0	6.000	5.780	MON	7,386	7,386	11/09/2022	11/01/2052
3133BB-TU-3	FH QE2363 - RMBS			4	1.A	2,259,240	91.0853	2,102,178	2,307,923	2,260,322	0	1,082	0	0	3.500	3.798	MON	6,731	47,120	05/12/2022	05/01/2052
3133KJ-A6-9	FH RA2729 - RMBS			4	1.A	1,561,228	85.7945	1,331,541	1,552,013	1,561,668	0	441	0	0	2.500	2.409	MON	3,233	35,567	01/14/2022	06/01/2050
3136B0-7J-9	FNR 2018-11 PA - CMO/RMBS			4	1.A	1,422,529	93.6402	1,405,751	1,501,226	1,422,433	0	(96)	0	0	3.000	5.772	MON	3,753	0	12/07/2022	06/25/2046
31371L-6G-9	FN 255671 - RMBS			4	1.A	41,735	103.5007	43,256	41,793	41,718	0	(1)	0	0	5.500	5.506	MON	192	2,299	09/26/2008	04/01/2035
3138AB-YR-4	FN AH9719 - RMBS			4	1.A	75,729	99.2340	72,663	73,224	76,355	0	474	0	0	4.500	3.698	MON	275	3,295	07/07/2011	04/01/2041
3138AK-QW-2	FN AI5868 - RMBS			4	1.A	146,380	99.2343	139,630	140,708	146,858	0	439	0	0	4.500	3.678	MON	528	6,332	07/28/2011	07/01/2041
3138E2-GH-2	FN AJ9199 - RMBS			4	1.A	99,007	96.1537	92,689	96,397	100,590	0	811	0	0	4.000	3.200	MON	321	3,856	08/08/2012	01/01/2042
3138EG-HX-5	FN AL0245 - RMBS			4	1.A	137,157	95.9717	130,369	135,841	137,911	0	356	0	0	4.000	3.699	MON	453	5,434	07/28/2011	04/01/2041
3138M5-LN-7	FN AP2132 - RMBS			4	1.A	414,208	93.7391	386,906	412,748	415,384	0	481	0	0	3.500	3.370	MON	1,204	14,446	09/15/2015	08/01/2042
3138WE-6X-2	FN AS5385 - RMBS			4	1.A	211,185	96.1516	198,943	206,905	217,654	0	3,130	0	0	4.000	3.171	MON	690	8,276	09/15/2015	07/01/2045
31402Q-WA-5	FN 735141 - RMBS			4	1.A	44,249	103.3151	46,708	45,209	44,404	0	12	0	0	5.500	6.002	MON	207	2,487	10/29/2008	01/01/2035
31403C-6L-0	FN 745275 - RMBS			4	1.A	28,815	102.0239	28,384	27,821	28,815	0	83	0	0	5.000	4.122	MON	116	1,391	11/03/2009	02/01/2036
31403D-WU-9	FN 745959 - RMBS			4	1.A	37,079	103.7689	36,309	34,991	36,866	0	(39)	0	0	5.500	4.018	MON	160	1,924	01/28/2010	11/01/2036

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
31408F-6B-0	FN 850566 - RMBS			4	1.A	16,291	101.8514	17,497	17,179	16,307	0	(12)	0	0	5.000	6.266	MON	72	859	10/30/2008	01/01/2036
31409W-LB-5	FN 880622 - RMBS			4	1.A	19,227	103.3622	20,518	19,850	19,283	0	12	0	0	5.500	6.292	MON	91	1,092	07/22/2008	04/01/2036
3140F0-JX-3	FN BC4777 - RMBS			4	1.A	582,723	93.4148	536,512	574,332	582,555	0	(3,646)	0	0	2.500	2.034	MON	1,197	17,502	01/09/2020	10/01/2031
3140MM-Y2-8	FN BV7928 - RMBS			4	1.A	2,818,094	96.3617	2,782,962	2,888,038	2,818,139	0	45	0	0	4.500	4.871	MON	10,830	0	12/20/2022	08/01/2052
3140QD-KP-8	FN CA5701 - RMBS			4	1.A	1,544,983	85.6986	1,335,084	1,557,884	1,544,889	0	(94)	0	0	2.500	2.602	MON	3,246	32,456	02/09/2022	05/01/2050
3140QN-SX-1	FN CB3233 - RMBS			4	1.A	2,273,988	88.3716	2,113,587	2,391,705	2,276,594	0	2,605	0	0	3.000	3.689	MON	5,979	35,876	06/07/2022	04/01/2052
3140X8-BP-1	FN FM4545 - RMBS			4	1.A	1,260,352	86.3693	1,082,637	1,253,497	1,260,416	0	64	0	0	2.500	2.418	MON	2,611	28,726	01/27/2022	10/01/2050
3140X9-QL-2	FN FM5858 - RMBS			4	1.A	2,220,500	88.8146	1,919,346	2,161,070	2,222,548	0	2,048	0	0	3.000	2.599	MON	5,403	59,429	01/19/2022	01/01/2051
3140XB-H8-6	FN FM7454 - RMBS			4	1.A	1,327,172	96.2484	1,286,629	1,336,780	1,327,087	0	(85)	0	0	3.500	3.645	MON	3,899	15,596	08/22/2022	12/01/2035
3140XF-UW-9	FN FS0596 - RMBS			4	1.A	1,060,010	88.3692	962,437	1,089,110	1,058,505	0	(1,506)	0	0	3.000	3.391	MON	2,723	24,505	03/25/2022	08/01/2051
31411E-2C-0	FN 906271 - RMBS			4	1.A	39,291	103.7704	41,289	39,789	39,236	0	10	0	0	5.500	5.845	MON	182	2,188	10/31/2007	01/01/2037
31411E-YD-3	FN 906208 - RMBS			4	1.A	79,067	102.7383	82,305	80,111	79,185	0	(7)	0	0	5.500	5.784	MON	367	4,406	10/31/2007	01/01/2037
31412P-6K-2	FN 931574 - RMBS			4	1.A	20,715	101.8488	20,646	20,271	20,635	0	16	0	0	5.000	4.479	MON	84	1,014	07/23/2009	02/01/2035
31416T-L5-6	FN AA9347 - RMBS			4	1.A	90,501	100.3038	87,905	87,639	90,780	0	313	0	0	5.000	4.249	MON	365	4,382	04/01/2010	08/01/2039
31418D-HD-7	FN MA3827 - RMBS			4	1.A	379,277	92.2442	345,889	374,971	382,201	0	(4,262)	0	0	2.500	2.023	MON	781	16,431	01/09/2020	11/01/2034
31418D-YC-0	FN MA4306 - RMBS			4	1.A	1,437,942	85.0924	1,356,060	1,593,633	1,438,275	0	333	0	0	2.500	3.845	MON	3,320	13,280	08/24/2022	04/01/2051
31418E-E6-3	FN MA4656 - RMBS			4	1.A	1,448,594	96.3648	1,395,280	1,447,915	1,448,516	0	(78)	0	0	4.500	4.489	MON	5,430	27,148	07/08/2022	07/01/2052
31418E-J7-6	FN MA4785 - RMBS			4	1.A	1,471,109	98.6788	1,453,831	1,473,296	1,471,072	0	(38)	0	0	5.000	5.018	MON	6,139	18,416	09/15/2022	10/01/2052
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						30,462,388	XXX	28,517,766	30,937,163	30,481,005	0	2,433	0	0	XXX	XXX	XXX	92,726	525,667	XXX	XXX
3137FA-WS-3	FHMS K-067 A2 - CMBS			4	1.A	1,027,734	94.9306	949,306	1,000,000	1,012,855	0	(3,080)	0	0	3.194	2.856	MON	2,662	31,940	11/17/2017	07/25/2027
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,027,734	XXX	949,306	1,000,000	1,012,855	0	(3,080)	0	0	XXX	XXX	XXX	2,662	31,940	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						31,490,122	XXX	29,467,072	31,937,163	31,493,859	0	(646)	0	0	XXX	XXX	XXX	95,387	557,607	XXX	XXX
00115A-AN-9	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	245,698	63.8910	159,728	250,000	245,806	0	98	0	0	2.750	2.836	FA	2,597	7,085	12/01/2021	08/15/2051
00206R-GQ-9	AT&T INC			1,2	2.B FE	1,018,088	94.3960	802,366	850,000	978,552	0	(16,629)	0	0	4.300	2.010	FA	13,808	36,550	07/30/2020	02/15/2030
00206R-KD-3	AT&T INC			1,2	2.B FE	242,013	69.4484	173,621	250,000	242,306	0	270	0	0	3.100	3.311	FA	3,229	7,750	12/01/2021	02/01/2043
002824-BE-9	ABBOTT LABORATORIES			1,2	1.E FE	198,008	98.9770	197,954	200,000	198,417	0	409	0	0	3.400	4.296	MN	586	3,400	10/05/2022	11/30/2023
002824-BF-6	ABBOTT LABORATORIES			1,2	1.E FE	463,046	97.4980	454,341	466,000	464,814	0	276	0	0	3.750	3.821	MN	1,505	17,475	11/18/2016	11/30/2026
00287Y-AQ-2	ABBVIE INC			1,2	2.A FE	388,924	97.0040	339,514	350,000	370,130	0	(8,344)	0	0	3.600	1.131	MN	1,645	12,600	09/23/2020	05/14/2025
00507V-AP-4	ACTIVISION BLIZZARD INC			1,2	2.A FE	490,740	78.3750	391,875	500,000	492,729	0	882	0	0	1.350	1.551	MS	1,988	6,750	09/23/2020	09/15/2030
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	624,150	83.9400	524,625	625,000	624,362	0	79	0	0	2.050	2.065	MN	1,637	12,813	04/27/2020	05/15/2030
02079K-AD-9	ALPHABET INC			1,2	1.C FE	398,904	78.4900	313,960	400,000	399,156	0	105	0	0	1.100	1.129	FA	1,662	4,400	08/03/2020	08/15/2030
023135-BS-4	AMAZON.COM INC			1,2	1.D FE	1,048,575	80.5830	825,976	1,025,000	1,043,311	0	(2,341)	0	0	1.500	1.247	JD	1,196	15,375	09/23/2020	06/03/2030
023135-BT-2	AMAZON.COM INC			1,2	1.D FE	965,640	63.4780	634,780	1,000,000	966,524	0	819	0	0	2.500	2.673	JD	1,944	25,000	12/01/2021	06/03/2050
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	499,875	97.4183	487,092	500,000	499,900	0	25	0	0	4.000	4.009	MN	2,444	10,000	05/10/2022	05/17/2025
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	239,894	81.4980	195,595	240,000	239,909	0	9	0	0	2.690	2.695	MN	646	6,456	05/18/2021	05/25/2031
025537-AV-3	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	398,940	102.8864	411,546	400,000	398,971	0	31	0	0	5.750	5.812	MN	3,769	0	10/31/2022	11/01/2027
025816-CQ-0	AMERICAN EXPRESS CO			2	1.F FE	499,495	94.4340	472,170	500,000	499,631	0	136	0	0	2.250	2.285	MS	3,656	5,625	03/01/2022	03/04/2025
03027X-BA-7	AMERICAN TOWER CORP			1,2	2.C FE	647,140	84.9050	551,883	650,000	647,906	0	264	0	0	2.900	2.951	JJ	8,692	18,850	01/07/2020	01/15/2030
031162-CU-2	AMGEN INC			1,2	2.A FE	1,199,580	84.3680	1,012,416	1,200,000	1,199,690	0	39	0	0	2.450	2.454	FA	10,617	29,400	02/18/2020	02/21/2030
032095-AG-6	AMPHENOL CORP			1,2	2.A FE	696,367	97.8150	684,705	700,000	697,180	0	813	0	0	3.200	3.533	AO	5,600	11,200	08/18/2022	04/01/2024
032095-AL-5	AMPHENOL CORP			1,2	2.A FE	498,170	79.4981	397,490	500,000	498,386	0	166	0	0	2.200	2.241	MS	3,239	11,031	09/07/2021	09/15/2031
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.A FE	600,790	94.8210	474,105	500,000	594,565	0	(5,832)	0	0	4.700	2.947	FA	9,792	23,500	12/02/2021	02/01/2036
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	562,080	91.2750	456,375	500,000	552,748	0	(6,547)	0	0	3.500	1.964	JD	1,458	17,500	07/22/2021	06/01/2030

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
037833-AK-6	APPLE INC			1	1.B FE	599,202	99.2130	595,278	600,000	599,977	0	72	0	0	2.400	2.412	MN	2,320	14,400	04/30/2013	05/03/2023
037833-AL-4	APPLE INC			1	1.B FE	592,605	86.7230	433,615	500,000	589,108	0	(3,242)	0	0	3.850	2.705	MN	3,048	19,250	12/01/2021	05/04/2043
037833-DB-3	APPLE INC			1,2	1.B FE	519,455	93.3810	466,905	500,000	512,233	0	(2,438)	0	0	2.900	2.346	MS	4,390	14,500	12/18/2019	09/12/2027
038222-AN-5	APPLIED MATERIALS INC			1,2	1.F FE	647,511	81.7760	531,544	650,000	648,113	0	236	0	0	1.750	1.792	JD	948	11,375	05/26/2020	06/01/2030
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	439,569	95.4000	419,760	440,000	439,745	0	39	0	0	4.000	4.011	AO	3,716	17,600	10/09/2018	10/15/2028
053332-BA-9	AUTOZONE INC			1,2	2.B FE	299,088	77.8500	233,550	300,000	299,282	0	83	0	0	1.650	1.682	JJ	2,283	4,950	08/04/2020	01/15/2031
05348E-BA-6	AVALONBAY COMMUNITIES INC			1,2	1.G FE	199,308	93.0271	186,054	200,000	199,753	0	52	0	0	3.350	3.381	MN	856	6,700	05/03/2017	05/15/2027
053611-AG-4	AVERY DENNISON CORP			1,2	2.B FE	788,195	99.3710	784,037	789,000	788,988	0	41	0	0	3.350	3.355	AO	5,580	26,432	04/03/2013	04/15/2023
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	1,266,084	96.1470	1,153,764	1,200,000	1,231,630	0	(19,738)	0	0	2.500	0.822	FA	12,500	30,000	03/26/2021	08/01/2024
05971K-AM-1	BANCO SANTANDER SA		C		1.F FE	800,000	97.9303	783,443	800,000	800,000	0	0	0	0	3.892	3.892	MN	3,200	15,568	05/16/2022	05/24/2024
06051G-GA-1	BANK OF AMERICA CORP			1,2	1.F FE	1,694,514	92.4213	1,571,161	1,700,000	1,700,496	0	(316)	0	0	3.248	3.231	AO	10,736	55,216	12/18/2019	10/21/2027
06051G-JP-5	BANK OF AMERICA CORP			1,2,5	1.F FE	817,633	80.3013	650,440	810,000	816,109	0	(1,063)	0	0	2.651	2.548	MS	6,561	21,473	12/01/2021	03/11/2032
06051G-KL-2	BANK OF AMERICA CORP			1,2	2.A FE	200,000	83.0665	166,133	200,000	200,000	0	0	0	0	3.846	3.846	MS	2,414	3,846	03/03/2022	03/08/2037
06367W-HH-9	BANK OF MONTREAL		C		1.F FE	199,064	98.1680	196,336	200,000	199,292	0	228	0	0	3.300	3.633	FA	2,677	0	08/18/2022	02/05/2024
06368F-AG-4	BANK OF MONTREAL		C	1	1.F FE	749,475	96.7773	725,830	750,000	749,687	0	212	0	0	2.150	2.186	MS	5,061	8,063	03/03/2022	03/08/2024
06406R-AM-9	BANK OF NEW YORK MELLON CORP			2	1.E FE	252,815	99.7870	249,468	250,000	250,198	0	(2,617)	0	0	1.850	0.724	JJ	1,978	4,625	01/21/2022	01/27/2023
06406R-BJ-5	BANK OF NEW YORK MELLON CORP			2,5	1.E FE	901,308	98.5730	887,157	900,000	901,157	0	(151)	0	0	4.414	4.376	JJ	17,104	0	08/18/2022	07/24/2026
06406R-BL-0	BANK OF NEW YORK MELLON CORP			1,2,5	1.E FE	750,000	103.2451	774,338	750,000	750,000	0	0	0	0	5.802	5.805	AO	7,978	0	10/18/2022	10/25/2028
064159-3X-2	BANK OF NOVA SCOTIA		C	1	1.F FE	999,760	94.5364	945,364	1,000,000	999,897	0	81	0	0	0.700	0.708	AO	1,478	7,000	04/14/2021	04/15/2024
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	1,002,310	67.3049	673,049	1,000,000	1,002,273	0	(37)	0	0	2.850	2.838	AO	6,017	28,500	12/02/2021	10/15/2050
10112R-BE-3	BOSTON PROPERTIES LP			1,2	2.A FE	512,795	76.2750	381,375	500,000	511,261	0	(1,082)	0	0	2.550	2.278	AO	3,188	12,750	07/22/2021	04/01/2032
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	1,258,275	74.4280	930,350	1,250,000	1,257,943	0	(318)	0	0	3.060	3.015	JD	1,488	38,250	12/01/2021	06/17/2041
110122-CZ-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	255,525	99.7820	249,455	250,000	250,729	0	(4,796)	0	0	3.250	1.093	FA	2,957	8,125	02/04/2022	02/20/2023
110122-DP-0	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	399,760	85.5700	342,280	400,000	399,831	0	34	0	0	1.125	1.134	MN	600	4,500	11/09/2020	11/13/2027
12189L-BF-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	525,645	70.0140	350,070	500,000	525,033	0	(572)	0	0	3.050	2.792	FA	5,761	15,250	12/01/2021	02/15/2051
124857-AT-0	PARAMOUNT GLOBAL			1,2	2.B FE	559,503	88.9130	502,358	565,000	562,318	0	471	0	0	3.375	3.477	FA	7,204	19,069	06/26/2017	02/15/2028
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	198,938	97.0772	194,154	200,000	199,143	0	205	0	0	3.950	4.140	MN	834	3,950	05/17/2022	05/23/2025
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	1,019,385	97.6800	879,120	900,000	963,957	0	(24,606)	0	0	3.875	1.045	JJ	15,597	34,875	09/23/2020	07/20/2025
13607H-R4-6	CANADIAN IMPERIAL BANK OF COMMERCE		C	1	1.F FE	941,412	96.0440	912,418	950,000	942,717	0	1,305	0	0	3.300	3.656	AO	7,315	15,675	08/01/2022	04/07/2025
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	904,077	96.5840	917,548	950,000	935,066	0	7,711	0	0	3.300	4.203	AO	5,312	31,350	09/19/2018	10/30/2024
14040H-CH-6	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	248,625	87.2200	218,050	250,000	248,440	0	(171)	0	0	1.878	1.977	MN	769	4,695	12/01/2021	11/02/2027
14040H-CK-9	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	700,000	95.7700	670,390	700,000	700,000	0	0	0	0	1.343	1.343	JD	653	9,401	12/02/2021	12/06/2024
15189X-AV-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	706,968	83.1920	590,663	710,000	707,467	0	275	0	0	2.350	2.398	AO	4,171	16,685	03/08/2021	04/01/2031
166764-BY-5	CHEVRON CORP			1,2	1.D FE	840,000	85.9270	721,787	840,000	840,000	0	0	0	0	2.236	2.236	MN	2,609	18,782	05/07/2020	05/11/2030
17252M-AP-5	CINTAS NO 2 CORP			1,2	1.G FE	749,835	96.8252	726,189	750,000	749,869	0	34	0	0	3.450	3.458	MN	4,313	12,794	04/26/2022	05/01/2025
172967-JL-6	CITIGROUP INC				2.B FE	535,070	97.3006	486,503	500,000	523,836	0	(10,405)	0	0	3.875	1.689	MS	5,113	19,375	12/01/2021	03/26/2025
172967-LD-1	CITIGROUP INC			1,2,5	1.G FE	1,284,494	93.6137	1,123,365	1,200,000	1,258,190	0	(10,872)	0	0	3.887	2.830	JJ	22,156	46,644	01/21/2021	01/10/2028
172967-MY-4	CITIGROUP INC			1,2,5	1.G FE	503,415	79.2060	396,030	500,000	503,067	0	(323)	0	0	2.561	2.486	MN	2,134	12,805	12/01/2021	05/01/2032
191216-DE-7	COCA-COLA CO			1	1.E FE	399,924	78.2340	312,936	400,000	399,940	0	7	0	0	1.375	1.377	MS	1,619	5,500	09/14/2020	03/15/2031
194162-AM-5	COLGATE-PALMOLIVE CO			1	1.D FE	899,172	96.9565	872,609	900,000	899,278	0	106	0	0	3.100	3.132	FA	11,005	0	08/01/2022	08/15/2025
20030N-CA-7	COMCAST CORP			1,2	1.G FE	1,028,556	92.5000	878,750	950,000	1,009,051	0	(10,886)	0	0	3.150	1.872	FA	11,305	29,925	03/09/2021	02/15/2028
20030N-DG-3	COMCAST CORP			1,2	1.G FE	361,540	91.4230	297,125	325,000	355,941	0	(3,933)	0	0	3.400	1.983	AO	2,763	11,050	07/23/2021	04/01/2030
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	845,439	95.1700	763,263	802,000	829,700	0	(4,713)	0	0	3.800	3.093	MN	3,894	30,476	07/11/2019	05/15/2028
21036P-AS-7	CONSTELLATION BRANDS INC			1,2	2.C FE	548,713	93.7940	515,867	550,000	549,573	0	89	0	0	3.500	3.519	MN	2,781	19,250	05/02/2017	05/09/2027
224044-CN-5	COX COMMUNICATIONS INC			1,2	2.B FE	722,202	79.8800	579,130	725,000	722,600	0	250	0	0	2.600	2.644	JD	838	18,850	05/18/2021	06/15/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
22822V-AR-2	CROWN CASTLE INC			1,2	2.B FE	487,479	87.6008	416,104	475,000	486,258	0	(1,346)	0	0	3.300	2.941	JJ	7,838	15,675	12/01/2021	07/01/2030
23331A-BM-0	D R HORTON INC			1,2	2.A FE	399,756	95.2674	381,070	400,000	399,913	0	47	0	0	2.500	2.513	AO	2,111	10,000	10/07/2019	10/15/2024
23338V-AK-2	DTE ELECTRIC CO			1,2	1.E FE	599,304	84.2760	505,656	600,000	599,487	0	65	0	0	2.250	2.263	MS	4,500	13,500	02/11/2020	03/01/2030
233853-AD-2	DAIMLER TRUCK FINANCE NORTH AMERICA LLC			1	2.A FE	599,844	92.8525	557,115	600,000	599,898	0	51	0	0	1.625	1.634	JD	488	9,723	12/02/2021	12/13/2024
24422E-WB-1	JOHN DEERE CAPITAL CORP				1.F FE	299,871	94.7030	284,109	300,000	299,905	0	34	0	0	2.125	2.140	MS	2,019	3,188	03/02/2022	03/07/2025
25243Y-BA-6	DIAGEO CAPITAL PLC		C	1,2	1.G FE	999,710	94.9260	949,260	1,000,000	999,902	0	52	0	0	2.125	2.131	AO	3,955	21,250	09/30/2019	10/24/2024
25243Y-BF-5	DIAGEO CAPITAL PLC		C	1	1.G FE	599,208	101.0479	606,287	600,000	599,255	0	47	0	0	5.200	5.248	AO	5,807	0	10/19/2022	10/24/2025
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	153,864	89.5290	134,294	150,000	152,706	0	(368)	0	0	3.600	3.289	JJ	2,700	5,400	09/13/2019	07/01/2029
254687-FL-5	WALT DISNEY CO			1,2	1.G FE	577,578	84.0430	504,258	600,000	584,410	0	2,131	0	0	2.000	2.425	MS	4,000	12,000	09/17/2019	09/01/2029
254687-FX-9	WALT DISNEY CO			1	1.G FE	461,750	85.6070	385,232	450,000	459,796	0	(1,096)	0	0	2.650	2.351	JJ	5,565	11,925	03/09/2021	01/13/2031
260543-DC-4	DOW CHEMICAL CO			1,2	2.A FE	503,335	80.5940	402,970	500,000	502,867	0	(333)	0	0	2.100	2.021	MN	1,342	10,500	07/23/2021	11/15/2030
260543-DD-2	DOW CHEMICAL CO			1,2	2.A FE	329,718	71.9100	215,730	300,000	329,020	0	(647)	0	0	3.600	3.080	MN	1,380	10,800	12/01/2021	11/15/2050
26441C-BL-8	DUKE ENERGY CORP			1,2	2.B FE	798,944	81.7310	653,848	800,000	799,093	0	95	0	0	2.550	2.565	JD	907	20,400	06/07/2021	06/15/2031
278865-BK-5	ECOLAB INC			1,2	1.G FE	499,655	96.2242	481,121	500,000	499,835	0	172	0	0	0.900	0.935	JD	200	4,500	12/06/2021	12/15/2023
29250N-BL-8	ENBRIDGE INC		C	1	2.A FE	974,357	94.4220	920,614	975,000	974,538	0	182	0	0	2.500	2.523	FA	9,276	11,984	02/15/2022	02/14/2025
29278N-AF-0	ENERGY TRANSFER LP			1,2	2.C FE	394,285	96.8880	382,708	395,000	394,579	0	66	0	0	4.950	4.973	JD	869	19,553	06/05/2018	06/15/2028
29278N-AQ-6	ENERGY TRANSFER LP			1,2	2.C FE	199,686	88.3990	176,798	200,000	199,758	0	28	0	0	3.750	3.769	MN	958	7,500	01/07/2020	05/15/2030
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	458,536	84.6960	338,784	400,000	456,507	0	(1,903)	0	0	4.450	3.469	FA	6,724	17,800	12/02/2021	02/15/2043
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	569,550	85.1730	485,486	570,000	569,641	0	45	0	0	2.800	2.810	JJ	6,694	15,960	01/06/2020	01/31/2030
30040W-AL-2	EVERSOURCE ENERGY			1,2	2.A FE	703,206	82.6140	578,298	700,000	702,685	0	(292)	0	0	2.550	2.498	MS	5,256	17,850	03/09/2021	03/15/2031
30040W-AS-7	EVERSOURCE ENERGY			1	2.A FE	199,928	98.8802	197,760	200,000	199,946	0	18	0	0	4.200	4.219	JD	93	4,200	06/22/2022	06/27/2024
30231G-AN-2	EXXON MOBIL CORP			1,2	1.D FE	276,660	79.1280	197,820	250,000	275,786	0	(811)	0	0	3.567	2.931	MS	2,849	8,918	12/01/2021	03/06/2045
31428X-BP-0	FEDEX CORP			1,2	2.B FE	174,659	92.5262	161,921	175,000	174,807	0	34	0	0	3.400	3.424	FA	2,248	5,950	01/29/2018	02/15/2028
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERVICES I			1	2.B FE	624,775	98.1510	613,444	625,000	624,809	0	34	0	0	4.500	4.513	JJ	13,125	0	07/06/2022	07/15/2025
316773-CP-3	FIFTH THIRD BANCORP			2	2.A FE	747,975	98.9960	742,470	750,000	749,784	0	199	0	0	4.300	4.329	JJ	14,781	32,250	11/18/2013	01/16/2024
31677Q-BR-9	FIFTH THIRD BANK NA (OHIO)			1,2	1.G FE	249,823	90.1650	225,413	250,000	249,884	0	27	0	0	2.250	2.262	FA	2,344	5,625	01/28/2020	02/01/2027
35137L-AH-8	FOX CORP			1,2	2.B FE	350,146	96.8370	314,720	325,000	344,552	0	(3,007)	0	0	4.709	3.556	JJ	6,632	15,304	02/11/2021	01/25/2029
35137L-AM-7	FOX CORP			1,2	2.B FE	169,735	95.6890	162,671	170,000	169,875	0	53	0	0	3.050	3.084	AO	1,210	5,185	03/31/2020	04/07/2025
361448-BG-7	GATX CORP			1,2	2.B FE	446,616	73.9960	332,982	450,000	447,188	0	304	0	0	1.900	1.981	JD	713	8,550	02/01/2021	06/01/2031
369550-BD-9	GENERAL DYNAMICS CORP			1,2	1.G FE	498,080	99.4580	497,290	500,000	499,850	0	401	0	0	3.375	3.457	MN	2,156	16,875	05/08/2018	05/15/2023
373334-KL-4	GEORGIA POWER CO			1,2	2.A FE	394,064	85.6020	342,408	400,000	395,729	0	571	0	0	2.650	2.826	MS	3,121	10,600	01/08/2020	09/15/2029
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	915,769	96.5250	892,856	925,000	920,979	0	1,175	0	0	3.650	3.797	MS	11,254	33,763	04/30/2018	03/01/2026
37940X-AP-7	GLOBAL PAYMENTS INC			1,2	2.C FE	774,403	97.1769	753,121	775,000	774,436	0	32	0	0	4.950	4.968	FA	13,747	0	08/08/2022	08/15/2027
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	1.F FE	447,245	97.9110	416,122	425,000	429,755	0	(3,012)	0	0	3.850	3.090	JJ	7,863	16,363	09/15/2016	07/08/2024
38141G-XJ-8	GOLDMAN SACHS GROUP INC			1,2	1.F FE	686,987	96.2490	673,743	700,000	688,706	0	1,719	0	0	3.500	4.261	AO	6,125	12,250	08/22/2022	04/01/2025
38141G-YM-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	996,240	87.5680	875,680	1,000,000	995,172	0	(991)	0	0	1.948	2.016	AO	3,788	19,480	12/01/2021	10/21/2027
404280-CX-5	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	700,000	86.7350	607,145	700,000	700,000	0	0	0	0	2.251	2.251	MN	1,707	15,757	11/15/2021	11/22/2027
404280-DG-1	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	402,132	96.6370	386,548	400,000	401,984	0	(148)	0	0	5.210	5.108	FA	8,104	0	08/04/2022	08/11/2028
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	521,393	96.4299	506,257	525,000	522,702	0	337	0	0	3.900	3.984	JD	1,422	20,475	11/27/2018	12/06/2028
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	625,668	90.6840	544,104	600,000	618,208	0	(2,575)	0	0	2.950	2.439	JD	787	17,700	01/06/2020	06/15/2029
437076-CR-1	HOME DEPOT INC			1,2	1.F FE	499,820	98.7941	493,970	500,000	499,835	0	15	0	0	4.000	4.013	MS	5,667	0	09/12/2022	09/15/2025
437076-CT-7	HOME DEPOT INC			1,2	1.F FE	394,588	96.4539	385,816	400,000	394,609	0	21	0	0	4.950	5.038	MS	5,610	0	09/12/2022	09/15/2052
438516-CB-0	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	513,200	92.5330	462,665	500,000	506,516	0	(2,662)	0	0	1.350	0.804	JD	563	6,750	06/18/2020	06/01/2025
446150-AS-3	HUNTINGTON BANCSHARES INC			1,2	2.A FE	248,993	82.4710	206,178	250,000	249,259	0	94	0	0	2.550	2.596	FA	2,603	6,375	01/28/2020	02/04/2030
44891A-BP-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	549,852	85.6720	471,196	550,000	549,901	0	19	0	0	2.375	2.379	AO	2,758	13,063	09/15/2020	10/15/2027

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
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	524,423	97.8933	513,940	525,000	524,535	0	112	0	0	3.650	3.689	MN	2,023	9,581	05/12/2022	05/23/2025
459200-KP-5	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	499,905	70.5925	352,962	500,000	499,907	0	2	0	0	3.430	3.431	FA	6,765	8,575	02/02/2022	02/09/2052
459200-KT-7	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	1,323,278	97.6026	1,293,234	1,325,000	1,323,412	0	135	0	0	4.150	4.179	JJ	23,522	0	07/20/2022	07/27/2027
46625H-JZ-4	JPMORGAN CHASE & CO				1.G FE	990,780	96.7281	870,552	900,000	960,501	0	(14,572)	0	0	4.125	2.326	JD	1,650	37,125	03/30/2021	12/15/2026
46625H-MN-7	JPMORGAN CHASE & CO			2	1.E FE	107,326	97.8590	97,859	100,000	102,299	0	(860)	0	0	3.900	2.953	JJ	1,798	3,900	09/09/2016	07/15/2025
46647P-AJ-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	1,147,070	83.3670	833,670	1,000,000	1,139,466	0	(7,068)	0	0	3.882	2.773	JJ	16,930	38,820	12/01/2021	07/24/2038
46647P-BP-0	JPMORGAN CHASE & CO			1,2,5	1.G FE	1,034,670	82.6150	826,150	1,000,000	1,031,123	0	(3,288)	0	0	2.956	2.541	MN	3,941	29,560	12/01/2021	05/13/2031
49456B-AR-2	KINDER MORGAN INC			1,2	2.B FE	198,120	77.6460	155,292	200,000	198,514	0	166	0	0	2.000	2.100	FA	1,511	4,000	07/27/2020	02/15/2031
501044-CS-8	KROGER CO			1,2	2.B FE	749,685	99.1720	743,790	750,000	750,031	0	(37)	0	0	3.850	3.843	FA	12,031	28,875	07/18/2013	08/01/2023
501044-DN-8	KROGER CO			1,2	2.B FE	577,545	78.1130	390,565	500,000	575,660	0	(1,758)	0	0	3.950	3.118	JJ	9,107	19,750	12/01/2021	01/15/2050
532457-BV-9	ELI LILLY AND CO			1,2	1.F FE	1,273,037	93.7910	1,195,835	1,275,000	1,273,761	0	177	0	0	3.375	3.393	MS	12,670	43,031	02/20/2019	03/15/2029
53522K-AB-9	LINDE INC			1,2	1.F FE	998,920	100.2087	1,002,087	1,000,000	998,945	0	25	0	0	4.700	4.739	JD	3,394	0	11/28/2022	12/05/2025
539830-BV-0	LOCKHEED MARTIN CORP			1,2	1.G FE	748,748	102.3315	767,486	750,000	748,799	0	51	0	0	5.100	5.137	MN	7,119	0	10/19/2022	11/15/2027
548661-DY-0	LOWE'S COMPANIES INC			1,2	2.A FE	597,702	78.4310	470,586	600,000	598,173	0	217	0	0	1.700	1.742	AO	2,153	10,200	10/07/2020	10/15/2030
548661-ED-5	LOWE'S COMPANIES INC			1,2	2.A FE	399,108	84.1538	336,615	400,000	399,264	0	122	0	0	1.700	1.734	MS	2,002	6,706	09/13/2021	09/15/2028
55903V-AC-7	WARNERMEDIA HOLDINGS INC			1	2.C FE	300,000	97.1230	291,369	300,000	300,000	0	0	0	0	3.428	3.428	MS	3,028	5,142	03/09/2022	03/15/2024
55903V-AN-3	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	300,000	76.8620	230,586	300,000	300,000	0	0	0	0	5.050	5.050	MS	4,461	7,575	03/09/2022	03/15/2042
56585A-BD-3	MARATHON PETROLEUM CORP			1,2	2.B FE	346,988	92.6930	305,887	330,000	341,274	0	(1,951)	0	0	3.800	3.090	AO	3,135	12,540	12/20/2019	04/01/2028
574599-BQ-8	MASCO CORP			1,2	2.B FE	620,419	77.1720	482,325	625,000	621,188	0	427	0	0	2.000	2.082	FA	4,722	12,500	02/18/2021	02/15/2031
57629W-CU-2	MASSMUTUAL GLOBAL FUNDING II				1.B FE	196,222	98.1541	196,308	200,000	198,429	0	2,207	0	0	0.850	2.672	JD	104	1,700	05/16/2022	06/09/2023
617446-8C-6	MORGAN STANLEY			1	1.E FE	313,656	97.7460	293,238	300,000	304,992	0	(1,839)	0	0	4.000	3.317	JJ	5,267	12,000	12/19/2017	07/23/2025
617446-8V-4	MORGAN STANLEY			1,2,5	1.E FE	1,000,000	87.7240	877,240	1,000,000	1,000,000	0	0	0	0	0.985	0.985	JD	575	9,850	12/07/2020	12/10/2026
61744Y-AN-8	MORGAN STANLEY			1	1.E FE	204,532	99.9100	199,820	200,000	200,273	0	(4,259)	0	0	3.125	0.832	JJ	2,743	3,125	01/21/2022	01/23/2023
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.E FE	1,091,090	91.7470	917,470	1,000,000	1,078,316	0	(11,861)	0	0	3.772	2.378	JJ	16,450	37,720	12/01/2021	01/24/2029
61747Y-EF-8	MORGAN STANLEY			2,5	2.A FE	966,830	72.7380	727,380	1,000,000	965,407	0	(1,322)	0	0	2.484	2.759	MS	7,245	24,840	12/01/2021	09/16/2036
61747Y-EQ-4	MORGAN STANLEY			1,2,5	1.E FE	1,000,000	97.6142	976,142	1,000,000	1,000,000	0	0	0	0	3.620	3.623	AO	7,441	17,798	04/18/2022	04/17/2025
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	622,606	92.9830	581,144	625,000	623,534	0	219	0	0	4.300	4.346	AO	5,674	26,875	09/28/2018	10/15/2028
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1	1.F FE	399,988	93.8560	375,424	400,000	399,992	0	4	0	0	1.875	1.876	FA	3,000	3,750	01/31/2022	02/07/2025
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDINGS INC				2.A FE	601,524	98.7070	592,242	600,000	601,250	0	(274)	0	0	4.255	4.121	MS	8,510	1,844	08/02/2022	09/01/2024
670346-AX-3	NUCOR CORP			1	2.A FE	599,616	97.9280	587,568	600,000	599,690	0	74	0	0	3.950	3.973	MN	2,502	11,850	05/18/2022	05/23/2025
67066G-AF-1	NVIDIA CORP			1,2	1.F FE	709,025	87.4630	546,644	625,000	688,783	0	(8,318)	0	0	2.850	1.366	AO	4,453	17,813	07/15/2020	04/01/2030
67066G-AH-7	NVIDIA CORP			1,2	1.F FE	578,005	75.9750	379,875	500,000	576,003	0	(1,858)	0	0	3.500	2.708	AO	4,375	17,500	12/01/2021	04/01/2050
68389X-CA-1	ORACLE CORP			1,2	2.B FE	1,077,990	71.6820	716,820	1,000,000	1,076,343	0	(1,533)	0	0	3.950	3.521	MS	10,533	39,500	12/01/2021	03/25/2051
69371R-R7-3	PACCAR FINANCIAL CORP				1.E FE	1,474,617	95.9583	1,415,385	1,475,000	1,474,708	0	91	0	0	2.850	2.859	AO	9,809	21,019	03/31/2022	04/07/2025
709599-BN-3	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	498,615	95.0334	475,167	500,000	498,768	0	153	0	0	4.400	4.461	JJ	12,344	0	06/02/2022	07/01/2027
713448-CG-1	PEPSICO INC			1	1.E FE	669,357	99.7620	668,405	670,000	669,996	0	37	0	0	2.750	2.754	MS	6,142	18,425	02/25/2013	03/01/2023
718546-BA-1	PHILLIPS 66			1,2	2.A FE	500,105	69.4555	347,278	500,000	500,094	0	(8)	0	0	3.300	3.299	MS	4,858	13,750	12/01/2021	03/15/2052
741503-BB-1	BOOKING HOLDINGS INC			1,2	1.G FE	299,562	99.5400	298,620	300,000	299,989	0	58	0	0	2.750	2.768	MS	2,429	8,250	08/10/2017	03/15/2023
74153W-CQ-0	PRICOA GLOBAL FUNDING I				1.D FE	499,485	92.5566	462,783	500,000	499,666	0	170	0	0	1.150	1.185	JD	399	5,718	12/01/2021	12/06/2024
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	918,812	83.5380	772,727	925,000	920,436	0	569	0	0	2.250	2.324	AO	4,394	20,813	02/03/2020	04/15/2030
744448-CS-8	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	1,076,380	71.4600	714,600	1,000,000	1,074,453	0	(1,792)	0	0	3.200	2.806	MS	10,667	32,000	12/01/2021	03/01/2050
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	696,499	86.0200	580,635	675,000	692,425	0	(2,279)	0	0	2.450	2.054	JJ	7,626	16,538	03/09/2021	01/15/2030
74460D-AD-1	PUBLIC STORAGE			1,2	1.F FE	329,993	91.1180	300,689	330,000	330,007	0	(1)	0	0	3.385	3.385	MN	1,862	11,171	04/10/2019	05/01/2029
756109-AQ-7	REALTY INCOME CORP			1,2	1.G FE	1,029,270	98.2300	982,300	1,000,000	1,019,505	0	(9,765)	0	0	3.875	2.573	JJ	17,868	19,375	03/11/2022	07/15/2024
756109-AW-4	REALTY INCOME CORP			1,2	1.G FE	695,481	89.2760	580,294	650,000	686,264	0	(5,153)	0	0	3.250	2.314	JD	939	21,125	03/09/2021	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
773903-AL-3	ROCKWELL AUTOMATION INC			1,2	1.F FE	623,631	79.4501	496,563	625,000	623,805	0	127	0	0	1.750	1.774	FA	4,132	10,877	08/03/2021	08/15/2031
776743-AL-0	ROPER TECHNOLOGIES INC			1,2	2.B FE	648,954	77.2720	502,268	650,000	649,169	0	94	0	0	1.750	1.767	FA	4,297	11,375	08/18/2020	02/15/2031
78016E-Z5-9	ROYAL BANK OF CANADA		C		1.E FE	1,699,371	96.7190	1,644,223	1,700,000	1,699,516	0	145	0	0	3.375	3.388	AO	12,272	28,688	04/07/2022	04/14/2025
78016E-ZQ-3	ROYAL BANK OF CANADA		C	1	1.E FE	698,579	89.0310	623,217	700,000	699,047	0	280	0	0	1.200	1.242	AO	1,493	8,400	04/22/2021	04/27/2026
79466L-AE-4	SALESFORCE INC			1,2	1.F FE	253,053	99.6394	249,099	250,000	250,836	0	(2,216)	0	0	3.250	2.020	AO	1,806	8,125	04/06/2022	04/11/2023
79466L-AJ-3	SALESFORCE INC			1,2	1.F FE	556,765	79.9800	439,890	550,000	555,846	0	(628)	0	0	1.950	1.815	JJ	4,945	10,814	07/08/2021	07/15/2031
824348-BR-6	SHERWIN-WILLIAMS CO			1	2.B FE	574,937	98.3376	565,441	575,000	574,944	0	7	0	0	4.250	4.254	FA	9,571	0	08/08/2022	08/08/2025
84861T-AD-0	SPIRIT REALTY LP			1,2	2.B FE	154,389	87.0140	130,521	150,000	153,097	0	(412)	0	0	4.000	3.642	JJ	2,767	6,000	09/13/2019	07/15/2029
84861T-AE-8	SPIRIT REALTY LP			1,2	2.B FE	903,960	88.8100	799,290	900,000	902,563	0	(587)	0	0	3.200	3.124	JJ	13,280	28,800	07/20/2020	01/15/2027
857477-AL-7	STATE STREET CORP				1.F FE	673,907	99.3460	670,586	675,000	674,974	0	74	0	0	3.100	3.111	MN	2,674	20,925	05/08/2013	05/15/2023
86562M-AX-8	SUMITOMO MITSUI FINANCIAL GROUP INC		D		1.G FE	750,000	99.9370	749,528	750,000	750,000	0	0	0	0	3.102	3.100	JJ	10,599	23,265	01/09/2018	01/17/2023
86562M-CJ-7	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	1,100,000	77.3850	851,235	1,100,000	1,100,000	0	0	0	0	2.222	2.222	MS	7,061	24,442	09/13/2021	09/17/2031
87612E-BL-9	TARGET CORP			1,2	1.F FE	1,387,893	94.9530	1,234,389	1,300,000	1,342,162	0	(18,203)	0	0	2.250	0.815	AO	6,175	29,250	06/18/2020	04/15/2025
89236T-EM-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	648,557	92.4480	600,912	650,000	649,222	0	141	0	0	3.050	3.076	JJ	9,362	19,825	01/08/2018	01/11/2028
89236T-JK-2	TOYOTA MOTOR CREDIT CORP			1	1.E FE	599,736	88.4680	530,808	600,000	599,816	0	52	0	0	1.125	1.134	JD	244	6,750	06/15/2021	06/18/2026
89236T-KF-1	TOYOTA MOTOR CREDIT CORP				1.E FE	699,370	97.2496	680,747	700,000	699,444	0	74	0	0	3.650	3.682	FA	9,439	0	08/15/2022	08/18/2025
89352H-AW-9	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	597,666	94.8470	569,082	600,000	598,649	0	219	0	0	4.250	4.297	MN	3,258	25,500	05/03/2018	05/15/2028
902494-BC-6	TYSON FOODS INC			1,2	2.B FE	289,516	93.8870	272,272	290,000	289,893	0	22	0	0	3.550	3.559	JD	829	10,295	05/23/2017	06/02/2027
907818-FB-9	UNION PACIFIC CORP			1,2	1.G FE	999,570	94.4945	944,945	1,000,000	999,752	0	35	0	0	3.700	3.705	MS	12,333	37,000	02/11/2019	03/01/2029
907818-FD-5	UNION PACIFIC CORP			1,2	1.G FE	446,172	82.9880	331,952	400,000	443,958	0	(2,059)	0	0	3.550	2.724	FA	5,364	14,200	12/01/2021	08/15/2039
91159H-JB-7	US BANCORP			2	1.F FE	895,203	76.3582	687,224	900,000	895,502	0	276	0	0	2.491	2.534	MN	3,612	22,419	12/01/2021	11/03/2036
91159H-JH-4	US BANCORP			1,2,5	1.E FE	450,000	101.9590	458,816	450,000	450,000	0	0	0	0	5.727	5.732	AO	5,011	0	10/18/2022	10/21/2026
91324P-DP-4	UNITEDHEALTH GROUP INC			1	1.F FE	498,280	95.5800	477,900	500,000	498,902	0	161	0	0	3.875	3.917	JD	861	19,375	12/13/2018	12/15/2028
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	799,268	82.7370	620,528	750,000	787,645	0	(4,840)	0	0	2.000	1.284	MN	1,917	15,000	07/27/2020	05/15/2030
91324P-DZ-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	409,280	68.1230	272,492	400,000	409,048	0	(215)	0	0	2.900	2.781	MN	1,482	11,600	12/01/2021	05/15/2050
91913Y-BB-5	VALERO ENERGY CORP			1,2	2.B FE	635,075	87.8115	548,822	625,000	632,327	0	(1,477)	0	0	2.150	1.888	MS	3,957	13,438	02/11/2021	09/15/2027
91913Y-BE-9	VALERO ENERGY CORP			1,2	2.B FE	663,262	75.4820	509,504	675,000	663,412	0	150	0	0	4.000	4.101	JD	2,250	22,050	02/02/2022	06/01/2052
92343V-CR-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	831,008	97.2050	729,038	750,000	784,453	0	(18,560)	0	0	3.500	0.963	MN	4,375	26,250	06/18/2020	11/01/2024
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	244,264	93.6360	187,272	200,000	233,359	0	(4,547)	0	0	4.016	1.472	JD	625	8,032	07/27/2020	12/03/2029
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	575,095	88.4160	442,080	500,000	557,260	0	(7,463)	0	0	3.150	1.472	MS	4,331	15,750	07/30/2020	03/22/2030
92939U-AH-9	WEC ENERGY GROUP INC			1,2	2.A FE	449,676	100.0752	450,338	450,000	449,703	0	27	0	0	5.000	5.026	MS	5,875	0	09/22/2022	09/27/2025
931142-EE-9	WALMART INC			1,2	1.C FE	682,904	96.8150	663,183	685,000	683,758	0	201	0	0	3.700	3.737	JD	352	25,345	06/20/2018	06/26/2028
931142-EL-3	WALMART INC			1,2	1.C FE	542,500	97.3280	486,640	500,000	516,109	0	(10,509)	0	0	2.850	0.714	JJ	6,848	14,250	06/18/2020	07/08/2024
94974B-FJ-4	WELLS FARGO & CO				1.G FE	306,992	99.8170	324,405	325,000	324,731	0	2,279	0	0	3.450	4.174	FA	4,298	11,213	11/20/2013	02/13/2023
94974B-FY-1	WELLS FARGO & CO				1.G FE	888,380	96.9520	824,092	850,000	866,892	0	(4,575)	0	0	4.100	3.479	JD	2,711	34,850	12/19/2017	06/03/2026
95000U-2N-2	WELLS FARGO & CO			1,2,5	1.E FE	816,712	93.1510	745,208	800,000	811,499	0	(4,828)	0	0	2.188	1.695	AO	2,966	17,504	12/01/2021	04/30/2026
961214-DW-0	WESTPAC BANKING CORP		C		1.D FE	149,471	93.3300	139,995	150,000	149,711	0	51	0	0	3.400	3.442	JJ	2,210	5,100	01/17/2018	01/25/2028
961214-EH-2	WESTPAC BANKING CORP		C		1.D FE	735,434	94.9630	664,741	700,000	719,629	0	(9,052)	0	0	2.350	1.018	FA	6,032	16,450	03/26/2021	02/19/2025
961214-EM-1	WESTPAC BANKING CORP		C	2	2.A FE	675,000	91.7530	619,333	675,000	675,000	0	0	0	0	2.894	2.894	FA	7,977	19,535	01/23/2020	02/04/2030
98389B-AV-2	XCEL ENERGY INC			1,2	2.A FE	347,589	95.8870	335,604	350,000	348,564	0	231	0	0	4.000	4.085	JD	622	14,000	06/20/2018	06/15/2028
98389B-AW-0	XCEL ENERGY INC			1,2	2.A FE	613,086	85.6139	513,684	600,000	610,595	0	(1,397)	0	0	2.600	2.322	JD	1,300	15,600	03/09/2021	12/01/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						122,913,143	XXX	108,340,020	120,527,000	122,363,166	0	(298,839)	0	0	XXX	XXX	XXX	974,471	2,871,738	XXX	XXX
02582J-JR-2	AMXCA 2021-1 A - ABS			4	1.A FE	942,986	92.8324	881,908	950,000	945,469	0	2,381	0	0	0.900	1.160	MON	380	8,550	12/15/2021	11/16/2026
02582J-JT-8	AMXCA 2022-2 A - ABS			4	1.A FE	899,801	97.1410	874,269	900,000	899,839	0	38	0	0	3.390	3.422	MON	1,356	17,035	05/17/2022	05/17/2027

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
05602R-AD-3	BMWOT 2022-A A3 - ABS			4	1.A FE	3,584,891	97.4039	3,506,541	3,600,000	3,587,236	0	2,345	0	0	3.210	3.438	MON	1,926	56,683	08/25/2022	08/25/2026
12597C-AC-1	CNH 2019-C A3 - ABS			4	1.A FE	508,583	99.0861	501,662	506,289	507,477	0	(1,106)	0	0	2.010	1.274	MON	452	8,480	02/11/2022	12/16/2024
12657W-AC-4	CNH 2021-B A3 - ABS			4	1.A FE	1,499,644	94.5879	1,418,819	1,500,000	1,499,838	0	140	0	0	0.440	0.450	MON	293	6,600	07/20/2021	08/17/2026
12660D-AC-1	CNH 2022-A A3 - ABS			4	1.A FE	1,999,852	96.0217	1,920,433	2,000,000	1,999,887	0	35	0	0	2.940	2.961	MON	2,613	41,650	03/24/2022	07/15/2027
14041N-FZ-9	COMET 2022-1 A - ABS			4	1.A FE	1,499,887	95.9098	1,438,648	1,500,000	1,499,916	0	29	0	0	2.800	2.819	MON	1,867	29,750	03/23/2022	03/15/2027
14043M-AC-5	COPAR 2020-1 A3 - ABS			4	1.A FE	257,474	99.0444	255,068	257,529	257,519	0	10	0	0	1.600	1.616	MON	183	4,120	02/11/2020	11/15/2024
14043Q-AC-6	COPAR 2022-1 A3 - ABS			4	1.A FE	999,782	96.8194	968,194	1,000,000	999,832	0	51	0	0	3.170	3.199	MON	1,409	19,460	04/26/2022	04/15/2027
161571-HS-6	CHAIT 2022-1 A - ABS			4	1.A FE	1,269,788	97.6260	1,239,850	1,270,000	1,269,807	0	19	0	0	3.970	4.009	MON	2,241	12,465	09/09/2022	09/15/2027
254683-CR-4	DCENT 2022-1 A - ABS			4	1.A FE	1,999,771	94.3110	1,886,219	2,000,000	1,999,835	0	64	0	0	1.960	1.972	MON	1,742	31,904	02/14/2022	02/16/2027
34532N-AC-9	FORDO 2021-A A3 - ABS			4	1.A FE	1,389,316	97.1376	1,358,570	1,398,603	1,394,111	0	4,548	0	0	0.300	0.747	MON	186	4,196	12/14/2021	08/15/2025
34535A-AD-2	FORDO 2022-C A3 - ABS			4	1.A FE	3,219,814	99.1830	3,193,693	3,220,000	3,219,831	0	17	0	0	4.480	4.525	MON	6,411	32,858	09/20/2022	12/15/2026
36260K-AD-6	GMCAR 2020-4 A4 - ABS			4	1.A FE	1,849,501	93.3451	1,726,884	1,850,000	1,849,778	0	128	0	0	0.500	0.507	MON	385	9,250	10/06/2020	02/17/2026
36265Q-AD-8	GMCAR 2022-4 A3 - ABS			4	1.A FE	899,852	100.1210	901,089	900,000	899,865	0	13	0	0	4.820	4.875	MON	1,808	7,712	10/04/2022	08/16/2027
380146-AC-4	GMCAR 2022-1 A3 - ABS			4	1.A FE	1,039,910	94.5483	983,302	1,040,000	1,039,944	0	34	0	0	1.230	1.267	MON	546	11,903	01/11/2022	11/16/2026
43811J-AC-1	HAROT 2021-2 A3 - ABS			4	1.A FE	925,169	96.6139	925,549	957,987	933,547	0	8,378	0	0	0.330	3.768	MON	141	1,054	08/31/2022	08/15/2025
43813K-AD-4	HAROT 2020-3 A4 - ABS			4	1.A FE	248,125	95.6377	239,094	250,000	248,905	0	746	0	0	0.460	0.764	MON	42	1,150	12/13/2021	04/19/2027
43813R-AC-1	HAROT 2020-1 A3 - ABS			4	1.A FE	366,850	99.0768	362,023	365,396	365,683	0	(384)	0	0	1.610	1.341	MON	163	5,883	12/09/2020	04/22/2024
43815B-AC-4	HAROT 2022-1 A3 - ABS			4	1.A FE	399,940	95.0299	380,120	400,000	399,960	0	20	0	0	1.880	1.893	MON	334	6,100	02/15/2022	05/15/2026
44891R-AC-4	HART 2020-C A3 - ABS			4	1.A FE	191,819	97.3770	186,831	191,863	191,836	0	13	0	0	0.380	0.379	MON	32	729	10/20/2020	05/15/2025
448977-AD-0	HART 2022-A A3 - ABS			4	1.A FE	1,749,933	95.5646	1,672,381	1,750,000	1,749,954	0	21	0	0	2.220	2.232	MON	1,727	29,030	03/09/2022	10/15/2026
47787J-AC-2	JDOT 2022 A3 - ABS			4	1.A FE	699,845	95.9136	671,395	700,000	699,895	0	50	0	0	0.360	2.341	MON	722	12,135	03/10/2022	09/15/2026
65479Q-AC-1	NAROT 2022-A A3 - ABS			4	1.A FE	1,749,657	95.1884	1,665,797	1,750,000	1,749,769	0	112	0	0	1.860	1.875	MON	1,447	26,402	02/16/2022	08/17/2026
65480J-AC-4	NAROT 2022-B A3 - ABS			4	1.A FE	1,339,723	99.2451	1,329,884	1,340,000	1,339,746	0	24	0	0	4.460	4.510	MON	2,656	12,783	09/20/2022	05/17/2027
89236X-AD-8	TAOT 2020-D A4 - ABS			4	1.A FE	875,108	94.1864	824,131	875,000	875,043	0	(29)	0	0	0.470	0.467	MON	183	4,113	10/09/2020	01/15/2026
89238F-AD-5	TAOT 2022-B A3 - ABS			4	1.A FE	3,054,832	96.7049	2,997,852	3,100,000	3,062,046	0	7,214	0	0	2.930	3.669	MON	4,037	30,277	08/23/2022	09/15/2026
89239K-AC-5	TAOT 2022-A A3 - ABS			4	1.A FE	999,830	94.8397	948,397	1,000,000	999,895	0	65	0	0	1.230	1.240	MON	547	10,763	01/25/2022	06/15/2026
92348K-BC-6	VZMT 2022-7 A1A - RMBS			4	1.A FE	999,822	100.5882	1,005,882	1,000,000	999,824	0	2	0	0	5.230	5.234	MON	1,858	3,923	11/17/2022	11/22/2027
92868K-AC-7	VALET 2021-1 A3 - ABS			4	1.A FE	3,533,558	95.0413	3,373,965	3,550,000	3,540,163	0	6,603	0	0	1.020	1.241	MON	1,106	35,488	02/15/2022	06/22/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						40,995,062	XXX	39,638,448	41,122,668	41,026,450	0	31,579	0	0	XXX	XXX	XXX	38,793	482,443	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						163,908,205	XXX	147,978,469	161,649,668	163,389,616	0	(267,260)	0	0	XXX	XXX	XXX	1,013,265	3,354,181	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						198,927,355	XXX	175,661,605	196,602,000	197,843,943	0	(730,003)	0	0	XXX	XXX	XXX	1,267,358	4,146,682	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						30,552,818	XXX	28,606,333	31,024,115	30,571,752	0	2,796	0	0	XXX	XXX	XXX	93,088	530,014	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,027,734	XXX	949,306	1,000,000	1,012,855	0	(3,080)	0	0	XXX	XXX	XXX	2,662	31,940	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						40,995,062	XXX	39,638,448	41,122,668	41,026,450	0	31,579	0	0	XXX	XXX	XXX	38,793	482,443	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						271,502,969	XXX	244,855,692	269,748,783	270,455,001	0	(698,708)	0	0	XXX	XXX	XXX	1,401,902	5,191,079	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 148,091,835	1B ..$ 1,899,747	1C ..$ 2,601,296	1D ..$ 5,393,905	1E ..$ 17,217,058	1F ..$ 27,235,867	1G ..$ 24,156,952
1B	2A ...$ 23,145,859	2B ..$ 17,546,231	2C ..$ 3,166,251				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							0	XXX	0	0	0	0	0	0	0	0	0	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							0	XXX	0	0	0	0	0	0	0	0	0	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 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000380-20-4	ABCAM ADR		C	5,089.000	79,185	15.560	79,185	97,468	0	0	0	(35,396)	5,876	(41,272)	0	11/30/2021	
001055-10-2	AFLAC ORD			773.000	55,610	71.940	55,610	24,298	0	1,238	0	10,343	0	10,343	0	04/15/2020	
00130H-10-5	THE AES CORPORATION			838.000	24,101	28.760	24,101	11,391	0	530	0	3,846	0	3,846	0	06/24/2019	
00206R-10-2	AT&T ORD			9,153.000	168,507	18.410	168,507	185,128	0	7,509	0	(16,621)	43,119	(59,741)	0	12/16/2022	
002824-10-0	ABBOTT LABORATORIES ORD			2,224.000	244,173	109.790	244,173	97,143	0	4,158	0	(68,727)	0	(68,727)	0	05/02/2022	
00287Y-10-9	ABBVIE ORD			2,255.000	364,431	161.610	364,431	149,161	0	12,521	0	56,505	0	56,505	0	11/28/2022	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD			1,683.000	138,545	82.320	138,545	88,071	0	0	0	24,410	0	24,410	0	11/08/2022	
004225-10-8	ACADIA PHARMACEUTICALS ORD			1,450.000	23,084	15.920	23,084	24,182	0	0	0	(1,098)	0	(1,098)	0	08/15/2022	
00461U-10-5	ACLARIS THERAPEUTICS ORD			1,740.000	27,405	15.750	27,405	29,218	0	0	0	1,464	0	1,464	0	10/03/2022	
00507V-10-9	ACTIVISION BLIZZARD ORD			893.000	68,359	76.550	68,359	39,878	0	420	0	8,091	0	8,091	0	02/07/2020	
00653Q-10-2	ADAPTHEALTH ORD			4,800.000	92,256	19.220	92,256	109,710	0	0	0	(7,004)	7,143	(14,146)	0	11/10/2022	
006739-10-6	ADDUS HOMECARE ORD			1,026.000	102,077	99.490	102,077	99,752	0	0	0	2,324	0	2,324	0	10/17/2022	
007002-10-8	ADICET BIO ORD			797.000	7,125	8.940	7,125	14,053	0	0	0	(6,928)	0	(6,928)	0	11/02/2022	
00724F-10-1	ADOBE ORD			597.000	200,908	336.530	200,908	63,332	0	0	0	(138,531)	0	(138,531)	0	07/06/2022	
00751Y-10-6	ADVANCE AUTO PARTS ORD			79.000	11,615	147.030	11,615	12,289	119	435	0	(7,149)	0	(7,149)	0	06/24/2019	
007903-10-7	ADVANCED MICRO DEVICES ORD			2,049.996	132,778	64.770	132,778	68,496	0	0	0	(85,361)	0	(85,361)	0	08/06/2021	
00846U-10-1	AGILENT TECHNOLOGIES ORD			374.000	55,969	149.650	55,969	15,461	84	314	0	(4,200)	0	(4,200)	0	09/30/2019	
008492-10-0	AGREE REALTY REIT ORD			1,876.000	133,065	70.930	133,065	138,846	450	2,041	0	(5,781)	0	(5,781)	0	10/28/2022	
00912X-30-2	AIR LEASE CL A ORD			2,765.000	106,231	38.420	106,231	111,203	553	1,914	0	(3,715)	8,622	(12,336)	0	01/25/2022	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			281.000	86,621	308.260	86,621	34,467	455	1,749	0	1,561	0	1,561	0	08/30/2022	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			205.000	17,282	84.300	17,282	9,961	0	0	0	(6,734)	0	(6,734)	0	06/24/2019	
00973Y-10-8	AKERO THERAPEUTICS ORD			517.000	28,332	54.800	28,332	20,079	0	0	0	8,252	0	8,252	0	12/19/2022	
011659-10-9	ALASKA AIR GROUP ORD			154.000	6,613	42.940	6,613	10,178	0	0	0	(1,386)	0	(1,386)	0	06/24/2019	
012653-10-1	ALBEMARLE ORD			144.000	31,228	216.860	31,228	13,176	57	227	0	(2,519)	0	(2,519)	0	04/09/2021	
013872-10-6	ALCOA ORD			1,002.000	45,561	45.470	45,561	18,463	0	401	0	(13,767)	0	(13,767)	0	02/04/2020	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			178.000	25,929	145.670	25,929	23,001	215	829	0	(13,793)	0	(13,793)	0	06/18/2021	
016255-10-1	ALIGN TECHNOLOGY ORD			91.000	19,192	210.900	19,192	16,880	0	0	0	(41,070)	0	(41,070)	0	06/24/2019	
01741R-10-2	ATI ORD			541.000	16,154	29.860	16,154	10,567	0	0	0	7,677	0	7,677	0	12/14/2020	
01749D-10-5	ALLEGRO MICROSYSTEMS ORD			1,844.000	55,357	30.020	55,357	50,576	0	0	0	4,781	0	4,781	0	07/28/2022	
018802-10-8	ALLIANT ENERGY ORD			336.000	18,551	55.210	18,551	14,127	0	575	0	(2,097)	0	(2,097)	0	07/23/2020	
020002-10-1	ALLSTATE ORD			362.983	49,220	135.600	49,220	15,862	309	1,220	0	6,505	0	6,505	0	06/24/2019	
020764-10-6	ALPHA METALLURGICAL RESOURCES ORD			97.000	14,200	146.390	14,200	13,121	526	0	0	1,078	0	1,078	0	09/19/2022	
02079K-10-7	ALPHABET CL C ORD			6,780.000	601,589	88.730	601,589	206,189	0	0	0	(382,733)	0	(382,733)	0	10/31/2022	
02079K-30-5	ALPHABET CL A ORD			7,632.996	673,460	88.230	673,460	237,106	0	0	0	(438,439)	0	(438,439)	0	09/16/2022	
02209S-10-3	ALTRIA GROUP ORD			2,281.000	104,265	45.710	104,265	89,378	2,144	8,303	0	(3,513)	0	(3,513)	0	06/10/2020	
023135-10-6	AMAZON COM ORD			11,399.998	957,600	84.000	957,600	488,685	0	0	0	(939,365)	0	(939,365)	0	12/16/2022	
023576-10-1	AMERANT BANCORP CL A ORD			4,181.000	112,218	26.840	112,218	124,946	0	1,129	0	(15,979)	0	(15,979)	0	07/01/2022	
023608-10-2	AMEREN ORD			329.000	29,255	88.920	29,255	14,483	0	776	0	(46)	0	(46)	0	04/28/2021	
02361E-10-8	AMERESCO CL A ORD			1,739.000	99,366	57.140	99,366	106,521	0	0	0	(7,155)	0	(7,155)	0	12/21/2022	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			835.000	10,621	12.720	10,621	14,120	0	0	0	(4,375)	0	(4,375)	0	03/30/2021	
025537-10-1	AMERICAN ELECTRIC POWER ORD			638.000	60,578	94.950	60,578	33,988	0	2,022	0	3,994	0	3,994	0	03/10/2020	
025816-10-9	AMERICAN EXPRESS ORD			771.000	113,915	147.750	113,915	43,891	0	1,534	0	(12,652)	0	(12,652)	0	09/30/2019	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			954.000	60,331	63.240	60,331	46,563	0	1,221	0	6,087	0	6,087	0	09/30/2019	
03027X-10-0	AMERICAN TOWER REIT			587.000	124,362	211.860	124,362	63,955	916	3,243	0	(45,803)	0	(45,803)	0	07/06/2022	
030371-10-8	AMER VANGUARD ORD			5,316.000	115,410	21.710	115,410	80,753	159	456	0	26,365	0	26,365	0	08/11/2022	
030420-10-3	AMERICAN WATER WORKS ORD			223.000	33,990	152.420	33,990	16,865	0	573	0	(7,941)	0	(7,941)	0	11/02/2020	

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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
03073E-10-5	AMERISOURCEBERGEN ORD			207.000	34,302	165.710	34,302	16,704	0	349	0	6,109	0	6,109	0	11/28/2022	
03076C-10-6	AMERIPRISE FINANCE ORD			140.000	43,592	311.370	43,592	15,790	0	683	0	1,316	0	1,316	0	06/24/2019	
03076K-10-8	AMERIS BANCORP ORD			4,064.000	191,577	47.140	191,577	188,636	610	517	0	2,941	0	2,941	0	10/31/2022	
031100-10-0	AMETEK ORD			289.000	40,379	139.720	40,379	14,905	0	254	0	(1,951)	0	(1,951)	0	09/30/2019	
031162-10-0	AMGEN ORD			703.000	184,636	262.640	184,636	86,429	0	5,455	0	26,482	0	26,482	0	09/30/2019	
03152W-10-9	AMICUS THERAPEUTICS ORD			3,212.000	39,219	12.210	39,219	44,254	0	0	0	2,289	0	2,289	0	03/31/2022	
032095-10-1	AMPHENOL CL A ORD			738.000	56,191	76.140	56,191	18,762	155	590	0	(8,029)	0	(8,029)	0	11/02/2020	
032654-10-5	ANALOG DEVICES ORD			666.000	109,244	164.030	109,244	54,241	0	2,027	0	(7,160)	0	(7,160)	0	10/09/2020	
03662Q-10-5	ANSYS ORD			112.000	27,058	241.590	27,058	17,501	0	0	0	(18,378)	0	(18,378)	0	01/10/2020	
03674X-10-6	ANTERO RESOURCES ORD			1,711.000	53,024	30.990	53,024	47,532	0	0	0	7,001	0	7,001	0	09/20/2022	
036752-10-3	ELEVANCE HEALTH ORD			302.000	154,917	512.970	154,917	37,407	0	1,546	0	13,838	0	13,838	0	11/22/2019	
03676B-10-2	ANTERO MIDSTREAM ORD			3,887.000	41,941	10.790	41,941	35,780	0	875	0	6,161	0	6,161	0	10/03/2022	
03743Q-10-8	APA ORD			474.000	22,126	46.680	22,126	16,972	0	296	0	9,300	0	9,300	0	09/30/2019	
03753U-10-6	APELLIS PHARMACEUTICALS ORD			986.000	50,986	51.710	50,986	37,890	0	0	0	3,824	0	3,824	0	11/14/2022	
037833-10-0	APPLE ORD			19,260.000	2,502,452	129.930	2,502,452	397,114	0	17,483	0	(926,777)	0	(926,777)	0	08/30/2022	
038222-10-5	APPLIED MATERIAL ORD			1,133.000	110,332	97.380	110,332	26,500	0	1,156	0	(68,660)	0	(68,660)	0	07/01/2021	
03852U-10-6	ARAMARK ORD			4,408.000	182,227	41.340	182,227	159,461	0	485	0	22,766	0	22,766	0	11/04/2022	
039483-10-2	ARCHER DANIELS MIDLAND ORD			701.000	65,088	92.850	65,088	28,255	0	1,122	0	18,219	0	18,219	0	06/24/2019	
03966V-10-7	ARCONIC ORD			632.000	13,373	21.160	13,373	13,128	0	0	0	245	0	245	0	09/19/2022	
040413-10-6	ARISTA NETWORKS ORD			314.000	38,104	121.350	38,104	18,753	0	0	0	(5,803)	0	(5,803)	0	09/16/2022	
04335A-10-5	ARVINAS ORD			479.000	16,387	34.210	16,387	33,098	0	0	0	(18,949)	0	(18,949)	0	07/07/2022	
04351P-10-1	ASCENDIS PHARMA ADR REP ORD		C	386.000	47,142	122.130	47,142	47,923	0	0	0	(1,886)	0	(1,886)	0	03/14/2022	
04621X-10-8	ASSURANT ORD			637.000	79,663	125.060	79,663	79,308	0	1,745	0	(18,938)	0	(18,938)	0	02/19/2021	
049560-10-5	ATMOS ENERGY ORD			168.000	18,828	112.070	18,828	16,708	0	467	0	1,273	0	1,273	0	04/28/2021	
051774-10-7	AURORA INNOVATION CL A ORD			43,039.000	52,077	1.210	52,077	96,405	0	0	0	(30,918)	215,574	(246,492)	0	10/06/2022	
052769-10-6	AUTODESK ORD			272.000	50,829	186.870	50,829	19,871	0	0	0	(25,796)	0	(25,796)	0	02/07/2020	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			524.000	125,163	238.860	125,163	40,371	655	2,180	0	(4,045)	0	(4,045)	0	01/10/2020	
053332-10-2	AUTOZONE ORD			27.000	66,587	2,466.180	66,587	15,836	0	0	0	10,305	0	10,305	0	06/10/2020	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			171.000	27,620	161.520	27,620	23,777	272	1,088	0	(15,346)	0	(15,346)	0	03/04/2020	
053611-10-9	AVERY DENNISON ORD			106.000	19,186	181.000	19,186	5,419	0	311	0	(3,634)	0	(3,634)	0	06/24/2019	
054540-20-8	AXCELIS TECHNOLOGIES ORD			1,223.000	97,057	79.360	97,057	74,519	0	0	0	22,538	0	22,538	0	09/30/2022	
05478C-10-5	AZEK COMPANY CL A ORD			5,370.000	109,118	20.320	109,118	108,100	0	0	0	1,018	0	1,018	0	11/30/2022	
05605H-10-0	BWX TECHNOLOGIES ORD			824.000	47,858	58.080	47,858	50,947	0	181	0	(3,089)	0	(3,089)	0	11/11/2022	
05722G-10-0	BAKER HUGHES CL A ORD			1,335.000	39,423	29.530	39,423	32,601	0	852	0	6,537	0	6,537	0	09/16/2022	
058498-10-6	BALL ORD			419.000	21,428	51.140	21,428	12,459	0	335	0	(18,566)	0	(18,566)	0	09/30/2019	
060505-10-4	BANK OF AMERICA ORD			8,992.000	297,815	33.120	297,815	152,138	0	7,736	0	(102,599)	0	(102,599)	0	04/15/2020	
064058-10-0	BANK OF NEW YORK MELLON ORD			978.000	44,519	45.520	44,519	33,816	0	1,389	0	(12,176)	0	(12,176)	0	06/24/2019	
070830-10-4	BATH AND BODY WORKS ORD			347.000	14,623	42.140	14,623	11,413	0	278	0	(9,563)	0	(9,563)	0	08/17/2021	
071813-10-9	BAXTER INTERNATIONAL ORD			615.000	31,347	50.970	31,347	28,739	178	701	0	(21,820)	0	(21,820)	0	01/10/2020	
075887-10-9	BECTON DICKINSON ORD			355.000	90,277	254.300	90,277	51,902	0	941	0	38,374	0	38,374	0	06/10/2020	
07831C-10-3	BELLRING BRANDS ORD			3,442.000	88,253	25.640	88,253	83,402	0	0	0	4,851	0	4,851	0	11/01/2022	
08265T-20-8	BENTLEY SYSTEMS CL B ORD			1,462.000	54,036	36.960	54,036	60,212	0	161	0	(3,433)	10,570	(14,003)	0	09/29/2022	
084423-10-2	WR BERKLEY ORD			261.000	18,941	72.570	18,941	11,872	0	231	0	4,755	0	4,755	0	12/04/2019	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			2,302.000	711,088	308.900	711,088	301,167	0	0	0	22,790	0	22,790	0	05/06/2021	
086516-10-1	BEST BUY ORD			291.000	23,341	80.210	23,341	8,276	256	972	0	(6,224)	0	(6,224)	0	02/13/2019	
090043-10-0	BILL COM HOLDINGS ORD			1,276.000	139,033	108.960	139,033	156,895	0	0	0	(17,862)	0	(17,862)	0	12/02/2022	

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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
090572-20-7	BIO RAD LABORATORIES CL A ORD			28.000	11,774	420.490	11,774	12,655	0	0	0	(9,468)	0	(9,468)	0	06/19/2020	
09062X-10-3	BIOGEN ORD			183.000	50,676	276.920	50,676	39,821	0	0	0	6,756	0	6,756	0	11/22/2019	
09073M-10-4	BIO TECHNE ORD			2,180.000	180,678	82.880	180,678	179,328	0	643	0	(81,400)	0	(81,400)	0	09/20/2022	
09215C-10-5	BLACK KNIGHT ORD			1,317.000	81,325	61.750	81,325	78,937	0	0	0	2,388	0	2,388	0	12/09/2022	
09247X-10-1	BLACKROCK ORD			192.000	136,057	708.630	136,057	72,916	0	3,576	0	(35,243)	0	(35,243)	0	09/16/2022	
09627Y-10-9	BLUEPRINT MEDICINES ORD			595.000	26,067	43.810	26,067	41,538	0	0	0	(24,444)	8,162	(32,606)	0	06/10/2022	
097023-10-5	BOEING ORD			703.000	133,914	190.490	133,914	85,688	0	0	0	(2,091)	5,370	(7,461)	0	07/06/2022	
09739D-10-0	BOISE CASCADE ORD			1,774.000	121,821	68.670	121,821	70,779	0	7,114	0	(2,342)	0	(2,342)	0	02/23/2021	
09857L-10-8	BOOKING HOLDINGS ORD			50.993	102,764	2,015.280	102,764	64,148	0	0	0	(19,410)	0	(19,410)	0	11/22/2019	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			853.000	89,156	104.520	89,156	73,587	0	1,045	0	15,569	0	15,569	0	09/30/2022	
099724-10-6	BORGWARNER ORD			310.000	12,477	40.250	12,477	15,054	0	211	0	(1,417)	0	(1,417)	0	10/06/2020	
101121-10-1	BOSTON PROPERTIES REIT ORD			183.000	12,367	67.580	12,367	19,197	179	717	0	(8,810)	0	(8,810)	0	06/24/2019	
101137-10-7	BOSTON SCIENTIFIC ORD			1,857.000	85,923	46.270	85,923	32,229	0	0	0	6,789	0	6,789	0	06/17/2022	
110122-10-8	BRISTOL MYERS SQUIBB ORD			2,690.000	193,546	71.950	193,546	141,516	0	5,751	0	25,305	0	25,305	0	07/06/2022	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			14,091.000	319,443	22.670	319,443	228,750	0	10,843	0	(30,193)	0	(30,193)	0	10/31/2022	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			143.000	19,181	134.130	19,181	16,482	104	378	0	(6,970)	0	(6,970)	0	06/24/2019	
11135F-10-1	BROADCOM ORD			519.000	290,188	559.130	290,188	82,470	0	8,748	0	(54,196)	0	(54,196)	0	05/02/2022	
115236-10-1	BROWN & BROWN ORD			2,456.000	139,918	56.970	139,918	139,309	0	126	0	(3,217)	0	(3,217)	0	12/27/2022	
115637-20-9	BROWN FORMAN CL B ORD			231.000	15,172	65.680	15,172	8,499	47	131	0	(1,552)	0	(1,552)	0	09/30/2019	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			5,969.000	387,269	64.880	387,269	300,821	0	0	0	(58,564)	0	(58,564)	0	11/04/2022	
12047B-10-5	BUMBLE CL A ORD			4,033.000	84,895	21.050	84,895	116,754	0	0	0	(10,219)	22,530	(32,748)	0	06/30/2022	
12326C-10-5	BUSINESS FIRST BANCSHARES ORD			1,800.000	39,852	22.140	39,852	36,000	0	216	0	3,852	0	3,852	0	10/13/2022	
12503M-10-8	CBOE GLOBAL MARKETS ORD			142.000	17,817	125.470	17,817	12,259	0	278	0	(538)	0	(538)	0	06/24/2019	
12504L-10-9	CBRE GROUP CL A ORD			424.000	32,631	76.960	32,631	13,032	0	0	0	(13,377)	0	(13,377)	0	09/30/2019	
12514G-10-8	CDW ORD			168.000	30,001	178.580	30,001	20,706	0	351	0	(4,266)	0	(4,266)	0	09/30/2019	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			277.000	23,600	85.200	23,600	12,150	0	416	0	3,690	0	3,690	0	09/30/2019	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			169.000	15,474	91.560	15,474	9,951	103	372	0	(2,625)	0	(2,625)	0	06/24/2019	
125523-10-0	CIGNA ORD			388.000	128,560	331.340	128,560	49,531	0	1,738	0	39,029	0	39,029	0	11/22/2019	
12572Q-10-5	CME GROUP CL A ORD			455.000	76,513	168.160	76,513	42,114	2,048	3,241	0	(27,179)	0	(27,179)	0	08/30/2022	
125896-10-0	CMS ENERGY ORD			359.000	22,735	63.330	22,735	11,722	0	661	0	(635)	0	(635)	0	06/24/2019	
126408-10-3	CSX ORD			2,788.000	86,372	30.980	86,372	28,851	0	1,115	0	(17,676)	0	(17,676)	0	09/30/2019	
12648L-60-1	CTI BIOPHARMA ORD			2,953.000	17,748	6.010	17,748	14,716	0	0	0	3,032	0	3,032	0	08/15/2022	
126650-10-0	CVS HEALTH ORD			1,660.000	154,695	93.190	154,695	108,933	0	3,611	0	(17,329)	0	(17,329)	0	08/30/2022	
127055-10-1	CABOT ORD			2,482.000	165,897	66.840	165,897	119,720	0	3,673	0	28,146	0	28,146	0	12/03/2021	
127097-10-3	COTERRA ENERGY ORD			1,026.000	25,209	24.570	25,209	26,170	0	2,555	0	5,151	0	5,151	0	10/04/2021	
127190-30-4	CACI INTERNATIONAL CL A ORD			335.000	100,698	300.590	100,698	87,223	0	0	0	10,479	0	10,479	0	10/12/2022	
127203-10-7	CACTUS CL A ORD			1,916.000	96,298	50.260	96,298	71,469	0	668	0	21,397	0	21,397	0	10/05/2022	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			341.000	54,778	160.640	54,778	14,070	0	0	0	(9,415)	0	(9,415)	0	04/01/2020	
12740C-10-3	CADENCE BANK ORD			1,862.000	45,917	24.660	45,917	52,106	410	0	0	(6,189)	0	(6,189)	0	11/10/2022	
12769G-10-0	CAESARS ENTERTAINMENT ORD			265.000	11,024	41.600	11,024	11,588	0	0	0	(1,536)	12,082	(13,618)	0	03/19/2021	
133131-10-2	CAMDEN PROPERTY REIT ORD			1,005.000	112,439	111.880	112,439	113,442	945	3,318	0	(49,999)	14,082	(64,081)	0	05/02/2022	
134429-10-9	CAMPBELL SOUP ORD			269.000	15,266	56.750	15,266	11,819	0	398	0	3,575	0	3,575	0	10/01/2020	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			497.000	46,201	92.960	46,201	35,678	0	1,138	0	(24,314)	0	(24,314)	0	07/06/2022	
14149Y-10-8	CARDINAL HEALTH ORD			381.000	29,287	76.870	29,287	18,099	189	752	0	9,670	0	9,670	0	09/30/2019	
14174T-10-7	CARETRUST REIT ORD			8,490.000	157,744	18.580	157,744	170,140	2,335	0	0	(12,395)	0	(12,395)	0	12/06/2022	
141788-10-9	CARGURUS CL A ORD			3,992.000	55,928	14.010	55,928	79,126	0	0	0	(43,304)	27,597	(70,901)	0	07/08/2022	

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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
143130-10-2	CARMAX ORD			211.000	12,848	60.890	12,848	9,904	0	0	0	(14,200)	0	(14,200)	0	06/24/2019	
143658-30-0	CARNIVAL ORD			1,235.000	9,954	8.060	9,954	25,757	0	0	0	(5,569)	7,768	(13,337)	0	08/30/2022	
144285-10-3	CARPENTER TECHNOLOGY ORD			355.000	13,114	36.940	13,114	13,377	0	71	0	(263)	0	(263)	0	09/19/2022	
14448C-10-4	CARRIER GLOBAL ORD			1,038.000	42,818	41.250	42,818	16,729	192	623	0	(12,767)	0	(12,767)	0	12/24/2019	
147448-10-4	CASELLA WASTE CL A ORD			462.000	36,641	79.310	36,641	34,312	0	0	0	2,329	0	2,329	0	10/12/2022	
148806-10-2	CATALENT ORD			216.000	9,722	45.010	9,722	18,332	0	0	0	(18,036)	0	(18,036)	0	09/18/2020	
149123-10-1	CATERPILLAR ORD			678.000	162,422	239.560	162,422	65,302	0	3,132	0	22,699	0	22,699	0	07/01/2021	
149568-10-7	CAVCO INDUSTRIES ORD			301.000	68,101	226.250	68,101	57,669	0	0	0	(22,250)	0	(22,250)	0	09/13/2022	
150870-10-3	CELANESE ORD			135.000	13,802	102.240	13,802	12,355	0	370	0	(8,625)	0	(8,625)	0	02/13/2019	
15117B-20-2	CELLDEX THERAPEUTICS ORD			1,165.000	51,924	44.570	51,924	33,631	0	0	0	10,781	0	10,781	0	07/07/2022	
15118V-20-7	CELSIUS HOLDINGS ORD			746.000	77,614	104.040	77,614	75,501	0	0	0	2,113	0	2,113	0	11/01/2022	
15135B-10-1	CENTENE ORD			740.000	60,687	82.010	60,687	30,981	0	0	0	(1,634)	0	(1,634)	0	08/30/2022	
15189T-10-7	CENTERPOINT ENERGY ORD			778.000	23,332	29.990	23,332	18,576	0	549	0	1,680	0	1,680	0	12/17/2021	
156504-30-0	CENTURY COMMUNITIES ORD			3,289.000	164,483	50.010	164,483	150,172	0	2,262	0	(69,203)	0	(69,203)	0	10/27/2022	
15677J-10-8	CERIDIAN HCM HOLDING ORD			4,414.000	283,158	64.150	283,158	269,463	0	0	0	(43,300)	7,434	(50,735)	0	09/30/2022	
159864-10-7	CHRLS RIVER LABS ORD			61.000	13,292	217.900	13,292	12,947	0	0	0	(3,002)	6,635	(9,637)	0	05/13/2021	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			157.000	53,239	339.100	53,239	44,560	0	0	0	(49,946)	0	(49,946)	0	11/22/2019	
163086-10-1	CHEFS WAREHOUSE ORD			3,919.000	130,424	33.280	130,424	133,408	0	0	0	(2,984)	0	(2,984)	0	12/08/2022	
165167-73-5	CHESAPEAKE ENERGY ORD			1,363.998	128,720	94.370	128,720	87,435	0	12,267	0	32,117	0	32,117	0	08/16/2022	
166764-10-0	CHEVRON ORD			2,316.996	415,878	179.490	415,878	235,697	0	12,878	0	140,386	0	140,386	0	06/17/2022	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			35.000	48,562	1,387.490	48,562	20,022	0	0	0	(12,591)	0	(12,591)	0	09/18/2020	
171340-10-2	CHURCH AND DWIGHT ORD			313.000	25,231	80.610	25,231	14,439	0	329	0	(6,514)	0	(6,514)	0	06/24/2019	
172062-10-1	CINCINNATI FINANCIAL ORD			191.000	19,556	102.390	19,556	9,988	132	516	0	(2,154)	0	(2,154)	0	09/30/2019	
17243V-10-2	CINEMARK HOLDINGS ORD			10,007.000	86,661	8.660	86,661	137,128	0	0	0	(38,043)	35,287	(73,330)	0	12/19/2022	
17275R-10-2	CISCO SYSTEMS ORD			5,288.000	251,920	47.640	251,920	101,284	0	7,964	0	(82,736)	0	(82,736)	0	03/18/2022	
172908-10-5	CINTAS ORD			108.000	48,775	451.620	48,775	10,405	0	454	0	1,304	0	1,304	0	11/02/2020	
172967-42-4	CITIGROUP ORD			2,511.000	113,573	45.230	113,573	122,108	0	5,123	0	(38,167)	0	(38,167)	0	02/28/2020	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			622.000	24,488	39.370	24,488	16,150	0	928	0	(4,104)	0	(4,104)	0	05/02/2022	
184496-10-7	CLEAN HARBORS ORD			2,274.000	259,509	114.120	259,509	212,831	0	0	0	28,195	0	28,195	0	12/19/2022	
185123-10-6	CLEARWATER ANALYTICS HOLDIN CL A ORD			6,007.000	112,631	18.750	112,631	108,126	0	0	0	(22,106)	0	(22,106)	0	09/24/2021	
185899-10-1	CLEVELAND CLIFFS ORD			2,879.000	46,381	16.110	46,381	38,063	0	0	0	(14,769)	0	(14,769)	0	12/15/2020	
189054-10-9	CLOROX ORD			159.000	22,312	140.330	22,312	15,659	0	744	0	(5,411)	0	(5,411)	0	06/24/2019	
191216-10-0	COCA-COLA ORD			4,974.000	316,396	63.610	316,396	193,905	0	8,643	0	21,814	0	21,814	0	06/17/2022	
192422-10-3	COGNEX ORD			252.000	11,872	47.110	11,872	12,129	0	67	0	(7,757)	0	(7,757)	0	03/06/2020	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			647.000	37,002	57.190	37,002	31,867	0	700	0	(20,542)	0	(20,542)	0	03/10/2020	
19247G-10-7	COHERENT ORD			1,621.000	56,897	35.100	56,897	75,895	0	0	0	(45,339)	8,316	(53,655)	0	11/11/2021	
194162-10-3	COLGATE PALMOLIVE ORD			1,042.000	82,099	78.790	82,099	65,211	0	1,938	0	(6,825)	0	(6,825)	0	12/24/2019	
20030N-10-1	COMCAST CL A ORD			5,583.000	195,238	34.970	195,238	137,778	0	5,919	0	(87,206)	0	(87,206)	0	06/18/2021	
200340-10-7	COMERICA ORD			161.000	10,763	66.850	10,763	8,107	109	438	0	(3,247)	0	(3,247)	0	03/15/2019	
201723-10-3	COMMERCIAL METALS ORD			605.000	29,222	48.300	29,222	24,519	0	266	0	4,702	0	4,702	0	03/23/2022	
205887-10-2	CONAGRA BRANDS ORD			611.000	23,646	38.700	23,646	14,532	0	785	0	2,945	0	2,945	0	06/24/2019	
20717M-10-3	CONFLUENT CL A ORD			1,915.000	42,590	22.240	42,590	48,401	0	0	0	(6,175)	22,687	(28,862)	0	10/21/2022	
20825C-10-4	CONOCOPHILLIPS ORD			1,557.000	183,726	118.000	183,726	81,585	1,090	6,991	0	71,186	0	71,186	0	09/30/2019	
209115-10-4	CONSOLIDATED EDISON ORD			444.000	42,318	95.310	42,318	27,927	0	1,403	0	4,498	0	4,498	0	04/28/2021	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			207.000	47,972	231.750	47,972	20,686	0	654	0	(3,651)	0	(3,651)	0	04/15/2020	
21037T-10-9	CONSTELLATION ENERGY ORD			411.990	35,518	86.210	35,518	11,707	0	239	0	23,811	0	23,811	0	09/04/2020	

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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
216648-40-2	COOPER ORD			63.000	20,832	330.670	20,832	11,895	0	4	0	(5,881)	0	(5,881)	0	09/30/2019	
217204-10-6	COPART ORD			532.000	32,393	60.890	32,393	15,746	0	0	0	(7,794)	0	(7,794)	0	06/10/2020	
219350-10-5	CORNING ORD			981.000	31,333	31.940	31,333	17,656	0	1,059	0	(5,170)	0	(5,170)	0	09/30/2019	
22052L-10-4	CORTEVA ORD			944.000	55,488	58.780	55,488	35,580	0	548	0	11,007	0	11,007	0	09/30/2019	
22160K-10-5	COSTCO WHOLESALE ORD			561.000	256,097	456.500	256,097	81,248	0	1,941	0	(60,091)	0	(60,091)	0	08/30/2022	
22160N-10-9	COSTAR GROUP ORD			500.000	38,640	77.280	38,640	35,212	0	0	0	3,428	0	3,428	0	09/16/2022	
22663K-10-7	CRINETICS PHARMACEUTICALS ORD			1,184.000	21,667	18.300	21,667	20,612	0	0	0	(9,778)	0	(9,778)	0	08/15/2022	
227046-10-9	CROCS ORD			1,758.000	190,620	108.430	190,620	135,588	0	0	0	55,032	0	55,032	0	10/18/2022	
22822V-10-1	CROWN CASTLE ORD			545.000	73,924	135.640	73,924	47,224	0	3,256	0	(39,393)	0	(39,393)	0	11/02/2020	
228368-10-6	CROWN HOLDINGS ORD			1,413.000	116,163	82.210	116,163	106,121	0	1,243	0	(38,377)	0	(38,377)	0	11/21/2019	
231021-10-6	CUMMINS ORD			176.000	42,643	242.290	42,643	23,537	0	1,063	0	4,303	0	4,303	0	09/30/2019	
231561-10-1	CURTISS WRIGHT ORD			546.000	91,177	166.990	91,177	67,656	0	390	0	15,652	0	15,652	0	08/11/2022	
23282W-60-5	CYTOKINETICS ORD			1,321.000	60,528	45.820	60,528	29,898	0	0	0	1,249	0	1,249	0	11/14/2022	
23331A-10-9	D R HORTON ORD			400.000	35,656	89.140	35,656	9,841	0	370	0	(7,348)	0	(7,348)	0	06/24/2019	
233331-10-7	DTE ENERGY ORD			250.000	29,383	117.530	29,383	17,168	238	885	0	(448)	0	(448)	0	12/24/2019	
23355L-10-6	DXC TECHNOLOGY ORD			331.000	8,772	26.500	8,772	9,921	0	0	0	(1,950)	0	(1,950)	0	09/30/2019	
235851-10-2	DANAHER ORD			833.000	221,095	265.420	221,095	69,951	208	771	0	(49,515)	0	(49,515)	0	09/16/2022	
237194-10-5	DARDEN RESTAURANTS ORD			172.000	23,793	138.330	23,793	10,026	0	795	0	(1,892)	0	(1,892)	0	05/01/2020	
23918K-10-8	DAVITA ORD			93.000	6,944	74.670	6,944	5,586	0	0	0	(3,591)	0	(3,591)	0	02/13/2019	
243537-10-7	DECKERS OUTDOOR ORD			755.000	301,366	399.160	301,366	228,121	0	0	0	36,880	0	36,880	0	11/02/2022	
244199-10-5	DEERE ORD			351.000	150,495	428.760	150,495	35,881	421	1,530	0	30,442	0	30,442	0	12/24/2019	
247361-70-2	DELTA AIR LINES ORD			837.000	27,504	32.860	27,504	22,255	0	0	0	(5,173)	0	(5,173)	0	09/25/2020	
24823R-10-5	DENALI THERAPEUTICS ORD			1,100.000	30,591	27.810	30,591	29,150	0	0	0	1,441	0	1,441	0	10/20/2022	
24906P-10-9	DENTSPLY SIRONA ORD			282.000	8,979	31.840	8,979	14,514	35	137	0	(6,870)	0	(6,870)	0	06/24/2019	
25056L-10-3	DESIGN THERAPEUTICS ORD			561.000	5,756	10.260	5,756	9,606	0	0	0	(4,127)	0	(4,127)	0	04/01/2022	
25179M-10-3	DEVON ENERGY ORD			835.000	51,361	61.510	51,361	22,028	0	4,115	0	13,402	0	13,402	0	11/28/2022	
252131-10-7	DEXCOM ORD			476.000	53,902	113.240	53,902	50,012	0	0	0	(10,514)	0	(10,514)	0	10/01/2020	
25271C-20-1	DIAMOND OFFSHORE DRILLING ORD			4,712.000	49,005	10.400	49,005	36,862	0	0	0	12,143	0	12,143	0	07/29/2022	
25278X-10-9	DIAMONDBACK ENERGY ORD			227.000	31,049	136.780	31,049	21,776	0	1,855	0	5,963	0	5,963	0	11/28/2022	
253868-10-3	DIGITAL REALTY REIT ORD			348.000	34,894	100.270	34,894	38,789	425	1,677	0	(26,385)	0	(26,385)	0	04/09/2021	
254687-10-6	WALT DISNEY ORD			2,305.003	200,259	86.880	200,259	189,775	0	0	0	(157,807)	0	(157,807)	0	08/30/2022	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			368.000	36,001	97.830	36,001	12,962	0	846	0	(6,624)	0	(6,624)	0	06/24/2019	
25470M-10-9	DISH NETWORK CL A ORD			320.000	4,493	14.040	4,493	11,315	0	0	0	(6,019)	0	(6,019)	0	12/09/2019	
256677-10-5	DOLLAR GENERAL ORD			291.000	71,659	246.250	71,659	19,533	160	602	0	3,032	0	3,032	0	09/30/2019	
256746-10-8	DOLLAR TREE ORD			285.000	40,310	141.440	40,310	18,646	0	0	0	48	0	48	0	06/10/2020	
25746U-10-9	DOMINION ENERGY ORD			1,027.003	62,976	61.320	62,976	71,392	0	2,707	0	(17,756)	0	(17,756)	0	08/30/2022	
25754A-20-1	DOMINOS PIZZA ORD			45.000	15,588	346.400	15,588	16,987	0	198	0	(9,495)	0	(9,495)	0	05/11/2020	
260003-10-8	DOVER ORD			185.000	25,051	135.410	25,051	11,396	0	372	0	(8,373)	0	(8,373)	0	09/30/2019	
260557-10-3	DOW ORD			918.000	46,258	50.390	46,258	44,934	0	2,570	0	(5,811)	0	(5,811)	0	02/07/2020	
26142V-10-5	DRAFTKINGS CL A ORD			4,579.000	52,155	11.390	52,155	73,597	0	0	0	(21,442)	0	(21,442)	0	11/03/2022	
26441C-20-4	DUKE ENERGY ORD			973.000	100,209	102.990	100,209	73,315	0	3,830	0	(1,800)	0	(1,800)	0	07/06/2022	
26614N-10-2	DUPONT DE NEMOURS ORD			643.990	44,197	68.630	44,197	47,968	0	851	0	(7,406)	0	(7,406)	0	05/01/2020	
267475-10-1	DYCOM INDUSTRIES ORD			1,366.000	127,858	93.600	127,858	64,897	0	0	0	929	0	929	0	09/01/2021	
268150-10-9	DYNATRACE ORD			1,830.000	70,089	38.300	70,089	71,638	0	0	0	(9,038)	25,709	(34,747)	0	09/29/2022	
26875P-10-1	EOG RESOURCES ORD			744.000	96,363	129.520	96,363	55,807	0	6,547	0	30,013	0	30,013	0	09/30/2019	
26884L-10-9	EQT ORD			2,474.000	83,695	33.830	83,695	102,197	0	594	0	(18,502)	0	(18,502)	0	09/30/2022	

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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
277432-10-0	EASTMAN CHEMICAL ORD			173.000	14,089	81.440	14,089	12,941	137	526	0	(6,619)	0	(6,619)	0	09/30/2019	
278642-10-3	EBAY ORD			701.000	29,070	41.470	29,070	12,069	0	617	0	(17,742)	0	(17,742)	0	02/13/2019	
278865-10-0	ECOLAB ORD			315.990	45,996	145.560	45,996	36,826	167	645	0	(27,949)	0	(27,949)	0	07/23/2020	
281020-10-7	EDISON INTERNATIONAL ORD			488.000	31,047	63.620	31,047	26,695	360	1,366	0	(1,957)	0	(1,957)	0	06/19/2020	
28176E-10-8	EDWARDS LIFESCIENCES ORD			770.000	57,450	74.610	57,450	15,322	0	0	0	(43,174)	0	(43,174)	0	02/28/2020	
285512-10-9	ELECTRONIC ARTS ORD			350.000	42,763	122.180	42,763	14,125	0	259	0	(4,298)	0	(4,298)	0	04/01/2020	
291011-10-4	EMERSON ELECTRIC ORD			738.000	70,892	96.060	70,892	45,636	0	1,524	0	2,509	0	2,509	0	09/30/2019	
29109X-10-6	ASPEN TECHNOLOGY ORD			253.000	51,966	205.400	51,966	46,907	0	0	0	5,059	0	5,059	0	06/24/2022	
29261A-10-0	ENCOMPASS HEALTH ORD			3,496.000	209,096	59.810	209,096	187,568	524	1,017	0	21,528	0	21,528	0	10/28/2022	
292766-10-2	ENERPLUS ORD		C	5,356.000	94,533	17.650	94,533	55,629	0	632	0	32,546	0	32,546	0	10/03/2022	
29355A-10-7	ENPHASE ENERGY ORD			170.000	45,043	264.960	45,043	34,575	0	0	0	13,354	0	13,354	0	01/06/2021	
29362U-10-4	ENTEGRIS ORD			1,415.000	92,810	65.590	92,810	65,310	0	566	0	(102,800)	0	(102,800)	0	11/21/2019	
29364G-10-3	ENTERGY ORD			251.000	28,238	112.500	28,238	17,584	0	1,029	0	216	0	216	0	09/30/2019	
29414B-10-4	EPAM SYSTEMS ORD			70.000	22,942	327.740	22,942	24,500	0	0	0	(728)	23,450	(24,178)	0	12/13/2021	
294429-10-5	EQUIFAX ORD			153.000	29,737	194.360	29,737	12,595	0	239	0	(14,869)	0	(14,869)	0	09/30/2019	
29444U-70-0	EQUINIX REIT ORD			115.000	75,328	655.030	75,328	38,377	0	1,401	0	(21,177)	0	(21,177)	0	07/06/2022	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			440.000	25,960	59.000	25,960	25,108	275	1,090	0	(13,878)	0	(13,878)	0	06/24/2019	
297178-10-5	ESSEX PROPERTY REIT ORD			83.000	17,589	211.920	17,589	16,321	183	721	0	(11,684)	0	(11,684)	0	06/24/2019	
29786A-10-6	ETSY ORD			158.000	18,925	119.780	18,925	17,657	0	0	0	(16,152)	0	(16,152)	0	09/18/2020	
29977A-10-5	EVERCORE CL A ORD			759.000	82,792	109.080	82,792	69,636	0	2,156	0	(20,607)	0	(20,607)	0	12/22/2020	
30034W-10-6	EVERGY ORD			297.000	18,690	62.930	18,690	15,776	0	692	0	(1,634)	0	(1,634)	0	03/15/2019	
30040W-10-8	EVERSOURCE ENERGY ORD			434.000	36,387	83.840	36,387	21,396	0	1,107	0	(3,168)	0	(3,168)	0	06/19/2020	
30063P-10-5	EXACT SCIENCES ORD			1,320.000	65,353	49.510	65,353	51,280	0	0	0	14,074	17,921	(3,848)	0	07/27/2022	
30161N-10-1	EXELON ORD			1,237.000	53,476	43.230	53,476	27,810	0	1,670	0	25,666	0	25,666	0	09/04/2020	
30212P-30-3	EXPEDIA GROUP ORD			188.000	16,469	87.600	16,469	17,865	0	0	0	(17,823)	0	(17,823)	0	03/18/2022	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			214.000	22,239	103.920	22,239	9,218	0	287	0	(6,309)	0	(6,309)	0	06/24/2019	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			162.000	23,843	147.180	23,843	14,575	0	972	0	(12,699)	0	(12,699)	0	06/24/2019	
30231G-10-2	EXXON MOBIL ORD			5,332.000	588,120	110.300	588,120	310,631	0	18,820	0	262,107	1,677	260,430	0	08/30/2022	
302491-30-3	FMC ORD			163.000	20,342	124.800	20,342	8,127	95	346	0	2,512	0	2,512	0	09/30/2019	
302635-20-6	FS KKR CAPITAL ORD			4,459.000	78,033	17.500	78,033	98,781	3,032	11,072	0	(14,893)	0	(14,893)	0	12/17/2021	
30303M-10-2	META PLATFORMS CL A ORD			2,895.000	348,384	120.340	348,384	274,109	0	0	0	(648,538)	0	(648,538)	0	04/09/2021	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			47.000	18,857	401.210	18,857	19,863	0	164	0	(1,006)	0	(1,006)	0	01/18/2022	
311900-10-4	FASTENAL ORD			706.000	33,408	47.320	33,408	16,317	0	875	0	(11,642)	0	(11,642)	0	05/01/2020	
313745-10-1	FEDERAL REIT ORD			88.000	8,892	101.040	8,892	12,912	95	283	0	(4,021)	0	(4,021)	0	06/24/2019	
31428X-10-6	FEDEX ORD			312.000	54,038	173.200	54,038	46,159	359	952	0	(26,632)	0	(26,632)	0	03/25/2020	
315616-10-2	F5 ORD			321.000	46,067	143.510	46,067	46,553	0	0	0	(28,488)	0	(28,488)	0	09/23/2022	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			763.000	51,770	67.850	51,770	56,398	0	1,435	0	(15,367)	16,786	(32,153)	0	07/06/2020	
316773-10-0	FIFTH THIRD BANCORP ORD			847.000	27,790	32.810	27,790	16,133	280	1,042	0	(9,139)	0	(9,139)	0	06/24/2019	
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD			45.000	34,126	758.360	34,126	34,186	0	97	0	(2,370)	0	(2,370)	0	03/08/2021	
33616C-10-0	FIRST REPUBLIC BANK ORD			226.000	27,547	121.890	27,547	20,387	0	233	0	(19,194)	0	(19,194)	0	11/19/2020	
336433-10-7	FIRST SOLAR ORD			1,708.000	255,841	149.790	255,841	133,859	0	0	0	95,255	0	95,255	0	12/16/2022	
33768G-10-7	FIRSTCASH HOLDINGS ORD			1,152.000	100,120	86.910	100,120	83,550	0	1,452	0	15,029	0	15,029	0	01/20/2022	
337738-10-8	FISERV ORD			835.000	84,393	101.070	84,393	54,993	0	0	0	(2,790)	0	(2,790)	0	09/16/2022	
337932-10-7	FIRSTENERGY ORD			687.000	28,813	41.940	28,813	23,267	0	1,072	0	398	0	398	0	09/30/2019	
33829M-10-1	FIVE BELOW ORD			1,259.000	222,679	176.870	222,679	186,402	0	0	0	5,100	0	5,100	0	11/08/2022	
338307-10-1	FIVE9 ORD			1,316.000	89,304	67.860	89,304	107,981	0	0	0	(18,678)	0	(18,678)	0	12/21/2022	

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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
33833Q-10-6	FIVE POINT HOLDINGS CL A ORD			2,231.000	5,198	2.330	5,198	8,001	0	0	0	(3,770)	5,890	(9,660)	0	11/17/2021	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			110.000	20,205	183.680	20,205	24,018	0	0	0	(4,617)	0	(4,617)	0	09/30/2019	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			644.000	44,842	69.630	44,842	65,403	0	0	0	(22,195)	5,160	(27,355)	0	08/31/2022	
343412-10-2	FLUOR ORD			6,509.000	225,602	34.660	225,602	172,882	0	0	0	50,546	0	50,546	0	05/18/2022	
34354P-10-5	FLOWSERVE ORD			7,018.000	215,312	30.680	215,312	214,833	1,404	2,447	0	480	0	480	0	10/21/2022	
344849-10-4	FOOT LOCKER ORD			1,184.000	44,743	37.790	44,743	44,112	0	202	0	631	0	631	0	12/30/2022	
345370-86-0	FORD MOTOR ORD			5,098.000	59,290	11.630	59,290	43,627	0	2,448	0	(43,529)	0	(43,529)	0	12/16/2022	
34631B-10-1	FORGEROCK CL A ORD			1,043.000	23,749	22.770	23,749	29,153	0	0	0	(2,717)	0	(2,717)	0	01/21/2022	
346375-10-8	FORMFACTOR ORD			2,797.000	62,177	22.230	62,177	62,117	0	0	0	(65,282)	0	(65,282)	0	11/21/2019	
34959E-10-9	FORTINET ORD			835.000	40,823	48.890	40,823	13,084	0	0	0	(19,260)	0	(19,260)	0	06/24/2019	
34959J-10-8	FORTIVE ORD			440.000	28,270	64.250	28,270	17,438	0	123	0	(5,183)	0	(5,183)	0	09/18/2020	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD			3,322.000	189,719	57.110	189,719	205,664	0	0	0	(15,945)	0	(15,945)	0	12/09/2022	
35137L-10-5	FOX CL A ORD			389.000	11,814	30.370	11,814	11,045	0	191	0	(2,785)	0	(2,785)	0	09/30/2019	
35137L-20-4	FOX CL B ORD			206.000	5,861	28.450	5,861	8,083	0	101	0	(1,298)	0	(1,298)	0	09/30/2019	
354613-10-1	FRANKLIN RESOURCES ORD			354.000	9,339	26.380	9,339	15,904	106	411	0	(2,499)	0	(2,499)	0	06/24/2019	
35671D-85-7	FREEPORT MCMORAN ORD			1,842.000	69,996	38.000	69,996	25,230	0	1,105	0	(6,668)	0	(6,668)	0	09/30/2019	
358039-10-5	FRESHPET ORD			1,602.000	84,538	52.770	84,538	116,883	0	0	0	430	44,634	(44,204)	0	11/01/2022	
359694-10-6	HB FULLER ORD			1,558.000	111,584	71.620	111,584	88,376	0	920	0	(8,854)	0	(8,854)	0	08/12/2022	
36262G-10-1	GXO LOGISTICS ORD			566.000	24,163	42.690	24,163	20,293	0	0	0	3,870	0	3,870	0	10/25/2022	
363576-10-9	ARTHUR J GALLAGHER ORD			262.000	49,397	188.540	49,397	15,999	0	527	0	5,158	0	5,158	0	05/02/2022	
366651-10-7	GARTNER ORD			102.000	34,286	336.140	34,286	11,534	0	0	0	341	0	341	0	09/30/2019	
368736-10-4	GENERAC HOLDINGS ORD			80.000	8,053	100.660	8,053	9,273	0	0	0	(5,006)	15,178	(20,184)	0	03/19/2021	
369550-10-8	GENERAL DYNAMICS ORD			286.000	70,959	248.110	70,959	29,572	0	1,421	0	11,603	0	11,603	0	03/04/2020	
369604-30-1	GENERAL ELECTRIC ORD			1,393.000	116,719	83.790	116,719	118,098	111	438	0	(14,588)	0	(14,588)	0	08/30/2022	
370334-10-4	GENERAL MILLS ORD			746.000	62,552	83.850	62,552	36,387	0	1,567	0	12,287	0	12,287	0	02/07/2020	
37045V-10-0	GENERAL MOTORS ORD			1,845.000	62,066	33.640	62,066	66,074	0	328	0	(44,284)	0	(44,284)	0	08/30/2022	
372460-10-5	GENUINE PARTS ORD			184.000	31,926	173.510	31,926	15,488	165	644	0	6,280	0	6,280	0	06/24/2019	
375558-10-3	GILEAD SCIENCES ORD			1,587.000	136,244	85.850	136,244	116,674	0	4,582	0	20,212	0	20,212	0	08/30/2022	
37637K-10-8	GITLAB CL A ORD			791.000	35,943	45.440	35,943	41,865	0	0	0	(741)	17,703	(18,444)	0	10/24/2022	
37940X-10-2	GLOBAL PAYMENTS ORD			361.005	35,855	99.320	35,855	26,434	0	361	0	(13,346)	0	(13,346)	0	01/10/2020	
379577-20-8	GLOBUS MEDICAL CL A ORD			1,516.000	112,593	74.270	112,593	86,374	0	0	0	26,219	0	26,219	0	07/19/2022	
37959E-10-2	GLOBE LIFE ORD			127.000	15,310	120.550	15,310	6,779	0	104	0	3,354	0	3,354	0	06/24/2019	
38141G-10-4	GOLDMAN SACHS GROUP ORD			435.000	149,370	343.380	149,370	71,454	0	3,866	0	(17,214)	0	(17,214)	0	08/30/2022	
384802-10-4	WW GRAINGER ORD			56.000	31,150	556.250	31,150	13,342	0	380	0	2,217	0	2,217	0	06/24/2019	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			11,127.000	247,576	22.250	247,576	178,241	1,113	3,338	0	32,046	0	32,046	0	02/16/2021	
393222-10-4	GREEN PLAINS ORD			3,613.000	110,197	30.500	110,197	110,503	0	0	0	(307)	0	(307)	0	12/08/2022	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			1,137.000	71,131	62.560	71,131	79,372	0	0	0	(5,425)	38,690	(44,115)	0	10/20/2022	
40412C-10-1	HCA HEALTHCARE ORD			274.000	65,749	239.960	65,749	21,849	0	614	0	(4,973)	0	(4,973)	0	02/07/2020	
40434L-10-5	HP ORD			1,177.000	31,626	26.870	31,626	16,730	309	1,181	0	(12,712)	0	(12,712)	0	01/10/2020	
405024-10-0	HAEMONETICS ORD			1,266.000	99,571	78.650	99,571	79,769	0	0	0	31,764	0	31,764	0	09/29/2021	
406216-10-1	HALLIBURTON ORD			1,207.000	47,495	39.350	47,495	37,859	0	543	0	18,726	0	18,726	0	10/31/2022	
407497-10-6	HAMILTON LANE CL A ORD			1,687.000	107,766	63.880	107,766	109,169	675	2,063	0	(56,924)	0	(56,924)	0	08/18/2022	
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD			2,850.000	82,593	28.980	82,593	75,040	1,069	3,296	0	(49,810)	0	(49,810)	0	12/08/2022	
410867-10-5	HANOVER INSURANCE GROUP ORD			684.000	92,429	135.130	92,429	85,212	0	2,093	0	2,312	0	2,312	0	09/23/2021	
413160-10-2	HARMONIC ORD			3,685.000	48,274	13.100	48,274	50,796	0	0	0	(2,523)	0	(2,523)	0	11/01/2022	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			425.000	32,228	75.830	32,228	15,511	181	655	0	2,852	0	2,852	0	09/30/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
418056-10-7	HASBRO ORD			167.000	10,189	61.010	10,189	10,566	0	464	0	(6,682)	0	(6,682)	0	11/22/2019	
418100-10-3	HASHICORP CL A ORD			1,899.000	51,919	27.340	51,919	59,046	0	0	0	(7,128)	27,594	(34,722)	0	10/24/2022	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			695.000	17,424	25.070	17,424	21,886	0	834	0	(7,596)	0	(7,596)	0	06/19/2020	
422704-10-6	HECLA MINING ORD			3,324.000	18,481	5.560	18,481	21,188	0	75	0	1,363	0	1,363	0	02/01/2021	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			97.000	17,029	175.560	17,029	13,412	0	190	0	760	0	760	0	06/24/2019	
427866-10-8	HERSHEY FOODS ORD			178.000	41,219	231.570	41,219	13,491	0	690	0	7,173	0	7,173	0	04/15/2020	
42809H-10-7	HESS ORD			363.000	51,481	141.820	51,481	21,780	0	545	0	24,633	0	24,633	0	11/02/2020	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			1,632.000	26,047	15.960	26,047	14,860	196	783	0	114	0	114	0	09/30/2019	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			343.000	43,341	126.360	43,341	24,980	0	154	0	(9,817)	0	(9,817)	0	06/24/2019	
436440-10-1	HOLOGIC ORD			333.000	24,912	74.810	24,912	11,736	0	0	0	(603)	0	(603)	0	06/24/2019	
436893-20-0	HOME BANCSHARES ORD			2,562.000	58,388	22.790	58,388	65,228	0	423	0	(6,840)	0	(6,840)	0	11/14/2022	
437076-10-2	HOME DEPOT ORD			1,320.000	416,935	315.860	416,935	92,013	0	10,033	0	(130,878)	0	(130,878)	0	08/18/2020	
438516-10-6	HONEYWELL INTERNATIONAL ORD			856.000	183,441	214.300	183,441	77,776	0	3,399	0	6,155	0	6,155	0	02/28/2020	
440452-10-0	HORMEL FOODS ORD			350.000	15,943	45.550	15,943	9,245	0	364	0	(1,057)	0	(1,057)	0	09/30/2019	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			910.000	14,606	16.050	14,606	16,423	291	191	0	(1,365)	0	(1,365)	0	06/24/2019	
44109J-10-6	HOSTESS BRANDS CL A ORD			2,184.000	49,009	22.440	49,009	51,741	0	0	0	(2,732)	0	(2,732)	0	11/02/2022	
443201-10-8	HOWMET AEROSPACE ORD			492.000	19,390	39.410	19,390	8,378	0	49	0	3,823	0	3,823	0	09/30/2019	
444859-10-2	HUMANA ORD			162.000	82,975	512.190	82,975	21,491	128	496	0	7,437	0	7,437	0	09/30/2019	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			108.000	18,831	174.360	18,831	9,091	0	173	0	(3,172)	0	(3,172)	0	06/24/2019	
446150-10-4	HUNTINGTON BANCSHARES ORD			1,887.002	26,607	14.100	26,607	21,693	292	1,170	0	(2,510)	0	(2,510)	0	06/08/2021	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD			407.000	93,887	230.680	93,887	80,809	0	1,932	0	15,694	0	15,694	0	08/16/2022	
447011-10-7	HUNTSMAN ORD			2,909.000	79,939	27.480	79,939	70,097	0	2,516	0	(21,178)	0	(21,178)	0	09/23/2021	
448579-10-2	HYATT HOTELS CL A ORD			2,853.000	258,054	90.450	258,054	204,965	0	0	0	99	0	99	0	11/29/2022	
45167R-10-4	IDEX ORD			96.000	21,920	228.330	21,920	15,576	0	225	0	(682)	0	(682)	0	09/30/2019	
45168D-10-4	IDEXX LABORATORIES ORD			105.000	42,836	407.960	42,836	16,666	0	0	0	(26,603)	0	(26,603)	0	09/30/2019	
452308-10-9	ILLINOIS TOOL ORD			354.000	77,986	220.300	77,986	30,992	464	1,760	0	(8,889)	0	(8,889)	0	03/10/2020	
452327-10-9	ILLUMINA ORD			195.000	39,429	202.200	39,429	41,472	0	0	0	(35,689)	0	(35,689)	0	01/18/2022	
45253H-10-1	IMMUNOGEN ORD			4,019.000	19,934	4.960	19,934	19,040	0	0	0	(8,476)	0	(8,476)	0	02/25/2022	
45258D-10-5	IMMUNOCORE HOLDINGS ADR		C	465.000	26,538	57.070	26,538	15,375	0	0	0	11,428	0	11,428	0	09/06/2022	
45332Y-10-9	INARI MEDICAL ORD			1,287.000	81,802	63.560	81,802	103,473	0	0	0	(37,091)	0	(37,091)	0	11/18/2021	
45337C-10-2	INCYTE ORD			233.000	18,715	80.320	18,715	16,013	0	0	0	1,447	0	1,447	0	05/01/2020	
45674M-10-1	INFORMATICA CL A ORD			1,058.000	17,235	16.290	17,235	21,192	0	0	0	(12,161)	9,729	(21,890)	0	11/22/2021	
45687V-10-6	INGERSOLL RAND ORD			508.004	26,543	52.250	26,543	12,888	0	41	0	(4,468)	0	(4,468)	0	01/18/2022	
45688C-10-7	INGEVITY ORD			1,052.000	74,103	70.440	74,103	88,409	0	0	0	(1,925)	0	(1,925)	0	09/08/2020	
45720L-10-7	INHIBRX ORD			752.000	18,529	24.640	18,529	10,663	0	0	0	7,867	0	7,867	0	07/22/2022	
45781V-10-1	INNOVATIVE INDUSTRIAL PPTY ORD			854.000	86,553	101.350	86,553	91,192	1,537	0	0	(4,639)	0	(4,639)	0	10/31/2022	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD			2,107.000	118,139	56.070	118,139	113,674	0	0	0	(25,937)	0	(25,937)	0	09/29/2021	
458140-10-0	INTEL ORD			5,273.000	139,365	26.430	139,365	140,971	0	7,520	0	(129,883)	0	(129,883)	0	09/16/2022	
45826J-10-5	INTELLIA THERAPEUTICS ORD			619.000	21,597	34.890	21,597	37,394	0	0	0	(24,154)	10,111	(34,265)	0	11/30/2022	
458334-10-9	INTER PARFUMS ORD			359.000	34,651	96.520	34,651	28,363	0	180	0	6,288	0	6,288	0	11/01/2022	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			696.000	71,403	102.590	71,403	27,359	0	1,058	0	(23,796)	0	(23,796)	0	10/23/2020	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			1,152.000	162,305	140.890	162,305	144,175	0	7,404	0	7,997	0	7,997	0	11/28/2022	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			307.990	32,290	104.840	32,290	31,662	249	979	0	(13,465)	0	(13,465)	0	05/01/2020	
460146-10-3	INTERNATIONAL PAPER ORD			496.000	17,176	34.630	17,176	21,741	0	918	0	(5,977)	0	(5,977)	0	06/24/2019	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			4,838.000	161,154	33.310	161,154	99,560	0	5,750	0	(17,442)	0	(17,442)	0	06/10/2022	
46116X-10-1	INTRA CELLULAR THERAPIES ORD			837.000	44,294	52.920	44,294	37,144	0	0	0	7,150	0	7,150	0	08/15/2022	

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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
461202-10-3	INTUIT ORD			358.000	139,341	389.220	139,341	51,282	0	990	0	(88,569)	0	(88,569)	0	08/30/2022	
46120E-60-2	INTUITIVE SURGICAL ORD			453.000	120,204	265.350	120,204	32,225	0	0	0	(42,647)	0	(42,647)	0	07/06/2022	
46187W-10-7	INVITATION HOMES ORD			800.000	23,712	29.640	23,712	29,016	0	176	0	(5,304)	0	(5,304)	0	10/31/2022	
46266C-10-5	IQVIA HOLDINGS ORD			236.000	48,354	204.890	48,354	26,720	0	0	0	(18,342)	0	(18,342)	0	09/25/2020	
46284V-10-1	IRON MOUNTAIN ORD			360.000	17,946	49.850	17,946	14,011	223	891	0	(968)	0	(968)	0	06/24/2019	
46625H-10-0	JPMORGAN CHASE ORD			3,741.000	501,668	134.100	501,668	214,726	0	14,846	0	(90,053)	0	(90,053)	0	11/28/2022	
46982L-10-8	JACOBS SOLUTIONS ORD			169.000	20,292	120.070	20,292	9,263	0	39	0	11,029	0	11,029	0	09/30/2019	
47580P-10-3	JELD WEN HOLDING ORD			935.000	9,023	9.650	9,023	20,351	0	0	0	(15,371)	0	(15,371)	0	05/11/2021	
477143-10-1	JETBLUE AIRWAYS ORD			25,722.000	166,679	6.480	166,679	228,369	0	0	0	(30,763)	156,467	(187,230)	0	04/28/2022	
478160-10-4	JOHNSON & JOHNSON ORD			3,347.000	591,248	176.650	591,248	282,793	0	14,752	0	14,543	0	14,543	0	09/16/2022	
48123V-10-2	ZIFF DAVIS ORD			365.000	28,872	79.100	28,872	34,719	0	0	0	(11,779)	0	(11,779)	0	03/05/2021	
48203R-10-4	JUNIPER NETWORKS ORD			437.000	13,967	31.960	13,967	9,579	0	367	0	(1,495)	0	(1,495)	0	06/24/2019	
482480-10-0	KLA ORD			189.000	71,259	377.030	71,259	13,507	0	888	0	(9,459)	0	(9,459)	0	09/30/2019	
48576A-10-0	KARUNA THERAPEUTICS ORD			226.000	44,409	196.500	44,409	24,674	0	0	0	15,444	0	15,444	0	06/21/2022	
487836-10-8	KELLOGG ORD			335.000	23,865	71.240	23,865	20,249	0	784	0	2,449	0	2,449	0	11/19/2020	
488401-10-0	KEMPER ORD			1,655.000	81,426	49.200	81,426	85,488	0	1,444	0	(4,062)	0	(4,062)	0	08/02/2022	
489170-10-0	KENNAMETAL ORD			1,460.000	35,128	24.060	35,128	40,405	0	1,491	0	(8,891)	0	(8,891)	0	09/30/2022	
49271V-10-0	KEURIG DR PEPPER ORD			1,100.000	39,226	35.660	39,226	38,352	0	389	0	874	0	874	0	09/16/2022	
493267-10-8	KEYCORP ORD			1,168.000	20,347	17.420	20,347	15,753	0	923	0	(6,739)	0	(6,739)	0	06/24/2019	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			235.000	40,201	171.070	40,201	14,693	0	0	0	(8,397)	0	(8,397)	0	09/30/2019	
494368-10-3	KIMBERLY CLARK ORD			415.000	56,336	135.750	56,336	43,661	481	1,917	0	(2,976)	0	(2,976)	0	03/04/2020	
49446R-10-9	KIMCO REALTY REIT ORD			793.000	16,796	21.180	16,796	16,337	0	666	0	(2,649)	0	(2,649)	0	08/17/2021	
49456B-10-1	KINDER MORGAN CL P ORD			2,568.000	46,429	18.080	46,429	46,847	0	2,749	0	5,650	0	5,650	0	09/16/2022	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			2,181.000	114,306	52.410	114,306	106,310	0	802	0	(7,680)	0	(7,680)	0	07/19/2022	
500754-10-6	KRAFT HEINZ ORD			998.000	40,629	40.710	40,629	39,065	0	1,419	0	5,022	0	5,022	0	09/16/2022	
501044-10-1	KROGER ORD			871.000	38,829	44.580	38,829	18,368	0	819	0	(488)	0	(488)	0	06/24/2019	
501575-10-4	KYMERA THERAPEUTICS ORD			616.000	15,375	24.960	15,375	18,701	0	0	0	(13,089)	0	(13,089)	0	05/05/2022	
501889-20-8	LKQ ORD			328.000	17,518	53.410	17,518	10,625	0	336	0	(1,945)	0	(1,945)	0	06/24/2019	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			605.000	130,783	216.170	130,783	65,208	0	532	0	24,547	0	24,547	0	08/17/2022	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			247.005	51,429	208.210	51,429	21,529	0	1,107	0	(1,168)	0	(1,168)	0	09/30/2019	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			123.000	28,964	235.480	28,964	12,621	0	266	0	(9,577)	0	(9,577)	0	06/24/2019	
512807-10-8	LAM RESEARCH ORD			176.000	73,973	420.300	73,973	14,424	304	1,096	0	(52,453)	0	(52,453)	0	12/24/2019	
513272-10-4	LAMB WESTON HOLDINGS ORD			185.000	16,532	89.360	16,532	13,861	0	181	0	4,873	0	4,873	0	06/24/2019	
517834-10-7	LAS VEGAS SANDS ORD			413.000	19,853	48.070	19,853	16,362	0	1	0	13,337	9,046	4,291	0	02/07/2020	
518439-10-4	ESTEE LAUDER CL A ORD			292.000	72,448	248.110	72,448	24,911	0	718	0	(34,815)	0	(34,815)	0	07/06/2020	
52466B-10-3	LEGALZOOM COM ORD			1,635.000	12,655	7.740	12,655	23,900	0	0	0	4,090	16,732	(12,642)	0	04/27/2022	
52490G-10-2	LEGEND BIOTECH 2 ADR REP ORD			347.000	17,322	49.920	17,322	14,091	0	0	0	1,720	0	1,720	0	03/14/2022	
525327-10-2	LEIDOS HOLDINGS ORD			168.000	17,672	105.190	17,672	13,954	0	242	0	2,743	0	2,743	0	08/12/2019	
526057-10-4	LENNAR CL A ORD			355.000	32,128	90.500	32,128	15,852	0	533	0	(8,786)	0	(8,786)	0	06/24/2019	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD			969.000	57,927	59.780	57,927	41,967	0	0	0	(3,120)	0	(3,120)	0	09/24/2021	
531229-88-8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD			1,601.000	51,600	32.230	51,600	42,421	0	0	0	9,180	0	9,180	0	12/06/2022	
53223X-10-7	LIFE STORAGE ORD			1,592.000	156,812	98.500	156,812	116,339	0	6,623	0	(85,140)	0	(85,140)	0	11/21/2019	
532457-10-8	ELI LILLY ORD			1,006.000	368,035	365.840	368,035	71,155	0	3,892	0	88,069	0	88,069	0	11/28/2022	
534187-10-9	LINCOLN NATIONAL ORD			213.000	6,543	30.720	6,543	8,537	0	383	0	(8,056)	0	(8,056)	0	06/24/2019	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			179.000	12,483	69.740	12,483	12,808	0	0	0	(8,945)	0	(8,945)	0	12/20/2019	
53814L-10-8	LIVENT ORD			5,668.000	112,623	19.870	112,623	69,421	0	0	0	(27,773)	0	(27,773)	0	12/15/2021	

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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
539830-10-9	LOCKHEED MARTIN ORD			305.000	148,379	486.490	148,379	53,713	0	3,477	0	40,538	0	40,538	0	05/01/2020	
540424-10-8	LOEWS ORD			244.000	14,233	58.330	14,233	10,407	0	61	0	134	0	134	0	03/15/2019	
548661-10-7	LOWE'S COMPANIES ORD			845.000	168,358	199.240	168,358	42,735	0	3,127	0	(48,292)	0	(48,292)	0	04/01/2020	
550241-10-3	LUMEN TECHNOLOGIES ORD			1,239.000	6,468	5.220	6,468	20,371	0	970	0	(9,317)	0	(9,317)	0	09/30/2019	
55024U-10-9	LUMENTUM HOLDINGS ORD			293.000	15,286	52.170	15,286	23,433	0	0	0	(14,453)	0	(14,453)	0	08/18/2022	
55261F-10-4	M&T BANK ORD			239.004	34,670	145.060	34,670	29,099	0	1,062	0	(229)	0	(229)	0	11/22/2019	
552848-10-3	MGIC INVESTMENT ORD			11,836.000	153,868	13.000	153,868	148,843	0	4,261	0	(16,097)	0	(16,097)	0	04/16/2021	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			512.000	17,167	33.530	17,167	16,648	0	5	0	(5,750)	0	(5,750)	0	09/30/2019	
55306N-10-4	MKS INSTRUMENTS ORD			1,048.000	88,797	84.730	88,797	105,465	0	922	0	(61,729)	29,984	(91,713)	0	01/27/2022	
553368-10-1	MP MATERIALS CL A ORD			554.000	13,451	24.280	13,451	16,965	0	0	0	(3,513)	7,222	(10,735)	0	09/19/2022	
55354G-10-0	MSCI ORD			105.000	48,843	465.170	48,843	16,967	0	481	0	(15,474)	0	(15,474)	0	03/25/2020	
556269-10-8	STEVEN MADDEN ORD			3,069.000	98,085	31.960	98,085	115,973	0	1,702	0	(19,844)	0	(19,844)	0	11/08/2022	
559663-10-9	MAGNOLIA OIL GAS CL A ORD			3,302.000	77,432	23.450	77,432	53,162	0	1,209	0	11,512	0	11,512	0	04/11/2022	
565849-10-6	MARATHON OIL ORD			922.000	24,959	27.070	24,959	14,783	0	272	0	8,508	0	8,508	0	10/31/2022	
56585A-10-2	MARATHON PETROLEUM ORD			585.000	68,088	116.390	68,088	30,185	0	1,308	0	26,754	0	26,754	0	10/31/2022	
57060D-10-8	MARKETAXESS HOLDINGS ORD			49.000	13,666	278.890	13,666	16,961	0	137	0	(6,555)	0	(6,555)	0	04/15/2020	
571748-10-2	MARSH & MCLENNAN ORD			627.000	103,756	165.480	103,756	34,158	0	1,411	0	(5,022)	0	(5,022)	0	08/04/2020	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			337.000	50,176	148.890	50,176	21,322	0	337	0	(5,382)	0	(5,382)	0	11/22/2019	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			78.000	26,362	337.970	26,362	10,167	0	198	0	(7,802)	0	(7,802)	0	06/24/2019	
574599-10-6	MASCO ORD			327.000	15,261	46.670	15,261	6,494	0	366	0	(7,524)	0	(7,524)	0	03/15/2019	
576323-10-9	MASTEC ORD			924.000	78,845	85.330	78,845	85,643	0	0	0	(6,798)	0	(6,798)	0	11/22/2022	
57636Q-10-4	MASTERCARD CL A ORD			1,087.000	377,983	347.730	377,983	97,866	0	2,122	0	(14,234)	0	(14,234)	0	08/30/2022	
57638P-10-4	MASTERBRAND ORD			3,322.000	25,081	7.550	25,081	30,216	0	0	0	(5,135)	0	(5,135)	0	12/09/2022	
57667L-10-7	MATCH GROUP ORD			354.000	14,687	41.490	14,687	15,293	0	0	0	7,870	40,336	(32,465)	0	09/17/2021	
579780-20-6	MCCORMICK ORD			312.000	25,862	82.890	25,862	12,030	122	462	0	(3,956)	0	(3,956)	0	06/24/2019	
580135-10-1	MCDONALD'S ORD			940.000	247,718	263.530	247,718	100,542	0	5,301	0	(3,228)	0	(3,228)	0	05/02/2022	
58155Q-10-3	MCKESSON ORD			190.000	71,273	375.120	71,273	27,617	103	371	0	23,982	0	23,982	0	03/18/2020	
58933Y-10-5	MERCK & CO. INC.			3,232.000	358,590	110.950	358,590	164,500	2,359	8,733	0	109,256	0	109,256	0	11/28/2022	
59156R-10-8	METLIFE ORD			897.000	64,916	72.370	64,916	33,711	0	1,776	0	8,782	0	8,782	0	06/24/2019	
592688-10-5	METTLER TOLEDO ORD			28.000	40,473	1,445.450	40,473	12,139	0	0	0	(7,198)	0	(7,198)	0	11/22/2019	
594918-10-4	MICROSOFT ORD			9,614.000	2,305,629	239.820	2,305,629	518,975	0	23,969	0	(935,803)	0	(935,803)	0	12/16/2022	
595017-10-4	MICROCHIP TECHNOLOGY ORD			694.000	48,754	70.250	48,754	21,394	0	804	0	(11,680)	0	(11,680)	0	04/09/2021	
595112-10-3	MICRON TECHNOLOGY ORD			1,393.000	69,622	49.980	69,622	26,277	160	599	0	(61,167)	0	(61,167)	0	04/15/2020	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			144.000	22,607	156.990	22,607	14,243	0	673	0	(10,361)	0	(10,361)	0	06/24/2019	
596278-10-1	MIDDLEBY ORD			1,972.000	264,051	133.900	264,051	253,250	0	0	0	(72,559)	0	(72,559)	0	12/19/2022	
60468T-10-5	MIRATI THERAPEUTICS ORD			404.000	18,305	45.310	18,305	35,024	0	0	0	(28,223)	0	(28,223)	0	06/10/2022	
60770K-10-7	MODERNA ORD			435.000	78,135	179.620	78,135	65,394	0	0	0	42,916	74,228	(31,311)	0	09/17/2021	
608190-10-4	MOHAWK INDUSTRIES ORD			75.000	7,667	102.220	7,667	10,461	0	0	0	(5,675)	0	(5,675)	0	06/24/2019	
60855R-10-0	MOLINA HEALTHCARE ORD			73.000	24,106	330.220	24,106	22,767	0	0	0	1,339	0	1,339	0	03/01/2022	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			237.000	12,210	51.520	12,210	14,937	0	360	0	1,332	0	1,332	0	09/30/2019	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			1,729.000	115,238	66.650	115,238	60,351	666	2,482	0	1,556	0	1,556	0	02/07/2020	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			56.000	19,802	353.610	19,802	21,949	42	160	0	(7,722)	0	(7,722)	0	08/17/2021	
61174X-10-9	MONSTER BEVERAGE ORD			484.000	49,141	101.530	49,141	13,439	0	0	0	2,972	0	2,972	0	09/30/2019	
615369-10-5	MOODYS ORD			200.000	55,724	278.620	55,724	18,194	0	560	0	(22,488)	0	(22,488)	0	04/01/2020	
615394-20-2	MOOG CL A ORD			878.000	77,053	87.760	77,053	67,527	0	774	0	6,903	0	6,903	0	12/12/2022	
617446-44-8	MORGAN STANLEY ORD			1,708.996	145,299	85.020	145,299	56,779	0	5,045	0	(23,550)	0	(23,550)	0	02/26/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
61775R-10-5	MORPHIC HOLDING ORD			558.000	14,927	26.750	14,927	15,630	0	0	0	(703)	5,765	(6,468)	0	03/16/2022	
61945C-10-3	MOSAIC ORD			450.000	19,742	43.870	19,742	12,249	0	253	0	2,097	0	2,097	0	09/30/2019	
620076-30-7	MOTOROLA SOLUTIONS ORD			209.000	53,861	257.710	53,861	15,845	184	660	0	(2,796)	0	(2,796)	0	12/24/2019	
629377-50-8	NRG ENERGY ORD			3,546.000	112,834	31.820	112,834	129,348	0	5,320	0	(38,567)	0	(38,567)	0	04/21/2022	
62944T-10-5	NVR ORD			4.000	18,450	4,612.580	18,450	16,180	0	0	0	(5,174)	0	(5,174)	0	05/06/2021	
62955J-10-3	NOV ORD			1,672.000	34,928	20.890	34,928	36,218	0	84	0	(1,290)	0	(1,290)	0	11/17/2022	
63009R-10-9	NANOSTRING TECHNOLOGIES ORD			6,889.000	54,905	7.970	54,905	71,626	0	0	0	(9,680)	135,105	(144,784)	0	11/14/2022	
631103-10-8	NASDAQ ORD			438.000	26,871	61.350	26,871	6,463	0	342	0	(3,659)	0	(3,659)	0	06/24/2019	
633707-10-4	NATIONAL BANK HOLDINGS CL A ORD			2,679.000	112,706	42.070	112,706	129,465	0	500	0	(16,759)	0	(16,759)	0	11/23/2022	
637417-10-6	NATIONAL RETAIL PROPERTIES REIT ORD			2,437.000	111,517	45.760	111,517	111,329	0	0	0	188	0	188	0	12/01/2022	
63845R-10-7	NATIONAL VISION HOLDINGS ORD			1,082.000	41,938	38.760	41,938	49,107	0	0	0	(3,198)	0	(3,198)	0	08/10/2022	
64110D-10-4	NETAPP ORD			279.000	16,757	60.060	16,757	11,148	0	558	0	(8,908)	0	(8,908)	0	06/24/2019	
64110L-10-6	NETFLIX ORD			567.000	167,197	294.880	167,197	75,699	0	0	0	(174,725)	0	(174,725)	0	11/28/2022	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			735.000	87,788	119.440	87,788	66,523	0	0	0	21,266	0	21,266	0	03/31/2022	
646025-10-6	NJ RESOURCES ORD			3,332.000	165,334	49.620	165,334	125,009	1,299	4,923	0	28,822	0	28,822	0	02/22/2021	
64828T-20-1	RITHM CAPITAL ORD			13,082.000	106,880	8.170	106,880	131,446	3,271	13,082	0	(33,882)	0	(33,882)	0	07/29/2021	
650111-10-7	NEW YORK TIMES CL A ORD			3,715.000	120,589	32.460	120,589	131,928	0	1,139	0	(43,330)	6,499	(49,829)	0	11/02/2022	
651229-10-6	NEWELL BRANDS ORD			455.000	5,951	13.080	5,951	12,188	0	419	0	(3,877)	0	(3,877)	0	02/13/2019	
651639-10-6	NEWMONT ORD			1,020.000	48,144	47.200	48,144	27,690	0	2,244	0	(14,678)	0	(14,678)	0	09/30/2019	
65249B-10-9	NEWS CL A ORD			486.000	8,845	18.200	8,845	7,277	0	97	0	(2,090)	0	(2,090)	0	09/30/2019	
65249B-20-8	NEWS CL B ORD			153.000	2,821	18.440	2,821	2,120	0	31	0	(656)	0	(656)	0	09/30/2019	
65339F-10-1	NEXTERA ENERGY ORD			2,506.000	209,502	83.600	209,502	71,941	0	4,180	0	(21,902)	0	(21,902)	0	11/28/2022	
65342K-10-5	NEXTDECADE ORD			885.000	4,372	4.940	4,372	5,941	0	0	0	(1,569)	0	(1,569)	0	09/22/2022	
654106-10-3	NIKE CL B ORD			1,605.000	187,801	117.010	187,801	63,821	0	2,008	0	(80,174)	0	(80,174)	0	05/02/2022	
65473P-10-5	NISOURCE ORD			4,101.000	112,449	27.420	112,449	112,905	0	3,013	0	(5,948)	0	(5,948)	0	03/08/2022	
655663-10-2	NORDSON ORD			68.000	16,165	237.720	16,165	15,104	44	114	0	1,061	0	1,061	0	02/14/2022	
655844-10-8	NORFOLK SOUTHERN ORD			305.000	75,158	246.420	75,158	28,697	0	1,513	0	(14,735)	0	(14,735)	0	06/24/2019	
665859-10-4	NORTHERN TRUST ORD			271.000	23,981	88.490	23,981	17,455	203	772	0	(8,379)	0	(8,379)	0	06/24/2019	
666807-10-2	NORTHROP GRUMMAN ORD			189.000	103,120	545.610	103,120	25,971	0	1,278	0	30,444	0	30,444	0	11/22/2019	
668771-10-8	GEN DIGITAL ORD			718.000	15,387	21.430	15,387	15,136	0	359	0	(3,267)	0	(3,267)	0	02/13/2019	
66987E-20-6	NOVAGOLD RESOURCES ORD		C	2,408.000	14,400	5.980	14,400	11,149	0	0	0	3,357	5,115	(1,758)	0	11/21/2019	
670346-10-5	NUCOR ORD			341.000	44,947	131.810	44,947	16,798	174	682	0	6,124	0	6,124	0	09/30/2019	
67066G-10-4	NVIDIA ORD			3,194.000	466,771	146.140	466,771	83,574	0	505	0	(468,490)	0	(468,490)	0	11/28/2022	
670703-10-7	NUVALENT CL A ORD			424.000	12,627	29.780	12,627	14,205	0	0	0	(1,578)	0	(1,578)	0	11/01/2022	
67079A-10-2	NUVEI ORD		A	4,722.000	119,986	25.410	119,986	156,597	0	0	0	(37,287)	114,237	(151,524)	0	11/17/2022	
670837-10-3	OGE ENERGY ORD			2,054.000	81,236	39.550	81,236	82,226	0	0	0	(990)	0	(990)	0	12/09/2022	
67103H-10-7	O REILLY AUTOMOTIVE ORD			85.000	71,743	844.030	71,743	13,592	0	0	0	12,092	0	12,092	0	06/24/2019	
674215-20-7	CHORD ENERGY ORD			732.003	100,145	136.810	100,145	74,916	0	3,551	0	25,229	0	25,229	0	09/28/2022	
674599-10-5	OCCIDENTAL PETROLEUM ORD			951.000	59,903	62.990	59,903	35,831	124	380	0	32,353	0	32,353	0	12/17/2021	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			120.000	34,054	283.780	34,054	14,745	0	144	0	(8,699)	0	(8,699)	0	12/06/2019	
681919-10-6	OMNICOM GROUP ORD			272.000	22,187	81.570	22,187	18,639	190	762	0	2,124	0	2,124	0	03/15/2019	
68213N-10-9	OMNICELL ORD			1,132.000	57,075	50.420	57,075	128,736	0	0	0	(71,661)	0	(71,661)	0	08/26/2022	
682189-10-5	ON SEMICONDUCTOR ORD			549.000	34,241	62.370	34,241	28,509	0	0	0	5,732	0	5,732	0	07/06/2022	
682680-10-3	ONEOK ORD			579.000	38,040	65.700	38,040	29,904	0	2,165	0	4,180	0	4,180	0	07/06/2020	
68268W-10-3	ONEMAIN HOLDINGS ORD			3,254.000	108,391	33.310	108,391	129,313	0	12,365	0	(15,648)	39,474	(55,123)	0	10/26/2021	
68389X-10-5	ORACLE ORD			1,975.000	161,437	81.740	161,437	68,184	0	2,528	0	(12,383)	0	(12,383)	0	11/22/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
68622V-10-6	ORGANON ORD			322.000	8,993	27.930	8,993	7,788	0	361	0	(811)	0	(811)	0	04/01/2020	
68902V-10-7	OTIS WORLDWIDE ORD			519.000	40,643	78.310	40,643	25,517	0	576	0	(4,178)	0	(4,178)	0	12/24/2019	
69007J-10-6	OUTFRONT MEDIA ORD			4,803.000	79,634	16.580	79,634	92,750	0	5,458	0	(44,618)	0	(44,618)	0	10/03/2022	
69047Q-10-2	OVINTIV ORD			1,463.000	74,189	50.710	74,189	57,284	0	1,149	0	14,310	0	14,310	0	10/06/2022	
690732-10-2	OWENS & MINOR ORD			3,748.000	73,198	19.530	73,198	97,083	0	0	0	(73,407)	8,952	(82,359)	0	06/29/2022	
69327R-10-1	PDC ENERGY ORD			1,002.000	63,607	63.480	63,607	42,728	0	1,914	0	8,953	0	8,953	0	04/11/2022	
69331C-10-8	PG&E ORD			2,100.000	34,146	16.260	34,146	26,613	0	0	0	7,533	0	7,533	0	12/16/2022	
69336V-10-1	PGT INNOVATIONS ORD			4,662.000	83,730	17.960	83,730	82,118	0	0	0	(20,140)	0	(20,140)	0	11/30/2021	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			526.000	83,076	157.940	83,076	42,296	0	3,025	0	(22,650)	0	(22,650)	0	11/22/2019	
693506-10-7	PPG INDUSTRIES ORD			292.000	36,716	125.740	36,716	27,305	0	707	0	(13,242)	0	(13,242)	0	06/10/2020	
69351T-10-6	PPL ORD			1,001.000	29,249	29.220	29,249	29,183	225	1,066	0	(731)	0	(731)	0	02/28/2020	
69353Y-10-3	PMV PHARMACEUTICALS ORD			1,138.000	9,901	8.700	9,901	13,752	0	0	0	(3,852)	0	(3,852)	0	06/23/2022	
69366J-20-0	PTC THERAPEUTICS ORD			1,133.000	43,247	38.170	43,247	51,286	0	0	0	3,866	6,461	(2,594)	0	04/14/2022	
69370C-10-0	PTC ORD			137.000	16,445	120.040	16,445	19,467	0	0	0	(274)	0	(274)	0	04/28/2021	
693718-10-8	PACCAR ORD			448.000	44,339	98.970	44,339	26,125	1,254	1,295	0	5,174	0	5,174	0	04/15/2020	
695156-10-9	PACKAGING CORP OF AMERICA ORD			119.000	15,221	127.910	15,221	12,713	149	536	0	(804)	0	(804)	0	06/24/2019	
701094-10-4	PARKER HANNIFIN ORD			159.000	46,269	291.000	46,269	20,509	0	798	0	(3,816)	0	(3,816)	0	11/19/2020	
703481-10-1	PATTERSON UTI ENERGY ORD			2,664.000	44,862	16.840	44,862	42,020	0	361	0	2,842	0	2,842	0	10/05/2022	
704326-10-7	PAYCHEX ORD			394.000	45,531	115.560	45,531	18,856	0	1,194	0	(8,250)	0	(8,250)	0	04/01/2020	
70432V-10-2	PAYCOM SOFTWARE ORD			62.000	19,239	310.310	19,239	19,377	0	0	0	(6,658)	0	(6,658)	0	01/27/2020	
70450Y-10-3	PAYPAL HOLDINGS ORD			1,458.000	103,839	71.220	103,839	61,149	0	0	0	(175,922)	0	(175,922)	0	06/18/2021	
70451X-10-4	PAYONEER GLOBAL ORD			12,631.000	69,092	5.470	69,092	64,802	0	0	0	4,290	0	4,290	0	12/19/2022	
705573-10-3	PEGASYSTEMS ORD			837.000	28,659	34.240	28,659	45,076	25	100	0	(23,748)	42,835	(66,583)	0	09/27/2021	
713448-10-8	PEPSICO ORD			1,750.000	316,155	180.660	316,155	157,350	2,013	7,696	0	14,155	0	14,155	0	08/30/2022	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			3,802.000	221,999	58.390	221,999	187,591	0	0	0	40,323	0	40,323	0	07/15/2022	
714046-10-9	PERKINELMER ORD			157.000	22,015	140.220	22,015	9,369	0	44	0	(8,915)	0	(8,915)	0	01/18/2022	
717081-10-3	PFIZER ORD			7,201.000	368,979	51.240	368,979	202,432	0	11,328	0	(49,166)	0	(49,166)	0	10/31/2022	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			1,958.000	198,169	101.210	198,169	155,413	2,487	9,730	0	13,506	0	13,506	0	07/06/2022	
718546-10-4	PHILLIPS 66 ORD			609.000	63,385	104.080	63,385	48,450	0	2,224	0	18,534	0	18,534	0	08/30/2022	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			664.000	48,738	73.400	48,738	49,202	0	292	0	(465)	0	(465)	0	07/07/2022	
723484-10-1	PINNACLE WEST ORD			142.000	10,798	76.040	10,798	8,675	0	485	0	787	0	787	0	06/24/2019	
723787-10-7	PIONEER NATURAL RESOURCE ORD			304.000	69,431	228.390	69,431	46,665	0	7,413	0	12,866	0	12,866	0	09/16/2022	
73278L-10-5	POOL ORD			50.000	15,117	302.330	15,117	16,401	0	190	0	(12,924)	0	(12,924)	0	10/06/2020	
733174-70-0	POPULAR ORD			3,217.000	213,351	66.320	213,351	186,257	1,769	6,756	0	(49,864)	0	(49,864)	0	06/03/2021	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD			1,465.000	71,785	49.000	71,785	66,500	663	2,586	0	(5,450)	0	(5,450)	0	08/25/2020	
73730P-10-8	POSEIDA THERAPEUTICS ORD			2,076.000	11,003	5.300	11,003	7,266	0	0	0	3,737	0	3,737	0	08/04/2022	
739276-10-3	POWER INTEGRATIONS ORD			667.000	47,837	71.720	47,837	52,019	0	120	0	(4,181)	0	(4,181)	0	11/23/2022	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD			716.000	44,822	62.600	44,822	39,110	0	0	0	5,711	0	5,711	0	11/16/2022	
74144T-10-8	T ROWE PRICE GROUP ORD			287.000	31,300	109.060	31,300	23,414	0	1,379	0	(25,566)	0	(25,566)	0	06/10/2020	
74164F-10-3	PRIMORIS SERVICES ORD			9,957.000	218,457	21.940	218,457	238,568	597	1,710	0	(11,953)	7,088	(19,041)	0	10/07/2022	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			329.000	27,610	83.920	27,610	14,992	0	842	0	3,885	0	3,885	0	09/30/2019	
742718-10-9	PROCTER & GAMBLE ORD			3,031.001	459,378	151.560	459,378	217,804	0	10,910	0	(36,113)	0	(36,113)	0	07/06/2022	
74275K-10-8	PROCORE TECHNOLOGIES ORD			1,033.000	48,737	47.180	48,737	64,028	0	0	0	(10,251)	16,651	(26,902)	0	10/20/2022	
743315-10-3	PROGRESSIVE ORD			740.000	95,985	129.710	95,985	24,900	0	291	0	19,339	0	19,339	0	08/30/2022	
74340W-10-3	PROLOGIS REIT			1,178.000	132,796	112.730	132,796	66,814	0	3,123	0	(39,789)	0	(39,789)	0	11/28/2022	
743606-10-5	PROSPERITY BANCSHARES ORD			1,358.000	98,699	72.680	98,699	78,087	747	2,825	0	448	0	448	0	07/29/2020	

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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
744320-10-2	PRUDENTIAL FINANCIAL ORD			476.000	47,343	99.460	47,343	39,869	0	2,285	0	(4,365)	0	(4,365)	0	06/24/2019	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			639.000	39,152	61.270	39,152	23,296	0	1,380	0	(3,227)	0	(3,227)	0	06/24/2019	
74460D-10-9	PUBLIC STORAGE REIT ORD			201.000	56,318	280.190	56,318	36,875	0	4,002	0	(17,775)	0	(17,775)	0	09/16/2022	
745867-10-1	PULTEGROUP ORD			313.000	14,251	45.530	14,251	6,861	50	188	0	(3,481)	0	(3,481)	0	11/19/2020	
74624M-10-2	PURE STORAGE CL A ORD			3,014.000	80,655	26.760	80,655	72,855	0	0	0	(14,165)	0	(14,165)	0	08/16/2022	
74736K-10-1	QORVO ORD			148.000	13,415	90.640	13,415	7,435	0	0	0	(9,682)	0	(9,682)	0	09/30/2019	
747525-10-3	QUALCOMM ORD			1,417.000	155,785	109.940	155,785	84,849	0	4,140	0	(102,387)	0	(102,387)	0	05/02/2022	
747601-20-1	QUALTRICS INTERNATIONAL CL A ORD			3,603.000	37,399	10.380	37,399	47,264	0	0	0	(9,865)	0	(9,865)	0	10/20/2022	
74762E-10-2	QUANTA SERVICES ORD			180.000	25,650	142.500	25,650	5,321	14	50	0	5,341	0	5,341	0	09/30/2019	
74834L-10-0	QUEST DIAGNOSTICS ORD			149.000	23,310	156.440	23,310	8,971	0	387	0	(2,220)	0	(2,220)	0	06/24/2019	
750917-10-6	RAMBUS ORD			6,674.000	239,063	35.820	239,063	125,041	0	0	0	49,696	0	49,696	0	10/06/2022	
751212-10-1	RALPH LAUREN CL A ORD			65.000	6,869	105.670	6,869	9,262	49	187	0	(797)	0	(797)	0	09/30/2019	
753422-10-4	RAPID7 ORD			855.000	29,053	33.980	29,053	54,331	0	0	0	(58,779)	0	(58,779)	0	10/20/2022	
754730-10-9	RAYMOND JAMES ORD			237.000	25,323	106.850	25,323	12,024	100	322	0	1,382	0	1,382	0	06/24/2019	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			1,867.990	188,518	100.920	188,518	96,471	0	4,097	0	28,244	0	28,244	0	09/18/2020	
756109-10-4	REALTY INCOME REIT ORD			784.000	49,729	63.430	49,729	47,249	195	2,132	0	(5,945)	0	(5,945)	0	06/17/2022	
75615P-10-3	REATA PHARMACEUTICALS CL A ORD			492.000	18,691	37.990	18,691	35,950	0	0	0	11,066	5,713	5,353	0	09/08/2022	
758849-10-3	REGENCY CENTERS REIT ORD			213.000	13,313	62.500	13,313	14,062	138	533	0	(2,618)	0	(2,618)	0	06/24/2019	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			134.000	96,680	721.490	96,680	53,351	0	0	0	10,521	0	10,521	0	05/02/2022	
7591EP-10-0	REGIONS FINANCIAL ORD			1,166.000	25,139	21.560	25,139	11,056	233	828	0	(361)	0	(361)	0	06/24/2019	
759351-60-4	REINSURANCE GROUP OF AMER ORD			1,263.000	179,460	142.090	179,460	154,792	0	1,478	0	15,418	0	15,418	0	12/22/2022	
759509-10-2	RELIANCE STEEL ORD			318.000	64,376	202.440	64,376	37,137	0	1,113	0	13,028	0	13,028	0	01/29/2021	
759916-10-9	REPLIGEN ORD			584.000	98,877	169.310	98,877	123,716	0	0	0	(24,839)	0	(24,839)	0	10/20/2022	
760759-10-0	REPUBLIC SERVICES ORD			267.000	34,440	128.990	34,440	9,873	132	501	0	(2,561)	0	(2,561)	0	06/24/2019	
761152-10-7	RESMED ORD			179.000	37,255	208.130	37,255	14,965	0	308	0	(9,641)	0	(9,641)	0	02/28/2020	
76155X-10-0	REVOLUTION MEDICINES ORD			1,018.000	24,249	23.820	24,249	28,165	0	0	0	6,830	8,108	(1,278)	0	07/20/2022	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			3,067.000	167,581	54.640	167,581	143,116	966	3,634	0	(79,926)	0	(79,926)	0	12/03/2020	
770323-10-3	ROBERT HALF INT ORD			145.000	10,705	73.830	10,705	6,045	0	249	0	(5,443)	0	(5,443)	0	06/24/2019	
77313F-10-6	ROCKET PHARMACEUTICALS ORD			1,403.000	27,457	19.570	27,457	23,117	0	0	0	783	0	783	0	10/04/2022	
773903-10-9	ROCKWELL AUTOMAT ORD			149.000	38,378	257.570	38,378	17,590	0	676	0	(13,301)	0	(13,301)	0	09/30/2019	
775711-10-4	ROLLINS ORD			262.000	9,573	36.540	9,573	6,786	0	113	0	760	0	760	0	06/24/2019	
776696-10-6	ROPER TECHNOLOGIES ORD			134.000	57,900	432.090	57,900	22,468	0	332	0	(7,647)	0	(7,647)	0	06/10/2020	
778296-10-3	ROSS STORES ORD			440.000	51,071	116.070	51,071	17,799	0	546	0	792	0	792	0	03/15/2019	
780287-10-8	ROYAL GOLD ORD			302.000	34,041	112.720	34,041	32,221	0	317	0	1,820	0	1,820	0	02/11/2022	
78377T-10-7	RYMAN HOSPITALITY PROP REIT ORD			2,436.000	199,216	81.780	199,216	198,397	609	214	0	(22,514)	0	(22,514)	0	11/30/2022	
78409V-10-4	S&P GLOBAL ORD			444.990	149,045	334.940	149,045	56,937	0	1,364	0	(19,962)	0	(19,962)	0	05/02/2022	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			135.000	37,842	280.310	37,842	21,259	0	383	0	(14,614)	0	(14,614)	0	02/28/2020	
78454L-10-0	SM ENERGY ORD			925.000	32,218	34.830	32,218	35,446	0	139	0	(3,229)	0	(3,229)	0	09/29/2022	
784730-10-3	SSR MINING ORD			1,317.000	20,637	15.670	20,637	24,824	0	138	0	(4,187)	0	(4,187)	0	06/24/2022	
78486Q-10-1	SVB FINANCIAL GROUP ORD			72.000	16,570	230.140	16,570	22,170	0	0	0	(32,350)	0	(32,350)	0	08/17/2021	
78667J-10-8	SAGE THERAPEUTICS ORD			460.000	17,544	38.140	17,544	20,283	0	0	0	(2,129)	0	(2,129)	0	01/20/2022	
79466L-30-2	SALESFORCE ORD			1,255.000	166,400	132.590	166,400	131,652	0	0	0	(151,485)	0	(151,485)	0	07/06/2022	
803607-10-0	SAREPTA THERAPEUTICS ORD			761.000	98,610	129.580	98,610	74,793	0	0	0	32,906	0	32,906	0	07/07/2022	
806407-10-2	HENRY SCHEIN ORD			185.000	14,776	79.870	14,776	10,585	0	0	0	355	0	355	0	06/24/2019	
806857-10-8	SCHLUMBERGER ORD			1,860.000	99,436	53.460	99,436	78,563	326	1,056	0	41,886	0	41,886	0	10/31/2022	
808513-10-5	CHARLES SCHWAB ORD			1,948.000	162,190	83.260	162,190	64,056	0	1,582	0	(1,275)	0	(1,275)	0	11/28/2022	

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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
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD			878.000	97,397	110.930	97,397	75,084	0	1,252	0	22,432	0	22,432	0	03/29/2022	
81211K-10-0	SEALED AIR ORD			194.000	9,677	49.880	9,677	6,711	0	155	0	(3,348)	0	(3,348)	0	06/24/2019	
816851-10-9	SEMPRA ORD			390.000	60,271	154.540	60,271	39,706	447	1,769	0	8,880	0	8,880	0	04/28/2021	
81730H-10-9	SENTINELONE CL A ORD			2,437.000	35,556	14.590	35,556	73,294	0	0	0	(43,550)	7,983	(51,533)	0	10/24/2022	
81762P-10-2	SERVICENOW ORD			251.000	97,456	388.270	97,456	73,855	0	0	0	(66,386)	0	(66,386)	0	03/18/2022	
824348-10-6	SHERWIN WILLIAMS ORD			306.000	72,623	237.330	72,623	24,118	0	734	0	(34,587)	0	(34,587)	0	01/10/2020	
82452J-10-9	SHIFT4 PAYMENTS CL A ORD			2,417.000	135,183	55.930	135,183	113,550	0	0	0	21,633	0	21,633	0	11/07/2022	
82669G-10-4	SIGNATURE BANK ORD			79.000	9,102	115.220	9,102	12,524	0	177	0	(4,703)	11,450	(16,154)	0	12/17/2021	
828806-10-9	SIMON PROP GRP REIT ORD			405.000	47,579	117.480	47,579	59,434	0	2,795	0	(17,237)	0	(17,237)	0	03/30/2021	
82900L-10-2	SIMPLY GOOD FOODS ORD			1,925.000	73,208	38.030	73,208	48,889	0	0	0	(3,915)	0	(3,915)	0	11/01/2022	
82983N-10-8	SITIO ROYALTIES CL A ORD			3,265.306	94,204	28.850	94,204	59,541	0	7,211	0	31,754	0	31,754	0	04/11/2022	
830830-10-5	SKYLINE CHAMPION ORD			5,949.000	306,433	51.510	306,433	285,483	0	0	0	(89,413)	0	(89,413)	0	11/07/2022	
83088M-10-2	SKYWORKS SOLUTIONS ORD			215.000	19,593	91.130	19,593	20,754	0	507	0	(13,904)	0	(13,904)	0	09/30/2019	
831865-20-9	A O SMITH ORD			174.000	9,960	57.240	9,960	9,609	0	198	0	(4,881)	0	(4,881)	0	03/15/2019	
832696-40-5	JM SMUCKER ORD			143.000	22,660	158.460	22,660	14,860	0	575	0	3,238	0	3,238	0	06/24/2019	
833034-10-1	SNAP ON ORD			70.000	15,994	228.490	15,994	7,739	0	412	0	997	0	997	0	03/15/2019	
83417M-10-4	SOLAREDGE TECHNOLOGIES ORD		C	66.000	18,696	283.270	18,696	19,064	0	0	0	61	0	61	0	12/17/2021	
840441-10-9	SOUTHSTATE ORD			2,284.000	174,406	76.360	174,406	175,488	0	3,333	0	(15,309)	0	(15,309)	0	11/09/2022	
842587-10-7	SOUTHERN ORD			1,443.000	103,045	71.410	103,045	65,590	0	3,628	0	4,294	0	4,294	0	12/16/2022	
844741-10-8	SOUTHWEST AIRLINES ORD			725.000	24,411	33.670	24,411	18,214	0	0	0	(6,561)	0	(6,561)	0	09/25/2020	
844895-10-2	SOUTHWEST GAS HOLDINGS ORD			1,735.000	107,362	61.880	107,362	142,998	0	2,150	0	(35,637)	0	(35,637)	0	12/23/2022	
84612U-10-7	SOVOS BRANDS ORD			1,995.000	28,668	14.370	28,668	30,775	0	0	0	(2,107)	0	(2,107)	0	09/12/2022	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			905.000	26,788	29.600	26,788	26,277	0	0	0	511	0	511	0	12/13/2022	
85209W-10-9	SPROUT SOCIAL CL A ORD			615.000	34,723	56.460	34,723	40,363	0	0	0	(5,640)	0	(5,640)	0	06/24/2022	
85225A-10-7	SQUARESPACE CL A ORD			1,679.000	37,223	22.170	37,223	34,816	0	0	0	2,408	0	2,408	0	12/21/2022	
854502-10-1	STANLEY BLACK AND DECKER ORD			202.000	15,174	75.120	15,174	18,499	0	642	0	(22,545)	0	(22,545)	0	07/06/2020	
855244-10-9	STARBUCKS ORD			1,461.000	144,931	99.200	144,931	57,748	0	2,922	0	(24,895)	0	(24,895)	0	06/24/2019	
857477-10-3	STATE STREET ORD			445.000	34,519	77.570	34,519	30,340	280	1,041	0	(6,973)	0	(6,973)	0	09/30/2019	
858119-10-0	STEEL DYNAMICS ORD			1,223.000	119,487	97.700	119,487	81,829	416	1,309	0	35,219	0	35,219	0	12/21/2022	
85914M-10-7	STEPSTONE GROUP CL A ORD			2,288.000	57,612	25.180	57,612	73,365	0	1,716	0	(29,260)	0	(29,260)	0	02/14/2022	
86150R-10-7	STOKE THERAPEUTICS ORD			603.000	5,566	9.230	5,566	11,267	0	0	0	(5,702)	0	(5,702)	0	03/14/2022	
863667-10-1	STRYKER ORD			426.000	104,153	244.490	104,153	44,524	320	1,164	0	(10,527)	0	(10,527)	0	08/30/2022	
86881A-10-0	SURGERY PARTNERS ORD			2,882.000	80,293	27.860	80,293	70,701	0	0	0	9,592	0	9,592	0	11/21/2022	
87157D-10-9	SYNAPTICS ORD			790.000	75,176	95.160	75,176	85,994	0	0	0	(90,224)	24,024	(114,248)	0	08/25/2022	
871607-10-7	SYNOPSYS ORD			194.000	61,942	319.290	61,942	16,545	0	0	0	(9,868)	0	(9,868)	0	08/30/2022	
87161C-50-1	SYNOVUS FINANCIAL ORD			9,556.000	358,828	37.550	358,828	401,987	3,249	11,957	0	(95,354)	0	(95,354)	0	05/27/2022	
87164F-10-5	SYNDAX PHARMACEUTICALS ORD			1,379.000	35,096	25.450	35,096	21,776	0	0	0	8,482	0	8,482	0	07/22/2022	
87165B-10-3	SYNCHRONY FINANCIAL ORD			689.000	22,641	32.860	22,641	21,118	0	620	0	(9,233)	0	(9,233)	0	06/24/2019	
87166B-10-2	SYNEOS HEALTH CL A ORD			4,366.000	160,145	36.680	160,145	245,822	0	0	0	(127,127)	9,346	(136,473)	0	11/10/2022	
871829-10-7	SYSCO ORD			648.000	49,540	76.450	49,540	26,965	0	1,244	0	(1,004)	0	(1,004)	0	09/30/2019	
872540-10-9	TJX ORD			1,492.000	118,763	79.600	118,763	44,887	0	1,708	0	6,072	0	6,072	0	06/10/2020	
872590-10-4	T MOBILE US ORD			766.000	107,240	140.000	107,240	70,989	0	0	0	17,431	0	17,431	0	09/16/2022	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			199.000	20,722	104.130	20,722	23,390	0	0	0	(10,866)	0	(10,866)	0	06/17/2022	
876030-10-7	TAPESTRY ORD			363.000	13,823	38.080	13,823	7,262	0	399	0	(991)	0	(991)	0	09/30/2019	
87612E-10-6	TARGET ORD			613.000	91,362	149.040	91,362	37,315	0	2,427	0	(50,799)	0	(50,799)	0	11/22/2019	
87612G-10-1	TARGA RESOURCES ORD			300.000	22,050	73.500	22,050	19,756	0	105	0	2,294	0	2,294	0	10/11/2022	

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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
879360-10-5	TELEDYNE TECH ORD			59.000	23,595	399.910	23,595	20,023	0	0	0	(2,090)	0	(2,090)	0	06/19/2020	
879369-10-6	TELEFLEX ORD			564.000	140,791	249.630	140,791	112,380	0	251	0	24,338	0	24,338	0	11/02/2022	
880770-10-2	TERADYNE ORD			202.000	17,645	87.350	17,645	15,427	0	89	0	(15,427)	0	(15,427)	0	09/18/2020	
88160R-10-1	TESLA ORD			3,498.000	430,884	123.180	430,884	827,938	0	0	0	(773,264)	0	(773,264)	0	12/16/2022	
882508-10-4	TEXAS INSTRUMENTS ORD			1,161.000	191,820	165.220	191,820	63,543	0	5,427	0	(26,715)	0	(26,715)	0	05/02/2022	
882681-10-9	TEXAS ROADHOUSE ORD			2,407.000	218,917	90.950	218,917	217,707	0	3,269	0	5,037	0	5,037	0	10/07/2022	
883203-10-1	TEXTRON ORD			2,108.000	149,246	70.800	149,246	89,000	42	155	0	(10,884)	0	(10,884)	0	08/11/2022	
88331L-10-8	BEAUTY HEALTH COMPANY CL A ORD			4,023.000	36,609	9.100	36,609	48,359	0	0	0	(11,749)	0	(11,749)	0	11/01/2022	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			500.000	275,345	550.690	275,345	69,175	150	570	0	(56,190)	0	(56,190)	0	11/28/2022	
88579Y-10-1	3M ORD			704.990	84,542	119.920	84,542	98,663	0	4,203	0	(41,100)	0	(41,100)	0	11/02/2020	
892356-10-6	TRACTOR SUPPLY ORD			149.000	33,521	224.970	33,521	9,355	0	548	0	(1,751)	0	(1,751)	0	06/24/2019	
892672-10-6	TRADEWEB MARKETS CL A ORD			1,911.000	124,081	64.930	124,081	139,123	0	306	0	(15,042)	0	(15,042)	0	08/23/2022	
893641-10-0	TRANSDIGM GROUP ORD			64.000	40,298	629.650	40,298	19,303	0	1,184	0	(305)	0	(305)	0	10/01/2020	
89417E-10-9	TRAVELERS COMPANIES ORD			307.000	57,559	187.490	57,559	26,781	0	1,127	0	9,419	0	9,419	0	06/24/2019	
896239-10-0	TRIMBLE ORD			300.000	15,168	50.560	15,168	21,427	0	0	0	(11,082)	0	(11,082)	0	01/20/2021	
896288-10-7	TRINET GROUP ORD			3,318.000	224,960	67.800	224,960	191,474	0	0	0	(75,007)	0	(75,007)	0	12/14/2022	
89679E-30-0	TRIUMPH FINANCIAL ORD			1,177.000	57,520	48.870	57,520	49,215	0	0	0	(70,760)	0	(70,760)	0	04/22/2022	
89832Q-10-9	TRUIST FINANCIAL ORD			1,751.004	75,346	43.030	75,346	61,658	0	3,354	0	(25,742)	0	(25,742)	0	10/31/2022	
901384-10-7	2SEVENTY BIO ORD			1,051.000	9,848	9.370	9,848	19,482	0	0	0	(9,634)	0	(9,634)	0	08/15/2022	
902252-10-5	TYLER TECHNOLOGIES ORD			51.000	16,443	322.410	16,443	16,994	0	0	0	(11,001)	0	(11,001)	0	06/19/2020	
902494-10-3	TYSON FOODS CL A ORD			372.000	23,157	62.250	23,157	16,186	0	692	0	(8,954)	0	(8,954)	0	06/24/2019	
902653-10-4	UDR REIT ORD			371.000	14,369	38.730	14,369	14,395	0	557	0	(7,847)	0	(7,847)	0	09/30/2019	
902973-30-4	US BANCORP ORD			1,711.000	74,617	43.610	74,617	70,342	821	3,123	0	(21,035)	0	(21,035)	0	08/30/2022	
90384S-30-3	ULTA BEAUTY ORD			67.000	31,428	469.070	31,428	15,153	0	0	0	4,307	0	4,307	0	09/30/2019	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			722.000	33,450	46.330	33,450	37,561	0	0	0	(222)	25,013	(25,236)	0	06/10/2022	
907818-10-8	UNION PACIFIC ORD			808.000	167,313	207.070	167,313	61,485	0	4,105	0	(34,316)	0	(34,316)	0	11/22/2019	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			386.000	14,552	37.700	14,552	21,054	0	0	0	(2,482)	0	(2,482)	0	10/23/2020	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			930.000	161,671	173.840	161,671	96,203	0	5,574	0	(36,575)	0	(36,575)	0	08/30/2022	
911363-10-9	UNITED RENTAL ORD			91.000	32,343	355.420	32,343	9,599	0	0	0	2,323	0	2,323	0	09/30/2019	
912909-10-8	US STEEL ORD			1,436.000	35,972	25.050	35,972	35,757	0	287	0	2,614	0	2,614	0	07/12/2021	
91307C-10-2	UNITED THERAPEUTICS ORD			426.000	118,466	278.090	118,466	73,664	0	0	0	44,803	0	44,803	0	03/14/2022	
91324P-10-2	UNITEDHEALTH GRP ORD			1,193.000	632,505	530.180	632,505	134,199	0	7,575	0	30,358	0	30,358	0	11/28/2022	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			102.000	14,371	140.890	14,371	10,855	0	82	0	1,034	0	1,034	0	06/24/2019	
918204-10-8	VF ORD			412.000	11,375	27.610	11,375	14,763	0	828	0	(10,002)	8,777	(18,779)	0	06/24/2019	
91913Y-10-0	VALERO ENERGY ORD			516.000	65,460	126.860	65,460	30,362	0	1,979	0	26,431	0	26,431	0	08/30/2022	
92243G-10-8	VAXCYTE ORD			891.000	42,723	47.950	42,723	25,610	0	0	0	17,113	0	17,113	0	10/26/2022	
92276F-10-0	VENTAS REIT ORD			475.000	21,399	45.050	21,399	26,013	214	855	0	(2,997)	0	(2,997)	0	09/30/2019	
92337F-10-7	VERACYTE ORD			2,350.000	55,766	23.730	55,766	61,600	0	0	0	(8,482)	33,160	(41,642)	0	11/19/2021	
92343E-10-2	VERISIGN ORD			119.000	24,447	205.440	24,447	9,435	0	0	0	(5,816)	0	(5,816)	0	06/24/2019	
92343V-10-4	VERIZON COMMUNICATIONS ORD			5,405.000	212,957	39.400	212,957	260,044	0	13,514	0	(66,260)	0	(66,260)	0	10/31/2022	
92345Y-10-6	VERISK ANALYTICS ORD			198.000	34,931	176.420	34,931	18,062	0	246	0	(10,231)	0	(10,231)	0	02/07/2020	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			320.000	92,410	288.780	92,410	31,808	0	0	0	21,226	0	21,226	0	06/19/2020	
925550-10-5	VIAVI SOLUTIONS ORD			4,227.000	44,426	10.510	44,426	56,720	0	0	0	(30,223)	0	(30,223)	0	12/06/2021	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD			742.003	12,525	16.880	12,525	30,092	178	712	0	(10,566)	0	(10,566)	0	10/23/2020	
92556V-10-6	VIATRIS ORD			1,546.980	17,218	11.130	17,218	26,611	0	743	0	1,908	5,652	(3,744)	0	06/19/2020	
925652-10-9	VICI PPTYS ORD			1,200.000	38,880	32.400	38,880	38,205	468	900	0	675	0	675	0	06/17/2022	

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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
925815-10-2	VICOR ORD			304.000	16,340	53.750	16,340	19,909	0	0	0	(3,569)	0	(3,569)	0	08/18/2022	
92763M-10-5	VIPER ENERGY PARTNERS UNT			3,755.000	119,371	31.790	119,371	79,479	0	7,447	0	28,051	0	28,051	0	12/07/2022	
92826C-83-9	VISA CL A ORD			2,095.000	435,257	207.760	435,257	90,935	0	3,300	0	(21,180)	0	(21,180)	0	08/18/2020	
929042-10-9	VORNADO REALTY REIT ORD			200.000	4,162	20.810	4,162	6,774	0	424	0	2,085	6,409	(4,324)	0	06/24/2019	
929089-10-0	VOYA FINANCIAL ORD			2,552.000	156,922	61.490	156,922	128,657	0	1,226	0	(8,451)	0	(8,451)	0	12/13/2022	
929160-10-9	VULCAN MATERIALS ORD			172.000	30,119	175.110	30,119	12,167	0	275	0	(5,456)	0	(5,456)	0	04/01/2020	
92939U-10-6	WEC ENERGY GROUP ORD			407.998	38,254	93.760	38,254	20,090	0	1,187	0	(1,371)	0	(1,371)	0	04/15/2020	
929740-10-8	WABTEC ORD			230.000	22,956	99.810	22,956	16,405	0	138	0	1,840	0	1,840	0	09/30/2019	
931142-10-3	WALMART ORD			1,814.000	257,207	141.790	257,207	146,197	1,016	3,955	0	(2,094)	0	(2,094)	0	09/16/2022	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			909.000	33,960	37.360	33,960	43,510	0	1,741	0	(4,487)	8,966	(13,453)	0	11/22/2019	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			2,823.990	26,771	9.480	26,771	61,696	0	0	0	(34,925)	25,772	(60,697)	0	09/16/2022	
94106L-10-9	WASTE MANAGEMENT ORD			478.000	74,989	156.880	74,989	24,054	0	1,243	0	(4,230)	0	(4,230)	0	02/07/2020	
941848-10-3	WATERS ORD			75.000	25,694	342.580	25,694	7,912	0	0	0	(2,207)	0	(2,207)	0	02/13/2019	
949746-10-1	WELLS FARGO ORD			4,872.000	201,165	41.290	201,165	169,263	0	5,385	0	(33,178)	0	(33,178)	0	09/18/2020	
95040Q-10-4	WELLTOWER ORD			573.000	37,560	65.550	37,560	35,985	0	1,345	0	(11,527)	0	(11,527)	0	07/06/2022	
95058W-10-0	WENDYS ORD			5,540.000	125,370	22.630	125,370	113,314	0	693	0	12,056	0	12,056	0	11/04/2022	
95082P-10-5	WESCO INTL ORD			1,999.000	250,275	125.200	250,275	251,820	0	0	0	530	0	530	0	12/07/2022	
955306-10-5	WEST PHARM SVC ORD			93.000	21,888	235.350	21,888	19,625	0	70	0	(21,947)	0	(21,947)	0	05/21/2020	
957638-10-9	WESTERN ALLIANCE ORD			4,324.000	257,537	59.560	257,537	260,721	0	6,120	0	(102,873)	84,478	(187,351)	0	04/26/2022	
958102-10-5	WESTERN DIGITAL ORD			379.000	11,957	31.550	11,957	21,684	0	0	0	(12,818)	0	(12,818)	0	09/30/2019	
96145D-10-5	WESTROCK ORD			326.000	11,462	35.160	11,462	16,785	0	334	0	(2,954)	0	(2,954)	0	02/13/2019	
96208T-10-4	WEX ORD			1,975.000	323,209	163.650	323,209	318,129	0	0	0	33,028	0	33,028	0	09/30/2022	
962166-10-4	WEYERHAEUSER REIT			943.000	29,233	31.000	29,233	26,471	0	2,046	0	(9,402)	0	(9,402)	0	09/30/2019	
963320-10-6	WHIRLPOOL ORD			79.000	11,175	141.460	11,175	10,764	0	553	0	(7,198)	0	(7,198)	0	09/30/2019	
96758W-10-1	WIDEOPENWEST ORD			1,451.000	13,219	9.110	13,219	29,651	0	0	0	(17,326)	0	(17,326)	0	04/14/2022	
969457-10-0	WILLIAMS ORD			1,542.000	50,732	32.900	50,732	41,725	0	2,621	0	10,763	0	10,763	0	09/30/2019	
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD			3,345.000	151,094	45.170	151,094	123,864	0	0	0	27,229	0	27,229	0	07/28/2022	
983134-10-7	WYNN RESORTS ORD			845.000	69,687	82.470	69,687	77,231	0	0	0	(2,256)	0	(2,256)	0	12/16/2022	
98389B-10-0	XCEL ENERGY ORD			694.000	48,656	70.110	48,656	25,204	338	1,333	0	1,305	0	1,305	0	04/28/2021	
98419M-10-0	XYLEM ORD			229.000	25,321	110.570	25,321	9,079	0	275	0	(1,953)	0	(1,953)	0	09/30/2019	
98585X-10-4	YETI HOLDINGS ORD			2,258.000	93,278	41.310	93,278	86,074	0	0	0	7,204	0	7,204	0	12/13/2022	
988498-10-1	YUM BRANDS ORD			364.000	46,621	128.080	46,621	19,155	0	830	0	(3,753)	0	(3,753)	0	06/24/2019	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			69.000	17,692	256.410	17,692	17,422	0	0	0	(23,538)	0	(23,538)	0	12/20/2019	
98943L-10-7	ZENTALIS PHARMACEUTICALS ORD			850.000	17,119	20.140	17,119	27,032	0	0	0	(13,573)	6,388	(19,960)	0	05/16/2022	
98954M-10-1	ZILLOW GROUP CL A ORD			1,099.000	34,300	31.210	34,300	40,459	0	0	0	(6,159)	0	(6,159)	0	06/28/2022	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			267.000	34,043	127.500	34,043	26,062	64	192	0	7,981	0	7,981	0	02/07/2020	
989701-10-7	ZIONS BANCORPORATION ORD			1,244.000	61,155	49.160	61,155	58,086	0	1,966	0	(17,379)	0	(17,379)	0	03/05/2021	
98978V-10-3	ZOETIS CL A ORD			587.000	86,025	146.550	86,025	22,219	0	763	0	(57,884)	0	(57,884)	0	03/10/2020	
G0176J-10-9	ALLEGION ORD		C	116.000	12,210	105.260	12,210	5,750	0	190	0	(3,051)	0	(3,051)	0	02/13/2019	
G0250X-10-7	AMCOR ORD		C	2,062.000	24,558	11.910	24,558	22,991	0	995	0	(103)	0	(103)	0	06/24/2019	
G0403H-10-8	AON CL A ORD		C	279.000	83,739	300.140	83,739	24,416	0	611	0	86	0	86	0	06/24/2019	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	500.000	31,390	62.780	31,390	28,751	0	0	0	2,639	0	2,639	0	10/31/2022	
G0585R-10-6	ASSURED GUARANTY ORD		C	2,489.000	154,965	62.260	154,965	121,099	0	2,489	0	30,764	0	30,764	0	11/21/2019	
G0750C-10-8	AXALTA COATING SYSTEMS ORD			2,039.000	51,933	25.470	51,933	59,412	0	0	0	(15,598)	0	(15,598)	0	12/03/2021	
G1151C-10-1	ACCENTURE CL A ORD		C	802.000	214,006	266.840	214,006	79,589	0	3,197	0	(116,180)	0	(116,180)	0	08/30/2022	
G29183-10-3	EATON ORD		C	492.000	77,219	156.950	77,219	32,210	0	1,594	0	(7,119)	0	(7,119)	0	09/30/2019	

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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
G3075P-10-1	ENSTAR GROUP ORD		C	343.000	79,247	231.040	79,247	72,463	0	0	0	(805)	0	(805)	0	12/15/2022	
G3223R-10-8	EVEREST RE GROUP ORD		C	434.000	143,771	331.270	143,771	139,995	0	338	0	2,672	0	2,672	0	12/22/2022	
G3323L-10-0	FABRINET ORD		C	532.000	68,213	128.220	68,213	55,868	0	0	0	9,385	0	9,385	0	11/01/2022	
G491BT-10-8	INVESCO ORD			590.000	10,614	17.990	10,614	12,211	0	378	0	(2,368)	0	(2,368)	0	09/16/2022	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	879.000	56,256	64.000	56,256	35,246	308	1,222	0	(14,943)	0	(14,943)	0	03/15/2019	
G5494J-10-3	LINDE ORD		C	640.000	208,755	326.180	208,755	92,110	0	2,995	0	(11,616)	0	(11,616)	0	11/19/2020	
G5960L-10-3	MEDTRONIC ORD		C	1,691.000	131,425	77.720	131,425	114,742	1,150	4,399	0	(43,553)	0	(43,553)	0	05/02/2022	
G6095L-10-9	APTIV ORD		C	333.000	31,012	93.130	31,012	18,450	0	0	0	(23,313)	0	(23,313)	0	07/06/2020	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			527.000	6,450	12.240	6,450	13,652	0	0	0	(4,056)	0	(4,056)	0	09/16/2022	
G72800-10-8	PROTHENA ORD		C	540.000	32,535	60.250	32,535	16,879	0	0	0	15,656	0	15,656	0	09/21/2022	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS ORD		C	245.000	12,889	52.610	12,889	12,114	172	686	0	(14,987)	0	(14,987)	0	03/15/2019	
G7S00T-10-4	PENTAIR ORD		C	213.000	9,581	44.980	9,581	9,102	0	179	0	(5,823)	0	(5,823)	0	09/30/2019	
G8473T-10-0	STERIS ORD		C	127.000	23,456	184.690	23,456	19,966	0	229	0	(7,681)	0	(7,681)	0	06/18/2021	
G87110-10-5	TECHNIPFMC ORD		C	1,872.000	22,820	12.190	22,820	23,058	0	0	0	(238)	0	(238)	0	12/05/2022	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	293.000	49,250	168.090	49,250	13,585	0	785	0	(9,590)	0	(9,590)	0	09/30/2019	
G9460G-10-1	VALARIS ORD		C	662.000	44,764	67.620	44,764	32,404	0	0	0	12,360	0	12,360	0	10/03/2022	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	163.000	39,867	244.580	39,867	21,384	134	531	0	1,216	0	1,216	0	06/24/2019	
H1467J-10-4	CHUBB ORD		C	543.000	119,786	220.600	119,786	57,228	451	1,771	0	14,818	0	14,818	0	03/10/2020	
H2906T-10-9	GARMIN ORD		C	196.000	18,089	92.290	18,089	11,702	0	561	0	(8,706)	0	(8,706)	0	11/02/2020	
H84989-10-4	TE CONNECTIVITY ORD		C	405.000	46,494	114.800	46,494	23,856	0	883	0	(18,545)	0	(18,545)	0	06/10/2020	
M8744T-10-6	TABOOLA.COM ORD		C	12,488.000	38,463	3.080	38,463	33,297	0	0	0	8,091	24,137	(16,046)	0	11/28/2022	
M98068-10-5	WIX.COM ORD		C	429.000	32,960	76.830	32,960	34,492	0	0	0	(1,532)	0	(1,532)	0	09/30/2022	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			323.000	26,819	83.030	26,819	25,883	0	3,198	0	(2,955)	0	(2,955)	0	03/15/2019	
N6596X-10-9	NXP SEMICONDUCTORS ORD		C	327.000	51,676	158.030	51,676	47,768	276	861	0	(4,777)	18,300	(23,076)	0	03/19/2021	
N70544-10-6	PLAYA HOTELS RESORTS ORD			6,653.000	43,444	6.530	43,444	39,969	0	0	0	(8,050)	0	(8,050)	0	09/23/2021	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			285.000	14,088	49.430	14,088	25,007	0	0	0	(7,957)	0	(7,957)	0	03/30/2021	
Y2573F-10-2	FLEX ORD		C	4,881.000	104,746	21.460	104,746	65,604	0	0	0	14,752	0	14,752	0	08/30/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					65,611,250	XXX	65,611,250	43,755,911	64,460	945,998	0	(11,407,436)	1,764,954	(13,172,390)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					65,611,250	XXX	65,611,250	43,755,911	64,460	945,998	0	(11,407,436)	1,764,954	(13,172,390)	0	XXX	XXX
056823-33-9	BAIL GIFF D EAFE AC K			350,189.414	4,062,197	11.600	4,062,197	4,370,105	0	69,878	0	(1,354,363)	625,118	(1,979,481)	0	12/28/2022	
19766Q-78-3	COLUMBIA PYRFORD IS ADV			444,203.707	5,716,902	12.870	5,716,902	6,243,987	0	202,973	0	(683,719)	0	(683,719)	0	12/19/2022	
543488-82-9	LOOMIS SAYLES:INV GB N			738,877.060	7,122,775	9.640	7,122,775	8,374,714	0	225,684	0	(1,139,585)	0	(1,139,585)	0	12/22/2022	
74440B-88-4	PGIM TOT RTN BOND R6			579,808.240	6,806,949	11.740	6,806,949	8,363,845	0	339,679	0	(1,540,381)	0	(1,540,381)	0	12/22/2022	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					23,708,823	XXX	23,708,823	27,352,651	0	838,214	0	(4,718,048)	625,118	(5,343,166)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					23,708,823	XXX	23,708,823	27,352,651	0	838,214	0	(4,718,048)	625,118	(5,343,166)	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
464287-65-5	ISHARES:RUSS 2000 ETF			4,101.000	715,050	174.360	715,050	771,235	0	7,099	0	(56,125)	0	(56,125)	0	10/14/2022	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					715,050	XXX	715,050	771,235	0	7,099	0	(56,125)	0	(56,125)	0	XXX	XXX
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.			1.000	5,806,045	2,318,856.110	5,806,045	2,122,948	0	0	0	(2,679,086)	0	(2,679,086)	0	12/01/2018	
62080@-10-1	MOUNT CARMEL HEALTH PLAN OF NEW YORK, INC.			1.000	23,186,736	22,075,597.590	23,186,736	21,800,794	0	0	0	(600,457)	0	(600,457)	0	03/02/2020	
62080*-10-3	MOUNT CARMEL HEALTH PLAN OF CONNECTICUT, INC.			1.000	1,928,280	1,928,280.000	1,928,280	2,000,000	0	0	0	(1,071,720)	0	(1,071,720)	0	12/08/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	TRINITY HEALTH PLAN OF MICHIGAN, INC.			1.000	1,500,000	1,500,000.000	1,500,000	1,500,000	0	0	0	0	0	0	0	12/31/2022	
5919999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					32,421,061	XXX	32,421,061	27,423,743	0	0	0	(4,351,263)	0	(4,351,263)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					32,421,061	XXX	32,421,061	27,423,743	0	0	0	(4,351,263)	0	(4,351,263)	0	XXX	XXX
5989999999 - Total Common Stocks					122,456,184	XXX	122,456,184	99,303,539	64,460	1,791,310	0	(20,532,871)	2,390,073	(22,922,944)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					122,456,184	XXX	122,456,184	99,303,539	64,460	1,791,310	0	(20,532,871)	2,390,073	(22,922,944)	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
912810-TB-4	UNITED STATES TREASURY		01/31/2022	BMO CAPITAL MARKET CORP		1,617,352	1,705,000	6,888
912810-TC-2	UNITED STATES TREASURY		01/31/2022	BMO CAPITAL MARKET CORP		4,353,779	4,485,000	19,328
912828-T2-6	UNITED STATES TREASURY		02/28/2022	BARCLAYS CAPITAL		2,001,953	2,000,000	11,484
912828-W4-8	UNITED STATES TREASURY		02/28/2022	BARCLAYS CAPITAL		2,026,719	2,000,000	115
912828-XB-1	UNITED STATES TREASURY		01/27/2022	CREDIT USA		1,542,736	1,510,000	6,559
912828-YY-0	UNITED STATES TREASURY		02/28/2022	Merrill Lynch		2,007,734	2,000,000	5,801
0109999999. Subtotal - Bonds - U.S. Governments						13,550,274	13,700,000	50,175
3132DV-7B-5	FH SD8090 - RMBS		01/27/2022	Wells Fargo Bank		754,415	772,335	1,159
3132DW-CX-9	FH SD8186 - RMBS		04/20/2022	Wells Fargo		2,366,941	2,418,330	4,702
3132DW-FH-1	FH SD8268 - RMBS		10/28/2022	Unknown		1,488,223	1,500,000	6,875
3132DW-FU-2	FH SD8279 - RMBS		11/09/2022	Wells Fargo		1,502,448	1,491,148	2,237
3133BB-TU-3	FH QE2363 - RMBS		05/12/2022	J.P. Morgan Securities LLC		2,349,375	2,400,000	2,800
3133KJ-A6-9	FH RA2729 - RMBS		01/14/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,782,158	1,771,639	2,092
3136B0-7J-9	FNR 2018-11 PA - CMO/RMBS		12/07/2022	INTL FCStone		1,422,529	1,501,226	1,376
3140MM-Y2-8	FN BV7928 - RMBS		12/20/2022	WELLS FARGO SECURITIES LLC		2,818,094	2,888,038	7,220
3140QD-KP-8	FN CA5701 - RMBS		02/09/2022	PERSHING LLC		1,700,925	1,715,128	1,548
3140QN-SX-1	FN CB3233 - RMBS		06/07/2022	MERRILL LYNCH PIERCE		2,349,104	2,470,709	1,441
3140X8-BP-1	FN FM4545 - RMBS		01/27/2022	INTL FCStone		1,390,661	1,383,097	2,593
3140X9-QL-2	FN FM5858 - RMBS		01/19/2022	PERSHING LLC		2,529,514	2,461,814	4,718
3140XB-H8-6	FN FM7454 - RMBS		08/22/2022	JP Morgan		1,430,849	1,441,208	3,083
3140XF-UW-9	FN FS0596 - RMBS		03/25/2022	INTL FCStone Financial		1,207,505	1,240,654	2,791
31418D-YC-0	FN MA4306 - RMBS		08/24/2022	GOLDMAN SACHS		1,477,323	1,637,278	2,729
31418E-E6-3	FN MA4656 - RMBS		07/08/2022	WELLS FARGO SECURITIES LLC		1,493,912	1,493,212	1,867
31418E-J7-6	FN MA4785 - RMBS		09/15/2022	INTL FCStone Financial		1,497,773	1,500,000	3,125
0909999999. Subtotal - Bonds - U.S. Special Revenues						29,561,748	30,085,817	52,356
002824-BE-9	ABBOTT LABORATORIES		10/05/2022	Montgomery		198,008	200,000	2,399
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA INC		05/10/2022	Citigroup		499,875	500,000	0
025537-AV-3	AMERICAN ELECTRIC POWER COMPANY INC		10/31/2022	GOLDMAN, SACHS & CO.		398,940	400,000	0
025816-CQ-0	AMERICAN EXPRESS CO		03/01/2022	BARCLAYS CAPITAL		499,495	500,000	0
02582J-JT-8	AMXCA 222 A - ABS		05/17/2022	Barclays Bank		899,801	900,000	0
032095-AG-6	AMPHENOL CORP		08/18/2022	Southwest Securities		696,367	700,000	8,773
05602R-AD-3	BMWOT 2022-A A3 - ABS		08/25/2022	Various		3,584,891	3,600,000	535
05971K-AM-1	BANCO SANTANDER SA	C	05/16/2022	Santander Investments		800,000	800,000	0
06051G-KL-2	BANK OF AMERICA CORP		03/03/2022	MERRILL LYNCH, PIERCE, FENNER		200,000	200,000	0
06367W-HH-9	BANK OF MONTREAL	C	08/18/2022	TORONTO DOMINION BANK		199,064	200,000	312
06368F-AG-4	BANK OF MONTREAL	C	03/03/2022	NESBITT BURNS		749,475	750,000	0
06406R-AM-9	BANK OF NEW YORK MELLON CORP		01/21/2022	MARKETTX		252,815	250,000	2,287
06406R-BJ-5	BANK OF NEW YORK MELLON CORP		08/18/2022	Various		901,308	900,000	319
06406R-BL-0	BANK OF NEW YORK MELLON CORP		10/18/2022	CitiGroup		750,000	750,000	0
110122-CZ-9	BRISTOL-MYERS SQUIBB CO		02/04/2022	GOLDMAN		255,525	250,000	3,792
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC		05/17/2022	CITIGROUP GLOBAL MARKETS INC.		198,938	200,000	0
12597C-AC-1	CNH 2019-C A3 - ABS		02/11/2022	RBC CAPITAL MARKETS		1,643,365	1,635,952	0
12660D-AC-1	CNH 2022-A A3 - ABS		03/24/2022	CitiGroup		1,999,852	2,000,000	0
13607H-R4-6	CANADIAN IMPERIAL BANK OF COMMERCE	C	08/01/2022	Toronto Dominion Bank, Toronto		941,412	950,000	10,102
14041N-FZ-9	COMET 2022-1 A - ABS		03/23/2022	RBC CAPITAL MARKETS		1,499,887	1,500,000	0
14043Q-AC-6	COPAR 2022-1 A3 - ABS		04/26/2022	WELLS FARGO SECURITIES LLC		999,782	1,000,000	0
161571-HS-6	CHAIT 2022-1 A - ABS		09/09/2022	J.P. MORGAN CHASE BANK		1,269,788	1,270,000	0
17252M-AP-5	CINTAS NO 2 CORP		04/26/2022	PERSHING LLC		749,835	750,000	0
194162-AM-5	COLGATE-PALMOLIVE CO		08/01/2022	J.P. MORGAN SECURITIES INC.		899,172	900,000	0
24422E-WB-1	JOHN DEERE CAPITAL CORP		03/02/2022	MITSUBISHI UFJ SECURITIES		299,871	300,000	0
25243Y-BF-5	DIAGEO CAPITAL PLC	C	10/19/2022	Morgan Stanley		599,208	600,000	0
254683-CR-4	DCENT 2022-1 A - ABS		02/14/2022	Barclays Capital		1,999,771	2,000,000	0
29250N-BL-8	ENBRIDGE INC	C	02/15/2022	MERRILL LYNCH INC		974,357	975,000	0
30040W-AS-7	EVERSOURCE ENERGY		06/22/2022	MITSUBISHI UFJ SECURITIES		199,928	200,000	0
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERVICES I		07/06/2022	JP Morgan Securities LLC		624,775	625,000	0
34535A-AD-2	FORDO 2022-C A3 - ABS		09/20/2022	SMBC Nikko		3,219,814	3,220,000	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
36265Q-AD-8	GMCAR 2022-4 A3 - ABS		10/04/2022	LOOP CAPITAL MARKETS L.L.C.		899,852	900,000	0
37940X-AP-7	GLOBAL PAYMENTS INC		08/08/2022	JP MORGAN SECURITIES LLC		774,403	775,000	0
380146-AC-4	GMCAR 221 A3 - ABS		01/11/2022	BNP PARIBAS SECURITIES CORP.		1,039,910	1,040,000	0
38141G-XJ-8	GOLDMAN SACHS GROUP INC		08/22/2022	Merrill Lynch		686,987	700,000	9,732
404280-DG-1	HSBC HOLDINGS PLC	C	08/04/2022	MITSUBISHI UFJ SECURITIES		402,132	400,000	0
437076-CR-1	HOME DEPOT INC		09/12/2022	CREDIT SUISSE AG - NEW YORK BRANCH		499,820	500,000	0
437076-CT-7	HOME DEPOT INC		09/12/2022	CREDIT SUISSE AG - NEW YORK BRANCH		394,588	400,000	0
43811J-AC-1	HAROT 2021-2 A3 - ABS		08/31/2022	BNP PARIBAS SECURITIES CORP.		960,913	995,000	155
43815B-AC-4	HAROT 2022-1 A3 - ABS		02/15/2022	J.P. Morgan Securities LLC		399,940	400,000	0
448977-AD-0	HART 2022-A A3 - ABS		03/09/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,749,933	1,750,000	0
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC		05/12/2022	WELLS FARGO BANK, N.A./SIG		524,423	525,000	0
459200-KP-5	INTERNATIONAL BUSINESS MACHINES CORP		02/02/2022	HSBC SECURITIES INC.		499,905	500,000	0
459200-KT-7	INTERNATIONAL BUSINESS MACHINES CORP		07/20/2022	JP Morgan Securities LLC		1,323,278	1,325,000	0
47787J-AC-2	JDOT 2022 A3 - ABS		03/10/2022	Merrill Lynch		699,845	700,000	0
53522K-AB-9	LINDE INC		11/28/2022	DEUTSCHE BANK SECURITIES, INC.		998,920	1,000,000	0
539830-BV-0	LOCKHEED MARTIN CORP		10/19/2022	GOLDMAN SACHS		748,748	750,000	0
55903V-AC-7	MAGALLANES INC		03/09/2022	GOLDMAN, SACHS & CO.		300,000	300,000	0
55903V-AN-3	MAGALLANES INC		03/09/2022	GOLDMAN, SACHS & CO.		300,000	300,000	0
57629W-CU-2	MASSMUTUAL GLOBAL FUNDING II		05/16/2022	US BANCORP INVESTMENTS INC.		196,222	200,000	751
61744Y-AN-8	MORGAN STANLEY		01/21/2022	GOLDMAN		204,532	200,000	35
61747Y-EQ-4	MORGAN STANLEY		04/18/2022	Morgan Stanley		1,000,000	1,000,000	0
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN		01/31/2022	MIZUHO SECURITIES		399,988	400,000	0
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDINGS INC		08/02/2022	Barclays Bank		601,524	600,000	0
65479Q-AC-1	NAROT 2022-A A3 - ABS		02/16/2022	BANK OF NYC/MIZUHO SEC		1,749,657	1,750,000	0
65480J-AC-4	NAROT 2022-B A3 - ABS		09/20/2022	Wells Fargo BK		1,339,723	1,340,000	0
670346-AX-3	NUCOR CORP		05/18/2022	J.P. MORGAN SECURITIES LLC		599,616	600,000	0
69371R-R7-3	PACCAR FINANCIAL CORP		03/31/2022	MITSUBISHI UFJ SECURITIES		1,474,617	1,475,000	0
709599-BN-3	PENSKE TRUCK LEASING CO LP		06/02/2022	J.P. MORGAN CHASE BANK		498,615	500,000	0
756109-AQ-7	REALTY INCOME CORP		03/11/2022	U.S. Bank		1,029,270	1,000,000	6,458
78016E-Z5-9	ROYAL BANK OF CANADA	C	04/07/2022	RBC CAPITAL MARKETS		1,699,371	1,700,000	0
79466L-AE-4	SALESFORCE INC		04/06/2022	TORONTO DOMINION BK		253,053	250,000	3,995
824348-BR-6	SHERWIN-WILLIAMS CO		08/08/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.		574,937	575,000	0
89236T-KF-1	TOYOTA MOTOR CREDIT CORP		08/15/2022	MORGAN STANLEY AND CO INC		699,370	700,000	0
89238F-AD-5	TAOT 2022-B A3 - ABS		08/23/2022	Mitsubishi UFJ Securities		3,054,832	3,100,000	2,523
89239K-AC-5	TAOT 2022-A A3 - ABS		01/25/2022	BNP PARIBAS SECURITIES CORP.		999,830	1,000,000	0
91159H-JH-4	US BANCORP		10/18/2022	US BANCORP INVESTMENTS INC.		450,000	450,000	0
91913Y-BE-9	VALERO ENERGY CORP		02/02/2022	J.P. Morgan Securities LLC		663,262	675,000	0
92348K-BC-6	VZMT 2022-7 A1A - RMBS		11/17/2022	BARCLAY INVESTMENTS, INC.		999,822	1,000,000	0
92868K-AC-7	VALET 2021-1 A3 - ABS		02/15/2022	Wells Fargo		833,664	850,000	650
92939U-AH-9	WEC ENERGY GROUP INC		09/22/2022	J.P. MORGAN SECURITIES INC.		449,676	450,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						61,980,493	62,100,952	52,817
2509999997. Total - Bonds - Part 3						105,092,515	105,886,768	155,348
2509999998. Total - Bonds - Part 5						251,830	250,000	3,667
2509999999. Total - Bonds						105,344,345	106,136,768	159,015
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
00206R-10-2	AT&T ORD		12/16/2022	Various	9,153.000	228,247		0
002824-10-0	ABBOTT LABORATORIES ORD		05/02/2022	CASTLE OAK	25.000	2,841		0
00287Y-10-9	ABBVIE ORD		11/28/2022	Various	63.000	9,967		0
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD		11/08/2022	Various	715.000	56,099		0
004225-10-8	ACADIA PHARMACEUTICALS ORD		08/15/2022	Various	1,555.000	25,933		0
00461U-10-5	ACLARIS THERAPEUTICS ORD		10/03/2022	Various	836.000	12,987		0
00653Q-10-2	ADAPTHEALTH ORD		11/10/2022	Various	3,306.000	68,019		0
006739-10-6	ADDUS HOMECARE ORD		10/17/2022	Various	1,026.000	99,752		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
007002-10-8	ADICET BIO ORD		11/02/2022	BAYPOINT TRADING LLC	797.000	14,053		0
00724F-10-1	ADOBE ORD		07/06/2022	CABRERA CAPITAL MARKETS	6.000	2,256		0
007903-10-7	ADVANCED MICRO DEVICES ORD		02/14/2022	Various	834.126	36,885		0
008492-10-0	AGREE REALTY REIT ORD		10/28/2022	Various	1,876.000	138,846		0
00912X-30-2	AIR LEASE CL A ORD		01/25/2022	JONES TRADING INSTITUTIONAL SERVICES LLC	714.000	28,344		0
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		08/30/2022	WILLIAMS CAPITAL GROUP	8.000	2,098		0
00973Y-10-8	AKERO THERAPEUTICS ORD		12/19/2022	LEERINK SWANN & CO INC.	517.000	20,079		0
01749D-10-5	ALLEGRO MICROSYSTEMS ORD		07/28/2022	Various	1,844.000	50,576		0
020764-10-6	ALPHA METALLURGICAL RESOURCES ORD		09/19/2022	JEFFERIES & COMPANY, INC.	97.000	13,121		0
02079K-10-7	ALPHABET CL C ORD		10/31/2022	Various	101.000	11,845		0
02079K-30-5	ALPHABET CL A ORD		09/16/2022	Various	39.000	18,319		0
023135-10-6	AMAZON COM ORD		12/16/2022	Various	409.000	72,232		0
023576-10-1	AMERANT BANCORP CL A ORD		07/01/2022	Various	3,381.000	101,077		0
02361E-10-8	AMERESCO CL A ORD		12/21/2022	Various	1,739.000	106,521		0
03027X-10-0	AMERICAN TOWER REIT		07/06/2022	CABRERA CAPITAL MARKETS	23.000	5,962		0
030371-10-8	AMER VANGUARD ORD		08/11/2022	SCOTIA MCLEOD INC	696.000	14,109		0
03073E-10-5	AMERISOURCEBERGEN ORD		11/28/2022	DIRECT TRADING INSTITUTIONAL I	20.000	3,343		0
03076K-10-8	AMERIS BANCORP ORD		10/31/2022	Various	4,064.000	188,636		0
03152W-10-9	AMICUS THERAPEUTICS ORD		03/31/2022	LEERINK SWANN & CO INC.	320.000	3,127		0
03674X-10-6	ANTERO RESOURCES ORD		09/20/2022	Various	1,253.000	40,236		0
03676B-10-2	ANTERO MIDSTREAM ORD		10/03/2022	Various	3,887.000	35,780		0
03753U-10-6	APELLIS PHARMACEUTICALS ORD		11/14/2022	RBC Dain Rauscher (US)	94.000	4,391		0
037833-10-0	APPLE ORD		08/30/2022	Various	148.000	23,434		0
03852U-10-6	ARAMARK ORD		11/04/2022	Various	5,346.000	193,393		0
03966V-10-7	ARCONIC ORD		09/19/2022	Morgan Stanley	632.000	13,128		0
040413-10-6	ARISTA NETWORKS ORD		09/16/2022	GOLDMAN SACHS	38.000	4,398		0
04335A-10-5	ARVINAS ORD		07/07/2022	Warburg Dillon Reed	171.000	10,090		0
04351P-10-1	ASCENDIS PHARMA ADR REP ORD	C	03/14/2022	BERNSTEIN (SANFORD C) & CO.	148.000	15,191		0
051774-10-7	AURORA INNOVATION CL A ORD		10/06/2022	Various	28,320.000	130,626		0
054540-20-8	AXCELIS TECHNOLOGIES ORD		09/30/2022	JEFFERIES & COMPANY, INC.	1,223.000	74,519		0
05478C-10-5	AZEK COMPANY CL A ORD		11/30/2022	Various	10,445.000	214,691		0
05605H-10-0	BWX TECHNOLOGIES ORD		11/11/2022	Various	824.000	50,947		0
05722G-10-0	BAKER HUGHES CL A ORD		09/16/2022	Various	283.000	7,690		0
075887-10-9	BECTON DICKINSON ORD		04/01/2022	Various	355.000	51,902		0
07831C-10-3	BELLRING BRANDS ORD		11/01/2022	Various	3,442.000	83,402		0
08265T-20-8	BENTLEY SYSTEMS CL B ORD		09/29/2022	Various	274.000	9,448		0
090043-10-0	BILL COM HOLDINGS ORD		12/02/2022	Various	1,276.000	156,895		0
09073M-10-4	BIO TECHNE ORD		09/20/2022	Virtu Americas LLC	72.000	21,416		0
09215C-10-5	BLACK KNIGHT ORD		12/09/2022	GOLDMAN	1,317.000	78,937		0
09247X-10-1	BLACKROCK ORD		09/16/2022	Various	15.000	9,564		0
09627Y-10-9	BLUEPRINT MEDICINES ORD		06/10/2022	Various	144.000	8,045		0
097023-10-5	BOEING ORD		07/06/2022	CABRERA CAPITAL MARKETS	21.000	2,867		0
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		09/30/2022	Various	1,555.000	134,109		0
101137-10-7	BOSTON SCIENTIFIC ORD		06/17/2022	BARCLAY INVESTMENTS, INC.	100.000	3,601		0
10918L-10-3	BRIGHAM MINERALS CL A ORD		04/11/2022	SCOTIA MCLEOD INC	414.000	11,165		0
110122-10-8	BRISTOL MYERS SQUIBB ORD		07/06/2022	CABRERA CAPITAL MARKETS	37.000	2,826		0
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD		10/31/2022	Various	4,817.000	114,925		0
11135F-10-1	BROADCOM ORD		05/02/2022	Various	10.000	5,691		0
115236-10-1	BROWN & BROWN ORD		12/27/2022	Various	2,157.000	122,262		0
12008R-10-7	BUILDERS FIRSTSOURCE ORD		11/04/2022	Various	3,623.000	227,522		0
12047B-10-5	BUMBLE CL A ORD		06/30/2022	Various	3,803.000	102,098		0
12326C-10-5	BUSINESS FIRST BANCSHARES ORD		10/13/2022	Stephens Inc.	1,800.000	36,000		0
12572Q-10-5	CME GROUP CL A ORD		08/30/2022	WILLIAMS CAPITAL GROUP	11.000	2,167		0
12648L-60-1	CTI BIOPHARMA ORD		08/15/2022	Various	3,745.000	18,663		0
126650-10-0	CVS HEALTH ORD		08/30/2022	WILLIAMS CAPITAL GROUP	25.000	2,508		0

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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
127190-30-4	CACI INTERNATIONAL CL A ORD		10/12/2022	Various	143.000	38,341		0
127203-10-7	CACTUS CL A ORD		10/05/2022	Various	822.000	33,303		0
12740C-10-3	CADENCE BANK ORD		11/10/2022	Various	1,862.000	52,106		0
133131-10-2	CAMDEN PROPERTY REIT ORD		05/02/2022	Various	454.000	77,398		0
14040H-10-5	CAPITAL ONE FINANCIAL ORD		07/06/2022	CABRERA CAPITAL MARKETS	46.000	4,899		0
14174T-10-7	CARETRUST REIT ORD		12/06/2022	BURNS FRY HOARE GOVETT INC	8,490.000	170,140		0
141788-10-9	CARGURUS CL A ORD		07/08/2022	Various	697.000	17,270		0
143658-30-0	CARNIVAL ORD		08/30/2022	WILLIAMS CAPITAL GROUP	198.000	2,001		0
144285-10-3	CARPENTER TECHNOLOGY ORD		09/19/2022	Barclays Bank - CP	355.000	13,377		0
147448-10-4	CASELLA WASTE CL A ORD		10/12/2022	BURNS FRY HOARE GOVETT INC	462.000	34,312		0
149568-10-7	CAVCO INDUSTRIES ORD		09/13/2022	RBC Dain Rauscher (US)	59.000	12,676		0
15117B-20-2	CELLDEX THERAPEUTICS ORD		07/07/2022	Various	382.000	10,684		0
15118V-20-7	CELSIUS HOLDINGS ORD		11/01/2022	Various	746.000	75,501		0
15135B-10-1	CENTENE ORD		08/30/2022	WILLIAMS CAPITAL GROUP	22.000	2,016		0
156504-30-0	CENTURY COMMUNITIES ORD		10/27/2022	Various	1,621.000	82,560		0
15677J-10-8	CERIDIAN HCM HOLDING ORD		09/30/2022	Various	3,571.000	212,264		0
163086-10-1	CHEFS WAREHOUSE ORD		12/08/2022	Various	4,302.000	146,446		0
165167-73-5	CHESAPEAKE ENERGY ORD		08/16/2022	Various	382.000	35,445		0
166764-10-0	CHEVRON ORD		06/17/2022	Various	118.000	17,749		0
17243V-10-2	CINEMARK HOLDINGS ORD		12/19/2022	Various	4,632.000	61,237		0
17275R-10-2	CISCO SYSTEMS ORD		03/18/2022	MERRILL LYNCH & CO	60.000	3,358		0
174610-10-5	CITIZENS FINANCIAL GROUP ORD		05/02/2022	CASTLE OAK	102.000	4,011		0
184496-10-7	CLEAN HARBORS ORD		12/19/2022	Various	1,155.000	120,889		0
191216-10-0	COCA-COLA ORD		06/17/2022	Various	155.000	9,249		0
201723-10-3	COMMERCIAL METALS ORD		03/23/2022	COWEN AND COMPANY, LLC	605.000	24,519		0
20717M-10-3	CONFLUENT CL A ORD		10/21/2022	Various	1,632.000	40,428		0
21037T-10-9	CONSTELLATION ENERGY ORD		02/02/2022	Various	412.333	11,716		0
22160K-10-5	COSTCO WHOLESALE ORD		08/30/2022	Various	13.000	7,165		0
22160N-10-9	COSTAR GROUP ORD		09/16/2022	GOLDMAN SACHS	500.000	35,212		0
22663K-10-7	CRINETICS PHARMACEUTICALS ORD		08/15/2022	LIQUIDNET, INC.	269.000	5,798		0
227046-10-9	CROCS ORD		10/18/2022	Various	1,938.000	149,471		0
231561-10-1	CURTISS WRIGHT ORD		08/11/2022	CITIGROUP GLOBAL MARKETS INC.	57.000	8,248		0
23282W-60-5	CYTOKINETICS ORD		11/14/2022	Various	327.000	13,953		0
235851-10-2	DANAHER ORD		09/16/2022	Various	45.000	11,776		0
243537-10-7	DECKERS OUTDOOR ORD		11/02/2022	Various	434.000	139,743		0
24823R-10-5	DENALI THERAPEUTICS ORD		10/20/2022	GOLDMAN	1,100.000	29,150		0
25056L-10-3	DESIGN THERAPEUTICS ORD		04/01/2022	Various	589.000	9,032		0
25179M-10-3	DEVON ENERGY ORD		11/28/2022	Various	81.000	5,031		0
25271C-20-1	DIAMOND OFFSHORE DRILLING, INC.		07/29/2022	Various	4,712.000	36,862		0
25278X-10-9	DIAMONDBACK ENERGY ORD		11/28/2022	CABRERA CAPITAL MARKETS	20.000	2,873		0
254687-10-6	WALT DISNEY ORD		08/30/2022	Various	50.000	6,443		0
25746U-10-9	DOMINION ENERGY ORD		08/30/2022	WILLIAMS CAPITAL GROUP	29.000	2,419		0
26142V-10-5	DRAFTKINGS CL A ORD		11/03/2022	Various	4,936.000	79,334		0
26441C-20-4	DUKE ENERGY ORD		07/06/2022	CABRERA CAPITAL MARKETS	22.000	2,354		0
268150-10-9	DYNATRACE ORD		09/29/2022	Various	297.000	10,986		0
26884L-10-9	EQT ORD		09/30/2022	Various	3,044.000	125,824		0
29109X-10-6	ASPEN TECHNOLOGY ORD		06/24/2022	LOOP CAPITAL MARKETS L.L.C.	277.220	51,397		0
29261A-10-0	ENCOMPASS HEALTH ORD		10/28/2022	Various	3,496.000	187,568		0
292766-10-2	ENERPLUS ORD	C	10/03/2022	Various	3,046.000	38,056		0
29444U-70-0	EQUINIX REIT ORD		07/06/2022	CABRERA CAPITAL MARKETS	4.000	2,656		0
30063P-10-5	EXACT SCIENCES ORD		07/27/2022	Various	1,320.000	69,201		0
30161N-10-1	EXELON ORD		02/02/2022	Various	1,237.000	27,810		0
30212P-30-3	EXPEDIA GROUP ORD		03/18/2022	MERRILL LYNCH & CO	15.000	2,898		0
30231G-10-2	EXXON MOBIL ORD		08/30/2022	Various	79.000	6,683		0
303075-10-5	FACTSET RESEARCH SYSTEMS ORD		01/18/2022	CABRERA CAPITAL MARKETS	47.000	19,863		0

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313745-10-1	FEDERAL REIT ORD		01/01/2022	Various	88.000	12,912		0
315616-10-2	F5 ORD		09/23/2022	Merrill Lynch	42.000	6,088		0
336433-10-7	FIRST SOLAR ORD		12/16/2022	Various	925.000	91,651		0
33768G-10-7	FIRSTCASH ORD		01/20/2022	Various	852.000	62,648		0
337738-10-8	FISERV ORD		09/16/2022	GOLDMAN SACHS	100.000	10,361		0
33829M-10-1	FIVE BELOW ORD		11/08/2022	Various	1,289.000	198,778		0
338307-10-1	FIVE9 ORD		12/21/2022	Various	1,716.000	153,241		0
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD		08/31/2022	Various	1,219.000	117,838		0
343412-10-2	FLUOR ORD		05/18/2022	Various	8,361.000	226,538		0
34354P-10-5	FLOWSERVE ORD		10/21/2022	Various	7,866.000	241,106		0
344849-10-4	FOOT LOCKER ORD		12/30/2022	Various	3,538.000	129,259		0
345370-86-0	FORD MOTOR ORD		12/16/2022	Various	246.000	3,498		0
34631B-10-1	FORGEROCK CL A ORD		01/21/2022	JEFFERIES & COMPANY, INC.	303.000	4,613		0
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		12/14/2022	Various	3,322.000	205,664		0
358039-10-5	FRESHPET ORD		11/01/2022	Various	737.000	45,126		0
359694-10-6	HB FULLER ORD		08/12/2022	SCOTIA MCLEOD INC	418.000	28,736		0
36262G-10-1	GXO LOGISTICS ORD		10/25/2022	Warburg Dillon Reed	566.000	20,293		0
363576-10-9	ARTHUR J GALLAGHER ORD		05/02/2022	CASTLE OAK	14.000	2,387		0
369604-30-1	GENERAL ELECTRIC ORD		08/30/2022	WILLIAMS CAPITAL GROUP	34.000	2,610		0
37045V-10-0	GENERAL MOTORS ORD		08/30/2022	WILLIAMS CAPITAL GROUP	49.000	1,949		0
375558-10-3	GILEAD SCIENCES ORD		08/30/2022	WILLIAMS CAPITAL GROUP	36.000	2,251		0
37637K-10-8	GITLAB CL A ORD		10/24/2022	Various	488.000	25,557		0
379577-20-8	GLOBUS MEDICAL CL A ORD		07/19/2022	Various	1,516.000	86,374		0
38141G-10-4	GOLDMAN SACHS GROUP ORD		08/30/2022	Various	17.000	5,437		0
393222-10-4	GREEN PLAINS ORD		12/08/2022	Various	4,488.000	137,645		0
40171V-10-0	GUIDEWIRE SOFTWARE ORD		10/20/2022	Various	292.000	18,051		0
406216-10-1	HALLIBURTON ORD		10/31/2022	JP MORGAN	100.000	3,574		0
407497-10-6	HAMILTON LANE CL A ORD		08/18/2022	JEFFERIES & COMPANY, INC.	425.000	32,874		0
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD		12/08/2022	Various	918.000	28,771		0
413160-10-2	HARMONIC ORD		11/01/2022	Various	3,685.000	50,796		0
418100-10-3	HASHICORP CL A ORD		10/24/2022	Various	2,119.000	96,678		0
436893-20-0	HOME BANCSHARES ORD		11/14/2022	Various	2,562.000	65,228		0
44109J-10-6	HOSTESS BRANDS CL A ORD		11/02/2022	Various	2,184.000	51,741		0
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		08/16/2022	Various	421.000	82,206		0
448579-10-2	HYATT HOTELS CL A ORD		11/29/2022	Various	836.000	66,320		0
452327-10-9	ILLUMINA ORD		01/18/2022	CABRERA CAPITAL MARKETS	14.000	5,571		0
45253H-10-1	IMMUNOGEN ORD		02/25/2022	JEFFERIES & COMPANY, INC.	1,249.000	6,587		0
45258D-10-5	IMMUNOCORE HOLDINGS ADR	C	09/06/2022	Various	350.000	9,839		0
45687V-10-6	INGERSOLL RAND ORD		01/18/2022	CABRERA CAPITAL MARKETS	38.000	2,224		0
45720L-10-7	INHIBRX ORD		07/22/2022	Various	987.000	13,995		0
45781V-10-1	INNOVATIVE INDUSTRIAL PPTY ORD		10/31/2022	Various	854.000	91,192		0
458140-10-0	INTEL ORD		09/16/2022	Various	241.000	8,893		0
45826J-10-5	INTELLIA THERAPEUTICS ORD		03/14/2022	Various	313.000	17,863		0
458334-10-9	INTER PARFUMS ORD		11/01/2022	Various	549.000	43,373		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/28/2022	Various	42.000	5,945		0
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		06/10/2022	Various	1,257.000	43,237		0
46116X-10-1	INTRA CELLULAR THERAPIES ORD		08/15/2022	Various	837.000	37,144		0
461202-10-3	INTUIT ORD		08/30/2022	Various	19.000	9,811		0
46120E-60-2	INTUITIVE SURGICAL ORD		07/06/2022	CABRERA CAPITAL MARKETS	11.000	2,272		0
46187W-10-7	INVITATION HOMES ORD		10/31/2022	Various	800.000	29,016		0
46625H-10-0	JPMORGAN CHASE ORD		11/28/2022	JP MORGAN	30.000	4,084		0
46982L-10-8	JACOBS SOLUTIONS ORD		08/29/2022	Various	169.000	9,263		0
477143-10-1	JETBLUE AIRWAYS ORD		04/28/2022	Various	12,751.000	169,123		0
478160-10-4	JOHNSON & JOHNSON ORD		09/16/2022	Various	79.000	13,595		0
48576A-10-0	KARUNA THERAPEUTICS ORD		06/21/2022	Morgan Stanley	21.000	2,270		0

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488401-10-0	KEMPER ORD		08/02/2022	Various	1,655.000	85,488		0
489170-10-0	KENNAMETAL ORD		09/30/2022	Various	607.000	12,775		0
49271V-10-0	KEURIG DR PEPPER ORD		09/16/2022	Various	1,100.000	38,352		0
49456B-10-1	KINDER MORGAN CL P ORD		09/16/2022	GOLDMAN SACHS	100.000	1,785		0
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD		07/19/2022	RBC Dain Rauscher (US)	1,378.000	69,494		0
500754-10-6	KRAFT HEINZ ORD		09/16/2022	Various	148.000	5,296		0
501575-10-4	KYMERA THERAPEUTICS ORD		05/05/2022	Various	443.000	13,259		0
50212V-10-0	LPL FINANCIAL HOLDINGS ORD		08/17/2022	Bear Stearns	131.000	29,509		0
52466B-10-3	LEGALZOOM COM ORD		04/27/2022	COWEN AND COMPANY, LLC	790.000	11,396		0
52490G-10-2	LEGEND BIOTECH 2 ADR REP ORD		03/14/2022	BERNSTEIN (SANFORD C) & CO.	137.000	4,400		0
531229-88-8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD		12/06/2022	Various	1,983.000	52,215		0
532457-10-8	ELI LILLY ORD		11/28/2022	Various	21.000	6,874		0
55024U-10-9	LUMENTUM HOLDINGS ORD		08/18/2022	JEFFERIES & COMPANY, INC.	224.000	20,373		0
55261F-10-4	M&T BANK ORD		04/04/2022	Various	71.154	9,186		0
55306N-10-4	MKS INSTRUMENTS ORD		01/27/2022	CITIGROUP GLOBAL MARKETS INC.	133.000	19,482		0
553368-10-1	MP MATERIALS CL A ORD		09/19/2022	Various	554.000	24,186		0
556269-10-8	STEVEN MADDEN ORD		11/08/2022	Various	3,117.000	112,670		0
559663-10-9	MAGNOLIA OIL GAS CL A ORD		04/11/2022	MKM PARTNERS	821.000	20,511		0
565849-10-6	MARATHON OIL ORD		10/31/2022	CASTLE OAK	100.000	3,011		0
56585A-10-2	MARATHON PETROLEUM ORD		10/31/2022	Northern Trust	100.000	11,294		0
576323-10-9	MASTEC ORD		11/22/2022	Various	924.000	85,643		0
57636Q-10-4	MASTERCARD CL A ORD		08/30/2022	WILLIAMS CAPITAL GROUP	6.000	1,986		0
57638P-10-4	MASTERBRAND ORD		12/14/2022	Various	3,322.000	30,216		0
580135-10-1	MCDONALD'S ORD		05/02/2022	CASTLE OAK	14.000	3,510		0
58933Y-10-5	MERCK & CO. INC.		11/28/2022	Various	92.000	8,685		0
594918-10-4	MICROSOFT ORD		12/16/2022	Various	276.000	72,863		0
596278-10-1	MIDDLEBY ORD		12/19/2022	Various	1,121.000	159,573		0
60468T-10-5	MIRATI THERAPEUTICS ORD		06/10/2022	Various	227.000	15,729		0
60855R-10-0	MOLINA HEALTHCARE ORD		03/01/2022	MORGAN STANLEY	100.000	31,188		0
615394-20-2	MOOG CL A ORD		12/12/2022	Various	460.000	36,591		0
61775R-10-5	MORPHIC HOLDING ORD		03/16/2022	BAYPOINT TRADING LLC	672.000	25,765		0
629377-50-8	NRG ENERGY ORD		04/21/2022	BAYPOINT TRADING LLC	665.000	27,287		0
62955J-10-3	NOV ORD		11/17/2022	Various	1,672.000	36,218		0
63009R-10-9	NANOSTRING TECHNOLOGIES ORD		11/14/2022	Various	3,122.000	38,613		0
633707-10-4	NATIONAL BANK HOLDINGS CL A ORD		11/23/2022	Various	2,679.000	129,465		0
637417-10-6	NATIONAL RETAIL PROPERTIES REIT ORD		12/01/2022	Barclays Bank - CP	2,437.000	111,329		0
63845R-10-7	NATIONAL VISION HOLDINGS ORD		08/10/2022	Various	2,338.000	86,568		0
64110L-10-6	NETFLIX ORD		11/28/2022	Various	18.000	5,885		0
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		03/31/2022	Various	801.000	72,496		0
650111-10-7	NEW YORK TIMES CL A ORD		11/02/2022	Various	834.000	31,224		0
65339F-10-1	NEXTERA ENERGY ORD		11/28/2022	Various	74.000	5,787		0
65342K-10-5	NEXTDECADE ORD		09/22/2022	JONES TRADING INSTITUTIONAL SERVICES LLC	885.000	5,941		0
654106-10-3	NIKE CL B ORD		05/02/2022	CASTLE OAK	20.000	2,503		0
65473P-10-5	NISOURCE ORD		03/08/2022	Various	3,583.000	104,127		0
655663-10-2	NORDSON ORD		02/14/2022	MORGAN STANLEY	100.000	22,211		0
67066G-10-4	NVIDIA ORD		11/28/2022	Various	99.000	19,574		0
670703-10-7	NUVALENT CL A ORD		11/01/2022	Various	424.000	14,205		0
67079A-10-2	NUVEI ORD	A	11/17/2022	Various	3,684.000	202,203		0
670837-10-3	OGE ENERGY ORD		12/09/2022	BERNSTEIN (SANFORD C) & CO.	2,054.000	82,226		0
674215-20-7	CHORD ENERGY ORD		09/28/2022	JEFFERIES & COMPANY, INC.	732.303	74,946		0
68213N-10-9	OMNICELL ORD		08/26/2022	Various	1,132.000	128,736		0
682189-10-5	ON SEMICONDUCTOR ORD		07/06/2022	Various	549.000	28,509		0
69007J-10-6	OUTFRONT MEDIA ORD		10/03/2022	Various	1,058.000	23,340		0
69047Q-10-2	OVINTIV ORD		10/06/2022	Various	549.000	29,388		0
690732-10-2	OWENS & MINOR ORD		06/29/2022	Various	894.000	31,323		0

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69327R-10-1	PDC ENERGY ORD		04/11/2022	Various	494.000	33,613		0
69331C-10-8	PG&E ORD		12/16/2022	Various	2,100.000	26,613		0
69353Y-10-3	PMV PHARMACEUTICALS ORD		06/23/2022	Various	1,138.000	13,752		0
69366J-20-0	PTC THERAPEUTICS ORD		04/14/2022	Various	213.000	8,968		0
703481-10-1	PATTERSON UTI ENERGY ORD		10/05/2022	Various	2,934.000	46,279		0
70451X-10-4	PAYONEER GLOBAL ORD		12/19/2022	FIRST UNION CAPITAL	12,631.000	64,802		0
713448-10-8	PEPSICO ORD		08/30/2022	Various	35.000	5,871		0
71377A-10-3	PERFORMANCE FOOD GROUP ORD		07/15/2022	Various	1,946.000	101,348		0
714046-10-9	PERKINELMER ORD		01/18/2022	CASTLE OAK	17.000	2,991		0
717081-10-3	PFIZER ORD		10/31/2022	Various	243.000	11,798		0
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		07/06/2022	CABRERA CAPITAL MARKETS	27.000	2,647		0
718546-10-4	PHILLIPS 66 ORD		08/30/2022	Various	71.000	5,873		0
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD		07/07/2022	GOLDMAN	664.000	49,202		0
723787-10-7	PIONEER NATURAL RESOURCE ORD		09/16/2022	GOLDMAN SACHS	25.000	5,988		0
73730P-10-8	POSEIDA THERAPEUTICS ORD		08/04/2022	PIPER JAFFRAY	2,524.000	8,834		0
739276-10-3	POWER INTEGRATIONS ORD		11/23/2022	CITIGROUP GLOBAL MARKETS INC.	667.000	52,019		0
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD		11/16/2022	Various	1,069.000	57,516		0
74164F-10-3	PRIMORIS SERVICES ORD		10/07/2022	Various	7,095.000	170,945		0
742718-10-9	PROCTER & GAMBLE ORD		07/06/2022	CABRERA CAPITAL MARKETS	18.000	2,625		0
74275K-10-8	PROCORE TECHNOLOGIES ORD		10/20/2022	Various	312.000	16,315		0
743315-10-3	PROGRESSIVE ORD		08/30/2022	WILLIAMS CAPITAL GROUP	18.000	2,245		0
74340W-10-3	PROLOGIS REIT		11/28/2022	Various	263.600	18,925		0
74460D-10-9	PUBLIC STORAGE REIT ORD		09/16/2022	GOLDMAN SACHS	13.000	4,071		0
74624M-10-2	PURE STORAGE CL A ORD		08/16/2022	Various	1,046.000	29,415		0
747525-10-3	QUALCOMM ORD		05/02/2022	CASTLE OAK	18.000	2,532		0
747601-20-1	QUALTRICS INTERNATIONAL CL A ORD		10/20/2022	Various	4,018.000	52,708		0
750917-10-6	RAMBUS ORD		10/06/2022	Various	2,286.000	61,983		0
753422-10-4	RAPID7 ORD		10/20/2022	Various	268.000	15,106		0
756109-10-4	REALTY INCOME REIT ORD		06/17/2022	BARCLAY INVESTMENTS, INC.	100.000	6,487		0
75615P-10-3	REATA PHARMACEUTICALS CL A ORD		09/08/2022	Morgan Stanley	131.000	3,886		0
75886F-10-7	REGENERON PHARMACEUTICALS ORD		05/02/2022	CASTLE OAK	4.000	2,632		0
759351-60-4	REINSURANCE GROUP OF AMER ORD		12/22/2022	Various	780.000	110,912		0
759916-10-9	REPLIGEN ORD		10/20/2022	Various	584.000	123,716		0
76155X-10-0	REVOLUTION MEDICINES ORD		07/20/2022	Various	155.000	3,373		0
77313F-10-6	ROCKET PHARMACEUTICALS ORD		10/04/2022	Various	732.000	10,855		0
780287-10-8	ROYAL GOLD ORD		02/11/2022	Various	302.000	32,221		0
78377T-10-7	RYMAN HOSPITALITY PROP REIT ORD		11/30/2022	Warburg Dillon Reed	301.000	27,274		0
78409V-10-4	S&P GLOBAL ORD		05/02/2022	Various	147.332	28,935		0
78454L-10-0	SM ENERGY ORD		09/29/2022	Various	925.000	35,446		0
784730-10-3	SSR MINING ORD		06/24/2022	Barclays Bank - CP	1,317.000	24,824		0
78667J-10-8	SAGE THERAPEUTICS ORD		01/20/2022	First Boston Corp	66.000	2,633		0
79466L-30-2	SALESFORCE ORD		07/06/2022	Various	49.000	9,958		0
803607-10-0	SAREPTA THERAPEUTICS ORD		07/07/2022	Various	263.000	20,591		0
806857-10-8	SCHLUMBERGER ORD		10/31/2022	INSTINET INVESTMENT SERVICES LIMITED	100.000	5,067		0
808513-10-5	CHARLES SCHWAB ORD		11/28/2022	Various	88.000	6,333		0
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD		03/29/2022	COWEN AND COMPANY, LLC	174.000	15,824		0
81730H-10-9	SENTINELONE CL A ORD		10/24/2022	Various	1,841.000	51,122		0
81762P-10-2	SERVICENOW ORD		03/18/2022	MERRILL LYNCH & CO	6.000	3,479		0
82452J-10-9	SHIFT4 PAYMENTS CL A ORD		11/07/2022	Various	2,417.000	113,550		0
82900L-10-2	SIMPLY GOOD FOODS ORD		11/01/2022	RBC Dain Rauscher (US)	649.000	24,449		0
830830-10-5	SKYLINE CHAMPION ORD		11/07/2022	Various	4,041.000	232,722		0
840441-10-9	SOUTHSTATE ORD		11/09/2022	RBC Dain Rauscher (US)	665.000	59,305		0
842587-10-7	SOUTHERN ORD		12/16/2022	MERRILL LYNCH & CO	100.000	6,943		0
844895-10-2	SOUTHWEST GAS HOLDINGS ORD		12/23/2022	Various	1,735.000	142,998		0
84612U-10-7	SOVOS BRANDS ORD		09/12/2022	Various	1,995.000	30,775		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
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD		12/13/2022	RBC Dain Rauscher (US)	905.000	26,277		0
85209W-10-9	SPROUT SOCIAL CL A ORD		06/24/2022	Various	677.000	44,432		0
85225A-10-7	SQUARESPACE CL A ORD		12/21/2022	Various	1,679.000	34,816		0
858119-10-0	STEEL DYNAMICS ORD		12/21/2022	MORGAN STANLEY	200.000	20,965		0
85914M-10-7	STEPSTONE GROUP CL A ORD		02/14/2022	Morgan Stanley	1,239.000	43,244		0
86150R-10-7	STOKE THERAPEUTICS ORD		03/14/2022	Various	1,014.000	18,947		0
863667-10-1	STRYKER ORD		08/30/2022	WILLIAMS CAPITAL GROUP	10.000	2,073		0
86881A-10-0	SURGERY PARTNERS ORD		11/21/2022	Various	2,882.000	70,701		0
87157D-10-9	SYNAPTICS ORD		08/25/2022	Various	285.000	44,136		0
871607-10-7	SYNOPSYS ORD		08/30/2022	WILLIAMS CAPITAL GROUP	6.000	2,098		0
87161C-50-1	SYNOVUS FINANCIAL ORD		05/27/2022	Various	2,351.000	110,719		0
87164F-10-5	SYNDAX PHARMACEUTICALS ORD		07/22/2022	Various	913.000	16,464		0
87166B-10-2	SYNEOS HEALTH CL A ORD		11/10/2022	Various	3,369.000	194,096		0
872590-10-4	T MOBILE US ORD		09/16/2022	GOLDMAN SACHS	24.000	3,359		0
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		06/17/2022	BARCLAY INVESTMENTS, INC.	100.000	12,581		0
87612G-10-1	TARGA RESOURCES ORD		10/11/2022	JP MORGAN	300.000	19,756		0
879369-10-6	TELEFLEX ORD		11/02/2022	Various	506.000	97,261		0
88160R-10-1	TESLA ORD		12/16/2022	Various	370.000	125,245		0
882508-10-4	TEXAS INSTRUMENTS ORD		05/02/2022	CASTLE OAK	16.000	2,737		0
882681-10-9	TEXAS ROADHOUSE ORD		10/07/2022	Various	1,878.000	164,930		0
883203-10-1	TEXTRON ORD		08/11/2022	Various	366.000	24,552		0
88331L-10-8	BEAUTY HEALTH COMPANY CL A ORD		11/01/2022	Various	4,023.000	48,359		0
883556-10-2	THERMO FISHER SCIENTIFIC ORD		11/28/2022	MERRILL LYNCH & CO	12.000	6,796		0
892672-10-6	TRADEWEB MARKETS CL A ORD		08/23/2022	Various	1,911.000	139,123		0
896288-10-7	TRINET GROUP ORD		12/14/2022	Various	704.000	49,824		0
89679E-30-0	TRIUMPH BANCORP ORD		04/22/2022	KEEFE BRUYETTE + WOODS INC	400.000	27,419		0
89832Q-10-9	TRUIST FINANCIAL ORD		10/31/2022	DIRECT TRADING INSTITUTIONAL I	100.000	4,504		0
901384-10-7	2SEVENTY BIO ORD		08/15/2022	Various	1,249.000	23,152		0
902973-30-4	US BANCORP ORD		08/30/2022	WILLIAMS CAPITAL GROUP	43.000	1,993		0
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD		06/10/2022	Various	160.000	11,094		0
911312-10-6	UNITED PARCEL SERVICE CL B ORD		08/30/2022	Various	27.000	5,094		0
91307C-10-2	UNITED THERAPEUTICS ORD		03/14/2022	BURNS FRY HOARE GOVETT INC	426.000	73,664		0
91324P-10-2	UNITEDHEALTH GRP ORD		11/28/2022	Various	22.000	11,459		0
91913Y-10-0	VALERO ENERGY ORD		08/30/2022	WILLIAMS CAPITAL GROUP	15.000	1,814		0
92243G-10-8	VAXCYTE ORD		10/26/2022	Various	986.000	28,274		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		10/31/2022	Various	270.000	12,403		0
925652-10-9	VICI PPTYS ORD		06/17/2022	Various	1,200.000	38,205		0
925815-10-2	VICOR ORD		08/18/2022	Various	304.000	19,909		0
92763M-10-5	VIPER ENERGY PARTNERS UNT		12/07/2022	Various	1,068.000	33,282		0
929089-10-0	VOYA FINANCIAL ORD		12/13/2022	Various	1,019.000	63,383		0
931142-10-3	WALMART ORD		09/16/2022	GOLDMAN SACHS	41.000	5,461		0
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		09/16/2022	Various	2,824.887	87,496		0
95040Q-10-4	WELLTOWER ORD		07/06/2022	CABRERA CAPITAL MARKETS	46.000	3,818		0
95058W-10-0	WENDYS ORD		11/04/2022	Various	7,729.000	158,087		0
95082P-10-5	WESCO INTL ORD		12/07/2022	Various	1,235.000	148,937		0
957638-10-9	WESTERN ALLIANCE ORD		04/26/2022	JANNEY MONTGOMERY SCOTT INC	1,212.000	109,446		0
96208T-10-4	WEX ORD		09/30/2022	Various	1,518.000	226,905		0
96758W-10-1	WIDEOPENWEST ORD		04/14/2022	Various	824.000	16,416		0
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD		07/28/2022	Various	4,218.000	156,191		0
983134-10-7	WYNN RESORTS ORD		12/16/2022	Various	783.000	66,533		0
98585X-10-4	YETI HOLDINGS ORD		12/13/2022	Various	2,487.000	94,576		0
98943L-10-7	ZENTALIS PHARMACEUTICALS ORD		05/16/2022	Various	767.000	23,655		0
98954M-10-1	ZILLOW GROUP CL A ORD		06/28/2022	Various	2,198.000	80,918		0
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		03/01/2022	Various	267.000	26,062		0
G0450A-10-5	ARCH CAPITAL GROUP ORD	C	10/31/2022	BARCLAY INVESTMENTS, INC.	500.000	28,751		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
G1151C-10-1	ACCENTURE CL A ORD	C	08/30/2022	Various	15.000	4,501		0
G3075P-10-1	ENSTAR GROUP ORD	C	12/15/2022	RBC Dain Rauscher (US)	181.000	39,960		0
G3223R-10-8	EVEREST RE GROUP ORD	C	12/22/2022	Various	382.000	126,840		0
G3323L-10-0	FABRINET ORD	C	11/01/2022	Various	348.000	36,961		0
G491BT-10-8	INVESCO ORD		09/16/2022	GOLDMAN SACHS	100.000	1,609		0
G5960L-10-3	MEDTRONIC ORD	C	05/02/2022	CASTLE OAK	25.000	2,630		0
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		09/16/2022	GOLDMAN SACHS	100.000	1,531		0
G72800-10-8	PROTHENA ORD	C	09/21/2022	Warburg Dillon Reed	540.000	16,879		0
G87110-10-5	TECHNIPFMC ORD	C	12/05/2022	Various	1,872.000	23,058		0
G9460G-10-1	VALARIS ORD	C	10/03/2022	Various	662.000	32,404		0
M8744T-10-6	TABOOLA.COM ORD	C	11/28/2022	Various	9,883.000	34,138		0
M98068-10-5	WIX.COM ORD	C	09/30/2022	Various	628.000	50,491		0
Y2573F-10-2	FLEX ORD	C	08/30/2022	Various	1,456.000	27,009		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						16,264,710	XXX	0
056823-33-9	BAIL GIFF D EAFE AC K		12/28/2022	Not Available	13,903.830	220,575		0
19766Q-78-3	COLUMBIA PYRFORD IS ADV		12/19/2022	Not Available	15,793.760	201,528		0
543488-82-9	LOOMIS SAYLES:INV GB N		12/22/2022	Not Available	23,472.620	235,522		0
74440B-88-4	PGIM TOT RTN BOND R6		12/22/2022	Not Available	27,175.380	339,679		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						997,305	XXX	0
464287-65-5	ISHARES:RUSS 2000 ETF		10/14/2022	Various	9,754.000	1,853,116		0
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						1,853,116	XXX	0
62080@-10-1	MOUNT CARMEL HEALTH PLAN OF NEW YORK, INC.		12/31/2022	Internal capital infusion		1,533,321		
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.		12/31/2022	Internal capital infusion		3,034,830		
62080*-10-3	MOUNT CARMEL HEALTH PLAN OF CONNECTICUT, INC.		12/31/2022	Internal capital infusion		3,000,000		
000000-00-0	TRINITY HEALTH PLAN OF MICHIGAN, INC.		12/31/2022	Internal capital infusion		1,500,000		
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						9,068,151	XXX	0
5989999997. Total - Common Stocks - Part 3						28,183,283	XXX	0
5989999998. Total - Common Stocks - Part 5						3,205,275	XXX	0
5989999999. Total - Common Stocks						31,388,558	XXX	0
5999999999. Total - Preferred and Common Stocks						31,388,558	XXX	0
6009999999 - Totals						136,732,902	XXX	159,015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3620AA-TY-4	GN 724267 - RMBS		12/01/2022	Paydown		12,622	12,622	13,127	13,120	0	(498)	0	(498)	0	12,622	0	0	0	323	09/15/2039
912810-SQ-2	UNITED STATES TREASURY		05/12/2022	HSBC		850,734	1,200,000	1,056,455	1,056,699	0	2,347	0	2,347	0	1,059,046	0	(208,311)	(208,311)	9,994	08/15/2040
912810-TB-4	UNITED STATES TREASURY		02/03/2022	Merrill Lynch		608,182	650,000	616,586	0	0	7	0	7	0	616,593	0	(8,411)	(8,411)	2,727	11/15/2051
912810-TC-2	UNITED STATES TREASURY		06/07/2022	Various		835,570	990,000	961,035	0	0	320	0	320	0	961,355	0	(125,785)	(125,785)	9,484	11/15/2041
912828-4N-7	UNITED STATES TREASURY		01/31/2022	CREDIT USA		1,495,703	1,400,000	1,385,555	1,389,936	0	123	0	123	0	1,390,059	0	105,644	105,644	8,673	05/15/2028
912828-4V-9	UNITED STATES TREASURY		01/31/2022	HSBC BROKERAGE (USA)		695,500	650,000	651,940	651,417	0	(16)	0	(16)	0	651,400	0	44,100	44,100	8,633	08/15/2028
912828-5M-8	UNITED STATES TREASURY		01/27/2022	Wells Fargo BK		543,867	500,000	520,388	514,936	0	(148)	0	(148)	0	514,787	0	29,080	29,080	3,194	11/15/2028
912828-6B-1	UNITED STATES TREASURY		01/31/2022	DEUTSCHE BANK SECURITIES INC.		708,656	670,000	679,422	677,104	0	(77)	0	(77)	0	677,027	0	31,629	31,629	8,125	02/15/2029
912828-G3-8	UNITED STATES TREASURY		03/23/2022	BARCLAYS BANK PLC		998,359	1,000,000	1,034,905	1,034,835	0	(2,918)	0	(2,918)	0	1,031,917	0	(33,558)	(33,558)	8,391	11/15/2024
912828-H8-6	UNITED STATES TREASURY		01/31/2022	Maturity @ 100.00		500,000	500,000	510,508	500,531	0	(531)	0	(531)	0	500,000	0	0	0	3,750	01/31/2022
912828-J2-7	UNITED STATES TREASURY		11/01/2022	Various		473,594	500,000	491,719	497,071	0	769	0	769	0	497,840	0	(24,246)	(24,246)	12,147	02/15/2025
912828-K7-4	UNITED STATES TREASURY		09/20/2022	Various		1,681,562	1,775,000	1,795,700	1,786,228	0	(2,229)	0	(2,229)	0	1,783,999	0	(102,437)	(102,437)	39,493	08/15/2025
912828-M5-6	UNITED STATES TREASURY		09/15/2022	J.P. Morgan Securities LLC		1,047,406	1,100,000	1,077,309	1,086,635	0	2,344	0	2,344	0	1,088,979	0	(41,572)	(41,572)	20,715	11/15/2025
912828-P4-6	UNITED STATES TREASURY		10/28/2022	Various		2,115,831	2,235,000	2,234,314	2,243,308	0	(1,011)	0	(1,011)	0	2,242,296	0	(126,466)	(126,466)	32,077	02/15/2026
912828-R3-6	UNITED STATES TREASURY		09/20/2022	Various		5,955,355	6,135,000	6,054,443	6,114,885	0	1,079	0	1,079	0	6,115,963	0	(160,608)	(160,608)	39,775	05/15/2026
912828-T2-6	UNITED STATES TREASURY		12/07/2022	Various		2,551,122	2,610,000	2,674,354	1,876,374	0	(16,554)	0	(16,554)	0	2,632,763	0	(81,641)	(81,641)	35,624	09/30/2023
912828-UN-8	UNITED STATES TREASURY		10/20/2022	Various		750,680	750,000	745,280	748,252	0	755	0	755	0	749,002	0	1,677	1,677	12,915	02/15/2023
912828-X8-8	UNITED STATES TREASURY		01/27/2022	Deutsche Bank Securities, Inc.		1,139,875	1,100,000	1,114,841	1,108,436	0	(111)	0	(111)	0	1,108,326	0	31,549	31,549	5,340	05/15/2027
912828-XB-1	UNITED STATES TREASURY		11/09/2022	RBC CAPITAL MARKETS		1,412,754	1,500,000	1,547,026	1,141,598	0	(5,718)	0	(5,718)	0	1,517,746	0	(104,992)	(104,992)	31,442	05/15/2025
912828-ZL-7	UNITED STATES TREASURY		11/17/2022	Various		2,842,969	3,000,000	2,946,563	2,947,784	0	5,377	0	5,377	0	2,953,161	0	(110,192)	(110,192)	5,832	04/30/2025
91282C-AZ-4	UNITED STATES TREASURY		09/20/2022	Various		263,972	295,000	293,848	294,069	0	173	0	173	0	294,243	0	(30,271)	(30,271)	908	11/30/2025
91282C-CS-8	UNITED STATES TREASURY		01/31/2022	DEUTSCHE BANK SECURITIES INC.		2,858,906	3,000,000	2,951,758	2,952,114	0	399	0	399	0	2,952,512	0	(93,606)	(93,606)	17,323	08/15/2031
0109999999. Subtotal - Bonds - U.S. Governments						30,343,219	31,572,622	31,357,073	28,635,333	0	(16,120)	0	(16,120)	0	31,351,636	0	(1,008,418)	(1,008,418)	316,885	XXX
3128PL-A2-8	FH J08125 - RMBS		12/01/2022	Paydown		2,551	2,551	2,572	2,552	0	(1)	0	(1)	0	2,551	0	0	0	58	06/01/2023
312935-M2-2	FH A88477 - RMBS		12/01/2022	Paydown		20,386	20,386	21,265	21,320	0	(934)	0	(934)	0	20,386	0	0	0	496	09/01/2039
3130A3-KM-5	FEDERAL HOME LOAN BANKS		12/09/2022	Maturity @ 100.00		455,000	455,000	461,388	456,260	0	(1,260)	0	(1,260)	0	455,000	0	0	0	11,375	12/09/2022
3132DV-7B-5	FH SD8090 - RMBS		12/01/2022	Paydown		66,697	66,697	65,150	0	0	1,548	0	1,548	0	66,697	0	0	0	580	09/01/2050
3132DW-CX-9	FH SD8186 - RMBS		12/01/2022	Paydown		223,324	223,324	218,578	0	0	4,746	0	4,746	0	223,324	0	0	0	2,806	11/01/2051
3132DW-FH-1	FH SD8268 - RMBS		12/01/2022	Paydown		21,415	21,415	21,247	0	0	168	0	168	0	21,415	0	0	0	162	11/01/2052
3132DW-FU-2	FH SD8279 - RMBS		12/01/2022	Paydown		13,984	13,984	14,090	0	0	(106)	0	(106)	0	13,984	0	0	0	70	11/01/2052
3133BB-TU-3	FH QE2363 - RMBS		12/01/2022	Paydown		92,077	92,077	90,135	0	0	1,942	0	1,942	0	92,077	0	0	0	934	05/01/2052
3133KJ-A6-9	FH RA2729 - RMBS		12/01/2022	Paydown		219,627	219,627	220,931	0	0	(1,304)	0	(1,304)	0	219,627	0	0	0	2,221	06/01/2050
31371L-6G-9	FN 255671 - RMBS		12/01/2022	Paydown		10,929	10,929	10,914	10,910	0	19	0	19	0	10,929	0	0	0	241	04/01/2035
3138AB-YR-4	FN AH9719 - RMBS		12/01/2022	Paydown		18,550	18,550	19,185	19,223	0	(673)	0	(673)	0	18,550	0	0	0	341	04/01/2041
3138AK-QW-2	FN AI5868 - RMBS		12/01/2022	Paydown		14,402	14,402	14,982	14,986	0	(585)	0	(585)	0	14,402	0	0	0	313	07/01/2041
3138E2-GH-2	FN AJ9199 - RMBS		12/01/2022	Paydown		28,946	28,946	29,730	29,962	0	(1,016)	0	(1,016)	0	28,946	0	0	0	451	01/01/2042
3138EG-HX-5	FN AL0245 - RMBS		12/01/2022	Paydown		34,863	34,863	35,201	35,303	0	(440)	0	(440)	0	34,863	0	0	0	571	04/01/2041
3138M5-LN-7	FN AP2132 - RMBS		12/01/2022	Paydown		86,782	86,782	87,089	87,235	0	(453)	0	(453)	0	86,782	0	0	0	1,477	08/01/2042
3138WE-6X-2	FN AS5385 - RMBS		12/01/2022	Paydown		71,320	71,320	72,795	73,946	0	(2,626)	0	(2,626)	0	71,320	0	0	0	1,288	07/01/2045
31402Q-WA-5	FN 735141 - RMBS		12/01/2022	Paydown		11,403	11,403	11,161	11,197	0	206	0	206	0	11,403	0	0	0	284	01/01/2035
31403C-6L-0	FN 745275 - RMBS		12/01/2022	Paydown		7,185	7,185	7,442	7,420	0	(235)	0	(235)	0	7,185	0	0	0	166	02/01/2036
31403D-WU-9	FN 745959 - RMBS		12/01/2022	Paydown		7,596	7,596	8,050	8,012	0	(416)	0	(416)	0	7,596	0	0	0	209	11/01/2036
31408F-6B-0	FN 850566 - RMBS		12/01/2022	Paydown		2,117	2,117	2,007	2,011	0	106	0	106	0	2,117	0	0	0	55	01/01/2036
31409W-LB-5	FN 880622 - RMBS		12/01/2022	Paydown		3,972	3,972	3,847	3,856	0	116	0	116	0	3,972	0	0	0	94	04/01/2036
3140F0-JX-3	FN BC4777 - RMBS		12/01/2022	Paydown		142,969	142,969	145,057	141,461	0	1,507	0	1,507	0	142,969	0	0	0	(1,391)	10/01/2031
3140QD-KP-8	FN CA5701 - RMBS		12/01/2022	Paydown		157,244	157,244	155,942	0	0	1,302	0	1,302	0	157,244	0	0	0	1,680	05/01/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140QN-SX-1	FN CB3233 - RMBS		12/01/2022	Paydown		79,004	79,004	75,116	0	0	3,888	0	3,888	0	79,004	0	0	0	696	04/01/2052
3140X8-BP-1	FN FM4545 - RMBS		12/01/2022	Paydown		129,600	129,600	130,309	0	0	(709)	0	(709)	0	129,600	0	0	0	1,367	10/01/2050
3140X9-QL-2	FN FM5858 - RMBS		12/01/2022	Paydown		300,743	300,743	309,014	0	0	(8,270)	0	(8,270)	0	300,743	0	0	0	4,459	01/01/2051
3140XB-H8-6	FN FM7454 - RMBS		12/01/2022	Paydown		104,427	104,427	103,677	0	0	751	0	751	0	104,427	0	0	0	651	12/01/2035
3140XF-UW-9	FN FS0596 - RMBS		12/01/2022	Paydown		151,544	151,544	147,495	0	0	4,049	0	4,049	0	151,544	0	0	0	1,324	08/01/2051
31411E-2C-0	FN 906271 - RMBS		12/01/2022	Paydown		6,891	6,891	6,804	6,793	0	97	0	97	0	6,891	0	0	0	152	01/01/2037
31411E-YD-3	FN 906208 - RMBS		12/01/2022	Paydown		20,976	20,976	20,703	20,736	0	241	0	241	0	20,976	0	0	0	559	01/01/2037
31412P-6K-2	FN 931574 - RMBS		12/01/2022	Paydown		4,711	4,711	4,814	4,791	0	(81)	0	(81)	0	4,711	0	0	0	153	02/01/2035
31416T-L5-6	FN AA9347 - RMBS		12/01/2022	Paydown		18,470	18,470	19,073	19,066	0	(596)	0	(596)	0	18,470	0	0	0	414	08/01/2039
31418D-HD-7	FN MA3827 - RMBS		12/01/2022	Paydown		101,667	101,667	102,835	97,846	0	3,821	0	3,821	0	101,667	0	0	0	(5,945)	11/01/2034
31418D-YC-0	FN MA4306 - RMBS		12/01/2022	Paydown		43,645	43,645	39,381	0	0	4,264	0	4,264	0	43,645	0	0	0	208	04/01/2051
31418E-E6-3	FN MA4656 - RMBS		12/01/2022	Paydown		45,297	45,297	45,318	0	0	(21)	0	(21)	0	45,297	0	0	0	437	07/01/2052
31418E-J7-6	FN MA4785 - RMBS		12/01/2022	Paydown		26,704	26,704	26,664	0	0	40	0	40	0	26,704	0	0	0	228	10/01/2052
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,747,017	2,747,017	2,749,959	1,074,886	0	9,086	0	9,086	0	2,747,017	0	0	0	29,184	XXX
001055-AM-4	AFLAC INC		09/30/2022	Call @ 100.00		600,000	600,000	673,164	650,941	0	(13,135)	0	(13,135)	0	637,806	0	(37,806)	(37,806)	19,031	11/15/2024
00206R-HR-6	AT&T INC		04/26/2022	Call @ 100.00		329,162	325,000	350,711	344,690	0	(2,549)	0	(2,549)	0	342,141	0	(17,141)	(17,141)	8,809	06/01/2024
00287Y-CS-6	ABBVIE INC		01/18/2022	Call @ 100.00		600,000	600,000	615,240	603,047	0	(710)	0	(710)	0	602,337	0	(2,337)	(2,337)	6,900	03/15/2022
025816-BD-0	AMERICAN EXPRESS CO		12/02/2022	Maturity @ 100.00		1,100,000	1,100,000	1,007,692	1,089,384	0	10,616	0	10,616	0	1,100,000	0	0	0	29,150	12/02/2022
025816-CD-9	AMERICAN EXPRESS CO		04/19/2022	Call @ 100.00		600,000	600,000	615,132	605,212	0	(4,049)	0	(4,049)	0	601,162	0	(1,162)	(1,162)	6,829	05/20/2022
06051G-GH-6	BANK OF AMERICA CORP		01/20/2022	Call @ 100.00		100,000	100,000	100,094	100,091	0	(4)	0	(4)	0	100,086	0	(86)	(86)	330	01/20/2023
084670-BF-4	BERKSHIRE HATHAWAY INC		01/31/2022	Maturity @ 100.00		700,000	700,000	745,185	700,454	0	(454)	0	(454)	0	700,000	0	0	0	11,900	01/31/2022
110122-CL-0	BRISTOL-MYERS SQUIBB CO		05/16/2022	Maturity @ 100.00		600,000	600,000	614,991	605,442	0	(5,442)	0	(5,442)	0	600,000	0	0	0	7,800	05/16/2022
12597C-AC-1	CNH 2019-C A3 - ABS		12/15/2022	Paydown		1,129,662	1,129,662	1,134,781	0	0	(5,119)	0	(5,119)	0	1,129,662	0	0	0	9,767	12/16/2024
14043M-AC-5	COPAR 2020-1 A3 - ABS		12/15/2022	Paydown		577,895	577,895	577,772	577,852	0	44	0	44	0	577,895	0	0	0	4,636	11/15/2024
17401Q-AS-0	CITIZENS BANK NA		01/14/2022	Call @ 100.00		750,000	750,000	749,460	749,979	0	6	0	6	0	749,985	0	15	15	10,156	02/14/2022
244199-BE-4	DEERE & CO		06/08/2022	Maturity @ 100.00		600,000	600,000	613,092	604,881	0	(4,881)	0	(4,881)	0	600,000	0	0	0	7,800	06/08/2022
24422E-RM-3	JOHN DEERE CAPITAL CORP		03/15/2022	Maturity @ 100.00		1,250,000	1,250,000	1,270,388	1,250,502	0	(502)	0	(502)	0	1,250,000	0	0	0	17,188	03/15/2022
25468P-CW-4	TWDC ENTERPRISES 18 CORP		12/01/2022	Maturity @ 100.00		1,300,000	1,300,000	1,292,369	1,299,222	0	778	0	778	0	1,300,000	0	0	0	30,550	12/01/2022
34532N-AC-9	FORDO 2021-A A3 - ABS		12/15/2022	Paydown		426,397	426,397	423,565	423,641	0	2,756	0	2,756	0	426,397	0	0	0	1,091	08/15/2025
369550-AU-2	GENERAL DYNAMICS CORP		11/15/2022	Maturity @ 100.00		550,000	550,000	558,668	557,095	0	(7,095)	0	(7,095)	0	550,000	0	0	0	12,375	11/15/2022
38013F-AD-3	GMCAR 2018-4 A3 - ABS		06/16/2022	Paydown		96,848	96,848	96,832	96,818	0	6	0	6	0	96,848	0	0	0	808	10/16/2023
38141G-GS-7	GOLDMAN SACHS GROUP INC		01/24/2022	Maturity @ 100.00		650,000	650,000	766,662	650,929	0	(929)	0	(929)	0	650,000	0	0	0	18,688	01/24/2022
43811J-AC-1	HAROT 2021-2 A3 - ABS		12/15/2022	Paydown		37,013	37,013	35,745	0	0	1,268	0	1,268	0	37,013	0	0	0	41	08/15/2025
43813R-AC-1	HAROT 2020-1 A3 - ABS		12/21/2022	Paydown		985,617	985,617	989,537	987,424	0	(1,808)	0	(1,808)	0	985,617	0	0	0	7,911	04/22/2024
43815N-AC-8	HAROT 2019-3 A3 - ABS		11/15/2022	Paydown		340,782	340,782	340,780	340,782	0	1	0	1	0	340,782	0	0	0	2,762	08/15/2023
44891R-AC-4	HART 2020-C A3 - ABS		12/15/2022	Paydown		108,137	108,137	108,112	108,115	0	22	0	22	0	108,137	0	0	0	315	05/15/2025
458140-AM-2	INTEL CORP		12/15/2022	Maturity @ 100.00		1,300,000	1,300,000	1,290,796	1,299,009	0	991	0	991	0	1,300,000	0	0	0	35,100	12/15/2022
49327M-2T-0	KEYBANK NA		09/14/2022	Maturity @ 100.00		600,000	600,000	613,122	608,733	0	(8,733)	0	(8,733)	0	600,000	0	0	0	13,800	09/14/2022
501044-DH-1	KROGER CO		07/11/2022	Call @ 100.00		110,000	110,000	109,979	110,005	0	(5)	0	(5)	0	110,001	0	(1)	(1)	2,909	08/01/2022
589331-AT-4	MERCK & CO INC		09/15/2022	Maturity @ 100.00		395,000	395,000	401,995	399,665	0	(4,665)	0	(4,665)	0	395,000	0	0	0	9,480	09/15/2022
65339K-BQ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		01/01/2022	Call @ 100.00		(3)	0	0	0	0	0	0	0	0	0	0	0	0	(3)	05/01/2025
65479G-AD-1	NAROT 2018-B A3 - ABS		03/15/2022	Paydown		60,601	60,601	60,599	60,600	0	0	0	0	0	60,601	0	0	0	270	03/15/2023
68389X-AP-0	ORACLE CORP		10/15/2022	Maturity @ 100.00		1,300,000	1,300,000	1,276,002	1,297,826	0	2,174	0	2,174	0	1,300,000	0	0	0	32,500	10/15/2022
86787E-AT-4	TRUIST BANK		07/01/2022	Call @ 100.00		100,000	100,000	99,822	99,982	0	16	0	16	0	99,997	0	3	3	2,246	08/01/2022
88579Y-AF-8	3M CO		06/26/2022	Maturity @ 100.00		500,000	500,000	509,635	504,430	0	(4,430)	0	(4,430)	0	500,000	0	0	0	5,000	06/26/2022
88579Y-BJ-9	3M CO		07/06/2022	JANE STREET EXECUTION SERVICES LLC		695,787	775,000	766,615	768,412	0	407	0	407	0	768,818	0	(73,031)	(73,031)	15,952	08/26/2029
89236T-CQ-6	TOYOTA MOTOR CREDIT CORP		07/13/2022	Maturity @ 100.00		900,000	900,000	928,017	912,305	0	(12,305)	0	(12,305)	0	900,000	0	0	0	25,200	07/13/2022
89238U-AD-2	TAOT 2019-C A3 - ABS		11/15/2022	Paydown		328,390	328,390	328,387	328,389	0	0	0	0	0	328,390	0	0	0	2,744	09/15/2023

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
91159J-AA-4	US BANCORP		06/15/2022	Call @ 100.00		1,300,000	1,300,000	1,289,587	1,299,344	0	556	0	556	0	1,299,900	0	100	100	35,154	07/15/2022
92347Y-AA-2	VZOT 2019-A A1A - RMBS		07/20/2022	Paydown		255,652	255,652	255,601	255,646	0	5	0	5	0	255,652	0	0	0	2,040	09/20/2023
95000U-2B-8	WELLS FARGO & CO		07/22/2022	Maturity @ 100.00		600,000	600,000	614,180	607,900	0	(7,900)	0	(7,900)	0	600,000	0	0	0	15,750	07/22/2022
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						21,876,939	21,951,992	22,224,308	20,898,744	0	(65,068)	0	(65,068)	0	22,004,226	0	(131,446)	(131,446)	412,977	XXX
2509999997. Total - Bonds - Part 4						54,967,174	56,271,631	56,331,340	50,608,963	0	(72,102)	0	(72,102)	0	56,102,879	0	(1,139,864)	(1,139,864)	759,047	XXX
2509999998. Total - Bonds - Part 5						250,000	250,000	251,830	0	0	(639)	0	(639)	0	251,191	0	(1,191)	(1,191)	6,333	XXX
2509999999. Total - Bonds						55,217,174	56,521,631	56,583,170	50,608,963	0	(72,742)	0	(72,742)	0	56,354,070	0	(1,141,054)	(1,141,054)	765,380	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
000380-20-4	ABCAM ADR	C	10/20/2022	Various	3,243.000	49,880		65,857	76,762	(10,905)	0	0	(10,905)	0	65,857	0	(15,977)	(15,977)	0	
001055-10-2	AFLAC ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(2)	
00166B-10-5	ALX ONCOLOGY HOLDINGS ORD		03/31/2022	Various	908.000	15,299		33,006	19,912	13,093	0	0	13,093	0	33,006	0	(17,707)	(17,707)	0	
00206R-10-2	AT&T ORD		04/11/2022	Adjustment	8,953.000	294,424		294,424	221,855	72,568	0	0	72,568	0	294,424	0	0	0	4,656	
002824-10-0	ABBOTT LABORATORIES ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
00287Y-10-9	ABBVIE ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(12)	
003654-10-0	ABIOMED ORD		12/21/2022	JP MORGAN	58.000	22,099		13,317	20,999	(7,683)	0	0	(7,683)	0	13,317	0	8,782	8,782	0	
00402L-10-7	ACADEMY SPORTS AND OUTDOORS ORD		03/23/2022	Various	2,590.000	94,505		114,554	110,645	3,910	0	0	3,910	0	114,554	0	(20,050)	(20,050)	128	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD		08/23/2022	GOLDMAN	160.000	13,343		6,048	8,518	(3,743)	0	0	(3,743)	0	6,048	0	7,294	7,294	0	
004225-10-8	ACADIA PHARMACEUTICALS ORD		11/14/2022	First Boston Corp	105.000	1,691		1,751	0	0	0	0	0	0	1,751	0	(60)	(60)	0	
00437E-10-2	ACCOLADE ORD		05/03/2022	RBC Dain Rauscher (US)	4,276.000	25,726		139,596	112,331	27,265	0	0	27,265	0	139,596	0	(113,869)	(113,869)	0	
00507V-10-9	ACTIVISION BLIZZARD ORD		09/16/2022	GOLDMAN SACHS	100.000	7,602		4,466	6,749	(2,283)	0	0	(2,283)	0	4,466	0	3,136	3,136	47	
00653Q-10-2	ADAPTHEALTH ORD		11/08/2022	Various	2,804.000	61,739		71,745	47,182	9,168	0	0	9,168	0	71,745	0	(10,006)	(10,006)	0	
007903-10-7	ADVANCED MICRO DEVICES ORD		03/18/2022	MERRILL LYNCH & CO	123.130	13,970		4,114	11,012	(8,988)	0	0	(8,988)	0	4,114	0	9,855	9,855	0	
00857U-10-7	AGILON HEALTH ORD		06/28/2022	Virtu Americas LLC	6,253.000	138,063		170,057	170,769	(712)	0	0	(712)	0	170,057	0	(31,994)	(31,994)	0	
00973Y-10-8	AKERO THERAPEUTICS ORD		04/14/2022	Various	1,317.000	17,756		35,918	28,210	7,708	0	0	7,708	0	35,918	0	(18,162)	(18,162)	0	
013091-10-3	ALBERTSONS COMPANIES CL A ORD		01/04/2022	COLLINS STEWART INC.	1,630.000	48,127		48,548	49,177	(629)	0	0	(629)	0	48,548	0	(422)	(422)	0	
01626L-10-5	ALIGOS THERAPEUTICS ORD		02/23/2022	BAYPOINT TRADING LLC	400.000	904		6,000	4,788	1,212	0	0	1,212	0	6,000	0	(5,096)	(5,096)	0	
017175-10-0	ALLEGHANY ORD		10/20/2022	Various	300.000	254,284		162,927	200,277	(37,350)	0	0	(37,350)	0	162,927	0	91,357	91,357	0	
01741R-10-2	ALLEGHENY TECHNOLOGIES ORD		03/23/2022	Keybank	763.000	21,346		14,903	11,956	2,947	0	0	2,947	0	14,903	0	6,443	6,443	0	
018522-30-0	ALLETE ORD		07/27/2022	Warburg Dillon Reed	854.000	50,452		67,748	56,535	11,213	0	0	11,213	0	67,748	0	(17,296)	(17,296)	1,110	
02079K-10-7	ALPHABET CL C ORD		12/16/2022	Various	302.000	35,283		10,099	49,304	(39,441)	0	0	(39,441)	0	10,099	0	25,183	25,183	0	
02080L-10-2	ALPHA TEKNOVA ORD		07/18/2022	Merrill Lynch	3,496.000	24,334		73,820	72,367	1,453	0	0	1,453	0	73,820	0	(49,486)	(49,486)	0	
02209S-10-3	ALTRIA GROUP ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
025816-10-9	AMERICAN EXPRESS ORD		03/18/2022	MERRILL LYNCH & CO	26.000	4,959		1,480	4,268	(2,788)	0	0	(2,788)	0	1,480	0	3,479	3,479	11	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		09/16/2022	GOLDMAN SACHS	100.000	5,365		4,881	5,686	(805)	0	0	(805)	0	4,881	0	484	484	96	
03027X-10-0	AMERICAN TOWER REIT		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
030506-10-9	AMERICAN WOODMARK ORD		09/14/2022	Various	902.000	41,384		57,471	57,963	(491)	0	0	(491)	0	57,471	0	(16,088)	(16,088)	0	
03152W-10-9	AMICUS THERAPEUTICS ORD		04/19/2022	Various	1,430.000	12,406		20,151	16,360	3,516	0	0	3,516	0	20,151	0	(7,745)	(7,745)	0	
032654-10-5	ANALOG DEVICES ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(2)	
03674X-10-6	ANTERO RESOURCES ORD		10/21/2022	Various	392.000	13,360		9,776	3,372	433	0	0	433	0	9,776	0	3,584	3,584	0	
03753U-10-6	APELLIS PHARMACEUTICALS ORD		10/05/2022	Various	1,131.000	49,543		42,475	54,231	(11,756)	0	0	(11,756)	0	42,475	0	7,068	7,068	0	
037833-10-0	APPLE ORD		09/16/2022	Various	300.000	43,294		6,142	53,113	(47,281)	0	0	(47,281)	0	6,142	0	37,152	37,152	175	
03852U-10-6	ARAMARK ORD		12/09/2022	Various	938.000	37,316		33,932	0	0	0	0	0	0	33,932	0	3,384	3,384	67	
03940F-10-3	ARCHAEA ENERGY CL A ORD		07/11/2022	Various	1,658.000	27,325		28,701	28,849	(149)	0	0	(149)	0	28,701	0	(1,375)	(1,375)	0	
03990B-10-1	ARES MANAGEMENT CL A ORD		08/18/2022	Various	3,718.000	281,629		143,280	301,344	(158,064)	0	0	(158,064)	0	143,280	0	138,349	138,349	4,536	
040047-60-7	ARENA PHARMACEUTICALS ORD		03/11/2022	Bear Stearns	776.000	75,367		40,995	72,090	(31,096)	0	0	(31,096)	0	40,995	0	34,372	34,372	0	
04335A-10-5	ARVINAS ORD		10/27/2022	Various	144.000	8,367		10,123	8,783	(720)	0	0	(720)	0	10,123	0	(1,755)	(1,755)	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
04342Y-10-4	ASANA CL A ORD		04/01/2022	COWEN AND COMPANY, LLC	754.000	30,647		34,787	57,734	(22,947)	0	0	(22,947)	0	34,787	0	(4,140)	(4,140)	0	
04351P-10-1	ASCENDIS PHARMA ADR REP ORD	C	10/04/2022	Various	146.000	14,411		18,126	14,375	(418)	0	0	(418)	0	18,126	0	(3,716)	(3,716)	0	
045327-10-3	ASPEN TECHNOLOGY ORD		05/16/2022	Warburg Dillon Reed	609.000	100,222		53,086	92,568	(39,482)	0	0	(39,482)	0	53,086	0	47,135	47,135	0	
04621X-10-8	ASSURANT ORD		12/12/2022	JEFFERIES & COMPANY, INC.	54.000	7,016		7,093	8,359	(1,265)	0	0	(1,265)	0	7,093	0	(77)	(77)	148	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
05338G-10-6	AVALARA ORD		10/19/2022	Various	942.000	86,291		106,909	125,653	(18,744)	0	0	(18,744)	0	106,909	0	(20,618)	(20,618)	0	
05370A-10-8	AVIDITY BIOSCIENCES ORD		09/21/2022	LIQUIDNET, INC.	530.000	10,906		9,540	12,683	(3,143)	0	0	(3,143)	0	9,540	0	1,366	1,366	0	
054540-20-8	AXCELIS TECHNOLOGIES ORD		04/14/2022	COWEN AND COMPANY, LLC	664.000	38,423		16,526	48,545	(32,019)	0	0	(32,019)	0	16,526	0	21,897	21,897	0	
05478C-10-5	AZEK COMPANY CL A ORD		12/19/2022	Various	5,453.000	115,077		120,655	17,176	(3,112)	0	0	(3,112)	0	120,655	0	(5,578)	(5,578)	0	
060505-10-4	BANK OF AMERICA ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(3)	
075887-10-9	BECTON DICKINSON ORD		04/01/2022	Adjustment	355.000	53,236		53,236	89,907	(36,671)	0	0	(36,671)	0	53,236	0	0	0	309	
08265T-20-8	BENTLEY SYSTEMS CL B ORD		12/13/2022	BERNSTEIN (SANFORD C) & CO.	154.000	6,064		6,342	6,267	289	0	1,113	(824)	0	6,342	0	(279)	(279)	17	
09073M-10-4	BIO TECHNE ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(15)	
09077B-10-4	BIOATLA ORD		01/18/2022	JEFFERIES & COMPANY, INC.	716.000	7,915		21,332	14,499	6,833	0	0	6,833	0	21,332	0	(13,417)	(13,417)	0	
09247X-10-1	BLACKROCK ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(33)	
09627Y-10-9	BLUEPRINT MEDICINES ORD		10/06/2022	Various	132.000	8,948		11,135	11,849	(2,046)	0	0	(2,046)	0	11,135	0	(2,187)	(2,187)	0	
097023-10-5	BOEING ORD		02/01/2022	Adjustment	0.000	0		0	(260)	0	0	(260)	260	0	0	0	0	0	0	
099406-10-0	BOOT BARN HOLDINGS ORD		02/08/2022	Various	722.000	61,932		63,493	90,373	(26,879)	0	0	(26,879)	0	63,493	0	(1,562)	(1,562)	0	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		11/10/2022	Various	702.000	68,580		60,522	0	0	0	0	0	0	60,522	0	8,058	8,058	514	
100557-10-7	BOSTON BEER CL A ORD		09/13/2022	Warburg Dillon Reed	236.000	79,584		140,916	121,464	19,452	0	0	19,452	0	140,916	0	(61,332)	(61,332)	0	
10918L-10-3	BRIGHAM MINERALS CL A ORD		12/29/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	182	
110122-10-8	BRISTOL MYERS SQUIBB ORD		06/17/2022	BARCLAY INVESTMENTS, INC.	100.000	7,377		5,228	6,235	(1,007)	0	0	(1,007)	0	5,228	0	2,149	2,149	107	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD		07/05/2022	COWEN AND COMPANY, LLC	614.000	12,452		9,503	11,930	(6,051)	0	0	(6,051)	0	9,503	0	2,948	2,948	395	
11135F-10-1	BROADCOM ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
12008R-10-7	BUILDERS FIRSTSOURCE ORD		12/19/2022	Various	4,727.000	316,565		224,236	304,176	(151,938)	0	0	(151,938)	0	224,236	0	92,329	92,329	0	
12047B-10-5	BUMBLE CL A ORD		12/15/2022	Various	1,638.000	50,846		52,553	18,291	8,789	0	4,017	4,773	0	52,553	0	(1,708)	(1,708)	0	
125523-10-0	CIGNA ORD		09/16/2022	GOLDMAN SACHS	32.000	9,291		4,085	7,384	(3,299)	0	0	(3,299)	0	4,085	0	5,206	5,206	108	
12648L-60-1	CTI BIOPHARMA ORD		11/07/2022	Merrill Lynch	792.000	4,063		3,947	0	0	0	0	0	0	3,947	0	116	116	0	
126650-10-0	CVS HEALTH ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
127055-10-1	CABOT ORD		06/29/2022	Morgan Stanley	387.000	24,534		18,667	21,479	(2,811)	0	0	(2,811)	0	18,667	0	5,867	5,867	286	
127097-10-3	COTERRA ENERGY ORD		09/26/2022	Various	6,457.995	174,950		69,033	126,254	(57,221)	0	0	(57,221)	0	69,033	0	105,917	105,917	8,355	
127190-30-4	CACI INTERNATIONAL CL A ORD		06/27/2022	Various	226.000	65,762		57,896	53,974	(2,761)	0	0	(2,761)	0	57,896	0	7,867	7,867	0	
127203-10-7	CACTUS CL A ORD		10/31/2022	Warburg Dillon Reed	73.000	3,810		2,723	1,631	(131)	0	0	(131)	0	2,723	0	1,088	1,088	17	
133131-10-2	CAMDEN PROPERTY REIT ORD		10/28/2022	Various	702.000	94,638		83,716	100,925	(40,421)	0	0	(40,421)	0	83,716	0	10,923	10,923	1,534	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		06/17/2022	BARCLAY INVESTMENTS, INC.	100.000	10,726		6,824	14,549	(7,725)	0	0	(7,725)	0	6,824	0	3,901	3,901	120	
14161W-10-5	CARDLYTICS ORD		11/08/2022	Various	2,646.000	32,811		203,753	177,917	25,836	0	0	25,836	0	203,753	0	(170,942)	(170,942)	0	
141788-10-9	CARGURUS CL A ORD		03/01/2022	Various	177.000	8,407		4,805	5,885	(1,080)	0	0	(1,080)	0	4,805	0	3,602	3,602	0	
149568-10-7	CAVCO INDUSTRIES ORD		12/09/2022	Various	403.000	103,518		76,153	121,199	(48,702)	0	0	(48,702)	0	76,153	0	27,365	27,365	0	
15189T-10-7	CENTERPOINT ENERGY ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(4)	
156504-30-0	CENTURY COMMUNITIES ORD		12/28/2022	Various	2,777.000	152,427		125,725	181,708	(84,483)	0	0	(84,483)	0	125,725	0	26,702	26,702	945	
15677J-10-8	CERIDIAN HCM HOLDING ORD		12/02/2022	Various	1,257.000	79,115		78,215	51,846	(19,985)	0	0	(19,985)	0	78,215	0	901	901	0	
156782-10-4	CERNER ORD		06/09/2022	Adjustment	361.000	34,295		19,883	33,624	(13,740)	0	0	(13,740)	0	19,883	0	14,412	14,412	195	
15912K-10-0	CHANGE HEALTHCARE ORD		10/04/2022	Various	4,680.000	118,119		97,332	100,246	(2,913)	0	0	(2,913)	0	97,332	0	20,787	20,787	6,443	
163086-10-1	CHEFS WAREHOUSE ORD		12/09/2022	JEFFERIES & COMPANY, INC.	383.000	12,704		13,038	0	0	0	0	0	0	13,038	0	(334)	(334)	0	
163092-10-9	CHEGG ORD		05/02/2022	Morgan Stanley	1,807.000	40,632		79,535	55,150	24,386	0	0	24,386	0	79,535	0	(38,903)	(38,903)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
16383L-10-6	CHEMOCENTRYX ORD		08/22/2022	Various	729.000	34,891		26,081	26,441	(360)	0	0	(360)	0	26,081	0	8,810	8,810	0	
165167-73-5	CHESAPEAKE ENERGY ORD		10/20/2022	Various	369.000	33,956		23,203	19,067	(2,576)	0	0	(2,576)	0	23,203	0	10,753	10,753	1,380	
166764-10-0	CHEVRON ORD		09/16/2022	GOLDMAN SACHS	200.000	31,289		20,345	22,370	(3,435)	0	0	(3,435)	0	20,345	0	10,944	10,944	825	
17243V-10-2	CINEMARK HOLDINGS ORD		02/01/2022	Adjustment	0.000	0		0	(10,173)	0	0	(10,173)	10,173	0	0	0	0	0	0	
17275R-10-2	CISCO SYSTEMS ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
172967-42-4	CITIGROUP ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
177376-10-0	CITRIX SYSTEMS ORD		10/03/2022	Adjustment	154.000	16,016		7,296	14,742	(7,446)	0	0	(7,446)	0	7,296	0	8,720	8,720	0	
184496-10-7	CLEAN HARBORS ORD		12/06/2022	Various	3,281.000	360,671		280,282	295,537	(40,317)	0	0	(40,317)	0	280,282	0	80,388	80,388	0	
191216-10-0	COCA-COLA ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
192422-10-3	COGNEX ORD		08/01/2022	BERNSTEIN (SANFORD C) & CO.	140.000	7,074		6,738	10,905	(4,166)	0	0	(4,166)	0	6,738	0	336	336	18	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
20030N-10-1	COMCAST CL A ORD		12/16/2022	MERRILL LYNCH & CO	100.000	3,449		2,468	5,059	(2,591)	0	0	(2,591)	0	2,468	0	981	981	105	
20717M-10-3	CONFLUENT CL A ORD		12/13/2022	BERNSTEIN (SANFORD C) & CO.	228.000	5,426		5,763	4,206	(43)	0	2,701	(2,744)	0	5,763	0	(337)	(337)	0	
20825C-10-4	CONOCOPHILLIPS ORD		12/16/2022	MERRILL LYNCH & CO	100.000	11,044		5,240	7,228	(1,988)	0	0	(1,988)	0	5,240	0	5,804	5,804	449	
21037T-10-9	CONSTELLATION ENERGY ORD		02/28/2022	FRACTIONAL SHARES	0.343	10		10	0	0	0	0	0	0	10	0	0	0	0	
22160K-10-5	COSTCO WHOLESALE ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(2)	
22304C-10-0	COVETRUS ORD		10/14/2022	Various	6,794.000	141,909		126,758	135,880	(9,122)	0	0	(9,122)	0	126,758	0	15,151	15,151	0	
22663K-10-7	CRINETICS PHARMACEUTICALS ORD		04/14/2022	BAYPOINT TRADING LLC	204.000	5,411		3,303	5,718	(2,415)	0	0	(2,415)	0	3,303	0	2,108	2,108	0	
227046-10-9	CROCS ORD		12/20/2022	Various	830.000	81,355		107,788	83,441	10,465	0	0	10,465	0	107,788	0	(26,432)	(26,432)	0	
231561-10-1	CURTISS WRIGHT ORD		10/03/2022	Various	142.000	19,306		17,396	18,876	(2,185)	0	0	(2,185)	0	17,396	0	1,910	1,910	60	
235851-10-2	DANAHER ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
24344T-10-1	DECIPHERA PHARMACEUTICALS ORD		02/02/2022	Barclays Bank - CP	474.000	4,011		29,419	4,773	24,646	0	0	24,646	0	29,419	0	(25,408)	(25,408)	0	
243537-10-7	DECKERS OUTDOOR ORD		12/30/2022	Various	379.000	135,277		114,414	86,465	(18,380)	0	0	(18,380)	0	114,414	0	20,863	20,863	0	
24790A-10-1	DENBURY ORD		01/21/2022	Various	452.000	33,108		25,753	33,977	(8,224)	0	0	(8,224)	0	25,753	0	7,355	7,355	0	
25056L-10-3	DESIGN THERAPEUTICS ORD		10/31/2022	Warburg Dillon Reed	394.000	8,310		6,746	3,215	(195)	0	0	(195)	0	6,746	0	1,563	1,563	0	
25278X-10-9	DIAMONDBACK ENERGY ORD		10/05/2022	Various	761.000	100,100		28,256	81,663	(53,407)	0	0	(53,407)	0	28,256	0	71,845	71,845	2,589	
25470F-10-4	WARNER BROS. DISCOVERY SRS A ORD		04/08/2022	Adjustment	198.000	6,308		6,308	4,841	1,467	0	0	1,467	0	6,308	0	0	0	0	
25470F-30-2	DISCOVERY SRS C ORD		04/08/2022	Adjustment	361.004	9,950		9,950	8,552	1,398	0	0	1,398	0	9,950	0	0	0	0	
25746U-10-9	DOMINION ENERGY ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(3)	
25960P-10-9	DOUGLAS EMMETT REIT ORD		12/07/2022	Various	6,762.000	103,833		262,455	228,015	50,358	0	15,918	34,440	0	262,455	0	(158,622)	(158,622)	7,573	
26142V-10-5	DRAFTKINGS CL A ORD		12/09/2022	RBC Dain Rauscher (US)	357.000	5,106		5,738	0	0	0	0	0	0	5,738	0	(632)	(632)	0	
264411-50-5	DUKE REALTY REIT ORD		10/03/2022	Adjustment	456.000	12,765		12,765	29,708	(16,944)	0	0	(16,944)	0	12,765	0	0	0	383	
26441C-20-4	DUKE ENERGY ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
26614N-10-2	DUPONT DE NEMOURS ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
267475-10-1	DYCOM INDUSTRIES ORD		10/04/2022	Various	2,586.000	247,176		122,858	240,291	(117,433)	0	0	(117,433)	0	122,858	0	124,318	124,318	0	
268150-10-9	DYNATRACE ORD		12/13/2022	Various	651.000	28,850		32,805	36,702	(2,876)	0	2,754	(5,629)	0	32,805	0	(3,955)	(3,955)	0	
26884L-10-9	EQT ORD		11/04/2022	Various	570.000	23,881		23,626	0	0	0	0	0	0	23,626	0	255	255	64	
278642-10-3	EBAY ORD		06/17/2022	BARCLAY INVESTMENTS, INC.	100.000	4,221		1,722	6,678	(4,956)	0	0	(4,956)	0	1,722	0	2,499	2,499	44	
278865-10-0	ECOLAB ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
29109X-10-6	ASPEN TECHNOLOGY ORD		12/13/2022	BERNSTEIN (SANFORD C) & CO.	24.220	5,255		4,490	0	0	0	0	0	0	4,490	0	765	765	0	
29261A-10-0	ENCOMPASS HEALTH ORD		07/01/2022	Adjustment	1,387.000	95,872		95,872	91,556	4,316	0	0	4,316	0	95,872	0	0	0	777	
292671-70-8	ENERGY FUELS ORD		03/28/2022	COWEN AND COMPANY, LLC	1,010.000	9,257		8,318	7,676	642	0	0	642	0	8,318	0	939	939	0	
29355A-10-7	ENPHASE ENERGY ORD		07/28/2022	Various	714.000	186,040		127,338	133,097	(5,759)	0	0	(5,759)	0	127,338	0	58,702	58,702	0	
29362U-10-4	ENTEGRIS ORD		07/19/2022	Various	411.000	41,934		18,970	56,817	(37,847)	0	0	(37,847)	0	18,970	0	22,964	22,964	79	
29384C-10-8	ENTRADA THERAPEUTICS ORD		03/14/2022	Virtu Americas LLC	773.000	6,904		15,462	13,234	2,228	0	0	2,228	0	15,462	0	(8,558)	(8,558)	0	
29882P-10-6	EUROPEAN WAX CENTER CL A ORD		10/21/2022	Various	4,923.000	87,123		129,239	147,001	(17,762)	0	0	(17,762)	0	129,239	0	(42,116)	(42,116)	16,246	

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
30161N-10-1	EXELON ORD		02/02/2022	Adjustment	1,237.000	39,526		39,526	70,942	(31,416)	0	0	(31,416)	0	39,526	0	0	0	0	
30231G-10-2	EXXON MOBIL ORD		02/01/2022	Adjustment	0.000	0		0	(1,677)	0	0	(1,677)	1,677	0	0	0	0	0	(3)	
302635-20-6	FS KKR CAPITAL ORD		12/09/2022	Merrill Lynch	4,162.000	78,122		92,202	86,736	5,466	0	0	5,466	0	92,202	0	(14,080)	(14,080)	10,334	
30303M-10-2	META PLATFORMS CL A ORD		03/18/2022	MERRILL LYNCH & CO	66.000	14,288		6,249	22,728	(16,479)	0	0	(16,479)	0	6,249	0	8,039	8,039	0	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD		02/03/2022	Merrill Lynch	116.000	48,679		37,908	56,230	(18,322)	0	0	(18,322)	0	37,908	0	10,772	10,772	0	
31189P-10-2	FATE THERAPEUTICS ORD		12/14/2022	BAYPOINT TRADING LLC	568.000	9,003		20,521	34,120	8,879	0	22,478	(13,599)	0	20,521	0	(11,518)	(11,518)	0	
313747-20-6	FEDERAL REIT ORD		01/01/2022	Adjustment	88.000	12,912		12,912	12,067	846	0	0	846	0	12,912	0	0	0	94	
315616-10-2	F5 ORD		07/28/2022	Various	256.000	43,157		42,092	62,822	(20,730)	0	0	(20,730)	0	42,092	0	1,065	1,065	0	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD		10/26/2022	Various	93.000	68,524		70,652	75,425	(4,773)	0	0	(4,773)	0	70,652	0	(2,128)	(2,128)	81	
336433-10-7	FIRST SOLAR ORD		03/01/2022	COWEN AND COMPANY, LLC	783.000	59,183		42,208	68,935	(26,727)	0	0	(26,727)	0	42,208	0	16,974	16,974	0	
33829M-10-1	FIVE BELOW ORD		12/30/2022	Various	941.000	157,812		138,625	93,069	(30,568)	0	0	(30,568)	0	138,625	0	19,187	19,187	0	
338307-10-1	FIVE9 ORD		11/08/2022	Various	1,229.000	120,012		175,398	115,762	14,377	0	0	14,377	0	175,398	0	(55,386)	(55,386)	0	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD		12/20/2022	Various	1,628.000	119,755		177,834	98,073	(4,131)	0	545	(4,676)	0	177,834	0	(58,079)	(58,079)	0	
343412-10-2	FLUOR ORD		11/22/2022	Merrill Lynch	2,572.000	86,417		68,314	5,010	(859)	0	0	(859)	0	68,314	0	18,103	18,103	0	
34354P-10-5	FLOWSERVE ORD		12/06/2022	Various	848.000	25,436		26,274	0	0	0	0	0	0	26,274	0	(838)	(838)	280	
344849-10-4	FOOT LOCKER ORD		11/15/2022	Various	2,354.000	75,452		85,146	0	0	0	0	0	0	85,146	0	(9,694)	(9,694)	942	
34631B-10-1	FORGEROCK CL A ORD		12/13/2022	Various	1,053.000	23,268		29,433	24,402	2,713	0	0	2,713	0	29,433	0	(6,165)	(6,165)	0	
346375-10-8	FORMFACTOR ORD		07/19/2022	Various	1,320.000	52,374		29,315	60,152	(30,837)	0	0	(30,837)	0	29,315	0	23,059	23,059	0	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		12/14/2022	Various	2,874.000	220,116		216,479	304,012	(87,533)	0	0	(87,533)	0	216,479	0	3,637	3,637	2,673	
35104E-10-0	4D MOLECULAR THERAPEUTICS ORD		01/20/2022	BAYPOINT TRADING LLC	380.000	6,102		9,498	8,311	1,187	0	0	1,187	0	9,498	0	(3,396)	(3,396)	0	
358039-10-5	FRESHPET ORD		09/01/2022	Warburg Dillon Reed	104.000	4,332		12,695	8,325	3,219	0	0	3,219	0	12,695	0	(8,363)	(8,363)	0	
35952H-60-1	FUELCELL ENERGY ORD		04/21/2022	BAYPOINT TRADING LLC	1,897.000	8,919		23,598	10,111	13,487	0	0	13,487	0	23,598	0	(14,679)	(14,679)	0	
364760-10-8	GAP ORD		02/02/2022	MORGAN STANLEY	271.000	4,791		3,554	4,851	(1,297)	0	0	(1,297)	0	3,554	0	1,236	1,236	33	
375558-10-3	GILEAD SCIENCES ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
37637K-10-8	GITLAB CL A ORD		12/13/2022	BERNSTEIN (SANFORD C) & CO.	88.000	4,331		4,658	3,492	576	0	1,970	(1,393)	0	4,658	0	(326)	(326)	0	
38141G-10-4	GOLDMAN SACHS GROUP ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
393222-10-4	GREEN PLAINS ORD		08/02/2022	Various	875.000	30,035		27,142	0	0	0	0	0	0	27,142	0	2,893	2,893	0	
393657-10-1	GREENBRIER ORD		05/23/2022	Various	2,860.000	120,370		125,706	130,073	(4,367)	0	0	(4,367)	0	125,706	0	(5,336)	(5,336)	1,391	
40171V-10-0	GUIDEWIRE SOFTWARE ORD		12/13/2022	Various	249.000	19,535		22,625	24,442	693	0	4,594	(3,900)	0	22,625	0	(3,090)	(3,090)	0	
40412C-10-1	HCA HEALTHCARE ORD		09/16/2022	GOLDMAN SACHS	30.000	6,290		2,392	7,743	(5,351)	0	0	(5,351)	0	2,392	0	3,898	3,898	50	
40434L-10-5	HP ORD		09/16/2022	Various	300.000	8,800		4,264	11,301	(7,037)	0	0	(7,037)	0	4,264	0	4,536	4,536	271	
40749M-20-2	HAMILTON LANE ALLIANCE HOLDN I UNT		12/05/2022	Bear Stearns	5,277.000	52,927		52,770	52,348	422	0	0	422	0	52,770	0	157	157	0	
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(446)	
418100-10-3	HASHICORP CL A ORD		12/13/2022	BERNSTEIN (SANFORD C) & CO.	220.000	7,022		6,841	0	0	0	3,197	(3,197)	0	6,841	0	181	181	0	
42225T-10-7	HEALTH CATALYST ORD		05/02/2022	RBC Dain Rauscher (US)	1,531.000	25,831		57,764	62,097	(4,333)	0	0	(4,333)	0	57,764	0	(31,933)	(31,933)	0	
437076-10-2	HOME DEPOT ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
438516-10-6	HONEYWELL INTERNATIONAL ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
44157R-10-9	HOUGHTON MIFFLIN HARCOURT ORD		03/24/2022	Various	13,798.000	276,961		82,479	223,114	(140,635)	0	0	(140,635)	0	82,479	0	194,482	194,482	0	
443320-10-6	HUB GROUP CL A ORD		01/28/2022	STIFEL NICOLAUS & CO.	642.000	49,820		43,036	54,031	(10,994)	0	0	(10,994)	0	43,036	0	6,783	6,783	0	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		12/13/2022	Various	236.000	53,493		45,239	12,870	106	0	0	106	0	45,239	0	8,254	8,254	686	
447011-10-7	HUNTSMAN ORD		06/28/2022	STIFEL NICOLAUS & CO.	895.000	25,574		21,567	31,110	(9,544)	0	0	(9,544)	0	21,567	0	4,008	4,008	337	
44980X-10-9	IPG PHOTONICS ORD		06/17/2022	BARCLAY INVESTMENTS, INC.	45.000	3,985		10,486	7,752	2,734	0	0	2,734	0	10,486	0	(6,501)	(6,501)	0	
452308-10-9	ILLINOIS TOOL ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
45253H-10-1	IMMUNOGEN ORD		11/01/2022	Various	3,117.000	15,704		14,767	19,157	(7,268)	0	0	(7,268)	0	14,767	0	937	937	0	
45258D-10-5	IMMUNOCORE HOLDINGS ADR	C	07/25/2022	Various	405.000	14,994		12,718	8,694	256	0	0	256	0	12,718	0	2,276	2,276	0	
45332Y-10-9	INARI MEDICAL ORD		10/20/2022	Various	645.000	49,132		51,857	59,585	(7,728)	0	0	(7,728)	0	51,857	0	(2,725)	(2,725)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45720L-10-7	INHIBRX ORD		10/05/2022	Warburg Dillon Reed	235.000	7,008		3,332	0	0	0	0	0	0	3,332	0	3,676	3,676	0	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD		11/10/2022	Various	740.000	39,474		39,924	50,601	(10,678)	0	0	(10,678)	0	39,924	0	(450)	(450)	0	
458140-10-0	INTEL ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(3)	
45826J-10-5	INTELLIA THERAPEUTICS ORD		09/15/2022	JEFFERIES & COMPANY, INC.	37.000	2,512		3,012	2,676	(575)	0	0	(575)	0	3,012	0	(500)	(500)	0	
458334-10-9	INTER PARFUMS ORD		11/16/2022	RBC Dain Rauscher (US)	190.000	16,798		15,011	0	0	0	0	0	0	15,011	0	1,787	1,787	0	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		05/10/2022	Various	443.000	15,467		7,936	14,954	(8,692)	0	0	(8,692)	0	7,936	0	7,531	7,531	(210)	
461202-10-3	INTUIT ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD		11/11/2022	BAIRD, ROBERT W., & COMPANY IN	1,124.000	10,043		28,167	21,828	6,339	0	0	6,339	0	28,167	0	(18,124)	(18,124)	0	
462726-10-0	IROBOT ORD		09/21/2022	COWEN AND COMPANY, LLC	192.000	11,191		14,076	13,023	1,052	0	0	1,052	0	14,076	0	(2,885)	(2,885)	0	
46625H-10-0	JPMORGAN CHASE ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(2)	
469814-10-7	JACOBS SOLUTIONS ORD		08/29/2022	Adjustment	169.000	9,263		9,263	23,462	(14,199)	0	0	(14,199)	0	9,263	0	0	0	117	
47580P-10-3	JELD WEN HOLDING ORD		12/06/2022	Various	4,642.000	76,923		101,036	121,110	(20,074)	0	0	(20,074)	0	101,036	0	(24,113)	(24,113)	0	
477143-10-1	JETBLUE AIRWAYS ORD		03/07/2022	FIRST UNION CAPITAL	1,936.000	24,351		31,099	22,183	3,609	0	0	3,609	0	31,099	0	(6,748)	(6,748)	0	
478160-10-4	JOHNSON & JOHNSON ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(2)	
48020Q-10-7	JONES LANG LASALLE ORD		07/06/2022	Various	1,052.000	213,259		158,972	285,965	(126,993)	0	0	(126,993)	0	158,972	0	54,287	54,287	0	
483497-10-3	KALVISTA PHARMACEUTICALS ORD		03/17/2022	Warburg Dillon Reed	1,064.000	15,539		21,298	14,449	6,849	0	0	6,849	0	21,298	0	(5,759)	(5,759)	0	
48576A-10-0	KARUNA THERAPEUTICS ORD		08/08/2022	Various	82.000	11,862		8,959	10,497	(1,679)	0	0	(1,679)	0	8,959	0	2,903	2,903	0	
489170-10-0	KENNAMETAL ORD		12/06/2022	Various	1,158.000	34,482		36,532	40,269	(4,540)	0	0	(4,540)	0	36,532	0	(2,049)	(2,049)	(465)	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD		10/17/2022	Various	1,242.000	66,341		59,842	53,608	(11,900)	0	0	(11,900)	0	59,842	0	6,499	6,499	191	
50015M-10-9	KODIAK SCIENCES ORD		12/08/2022	Morgan Stanley	408.000	2,937		16,044	36,292	(20,248)	0	0	(20,248)	0	16,044	0	(13,107)	(13,107)	0	
50127T-10-9	KURA ONCOLOGY ORD		03/18/2022	BAYPOINT TRADING LLC	2,047.000	33,525		35,609	29,231	6,378	0	0	6,378	0	35,609	0	(2,085)	(2,085)	0	
501575-10-4	KYMERA THERAPEUTICS ORD		11/22/2022	RBC Dain Rauscher (US)	257.000	7,202		7,802	7,972	(4,074)	0	0	(4,074)	0	7,802	0	(600)	(600)	0	
50187A-10-7	LHC GROUP ORD		05/02/2022	Bear Stearns	385.000	64,032		71,475	53,365	18,111	0	0	18,111	0	71,475	0	(7,443)	(7,443)	0	
517834-10-7	LAS VEGAS SANDS ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
518415-10-4	LATTICE SEMICONDUCTOR ORD		04/13/2022	Various	1,875.000	93,450		34,955	143,775	(108,821)	0	0	(108,821)	0	34,955	0	58,495	58,495	0	
524660-10-7	LEGGETT & PLATT ORD		12/17/2021	Northern Trust	0.000	0		0	0	0	0	0	0	0	0	0	0	0	70	
52490G-10-2	LEGEND BIOTECH 2 ADR REP ORD		12/23/2022	Various	226.000	10,348		9,400	9,133	(1,098)	0	0	(1,098)	0	9,400	0	948	948	0	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		12/19/2022	Various	1,981.000	119,581		85,797	124,803	(39,006)	0	0	(39,006)	0	85,797	0	33,784	33,784	0	
531229-88-8	LIBERTY MEDIA LIBERTY BRVS SRS C ORD		10/03/2022	LIQUIDNET, INC.	382.000	10,635		9,794	0	0	0	0	0	0	9,794	0	841	841	0	
53223X-10-7	LIFE STORAGE ORD		11/30/2022	GOLDMAN	287.000	29,560		20,973	43,618	(22,645)	0	0	(22,645)	0	20,973	0	8,587	8,587	1,194	
532457-10-8	ELI LILLY ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
53814L-10-8	LIVENT ORD		08/11/2022	INSTINET	1,409.000	40,465		17,257	34,901	(17,644)	0	0	(17,644)	0	17,257	0	23,208	23,208	0	
539830-10-9	LOCKHEED MARTIN ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
548661-10-7	LOWE'S COMPANIES ORD		03/18/2022	MERRILL LYNCH & CO	32.000	7,541		1,618	8,204	(6,586)	0	0	(6,586)	0	1,618	0	5,923	5,923	25	
55024U-10-9	LUMENTUM HOLDINGS ORD		12/15/2022	CANTOR CLEARING SERV	418.000	22,055		33,430	30,449	(8,997)	0	0	(8,997)	0	33,430	0	(11,374)	(11,374)	0	
55261F-10-4	M&T BANK ORD		04/26/2022	Not Available	0.150	26		18	16	(4)	0	0	(4)	0	18	0	8	8	0	
552848-10-3	MGIC INVESTMENT ORD		12/27/2022	CITIGROUP GLOBAL MARKETS INC.	7,036.000	90,389		88,481	101,037	(12,556)	0	0	(12,556)	0	88,481	0	1,908	1,908	2,533	
55306N-10-4	MKS INSTRUMENTS ORD		07/19/2022	Various	451.000	52,555		58,289	71,820	(19,392)	0	0	(19,392)	0	58,289	0	(5,734)	(5,734)	186	
55354G-10-0	MSCI ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
556269-10-8	STEVEN MADDEN ORD		12/20/2022	Various	5,406.000	163,700		235,053	185,270	(5,942)	0	0	(5,942)	0	235,053	0	(71,352)	(71,352)	2,551	
558868-10-5	MADRIGAL PHARMACEUTI ORD		04/18/2022	Morgan Stanley	237.000	18,102		23,918	20,119	3,800	0	0	3,800	0	23,918	0	(5,817)	(5,817)	0	
559663-10-9	MAGNOLIA OIL GAS CL A ORD		11/17/2022	Various	1,544.000	35,047		24,858	24,289	(5,966)	0	0	(5,966)	0	24,858	0	10,189	10,189	332	
565849-10-6	MARATHON OIL ORD		09/16/2022	GOLDMAN SACHS	200.000	5,243		2,864	3,270	(406)	0	0	(406)	0	2,864	0	2,379	2,379	46	
56585A-10-2	MARATHON PETROLEUM ORD		12/16/2022	Various	300.000	29,268		13,383	18,103	(6,369)	0	0	(6,369)	0	13,383	0	15,885	15,885	514	
571748-10-2	MARSH & MCLENNAN ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
574795-10-0	MASIMO ORD		04/04/2022	Various	808.000	121,228		217,855	240,162	(22,307)	0	0	(22,307)	0	217,855	0	(96,627)	(96,627)	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		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
58463J-30-4	MEDICAL PROPERTIES REIT ORD		07/19/2022	Various	6,397.000	101,146		139,148	150,074	(10,925)	0	0	(10,925)	0	139,148	0	(38,002)	(38,002)	5,501	
59001K-10-0	MERITOR ORD		02/02/2022	Various	5,944.000	144,236		141,940	146,579	(4,639)	0	0	(4,639)	0	141,940	0	2,296	2,296	0	
59045L-10-6	MERSANA THERAPEUTICS ORD		02/22/2022	RBC Dain Rauscher (US)	1,848.000	7,250		34,111	11,827	22,284	0	0	22,284	0	34,111	0	(26,860)	(26,860)	0	
594918-10-4	MICROSOFT ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(4)	
596278-10-1	MIDDLEBY ORD		12/06/2022	Various	1,277.000	221,145		153,850	215,094	(87,988)	0	0	(87,988)	0	153,850	0	67,295	67,295	0	
60468T-10-5	MIRATI THERAPEUTICS ORD		12/09/2022	Various	138.000	7,715		11,964	11,888	(3,930)	0	0	(3,930)	0	11,964	0	(4,248)	(4,248)	0	
60855R-10-0	MOLINA HEALTHCARE ORD		09/27/2022	Various	434.000	144,342		67,989	130,517	(70,948)	0	0	(70,948)	0	67,989	0	76,353	76,353	0	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
60937P-10-6	MONGODB CL A ORD		09/29/2022	Various	310.000	79,032		67,700	165,029	(97,328)	0	0	(97,328)	0	67,700	0	11,332	11,332	0	
615394-20-2	MOOG CL A ORD		10/03/2022	Various	435.000	34,489		32,674	27,051	(1,734)	0	0	(1,734)	0	32,674	0	1,815	1,815	94	
617446-44-8	MORGAN STANLEY ORD		09/16/2022	GOLDMAN SACHS	100.000	8,743		3,322	9,880	(6,558)	0	0	(6,558)	0	3,322	0	5,420	5,420	214	
61775R-10-5	MORPHIC HOLDING ORD		09/21/2022	Warburg Dillon Reed	114.000	3,182		4,371	0	0	0	0	0	0	4,371	0	(1,189)	(1,189)	0	
629377-50-8	NRG ENERGY ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(588)	
63845R-10-7	NATIONAL VISION HOLDINGS ORD		12/20/2022	Various	2,860.000	105,715		129,802	56,499	10,497	0	0	10,497	0	129,802	0	(24,088)	(24,088)	0	
64049M-20-9	NEOGENOMICS ORD		05/09/2022	Various	4,522.000	42,124		205,324	154,426	50,898	0	0	50,898	0	205,324	0	(163,201)	(163,201)	0	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		04/22/2022	Morgan Stanley	66.000	6,220		5,973	0	0	0	0	0	0	5,973	0	247	247	0	
650111-10-7	NEW YORK TIMES CL A ORD		05/24/2022	Various	386.000	12,741		14,625	16,395	(3,716)	0	0	(3,716)	0	14,625	0	(1,884)	(1,884)	57	
65290C-10-5	NEXTIER OILFIELD SOLUTIONS ORD		08/16/2022	Various	3,292.000	29,404		13,426	11,818	1,608	0	0	1,608	0	13,426	0	15,978	15,978	0	
65339F-10-1	NEXTERA ENERGY ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
655663-10-2	NORDSON ORD		03/18/2022	MERRILL LYNCH & CO	32.000	7,391		7,108	0	0	0	0	0	0	7,108	0	283	283	16	
66987E-20-6	NOVAGOLD RESOURCES ORD	C	02/11/2022	RBC Dain Rauscher (US)	2,944.000	19,188		19,884	19,754	130	0	0	130	0	19,884	0	(696)	(696)	0	
670346-10-5	NUCOR ORD		03/18/2022	MERRILL LYNCH & CO	37.000	5,038		1,823	4,212	(2,390)	0	0	(2,390)	0	1,823	0	3,215	3,215	19	
67066G-10-4	NVIDIA ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
67080M-10-3	NURIX THERAPEUTICS ORD		02/22/2022	LIQUIDNET, INC.	522.000	8,344		9,895	15,650	(5,755)	0	0	(5,755)	0	9,895	0	(1,550)	(1,550)	0	
674215-20-7	CHORD ENERGY ORD		07/19/2022	Not Available	0.300	34		30	0	0	0	0	0	0	30	0	3	3	0	
674599-10-5	OCCIDENTAL PETROLEUM ORD		09/16/2022	GOLDMAN SACHS	200.000	12,881		7,535	5,794	1,741	0	0	1,741	0	7,535	0	5,346	5,346	80	
68062P-10-6	OLEMA PHARMACEUTICALS ORD		03/14/2022	LIQUIDNET, INC.	1,097.000	4,498		21,038	10,312	10,726	0	0	10,726	0	21,038	0	(16,540)	(16,540)	0	
68134L-10-9	OLO CL A ORD		08/23/2022	Various	3,266.000	27,334		87,330	69,631	17,699	0	0	17,699	0	87,330	0	(59,996)	(59,996)	0	
68389X-10-5	ORACLE ORD		03/18/2022	MERRILL LYNCH & CO	67.000	5,472		2,313	5,897	(3,584)	0	0	(3,584)	0	2,313	0	3,159	3,159	21	
687793-10-9	OSCAR HEALTH CL A ORD		05/02/2022	RBC Dain Rauscher (US)	2,115.000	16,012		14,171	16,920	19,627	0	22,377	(2,750)	0	14,171	0	1,841	1,841	0	
69007J-10-6	OUTFRONT MEDIA ORD		05/10/2022	Various	865.000	21,217		16,946	20,125	(6,105)	0	0	(6,105)	0	16,946	0	4,271	4,271	260	
69327R-10-1	PDC ENERGY ORD		12/08/2022	Various	701.000	51,131		29,893	24,400	(8,344)	0	0	(8,344)	0	29,893	0	21,238	21,238	621	
69336V-10-1	PGT INNOVATIONS ORD		12/06/2022	Various	4,412.000	87,108		77,715	98,299	(20,585)	0	0	(20,585)	0	77,715	0	9,394	9,394	0	
69354N-10-6	PRA GROUP ORD		01/27/2022	WILLIAMS CAPITAL GROUP LP (THE	499.000	22,885		18,069	24,715	(6,647)	0	0	(6,647)	0	18,069	0	4,816	4,816	0	
693656-10-0	PVH ORD		09/16/2022	Various	1,300.000	101,354		100,034	137,956	(37,922)	0	0	(37,922)	0	100,034	0	1,320	1,320	50	
698813-10-2	PAPA JOHNS INTERNATIONAL ORD		12/08/2022	Various	1,521.000	125,485		196,890	204,863	(7,974)	0	0	(7,974)	0	196,890	0	(71,405)	(71,405)	1,601	
703343-10-3	PATRICK INDUSTRIES ORD		09/16/2022	Various	1,442.000	76,050		70,549	115,000	(44,451)	0	0	(44,451)	0	70,549	0	5,501	5,501	1,104	
703481-10-1	PATTERSON UTI ENERGY ORD		10/21/2022	Warburg Dillon Reed	270.000	4,034		4,259	0	0	0	0	0	0	4,259	0	(225)	(225)	15	
70438V-10-6	PAYLOCITY HOLDING ORD		01/04/2022	Various	231.000	52,709		26,578	54,978	(28,400)	0	0	(28,400)	0	26,578	0	26,131	26,131	0	
707569-10-9	PENN ENTERTAINMENT ORD		09/16/2022	GOLDMAN SACHS	189.000	5,775		22,183	9,696	12,488	0	0	12,488	0	22,183	0	(16,408)	(16,408)	0	
712704-10-5	PEOPLES UNITED FINANCIAL ORD		04/04/2022	GOLDMAN	6,919.000	131,903		118,527	122,466	(3,939)	0	0	(3,939)	0	118,527	0	13,376	13,376	1,263	
713448-10-8	PEPSICO ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
71377A-10-3	PERFORMANCE FOOD GROUP ORD		12/09/2022	Various	1,869.000	97,171		92,217	55,907	2,908	0	0	2,908	0	92,217	0	4,954	4,954	0	
71601V-10-5	PETCO HEALTH AND WELLNESS C CL A ORD		01/10/2022	Various	4,698.000	86,452		102,918	91,658	11,260	0	0	11,260	0	102,918	0	(16,465)	(16,465)	0	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(2)	
72703H-10-1	PLANET FITNESS CL A ORD		09/22/2022	Various	1,358.000	82,671		95,126	124,026	(28,900)	0	0	(28,900)	0	95,126	0	(12,455)	(12,455)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
733174-70-0	POPULAR ORD		01/28/2022	JANNEY MONTGOMERY SCOTT INC	227.000	19,727		13,143	18,573	(5,430)	0	0	(5,430)	0	13,143	0	6,584	6,584	102	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD		07/01/2022	ICBC FINANCIAL SERVICES	583.000	28,900		26,464	30,736	(4,272)	0	0	(4,272)	0	26,464	0	2,437	2,437	765	
73730P-10-8	POSEIDA THERAPEUTICS ORD		12/12/2022	Warburg Dillon Reed	448.000	2,475		1,568	0	0	0	0	0	0	1,568	0	907	907	0	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD		10/21/2022	RBC Dain Rauscher (US)	353.000	18,511		18,406	0	0	0	0	0	0	18,406	0	105	105	0	
74144T-10-8	T ROWE PRICE GROUP ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
74164F-10-3	PRIMORIS SERVICES ORD		07/19/2022	RBC Dain Rauscher (US)	971.000	21,203		25,353	9,471	948	0	0	948	0	25,353	0	(4,150)	(4,150)	140	
742718-10-9	PROCTER & GAMBLE ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
74275K-10-8	PROCORE TECHNOLOGIES ORD		12/13/2022	BERNSTEIN (SANFORD C) & CO.	122.000	6,379		7,562	7,210	595	0	1,967	(1,371)	0	7,562	0	(1,182)	(1,182)	0	
74340W-10-3	PROLOGIS REIT		10/04/2022	Adjustment	0.600	70		33	25	0	0	0	0	0	33	0	37	37	1	
74624M-10-2	PURE STORAGE CL A ORD		12/21/2022	Various	1,016.000	28,805		24,559	24,547	(7,404)	0	0	(7,404)	0	24,559	0	4,246	4,246	0	
74736L-10-9	Q2 HOLDINGS ORD		02/10/2022	STIFEL NICOLAUS & CO.	749.000	48,065		65,168	60,152	5,016	0	0	5,016	0	65,168	0	(17,102)	(17,102)	0	
747525-10-3	QUALCOMM ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
747601-20-1	QUALTRICS INTERNATIONAL CL A ORD		12/13/2022	BERNSTEIN (SANFORD C) & CO.	415.000	4,353		5,444	0	0	0	0	0	0	5,444	0	(1,091)	(1,091)	0	
750917-10-6	RAMBUS ORD		07/20/2022	Various	1,580.000	39,219		22,705	45,867	(23,162)	0	0	(23,162)	0	22,705	0	16,514	16,514	0	
753422-10-4	RAPID7 ORD		12/13/2022	Various	282.000	20,029		18,796	29,305	(13,044)	0	0	(13,044)	0	18,796	0	1,233	1,233	0	
75382E-10-9	RAPT THERAPEUTICS ORD		03/14/2022	JEFFERIES & COMPANY, INC.	887.000	18,991		21,221	32,180	(10,959)	0	0	(10,959)	0	21,221	0	(2,231)	(2,231)	0	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(63)	
75615P-10-3	REATA PHARMACEUTICALS CL A ORD		10/21/2022	Various	679.000	22,081		66,620	17,338	48,637	0	0	48,637	0	66,620	0	(44,539)	(44,539)	0	
75700L-10-8	RED ROCK RESORTS CL A ORD		03/22/2022	Various	2,692.000	122,757		127,405	146,391	(18,986)	0	0	(18,986)	0	127,405	0	(4,648)	(4,648)	511	
75737F-10-8	REDFIN ORD		06/28/2022	COWEN AND COMPANY, LLC	1,261.000	18,081		44,534	49,507	(4,973)	0	0	(4,973)	0	44,534	0	(26,453)	(26,453)	0	
75943R-10-2	RELAY THERAPEUTICS ORD		08/12/2022	Various	819.000	16,434		25,657	25,774	(117)	0	0	(117)	0	25,657	0	(9,223)	(9,223)	0	
76029L-10-0	REPAY HOLDINGS CL A ORD		12/19/2022	Various	9,643.000	72,446		142,712	180,999	40,783	0	79,070	(38,287)	0	142,712	0	(70,267)	(70,267)	0	
76029N-10-6	REPLIMUNE GROUP ORD		02/22/2022	RBC Dain Rauscher (US)	306.000	4,924		9,844	8,485	1,359	0	0	1,359	0	9,844	0	(4,920)	(4,920)	0	
76155X-10-0	REVOLUTION MEDICINES ORD		09/21/2022	Warburg Dillon Reed	135.000	2,482		4,810	2,990	1,425	0	0	1,425	0	4,810	0	(2,328)	(2,328)	0	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD		12/06/2022	Various	2,945.000	158,907		137,423	237,662	(100,238)	0	0	(100,238)	0	137,423	0	21,484	21,484	3,490	
77313F-10-6	ROCKET PHARMACEUTICALS ORD		08/03/2022	Morgan Stanley	135.000	1,958		2,263	1,865	(399)	0	0	(399)	0	2,263	0	(305)	(305)	0	
775133-10-1	ROGERS ORD		06/30/2022	Various	389.000	101,154		49,181	106,228	(57,048)	0	0	(57,048)	0	49,181	0	51,974	51,974	0	
78409V-10-4	S&P GLOBAL ORD		04/06/2022	FRACTIONAL SHARES	0.342	137		42	111	(89)	0	0	(89)	0	42	0	95	95	0	
80706P-10-3	SCHOLAR ROCK HOLDING ORD		03/14/2022	JEFFERIES & COMPANY, INC.	742.000	9,269		31,719	19,329	12,390	0	0	12,390	0	31,719	0	(22,450)	(22,450)	0	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD		10/03/2022	Various	314.000	29,198		26,852	22,641	43	0	0	43	0	26,852	0	2,346	2,346	265	
80874P-10-9	SCIENTIFIC GAMES ORD		02/16/2022	Various	2,160.000	133,083		173,410	145,109	28,302	0	0	28,302	0	173,410	0	(40,327)	(40,327)	0	
81282V-10-0	SEAWORLD ENTERTAINMENT ORD		09/28/2022	Various	1,488.000	67,021		95,597	96,288	(691)	0	0	(691)	0	95,597	0	(28,577)	(28,577)	0	
81730H-10-9	SENTINELONE CL A ORD		12/13/2022	BERNSTEIN (SANFORD C) & CO.	289.000	4,535		8,692	4,908	(689)	0	947	(1,636)	0	8,692	0	(4,157)	(4,157)	0	
825690-10-0	SHUTTERSTOCK ORD		08/18/2022	Various	403.000	29,017		29,500	45,325	(15,826)	0	0	(15,826)	0	29,500	0	(483)	(483)	111	
82669G-10-4	SIGNATURE BANK ORD		09/02/2022	Various	680.000	129,542		92,973	217,396	(124,423)	0	0	(124,423)	0	92,973	0	36,569	36,569	1,017	
826919-10-2	SILICON LABORATORIES ORD		03/07/2022	NEEDHAM AND COMPANY LLC	281.000	39,525		31,603	57,939	(26,337)	0	0	(26,337)	0	31,603	0	7,922	7,922	0	
82900L-10-2	SIMPLY GOOD FOODS ORD		09/12/2022	Various	1,757.000	52,911		33,652	72,529	(38,877)	0	0	(38,877)	0	33,652	0	19,259	19,259	0	
83001A-10-2	SIX FLAGS ENTERTAINMENT ORD		08/15/2022	Various	2,581.000	57,707		112,740	109,125	3,615	0	0	3,615	0	112,740	0	(55,033)	(55,033)	0	
830830-10-5	SKYLINE CHAMPION ORD		09/27/2022	Various	2,834.000	190,426		129,315	154,148	(78,480)	0	0	(78,480)	0	129,315	0	61,111	61,111	0	
83417M-10-4	SOLAREDGE TECHNOLOGIES ORD	C	03/18/2022	MERRILL LYNCH & CO	34.000	10,625		9,821	9,600	221	0	0	221	0	9,821	0	804	804	0	
840441-10-9	SOUTHSTATE ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(127)	
842587-10-7	SOUTHERN ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(2)	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD		09/13/2022	Various	1,663.000	100,842		143,395	166,450	(23,055)	0	0	(23,055)	0	143,395	0	(42,553)	(42,553)	2,095	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP 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
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD		11/02/2022	Various	1,839.000	57,520		81,026	79,187	1,839	0	0	1,839	0	81,026	0	(23,506)	(23,506)	52	
85208T-10-7	SPRINKLR CL A ORD		01/31/2022	Various	3,443.000	38,354		57,824	54,503	3,321	0	0	3,321	0	57,824	0	(19,470)	(19,470)	0	
85209W-10-9	SPROUT SOCIAL CL A ORD		12/13/2022	BERNSTEIN (SANFORD C) & CO.	62.000	4,052		4,069	0	0	0	0	0	0	4,069	0	(17)	(17)	0	
86150R-10-7	STOKE THERAPEUTICS ORD		10/31/2022	Various	411.000	7,596		7,680	0	0	0	0	0	0	7,680	0	(84)	(84)	0	
863667-10-1	STRYKER ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD		05/09/2022	ISI GROUP INC.	2,311.000	38,776		86,922	63,506	23,416	0	0	23,416	0	86,922	0	(48,147)	(48,147)	0	
87157D-10-9	SYNAPTICS ORD		03/31/2022	Morgan Stanley	72.000	14,608		9,393	20,714	(11,321)	0	0	(11,321)	0	9,393	0	5,215	5,215	0	
87161C-50-1	SYNOVUS FINANCIAL ORD		01/07/2022	Morgan Stanley	763.000	39,998		30,845	36,372	(5,527)	0	0	(5,527)	0	30,845	0	9,153	9,153	154	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		09/16/2022	GOLDMAN SACHS	50.000	6,209		5,877	5,410	(2,060)	0	0	(2,060)	0	5,877	0	332	332	0	
875372-20-3	TANDEM DIABETES CARE ORD		10/12/2022	Various	822.000	42,043		76,988	124,845	(47,857)	0	0	(47,857)	0	76,988	0	(34,945)	(34,945)	0	
87612G-10-1	TARGA RESOURCES ORD		09/26/2022	Various	1,011.000	62,402		47,235	52,067	(4,832)	0	0	(4,832)	0	47,235	0	15,167	15,167	866	
882508-10-4	TEXAS INSTRUMENTS ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
882681-10-9	TEXAS ROADHOUSE ORD		12/09/2022	Various	830.000	77,000		75,590	36,742	1,632	0	0	1,632	0	75,590	0	1,410	1,410	915	
883203-10-1	TEXTRON ORD		12/02/2022	Various	1,276.000	84,187		53,653	89,894	(43,668)	0	0	(43,668)	0	53,653	0	30,535	30,535	74	
88322Q-10-8	TG THERAPEUTICS ORD		12/08/2022	CANTOR CLEARING SERV	593.000	4,906		14,050	11,475	2,576	0	0	2,576	0	14,050	0	(9,144)	(9,144)	0	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
88369M-10-1	THESEUS PHARMACEUTICALS ORD		01/25/2022	JEFFERIES & COMPANY, INC.	824.000	7,944		13,184	10,119	3,065	0	0	3,065	0	13,184	0	(5,240)	(5,240)	0	
88422P-10-9	THIRD COAST BANCSHARES ORD		01/18/2022	KEEFE BRUYETTE + WOODS INC	800.000	19,977		20,000	20,784	(784)	0	0	(784)	0	20,000	0	(23)	(23)	0	
885160-10-1	THOR INDUSTRIES ORD		09/21/2022	Various	1,457.000	112,338		109,887	151,936	(42,049)	0	0	(42,049)	0	109,887	0	2,451	2,451	1,794	
88579Y-10-1	3M ORD		08/31/2022	Adjustment	11.010	1,541		1,541	1,541	0	0	0	0	0	1,541	0	0	0	48	
89612W-10-2	TRICON RESIDENTIAL ORD	C	10/31/2022	Various	14,794.000	131,251		208,498	226,052	(17,554)	0	0	(17,554)	0	208,498	0	(77,247)	(77,247)	2,340	
896288-10-7	TRINET GROUP ORD		10/17/2022	Various	320.000	26,090		17,472	30,011	(12,993)	0	0	(12,993)	0	17,472	0	8,618	8,618	0	
89679E-30-0	TRIUMPH BANCORP ORD		06/15/2022	Various	847.000	55,304		35,416	80,839	(56,897)	0	0	(56,897)	0	35,416	0	19,888	19,888	0	
898202-10-6	TRUPANION ORD		01/26/2022	Various	2,247.000	228,632		77,939	293,750	(215,812)	0	0	(215,812)	0	77,939	0	150,694	150,694	0	
90041T-10-8	TURNING POINT THERAPEUTICS ORD		08/08/2022	Various	590.000	44,085		36,607	28,692	7,915	0	0	7,915	0	36,607	0	7,478	7,478	0	
901384-10-7	2SEVENTY BIO ORD		12/12/2022	RBC Dain Rauscher (US)	198.000	2,518		3,670	0	0	0	0	0	0	3,670	0	(1,152)	(1,152)	0	
90184L-10-2	TWITTER ORD		09/16/2022	GOLDMAN SACHS	1,024.000	52,950		31,415	45,527	(14,112)	0	0	(14,112)	0	31,415	0	21,535	21,535	0	
90240B-10-6	TYRA BIOSCIENCES ORD		03/14/2022	JONES TRADING INSTITUTIONAL SERVICES LLC	994.000	11,150		15,904	13,846	2,058	0	0	2,058	0	15,904	0	(4,754)	(4,754)	0	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD		07/07/2022	Morgan Stanley	82.000	5,187		7,107	5,534	442	0	0	442	0	7,107	0	(1,920)	(1,920)	0	
904311-10-7	UNDER ARMOUR CL A ORD		06/17/2022	BARCLAY INVESTMENTS, INC.	234.000	2,143		5,771	4,923	848	0	0	848	0	5,771	0	(3,629)	(3,629)	0	
904311-20-6	UNDER ARMOUR CL C ORD		06/17/2022	BARCLAY INVESTMENTS, INC.	243.000	2,036		6,873	4,372	2,501	0	0	2,501	0	6,873	0	(4,837)	(4,837)	0	
91324P-10-2	UNITEDHEALTH GRP ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
91734M-10-3	US ECOLOGY ORD		02/24/2022	Various	1,121.000	51,386		36,527	35,513	1,013	0	0	1,013	0	36,527	0	14,860	14,860	0	
919794-10-7	VALLEY NATIONAL ORD		05/06/2022	MIZUHO_SECURITIES	4,398.000	52,837		61,125	60,473	652	0	0	652	0	61,125	0	(8,288)	(8,288)	968	
922280-10-2	VARONIS SYSTEMS ORD		10/25/2022	Various	2,073.000	66,229		119,990	103,816	16,174	0	0	16,174	0	119,990	0	(53,760)	(53,760)	0	
92243G-10-8	VAXCYTE ORD		10/25/2022	Barclays Bank - CP	95.000	3,357		2,663	0	0	0	0	0	0	2,663	0	693	693	0	
92332V-10-7	VENTYX BIOSCIENCES ORD		03/16/2022	JEFFERIES & COMPANY, INC.	1,000.000	11,175		16,000	19,860	(3,860)	0	0	(3,860)	0	16,000	0	(4,825)	(4,825)	0	
92337F-10-7	VERACYTE ORD		07/15/2022	JEFFERIES & COMPANY, INC.	1,140.000	30,417		45,969	47,253	(1,284)	0	0	(1,284)	0	45,969	0	(15,551)	(15,551)	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(2)	
92539P-10-1	VERVE THERAPEUTICS ORD		03/14/2022	Various	546.000	14,053		10,374	20,595	(10,221)	0	0	(10,221)	0	10,374	0	3,679	3,679	0	
925550-10-5	VIAVI SOLUTIONS ORD		08/16/2022	Various	2,361.000	36,844		31,681	41,695	(10,014)	0	0	(10,014)	0	31,681	0	5,162	5,162	0	
925652-10-9	VICI PPTYS ORD		09/19/2022	Various	7,335.000	242,666		165,750	219,610	(53,860)	0	0	(53,860)	0	165,750	0	76,916	76,916	7,731	

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
926400-10-2	VICTORIA S SECRET ORD		08/31/2022	Various	1,423.000	50,662		94,020	78,920	15,100	0	0	15,100	0	94,020	0	(43,358)	(43,358)	0	
92731L-10-6	VINCERX PHARMA ORD		01/20/2022	CITIGROUP GLOBAL MARKETS INC.	428.000	3,104		10,242	4,280	5,962	0	0	5,962	0	10,242	0	(7,137)	(7,137)	0	
92826C-83-9	VISA CL A ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
92921W-30-0	VUZIX ORD		01/12/2022	BERNSTEIN (SANFORD C) & CO.	272.000	2,220		3,325	2,375	951	0	0	951	0	3,325	0	(1,105)	(1,105)	0	
931142-10-3	WALMART ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		05/04/2022	FRACTIONAL SHARES - ROUNDING	0.897	17		28	0	0	0	0	0	0	28	0	(11)	(11)	0	
949746-10-1	WELLS FARGO ORD		03/18/2022	MERRILL LYNCH & CO	122.000	6,273		4,239	5,868	(1,630)	0	0	(1,630)	0	4,239	0	2,034	2,034	29	
95040Q-10-4	WELLTOWER ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(3)	
95058W-10-0	WENDYS ORD		12/13/2022	Various	2,189.000	48,237		44,773	0	0	0	0	0	0	44,773	0	3,464	3,464	131	
95082P-10-5	WESCO INTL ORD		12/06/2022	Various	504.000	65,862		64,665	43,100	735	0	0	735	0	64,665	0	1,197	1,197	0	
955306-10-5	WEST PHARM SVC ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(2)	
957638-10-9	WESTERN ALLIANCE ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(132)	
960413-10-2	WESTLAKE ORD		09/21/2022	Various	946.000	86,821		91,248	91,999	(750)	0	0	(750)	0	91,248	0	(4,427)	(4,427)	819	
96208T-10-4	WEX ORD		10/17/2022	Various	180.000	28,718		29,823	8,739	3,002	0	0	3,002	0	29,823	0	(1,105)	(1,105)	0	
966387-50-8	WHITING PETROLEUM ORD		07/01/2022	Various	1,256.000	82,406		48,342	81,452	(33,110)	0	0	(33,110)	0	48,342	0	34,064	34,064	613	
96758W-10-1	WIDEOPENWEST ORD		12/13/2022	Various	1,444.000	15,011		29,508	22,209	(889)	0	0	(889)	0	29,508	0	(14,497)	(14,497)	0	
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD		11/11/2022	Stephens Inc.	873.000	40,413		32,327	0	0	0	0	0	0	32,327	0	8,086	8,086	0	
974155-10-3	WINGSTOP ORD		06/28/2022	Various	1,151.000	105,613		196,690	203,025	(6,335)	0	0	(6,335)	0	196,690	0	(91,077)	(91,077)	4,534	
977852-10-2	WOLFSPEED ORD		11/23/2022	Bear Stearns	200.000	18,041		21,405	22,126	(721)	0	0	(721)	0	21,405	0	(3,364)	(3,364)	0	
983134-10-7	WYNN RESORTS ORD		12/09/2022	JEFFERIES & COMPANY, INC.	60.000	5,107		5,100	0	0	0	0	0	0	5,100	0	6	6	0	
98389B-10-0	XCEL ENERGY ORD		02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
983919-10-1	XILINX ORD		02/14/2022	Adjustment	484.000	36,885		36,885	103,523	(66,638)	0	0	(66,638)	0	36,885	0	0	0	179	
984241-10-9	Y MABS THERAPEUTICS ORD		03/14/2022	LIQUIDNET, INC.	1,556.000	13,646		58,486	26,343	32,143	0	0	32,143	0	58,486	0	(44,840)	(44,840)	0	
98585X-10-4	YETI HOLDINGS ORD		12/09/2022	Bear Stearns	229.000	10,316		8,502	0	0	0	0	0	0	8,502	0	1,814	1,814	0	
98943L-10-7	ZENTALIS PHARMACEUTICALS ORD		07/07/2022	Morgan Stanley	168.000	5,278		6,605	3,425	(723)	0	0	(723)	0	6,605	0	(1,328)	(1,328)	0	
98954M-10-1	ZILLOW GROUP CL A ORD		08/15/2022	RAYMOND JAMES/FI	1,099.000	43,332		40,459	0	0	0	0	0	0	40,459	0	2,873	2,873	0	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		03/01/2022	Adjustment	267.000	26,865		26,865	34,248	(7,384)	0	0	(7,384)	0	26,865	0	0	0	64	
989701-10-7	ZIONS BANCORPORATION ORD		10/20/2022	Various	2,351.000	121,251		118,233	148,419	(30,185)	0	0	(30,185)	0	118,233	0	3,018	3,018	2,082	
G1151C-10-1	ACCENTURE CL A ORD	C	02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(1)	
G3922B-10-7	GENPACT ORD	C	01/26/2022	Various	3,225.000	163,758		105,273	171,506	(66,233)	0	0	(66,233)	0	105,273	0	58,485	58,485	0	
G47567-10-5	IHS MARKIT ORD	C	02/28/2022	Adjustment	478.000	24,363		24,363	63,254	(38,890)	0	0	(38,890)	0	24,363	0	0	0	96	
G50871-10-5	JAZZ PHARMACEUTICALS ORD	C	12/08/2022	Various	434.000	66,093		74,759	55,665	19,094	0	0	19,094	0	74,759	0	(8,666)	(8,666)	0	
G5494J-10-3	LINDE ORD	C	02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
G5960L-10-3	MEDTRONIC ORD	C	02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
G637AM-10-2	MYOVANT SCIENCES ORD	C	11/14/2022	Various	1,336.000	31,185		30,086	21,470	8,616	0	0	8,616	0	30,086	0	1,100	1,100	0	
G6518L-10-8	NIELSEN HOLDINGS ORD		10/14/2022	Adjustment	448.000	12,544		12,718	9,274	3,444	0	0	3,444	0	12,718	0	(174)	(174)	81	
G8601N-10-8	SVF INVESTMENT 3 CL A ORD		05/18/2022	Various	8,380.000	82,415		83,997	83,800	197	0	0	197	0	83,997	0	(1,583)	(1,583)	0	
H1467J-10-4	CHUBB ORD	C	02/01/2022	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
L0423Q-10-8	ARRIVAL ORD	C	11/28/2022	Morgan Stanley	13,754.000	4,030		134,590	102,055	32,535	0	0	32,535	0	134,590	0	(130,560)	(130,560)	0	
M98068-10-5	WIX.COM ORD	C	12/20/2022	COWEN AND COMPANY, LLC	199.000	15,918		16,000	0	0	0	0	0	0	16,000	0	(82)	(82)	0	
N70544-10-6	PLAYA HOTELS RESORTS ORD		08/31/2022	Various	15,549.000	120,956		93,413	120,349	(26,937)	0	0	(26,937)	0	93,413	0	27,543	27,543	0	
N71542-10-9	PROQR THERAPEUTICS ORD	C	03/14/2022	Various	4,041.000	7,158		19,869	33,015	(13,146)	0	0	(13,146)	0	19,869	0	(12,711)	(12,711)	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						15,964,574	XXX	16,056,892	17,710,662	(3,293,037)	0	151,535	(3,444,572)	0	16,056,892	0	(92,318)	(92,318)	126,846	XXX
056823-33-9	BAIL GIFF D EAFE AC K		12/29/2022	Adjustment	0.000	150,697		0	0	0	0	0	0	0	0	0	150,697	150,697	0	
464287-65-5	ISHARES:RUSS 2000 ETF		02/24/2022	Various	0.000	0		0	(711)	711	0	0	711	0	0	0	0	0	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
543488-82-9	LOOMIS SAYLES:INV GB N		03/25/2022	Unknown	0.000	9,839		0	0	0	0	0	0	0	0	0	9,839	9,839	0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						160,536	XXX	0	(711)	711	0	0	711	0	0	0	160,536	160,536	0	XXX
464287-65-5	ISHARES:RUSS 2000 ETF		10/17/2022	Various	9,171.000	1,708,315		1,866,183	756,266	953	0	0	953	0	1,866,183	0	(157,868)	(157,868)	2,473	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						1,708,315	XXX	1,866,183	756,266	953	0	0	953	0	1,866,183	0	(157,868)	(157,868)	2,473	XXX
5989999997. Total - Common Stocks - Part 4						17,833,425	XXX	17,923,075	18,466,218	(3,291,374)	0	151,535	(3,442,909)	0	17,923,075	0	(89,650)	(89,650)	129,318	XXX
5989999998. Total - Common Stocks - Part 5						2,812,762	XXX	3,205,275	0	0	0	6,835	(6,835)	0	3,198,440	0	(385,679)	(385,679)	14,528	XXX
5989999999. Total - Common Stocks						20,646,186	XXX	21,128,350	18,466,218	(3,291,374)	0	158,370	(3,449,743)	0	21,121,516	0	(475,329)	(475,329)	143,847	XXX
5999999999. Total - Preferred and Common Stocks						20,646,186	XXX	21,128,350	18,466,218	(3,291,374)	0	158,370	(3,449,743)	0	21,121,516	0	(475,329)	(475,329)	143,847	XXX
6009999999 - Totals						75,863,361	XXX	77,711,521	69,075,181	(3,291,374)	(72,742)	158,370	(3,522,485)	0	77,475,585	0	(1,616,383)	(1,616,383)	909,227	XXX

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Value (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
26884A-BA-0	ERP OPERATING LP		04/07/2022	JEFFERIES & COMPANY, INC.	08/19/2022	Call @ 100.00	250,000	251,830	250,000	251,191	0	(639)	0	(639)	0	0	(1,191)	(1,191)	6,333	3,667
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							250,000	251,830	250,000	251,191	0	(639)	0	(639)	0	0	(1,191)	(1,191)	6,333	3,667
2509999998. Total - Bonds							250,000	251,830	250,000	251,191	0	(639)	0	(639)	0	0	(1,191)	(1,191)	6,333	3,667
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
00166B-10-5	ALX ONCOLOGY HOLDINGS ORD		02/23/2022	RBC Dain Rauscher (US)	03/31/2022	Various	629.000	9,898	10,598	9,898	0	0	0	0	0	0	700	700	0	0
007800-10-5	AEROJET ROCKETDYNE HOLDINGS ORD		01/28/2022	Various	02/03/2022	Various	1,024.000	42,380	38,958	42,380	0	0	0	0	0	0	(3,422)	(3,422)	0	0
024835-10-0	AMERICAN CAMPUS COMM REIT ORD		04/11/2022	SUNTRUST ROBINSON-HUMPHREY	04/28/2022	Warburg Dillon Reed	1,563.000	88,697	101,143	88,697	0	0	0	0	0	0	12,446	12,446	0	0
030506-10-9	AMERICAN WOODMARK ORD		01/10/2022	Various	09/14/2022	Various	265.000	17,095	12,158	17,095	0	0	0	0	0	0	(4,937)	(4,937)	0	0
03064D-10-8	AMERICOLD REALTY ORD		07/28/2022	Various	10/14/2022	Various	4,491.000	138,416	103,789	138,416	0	0	0	0	0	0	(34,627)	(34,627)	1,451	0
03940F-10-3	ARCHAEA ENERGY CL A ORD		04/11/2022	Merrill Lynch	07/11/2022	Various	284.000	6,522	4,681	6,522	0	0	0	0	0	0	(1,841)	(1,841)	0	0
05338G-10-6	AVALARA ORD		01/25/2022	JEFFERIES & COMPANY, INC.	10/19/2022	Various	36.000	3,636	3,298	3,636	0	0	0	0	0	0	(339)	(339)	0	0
05352A-10-0	AVANTOR ORD		04/27/2022	Various	09/20/2022	Various	4,362.000	141,638	95,888	141,638	0	0	0	0	0	0	(45,751)	(45,751)	0	0
05370A-10-8	AVIDITY BIOSCIENCES ORD		07/22/2022	Morgan Stanley	09/21/2022	LIQUIDNET, INC.	150.000	2,708	3,087	2,708	0	0	0	0	0	0	379	379	0	0
05605H-10-0	BWX TECHNOLOGIES ORD		06/13/2022	Various	10/12/2022	Various	873.000	45,994	45,711	45,994	0	0	0	0	0	0	(283)	(283)	160	0
071705-10-7	BAUSCH LOMB ORD	C	05/06/2022	Morgan Stanley	07/15/2022	Morgan Stanley	1,700.000	30,600	26,672	30,600	0	0	0	0	0	0	(3,928)	(3,928)	0	0
100557-10-7	BOSTON BEER CL A ORD		06/09/2022	Various	09/13/2022	Warburg Dillon Reed	46.000	17,050	15,512	17,050	0	0	0	0	0	0	(1,538)	(1,538)	0	0
127097-10-3	COTERRA ENERGY ORD		04/11/2022	COWEN AND COMPANY, LLC	09/26/2022	Various	634.000	18,114	17,705	18,114	0	0	0	0	0	0	(409)	(409)	562	0
14161W-10-5	CARDLYTICS ORD		10/03/2022	Various	11/08/2022	BAYPOINT TRADING LLC	2,084.000	48,225	8,098	48,225	0	0	0	0	0	0	(40,127)	(40,127)	0	0
15912K-10-0	CHANGE HEALTHCARE ORD		06/29/2022	Warburg Dillon Reed	10/04/2022	Various	647.000	15,107	16,330	15,107	0	0	0	0	0	0	1,223	1,223	891	0
15961R-10-5	CHARGEPOINT HOLDINGS CL A ORD		08/17/2022	Various	12/08/2022	Bear Stearns	1,543.000	28,357	16,990	28,357	0	0	0	0	0	0	(11,367)	(11,367)	0	0
16383L-10-6	CHEMOCENTRYX ORD		03/31/2022	Virtu Americas LLC	08/22/2022	Various	109.000	2,756	5,217	2,756	0	0	0	0	0	0	2,461	2,461	0	0
22304C-10-0	COVETRUS ORD		06/29/2022	Warburg Dillon Reed	10/14/2022	Various	975.000	20,203	20,365	20,203	0	0	0	0	0	0	162	162	0	0
227046-10-9	CROCS ORD		01/07/2022	Various	02/04/2022	Various	246.000	31,355	24,348	31,355	0	0	0	0	0	0	(7,008)	(7,008)	0	0
237266-10-1	DARLING INGREDIENTS ORD		05/20/2022	Various	12/08/2022	Various	955.000	71,243	61,238	71,243	0	0	0	0	0	0	(10,005)	(10,005)	0	0
25278X-10-9	DIAMONDBACK ENERGY ORD		05/17/2022	Various	10/05/2022	Various	120.000	16,022	15,285	16,022	0	0	0	0	0	0	(737)	(737)	573	0
25960P-10-9	DOUGLAS EMMETT REIT ORD		07/18/2022	BERNSTEIN (SANFORD C) & CO.	12/07/2022	Various	1,370.000	30,280	21,037	30,280	0	0	0	0	0	0	(9,243)	(9,243)	384	0
29082K-10-5	EMBECTA ORD		04/01/2022	Various	12/16/2022	MERRILL LYNCH & CO	71.000	1,334	2,387	1,334	0	0	0	0	0	0	1,053	1,053	11	0
29261A-10-0	ENCOMPASS HEALTH ORD		06/29/2022	Various	07/01/2022	Unknown	624.000	40,040	40,040	40,040	0	0	0	0	0	0	0	0	0	0
29332G-10-2	ENHABIT ORD		07/01/2022	Various	08/05/2022	RBC Dain Rauscher (US)	1,005.500	27,849	12,815	27,849	0	0	0	0	0	0	(15,034)	(15,034)	0	0
29355A-10-7	ENPHASE ENERGY ORD		03/22/2022	SCOTIA MCLEOD INC	07/28/2022	Various	160.000	30,374	41,690	30,374	0	0	0	0	0	0	11,316	11,316	0	0
29670G-10-2	ESSENTIAL UTILITIES ORD		07/26/2022	Various	08/17/2022	Various	1,998.000	99,332	103,709	99,332	0	0	0	0	0	0	4,377	4,377	856	0
29882P-10-6	EUROPEAN WAX CENTER CL A ORD		08/12/2022	Various	10/21/2022	Various	4,216.000	87,985	74,611	87,985	0	0	0	0	0	0	(13,374)	(13,374)	4,102	0
30257X-10-4	FB FINANCIAL ORD		03/18/2022	Various	04/28/2022	KEEFE BRUYETTE + WOODS INC	1,567.000	72,597	63,610	72,597	0	0	0	0	0	0	(8,987)	(8,987)	0	0
31189P-10-2	FATE THERAPEUTICS ORD		03/31/2022	Warburg Dillon Reed	12/14/2022	BAYPOINT TRADING LLC	142.000	5,740	2,251	5,740	0	0	0	0	0	0	(3,489)	(3,489)	0	0
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		12/14/2022	Various	12/16/2022	Various	1,543.000	94,274	95,447	94,274	0	0	0	0	0	0	1,173	1,173	142	0
36251C-10-3	GMS ORD		10/04/2022	Various	12/09/2022	Various	1,727.000	86,878	86,925	86,878	0	0	0	0	0	0	46	46	0	0
37890U-10-8	GLOBAL BLOOD THERAPEUTICS ORD		06/28/2022	BAYPOINT TRADING LLC	08/29/2022	Bear Stearns	678.000	20,229	45,756	20,229	0	0	0	0	0	0	25,526	25,526	0	0
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD		01/28/2022	Morgan Stanley	11/11/2022	BAIRD, ROBERT W., & COMPANY IN	145.000	2,033	1,296	2,033	0	0	0	0	0	0	(737)	(737)	0	0
462726-10-0	IROBOT ORD		03/24/2022	COWEN AND COMPANY, LLC	09/21/2022	COWEN AND COMPANY, LLC	145.000	9,916	8,452	9,916	0	0	0	0	0	0	(1,464)	(1,464)	0	0
483497-10-3	KALVISTA PHARMACEUTICALS ORD		08/30/2022	Various	10/04/2022	Various	1,337.000	19,577	10,194	19,577	0	0	0	0	0	0	(9,382)	(9,382)	0	0
497266-10-6	KIRBY ORD		10/17/2022	Warburg Dillon Reed	10/25/2022	Warburg Dillon Reed	278.000	18,611	18,742	18,611	0	0	0	0	0	0	131	131	0	0
55910K-10-8	MAGENTA THERAPEUTICS ORD		01/20/2022	BAYPOINT TRADING LLC	03/14/2022	BERNSTEIN (SANFORD C) & CO.	2,031.000	7,855	5,600	7,855	0	0	0	0	0	0	(2,255)	(2,255)	0	0
564563-10-4	MANTECH INTERNATIONAL CL A ORD		04/06/2022	Various	06/09/2022	Various	657.000	55,278	62,160	55,278	0	0	0	0	0	0	6,882	6,882	273	0
565849-10-6	MARATHON OIL ORD		04/11/2022	Various	07/26/2022	Various	1,927.000	44,382	43,702	44,382	0	0	0	0	0	0	(680)	(680)	154	0
57638P-10-4	MASTERBRAND ORD		12/14/2022	Various	12/21/2022	PIPER JAFFRAY	175.000	1,267	1,312	1,267	0	0	0	0	0	0	44	44	0	0
60855R-10-0	MOLINA HEALTHCARE ORD		06/29/2022	Warburg Dillon Reed	09/27/2022	Various	55.000	15,084	18,253	15,084	0	0	0	0	0	0	3,169	3,169	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
640491-10-6	NEOGEN ORD		08/31/2022	Various	09/16/2022	DIRECT TRADING INSTITUTIONAL I	74.551	1,541	1,250	1,541	0	0	0	0	0	0	(290)	(290)	0	0
65290C-10-5	NEXTIER OILFIELD SOLUTIONS ORD		04/11/2022	Merrill Lynch	08/16/2022	Various	885.000	9,146	8,247	9,146	0	0	0	0	0	0	(900)	(900)	0	0
665531-30-7	NORTHERN OIL AND GAS ORD		10/06/2022	SCOTIA MCLEOD INC	10/20/2022	Warburg Dillon Reed	188.000	6,196	6,379	6,196	0	0	0	0	0	0	183	183	0	0
68134L-10-9	OLO CL A ORD		07/13/2022	Various	08/23/2022	Various	5,364.000	68,800	42,998	68,800	0	0	0	0	0	0	(25,802)	(25,802)	0	0
682189-10-5	ON SEMICONDUCTOR ORD		06/03/2022	Various	09/28/2022	Various	3,046.000	179,566	191,774	179,566	0	0	0	0	0	0	12,207	12,207	0	0
68629Y-10-3	ORION OFFICE REIT ORD		07/01/2022	CORPORATE ACTION	07/01/2022	Adjustment	0.000	(46)	0	(46)	0	0	0	0	0	0	46	46	0	0
69349H-10-7	PNM RESOURCES ORD		07/26/2022	Various	10/28/2022	Various	1,629.000	78,299	75,401	78,299	0	0	0	0	0	0	(2,898)	(2,898)	872	0
693656-10-0	PVH ORD		02/03/2022	Various	03/25/2022	Various	460.000	49,182	36,699	49,182	0	0	0	0	0	0	(12,483)	(12,483)	15	0
698813-10-2	PAPA JOHNS INTERNATIONAL ORD		08/15/2022	Various	12/08/2022	Various	1,667.000	157,677	129,777	157,677	0	0	0	0	0	0	(27,900)	(27,900)	942	0
72703H-10-1	PLANET FITNESS CL A ORD		05/06/2022	COWEN AND COMPANY, LLC	09/22/2022	Various	257.000	21,378	15,645	21,378	0	0	0	0	0	0	(5,732)	(5,732)	0	0
72919P-20-2	PLUG POWER ORD		07/29/2022	Various	10/07/2022	Warburg Dillon Reed	2,053.000	44,736	40,733	44,736	0	0	0	0	0	0	(4,003)	(4,003)	0	0
75419T-10-3	RATTLER MIDSTREAM PARTNERS UNT		04/11/2022	Various	05/17/2022	First Boston Corp	1,862.000	22,962	27,576	22,962	0	0	0	0	0	0	4,614	4,614	1,041	0
76029L-10-0	REPAY HOLDINGS CL A ORD		07/05/2022	Various	12/19/2022	Various	2,283.000	31,853	17,152	25,018	0	0	6,835	(6,835)	0	0	(7,866)	(7,866)	0	0
78709Y-10-5	SAIA ORD		01/24/2022	Various	03/16/2022	CITIGROUP GLOBAL MARKETS INC.	173.000	49,054	45,072	49,054	0	0	0	0	0	0	(3,982)	(3,982)	0	0
81282V-10-0	SEAWORLD ENTERTAINMENT ORD		04/26/2022	Various	09/28/2022	Various	587.000	43,045	26,439	43,045	0	0	0	0	0	0	(16,606)	(16,606)	0	0
825690-10-0	SHUTTERSTOCK ORD		04/28/2022	Virtu Americas LLC	08/18/2022	Various	139.000	11,139	8,632	11,139	0	0	0	0	0	0	(2,508)	(2,508)	17	0
83001A-10-2	SIX FLAGS ENTERTAINMENT ORD		03/23/2022	Various	08/15/2022	Various	1,759.000	78,233	39,328	78,233	0	0	0	0	0	0	(38,905)	(38,905)	0	0
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD		05/06/2022	BERNSTEIN (SANFORD C) & CO.	09/13/2022	Various	65.000	5,520	3,942	5,520	0	0	0	0	0	0	(1,579)	(1,579)	55	0
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD		05/27/2022	BAIRD, ROBERT W., & COMPANY IN	11/02/2022	Various	341.000	10,782	8,401	10,782	0	0	0	0	0	0	(2,381)	(2,381)	6	0
87043Q-10-8	SWEETGREEN CL A ORD		10/24/2022	Various	12/21/2022	Various	2,391.000	41,796	22,986	41,796	0	0	0	0	0	0	(18,809)	(18,809)	0	0
87105L-10-4	SWITCH CL A ORD		05/10/2022	Various	12/07/2022	GOLDMAN	2,739.000	82,828	93,712	82,828	0	0	0	0	0	0	10,884	10,884	412	0
87612G-10-1	TARGA RESOURCES ORD		04/11/2022	First Boston Corp	09/26/2022	Various	175.000	13,233	10,801	13,233	0	0	0	0	0	0	(2,431)	(2,431)	89	0
88076W-10-3	TERADATA ORD		08/19/2022	RAYMOND JAMES/FI	09/08/2022	BERNSTEIN (SANFORD C) & CO.	405.000	14,231	12,964	14,231	0	0	0	0	0	0	(1,267)	(1,267)	0	0
88322Q-10-8	TG THERAPEUTICS ORD		06/10/2022	JEFFERIES & COMPANY, INC.	12/08/2022	CANTOR CLEARING SERV	1,436.000	12,753	11,881	12,753	0	0	0	0	0	0	(872)	(872)	0	0
88427A-10-7	THIRD HARMONIC BIO ORD		09/15/2022	Morgan Stanley	12/15/2022	Various	800.000	13,600	6,173	13,600	0	0	0	0	0	0	(7,427)	(7,427)	0	0
90041T-10-8	TURNING POINT THERAPEUTICS ORD		04/14/2022	Morgan Stanley	08/08/2022	Various	309.000	9,348	23,089	9,348	0	0	0	0	0	0	13,741	13,741	0	0
90364P-10-5	UIPATH CL A ORD		06/24/2022	WILLIAMS CAPITAL GROUP LP (THE	10/20/2022	BAYPOINT TRADING LLC	3,208.000	70,339	37,726	70,339	0	0	0	0	0	0	(32,612)	(32,612)	0	0
91734M-10-3	US ECOLOGY ORD		01/28/2022	Various	02/24/2022	Various	2,022.000	61,594	92,688	61,594	0	0	0	0	0	0	31,093	31,093	0	0
922280-10-2	VARONIS SYSTEMS ORD		01/26/2022	JEFFERIES & COMPANY, INC.	10/25/2022	Various	144.000	5,018	4,601	5,018	0	0	0	0	0	0	(417)	(417)	0	0
92337C-10-4	VERASTEM ORD		08/12/2022	CANTOR CLEARING SERV	12/08/2022	JONES TRADING INSTITUTIONAL SERVICES LLC	8,651.000	10,706	3,460	10,706	0	0	0	0	0	0	(7,245)	(7,245)	0	0
925652-10-9	VICI PPTYS ORD		05/03/2022	Various	09/19/2022	Various	2,345.000	70,765	77,580	70,765	0	0	0	0	0	0	6,815	6,815	783	0
926400-10-2	VICTORIA S SECRET ORD		02/16/2022	Various	08/31/2022	Various	1,555.000	89,921	55,362	89,921	0	0	0	0	0	0	(34,559)	(34,559)	0	0
92858V-10-1	VIZIO HOLDING CL A ORD		02/18/2022	Various	05/13/2022	Various	1,996.000	34,572	17,664	34,572	0	0	0	0	0	0	(16,908)	(16,908)	0	0
966387-50-8	WHITING PETROLEUM ORD		04/11/2022	COWEN AND COMPANY, LLC	07/01/2022	Various	241.000	19,231	15,837	19,231	0	0	0	0	0	0	(3,395)	(3,395)	60	0
977852-10-2	WOLFSPEED ORD		09/27/2022	Various	11/23/2022	Bear Stearns	377.000	41,651	34,008	41,651	0	0	0	0	0	0	(7,643)	(7,643)	0	0
98888T-10-7	ZIMVIE ORD		03/01/2022	Various	03/24/2022	INSTINET INVESTMENT SERVICES LIMITED	26.700	803	627	803	0	0	0	0	0	0	(176)	(176)	0	0
G0772R-20-8	BANK NT BUTTERFIELD AND SON ORD	C	07/26/2022	Various	10/25/2022	KEEFE BRUYETTE + WOODS INC	1,535.000	50,984	52,724	50,984	0	0	0	0	0	0	1,740	1,740	675	0
G47567-10-5	IHS MARKIT ORD	C	01/18/2022	GOLDMAN SACHS	02/28/2022	Unknown	20.000	2,385	2,385	2,385	0	0	0	0	0	0	0	0	4	0
G637AM-10-2	MYOVANT SCIENCES ORD	C	04/14/2022	Various	11/14/2022	Various	764.000	8,654	17,834	8,654	0	0	0	0	0	0	9,179	9,179	0	0
G8601N-10-8	SVF INVESTMENT 3 CL A ORD		01/13/2022	COWEN AND COMPANY, LLC	05/18/2022	Various	8,530.000	85,430	83,890	85,430	0	0	0	0	0	0	(1,540)	(1,540)	0	0
L04230-10-8	ARRIVAL ORD	C	03/22/2022	Various	11/28/2022	Morgan Stanley	7,751.000	29,439	2,271	29,439	0	0	0	0	0	0	(27,168)	(27,168)	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								3,205,275	2,812,762	3,198,440	0	0	6,835	(6,835)	0	0	(385,679)	(385,679)	14,528	0
5989999998. Total - Common Stocks								3,205,275	2,812,762	3,198,440	0	0	6,835	(6,835)	0	0	(385,679)	(385,679)	14,528	0
5999999999. Total - Preferred and Common Stocks								3,205,275	2,812,762	3,198,440	0	0	6,835	(6,835)	0	0	(385,679)	(385,679)	14,528	0
6009999999 - Totals								3,457,105	3,062,762	3,449,631	0	(639)	6,835	(7,474)	0	0	(386,869)	(386,869)	20,862	3,667

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
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.		16456	83-1422704	8BI	5,806,045			1.000	100.0
62080@-10-1	MOUNT CARMEL HEALTH PLAN OF NEW YORK, INC.		16723	83-3278543	8BI	23,186,736			1.000	100.0
62080*-10-3	MOUNT CARMEL HEALTH PLAN OF CONNECTICUT, INC		17259	87-3948434	8BI	1,928,280			1.000	100.0
000000-00-0	TRINITY HEALTH PLAN OF MICHIGAN, INC.		16775	84-3836552	8BI	1,500,000			1.000	100.0
1399999. Subtotal - Common Stock - U.S. Health Entity						32,421,061	0	0	XXX	XXX
1899999. Total Common Stocks						32,421,061	0	0	XXX	XXX
1999999 - Totals						32,421,061	0	0	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
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.	MOUNT CARMEL HEALTH PLAN, INC.	0	1.000	100.0
62080@-10-1	MOUNT CARMEL HEALTH PLAN OF NEW YORK, INC.	MOUNT CARMEL HEALTH PLAN, INC.	0	1.000	100.0
62080*-10-3	MOUNT CARMEL HEALTH PLAN OF CONNECTICUT, INC.	MOUNT CARMEL HEALTH PLAN, INC.	0	1.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

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	Foreign	Date Acquired	Name of Vendor	Maturity Date	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	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
UNITED STATES TREASURY			03/14/2022	Nomura	01/15/2023	300,035	0	(738)	0	0	300,000	300,773	2,079	0	1.500	1.189	JJ	2,250	2,445
UNITED STATES TREASURY			12/13/2022	DEUTSCHE BANK ALEX BROWN	06/15/2023	979,375	0	2,250	0	0	1,000,000	977,125	0	0	0.000	4.669	N/A	0	0
UNITED STATES TREASURY			09/01/2022	DEUTSCHE BANK ALEX BROWN	03/02/2023	1,989,133	0	21,914	0	0	2,000,000	1,967,219	0	0	0.000	3.360	N/A	0	0
UNITED STATES TREASURY			09/06/2022	HARRIS NESBITT CORP BONDS	01/03/2023	1,999,656	0	19,946	0	0	2,000,000	1,979,711	0	0	0.000	3.170	N/A	0	0
UNITED STATES TREASURY			10/25/2022	CITADSEC	04/27/2023	1,971,934	0	15,968	0	0	2,000,000	1,955,966	0	0	0.000	4.515	N/A	0	0
UNITED STATES TREASURY			12/15/2022	BMO Capital Markets Corp (Chicago)	11/30/2023	1,438,499	0	2,955	0	0	1,500,000	1,435,544	0	0	0.000	4.644	N/A	0	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,678,633	0	62,295	0	0	8,800,000	8,616,338	2,079	0	XXX	XXX	XXX	2,250	2,445
0109999999. Total - U.S. Government Bonds						8,678,633	0	62,295	0	0	8,800,000	8,616,338	2,079	0	XXX	XXX	XXX	2,250	2,445
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
FEDERAL HOME LOAN BANKS			10/26/2022	DEUTSCHE BANK ALEX BROWN	04/21/2023	246,625	0	2,033	0	0	250,000	244,592	0	0	0.000	4.498	N/A	0	0
FEDERAL HOME LOAN BANKS			09/13/2022	CHASE SECURITIES INC	02/01/2023	249,253	0	2,631	0	0	250,000	246,622	0	0	0.000	3.504	N/A	0	0
FEDERAL FARM CREDIT BANKS FUNDING CORP			10/14/2022	MIZUHO SECURITES FIXED	07/03/2023	342,277	0	3,281	0	0	350,000	338,996	0	0	0.000	4.438	N/A	0	0
FEDERAL HOME LOAN BANKS			12/22/2022	CHASE SECURITIES INC	06/21/2023	244,582	0	313	0	0	250,000	244,268	0	0	0.000	4.667	N/A	0	0
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,082,737	0	8,259	0	0	1,100,000	1,074,478	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						1,082,737	0	8,259	0	0	1,100,000	1,074,478	0	0	XXX	XXX	XXX	0	0
BANK OF AMERICA CORP			01/21/2022	Jane Street	01/11/2023	250,182	0	(6,238)	0	0	250,000	256,420	3,896	0	3.300	0.616	JJ	4,125	321
GOLDMAN SACHS GROUP INC			02/02/2022	GOLDMAN	01/22/2023	250,375	0	(5,985)	0	0	250,000	256,360	4,003	0	3.625	0.982	JJ	4,531	277
UNITEDHEALTH GROUP INC			03/15/2022	Keybank	03/15/2023	250,589	0	(2,301)	0	0	250,000	252,890	2,116	0	2.875	1.698	MS	3,594	40
NORFOLK SOUTHERN CORP			02/15/2022	SALOMON BROTHERS INC	02/15/2023	200,312	0	(2,212)	0	0	200,000	202,524	2,193	0	2.903	1.619	FA	2,903	32
MERCK & CO INC			07/11/2022	MITSUBISHI UFJ SECURITIES	05/18/2023	249,907	0	120	0	0	250,000	249,788	836	0	2.800	2.900	MN	3,500	1,069
TRANSCANADA PIPELINES LTD		C	10/20/2022	TD Securities LLC	10/16/2023	543,070	0	1,639	0	0	550,000	541,431	4,297	0	3.750	5.406	AO	0	458
SOUTHERN COMPANY GAS CAPITAL CORP			11/07/2022	JEFFERIES & COMPANY, INC.	10/01/2023	146,621	0	650	0	0	150,000	145,971	919	0	2.450	5.567	AO	0	388
CHARLES SCHWAB CORP			02/01/2022	Barclays Bank	01/25/2023	250,261	0	(3,646)	0	0	250,000	253,908	2,871	0	2.650	1.039	JJ	3,313	147
JOHN DEERE CAPITAL CORP			02/09/2022	Morgan Stanley	01/06/2023	250,060	0	(3,908)	0	0	250,000	253,968	3,281	0	2.700	0.930	JJ	3,375	656
MORGAN STANLEY			09/15/2022	JEFFERIES & COMPANY, INC.	01/23/2023	199,902	0	464	0	0	200,000	199,438	2,743	0	3.125	3.933	JJ	0	972
STARBUCKS CORP			06/15/2022	Montgomery	03/01/2023	150,086	0	(280)	0	0	150,000	150,366	1,550	0	3.100	2.745	MS	2,325	1,369
MCDONALD'S CORP			06/15/2022	US Bancorp Piper-DTC	04/01/2023	150,090	0	(191)	0	0	150,000	150,281	1,256	0	3.350	3.104	AO	2,513	1,061
AMERICAN HONDA FINANCE CORP			02/09/2022	SALOMON BROTHERS INC	01/10/2023	200,049	0	(1,789)	0	0	200,000	201,838	1,948	0	2.050	1.037	JJ	2,050	353
GEORGIA POWER CO			08/24/2022	SALOMON BROTHERS INC	07/30/2023	98,994	0	598	0	0	100,000	98,396	881	0	2.100	3.875	JJ	0	152
FIFTH THIRD BANK NA (OHIO)			02/03/2022	FIRST UNION CAPITAL	01/30/2023	250,162	0	(1,853)	0	0	250,000	252,015	1,888	0	1.800	0.972	JJ	2,250	88
TRUIST BANK			10/05/2022	BONY CAPITAL MARKETS INC.	03/09/2023	248,699	0	1,669	0	0	250,000	247,030	972	0	1.250	4.108	MS	0	243
NEXTERA ENERGY CAPITAL HOLDINGS INC			10/13/2022	Various	03/01/2023	248,530	0	2,310	0	0	250,000	246,220	542	0	0.650	4.324	MS	325	441
PIONEER NATURAL RESOURCES CO			06/24/2022	Morgan Stanley	05/15/2023	148,395	0	2,189	0	0	150,000	146,207	105	0	0.550	3.491	MN	413	99
OGE ENERGY CORP			11/07/2022	MIZUHO SECURITIES USA INC.	05/26/2023	245,475	0	1,650	0	0	250,000	243,825	171	0	0.703	5.342	MN	879	796
NVIDIA CORP			11/07/2022	CHASE SECURITIES INC	06/15/2023	244,894	0	1,637	0	0	250,000	243,258	34	0	0.309	4.925	JD	386	309
ROCKWELL AUTOMATION INC			09/15/2022	Montgomery	08/15/2023	195,481	0	2,025	0	0	200,000	193,456	264	0	0.350	4.066	FA	0	66
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP			09/15/2022	RBC Dain Rauscher (US)	08/07/2023	249,909	0	42	0	0	250,000	249,868	1,656	0	4.337	4.432	FMAN	1,916	783
Ciesco, LLC			10/24/2022	CITIGROUP GLOBAL MARKETS INC.	02/07/2023	248,805	0	2,228	0	0	250,000	246,577	0	0	0.000	4.737	N/A	0	0
Pricoa Short Term Funding, LLC			08/05/2022	GOLDMAN	03/06/2023	248,622	0	3,208	0	0	250,000	245,415	0	0	0.000	3.153	N/A	0	0
National Securities Clearing Corporation			08/23/2022	FIRST UNION CAPITAL	02/06/2023	249,233	0	2,770	0	0	250,000	246,463	0	0	0.000	3.114	N/A	0	0
MetLife Short Term Funding LLC			08/22/2022	GOLDMAN	03/17/2023	248,307	0	2,979	0	0	250,000	245,328	0	0	0.000	3.308	N/A	0	0
Honeywell International Inc.			09/07/2022	GOLDMAN	01/09/2023	249,829	0	2,473	0	0	250,000	247,356	0	0	0.000	3.110	N/A	0	0
Johnson & Johnson			09/28/2022	GOLDMAN	03/14/2023	248,140	0	2,454	0	0	250,000	245,686	0	0	0.000	3.788	N/A	0	0
The Procter & Gamble Company			10/05/2022	GOLDMAN	01/04/2023	249,925	0	2,200	0	0	250,000	247,725	0	0	0.000	3.649	N/A	0	0
Intel Corporation			10/25/2022	Barclays Bank	01/24/2023	249,345	0	1,936	0	0	250,000	247,409	0	0	0.000	4.164	N/A	0	0
Intel Corporation			11/03/2022	FIRST UNION CAPITAL	02/02/2023	249,062	0	1,729	0	0	250,000	247,333	0	0	0.000	4.288	N/A	0	0

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
Amazon.com, Inc.			11/18/2022	CHASE SECURITIES INC	04/06/2023	247,097	0	1,344	0	0	250,000	245,753	0	0	0.000	4.487	N/A	0	0
CAFCO LLC			11/07/2022	First Boston Corp	03/10/2023	247,733	0	1,833	0	0	250,000	245,900	0	0	0.000	4.899	N/A	0	0
PACCAR Financial Corp.			11/14/2022	Barclays Bank	02/14/2023	248,717	0	1,400	0	0	250,000	247,317	0	0	0.000	4.268	N/A	0	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,006,861	0	13,146	0	0	8,050,000	7,993,716	38,422	0	XXX	XXX	XXX	38,397	10,120
Fairway Finance Corp.			11/08/2022	FIRST UNION CAPITAL	02/13/2023	248,656	0	1,688	0	0	250,000	246,969	0	0	0.000	4.563	N/A	0	0
Victory Receivables Corporation			09/29/2022	First Boston Corp	01/09/2023	249,778	0	2,611	0	0	250,000	247,167	0	0	0.000	4.042	N/A	0	0
Collateralized Commercial Paper V Co. LLC			10/06/2022	CHASE SECURITIES INC	03/06/2023	248,133	0	2,538	0	0	250,000	245,596	0	0	0.000	4.261	N/A	0	0
Liberty Street Funding LLC			10/19/2022	Montgomery	02/02/2023	298,787	0	2,806	0	0	300,000	295,981	0	0	0.000	4.612	N/A	0	0
Old Line Funding, LLC		C	11/10/2022	GOLDMAN	05/02/2023	245,925	0	1,751	0	0	250,000	244,173	0	0	0.000	4.950	N/A	0	0
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,291,279	0	11,393	0	0	1,300,000	1,279,885	0	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						9,298,140	0	24,539	0	0	9,350,000	9,273,601	38,422	0	XXX	XXX	XXX	38,397	10,120
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						17,768,231	0	83,700	0	0	17,950,000	17,684,531	40,501	0	XXX	XXX	XXX	40,647	12,565
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						1,291,279	0	11,393	0	0	1,300,000	1,279,885	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						19,059,510	0	95,093	0	0	19,250,000	18,964,417	40,501	0	XXX	XXX	XXX	40,647	12,565
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						19,059,510	0	95,093	0	0	XXX	18,964,417	40,501	0	XXX	XXX	XXX	40,647	12,565

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 9,761,370	1B ..$ 0	1C ..$ 741,329	1D ..$ 1,294,218	1E ..$ 2,690,357	1F ..$ 2,190,451	1G ..$ 450,212
1B	2A ...$ 1,931,573	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Northern Trust		0.000	0	0	460,697	XXX.
Northern Trust Company		0.000	0	0	2,239,545	XXX.
PNC Bank					(1,056,123)	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	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	1,644,120	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	0	0	1,644,120	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	1,644,120	XXX

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

1. January	21,286,357	4. April	2,359,928	7. July	10,978,239	10. October	323,020
2. February	10,846,999	5. May	3,275,869	8. August	1,472,892	11. November	2,008,026
3. March	4,829,655	6. June	9,106,311	9. September	1,585,885	12. December	2,700,243

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
	FEDERAL HOME LOAN BANKS		12/16/2022	0.000	03/03/2023	397,015	0	779
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						397,015	0	779
0909999999. Total - U.S. Special Revenues Bonds						397,015	0	779
	Caterpillar Financial Services Corporati		12/01/2022	0.000	01/04/2023	249,918	0	850
	Koch Industries, Inc.		12/15/2022	0.000	01/18/2023	498,997	0	1,003
	MetLife Short Term Funding LLC		11/25/2022	0.000	02/14/2023	248,671	0	1,118
	National Securities Clearing Corporation		11/04/2022	0.000	01/27/2023	249,242	0	1,692
	PACCAR Financial Corp.		11/25/2022	0.000	01/03/2023	249,944	0	1,038
	The Procter & Gamble Company		11/03/2022	0.000	01/17/2023	249,550	0	1,633
	Regency Markets No 1 LLC		12/19/2022	0.000	01/20/2023	249,422	0	365
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,995,742	0	7,699
	Collateralized Commercial Paper V Co. LL		11/30/2022	0.000	01/12/2023	249,679	0	904
	Fairway Finance Corp.		12/13/2022	0.000	01/18/2023	249,504	0	554
	Gotham Funding Corporation		11/22/2022	0.000	02/13/2023	248,626	0	1,278
	Liberty Street Funding LLC		12/20/2022	0.000	02/07/2023	248,887	0	361
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						996,697	0	3,097
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,992,439	0	10,796
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						2,392,757	0	8,478
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						996,697	0	3,097
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						3,389,454	0	11,575
	REPURCHASE AGREEMENT		12/31/2022		01/01/2023	60,460,034	0	6,547
8109999999. Subtotal - Sweep Accounts						60,460,034	0	6,547
316175-50-4	FIDELITY IMM:TRS I		04/01/2020	4.140		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						0	0	0
665278-40-4	NORTHERN INST:US GVT SHS		12/30/2022	3.800		1,245,707	0	559
665278-40-4	NORTHERN INST:US GVT SHS	SD	12/09/2022	3.800		489,627	0	306
8309999999. Subtotal - All Other Money Market Mutual Funds						1,735,334	0	865
8609999999 - Total Cash Equivalents						65,584,823	0	18,987

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 397,015	1B ..$ 0	1C ..$ 248,671	1D ..$ 1,496,354	1E ..$ 1,247,414	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	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			0	0	0	0
23.	Michigan MI			0	0	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			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	0	BENEFIT OF ALL POLICYHOLDERS	489,627	489,627	0	0
37.	Oklahoma OK			0	0	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			0	0	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	489,627	489,627	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