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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

CENTRAL MUTUAL INSURANCE COMPANY

NAIC Group Code 0036 (Current Period), 0036 (Prior Period) NAIC Company Code 20230 Employer's ID Number 34-4202560

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

Country of Domicile United States of America

Incorporated/Organized 04/17/1876 Commenced Business 10/02/1876

Statutory Home Office 800 SOUTH WASHINGTON STREET (Street and Number), VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code)

Main Administrative Office 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Mail Address P.O. BOX 351 (Street and Number or P.O. Box), VAN WERT, OH, US 45891-0351 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 800 SOUTH WASHINGTON STREET (Street and Number)

VAN WERT, OH, US 45891-2357 (City or Town, State, Country and Zip Code) (419)238-1010 (Area Code) (Telephone Number)

Internet Web Site Address WWW.CENTRAL-INSURANCE.COM

Statutory Statement Contact AMY RENEE DOUGAL (Name) (419)238-5551-2176 (Area Code)(Telephone Number)(Extension)

ADOUGAL@CENTRAL-INSURANCE.COM (E-Mail Address) (419)238-7626 (Fax Number)

OFFICERS

Name	Title
EVAN PENNINGTON PURMORT	PRESIDENT
CYNTHIA MARIE HURLESS	CHIEF OPERATING OFFICER
AMY RENEE DOUGAL	TREASURER

OTHERS

JAMES RAYMOND BARTO, VICE PRESIDENT
PAUL JOSEPH EDWARDS, VICE PRESIDENT
MATTHEW PAUL KORTE, CHIEF TECHNOLOGY OFFICER
TIMOTHY LEE RAUCH, VICE PRESIDENT
MATTHEW LANE ZOLLNER, VICE PRESIDENT
ROBERT JOSEPH COLEMAN, VICE PRESIDENT
ANGELA MARIE GIBSON, VICE PRESIDENT
DAVID THOMAS LEE, VICE PRESIDENT
JESSICA MARIE SEYMOUR, VICE PRESIDENT
BRANDON LAWRENCE CORUM, VICE PRESIDENT
TRINTIN CHAD GLENN, CHIEF ACTUARY
JOCELYN LEIGH PFEIFER, SR VICE PRESIDENT
JENA LEE WIERWILLE, VICE PRESIDENT

DIRECTORS OR TRUSTEES

EDWARD RAY BUHL
THOMAS B KEARNEY
EVAN PENNINGTON PURMORT
RICHARD STAROPOLI #
JOSIE LEE COVINGTON II
EDWARD JOSEPH NOONAN
FRANCIS WALWORTH PURMORT III
DENNIS DALE STRIPE
CYNTHIA MARIE HURLESS
JOCELYN LEIGH PFEIFER
ROMEL GARRY SALAM
DAVID CARTER WARD

State of Ohio
County of Van Wert 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.

(Signature)	(Signature)	(Signature)
EVAN PENNINGTON PURMORT	CYNTHIA MARIE HURLESS	AMY RENEE DOUGAL
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
PRESIDENT	CHIEF OPERATING OFFICER	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me this 10th day of October, 2023

a. Is this an original filing? Yes[X] No[ ]
b. If no: 1. State the amendment number
2. Date filed 11/10/2023
3. Number of pages attached

(Notary Public Signature)

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,057,257,648		1,057,257,648	1,095,908,823
2. Stocks:				
2.1 Preferred stocks	1,685,344		1,685,344	1,577,106
2.2 Common stocks	533,622,451	2,522,989	531,099,463	528,671,724
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	35,799,771	2,182,877	33,616,894	34,568,431
4.2 Properties held for the production of income (less $.....0 encumbrances)	455,154	455,154		
4.3 Properties held for sale (less $.....0 encumbrances)				
5. Cash ($.....21,983,730), cash equivalents ($.....2,306,355) and short-term investments ($.....0)	24,290,084		24,290,084	41,268,014
6. Contract loans (including $.....0 premium notes)				
7. Derivatives				
8. Other invested assets	62,283,043		62,283,043	32,514,160
9. Receivables for securities	315,000		315,000	
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,715,708,495	5,161,020	1,710,547,475	1,734,508,259
13. Title plants less $.....0 charged off (for Title insurers only)				
14. Investment income due and accrued	9,543,632		9,543,632	9,235,100
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	30,819,499	861,326	29,958,173	36,571,661
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....659,928 earned but unbilled premiums)	220,514,476	79,509	220,434,967	179,455,821
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,877,518		2,877,518	13,334,623
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	7,662,944		7,662,944	
18.2 Net deferred tax asset	46,184,889	18,706,897	27,477,992	23,667,281
19. Guaranty funds receivable or on deposit	431,488		431,488	434,031
20. Electronic data processing equipment and software	58,011,421	57,897,041	114,380	122,719
21. Furniture and equipment, including health care delivery assets ($.....0)	2,522,496	2,522,496		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	2,274,259		2,274,259	
24. Health care ($.....0) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	15,059,782	10,597,127	4,462,655	4,495,904
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,111,610,900	95,825,415	2,015,785,485	2,001,825,398
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. TOTAL (Lines 26 and 27)	2,111,610,900	95,825,415	2,015,785,485	2,001,825,398
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. EQUITIES & DEPOSITS IN POOLS & ASSOCIATIONS	4,352,386		4,352,386	4,388,448
2502. PREPAID LICENSE FEES	5,500		5,500	5,500
2503. IDAHO INTERMOUNTAIN CLAIMS	104,769		104,769	101,956
2598. Summary of remaining write-ins for Line 25 from overflow page	10,597,127	10,597,127		
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	15,059,782	10,597,127	4,462,655	4,495,904

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $.....99,229,707)	387,715,043	405,389,253
2.	Reinsurance payable on paid losses and loss adjustment expenses		
3.	Loss adjustment expenses	138,931,112	141,642,640
4.	Commissions payable, contingent commissions and other similar charges	21,900,555	24,611,269
5.	Other expenses (excluding taxes, licenses and fees)	12,825,571	12,327,754
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	5,194,220	5,923,166
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))		1,446,952
7.2	Net deferred tax liability		
8.	Borrowed money $.....0 and interest thereon $.....0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....81,956,876 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	386,007,285	338,559,191
10.	Advance premium	6,023,371	5,247,747
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	736,583	454,258
12.	Ceded reinsurance premiums payable (net of ceding commissions)	(6,793,611)	5,410,314
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	6,419,341	6,315,028
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $.....0 certified)	112,000	112,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		393,522
20.	Derivatives		
21.	Payable for securities		
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	24,397,376	21,502,307
26.	TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25)	983,468,846	969,335,401
27.	Protected cell liabilities		
28.	TOTAL liabilities (Lines 26 and 27)	983,468,846	969,335,401
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other-than-special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	1,032,316,639	1,032,490,000
36.	Less treasury stock, at cost:		
	36.1 .....0 shares common (value included in Line 30 $.....0)		
	36.2 .....0 shares preferred (value included in Line 31 $.....0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,032,316,639	1,032,490,000
38.	TOTALS (Page 2, Line 28, Col. 3)	2,015,785,485	2,001,825,401
DETAILS OF WRITE-INS			
2501.	Non-Qualified Pension	20,985,071	18,419,291
2502.	Reserve for Investment Expenses	390,000	390,000
2503.	Reserve for Escheats	1,724,932	1,797,603
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,297,373	895,413
2599.	TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	24,397,376	21,502,307
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned			
	1.1 Direct (written $.....636,165,049)	588,903,072	544,814,591	732,691,873
	1.2 Assumed (written $.....79,560,334)	69,491,271	59,829,850	81,194,846
	1.3 Ceded (written $.....166,414,703)	156,269,499	136,368,289	183,319,192
	1.4 Net (written $.....549,310,680)	502,124,844	468,276,151	630,567,528
DEDUCTIONS:				
2.	Losses incurred (current accident year $.....8,711,732)			
	2.1 Direct	350,684,053	310,776,766	408,194,929
	2.2 Assumed	33,443,410	28,863,226	39,070,275
	2.3 Ceded	80,901,154	72,373,965	99,261,770
	2.4 Net	303,226,309	267,266,027	348,003,434
3.	Loss adjustment expenses incurred	37,419,199	39,142,215	48,703,114
4.	Other underwriting expenses incurred	188,044,542	167,334,555	221,551,030
5.	Aggregate write-ins for underwriting deductions			
6.	TOTAL underwriting deductions (Lines 2 through 5)	528,690,049	473,742,796	618,257,578
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(26,565,205)	(5,466,645)	12,309,950
	INVESTMENT INCOME			
9.	Net investment income earned	34,235,906	28,928,730	40,062,689
10.	Net realized capital gains (losses) less capital gains tax of $.....2,968,260	11,166,312	25,678,181	26,258,816
11.	Net investment gain (loss) (Lines 9 + 10)	45,402,218	54,606,911	66,321,505
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....500,391)	(500,391)	(295,609)	(428,160)
13.	Finance and service charges not included in premiums	931,860	950,355	1,256,381
14.	Aggregate write-ins for miscellaneous income	459,479	431,744	553,729
15.	TOTAL other income (Lines 12 through 14)	890,948	1,086,490	1,381,950
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	19,727,960	50,226,757	80,013,405
17.	Dividends to policyholders	685,177	425,025	453,553
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	19,042,783	49,801,732	79,559,852
19.	Federal and foreign income taxes incurred	791,803	6,593,304	5,705,977
20.	Net income (Line 18 minus Line 19) (to Line 22)	18,250,980	43,208,428	73,853,875
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	1,032,490,000	1,004,413,577	1,004,413,577
22.	Net income (from Line 20)	18,250,980	43,208,428	73,853,875
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....(2,507,976)	(9,434,767)	(82,844,696)	(55,418,874)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	9,722,711	2,555,210	(8,264,462)
27.	Change in nonadmitted assets	(17,273,454)	(32,075,055)	(28,072,232)
28.	Change in provision for reinsurance			(38,000)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from Protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(1,438,832)	11,990,561	46,016,117
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(173,362)	(57,165,551)	28,076,423
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,032,316,639	947,248,026	1,032,490,000
DETAILS OF WRITE-INS				
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	Miscellaneous Income	459,479	431,744	553,729
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	459,479	431,744	553,729
3701.	Gains and Losses in Surplus (SSAP's 92 & 102)	(1,114,448)	11,990,561	46,015,896
3702.	Surplus Adjustments Relatied to Prior Period	(324,384)		
3703.	Prior Year Surplus Adjustment			221
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	(1,438,832)	11,990,561	46,016,117

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	502,237,456	464,565,376	634,704,394
2.	Net investment income	35,532,350	29,155,712	40,451,127
3.	Miscellaneous income	890,948	1,086,489	1,381,950
4.	TOTAL (Lines 1 to 3)	538,660,754	494,807,578	676,537,471
5.	Benefit and loss related payments	310,471,338	262,490,486	356,228,129
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	229,895,794	204,004,402	264,396,582
8.	Dividends paid to policyholders	402,852	172,425	277,749
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	12,869,959	11,244,864	9,606,929
10.	TOTAL (Lines 5 through 9)	553,639,943	477,912,177	630,509,390
11.	Net cash from operations (Line 4 minus Line 10)	(14,979,189)	16,895,400	46,028,080
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	95,419,246	63,910,102	99,718,566
	12.2 Stocks	321,951,567	244,968,923	311,945,567
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds		(4,242,055)	(5,788,373)
	12.8 TOTAL investment proceeds (Lines 12.1 to 12.7)	417,370,813	304,636,970	405,875,761
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	90,364,388	154,821,752	183,514,094
	13.2 Stocks	319,514,872	262,520,506	332,115,178
	13.3 Mortgage loans			
	13.4 Real estate	1,869,964	495,704	433,392
	13.5 Other invested assets			
	13.6 Miscellaneous applications	315,000	500,000	(250,000)
	13.7 TOTAL investments acquired (Lines 13.1 to 13.6)	412,064,224	418,337,961	515,812,666
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	5,306,589	(113,700,991)	(109,936,905)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(7,305,332)	(11,581,954)	(13,369,300)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(7,305,332)	(11,581,954)	(13,369,300)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(16,977,932)	(108,387,546)	(77,278,125)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	41,268,014	118,546,139	118,546,139
	19.2 End of period (Line 18 plus Line 19.1)	24,290,082	10,158,594	41,268,014

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001				

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Central Mutual Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining solvency under the Ohio Insurance Law. The *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices.

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	18,250,980	73,853,875
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				0	0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	18,250,980	73,853,875
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	1,032,316,639	1,032,490,000
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
				0	0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				0	0
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	1,032,316,639	1,032,490,000

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the amounts reported in these financial statements and notes. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports received from ceding companies for reinsurance.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

Real estate investments are classified in the balance sheet as properties occupied by the company, properties held for the production of income and properties held for sale. Properties occupied by the company and properties held for the production of income are carried at depreciated cost less encumbrances. Properties held for sale are carried at the lower of depreciated cost or fair value less estimated cost to sell. This value would also be reduced by any encumbrance balance. The fair values of properties held for the production of income and held for sale are based upon quoted market prices, if available. If quoted market prices are unavailable, fair values are based upon market appraisals performed every five years using certified valuation techniques. Fair values for these properties will be immediately determined whenever circumstances indicate that carrying amounts may not be recoverable. Fair values of properties occupied by the company will be measured only if circumstances indicate that the financial condition of the Company is in question.

In addition, Central Mutual Insurance Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost.

(2) Bonds, mandatory convertible securities, and SVO-Identified investments identified in SSAP No. 26R are stated at amortized cost using the interest method.

(3) Common stocks are stated at market value except investments in stocks of uncombined subsidiaries and affiliates in which Central Mutual Insurance Company has an interest of 20% or more are carried on the equity basis.

(4) Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32.

(5) Central Mutual Insurance Company holds no mortgage loans on real estate.

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair

Notes to Financial Statements

value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.

(7) Central Mutual Insurance Company owns 100% of the common stock of All America Insurance Company, a property and casualty insurance company. Central Mutual Insurance Company owns 100% of Security Central, a holding company. Stocks held in all subsidiaries are carried at their Admitted Asset Equivalent.

(8) Central Mutual Insurance Company has minor ownership interest in a partnership and limited liability company. The company carries this interest based upon the underlying audited GAAP equity of the investee.

(9) The Company does not own any derivatives.

(10) The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts - Premiums.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior period.

(13) N/A – The Company has no pharmaceutical rebate receivables.

D. Going Concern

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors – No change.

3. Business Combinations and Goodwill – No change.

4. Discontinued Operations – No change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans – No change.

B. Debt Restructuring – No change.

C. Reverse Mortgages – No change.

D. Loan-Backed Securities

(1) The Company uses Clearwater Analytics for investments reporting. For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors' models.

(2) Securities with a recognized other-than-temporary impairment – N/A, NONE

(3) Securities by CUSIP with an other-than-temporary impairment – N/A, NONE

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

Description	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	1,889,638.77
2. 12 Months or Longer	16,554,561.07
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	38,426,942.57
2. 12 Months or Longer	195,323,923.93

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – NONE

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A

Notes to Financial Statements

H. Repurchase Agreements Accounted for as a Sale – N/A

I. Reverse Repurchase Agreements Accounted for as a Sale – N/A

J. Write-downs for Impairments of Real Estate, Real Estate Sales, Retail Land Sales Operations and Real Estate with Participating Mortgage Loan Features – Not Applicable, None.

K. Low Income Housing Tax Credits – Not Applicable, None.

L. Restricted Assets – No change.

M. Working Capital Finance Investments – NONE

N. Offsetting and Netting of Assets and Liabilities – NONE

O. 5GI Securities – Not Applicable, None.

P. Short Sales – Not Applicable, None.

Q. Prepayment Penalty and Acceleration Fees – Not Applicable, None.

R. Reporting Entity's Share of Cash Pool by Asset type – No change.

6. Joint Ventures, Partnerships and Limited Liability Companies – No change.

7. Investment Income – No change.

8. Derivative Instruments – No change.
A. Derivatives under SSAP No. 86—Derivatives – N/A, None.
B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees – N/A, None.

9. Income Taxes – The reporting entity has determined that they do not expect to be liable for CAMT in 2023.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties – No change.

11. Debt – No change.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(4) Components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No 11	
	Description	September 30, 2023	Prior Year End	September 30, 2023	2022	September 30, 2023	Prior Year End
a.	Service cost	6,903,580	11,335,386	1,324,840	966,818	0	0
b.	Interest cost	8,989,400	7,416,007	3,261,501	1,602,306	0	0
c.	Expected return on plan assets	(12,160,554)	(15,105,399)	(969,307)	(1,154,338)	0	0
d.	Transition asset or obligation	0	0	0	0	0	0
e.	Gains and losses	0	1,566,867	0	726,310	0	0
f.	Prior service cost or credit	0	0	(2,305,767)	(2,305,767)	0	0
g.	Gain or loss recognized due to a settlement or curtailment	0	0	0	0	0	0
h.	Total net periodic benefit cost	3,732,426	5,212,861	1,311,267	(164,671)	0	0

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations – No change.

14. Liabilities, Contingencies and Assessments – No change.

15. Leases – No change.

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk – No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities – No change.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans – No change.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators – No change.

Notes to Financial Statements

20. Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

The Company has categorized its assets and liabilities that are reported on the balance sheet at fair value into the three-level fair value framework as described below. The framework for determining fair value is based on a hierarchy that prioritizes the inputs and valuation techniques used to measure fair value.

Fair values determined by Level 1 inputs use quoted prices in active markets for identical assets that the Company has the ability to access.

Fair values determined by Level 2 inputs use other inputs that are observable, either directly or indirectly. These Level 2 inputs include quoted prices for similar assets in active markets and other inputs, such as interest rates and yield curves that are observable at commonly quoted intervals.

Level 3 inputs are unobservable inputs, including inputs that are available in situations where there is little, if any, market activity for the related asset.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
PREFERRED STOCK	1,685,344	0	0	0	1,685,344
COMMON STOCK	346,174,313	0	187,448,138	0	533,622,451
BONDS	943,378,467	0	0	0	943,378,467
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
Total assets at fair value / NAV	1,291,238,124	0	187,448,138	0	1,478,686,261
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	0	0	0	0	0
	0	0	0	0	0
Total liabilities at fair value	0	0	0	0	0

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance For Current Quarter End
a. Assets										
EQUITY SECURITIES	187,114,186	0	0		333,952	0	0	0	0	187,448,138
	0	0	0	0	0	0	0	0	0	0
Total Assets	187,114,186	0	0	0	333,952	0	0	0	0	187,448,138
b. Liabilities										
Total Liabilities	0	0	0	0	0	0	0	0	0	0

21. Other Items – No change.

22. Events Subsequent – No change.

23. Reinsurance – No change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

F. Risk-Sharing Provisions of the Affordable Care Act (ACA) – No change.

25. Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2022 were $535.5 million. As of September 30, 2023, $172.5 million has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $347.1 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Commercial Auto, Commercial Property, Workers Compensation and Personal Auto lines of insurance. Therefore, there has been a $15.9 million favorable prior-year development since December 31, 2022 to September 30, 2023. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this decrease, the Company experienced $0.0 million of prior year claim development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

There were no changes in the methodologies and assumptions used in calculating the liability for unpaid losses and loss adjusting expenses for the most recent reporting period.

26. Intercompany Pooling Arrangements – No change.

27. Structured Settlements – No change.

28. Health Care Receivables – No change.

29. Participating Policies – No change.

30. Premium Deficiency Reserves – No change.

Notes to Financial Statements

31. **High Deductibles** – No change.

32. **Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses** – No change.

33. **Asbestos/Environmental Reserves** – No change.

34. **Subscriber Savings Accounts** – No change.

35. **Multiple Peril Crop Insurance** – No change.

36. **Financial Guaranty Insurance** – No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes[ ] No[X]
1.2 If yes, has the report been filed with the domiciliary state? Yes[ ] No[ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[ ] No[X]
2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[X] No[ ]
If yes, complete Schedule Y, Parts 1 and 1A.
3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes[ ] No[X]
3.3 If the response to 3.2 is yes, provide a brief description of those changes:
3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[ ] No[X]
3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes[ ] No[X]
4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes[ ] No[ ] N/A[X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021
6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021
6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/07/2022
6.4 By what department or departments?
OHIO DEPARTMENT OF INSURANCE
6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes[ ] No[ ] N/A[X]
6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[X] No[ ] N/A[ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes[ ] No[X]
7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes[ ] No[X]
8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes[ ] No[X]
8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes[X] No[ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.
9.11 If the response to 9.1 is No, please explain:
9.2 Has the code of ethics for senior managers been amended? Yes[ ] No[X]
9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes[ ] No[X]
9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[X] No[ ]
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 2,274,259

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes[ ] No[X]
11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 17,607,645

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes[X] No[ ]
14.2 If yes, please complete the following:

GENERAL INTERROGATORIES (Continued)

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds		
14.22	Preferred Stock		
14.23	Common Stock	185,097,137	187,448,139
14.24	Short-Term Investments		
14.25	Mortgages Loans on Real Estate		
14.26	All Other		
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	185,097,137	187,448,139
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above		

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes[ ] No[X]
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[ ] No[ ] N/A[X]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
16.3 Total payable for securities lending reported on the liability page $ 0

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes[X] No[ ]
17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JP MORGAN CHASE BANK	4 CHASE METROTECH CENTER FLOOR 6, BROOKLYN, NY 11245

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes[ ] No[X]
17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management - Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
GOLDMAN SACHS ASSET MANAGEMENT, LP	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes[X] No[ ]
17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes[X] No[ ]
17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
177038	GOLDMAN SACHS ASSET MANAGEMENT, LP	CF5M58QA35CFPUX70H17	SEC	NO

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes[X] No[ ]
18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes[ ] No[X]

GENERAL INTERROGATORIES (Continued)

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes[ ] No[X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes[ ] No[X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes[ ] No[ ] N/A[X]
   If yes, attach an explanation.

2 . Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes[ ] No[X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes[ ] No[X]
3.2 If yes, give full and complete information thereto

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes[ ] No[X]
4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
04.2999 Total										

5. Operating Percentages:
   5.1 A&H loss percent 0.000%
   5.2 A&H cost containment percent 0.000%
   5.3 A&H expense percent excluding cost containment expenses 0.000%

6.1 Do you act as a custodian for health savings accounts? Yes[ ] No[X]
6.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0
6.3 Do you act as an administrator for health savings accounts? Yes[ ] No[X]
6.4 If yes, please provide the balance of the funds administered as of the reporting date. $ 0

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes[X] No[ ]
7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes[ ] No[X]

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
Affiliates						
00000	AA-3190875	Hiscox Ins Co (Bermuda) Ltd	BMU	Unauthorized		
00000	AA-1127301	Lloyd's Syndicate Number 1301	GBR	Authorized		
11551	35-2293075	ENDURANCE ASSUR CORP	DE	Authorized		
60243	06-1505574	AMERICAN INDEPENDENT NTWRK INS CO NY	NY	Authorized		
00000	AA-1128121	Lloyd's Syndicate Number 2121	GBR	Authorized		
00000	AA-1129000	Lloyd's Syndicate Number 3000	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, etc.	Active Status (a)	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1. Alabama (AL)	L						
2. Alaska (AK)	N						
3. Arizona (AZ)	L	25,721,694	24,099,809	13,473,391	8,029,140	21,873,019	21,329,297
4. Arkansas (AR)	L						
5. California (CA)	L	(1)		2,006	300,109	741,605	1,208,252
6. Colorado (CO)	L	11,274,924	9,965,429	7,871,453	4,233,591	7,406,254	7,346,915
7. Connecticut (CT)	L	35,510,019	32,314,191	18,078,019	14,204,463	32,322,432	34,107,724
8. Delaware (DE)	L						
9. District of Columbia (DC)	L						
10. Florida (FL)	N			6,886	14,101	515,222	560,945
11. Georgia (GA)	L	83,890,192	74,394,201	54,000,413	40,539,013	54,624,668	59,767,963
12. Hawaii (HI)	N						
13. Idaho (ID)	L	7,238,821	5,540,355	3,778,149	2,434,781	4,566,722	2,851,471
14. Illinois (IL)	L	16,652,540	13,712,524	11,626,936	7,514,470	13,543,208	14,328,452
15. Indiana (IN)	L	24,918,529	22,147,381	14,836,342	10,899,870	15,805,357	20,229,563
16. Iowa (IA)	L						
17. Kansas (KS)	N						
18. Kentucky (KY)	L	10,645,852	8,647,712	8,828,861	7,175,413	6,580,363	6,912,953
19. Louisiana (LA)	N						
20. Maine (ME)	L						
21. Maryland (MD)	L	2,336,521	1,910,961	416,016	1,409,834	6,931,971	1,109,727
22. Massachusetts (MA)	L	23,827,554	20,116,951	10,551,686	6,777,480	20,587,673	18,688,752
23. Michigan (MI)	L	19,987,606	16,168,590	9,542,746	10,300,318	17,319,266	18,607,794
24. Minnesota (MN)	L						
25. Mississippi (MS)	L						
26. Missouri (MO)	L						
27. Montana (MT)	L						
28. Nebraska (NE)	L						
29. Nevada (NV)	L	14,415,077	10,209,151	6,271,952	3,662,575	9,330,823	6,779,570
30. New Hampshire (NH)	L	16,560,623	14,070,432	7,000,584	5,055,319	8,028,365	9,087,852
31. New Jersey (NJ)	L			446,718	392,947	10,534,177	16,993,616
32. New Mexico (NM)	L	16,344,548	15,697,629	8,034,670	8,818,501	16,616,994	15,440,176
33. New York (NY)	L	24,057,660	20,378,718	16,211,082	10,534,049	18,469,494	19,436,635
34. North Carolina (NC)	L	58,245,451	53,405,979	30,482,385	27,704,586	30,327,595	36,771,472
35. North Dakota (ND)	L						
36. Ohio (OH)	L	73,573,785	65,439,816	49,420,796	42,128,453	47,761,560	49,035,256
37. Oklahoma (OK)	L	8,339,244	8,867,655	4,404,361	2,856,798	9,876,155	10,234,465
38. Oregon (OR)	L						
39. Pennsylvania (PA)	L	202,796	188,980	44,008	54,830	109,123	153,069
40. Rhode Island (RI)	L						
41. South Carolina (SC)	L	18,328,593	16,494,421	7,417,705	14,894,718	15,812,354	14,043,501
42. South Dakota (SD)	N						
43. Tennessee (TN)	L	22,571,767	20,957,961	10,745,840	10,426,103	11,104,269	12,108,165
44. Texas (TX)	L	81,753,239	81,924,460	52,867,187	45,168,571	70,447,829	85,446,013
45. Utah (UT)	L	9,848,054	5,763,154	3,612,974	2,067,753	4,765,651	2,221,076
46. Vermont (VT)	L						
47. Virginia (VA)	L	24,651,613	22,039,103	10,962,038	8,963,774	15,246,764	15,255,208
48. Washington (WA)	L						
49. West Virginia (WV)	L						
50. Wisconsin (WI)	L	5,268,348	2,762,338	5,047,906	2,483,086	2,098,509	3,114,699
51. Wyoming (WY)	L						
52. American Samoa (AS)	N						
53. Guam (GU)	N						
54. Puerto Rico (PR)	N						
55. U.S. Virgin Islands (VI)	N						
56. Northern Mariana Islands (MP)	N						
57. Canada (CAN)	N						
58. Aggregate other alien (OT)	XXX						
59. Totals	XXX	636,165,049	567,217,901	365,983,110	299,044,646	473,347,422	503,170,581
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998 Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999 TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX						

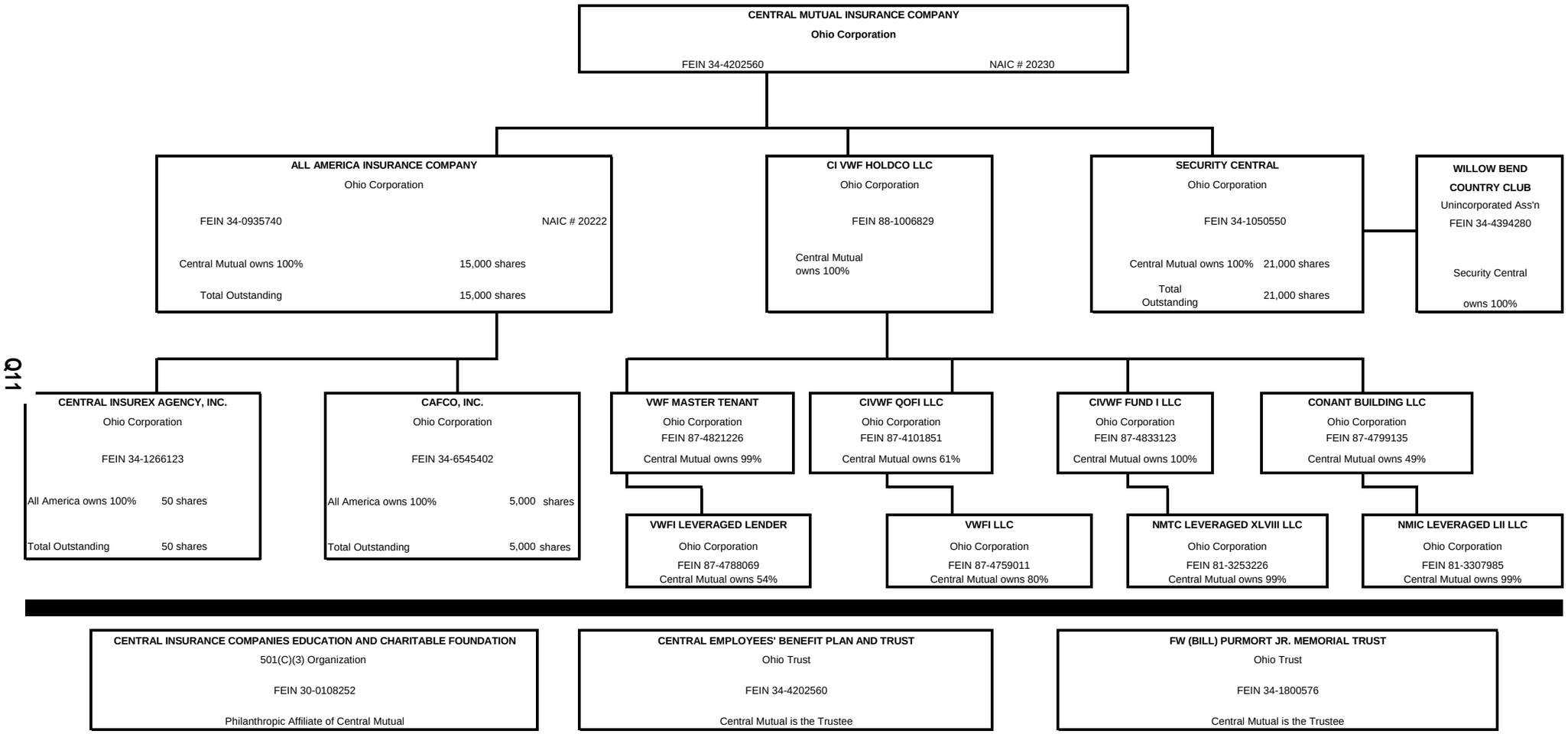
(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 45
2. R - Registered - Non-domiciled RRGs
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile – See DSLI)
4. Q - Qualified - Qualified or accredited reinsurer
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.
6. N - None of the above - Not allowed to write business in the state 12

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 FEDERAL RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity / Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies) / Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
36	CENTRAL INSURANCE COMPANIES	20230	34-4202560				CENTRAL MUTUAL INSURANCE COMPANY	OH	UDP		Board of Directors		Central Mutual Insurance Company	No	0000001
36	CENTRAL INSURANCE COMPANIES	20222	34-0935740				ALL AMERICA INSURANCE COMPANY	OH	DS	Central Mutual Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	No	0000001
36	CENTRAL INSURANCE COMPANIES	00000	34-1050550				SECURITY CENTRAL CORPORATION	OH	NIA	Central Mutual Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	34-1266123				CENTRAL INSUREX AGENCY, INC.	OH	IA	All America Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	34-6545402				CAFCO, INC.	OH	NIA	All America Insurance Company	Board of Directors	100.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	88-1006829				CI VWF HOLDCO LLC	OH	NIA	Central Mutual Insurance Company	Ownership	100.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	87-4821226				VWF MASTER TENANT	OH	NIA	CI VWF HoldCo LLC	Ownership	99.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	87-4101851				CIVWF QOFI LLC	OH	NIA	CI VWF HoldCo LLC	Ownership	61.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	87-4833123				CIVWF FUND I LLC	OH	NIA	CI VWF HoldCo LLC	Ownership	100.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	87-4799135				CONANT BUILDING LLC	OH	NIA	CI VWF HoldCo LLC	Ownership	49.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	87-4788069				VWFI LEVERAGED LENDER	OH	NIA	VWF Master Tenant	Ownership	54.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	87-4759011				VWFI LLC	OH	NIA	CIVWF QOFI LLC	Ownership	80.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	81-3253226				NMTC LEVERAGED XLVIII LLC	OH	NIA	CIVWF FUND I LLC	Ownership	99.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	81-3307985				NMTC LEVERAGED LII LLC	OH	NIA	Conant Building LLC	Ownership	99.0	Central Mutual Insurance Company	No	
36	CENTRAL INSURANCE COMPANIES	00000	30-0108252				CENTRAL INSURANCECOMPANIES EDUCATIONAND CHARITABLE FOUNDATION	OH	OTH	Central Mutual Insurance Company	Management		Central Mutual Insurance Company	No	0000002
36	CENTRAL INSURANCE COMPANIES	00000	34-4202560				CENTRAL EMPLOYEES' BENEFIT PLAN AND TRUST	OH	OTH	Central Mutual Insurance Company	Management		Central Mutual Insurance Company	No	0000003
36	CENTRAL INSURANCE COMPANIES	00000	34-1800576				FW (BILL) PURMORT JR. MEMORIAL TRUST	OH	OTH	Central Mutual Insurance Company	Management		Central Mutual Insurance Company	No	0000004

Asterisk	Explanation
0000001	Central Mutual and All America participate in an intercompany pooling agreement whereby Central Mutual receives 84% of all premiums, losses, and expenses and All America receives 16%.
0000002	This is a philanthropic affiliate of CMI, formed to support the charitable outreach of Central Insurance, primarily through its scholarship program for area students.
0000003	CMI serves as the trustee of this VEBA
0000004	Funds from the trust are used to sponsor education for Texas' independent insurance agents. CMI serves as the trustee of this trust.

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	5,281,689	5,616,190	106.333	32.386
2.1	Allied lines	7,659,359	5,594,632	73.043	50.047
2.2	Multiple peril crop				
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	118,751,108	85,551,751	72.043	63.671
5.1	Commercial multiple peril (non-liability portion)	92,824,270	48,544,961	52.298	57.845
5.2	Commercial multiple peril (liability portion)	44,199,165	13,537,050	30.627	31.764
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	20,665,192	8,752,949	42.356	53.321
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims made				
12.	Earthquake	1,745,944			
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1	Vision only				
15.2	Dental only				
15.3	Disability income				
15.4	Medicare supplement				
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health				
16.	Workers' compensation	10,764,450	4,227,878	39.276	63.574
17.1	Other liability - occurrence	44,385,747	20,112,950	45.314	62.484
17.2	Other liability - claims made				
17.3	Excess Workers' Compensation				
18.1	Products liability - occurrence	18,759,698	5,125,010	27.319	50.883
18.2	Products liability - claims made				
19.1	Private passenger auto no-fault (personal injury protection)	1,577,621	3,970,211	251.658	30.660
19.2	Other private passenger auto liability	73,635,697	43,617,102	59.234	45.118
19.3	Commercial auto no-fault (personal injury protection)	1,502,135	559,032	37.216	49.388
19.4	Other Commercial auto liability	66,787,562	40,102,570	60.045	61.584
21.1	Private passenger auto physical damage	60,931,384	50,896,959	83.532	71.404
21.2	Commercial auto physical damage	19,104,117	14,247,134	74.576	66.702
22.	Aircraft (all perils)				
23.	Fidelity	18,059			
24.	Surety	502			
26.	Burglary and theft	15,198			
27.	Boiler and machinery	294,175	227,674	77.394	12.874
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	TOTALS	588,903,072	350,684,053	59.549	57.043
DETAILS OF WRITE-INS					
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	2,212,890	5,762,701	5,093,920
2.1	Allied lines	3,089,645	8,370,738	7,385,288
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	45,272,049	127,134,915	115,885,733
5.1	Commercial multiple peril (non-liability portion)	35,040,844	102,979,912	84,955,265
5.2	Commercial multiple peril (liability portion)	15,326,572	47,835,340	43,329,130
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	7,672,599	22,337,577	20,748,295
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims made			
12.	Earthquake	620,958	1,894,213	1,685,522
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation	3,283,107	10,789,228	10,158,462
17.1	Other liability - occurrence	14,635,797	47,378,847	43,434,914
17.2	Other liability - claims made			
17.3	Excess Workers' Compensation			
18.1	Products liability - occurrence	6,246,047	20,433,323	18,273,519
18.2	Products liability - claims made			
19.1	Private passenger auto no-fault (personal injury protection)	496,748	1,658,229	1,476,723
19.2	Other private passenger auto liability	26,988,932	78,272,220	71,077,202
19.3	Commercial auto no-fault (personal injury protection)	483,983	1,850,778	1,379,696
19.4	Other Commercial auto liability	22,031,041	71,085,370	66,390,043
21.1	Private passenger auto physical damage	24,073,800	67,774,621	57,032,968
21.2	Commercial auto physical damage	6,178,957	20,219,499	18,618,942
22.	Aircraft (all perils)			
23.	Fidelity	6,677	25,939	12,431
24.	Surety	262	465	727
26.	Burglary and theft	4,199	14,076	12,618
27.	Boiler and machinery	108,004	347,058	266,500
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	TOTALS	213,773,111	636,165,049	567,217,898
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above)			

PART 3 (000 omitted)
LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2023 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2023 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2023 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2020 + Prior	118,615	78,529	197,144	36,955	5,716	42,671	115,633	35,187	(2,196)	148,624	33,973	(39,822)	(5,849)
2. 2021	53,846	61,410	115,256	24,076	4,151	28,227	60,151	22,776	(2,006)	80,921	30,381	(36,489)	(6,108)
3. Subtotals 2021 + Prior	172,461	139,939	312,400	61,031	9,867	70,898	175,784	57,963	(4,201)	229,545	64,353	(76,311)	(11,957)
4. 2022	95,424	139,208	234,632	63,407	41,890	105,297	102,519	39,160	(6,504)	135,175	70,502	(64,662)	5,840
5. Subtotals 2022 + Prior	267,885	279,147	547,032	124,437	51,757	176,194	278,303	97,123	(10,705)	364,720	134,855	(140,972)	(6,117)
6. 2023	XXX	XXX	XXX	XXX	184,837	184,837	XXX	95,773	66,153	161,926	XXX	XXX	XXX
7. Totals	267,885	279,147	547,032	124,437	236,594	361,031	278,303	192,896	55,448	526,646	134,855	(140,972)	(6,117)
											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
8. Prior Year-End Surplus As Regards Policyholders	1,032,490										1. 50.341	2. (50.501)	3. (1.118)
													Col. 13, Line 7 Line 8
													4. (0.592)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	RESPONSES
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	No
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	No
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	No
AUGUST FILING	
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

Bar Codes:

Trusteed Surplus Statement

20230202349000003 2023 Document Code: 490

Supplement A to Schedule T

20230202345500003 2023 Document Code: 455

Medicare Part D Coverage Supplement

20230202336500003 2023 Document Code: 365

Director and Officer Supplement

20230202350500003 2023 Document Code: 505

OVERFLOW PAGE FOR WRITE-INS

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1197. Summary of remaining write-ins for Line 11 (Lines 1104 through 1196)				
2504. SECURITY DEPOSITS	36,760	36,760		
2505. PREPAID PENSION COST	10,558,718	10,558,718		
2506. MISC EMPLOYEE REIMBURSEMENT	1,649	1,649		
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	10,597,127	10,597,127		

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
2504. Reserve for Bad Faith Claims	100,097	100,097
2505. Corporate Credit Card Payable	25,087	221,359
2506. Reserve for Police Reports/Tele-Interpreter	(2,566)	(2,385)
2507. Amounts Payable to Claims Payment Vendor	1,174,755	576,342
2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596)	1,297,373	895,413
2997. Summary of remaining write-ins for Line 29 (Lines 2904 through 2996)		
3297. Summary of remaining write-ins for Line 32 (Lines 3204 through 3296)		

SCHEDULE A - VERIFICATION

Real Estate

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	35,414,386	36,446,871
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,869,964	433,391
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other-than-temporary impairment recognized		
8.	Deduct current year's depreciation	1,029,425	1,465,876
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	36,254,925	35,414,386
10.	Deduct total nonadmitted amounts	2,638,031	845,955
11.	Statement value at end of current period (Line 9 minus Line 10)	33,616,894	34,568,431

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year To Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest poin		
9.	Total foreign exchange change in book value/recorded inve		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	32,514,160	2,881,292
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,750,000	17,809,447
	2.2 Additional investment made after acquisition	27,387,886	14,814,000
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(619,782)	(109,287)
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	749,221	2,881,292
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other-than-temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	62,283,043	32,514,160
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	62,283,043	32,514,160

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,628,309,824	1,591,173,668
2.	Cost of bonds and stocks acquired	378,741,374	485,887,117
3.	Accrual of discount	1,080,621	1,337,866
4.	Unrealized valuation increase (decrease)	(11,322,917)	(70,041,419)
5.	Total gain (loss) on disposals	14,138,499	33,230,801
6.	Deduct consideration for bonds and stocks disposed of	416,621,592	411,803,140
7.	Deduct amortization of premium	1,760,364	1,614,076
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		139,007
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	1,592,565,444	1,628,309,824
12.	Deduct total nonadmitted amounts	2,522,989	2,152,171
13.	Statement value at end of current period (Line 11 minus Line 12)	1,590,042,455	1,626,157,653

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	811,427,512	17,546,560	11,124,642	2,037,875	820,807,750	811,427,512	819,887,305	838,271,694
2. NAIC 2 (a)	206,115,640		8,423,796	(2,779,485)	210,080,392	206,115,640	194,912,359	207,127,187
3. NAIC 3 (a)	38,326,412	1,700,000	795,118	(362,792)	42,665,659	38,326,412	38,868,502	46,396,707
4. NAIC 4 (a)	1,460,793		5,729	(123,698)	1,334,997	1,460,793	1,331,367	1,570,394
5. NAIC 5 (a)	2,333,074		62,979	(11,979)	2,428,756	2,333,074	2,258,116	2,542,841
6. NAIC 6 (a)								
7. Total Bonds	1,059,663,431	19,246,560	20,412,263	(1,240,080)	1,077,317,555	1,059,663,431	1,057,257,648	1,095,908,823
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	1,346,081			13,013	1,346,350	1,346,081	1,359,094	1,278,306
10. NAIC 3	310,050			16,200	315,000	310,050	326,250	298,800
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	1,656,131			29,213	1,661,350	1,656,131	1,685,344	1,577,106
15. Total Bonds & Preferred Stock	1,061,319,562	19,246,560	20,412,263	(1,210,867)	1,078,978,905	1,061,319,562	1,058,942,991	1,097,485,929

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0

SI03 Schedule DA Part 1 . . . . . NONE

SI03 Schedule DA Verification . . . . . NONE

SI04 Schedule DB - Part A Verification . . . . . NONE

SI04 Schedule DB - Part B Verification . . . . . NONE

SI05 Schedule DB Part C Section 1 . . . . . NONE

SI06 Schedule DB Part C Section 2 . . . . . NONE

SI07 Schedule DB - Verification . . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	12,987,208	90,663,652
2.	Cost of cash equivalents acquired	91,906,634	111,007,911
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)	(42)	233
5.	Total gain (loss) on disposals	(3,927)	8,207
6.	Deduct consideration received on disposals	102,583,518	188,692,794
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other-than-temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	2,306,355	12,987,208
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,306,355	12,987,208

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
805 S. WALNUT ST	VAN WERT	OH	07/01/2023	TRANE	17,831			
827 S. WALNUT ST	VAN WERT	OH	07/01/2023	TRANE	17,831			
800 SOUTH WASHINGTON STREET	VAN WERT	OH	07/01/2023	AMERICAN ELECTRIC POWER	2,029			
6620 MOONEY STREET	DUBLIN	OH	07/01/2023	INSPIRED TECH	11,595			
6620 MOONEY STREET	DUBLIN	OH	08/01/2023	IOS	166,031			
751 S. WALNUT ST	VAN WERT	OH	09/01/2023	AB HOME	2,837			
404 WYMAN ST 360	WALTHAM	MA	09/01/2023	ANIXTER	1,537			
404 WYMAN ST 360	WALTHAM	MA	09/01/2023	INSPIRED TECH	17,157			
404 WYMAN ST 360	WALTHAM	MA	09/01/2023	IOS	54,046			
6620 MOONEY STREET	DUBLIN	OH	09/01/2023	PSI	1,730			
0199999 Subtotal - Acquired by Purchase					292,624			
0399999 Totals					292,624			

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B/A C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 Totals																			

NONE

QE01

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NONE								
3399999 Total Mortgages (sum of Lines 0899999, 1699999, 2499999 and 3299999)								

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consider-ation	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
NONE																	
0599999 Totals																	

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated												
000000000	West Street Loan PC			West Street Loan Partners		06/21/2023			8,850,000			
1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									8,850,000			XXX
Joint Venture - Other - Unaffiliated												
000000000	PE LP Fund Investment			PE LP Fund Investment		04/21/2022			2,887,121			98.000
2599999 Subtotal - Joint Venture - Other - Unaffiliated									2,887,121			XXX
6099999 Subtotal - Unaffiliated									11,737,121			XXX
6299999 TOTALS									11,737,121			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
6299999 TOTALS																			

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
91282CHT1	UNITED STATES TREASURY		09/05/2023	BAIRD (ROBERT W.) & CO. INC.	XXX	393,986	400,000		1.A FE
0109999999 Subtotal - Bonds - U.S. Governments					XXX	393,986	400,000		XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
442331FA7	HOUSTON TEX		07/24/2023	WELLS FARGO SECURITIES	XXX	3,276,218	3,185,000	68,119	1.C FE
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					XXX	3,276,218	3,185,000	68,119	XXX
Bonds - U.S. Special Revenue, Special Assessment									
167725AC4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		07/24/2023	RBC CAPITAL MARKETS	XXX	641,535	565,000	5,955	1.C FE
3133KRT46	FH RA9571 - RMBS		07/27/2023	BARCLAYS CAPITAL INC FIXED INC	XXX	10,239,980	10,112,000	50,560	1.A
0909999999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	10,881,515	10,677,000	56,515	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
74460WAG2	PUBLIC STORAGE		07/24/2023	JP MORGAN SECS INC., - FIXED INCOME	XXX	2,994,840	3,000,000		1.F FE
896288AC1	TRINET GROUP INC		08/02/2023	Bank of America Securities	XXX	1,700,000	1,700,000		3.B FE
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	4,694,840	4,700,000		XXX
2509999997 Subtotal - Bonds - Part 3					XXX	19,246,560	18,962,000	124,634	XXX
2509999998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
2509999999 Subtotal - Bonds					XXX	19,246,560	18,962,000	124,634	XXX
4509999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX
4509999999 Subtotal - Preferred Stocks					XXX		XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded									
000360206	AAON ORD		08/24/2023	NATIONAL FINL SVCS CORP,	293.000	17,591	XXX		
00187Y100	API GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,440.000	39,693	XXX		
00206R102	AT&T ORD		08/24/2023	UBS SECURITIES LLC	36,920.000	525,575	XXX		
00507V109	ACTIVISION BLIZZARD ORD		08/24/2023	NATIONAL FINL SVCS CORP,	335.000	30,741	XXX		
00650F109	ADAPTIVE BIOTECHNOLOGIES ORD		08/24/2023	MORGAN STANLEY CO	5.000	31	XXX		
00724F101	ADOBE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	340.000	175,403	XXX		
00847X104	AGIOS PHARMACEUTICALS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5.000	132	XXX		
00912X302	AIR LEASE CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	870.000	35,035	XXX		
009158106	AIR PRODUCTS AND CHEMICALS ORD		08/24/2023	MORGAN STANLEY CO	1,060.000	303,797	XXX		
00973Y108	AKERO THERAPEUTICS ORD		08/24/2023	UBS SECURITIES LLC	155.000	7,158	XXX		
012653101	ALBEMARLE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	80.000	15,185	XXX		
01438T106	ALDEYRA THERAPEUTICS ORD		08/24/2023	UBS SECURITIES LLC	1,500.000	11,093	XXX		
014491104	ALEXANDER AND BALDWIN ORD		08/24/2023	UBS SECURITIES LLC	540.000	9,839	XXX		
01644J108	ALKAMI TECHNOLOGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	45.000	781	XXX		
019818103	ALLOVIR ORD		08/24/2023	NATIONAL FINL SVCS CORP,	185.000	558	XXX		
020002101	ALLSTATE ORD		08/24/2023	MORGAN STANLEY CO	1,705.000	181,285	XXX		
02081G201	ALPHATEC HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	540.000	7,970	XXX		
02209S103	ALTRIA GROUP ORD		08/24/2023	UBS SECURITIES LLC	3,218.000	139,389	XXX		
02553E106	AMERICAN EAGLE OUTFITTERS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	12,440.000	197,199	XXX		
025816109	AMERICAN EXPRESS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	3,505.000	558,015	XXX		
026874784	AMERICAN INTERNATIONAL GROUP ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	885.000	51,410	XXX		
03064D108	AMERICOLD REALTY ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,805.000	92,791	XXX		
031100100	AMETEK ORD		08/24/2023	MORGAN STANLEY CO	975.000	152,213	XXX		
031162100	AMGEN ORD		08/24/2023	MORGAN STANLEY CO	770.000	198,822	XXX		
032095101	AMPHENOL CL A ORD		08/24/2023	MORGAN STANLEY CO	2,647.000	227,630	XXX		
032654105	ANALOG DEVICES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,542.000	268,168	XXX		
034164103	ANDERSONS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	610.000	31,312	XXX		
036752103	ELEVANCE HEALTH ORD		08/24/2023	MORGAN STANLEY CO	393.000	179,715	XXX		

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03769M106	APOLLO GLOBAL MANAGEMENT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,165.000	179,376	X X X		
037833100	APPLE ORD		08/24/2023	UBS SECURITIES LLC	854.000	151,854	X X X		
03783C100	APPFOLIO CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	275.000	50,117	X X X		
038222105	APPLIED MATERIAL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	430.000	62,503	X X X		
03831W108	APPLOVIN CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	75.000	2,990	X X X		
038923108	ARBOR REALTY REIT ORD		08/24/2023	UBS SECURITIES LLC	435.000	6,701	X X X		
03940R107	ARCH RESOURCES CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	985.000	128,021	X X X		
04271T100	ARRAY TECHNOLOGIES ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,995.000	44,699	X X X		
043436104	ASBURY AUTOMOTIVE GROUP ORD		08/24/2023	UBS SECURITIES LLC	5.000	1,097	X X X		
047649108	ATKORE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	490.000	70,147	X X X		
047726302	ATLANTA BRAVES HOLDINGS SRS C ORD		07/20/2023	Various	43.585	1,837	X X X		
053015103	AUTOMATIC DATA PROCESSING ORD		08/24/2023	MORGAN STANLEY CO	360.000	90,297	X X X		
053484101	AVALONBAY COMMUNITIES REIT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	860.000	155,864	X X X		
05351W103	AVANGRID ORD		08/24/2023	UBS SECURITIES LLC	325.000	11,351	X X X		
05368M106	AVID BIOSERVICES ORD		08/24/2023	UBS SECURITIES LLC	235.000	2,760	X X X		
05614L209	BABCOCK AND WILCOX ENTERPRISES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5.000	24	X X X		
056525108	BADGER METER ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	45.000	7,324	X X X		
05722G100	BAKER HUGHES CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	5,070.000	179,354	X X X		
05945F103	BANCFIRST ORD		08/24/2023	NATIONAL FINL SVCS CORP,	140.000	13,438	X X X		
05969A105	BANCORP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,165.000	41,663	X X X		
071813109	BAXTER INTERNATIONAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,945.000	164,197	X X X		
07373V105	BEAM THERAPEUTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	30.000	692	X X X		
077454106	BELDEN ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	165.000	14,599	X X X		
084670702	BERKSHIRE HATHAWAY CL B ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,466.000	1,584,111	X X X		
09247X101	BLACKROCK ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,638.000	1,107,412	X X X		
09354A100	BLINK CHARGING ORD		08/24/2023	NATIONAL FINL SVCS CORP,	540.000	2,215	X X X		
09627Y109	BLUEPRINT MEDICINES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	55.000	2,740	X X X		
099406100	BOOT BARN HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	665.000	60,816	X X X		
099724106	BORGWARNER ORD		07/05/2023	NATIONAL FINL SVCS CORP,	960.000	41,553	X X X		
10316T104	BOX CL A ORD		08/24/2023	UBS SECURITIES LLC	140.000	4,257	X X X		
10949T109	BRIGHTSPIRE CAPITAL CL A ORD		08/24/2023	UBS SECURITIES LLC	5.000	33	X X X		
110122108	BRISTOL MYERS SQUIBB ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,570.000	158,043	X X X		
11120U105	BRIXMOR PROPERTY GROUP REIT ORD		08/24/2023	UBS SECURITIES LLC	2,375.000	51,076	X X X		
11133T103	BROADRIDGE FINANCIAL SOLUTIONS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,160.000	211,951	X X X		
12468P104	C3 AI CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,640.000	47,352	X X X		
12541W209	CH ROBINSON WORLDWIDE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	235.000	21,871	X X X		
125523100	CIGNA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	149.000	41,880	X X X		
12621E103	CNO FINANCIAL GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,595.000	106,889	X X X		
126402106	CSW INDUSTRIALS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	165.000	30,082	X X X		
126408103	CSX ORD		08/24/2023	UBS SECURITIES LLC	5,039.000	155,430	X X X		
12662P108	CVR ENERGY ORD		08/03/2023	NATIONAL FINL SVCS CORP,	7,525.000	276,563	X X X		
127097103	COTERRA ENERGY ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	3,140.000	87,089	X X X		
13057Q305	CALIFORNIA RESOURCES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,600.000	87,728	X X X		
133131102	CAMDEN PROPERTY REIT ORD		08/24/2023	UBS SECURITIES LLC	25.000	2,685	X X X		
134429109	CAMPBELL SOUP ORD		08/24/2023	UBS SECURITIES LLC	4,335.000	182,354	X X X		
138103106	CANTALOUPE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	10.000	77	X X X		
14149Y108	CARDINAL HEALTH ORD		08/24/2023	UBS SECURITIES LLC	6,315.000	543,472	X X X		
14161W105	CARDLYTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	390.000	5,260	X X X		
14174T107	CARETRUST REIT ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	5.000	99	X X X		
143658300	CARNIVAL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	780.000	12,484	X X X		
14448C104	CARRIER GLOBAL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	3,295.000	181,490	X X X		
146229109	CARTERS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,830.000	127,038	X X X		
14808P109	CASS INFORMATION SYSTEMS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,950.000	75,511	X X X		
14888U101	CATALYST PHARMACEUTICALS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	570.000	7,912	X X X		

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
15117B202	CELLDEX THERAPEUTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	235.000	6,679	X X X		
15872M104	CHAMPIONX ORD		08/24/2023	UBS SECURITIES LLC	225.000	7,991	X X X		
16115Q308	CHART INDUSTRIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1.000	167	X X X		
172062101	CINCINNATI FINANCIAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,365.000	142,463	X X X		
17275R102	CISCO SYSTEMS ORD		08/24/2023	UBS SECURITIES LLC	4,690.000	260,884	X X X		
184496107	CLEAN HARBORS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	180.000	30,510	X X X		
18453H106	CLEAR CHANNEL OUTDOOR HLDG ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	5.000	7	X X X		
191216100	COCA-COLA ORD		08/24/2023	UBS SECURITIES LLC	4,960.000	299,363	X X X		
201723103	COMMERCIAL METALS ORD		08/24/2023	UBS SECURITIES LLC	1,365.000	74,380	X X X		
20464U100	COMPASS CL A ORD		08/24/2023	UBS SECURITIES LLC	5.000	16	X X X		
20825C104	CONOCOPHILLIPS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,193.000	137,506	X X X		
21037T109	CONSTELLATION ENERGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	520.000	55,964	X X X		
21077C305	CONTEXTLOGIC CL A ORD		08/24/2023	UBS SECURITIES LLC	2.000	10	X X X		
21871X109	COREBRIDGE FINANCIAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	9,360.000	166,851	X X X		
219350105	CORNING ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	765.000	24,454	X X X		
22052L104	CORTEVA ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	23.000	1,135	X X X		
22788C105	CROWDSTRIKE HOLDINGS CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	270.000	39,930	X X X		
229663109	CUBESMART REIT ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	180.000	7,548	X X X		
231021106	CUMMINS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	775.000	179,726	X X X		
232109108	CUTERA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	220.000	2,143	X X X		
233331107	DTE ENERGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,710.000	179,564	X X X		
23345M107	DT MIDSTREAM ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,685.000	190,436	X X X		
235851102	DANAHER ORD		08/24/2023	MORGAN STANLEY CO	1,665.000	423,086	X X X		
237194105	DARDEN RESTAURANTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,335.000	208,221	X X X		
244199105	DEERE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	330.000	128,208	X X X		
24906P109	DENTSPLY SIRONA ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,730.000	102,718	X X X		
25264R207	DIAMOND HILL INVESTMENT GRP CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	180.000	30,700	X X X		
256086109	DOCGO ORD		08/24/2023	UBS SECURITIES LLC	25.000	219	X X X		
256746108	DOLLAR TREE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	10.000	1,278	X X X		
25746U109	DOMINION ENERGY ORD		08/24/2023	UBS SECURITIES LLC	10,200.000	491,339	X X X		
25960R105	DOUGLAS DYNAMICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	710.000	21,405	X X X		
260557103	DOW ORD		08/24/2023	MORGAN STANLEY CO	5,550.000	298,232	X X X		
268158201	DYNAVAX TECHNOLOGIES ORD		08/24/2023	UBS SECURITIES LLC	2,045.000	30,645	X X X		
26818M108	DYNE THERAPEUTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	45.000	521	X X X		
26856L103	ELF BEAUTY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	230.000	28,004	X X X		
268603107	EL POLLO LOCO HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,190.000	11,486	X X X		
26884L109	EQT ORD		08/24/2023	UBS SECURITIES LLC	550.000	23,062	X X X		
26886C107	EQRX ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5.000	11	X X X		
277432100	EASTMAN CHEMICAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,580.000	293,960	X X X		
278642103	EBAY ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,950.000	85,148	X X X		
278715206	EBIX ORD		08/24/2023	UBS SECURITIES LLC	15.000	208	X X X		
281020107	EDISON INTERNATIONAL ORD		08/24/2023	MORGAN STANLEY CO	5,730.000	402,335	X X X		
29249E109	ENACT HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,530.000	44,353	X X X		
29270J100	ENERGY RECOVERY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	945.000	25,643	X X X		
29275Y102	ENERSYS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	945.000	97,119	X X X		
29280W109	ENERGY VAULT HOLDINGS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	190.000	562	X X X		
293389102	ENNIS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	56.000	1,200	X X X		
293594107	ENOVIX ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,790.000	23,759	X X X		
293712105	ENTERPRISE FINANCIAL SERVICES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	425.000	16,651	X X X		
29444U700	EQUINIX REIT ORD		08/24/2023	UBS SECURITIES LLC	5.000	3,868	X X X		
294600101	EQUITRANS MIDSTREAM ORD		08/24/2023	UBS SECURITIES LLC	2,125.000	20,582	X X X		
30049H102	EVOLV TECHNOLOGIES HOLDINGS CL A ORD		08/24/2023	UBS SECURITIES LLC	575.000	3,631	X X X		
30190A104	F&G ANNUITIES AND LIFE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,015.000	29,320	X X X		
30225T102	EXTRA SPACE STORAGE REIT ORD		07/20/2023	NATIONAL FINL SVCS CORP,	1,293.275	189,803	X X X		

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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302491303	FMC ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	685.000	60,452	X X X		
30303M102	META PLATFORMS CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	883.000	258,291	X X X		
313148306	FEDERAL AGRICULTUR MORTGAGE CL C ORD		08/24/2023	NATIONAL FINL SVCS CORP,	220.000	37,129	X X X		
313855108	FEDERAL SIGNAL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	5.000	295	X X X		
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		08/24/2023	MORGAN STANLEY CO	2,565.000	141,448	X X X		
31620R303	FIDELITY NATIONAL FINANCIAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,190.000	168,430	X X X		
316773100	FIFTH THIRD BANCORP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	12,495.000	320,479	X X X		
31846B108	FIRST ADVANTAGE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	13,135.000	179,999	X X X		
31847R102	FIRST AMERICAN FINANCIAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,415.000	145,720	X X X		
319829107	FIRST COMMONWEALTH FINANCIAL ORD		08/24/2023	UBS SECURITIES LLC	430.000	5,605	X X X		
337738108	FISERV ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,495.000	180,492	X X X		
343412102	FLUOR ORD		08/24/2023	NATIONAL FINL SVCS CORP,	440.000	14,564	X X X		
343498101	FLOWERS FOODS ORD		08/24/2023	UBS SECURITIES LLC	12,480.000	295,969	X X X		
34354P105	FLOWSERVE ORD		08/24/2023	UBS SECURITIES LLC	2,220.000	85,260	X X X		
34379V103	FLUENCE ENERGY CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,490.000	34,428	X X X		
35104E100	4D MOLECULAR THERAPEUTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	20.000	336	X X X		
35137L105	FOX CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5,460.000	177,870	X X X		
354613101	FRANKLIN RESOURCES ORD		08/24/2023	UBS SECURITIES LLC	27,680.000	717,895	X X X		
35952H601	FUELCELL ENERGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5.000	7	X X X		
361448103	GATX ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,090.000	130,035	X X X		
363576109	ARTHUR J GALLAGHER ORD		08/24/2023	MORGAN STANLEY CO	395.000	89,067	X X X		
364760108	GAP ORD		08/24/2023	UBS SECURITIES LLC	5,490.000	52,679	X X X		
369550108	GENERAL DYNAMICS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,580.000	579,805	X X X		
369604301	GENERAL ELECTRIC ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	3,535.000	398,131	X X X		
370334104	GENERAL MILLS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	8,835.000	601,792	X X X		
371901109	GENTEX ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5.000	161	X X X		
372460105	GENUINE PARTS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,040.000	159,490	X X X		
375558103	GILEAD SCIENCES ORD		08/24/2023	JP MORGAN SECURITIES LLC	1,115.000	85,856	X X X		
377322102	GLAUKOS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,035.000	76,120	X X X		
387328107	GRANITE CONSTRUCTION ORD		08/24/2023	NATIONAL FINL SVCS CORP,	910.000	36,585	X X X		
392709101	GREEN BRICK PARTNERS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	50.000	2,410	X X X		
398905109	GROUP 1 AUTOMOTIVE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	180.000	46,407	X X X		
401617105	GUESS ORD		08/24/2023	UBS SECURITIES LLC	4,550.000	106,723	X X X		
404030108	H AND E EQUIPMENT SERVICES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	620.000	27,694	X X X		
40434L105	HP ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	3,580.000	111,214	X X X		
406216101	HALLIBURTON ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	7,560.000	292,084	X X X		
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,205.000	86,676	X X X		
420877201	HAYNES INTERNATIONAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	445.000	21,464	X X X		
42226A107	HEALTHEQUITY ORD		08/24/2023	UBS SECURITIES LLC	71.000	4,775	X X X		
42328H109	HELIOS TECHNOLOGIES ORD		08/24/2023	MORGAN STANLEY CO	40.000	2,296	X X X		
42704L104	HERC HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	120.000	14,884	X X X		
42809H107	HESS ORD		08/24/2023	UBS SECURITIES LLC	1,195.000	178,952	X X X		
431571108	HILLENBRAND ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,520.000	70,331	X X X		
440327104	HORACE MANN EDUCATORS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,310.000	122,406	X X X		
443510607	HUBBELL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	40.000	12,734	X X X		
447011107	HUNTSMAN ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	6,680.000	180,664	X X X		
449172105	HYSTER YALE MATERIAL HANDLG CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	620.000	27,956	X X X		
45166A102	IDEAYA BIOSCIENCES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	220.000	6,202	X X X		
452308109	ILLINOIS TOOL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,725.000	891,997	X X X		
45253H101	IMMUNOGEN ORD		08/24/2023	UBS SECURITIES LLC	1,515.000	24,339	X X X		
457187102	INGREDION ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,220.000	124,746	X X X		
45720L107	INHIBRX ORD		08/24/2023	NATIONAL FINL SVCS CORP,	25.000	470	X X X		
457730109	INSPIRE MEDICAL SYSTEMS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	85.000	18,312	X X X		
45778Q107	INSPERITY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	400.000	39,880	X X X		

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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45780R101	INSTALLED BUILDING PRODUCTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	745.000	106,099	X X X		
45826J105	INTELLIA THERAPEUTICS ORD		08/24/2023	UBS SECURITIES LLC	165.000	6,202	X X X		
45827U109	INTAPP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	55.000	1,893	X X X		
45867G101	INTERDIGITAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,120.000	177,907	X X X		
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		08/24/2023	UBS SECURITIES LLC	10,750.000	351,907	X X X		
461202103	INTUIT ORD		08/24/2023	UBS SECURITIES LLC	120.000	59,847	X X X		
46578C108	IVANHOE ELECTRIC ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,010.000	14,419	X X X		
46817M107	JACKSON FINANCIAL CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	8,770.000	299,704	X X X		
478160104	JOHNSON & JOHNSON ORD		08/24/2023	UBS SECURITIES LLC	1,940.000	320,373	X X X		
48203R104	JUNIPER NETWORKS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	12,055.000	337,122	X X X		
487836108	KELLOGG ORD		08/24/2023	UBS SECURITIES LLC	2,955.000	180,493	X X X		
49177J102	KENVUE ORD		08/23/2023	MORGAN STANLEY CO	11,397.976	237,852	X X X		
49338L103	KEYSIGHT TECHNOLOGIES ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	780.000	100,250	X X X		
493732101	KFORCE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,305.000	79,338	X X X		
494368103	KIMBERLY CLARK ORD		08/24/2023	UBS SECURITIES LLC	2,790.000	360,944	X X X		
50050N103	KONTOOR BRANDS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	190.000	8,922	X X X		
500754106	KRAFT HEINZ ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	6,105.000	205,223	X X X		
501147102	KRYSTAL BIOTECH ORD		08/24/2023	NATIONAL FINL SVCS CORP,	85.000	10,676	X X X		
501242101	KULICKE AND SOFFA INDUSTRIES ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	20.000	1,022	X X X		
50189K103	LCI INDUSTRIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	365.000	44,362	X X X		
502431109	L3HARRIS TECHNOLOGIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	445.000	79,129	X X X		
505336107	LA Z BOY ORD		08/24/2023	UBS SECURITIES LLC	315.000	9,560	X X X		
512807108	LAM RESEARCH ORD		08/24/2023	NATIONAL FINL SVCS CORP,	530.000	351,914	X X X		
513847103	LANCASTER COLONY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	560.000	90,889	X X X		
516544103	LANTHEUS HOLDINGS ORD		08/24/2023	UBS SECURITIES LLC	150.000	9,958	X X X		
517834107	LAS VEGAS SANDS ORD		08/24/2023	MORGAN STANLEY CO	3,330.000	180,105	X X X		
518439104	ESTEE LAUDER CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,065.000	161,601	X X X		
518613203	LAUREATE EDUCATION ORD		08/24/2023	NATIONAL FINL SVCS CORP,	14,155.000	201,487	X X X		
521865204	LEAR ORD		08/24/2023	NATIONAL FINL SVCS CORP,	120.000	16,862	X X X		
524660107	LEGGETT & PLATT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	16,740.000	464,341	X X X		
52466B103	LEGALZOOM COM ORD		08/24/2023	UBS SECURITIES LLC	61.000	713	X X X		
526107107	LENNOX INTERNATIONAL ORD		08/24/2023	UBS SECURITIES LLC	260.000	94,587	X X X		
528872302	LEXICON PHARMACEUTICALS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	20.000	35	X X X		
53115L104	LIBERTY ENERGY CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,630.000	26,171	X X X		
531229722	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	Various	64.414	2,214	X X X		
531229755	FORMULA ONE GROUP		08/04/2023	Various	1,505.000	108,967	X X X		
531229854	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	Various	1,505.000	111,181	X X X		
532275104	LIGHTWAVE LOGIC ORD		08/24/2023	UBS SECURITIES LLC	235.000	1,546	X X X		
532457108	ELI LILLY ORD		08/24/2023	UBS SECURITIES LLC	250.000	137,853	X X X		
533900106	LINCOLN ELECTRIC HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,910.000	355,654	X X X		
535219109	LINDBLAD EXPEDITIONS HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	20.000	187	X X X		
548661107	LOWE'S COMPANIES ORD		08/24/2023	UBS SECURITIES LLC	595.000	134,702	X X X		
552676108	MDC HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	25.000	1,162	X X X		
55305B101	M I HOMES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	60.000	5,629	X X X		
553530106	MSC INDUSTRIAL CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,570.000	361,542	X X X		
55405W104	MYR GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	45.000	6,426	X X X		
556269108	STEVEN MADDEN ORD		08/24/2023	NATIONAL FINL SVCS CORP,	670.000	22,665	X X X		
565788106	MARATHON DIGITAL HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	555.000	5,874	X X X		
573284106	MARTIN MARIETTA MATERIALS ORD		08/24/2023	MORGAN STANLEY CO	250.000	110,119	X X X		
576485205	MATADOR RESOURCES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,560.000	94,228	X X X		
58155Q103	MCKESSON ORD		08/24/2023	NATIONAL FINL SVCS CORP,	6.000	2,543	X X X		
58470H101	MEDIFAST ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,740.000	231,446	X X X		
58933Y105	MERCK & CO ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	3,635.000	400,506	X X X		
589400100	MERCURY GENERAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,490.000	71,834	X X X		

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594918104	MICROSOFT ORD		08/24/2023	UBS SECURITIES LLC	1,347.000	436,240	X X X		
594960304	MICROVISION ORD		08/24/2023	NATIONAL FINL SVCS CORP,	460.000	1,146	X X X		
594972408	MICROSTRATEGY CL A ORD		08/24/2023	UBS SECURITIES LLC	10.000	3,368	X X X		
595017104	MICROCHIP TECHNOLOGY ORD		08/24/2023	UBS SECURITIES LLC	970.000	76,674	X X X		
595112103	MICRON TECHNOLOGY ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	190.000	12,219	X X X		
600544100	MILLERKNOLL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	720.000	13,187	X X X		
602496101	MIMEDX GROUP ORD		08/24/2023	MORGAN STANLEY CO	450.000	3,337	X X X		
607828100	MODINE MANUFACTURING ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,020.000	45,963	X X X		
60786M105	MOELIS CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	830.000	36,947	X X X		
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,555.000	97,919	X X X		
609207105	MONDELEZ INTERNATIONAL CL A ORD		08/24/2023	MORGAN STANLEY CO	14,560.000	1,044,178	X X X		
60937P106	MONGODB CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	106.000	38,331	X X X		
61775R105	MORPHIC HOLDING ORD		08/24/2023	NATIONAL FINL SVCS CORP,	20.000	1,084	X X X		
624580106	MOVADO GROUP ORD		08/24/2023	UBS SECURITIES LLC	450.000	11,907	X X X		
628464109	MYERS INDUSTRIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	415.000	7,629	X X X		
635906100	NATIONAL HEALTHCARE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,770.000	120,733	X X X		
63633D104	NATIONAL HEALTH INVESTORS REIT ORD		08/24/2023	UBS SECURITIES LLC	95.000	4,857	X X X		
63938C108	NAVIENT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,120.000	55,066	X X X		
63947X101	NCINO ORD		08/24/2023	MORGAN STANLEY CO	45.000	1,331	X X X		
640491106	NEOGEN ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	900.000	20,471	X X X		
64110L106	NETFLIX ORD		08/24/2023	NATIONAL FINL SVCS CORP,	300.000	123,419	X X X		
64119V303	NETSTREIT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	235.000	4,053	X X X		
651639106	NEWMONT ORD		08/24/2023	UBS SECURITIES LLC	1,090.000	42,843	X X X		
654106103	NIKE CL B ORD		08/24/2023	UBS SECURITIES LLC	1,705.000	168,148	X X X		
654110105	NIKOLA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,425.000	4,230	X X X		
65443P102	908 DEVICES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	25.000	176	X X X		
665531307	NORTHERN OIL AND GAS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	4,450.000	179,137	X X X		
665859104	NORTHERN TRUST ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	770.000	58,070	X X X		
668074305	NORTHWESTERN ORD		08/24/2023	NATIONAL FINL SVCS CORP,	45.000	2,337	X X X		
670346105	NUCOR ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,345.000	222,672	X X X		
67066G104	NVIDIA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	725.000	349,385	X X X		
670703107	NUVALENT CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	145.000	5,986	X X X		
670837103	OGE ENERGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	24,660.000	842,141	X X X		
67103X102	OFG BANCORP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	480.000	14,535	X X X		
679580100	OLD DOMINION FREIGHT LINE ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	45.000	18,551	X X X		
680223104	OLD REPUBLIC INTERNATIONAL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	5.000	137	X X X		
68162K106	OLYMPIC STEEL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	40.000	1,993	X X X		
681919106	OMNICOM GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,520.000	280,004	X X X		
68218J103	OMNIAB ORD		08/24/2023	UBS SECURITIES LLC	1,215.000	6,956	X X X		
68339B104	ON24 ORD		08/24/2023	NATIONAL FINL SVCS CORP,	12,510.000	85,896	X X X		
68389X105	ORACLE ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,845.000	213,763	X X X		
69331C108	PG&E ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	175.000	2,936	X X X		
69336V101	PGT INNOVATIONS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	135.000	3,634	X X X		
69404D108	PACIFIC BIOSCIENCES OF CALIFRNIA ORD		08/24/2023	UBS SECURITIES LLC	730.000	7,370	X X X		
695156109	PACKAGING CORP OF AMERICA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	570.000	82,730	X X X		
697435105	PALO ALTO NETWORKS ORD		08/24/2023	JP MORGAN SECURITIES LLC	300.000	69,516	X X X		
703481101	PATTERSON UTI ENERGY ORD		09/01/2023	Various	6,485.720	85,291	X X X		
713448108	PEPSICO ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,285.000	407,565	X X X		
71844V201	PHILLIPS EDISON AND COMPANY ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	525.000	17,992	X X X		
718546104	PHILLIPS 66 ORD		08/24/2023	MORGAN STANLEY CO	3,200.000	359,426	X X X		
71880K101	PHINIA ORD		07/05/2023	NATIONAL FINL SVCS CORP,	192.000	6,239	X X X		
71944F106	PHREESIA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	110.000	2,904	X X X		
724479100	PITNEY BOWES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	7,770.000	27,218	X X X		
739276103	POWER INTEGRATIONS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	40.000	3,276	X X X		

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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73939C106	POWERSCHOOL HOLDINGS CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	555.000	12,008	X X X		
74051N102	PREMIER CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,495.000	31,960	X X X		
74144T108	T ROWE PRICE GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	775.000	85,199	X X X		
74251V102	PRINCIPAL FINANCIAL GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,590.000	351,554	X X X		
74340W103	PROLOGIS REIT		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,054.000	130,206	X X X		
74366E102	PROTAGONIST THERAPEUTICS ORD		08/24/2023	UBS SECURITIES LLC	40.000	792	X X X		
745867101	PULTEGROUP ORD		08/24/2023	UBS SECURITIES LLC	110.000	8,732	X X X		
74623V103	PURECYCLE TECHNOLOGIES ORD		08/24/2023	UBS SECURITIES LLC	220.000	1,975	X X X		
747525103	QUALCOMM ORD		08/24/2023	NATIONAL FINL SVCS CORP,	675.000	74,118	X X X		
74765K105	QUANTUM SI CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,330.000	2,792	X X X		
74766Q101	QUANTERIX ORD		08/24/2023	UBS SECURITIES LLC	111.000	2,698	X X X		
74834L100	QUEST DIAGNOSTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	255.000	34,010	X X X		
749527107	REV GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	660.000	8,546	X X X		
750917106	RAMBUS ORD		08/24/2023	UBS SECURITIES LLC	1,485.000	80,926	X X X		
751212101	RALPH LAUREN CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,160.000	357,189	X X X		
75134P303	RAMACO RESOURCES CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	157.000	1,247	X X X		
75382E109	RAPT THERAPEUTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	55.000	1,045	X X X		
75513E101	RTX ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,138.000	97,732	X X X		
75700L108	RED ROCK RESORTS CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	210.000	9,114	X X X		
758750103	REGAL REXNORD ORD		08/24/2023	NATIONAL FINL SVCS CORP,	70.000	10,765	X X X		
758849103	REGENCY CENTERS REIT ORD		08/24/2023	UBS SECURITIES LLC	1,512.000	93,631	X X X		
759916109	REPLIGEN ORD		08/24/2023	NATIONAL FINL SVCS CORP,	85.000	14,021	X X X		
76029N106	REPLIMUNE GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	600.000	12,239	X X X		
760759100	REPUBLIC SERVICES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,920.000	716,554	X X X		
76155X100	REVOLUTION MEDICINES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	90.000	2,833	X X X		
76169C100	REXFORD INDUSTRIAL REALTY REIT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	619.000	32,611	X X X		
76665T102	RILEY EXPLORATION PERMIAN ORD		08/24/2023	NATIONAL FINL SVCS CORP,	350.000	11,357	X X X		
767292105	RIOT PLATFORMS ORD		08/24/2023	UBS SECURITIES LLC	280.000	2,908	X X X		
773122106	ROCKET LAB USA ORD		08/24/2023	UBS SECURITIES LLC	875.000	4,992	X X X		
77313F106	ROCKET PHARMACEUTICALS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	600.000	9,277	X X X		
77936F103	ROVER GROUP CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	340.000	2,207	X X X		
783754104	RYERSON HOLDING ORD		08/24/2023	UBS SECURITIES LLC	205.000	6,051	X X X		
78442P106	SLM ORD		08/24/2023	NATIONAL FINL SVCS CORP,	12,565.000	180,421	X X X		
78454L100	SM ENERGY ORD		08/24/2023	UBS SECURITIES LLC	1,780.000	71,539	X X X		
78463M107	SPS COMMERCE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,075.000	193,611	X X X		
78648T100	SAFETY INSURANCE GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	15.000	1,045	X X X		
78667J108	SAGE THERAPEUTICS ORD		08/24/2023	UBS SECURITIES LLC	15.000	293	X X X		
78709Y105	SAIA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	225.000	93,294	X X X		
799566104	SANA BIOTECHNOLOGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	90.000	496	X X X		
80706P103	SCHOLAR ROCK HOLDING ORD		08/24/2023	NATIONAL FINL SVCS CORP,	920.000	5,757	X X X		
811707801	SEACOAST BANKING OF FLORIDA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,975.000	45,664	X X X		
81619Q105	SELECT MEDICAL HOLDINGS ORD		08/24/2023	UBS SECURITIES LLC	305.000	8,618	X X X		
816851109	SEMPRA ORD		08/24/2023	MORGAN STANLEY CO	80.000	5,752	X X X		
81762P102	SERVICENOW ORD		08/24/2023	UBS SECURITIES LLC	55.000	30,520	X X X		
81768T108	SERVISFIRST BANCSHARES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	240.000	13,170	X X X		
82489T104	SHOCKWAVE MEDICAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	200.000	42,571	X X X		
825690100	SHUTTERSTOCK ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,290.000	53,655	X X X		
82835W108	ARS PHARMACEUTICALS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,120.000	14,686	X X X		
828806109	SIMON PROP GRP REIT ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,160.000	129,700	X X X		
82983N108	SITIO ROYALTIES CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,657.000	110,433	X X X		
83088M102	SKYWORKS SOLUTIONS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,675.000	175,816	X X X		
831754106	SMITH WESSON BRANDS ORD		08/24/2023	UBS SECURITIES LLC	1,450.000	18,336	X X X		
83193G107	SMARTRENT CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,925.000	13,353	X X X		
83200N103	SMARTSHEET CL A ORD		08/24/2023	UBS SECURITIES LLC	175.000	6,871	X X X		

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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83406F102	SOFI TECHNOLOGIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	260.000	2,111	X X X		
844741108	SOUTHWEST AIRLINES ORD		08/24/2023	UBS SECURITIES LLC	30.000	944	X X X		
84857L101	SPIRE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,455.000	85,350	X X X		
84860W300	SPIRIT REALTY CAPITAL REIT ORD		08/24/2023	UBS SECURITIES LLC	200.000	7,775	X X X		
85205L107	SPRINGWORKS THERAPEUTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	225.000	6,261	X X X		
854502101	STANLEY BLACK AND DECKER ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5,530.000	497,356	X X X		
857477103	STATE STREET ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,570.000	106,097	X X X		
858119100	STEEL DYNAMICS ORD		08/24/2023	UBS SECURITIES LLC	1,750.000	178,265	X X X		
858155203	STEELCASE CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	7,840.000	66,038	X X X		
85914M107	STEPSTONE GROUP CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	100.000	2,915	X X X		
860630102	STIFEL FINANCIAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,850.000	180,437	X X X		
861025104	STOCK YARDS BANCORP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5.000	226	X X X		
86150R107	STOKE THERAPEUTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	85.000	482	X X X		
86272C103	STRATEGIC EDUCATION ORD		08/24/2023	NATIONAL FINL SVCS CORP,	255.000	19,813	X X X		
863667101	STRYKER ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,500.000	690,039	X X X		
871829107	SYSCO ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,025.000	141,873	X X X		
875465106	TANGER FACTORY REIT ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,620.000	60,104	X X X		
876030107	TAPESTRY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	8,643.000	287,065	X X X		
880345103	TENNANT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	90.000	7,442	X X X		
88322Q108	TG THERAPEUTICS ORD		08/24/2023	MORGAN STANLEY CO	585.000	5,900	X X X		
88642R109	TIDEWATER ORD		08/24/2023	JP MORGAN SECURITIES LLC	100.000	6,285	X X X		
889478103	TOLL BROTHERS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,020.000	80,409	X X X		
891092108	TORO ORD		08/24/2023	NATIONAL FINL SVCS CORP,	600.000	59,013	X X X		
894164102	TRAVEL LEISURE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,940.000	117,574	X X X		
89417E109	TRAVELERS COMPANIES ORD		08/24/2023	UBS SECURITIES LLC	130.000	21,059	X X X		
896288107	TRINET GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	270.000	28,617	X X X		
89854H102	TTEC HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,530.000	43,709	X X X		
90278Q108	UFP INDUSTRIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	525.000	53,390	X X X		
902973304	US BANCORP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	51,600.000	1,871,558	X X X		
907818108	UNION PACIFIC ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	3,170.000	708,069	X X X		
91324P102	UNITEDHEALTH GRP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	435.000	212,645	X X X		
91325V108	UNITI GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,740.000	8,892	X X X		
91332U101	UNITY SOFTWARE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	10.000	339	X X X		
91704F104	URBAN EDGE PROPERTIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,420.000	21,795	X X X		
91823B109	UWM HOLDINGS CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	19,415.000	108,460	X X X		
91879Q109	VAIL RESORTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,590.000	354,395	X X X		
92243G108	VAXCYTE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,420.000	69,901	X X X		
92343V104	VERIZON COMMUNICATIONS ORD		08/24/2023	UBS SECURITIES LLC	21,474.000	717,564	X X X		
92347M100	VERITONE ORD		08/24/2023	UBS SECURITIES LLC	15.000	44	X X X		
92537N108	VERTIV HOLDINGS CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	110.000	3,921	X X X		
92539P101	VERVE THERAPEUTICS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	110.000	1,504	X X X		
92556V106	VIATRIS ORD		08/24/2023	UBS SECURITIES LLC	410.000	4,520	X X X		
925652109	VICI PPTYS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	465.000	14,181	X X X		
92645B103	VICTORY CAPITAL HOLDINGS CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,850.000	61,555	X X X		
92790C104	VIRIDIAN THERAPEUTICS ORD		08/24/2023	UBS SECURITIES LLC	35.000	657	X X X		
928298108	VISHAY INTERTECH ORD		08/24/2023	NATIONAL FINL SVCS CORP,	6,590.000	177,481	X X X		
92846Q107	THE VITA COCO COMPANY ORD		08/24/2023	UBS SECURITIES LLC	20.000	557	X X X		
92852X103	VITESSE ENERGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,440.000	56,643	X X X		
92921W300	VUZIX ORD		08/24/2023	NATIONAL FINL SVCS CORP,	700.000	2,846	X X X		
929328102	WSFS FINANCIAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	150.000	5,919	X X X		
929566107	WABASH NATL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	20.000	450	X X X		
93627C101	WARRIOR MET COAL		08/24/2023	UBS SECURITIES LLC	220.000	8,655	X X X		
94106L109	WASTE MANAGEMENT ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,115.000	176,260	X X X		
942749102	WATTS INDUSTRIES CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	420.000	76,384	X X X		

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95040Q104	WELLTOWER ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	300.000	24,449	X X X		
95082P105	WESCO INTL ORD		08/24/2023	UBS SECURITIES LLC	340.000	52,923	X X X		
959802109	WESTERN UNION ORD		08/24/2023	NATIONAL FINL SVCS CORP,	16,330.000	194,743	X X X		
974637100	WINNEBAGO INDS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	455.000	28,635	X X X		
98139A105	WORKIVA CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	180.000	17,376	X X X		
981811102	WORTHINGTON INDS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	520.000	37,477	X X X		
98262P101	WW INTERNATIONAL ORD		08/24/2023	UBS SECURITIES LLC	895.000	8,418	X X X		
983134107	WYNN RESORTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	251.000	24,126	X X X		
983793100	XPO ORD		08/24/2023	UBS SECURITIES LLC	465.000	32,548	X X X		
98379L100	XPEL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	10.000	844	X X X		
98389B100	XCEL ENERGY ORD		08/24/2023	UBS SECURITIES LLC	3,125.000	180,142	X X X		
98419M100	XYLEM ORD		08/24/2023	NATIONAL FINL SVCS CORP,	223.000	22,310	X X X		
98423F109	XOMETRY CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5.000	88	X X X		
988498101	YUM BRANDS ORD		08/24/2023	MORGAN STANLEY CO	100.000	12,986	X X X		
98943L107	ZENTALIS PHARMACEUTICALS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	195.000	4,951	X X X		
98956P102	ZIMMER BIOMET HOLDINGS ORD		08/24/2023	UBS SECURITIES LLC	598.000	68,435	X X X		
G01767105	ALKERMES ORD	C	08/24/2023	UBS SECURITIES LLC	295.000	8,182	X X X		
G0250X107	AMCOR ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	88,530.000	835,883	X X X		
G02602103	AMDOCS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,110.000	358,479	X X X		
G0692U109	AXIS CAPITAL HOLDINGS ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	6,620.000	362,912	X X X		
G1110E107	BIOHAVEN ORD		08/24/2023	NATIONAL FINL SVCS CORP,	326.000	6,288	X X X		
G1151C101	ACCENTURE CL A ORD	C	08/24/2023	JP MORGAN SECURITIES LLC	370.000	116,328	X X X		
G1466R173	BORR DRILLING ORD	D	08/24/2023	JP MORGAN SECURITIES LLC	425.000	2,983	X X X		
G3198U102	ESSENT GROUP ORD	C	08/24/2023	UBS SECURITIES LLC	565.000	28,558	X X X		
G3223R108	EVEREST GROUP ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	390.000	139,550	X X X		
G3323L100	FABRINET ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	510.000	81,866	X X X		
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	08/24/2023	JP MORGAN SECURITIES LLC	1,565.000	91,882	X X X		
G54950103	LINDE ORD	C	08/24/2023	MORGAN STANLEY CO	2,970.000	1,122,840	X X X		
G65163100	JOBY AVIATION CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	410.000	2,872	X X X		
G65431127	NOBLE CORPORATION ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,920.000	96,692	X X X		
G72800108	PROTHENA ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	65.000	3,516	X X X		
G76279101	ROIVANT SCIENCES ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	1,080.000	12,153	X X X		
G81276100	SIGNET JEWELERS ORD	C	08/24/2023	UBS SECURITIES LLC	385.000	27,761	X X X		
G87110105	TECHNIPFMC ORD	C	08/24/2023	UBS SECURITIES LLC	315.000	5,744	X X X		
G8766E109	TEXTAINER GROUP HOLDING ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	1,310.000	51,829	X X X		
G8994E103	TRANE TECHNOLOGIES ORD	C	08/24/2023	MORGAN STANLEY CO	810.000	163,248	X X X		
G9078F107	TRITON INTERNATIONAL ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	2,230.000	185,339	X X X		
G97822103	PERRIGO ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	3,110.000	117,095	X X X		
H2906T109	GARMIN ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	935.000	96,220	X X X		
M5425M103	INMODE ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	4,605.000	174,951	X X X		
N20944109	CNH INDUSTRIAL ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	3,490.000	44,985	X X X		
V7780T103	ROYAL CARIBBEAN GROUP ORD		08/24/2023	MORGAN STANLEY CO	750.000	75,132	X X X		
Y2106R110	DORIAN LPG ORD		08/03/2023	NATIONAL FINL SVCS CORP,	11,410.000	321,042	X X X		
Y2187A150	EAGLE BULK SHIPPING ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,340.000	56,614	X X X		
5019999999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					X X X	50,993,246	X X X		X X X
5989999997 Subtotal - Common Stocks - Part 3					X X X	50,993,246	X X X		X X X
5989999998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					X X X	X X X	X X X	X X X	X X X
5989999999 Subtotal - Common Stocks					X X X	50,993,246	X X X		X X X
5999999999 Subtotal - Preferred and Common Stocks					X X X	50,993,246	X X X		X X X
6009999999 Total - Bonds, Preferred and Common Stocks					X X X	70,239,806	X X X	124,634	X X X

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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	22
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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
912828VS6	UNITED STATES TREASURY		08/15/2023	Maturity @ 100.00	XXX	400,000	400,000	419,125	401,676		(1,676)		(1,676)		400,000				10,000	08/15/2023	1.A
0109999999 Subtotal - Bonds - U.S. Governments					XXX	400,000	400,000	419,125	401,676		(1,676)		(1,676)		400,000				10,000	XXX	XXX
Bonds - U.S. Special Revenue, Special Assessment																					
3132DNV91	FH SD1540 - RMBS		09/01/2023	Paydown	XXX	212,219	212,219	213,944	213,917		(1,698)		(1,698)		212,219				6,924	08/01/2052	1.A
31335BQL3	FH G61359 - RMBS		09/01/2023	Paydown	XXX	18,797	18,797	18,750	18,747		51		51		18,797				417	03/01/2048	1.A
3133KJNE8	FH RA3089 - RMBS		09/01/2023	Paydown	XXX	67,987	67,987	71,594	71,965		(3,978)		(3,978)		67,987				1,132	07/01/2050	1.A
3133KRT46	FH RA9571 - RMBS		09/01/2023	Paydown	XXX	238,578	238,578	241,598			(3,020)		(3,020)		238,578				1,856	08/01/2053	1.A
3136AY2H5	FNA 2017-M14 A2 - CMBS		09/01/2023	Paydown	XXX	3,320	3,320	3,155	3,245		76		76		3,320				64	11/25/2027	1.A
3136B1UG7	FNR 2018-26 DH - CMO/RMBS		09/01/2023	Paydown	XXX	38,772	38,772	38,966	38,845		(73)		(73)		38,772				904	06/25/2046	1.A
3138ERYX2	FN AL9725 - RMBS		09/01/2023	Paydown	XXX	41,225	41,225	41,051	41,047		178		178		41,225				977	01/01/2047	1.A
3138WHNF5	FN AS7589 - RMBS		09/01/2023	Paydown	XXX	73,004	73,004	73,518	73,675		(670)		(670)		73,004				1,732	07/01/2046	1.A
3140J76B6	FN BM3565 - RMBS		09/01/2023	Paydown	XXX	30,110	30,110	29,213	29,116		995		995		30,110				611	10/01/2047	1.A
3140J86V0	FN BM4483 - RMBS		09/01/2023	Paydown	XXX	9,119	9,119	9,404	9,500		(382)		(382)		9,119				230	09/01/2048	1.A
3140J9ME8	FN BM4856 - RMBS		09/01/2023	Paydown	XXX	16,643	16,643	17,158	17,360		(717)		(717)		16,643				445	04/01/2047	1.A
3140Q94H3	FN CA2623 - RMBS		09/01/2023	Paydown	XXX	39,035	39,035	39,865	39,963		(928)		(928)		39,035				1,027	11/01/2048	1.A
3140QDKP8	FN CA5701 - RMBS		09/01/2023	Paydown	XXX	111,681	111,681	117,850	118,550		(6,869)		(6,869)		111,681				1,887	05/01/2050	1.A
3140XHZ42	FN FS2562 - RMBS		09/01/2023	Paydown	XXX	200,118	200,118	201,259	201,222		(1,104)		(1,104)		200,118				5,771	08/01/2052	1.A
54628CG30	LASFAC 2022 A - ABS		09/01/2023	Paydown	XXX	62,085	62,085	62,754	62,754		(669)		(669)		62,085				2,285	09/01/2039	1.B FE
677555Q23	OHIO ST ECONOMIC DEV REV		08/03/2023	Call @ 100.00	XXX	85,000	85,000	85,000	85,000						85,000				1,990	06/01/2027	1.B FE
73358W4V3	PORT AUTH N Y & N J		07/01/2023	Call @ 100.00	XXX	1,015,000	1,015,000	1,015,000	1,015,000						1,015,000				11,023	07/01/2023	1.D FE
83756CHU2	SOUTH DAKOTA HSG DEV AUTH		09/15/2023	Call @ 100.00	XXX	315,000	315,000	315,000	315,000						315,000				5,349	05/01/2024	1.A FE
0909999999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					XXX	2,577,695	2,577,695	2,595,077	2,354,906		(18,809)		(18,809)		2,577,695				44,625	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00912XAT1	AIR LEASE CORP		09/15/2023	Maturity @ 100.00	XXX	540,000	540,000	513,389	536,138		3,862		3,862		540,000				16,200	09/15/2023	2.B FE
02209SAU7	ALTRIA GROUP INC		07/28/2023	PERSHING LLC	XXX	326,197	350,000	318,777	335,007		2,196		2,196		337,203		(11,007)	(11,007)	8,039	09/16/2026	2.B FE
03330AAA0	ANCHC 3-R A - CDO	C	07/28/2023	Paydown	XXX	254,347	254,347	254,601	263,145		(8,798)		(8,798)		254,347				11,306	01/28/2031	1.A FE
04942VAW4	ATCLO 13R ANR - CDO	C	07/24/2023	Paydown	XXX	15,855	15,855	15,855	15,855						15,855				707	04/22/2031	1.A FE
05968LAM4	BANCOLOMBIA SA	C	08/01/2023	CORPORATE REORGANIZATIONS	XXX	270,570	290,000	287,950	274,510	14,604	244		14,847		289,357		(18,787)	(18,787)	17,448	01/29/2025	3.A FE
06406RAB3	BANK OF NEW YORK MELLON CORP		07/28/2023	MARKETAXESS	XXX	494,167	525,000	510,363	516,751		866		866		517,617		(23,451)	(23,451)	17,769	02/07/2028	1.F FE
06540RAU8	BANK 2017-BNK9 D - CMBS		09/20/2023	Bank of America Securities	XXX	327,000	600,000	456,188	493,112		12,648		12,648		505,761		(178,761)	(178,761)	13,580	11/18/2054	3.C FE
12655TAG4	COMM 2019-GC44 D - CMBS		09/14/2023	Bank of America Securities	XXX	308,297	600,000	525,281	540,327		5,386		5,386		545,712		(237,415)	(237,415)	11,958	08/15/2057	2.B FE
12667GL84	CWALT 2005-27 1A2 - CMO/RMBS		09/01/2023	Paydown	XXX	14,702	14,702	14,628	14,243	643	(184)		459		14,702				429	08/25/2035	5.B FE
17328HAJ0	CGCMT 2019-GC43 D - CMBS		09/14/2023	MORGAN STANLEY CO	XXX	287,182	550,000	514,336	521,591		2,583		2,583		524,174		(236,992)	(236,992)	13,154	11/13/2052	2.B FE
23245PAA9	CWALT 2006-OA22 A1 - RMBS		09/25/2023	Paydown	XXX	48,277	48,159	45,028	43,199	3,069	2,010		5,078		48,277				1,445	02/25/2047	5.B FE
25156PBB8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	07/28/2023	PERSHING LLC	XXX	1,937,580	2,000,000	2,024,620	2,014,718		(1,469)		(1,469)		2,013,249		(75,669)	(75,669)	53,229	06/21/2028	2.A FE
3137G0AY5	STACR 2014-DN2 M3 - CMO/RMBS		09/25/2023	Paydown	XXX	30,706	30,706	34,166	32,800		(2,094)		(2,094)		30,706				1,742	04/25/2024	1.A
36252TAS4	GSMS 2016-GS2 AAB - CMBS		09/01/2023	Paydown	XXX	117,474	117,474	114,395	116,482		992		992		117,474				2,281	05/12/2049	1.A FE
375558AZ6	GILEAD SCIENCES INC		07/28/2023	JP MORGAN SECS INC., - FIXED INCOME	XXX	973,200	1,000,000	1,005,040	1,001,111		(333)		(333)		1,000,778		(27,578)	(27,578)	35,000	02/01/2025	2.A FE
40436KAC9	HLM 6-2015 A1R - CDO	C	08/07/2023	Paydown	XXX	15,070	15,070	15,033	15,617		(546)		(546)		15,070				674	02/05/2031	1.A FE
452308AT6	ILLINOIS TOOL WORKS INC		08/14/2023	MORGAN STANLEY CO	XXX	987,580	1,000,000	1,010,489	1,001,377		(878)		(878)		1,000,499		(12,919)	(12,919)	33,542	03/01/2024	1.E FE
46132FAB6	INVESCO FINANCE PLC	C	08/14/2023	HILLTOP SECURITIES INC	XXX	990,680	1,000,000	1,037,612	1,005,329		(3,064)		(3,064)		1,002,265		(11,585)	(11,585)	41,778	01/30/2024	2.A FE
48129RAA3	JPMDB 2019-COR6 D - CMBS		09/14/2023	PERSHING LLC	XXX	225,914	450,000	394,031	405,333		4,041		4,041		409,374		(183,460)	(183,460)	8,969	11/18/2052	2.B FE
55821TAA5	MDPK XXX A - CDO	C	07/17/2023	Paydown	XXX	22,980	22,980	22,623	22,695		285		285		22,980				951	04/16/2029	1.A FE
606822BA1	MITSUBISHI UFJ FINANCIAL GROUP INC	C	07/26/2023	Maturity @ 100.00	XXX	1,030,000	1,030,000	1,031,607	1,030,212		(212)		(212)		1,030,000				38,738	07/26/2023	1.G FE
61691JAS3	MSC 2017-H1 ASB - CMBS		09/01/2023	Paydown	XXX	114,061	114,061	112,399	113,545		516		516		114,061				2,505	06/17/2050	1.A FE
67066GAE4	NVIDIA CORP		08/14/2023	MORGAN STANLEY CO	XXX	332,444	350,000	334,362	342,507		1,182		1,182		343,689		(11,245)	(11,245)	10,267	09/16/2026	1.E FE
67110DAN7	OCP 2016-11 1AR - CDO	C	07/26/2023	Paydown	XXX	71,336	71,336	71,550	73,632		(2,296)		(2,296)		71,336				3,286	10/26/2030	1.A FE
67590GBG3	OCT17 17RRR A1R - CDO		07/25/2023	Paydown	XXX	42,000	42,000	41,790	43,409		(1,409)		(1,409)		42,000				1,850	01/27/2031	1.A FE
717081EA7	PFIZER INC		07/28/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	2,200,543	2,325,000	2,456,642	2,401,563		(10,823)		(10,823)		2,390,741		(190,198)	(190,198)	43,788	12/15/2026	1.E FE
761713AY2	REYNOLDS AMERICAN INC		09/15/2023	Maturity @ 100.00	XXX	490,000	490,000	511,981	493,196		(3,196)		(3,196)		490,000				23,765	09/15/2023	2.B FE
86359UAA7	SASC 2006-OPT1 A1 - RMBS		09/25/2023	Paydown	XXX	27,803	27,803	27,299	28,177		(374)		(374)		27,803				593	04/25/2036	1.B FE
89114QC48	TORONTO-DOMINION BANK	A	07/19/2023	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,997,280	1,999,710		290		290		2,000,000				70,000	07/19/2023	1.C FE
89169EAA7	TPMT 175 A1 - CMO/RMBS		09/25/2023	Paydown	XXX	40,225	40,225	40,002	40,917		(692)		(692)		40,225				1,240	02/26/2057	1.A FE
89172YAC4	TPMT 2016-3 M1 - CMO/RMBS		09/01/2023	Paydown	XXX	80,140	80,140	82,287	80,566		(427)		(427)		80,140				1,870	04/25/2056	1.A FE
89173UAA5	TPMT 2017-4 A1 - RMBS		09/01/2023	Paydown	XXX	20,209	20,209	20,777	20,622		(413)		(413)		20,209				373	06/25/2057	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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	22
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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
89175JAA8	TPMT 176 A1 - CMO/RMBS		09/01/2023	Paydown	XXX	12,195	12,195	12,256	12,218		(23)		(23)		12,195				225	10/25/2057	1.A FE
89352HAW9	TRANSCANADA PIPELINES LTD	C	07/28/2023	PERSHING LLC	XXX	590,142	615,000	605,978	609,508		533		533		610,041		(19,899)	(19,899)	18,587	05/15/2028	2.B FE
913017DB2	RTX CORP		08/16/2023	Maturity @ 100.00	XXX	436,000	436,000	435,961	436,000		0		0		436,000				15,914	08/16/2023	2.A FE
92343VEP5	VERIZON COMMUNICATIONS INC		08/09/2023	CORPORATE REORGANIZATIONS	XXX	498,005	515,000	515,000	515,000						515,000		(16,995)	(16,995)	48,752	05/15/2025	2.A FE
93362YAB8	WAMU 2006-AR5 12A - CMO/RMBS		09/01/2023	Paydown	XXX	5,729	5,729	5,578	5,195	404	129		534		5,729				141	06/25/2046	4.A FE
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					XXX	16,178,607	17,598,990	17,417,152	17,415,318	18,720	530		19,250		17,434,568		(1,255,960)	(1,255,960)	572,095	XXX	XXX
2509999997 Subtotal - Bonds - Part 4					XXX	19,156,302	20,576,685	20,431,355	20,171,900	18,720	(19,955)		(1,235)		20,412,263		(1,255,960)	(1,255,960)	626,720	XXX	XXX
2509999998 Summary Item from Part 5 for Bonds (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999 Subtotal - Bonds					XXX	19,156,302	20,576,685	20,431,355	20,171,900	18,720	(19,955)		(1,235)		20,412,263		(1,255,960)	(1,255,960)	626,720	XXX	XXX
4509999998 Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999 Subtotal - Preferred Stocks					XXX		XXX													XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																					
000360206	AAON ORD		09/20/2023	Not Available	0.500	47	XXX	18	25	(7)			(7)		18		29	29	0	XXX	
00091G104	ACV AUCTIONS CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	495.000	7,692	XXX	4,621	2,094	(152)			(152)		4,621		3,071	3,071		XXX	
001055102	AFLAC ORD		08/24/2023	MORGAN STANLEY CO	4,655.000	344,977	XXX	297,801							297,801		47,175	47,175	3,738	XXX	
001084102	AGCO ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,235.000	146,259	XXX	157,031							157,031		(10,773)	(10,773)	6,891	XXX	
00108J109	ACM RESEARCH CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	85.000	1,368	XXX	1,335	655	679			679		1,335		34	34		XXX	
00130H105	THE AES CORPORATION		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	90.000	1,643	XXX	2,064							2,064		(421)	(421)	30	XXX	
00165C302	AMC ENTERTAINMENT HOLDINGS, INC.		08/24/2023	Adjustment	1.367	15	XXX	105	105						105		(90)	(90)		XXX	
001744101	AMN HEALTHCARE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	271.000	23,986	XXX	26,208	27,864	(1,656)			(1,656)		26,208		(2,222)	(2,222)		XXX	
00181T107	A MARK PRECIOUS METALS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	500.000	16,994	XXX	13,991	17,365	(3,374)			(3,374)		13,991		3,002	3,002	300	XXX	
002121101	A10 NETWORKS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,560.000	36,493	XXX	38,050	37,251	(3,759)			(3,759)		38,050		(1,557)	(1,557)	422	XXX	
002824100	ABBOTT LABORATORIES ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,440.000	151,112	XXX	159,711	158,098	1,614			1,614		159,711		(8,599)	(8,599)	2,203	XXX	
00287Y109	ABBVIE ORD		08/24/2023	MORGAN STANLEY CO	3,685.000	539,570	XXX	547,262							547,262		(7,692)	(7,692)	8,873	XXX	
00404A109	ACADIA HEALTHCARE COMPANY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	235.000	17,557	XXX	20,201	19,345	856			856		20,201		(2,644)	(2,644)		XXX	
004225108	ACADIA PHARMACEUTICALS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	900.000	25,625	XXX	14,676	14,328	348			348		14,676		10,949	10,949		XXX	
00437E102	ACCOLADE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	980.000	12,758	XXX	6,295	7,634	(1,340)			(1,340)		6,295		6,464	6,464		XXX	
005098108	ACUSHNET HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	50.000	2,887	XXX	2,038	2,123	(85)			(85)		2,038		849	849	20	XXX	
00653Q102	ADAPTHEALTH ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	30.000	356	XXX	540	577	(37)			(37)		540		(184)	(184)		XXX	
006739106	ADDUS HOMECARE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	375.000	33,297	XXX	34,463							34,463		(1,166)	(1,166)		XXX	
00676P107	ADEIA ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	130.000	1,281	XXX	1,268	1,232	36			36		1,268		13	13	13	XXX	
00751Y106	ADVANCE AUTO PARTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	400.000	27,482	XXX	50,898							50,898		(23,417)	(23,417)	700	XXX	
007903107	ADVANCED MICRO DEVICES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	140.000	14,250	XXX	14,465	9,068	5,397			5,397		14,465		(215)	(215)		XXX	
007973100	ADVANCED ENERGY INDUSTRIES ORD		08/24/2023	UBS SECURITIES LLC	365.000	41,500	XXX	29,710	31,310	(1,600)			(1,600)		29,710		11,790	11,790	110	XXX	
00847J105	AGILYSYS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	45.000	3,089	XXX	1,827	3,561	(1,734)			(1,734)		1,827		1,262	1,262		XXX	
00857U107	AGILON HEALTH ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,868.000	31,013	XXX	37,968	32	0			0		37,968		(6,955)	(6,955)		XXX	
009066101	AIRBNB CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	315.000	39,615	XXX	30,222	26,933	3,290			3,290		30,222		9,393	9,393		XXX	
012348108	ALBANY INTERNATIONAL CL A ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												86	XXX	
016255101	ALIGN TECHNOLOGY ORD		08/24/2023	JP MORGAN SECURITIES LLC	120.000	42,865	XXX	30,494	25,308	5,186			5,186		30,494		12,372	12,372		XXX	
01741R102	ATI ORD		08/24/2023	UBS SECURITIES LLC	335.000	14,733	XXX	9,850	10,003	(153)			(153)		9,850		4,883	4,883		XXX	
018522300	ALLETE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,220.000	123,366	XXX	139,168							139,168		(15,802)	(15,802)	4,421	XXX	
018581108	BREAD FINANCIAL HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	80.000	2,989	XXX	3,423							3,423		(435)	(435)	50	XXX	
01973R101	ALLISON TRANSMISSION HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	600.000	35,365	XXX	33,588							33,588		1,777	1,777	138	XXX	
02043Q107	ALNYLAM PHARMACEUTICALS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	10.000	1,855	XXX	2,079	2,377	(298)			(298)		2,079		(224)	(224)		XXX	
020764106	ALPHA METALLURGICAL RESOURCES ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												63	XXX	
02079K305	ALPHABET CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	590.000	77,664	XXX	62,339	52,056	10,283			10,283		62,339		15,325	15,325		XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
021369103	ALTAIR ENGINEERING CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	200.000	12,670	XXX	11,019	9,094	1,925			1,925		11,019		1,650	1,650		XXX	
02215L209	KINETIK HOLDINGS CL A ORD		08/24/2023	UBS SECURITIES LLC	150.000	5,284	XXX	4,642							4,642		642	642	225	XXX	
023135106	AMAZON COM ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	402.000	53,588	XXX	48,555	33,768	14,787			14,787		48,555		5,032	5,032		XXX	
02376R102	AMERICAN AIRLINES GROUP ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	970.000	14,098	XXX	15,673	12,338	3,335			3,335		15,673		(1,575)	(1,575)		XXX	
025537101	AMERICAN ELECTRIC POWER ORD		08/24/2023	MORGAN STANLEY CO	1,635.000	130,226	XXX	133,245							133,245		(3,019)	(3,019)	1,357	XXX	
025676206	AMERICAN EQUITY INV LIFE HLD ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,985.000	105,914	XXX	104,313							104,313		1,601	1,601		XXX	
025932104	AMERICAN FINANCIAL GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	735.000	84,417	XXX	85,502							85,502		(1,085)	(1,085)	463	XXX	
02665T306	AMERICAN HOMES 4 RENT CL A REIT ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,805.000	64,500	XXX	55,085	54,403	682			682		55,085		9,415	9,415	794	XXX	
029683109	AMERICAN SOFTWARE CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	420.000	4,513	XXX	5,030							5,030		(516)	(516)	92	XXX	
03027X100	AMERICAN TOWER REIT		08/24/2023	Various	100.000	17,791	XXX	22,206							22,206		(4,415)	(4,415)	2,723	XXX	
032095101	AMPHENOL CL A ORD		06/28/2023	MORGAN STANLEY CO			XXX												992	XXX	
03236M200	AMYRIS ORD		08/24/2023	JP MORGAN SECURITIES LLC	3,650.000	153	XXX	9,341	5,585	3,757			3,757		9,341		(9,188)	(9,188)		XXX	
03750L109	APARTMENT INCOME REIT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,325.000	44,324	XXX	46,442							46,442		(2,118)	(2,118)	596	XXX	
03937C105	ARCBEST ORD		08/24/2023	NATIONAL FINL SVCS CORP,	110.000	11,590	XXX	8,282	7,704	578			578		8,282		3,308	3,308	40	XXX	
03940C100	ARCELLX ORD		08/24/2023	UBS SECURITIES LLC	130.000	4,525	XXX	2,678	4,027	(1,349)			(1,349)		2,678		1,846	1,846		XXX	
039483102	ARCHER DANIELS MIDLAND ORD		08/24/2023	UBS SECURITIES LLC	4,296.000	348,401	XXX	321,781							321,781		26,620	26,620	2,354	XXX	
03957W106	ARCHROCK ORD		08/24/2023	UBS SECURITIES LLC	1,930.000	24,326	XXX	18,572							18,572		5,754	5,754	589	XXX	
03966V107	ARCONIC ORD		08/21/2023	CORPORATE REORGANIZATIONS	1,443.000	43,290	XXX	33,973	5,988	2,658			2,658		33,973		9,317	9,317		XXX	
03990B101	ARES MANAGEMENT CL A ORD		08/24/2023	MORGAN STANLEY CO	530.000	52,806	XXX	38,273	36,273	2,000			2,000		38,273		14,533	14,533	816	XXX	
040413106	ARISTA NETWORKS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	730.000	132,689	XXX	113,957							113,957		18,732	18,732		XXX	
04316A108	ARTISAN PARTNERS ASSET MGMT CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,780.000	141,087	XXX	142,215							142,215		(1,128)	(1,128)	7,598	XXX	
04342Y104	ASANA CL A ORD		08/24/2023	MORGAN STANLEY CO	1,680.000	35,422	XXX	20,885							20,885		14,536	14,536		XXX	
04621X108	ASSURANT ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	20.000	2,797	XXX	2,585							2,585		213	213	14	XXX	
046224101	ASTEC INDUSTRIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5.000	264	XXX	234	203	31			31		234		30	30	2	XXX	
047726302	ATLANTA BRAVES HOLDINGS SRS C ORD		08/24/2023	JP MORGAN SECURITIES LLC	42.590	1,537	XXX	1,795							1,795		(258)	(258)		XXX	
049468101	ATLASSIAN CL A ORD		08/24/2023	MORGAN STANLEY CO	100.000	18,735	XXX	17,847	12,868	4,979			4,979		17,847		889	889		XXX	
04963C209	ATRICURE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	70.000	3,207	XXX	2,844	3,107	(262)			(262)		2,844		362	362		XXX	
053611109	AVERY DENNISON ORD		08/24/2023	NATIONAL FINL SVCS CORP,	95.000	17,435	XXX	18,055	17,195	860			860		18,055		(620)	(620)	148	XXX	
05367P100	AVID TECHNOLOGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	350.000	9,319	XXX	9,406	3,590	376			376		9,406		(87)	(87)		XXX	
05368X102	AVIDXCHANGE HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	990.000	9,962	XXX	8,697	9,841	(1,144)			(1,144)		8,697		1,265	1,265		XXX	
05379B107	AVISTA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	11,030.000	357,858	XXX	471,960							471,960		(114,103)	(114,103)	10,148	XXX	
053807103	AVNET ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,395.000	166,067	XXX	153,445	111,227	8,374			8,374		153,445		12,623	12,623	1,969	XXX	
054540208	AXCELIS TECHNOLOGIES ORD		08/24/2023	UBS SECURITIES LLC	200.000	34,539	XXX	12,398	15,872	(3,474)			(3,474)		12,398		22,140	22,140		XXX	
05464T104	AXSOME THERAPEUTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	230.000	17,350	XXX	5,732	17,740	(12,007)			(12,007)		5,732		11,618	11,618		XXX	
05465C100	AXOS FINANCIAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	40.000	1,658	XXX	1,491							1,491		167	167		XXX	
05478C105	AZEK COMPANY CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	265.000	8,588	XXX	6,334							6,334		2,254	2,254		XXX	
05580M108	B RILEY FINANCIAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,370.000	61,674	XXX	63,097	46,854	16,243			16,243		63,097		(1,424)	(1,424)	4,110	XXX	
064058100	BANK OF NEW YORK MELLON ORD		08/24/2023	UBS SECURITIES LLC	4,130.000	180,746	XXX	179,678							179,678		1,068	1,068	1,735	XXX	
07831C103	BELLRING BRANDS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	980.000	39,694	XXX	23,495	25,127	(1,632)			(1,632)		23,495		16,199	16,199		XXX	
086516101	BEST BUY ORD		08/24/2023	UBS SECURITIES LLC	770.000	57,087	XXX	71,629	37,298	8,766			8,766		71,629		(14,542)	(14,542)	1,826	XXX	
08862E109	BEYOND MEAT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	850.000	9,625	XXX	12,291							12,291		(2,666)	(2,666)		XXX	
08975P108	BIGCOMMERCE HOLDINGS SRS 1 ORD		08/24/2023	UBS SECURITIES LLC	30.000	309	XXX	556	262	294			294		556		(248)	(248)		XXX	
090043100	BILL HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	95.000	9,918	XXX	11,240	10,351	889			889		11,240		(1,322)	(1,322)		XXX	
090572207	BIO RAD LABORATORIES CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	45.000	17,430	XXX	16,334							16,334		1,096	1,096		XXX	
09062X103	BIOGEN ORD		08/24/2023	NATIONAL FINL SVCS CORP,	306.000	80,563	XXX	60,317	84,738	(24,421)			(24,421)		60,317		20,246	20,246		XXX	
093671105	H&R BLOCK ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,840.000	73,028	XXX	54,547	4,381	(154)			(154)		54,547		18,481	18,481	603	XXX	
094235108	BLOOMIN BRANDS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,750.000	103,386	XXX	92,547	27,866	1,457			1,457		92,547		10,839	10,839	2,393	XXX	
097023105	BOEING ORD		08/24/2023	NATIONAL FINL SVCS CORP,	215.000	47,317	XXX	37,042	40,955	(3,914)			(3,914)		37,042		10,275	10,275		XXX	
09739D100	BOISE CASCADE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	6,195.000	658,277	XXX	464,136	76,910	4,943			4,943		464,136		194,140	194,140	19,682	XXX	
099724106	BORGWARNER ORD		07/05/2023	Unknown	960.000	47,792	XXX	47,792							47,792				326	XXX	

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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	22
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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
101137107	BOSTON SCIENTIFIC ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	6,125.000	311,053	XXX	237,159	283,404	(46,244)			(46,244)		237,159		73,893	73,893		XXX	
103304101	BOYD GAMING ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												62	XXX	
10806X102	BRIDGEBIO PHARMA ORD		08/24/2023	UBS SECURITIES LLC	785.000	22,411	XXX	5,364	5,982	(618)			(618)		5,364		17,047	17,047		XXX	
109641100	BRINKER INTERNATIONAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	425.000	14,469	XXX	15,283							15,283		(814)	(814)		XXX	
11135F101	BROADCOM ORD		08/24/2023	UBS SECURITIES LLC	445.000	384,902	XXX	248,192	248,813	(621)			(621)		248,192		136,710	136,710	4,094	XXX	
114340102	AZENTA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	95.000	5,267	XXX	7,687	5,531	2,156			2,156		7,687		(2,420)	(2,420)		XXX	
118440106	BUCKLE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	170.000	6,113	XXX	7,554	7,710	(155)			(155)		7,554		(1,441)	(1,441)	629	XXX	
12008R107	BUILDERS FIRSTSOURCE ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	445.000	59,801	XXX	31,446	20,113	525			525		31,446		28,354	28,354		XXX	
12572Q105	CME GROUP CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	304.000	61,184	XXX	51,791	51,121	671			671		51,791		9,393	9,393	2,037	XXX	
126117100	CNA FINANCIAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	6,855.000	267,825	XXX	262,442							262,442		5,383	5,383	2,879	XXX	
126501105	CTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	25.000	1,119	XXX	1,017	986	31			31		1,017		102	102	3	XXX	
126650100	CVS HEALTH ORD		08/24/2023	UBS SECURITIES LLC	2,357.000	157,162	XXX	173,827							173,827		(16,665)	(16,665)	2,852	XXX	
127055101	CABOT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,930.000	203,256	XXX	220,561	56,814	7,585			7,585		220,561		(17,305)	(17,305)	3,228	XXX	
127203107	CACTUS CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	330.000	16,863	XXX	13,566							13,566		3,296	3,296		XXX	
127387108	CADENCE DESIGN SYSTEMS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	200.000	46,374	XXX	44,002							44,002		2,371	2,371		XXX	
12763L105	CADRE HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	860.000	21,142	XXX	18,896	17,320	1,576			1,576		18,896		2,246	2,246	206	XXX	
13100M509	CALIX NETWORKS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	435.000	17,923	XXX	15,004	29,767	(14,763)			(14,763)		15,004		2,919	2,919		XXX	
131193104	TOPGOLF CALLAWAY BRANDS ORD		08/24/2023	UBS SECURITIES LLC	455.000	7,519	XXX	9,870	8,986	884			884		9,870		(2,351)	(2,351)		XXX	
13462K109	CAMPING WORLD CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,365.000	58,852	XXX	62,178	19,418	6,005			6,005		62,178		(3,327)	(3,327)	2,569	XXX	
13765N107	CANNAE HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,360.000	25,722	XXX	26,963							26,963		(1,240)	(1,240)		XXX	
14040H105	CAPITAL ONE FINANCIAL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,015.000	103,255	XXX	92,490							92,490		10,765	10,765	1,218	XXX	
142339100	CARLISLE COMPANIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	230.000	59,678	XXX	57,147							57,147		2,531	2,531	196	XXX	
14316J108	CARLYLE GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,475.000	133,781	XXX	139,370							139,370		(5,590)	(5,590)	1,566	XXX	
144285103	CARPENTER TECHNOLOGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	615.000	35,533	XXX	25,529	22,718	2,811			2,811		25,529		10,004	10,004	369	XXX	
147528103	CASEYS GENERAL STORES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	25.000	6,102	XXX	5,374							5,374		728	728	20	XXX	
14843C105	CASTLE BIOSCIENCES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1.000	18	XXX	22	24	(1)			(1)		22		(4)	(4)		XXX	
148806102	CATALENT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,520.000	67,250	XXX	77,652							77,652		(10,402)	(10,402)		XXX	
149123101	CATERPILLAR ORD		08/24/2023	UBS SECURITIES LLC	879.000	239,253	XXX	192,356							192,356		46,896	46,896	2,198	XXX	
150870103	CELANESE ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	425.000	49,909	XXX	48,355							48,355		1,555	1,555	298	XXX	
15135B101	CENTENE ORD		08/24/2023	MORGAN STANLEY CO	1,747.000	111,544	XXX	120,545							120,545		(9,001)	(9,001)		XXX	
15687V109	CERTARA ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	80.000	1,272	XXX	1,576							1,576		(304)	(304)		XXX	
16150R104	CHASE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	35.000	4,437	XXX	3,347	3,019	327			327		3,347		1,090	1,090		XXX	
163072101	CHEESECAKE FACTORY ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	115.000	3,732	XXX	3,804	3,647	157			157		3,804		(72)	(72)	93	XXX	
166764100	CHEVRON ORD		08/24/2023	MORGAN STANLEY CO	2,786.000	442,690	XXX	248,530	500,059	(251,529)			(251,529)		248,530		194,160	194,160	12,621	XXX	
16961L106	CHINOOK THERAPEUTICS ORD		08/14/2023	CORPORATE REORGANIZATIONS	1,500.000	60,000	XXX	40,848							40,848		19,152	19,152		XXX	
172967424	CITIGROUP ORD		08/24/2023	MORGAN STANLEY CO	11,981.000	492,948	XXX	545,798	86,570	2,647			2,647		545,798		(52,850)	(52,850)	13,436	XXX	
17888H103	CIVITAS RESOURCES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,380.000	348,904	XXX	297,311	253,733	43,578			43,578		297,311		51,592	51,592	18,703	XXX	
18452B209	CLEANSPARK ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,870.000	8,604	XXX	4,690							4,690		3,914	3,914		XXX	
18467V109	CLEAR SECURE CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	185.000	4,053	XXX	3,969	5,075	(1,106)			(1,106)		3,969		84	84	50	XXX	
18482P103	CLEARFIELD ORD		08/24/2023	UBS SECURITIES LLC	130.000	4,631	XXX	8,417	12,238	(3,822)			(3,822)		8,417		(3,785)	(3,785)		XXX	
189054109	CLOROX ORD		08/24/2023	NATIONAL FINL SVCS CORP,	565.000	87,072	XXX	88,649							88,649		(1,577)	(1,577)	678	XXX	
18915M107	CLOUDFLARE CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	897.000	53,801	XXX	37,218	28,663	(2,402)			(2,402)		37,218		16,583	16,583		XXX	
19240Q201	COGENT BIOSCIENCES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	80.000	963	XXX	900	925	(25)			(25)		900		63	63		XXX	
19247A100	COHEN & STEERS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	515.000	32,222	XXX	34,043	33,248	795			795		34,043		(1,821)	(1,821)	881	XXX	
192576106	COHU ORD		08/24/2023	JP MORGAN SECURITIES LLC	200.000	7,129	XXX	6,960	1,442	(70)			(70)		6,960		168	168		XXX	
19260Q107	COINBASE GLOBAL CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	550.000	40,782	XXX	30,477	19,465	11,013			11,013		30,477		10,305	10,305		XXX	
194162103	COLGATE PALMOLIVE ORD		08/24/2023	UBS SECURITIES LLC	4,890.000	359,850	XXX	370,787							370,787		(10,937)	(10,937)	2,347	XXX	
199908104	COMFORT SYSTEMS USA ORD		08/24/2023	UBS SECURITIES LLC	5.000	906	XXX	453	575	(122)			(122)		453		453	453	3	XXX	
20030N101	COMCAST CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1.000	45	XXX	50	35	15			15		50		(4)	(4)	1	XXX	
200525103	COMMERCE BANCSHARES ORD		08/24/2023	UBS SECURITIES LLC	700.000	34,551	XXX	34,561							34,561		(10)	(10)	189	XXX	

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
204149108	COMMUNITY TRUST BANCORP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	110.000	3,911	XXX	4,625	5,052	(427)			(427)		4,625		(714)	(714)	145	XXX	
20451Q104	COMPASS DIVERSIFIED ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,880.000	80,041	XXX	73,169							73,169		6,873	6,873	1,940	XXX	
205887102	CONAGRA BRANDS ORD		08/24/2023	UBS SECURITIES LLC	16,250.000	483,182	XXX	555,199							555,199		(72,017)	(72,017)	7,044	XXX	
20717M103	CONFLUENT CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	620.000	20,119	XXX	16,897	13,789	3,108			3,108		16,897		3,222	3,222		XXX	
20848V105	CONSENSUS CLOUD SOLUTIONS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	390.000	11,730	XXX	17,224							17,224		(5,494)	(5,494)		XXX	
20854L108	CONSOL ENERGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	815.000	67,871	XXX	47,922							47,922		19,949	19,949	1,793	XXX	
209115104	CONSOLIDATED EDISON ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,420.000	219,201	XXX	218,309							218,309		891	891	1,960	XXX	
21036P108	CONSTELLATION BRANDS CL A ORD		08/24/2023	MORGAN STANLEY CO	610.000	159,141	XXX	150,881							150,881		8,261	8,261	543	XXX	
217204106	COPART ORD		08/24/2023	JP MORGAN SECURITIES LLC	80.000	3,534	XXX	3,540							3,540		(6)	(6)		XXX	
218352102	CORCEPT THERAPEUTICS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1.000	32	XXX	21	20	1			1		21		10	10		XXX	
21867A105	CORE LABORATORIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	595.000	14,169	XXX	14,291							14,291		(121)	(121)	6	XXX	
22160N109	COSTAR GROUP ORD		08/24/2023	UBS SECURITIES LLC	75.000	6,014	XXX	6,015	5,796	219			219		6,015		(1)	(1)		XXX	
22266M104	COURSERA ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	425.000	7,070	XXX	7,173	5,028	2,145			2,145		7,173		(103)	(103)		XXX	
22410J106	CRACKER BARREL OLD COUNTRY STORE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,490.000	204,051	XXX	258,476							258,476		(54,424)	(54,424)	4,999	XXX	
227046109	CROCS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	645.000	61,822	XXX	74,788							74,788		(12,966)	(12,966)		XXX	
227483104	CROSS COUNTRY HEALTHCARE ORD		08/24/2023	UBS SECURITIES LLC	20.000	497	XXX	426	531	(105)			(105)		426		71	71		XXX	
231561101	CURTISS WRIGHT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	265.000	54,204	XXX	47,044							47,044		7,161	7,161	103	XXX	
23331A109	D R HORTON ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	675.000	79,197	XXX	60,709	60,170	539			539		60,709		18,488	18,488	506	XXX	
23345J104	DICE THERAPEUTICS ORD		08/10/2023	CORPORATE REORGANIZATIONS	1,105.000	53,040	XXX	37,248							37,248		15,792	15,792		XXX	
235825205	DANA INCORPORATED ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	70.000	1,092	XXX	1,164	1,059	105			105		1,164		(73)	(73)	21	XXX	
237266101	DARLING INGREDIENTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	400.000	24,138	XXX	24,232							24,232		(94)	(94)		XXX	
23804L103	DATADOG CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	144.000	13,288	XXX	10,942	10,584	358			358		10,942		2,346	2,346		XXX	
238337109	DAVE BUSTERS ENTERTAINMENT ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	315.000	12,359	XXX	12,041	11,164	878			878		12,041		317	317		XXX	
25179M103	DEVON ENERGY ORD		08/24/2023	JP MORGAN SECURITIES LLC	1.000	49	XXX	69	62	7			7		69		(20)	(20)	2	XXX	
252131107	DEXCOM ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	275.000	28,271	XXX	31,816							31,816		(3,545)	(3,545)		XXX	
253393102	DICKS SPORTING ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,305.000	147,660	XXX	96,257	156,978	(60,721)			(60,721)		96,257		51,403	51,403	2,610	XXX	
254687106	WALT DISNEY ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1.000	83	XXX	144	87	57			57		144		(61)	(61)		XXX	
254709108	DISCOVER FINANCIAL SERVICES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,140.000	369,625	XXX	459,713	22,012	(206)			(206)		459,713		(90,087)	(90,087)	7,281	XXX	
25809K105	DOORDASH CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	415.000	31,666	XXX	31,081	20,260	10,821			10,821		31,081		585	585		XXX	
26142V105	DRAFTKINGS CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	919.000	25,144	XXX	16,482							16,482		8,662	8,662		XXX	
26441C204	DUKE ENERGY ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	8,825.000	801,740	XXX	786,974							786,974		14,767	14,767	9,046	XXX	
26484T106	DUN BRADST HLDG ORD		08/24/2023	UBS SECURITIES LLC	205.000	2,205	XXX	2,696	2,513	183			183		2,696		(491)	(491)	21	XXX	
26603R106	DUOLINGO CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	35.000	4,679	XXX	3,474	2,490	984			984		3,474		1,205	1,205		XXX	
26614N102	DUPONT DE NEMOURS ORD		08/24/2023	UBS SECURITIES LLC	6,280.000	469,486	XXX	423,804							423,804		45,682	45,682	4,226	XXX	
26622P107	DOXIMITY CL A ORD		08/24/2023	MORGAN STANLEY CO	30.000	705	XXX	1,155	1,007	148			148		1,155		(450)	(450)		XXX	
268150109	DYNATRACE ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	275.000	12,705	XXX	10,263	10,533	(270)			(270)		10,263		2,442	2,442		XXX	
26875P101	EOG RESOURCES ORD		08/24/2023	JP MORGAN SECURITIES LLC	355.000	45,445	XXX	40,563							40,563		4,881	4,881	941	XXX	
28176E108	EDWARDS LIFESCIENCES ORD		08/24/2023	MORGAN STANLEY CO	85.000	6,433	XXX	7,667							7,667		(1,234)	(1,234)		XXX	
285512109	ELECTRONIC ARTS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	445.000	53,778	XXX	57,638	54,370	3,268			3,268		57,638		(3,860)	(3,860)	169	XXX	
29082K105	EMBECTA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,745.000	29,613	XXX	55,422	44,131	11,291			11,291		55,422		(25,810)	(25,810)	1,047	XXX	

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29084Q100	EMCOR GROUP ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	105.000	23,086	XXX	17,380							17,380		5,706	5,706	38	XXX	
291011104	EMERSON ELECTRIC ORD		08/24/2023	MORGAN STANLEY CO	4,210.000	406,681	XXX	372,323	167,625	(19,134)			(19,134)		372,323		34,358	34,358	5,782	XXX	
29109X106	ASPEN TECHNOLOGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	160.000	30,797	XXX	26,198							26,198		4,599	4,599		XXX	
292218104	EMPLOYERS HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,940.000	152,946	XXX	150,454							150,454		2,493	2,493	1,560	XXX	
29261A100	ENCOMPASS HEALTH ORD		08/24/2023	NATIONAL FINL SVCS CORP,	930.000	64,765	XXX	48,949							48,949		15,816	15,816	279	XXX	
29272W109	ENERGIZER HOLDINGS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	150.000	5,212	XXX	5,601							5,601		(390)	(390)	135	XXX	
29283F103	ENGAGESMART ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,385.000	22,579	XXX	23,338	24,376	(1,038)			(1,038)		23,338		(759)	(759)		XXX	
29332G102	ENHABIT ORD		08/24/2023	UBS SECURITIES LLC	115.000	1,496	XXX	1,362							1,362		133	133		XXX	
29355A107	ENPHASE ENERGY ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	35.000	4,343	XXX	6,451	9,274	(2,822)			(2,822)		6,451		(2,108)	(2,108)		XXX	
29364G103	ENTERGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	95.000	9,083	XXX	9,096							9,096		(13)	(13)	102	XXX	
29414B104	EPAM SYSTEMS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	65.000	15,830	XXX	22,184	21,303	881			881		22,184		(6,354)	(6,354)		XXX	
29415F104	ENVISTA HOLDINGS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	20.000	651	XXX	675							675		(24)	(24)		XXX	
29452E101	EQUITABLE HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	13,969.000	386,477	XXX	403,626	178,026	28,145			28,145		403,626		(17,149)	(17,149)	7,387	XXX	
297602104	ETHAN ALLEN INTERIORS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,180.000	67,270	XXX	58,584							58,584		8,686	8,686	2,660	XXX	
29977A105	EVERCORE CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,080.000	143,473	XXX	126,899							126,899		16,575	16,575	1,879	XXX	
30212W100	EXP WORLD HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	305.000	6,006	XXX	4,255	3,379	876			876		4,255		1,751	1,751	43	XXX	
302130109	EXPEDITORS INTERNATIONAL OF WASN ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,745.000	199,153	XXX	200,651							200,651		(1,498)	(1,498)	1,204	XXX	
30225T102	EXTRA SPACE STORAGE REIT ORD		07/27/2023	Not Available	0.270	41	XXX	48	40	9			9		48		(7)	(7)	1	XXX	
30231G102	EXXON MOBIL ORD		08/24/2023	UBS SECURITIES LLC	5,460.000	583,885	XXX	238,227	602,238	(364,011)			(364,011)		238,227		345,658	345,658	14,906	XXX	
302492103	FLYWIRE ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	644.000	20,286	XXX	12,231	15,759	(3,527)			(3,527)		12,231		8,054	8,054		XXX	
30260D103	FIGS CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,275.000	26,704	XXX	38,582	20,964	8,432			8,432		38,582		(11,878)	(11,878)		XXX	
31188V100	FASTLY CL A ORD		08/24/2023	UBS SECURITIES LLC	2,715.000	54,610	XXX	24,791	22,236	2,555			2,555		24,791		29,820	29,820		XXX	
311900104	FASTENAL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	3,140.000	180,406	XXX	182,043							182,043		(1,637)	(1,637)	1,099	XXX	
320517105	FIRST HORIZON ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	3,710.000	46,206	XXX	63,149	90,895	(27,746)			(27,746)		63,149		(16,944)	(16,944)	1,670	XXX	
32054K103	FIRST INDUSTRIAL REALTY TRUST ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,840.000	94,822	XXX	95,014							95,014		(192)	(192)	589	XXX	
320734106	FIRST OF LONG ISLAND ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5.000	65	XXX	90	90	0			0		90		(25)	(25)	3	XXX	
336433107	FIRST SOLAR ORD		08/24/2023	NATIONAL FINL SVCS CORP,	15.000	2,641	XXX	2,487	2,247	240			240		2,487		154	154		XXX	
33768G107	FIRSTCASH HOLDINGS ORD		08/24/2023	UBS SECURITIES LLC	145.000	12,961	XXX	10,795	12,590	(1,796)			(1,796)		10,795		2,166	2,166	146	XXX	
337932107	FIRSTENERGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,520.000	163,715	XXX	173,651							173,651		(9,936)	(9,936)	2,305	XXX	
345370860	FORD MOTOR ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	15,845.000	186,882	XXX	244,192	184,277	59,914			59,914		244,192		(57,309)	(57,309)	17,430	XXX	
34631B101	FORGEROCK CL A ORD		08/24/2023	CORPORATE REORGANIZATIONS	1,075.000	24,994	XXX	22,457	8,539	(385)			(385)		22,457		2,537	2,537		XXX	
34959E109	FORTINET ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	90.000	5,290	XXX	6,195							6,195		(905)	(905)		XXX	
35138V102	FOX FACTORY HOLDING ORD		08/24/2023	UBS SECURITIES LLC	40.000	4,239	XXX	3,284	3,649	(365)			(365)		3,284		955	955		XXX	
353514102	FRANKLIN ELECTRIC ORD		08/24/2023	NATIONAL FINL SVCS CORP,	55.000	5,248	XXX	5,004							5,004		243	243	25	XXX	
35671D857	FREEPORT MCMORAN ORD		08/24/2023	UBS SECURITIES LLC	4,380.000	170,181	XXX	84,034	166,440	(82,407)			(82,407)		84,034		86,148	86,148	1,971	XXX	
36266G107	GE HEALTHCARE TECHNOLOGIES ORD		08/24/2023	MORGAN STANLEY CO	2,055.000	141,022	XXX	138,865							138,865		2,158	2,158	107	XXX	
37892E102	GLOBAL INDUSTRIAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	255.000	8,280	XXX	7,055							7,055		1,225	1,225	51	XXX	
38046C109	GOGO ORD		08/24/2023	UBS SECURITIES LLC	870.000	9,922	XXX	13,684							13,684		(3,762)	(3,762)		XXX	
382550101	GOODYEAR TIRE AND RUBBER ORD		08/24/2023	UBS SECURITIES LLC	340.000	4,404	XXX	4,679							4,679		(275)	(275)		XXX	
38267D109	GOOSEHEAD INSURANCE CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	65.000	3,821	XXX	4,045							4,045		(224)	(224)		XXX	
397624107	GREIF CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	859.000	60,625	XXX	51,087	57,605	(6,517)			(6,517)		51,087		9,538	9,538	1,289	XXX	
398433102	GRIFFON ORD		08/24/2023	UBS SECURITIES LLC	630.000	25,348	XXX	18,238	22,548	(4,310)			(4,310)		18,238		7,109	7,109	1,481	XXX	
40131M109	GUARDANT HEALTH ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,160.000	44,268	XXX	40,145	13,355	11,091			11,091		40,145		4,123	4,123		XXX	
40171V100	GUIDEWIRE SOFTWARE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	665.000	53,377	XXX	50,438							50,438		2,939	2,939		XXX	
403949100	HF SINCLAIR ORD		08/24/2023	UBS SECURITIES LLC	55.000	3,077	XXX	2,738							2,738		339	339	50	XXX	
40412C101	HCA HEALTHCARE ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	210.000	58,440	XXX	39,258	50,392	(11,134)			(11,134)		39,258		19,182	19,182	252	XXX	
404251100	HNI ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,797.000	85,407	XXX	94,720	21,445	7,381			7,381		94,720		(9,313)	(9,313)	2,667	XXX	
405024100	HAEMONETICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	155.000	13,402	XXX	9,849	12,191	(2,342)			(2,342)		9,849		3,553	3,553		XXX	

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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	22
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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
418056107	HASBRO ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,715.000	179,340	XXX	136,897							136,897		42,443	42,443	3,801	XXX	
419596101	HAVERTY FURNITURE COMPANIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	470.000	14,785	XXX	15,283	14,053	1,230			1,230		15,283		(499)	(499)	273	XXX	
422704106	HECLA MINING ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2.000	9	XXX	10	11	(1)			(1)		10		(1)	(1)	0	XXX	
42330P107	HELIX ENERGY SOLUTIONS GROUP ORD		08/24/2023	UBS SECURITIES LLC	17.000	162	XXX	140							140		22	22		XXX	
43283X105	HILTON GRAND VACATIONS ORD		08/24/2023	UBS SECURITIES LLC	235.000	10,131	XXX	10,780	9,057	1,723			1,723		10,780		(649)	(649)		XXX	
433000106	HIMS HERS HEALTH CL A ORD		08/24/2023	UBS SECURITIES LLC	1,390.000	9,333	XXX	7,065	8,910	(1,845)			(1,845)		7,065		2,268	2,268		XXX	
437076102	HOME DEPOT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5,480.000	1,779,389	XXX	1,630,785	1,730,913	(100,128)			(100,128)		1,630,785		148,604	148,604	22,906	XXX	
438516106	HONEYWELL INTERNATIONAL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,565.000	479,778	XXX	503,537	114,651	(22,581)			(22,581)		503,537		(23,758)	(23,758)	8,261	XXX	
440452100	HORMEL FOODS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,635.000	63,739	XXX	64,448							64,448		(709)	(709)	450	XXX	
441593100	HOULIHAN LOK CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	915.000	92,783	XXX	78,856	79,751	(895)			(895)		78,856		13,927	13,927	988	XXX	
443201108	HOWMET AEROSPACE ORD		08/24/2023	UBS SECURITIES LLC	1,339.000	65,456	XXX	54,893							54,893		10,563	10,563	107	XXX	
443573100	HUBSPOT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	60.000	30,331	XXX	20,193	17,348	2,845			2,845		20,193		10,139	10,139		XXX	
445658107	JB HUNT TRANSPORT SERVICES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	275.000	52,322	XXX	48,917							48,917		3,405	3,405	126	XXX	
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,195.000	261,177	XXX	241,836							241,836		19,341	19,341	2,964	XXX	
44925C103	ICF INTERNATIONAL ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												42	XXX	
450056106	IRHYTHM TECHNOLOGIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	230.000	24,417	XXX	32,620	21,544	11,076			11,076		32,620		(8,204)	(8,204)		XXX	
45167R104	IDEX ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,090.000	243,093	XXX	228,639							228,639		14,455	14,455	698	XXX	
452327109	ILLUMINA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	734.000	117,566	XXX	141,679	148,415	(6,736)			(6,736)		141,679		(24,113)	(24,113)		XXX	
45245E109	IMAX ORD		08/24/2023	NATIONAL FINL SVCS CORP,	545.000	10,221	XXX	9,768							9,768		453	453		XXX	
45258J102	IMMUNOVANT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	225.000	4,535	XXX	2,170	3,994	(1,824)			(1,824)		2,170		2,365	2,365		XXX	
453204109	IMPINJ ORD		08/24/2023	NATIONAL FINL SVCS CORP,	40.000	2,450	XXX	1,875	4,367	(2,492)			(2,492)		1,875		576	576		XXX	
45332Y109	INARI MEDICAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	560.000	37,054	XXX	36,850	35,594	1,256			1,256		36,850		204	204		XXX	
45569U101	INDIE SEMICONDUCTOR CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1.000	6	XXX	8	6	2			2		8		(1)	(1)		XXX	
45667G103	INFINERA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	500.000	1,993	XXX	3,417							3,417		(1,424)	(1,424)		XXX	
45687V106	INGERSOLL RAND ORD		08/24/2023	UBS SECURITIES LLC	1,045.000	71,628	XXX	56,168	54,601	1,567			1,567		56,168		15,461	15,461	63	XXX	
457669307	INSMED ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	840.000	18,547	XXX	15,964	16,783	(820)			(820)		15,964		2,583	2,583		XXX	
45784P101	INSULET ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	115.000	21,439	XXX	28,262	26,495	(5,644)			(5,644)		28,262		(6,823)	(6,823)		XXX	
458140100	INTEL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	553.000	18,312	XXX	24,609	14,616	9,994			9,994		24,609		(6,297)	(6,297)	340	XXX	
45866F104	INTERCONTINENTAL EXCHANGE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	268.000	30,884	XXX	28,179	27,494	685			685		28,179		2,705	2,705	225	XXX	
459200101	INTERNATIONAL BUSINESS MACHINES ORD		08/24/2023	MORGAN STANLEY CO	5,150.000	737,781	XXX	705,256							705,256		32,524	32,524	25,596	XXX	
460146103	INTERNATIONAL PAPER ORD		08/24/2023	UBS SECURITIES LLC	12,120.000	412,131	XXX	472,650							472,650		(60,518)	(60,518)	15,406	XXX	
46120E602	INTUITIVE SURGICAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	490.000	141,012	XXX	108,141	112,774	(24,904)			(24,904)		108,141		32,871	32,871		XXX	
46124J201	INVENTRUST PROPERTIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,235.000	51,837	XXX	53,553	20,238	2,109			2,109		53,553		(1,716)	(1,716)	1,139	XXX	
46187W107	INVITATION HOMES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,255.000	143,612	XXX	124,856	126,118	(1,262)			(1,262)		124,856		18,757	18,757	3,319	XXX	
46222L108	IONQ ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,160.000	31,005	XXX	9,831	7,452	2,379			2,379		9,831		21,174	21,174		XXX	
46284V101	IRON MOUNTAIN ORD		08/24/2023	UBS SECURITIES LLC	5.000	306	XXX	268	249	19			19		268		38	38	9	XXX	
465741106	ITRON ORD		08/24/2023	NATIONAL FINL SVCS CORP,	50.000	3,363	XXX	2,603	2,533	71			71		2,603		759	759		XXX	
46583P102	IVERIC BIO ORD		07/12/2023	CORPORATE REORGANIZATIONS	5,315.000	212,600	XXX	79,882	87,460	(44,608)			(44,608)		79,882		132,718	132,718		XXX	
46625H100	JPMORGAN CHASE ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,640.000	242,504	XXX	225,236	219,924	5,312			5,312		225,236		17,268	17,268	4,920	XXX	
466313103	JABIL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	20.000	2,088	XXX	2,087							2,087		1	1	2	XXX	
47233W109	JEFFERIES FINANCIAL GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	585.000	20,196	XXX	19,367							19,367		829	829	176	XXX	
478160104	JOHNSON & JOHNSON ORD		08/23/2023	Unknown	1,419.000	237,852	XXX	237,852	250,666	(12,814)			(12,814)		237,852				3,292	XXX	
48238T109	OPENLANE ORD		08/24/2023	UBS SECURITIES LLC	300.000	4,612	XXX	4,243							4,243		369	369		XXX	
48242W106	KBR ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												59	XXX	
482480100	KLA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	405.000	195,642	XXX	171,435							171,435		24,206	24,206	787	XXX	
48251W104	KKR AND CO ORD		08/24/2023	MORGAN STANLEY CO	35.000	2,095	XXX	1,620	1,625	(5)			(5)		1,620		475	475	17	XXX	
48666K109	KB HOME ORD		08/24/2023	NATIONAL FINL SVCS CORP,	765.000	37,598	XXX	32,207							32,207		5,391	5,391	250	XXX	
488401100	KEMPER ORD		08/24/2023	NATIONAL FINL SVCS CORP,	620.000	28,812	XXX	32,955							32,955		(4,143)	(4,143)	384	XXX	

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Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
489170100	KENNAMETAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,580.000	118,903	XXX	130,876	27,669	(792)			(792)		130,876		(11,973)	(11,973)	2,748	XXX	
49177J102	KENVUE ORD		08/29/2023	Unknown	0.976	23	XXX	20							20		3	3	0	XXX	
49456B101	KINDER MORGAN CL P ORD		08/24/2023	MORGAN STANLEY CO	35,140.000	608,778	XXX	599,338							599,338		9,441	9,441	18,737	XXX	
50077B207	KRATOS DEFENSE AND SECURITY SOLS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	755.000	11,493	XXX	10,925							10,925		569	569		XXX	
501044101	KROGER ORD		08/24/2023	MORGAN STANLEY CO	2,730.000	128,021	XXX	133,309	4,012	239			239		133,309		(5,288)	(5,288)	1,525	XXX	
50105F105	KRONOS WORLDWIDE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	865.000	7,007	XXX	11,900	8,131	3,769			3,769		11,900		(4,894)	(4,894)	329	XXX	
501575104	KYMERA THERAPEUTICS ORD		08/24/2023	UBS SECURITIES LLC	245.000	4,861	XXX	3,508	6,115	(2,607)			(2,607)		3,508		1,352	1,352		XXX	
512807108	LAM RESEARCH ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												888	XXX	
512816109	LAMAR ADVERTISING CL A REIT		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	230.000	20,722	XXX	19,751	21,712	(1,961)			(1,961)		19,751		971	971	575	XXX	
518415104	LATTICE SEMICONDUCTOR ORD		08/24/2023	NATIONAL FINL SVCS CORP,	90.000	8,432	XXX	7,434							7,434		998	998		XXX	
525558201	LEMAITRE VASCULAR ORD		08/24/2023	NATIONAL FINL SVCS CORP,	15.000	844	XXX	685	690	(5)			(5)		685		158	158	6	XXX	
52567D107	LEMONADE ORD		08/24/2023	UBS SECURITIES LLC	890.000	12,032	XXX	15,045	2,052	976			976		15,045		(3,013)	(3,013)		XXX	
526057104	LENNAR CL A ORD		08/24/2023	UBS SECURITIES LLC	474.000	55,208	XXX	38,424	42,897	(4,473)			(4,473)		38,424		16,785	16,785	533	XXX	
531229722	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/24/2023	JP MORGAN SECURITIES LLC	64.414	2,137	XXX	2,214							2,214		(77)	(77)		XXX	
531229854	LIBERTY MEDIA FORMULA ONE SRS C ORD		08/04/2023	Unknown	3,010.000	224,198	XXX	224,198							224,198					XXX	
53223X107	LIFE STORAGE ORD		07/20/2023	Unknown	1,445.000	189,803	XXX	189,803							189,803				1,301	XXX	
53228F101	LIFESTANCE HEALTH GROUP ORD		08/24/2023	UBS SECURITIES LLC	825.000	6,265	XXX	4,084	4,076	9			9		4,084		2,181	2,181		XXX	
535555106	LINDSAY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	175.000	20,858	XXX	21,836							21,836		(978)	(978)	61	XXX	
535919401	LIONS GATE ENTERTANMNT VTNG CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2.000	15	XXX	21	11	9			9		21		(6)	(6)		XXX	
538034109	LIVE NATION ENTERTAINMENT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	310.000	25,993	XXX	27,487							27,487		(1,494)	(1,494)		XXX	
53814L108	LIVENT ORD		08/24/2023	UBS SECURITIES LLC	34.000	741	XXX	1,081	676	405			405		1,081		(340)	(340)		XXX	
53815P108	LIVERAMP HOLDINGS ORD		08/24/2023	UBS SECURITIES LLC	250.000	7,874	XXX	6,404	5,860	544			544		6,404		1,469	1,469		XXX	
550021109	LULULEMON ATHLETICA ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	25.000	9,181	XXX	9,404							9,404		(223)	(223)		XXX	
550424105	LUMINAR TECHNOLOGIES CL A ORD		08/24/2023	UBS SECURITIES LLC	520.000	2,883	XXX	3,163	2,574	589			589		3,163		(280)	(280)		XXX	
552848103	MGIC INVESTMENT ORD		08/24/2023	UBS SECURITIES LLC	2,835.000	48,689	XXX	43,977							43,977		4,713	4,713	326	XXX	
553498106	MSA SAFETY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	330.000	58,829	XXX	40,696	47,583	(6,887)			(6,887)		40,696		18,133	18,133	462	XXX	
55354G100	MSCI ORD		08/24/2023	MORGAN STANLEY CO	275.000	146,578	XXX	127,252							127,252		19,326	19,326	380	XXX	
55405Y100	MACOM TECHNOLOGY SOLUTIONS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	105.000	8,320	XXX	5,743	6,613	(870)			(870)		5,743		2,577	2,577		XXX	
556099109	MACROGENICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	10.000	52	XXX	35	67	(32)			(32)		35		17	17		XXX	
56418H100	MANPOWERGROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	10,145.000	786,961	XXX	780,783							780,783		6,178	6,178	14,913	XXX	
56585A102	MARATHON PETROLEUM ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,073.000	298,395	XXX	96,893	241,276	(144,383)			(144,383)		96,893		201,501	201,501	4,664	XXX	
57164Y107	MARRIOTT VACATIONS WORLDWIDE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	280.000	30,951	XXX	42,466							42,466		(11,514)	(11,514)	403	XXX	
573874104	MARVELL TECHNOLOGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,450.000	142,605	XXX	105,851	90,748	15,103			15,103		105,851		36,754	36,754	441	XXX	
574599106	MASCO ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,760.000	156,627	XXX	152,885							152,885		3,743	3,743	2,360	XXX	
57667L107	MATCH GROUP ORD		08/24/2023	UBS SECURITIES LLC	590.000	26,768	XXX	24,764							24,764		2,003	2,003		XXX	
576690101	MATERION ORD		08/24/2023	UBS SECURITIES LLC	90.000	9,661	XXX	9,753							9,753		(92)	(92)	23	XXX	
57686G105	MATSON ORD		08/24/2023	NATIONAL FINL SVCS CORP,	305.000	26,463	XXX	27,414	19,066	8,349			8,349		27,414		(951)	(951)	287	XXX	
577128101	MATTHEWS INTERNATIONAL CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	450.000	18,521	XXX	15,893							15,893		2,629	2,629	207	XXX	
57776J100	MAXLINEAR ORD		08/24/2023	UBS SECURITIES LLC	420.000	9,651	XXX	15,465	6,962	1,109			1,109		15,465		(5,814)	(5,814)		XXX	
577933104	MAXIMUS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	35.000	2,824	XXX	2,620							2,620		204	204	29	XXX	
580135101	MCDONALD'S ORD		08/24/2023	MORGAN STANLEY CO	1,040.000	294,255	XXX	258,813	274,071	(15,259)			(15,259)		258,813		35,442	35,442	3,162	XXX	
580589109	MCGRATH RENT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	620.000	63,001	XXX	50,408	61,219	(10,811)			(10,811)		50,408		12,594	12,594	859	XXX	
58470H101	MEDIFAST ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												2,261	XXX	
589889104	MERIT MEDICAL SYSTEMS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	120.000	8,143	XXX	7,365	8,474	(1,109)			(1,109)		7,365		777	777		XXX	
59156R108	METLIFE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	16,360.000	1,021,320	XXX	898,456							898,456		122,865	122,865	10,421	XXX	
59522J103	MID AMERICA APT COMMUNITI REIT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	530.000	76,212	XXX	61,648	83,205	(21,556)			(21,556)		61,648		14,564	14,564	2,226	XXX	
610236101	MONRO ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,205.000	40,878	XXX	56,674	9,718	314			314		56,674		(15,797)	(15,797)	881	XXX	
615394202	MOOG CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	85.000	9,679	XXX	8,384							8,384		1,295	1,295	46	XXX	
617446448	MORGAN STANLEY ORD		08/24/2023	UBS SECURITIES LLC	5,646.000	473,128	XXX	477,771	17,344	(1,819)			(1,819)		477,771		(4,643)	(4,643)	9,333	XXX	
620076307	MOTOROLA SOLUTIONS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	875.000	241,679	XXX	231,758	220,342	6,287			6,287		231,758		9,921	9,921	2,292	XXX	

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
624758108	MUELLER WATER PRODUCTS SER A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,860.000	38,983	XXX	40,020							40,020		(1,037)	(1,037)	523	XXX	
630402105	NAPCO SECURITY TECHNOLOGIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	100.000	2,259	XXX	3,801							3,801		(1,542)	(1,542)	6	XXX	
632307104	NATERA ORD		08/24/2023	JP MORGAN SECURITIES LLC	50.000	2,750	XXX	2,387							2,387		363	363		XXX	
635906100	NATIONAL HEALTHCARE ORD		06/29/2023	NATIONAL FINL SVCS CORP,			XXX												743	XXX	
636518102	NATIONAL INSTRUMENTS ORD		08/24/2023	UBS SECURITIES LLC	6,265.000	373,858	XXX	343,038							343,038		30,820	30,820	2,593	XXX	
637215104	NATIONAL PRESTO INDUSTRIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	520.000	37,956	XXX	39,844							39,844		(1,888)	(1,888)	2,080	XXX	
637417106	NNN REIT ORD		08/24/2023	UBS SECURITIES LLC	365.000	14,598	XXX	16,750	16,702	48			48		16,750		(2,152)	(2,152)	608	XXX	
64049M209	NEOGENOMICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	695.000	9,504	XXX	5,710	6,422	(712)			(712)		5,710		3,794	3,794		XXX	
64110D104	NETAPP ORD		08/24/2023	UBS SECURITIES LLC	1,550.000	119,217	XXX	108,592	60,060	12,571			12,571		108,592		10,625	10,625	2,050	XXX	
650111107	NEW YORK TIMES CL A ORD		08/24/2023	UBS SECURITIES LLC	1,298.000	55,819	XXX	37,823	42,133	(4,310)			(4,310)		37,823		17,997	17,997	402	XXX	
651587107	NEWMARKET ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												259	XXX	
65290C105	NEXTIER OILFIELD SOLUTIONS ORD		09/01/2023	Unknown	3,485.000	30,735	XXX	30,735							30,735					XXX	
65339F101	NEXTERA ENERGY ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,565.000	105,996	XXX	120,826	130,834	(10,008)			(10,008)		120,826		(14,830)	(14,830)	1,463	XXX	
65487K100	NLIGHT ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	20.000	219	XXX	244	203	41			41		244		(26)	(26)		XXX	
655844108	NORFOLK SOUTHERN ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,320.000	486,357	XXX	473,009							473,009		13,349	13,349	6,264	XXX	
665531307	NORTHERN OIL AND GAS ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												1,360	XXX	
666807102	NORTHROP GRUMMAN ORD		08/24/2023	MORGAN STANLEY CO	740.000	322,008	XXX	294,431	403,751	(109,321)			(109,321)		294,431		27,577	27,577	2,664	XXX	
66765N105	NORTHWEST NATURAL HOLDING COMPAN ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,195.000	47,413	XXX	50,714							50,714		(3,301)	(3,301)	580	XXX	
67000B104	NOVANTA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	80.000	12,324	XXX	9,876	10,870	(994)			(994)		9,876		2,448	2,448		XXX	
67018T105	NU SKIN ENTERPRISES CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,555.000	105,894	XXX	183,870							183,870		(77,976)	(77,976)	4,637	XXX	
67059N108	NUTANIX CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	660.000	19,895	XXX	18,473	17,193	1,280			1,280		18,473		1,422	1,422		XXX	
67098H104	O I GLASS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,995.000	38,661	XXX	41,686							41,686		(3,025)	(3,025)		XXX	
674215207	CHORD ENERGY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,865.000	294,683	XXX	255,647							255,647		39,037	39,037	17,494	XXX	
675232102	OCEANEERING INTERNATIONAL ORD		08/24/2023	UBS SECURITIES LLC	16.000	351	XXX	317							317		34	34		XXX	
679295105	OKTA CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	197.000	14,196	XXX	16,479	13,461	3,018			3,018		16,479		(2,284)	(2,284)		XXX	
680665205	OLIN ORD		08/24/2023	NATIONAL FINL SVCS CORP,	765.000	43,553	XXX	38,298							38,298		5,256	5,256	153	XXX	
682189105	ON SEMICONDUCTOR ORD		08/24/2023	MORGAN STANLEY CO	1,017.000	92,922	XXX	68,609	63,430	5,178			5,178		68,609		24,313	24,313		XXX	
68235P108	ONE GAS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	595.000	44,132	XXX	45,445							45,445		(1,314)	(1,314)	387	XXX	
682680103	ONEOK ORD		08/24/2023	MORGAN STANLEY CO	4,845.000	314,702	XXX	295,605							295,605		19,097	19,097	9,254	XXX	
68404L201	OPTION CARE HEALTH ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	128.000	4,481	XXX	3,869	3,852	18			18		3,869		611	611		XXX	
688239201	OSHKOSH ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,205.000	118,812	XXX	100,134							100,134		18,678	18,678	494	XXX	
68902V107	OTIS WORLDWIDE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	10.000	839	XXX	714	783	(69)			(69)		714		125	125	10	XXX	
689648103	OTTER TAIL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	140.000	11,539	XXX	9,968							9,968		1,571	1,571	123	XXX	
690732102	OWENS & MINOR ORD		08/24/2023	MORGAN STANLEY CO	10.000	166	XXX	193							193		(27)	(27)		XXX	
690742101	OWENS CORNIING ORD		08/24/2023	NATIONAL FINL SVCS CORP,	975.000	134,280	XXX	95,397							95,397		38,883	38,883	1,014	XXX	
691497309	OXFORD INDS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	565.000	57,040	XXX	60,952	7,454	(126)			(126)		60,952		(3,912)	(3,912)	779	XXX	
69318J100	PC CONNECTION ORD		08/24/2023	NATIONAL FINL SVCS CORP,	215.000	11,324	XXX	9,613	10,084	(470)			(470)		9,613		1,711	1,711	52	XXX	
693475105	PNC FINANCIAL SERVICES GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	7,520.000	891,185	XXX	1,090,106							1,090,106		(198,921)	(198,921)	18,609	XXX	
69349H107	PNM RESOURCES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,430.000	107,162	XXX	109,473							109,473		(2,311)	(2,311)	893	XXX	
693506107	PPG INDUSTRIES ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,305.000	180,603	XXX	186,387							186,387		(5,784)	(5,784)	848	XXX	
69366J200	PTC THERAPEUTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	315.000	12,268	XXX	9,227	12,024	(2,797)			(2,797)		9,227		3,041	3,041		XXX	
693718108	PACCAR ORD		08/24/2023	MORGAN STANLEY CO	1,020.000	87,459	XXX	72,645							72,645		14,814	14,814	530	XXX	
695127100	PACIRA BIOSCIENCES ORD		08/24/2023	UBS SECURITIES LLC	150.000	5,585	XXX	6,002							6,002		(417)	(417)		XXX	
69553P100	PAGERDUTY ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	185.000	4,526	XXX	4,564	4,914	(350)			(350)		4,564		(38)	(38)		XXX	
69608A108	PALANTIR TECHNOLOGIES CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	650.000	9,278	XXX	5,661	4,173	1,488			1,488		5,661		3,617	3,617		XXX	
698813102	PAPA JOHNS INTERNATIONAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	165.000	12,610	XXX	12,514							12,514		96	96	145	XXX	
701094104	PARKER HANNIFIN ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,610.000	645,843	XXX	533,480	164,415	14,463			14,463		533,480		112,363	112,363	3,872	XXX	
703481101	PATTERSON UTI ENERGY ORD		09/20/2023	Not Available	0.720	8	XXX	14	12	2			2		14		(6)	(6)	0	XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
704326107	PAYCHEX ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,480.000	300,034	XXX	272,353							272,353		27,681	27,681	2,866	XXX	
70435P102	PAYCOR HCM ORD		08/24/2023	UBS SECURITIES LLC	355.000	8,025	XXX	9,725	8,687	1,038			1,038		9,725		(1,700)	(1,700)		XXX	
70450Y103	PAYPAL HOLDINGS ORD		08/24/2023	UBS SECURITIES LLC	1,798.000	109,523	XXX	141,176	128,054	13,122			13,122		141,176		(31,653)	(31,653)		XXX	
70451X104	PAYONEER GLOBAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,125.000	24,423	XXX	19,154	22,564	(3,409)			(3,409)		19,154		5,268	5,268		XXX	
704551100	PEABODY ENERGY ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	5.000	108	XXX	92	132	(40)			(40)		92		16	16	1	XXX	
70614W100	PELOTON INTERACTIVE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,500.000	13,693	XXX	25,786	19,850	5,936			5,936		25,786		(12,093)	(12,093)		XXX	
70931T103	PENNYMAC MORTGAGE INVEST REIT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,500.000	32,287	XXX	38,771	27,630	7,503			7,503		38,771		(6,484)	(6,484)	2,784	XXX	
70975L107	PENUMBRA ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	69.000	17,363	XXX	11,025	15,350	(4,325)			(4,325)		11,025		6,339	6,339		XXX	
71377A103	PERFORMANCE FOOD GROUP ORD		08/24/2023	UBS SECURITIES LLC	340.000	20,889	XXX	19,928							19,928		961	961		XXX	
714046109	REVVITY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	485.000	56,278	XXX	58,826							58,826		(2,548)	(2,548)	47	XXX	
717081103	PFIZER ORD		08/24/2023	UBS SECURITIES LLC	3,820.000	138,911	XXX	198,914	195,737	3,177			3,177		198,914		(60,003)	(60,003)	4,699	XXX	
718172109	PHILIP MORRIS INTERNATIONAL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,360.000	128,600	XXX	112,830	137,646	(24,815)			(24,815)		112,830		15,770	15,770	5,182	XXX	
71880K101	PHINIA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	190.000	5,014	XXX	6,174							6,174		(1,160)	(1,160)		XXX	
72016P105	PIEDMONT LITHIUM ORD		08/24/2023	NATIONAL FINL SVCS CORP,	325.000	14,446	XXX	19,666							19,666		(5,220)	(5,220)		XXX	
723484101	PINNACLE WEST ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,045.000	82,699	XXX	84,117							84,117		(1,419)	(1,419)	904	XXX	
723787107	PIONEER NATURAL RESOURCE ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	727.000	169,651	XXX	179,415	166,040	13,376			13,376		179,415		(9,764)	(9,764)	6,485	XXX	
73642K106	PORTILLO S CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	300.000	5,481	XXX	5,572	4,896	676			676		5,572		(91)	(91)		XXX	
741511109	PRICESMART ORD		08/24/2023	NATIONAL FINL SVCS CORP,	490.000	38,438	XXX	36,312	16,107	3,321			3,321		36,312		2,126	2,126	451	XXX	
74167P108	PRIMO WATER ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5,275.000	78,661	XXX	79,043	36,908	(2,763)			(2,763)		79,043		(383)	(383)	950	XXX	
742718109	PROCTER & GAMBLE ORD		08/24/2023	UBS SECURITIES LLC	6,162.000	944,285	XXX	878,834	411,940	(36,345)			(36,345)		878,834		65,451	65,451	14,076	XXX	
74276L105	PROCEPT BIOROBOTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	250.000	7,510	XXX	9,781	10,385	(604)			(604)		9,781		(2,271)	(2,271)		XXX	
743315103	PROGRESSIVE ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	115.000	15,114	XXX	16,428							16,428		(1,314)	(1,314)	23	XXX	
74340E103	PROGYNY ORD		08/24/2023	UBS SECURITIES LLC	30.000	1,092	XXX	962	935	27			27		962		131	131		XXX	
74346Y103	PROS HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	235.000	8,115	XXX	6,393	5,701	692			692		6,393		1,722	1,722		XXX	
74374T109	PROTERRA ORD		08/24/2023	JP MORGAN SECURITIES LLC	2,305.000	151	XXX	11,452	8,690	2,762			2,762		11,452		(11,302)	(11,302)		XXX	
747316107	QUAKER HOUGHTON ORD		08/24/2023	NATIONAL FINL SVCS CORP,	40.000	6,601	XXX	5,695	6,676	(981)			(981)		5,695		906	906	52	XXX	
747619104	QUANEX BUILDING PRODUCTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5.000	128	XXX	102	118	(17)			(17)		102		26	26	1	XXX	
74762E102	QUANTA SERVICES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	650.000	132,815	XXX	104,780							104,780		28,035	28,035	104	XXX	
749119103	QUOTIENT TECHNOLOGY ORD		09/07/2023	CORPORATE REORGANIZATIONS	90.000	360	XXX	376	309	67			67		376		(16)	(16)		XXX	
74935Q107	RB GLOBAL ORD		08/24/2023	UBS SECURITIES LLC	265.000	15,329	XXX	14,778							14,778		551	551	107	XXX	
749660106	RPC ORD		08/24/2023	UBS SECURITIES LLC	5,450.000	43,897	XXX	45,051	13,335	674			674		45,051		(1,154)	(1,154)	458	XXX	
74967R106	RMR GROUP CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,788.000	116,123	XXX	113,934							113,934		2,189	2,189	2,396	XXX	
749685103	RPM ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,385.000	237,493	XXX	200,511							200,511		36,982	36,982	1,002	XXX	
750236101	RADIAN GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	10,970.000	294,246	XXX	251,879							251,879		42,367	42,367	7,364	XXX	
750491102	RADNET ORD		08/24/2023	NATIONAL FINL SVCS CORP,	25.000	792	XXX	514	471	43			43		514		278	278		XXX	
75524B104	RBC BEARINGS ORD		08/24/2023	UBS SECURITIES LLC	143.000	31,756	XXX	28,470	29,937	(1,467)			(1,467)		28,470		3,285	3,285		XXX	
75605Y106	ANYWHERE REAL ESTATE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	335.000	2,177	XXX	2,212							2,212		(35)	(35)		XXX	
756109104	REALTY INCOME REIT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	730.000	41,494	XXX	38,758	46,304	(7,546)			(7,546)		38,758		2,736	2,736	1,480	XXX	
75615P103	REATA PHARMACEUTICALS CL A ORD		09/27/2023	Various	1,115.000	191,664	XXX	66,559	16,906	(4,350)			(4,350)		66,559		125,106	125,106		XXX	
75629V104	RECURSION PHARMACEUTICALS CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	560.000	4,729	XXX	3,400	4,318	(917)			(917)		3,400		1,329	1,329		XXX	
75737F108	REDFIN ORD		08/24/2023	UBS SECURITIES LLC	5.000	44	XXX	50	21	29			29		50		(5)	(5)		XXX	
75886F107	REGENERON PHARMACEUTICALS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	292.000	243,326	XXX	177,838	210,675	(32,837)			(32,837)		177,838		65,489	65,489		XXX	
759351604	REINSURANCE GROUP OF AMER ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,325.000	184,206	XXX	184,156							184,156		50	50	1,126	XXX	
75943R102	RELAY THERAPEUTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	30.000	308	XXX	488	448	40			40		488		(180)	(180)		XXX	
759509102	RELIANCE STEEL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	770.000	211,968	XXX	188,299							188,299		23,669	23,669	1,960	XXX	
75960P104	REMITLY GLOBAL ORD		08/24/2023	UBS SECURITIES LLC	705.000	17,170	XXX	6,150	8,072	(1,923)			(1,923)		6,150		11,020	11,020		XXX	
76009N100	UPBOUND GROUP ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												758	XXX	
761152107	RESMED ORD		08/24/2023	NATIONAL FINL SVCS CORP,	109.000	17,457	XXX	23,336							23,336		(5,879)	(5,879)	62	XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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										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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
76131N101	RETAIL OPPORTUNITY INVEST REIT ORD		08/24/2023	UBS SECURITIES LLC	3,575.000	47,706	XXX	64,611	53,732	10,879			10,879		64,611		(16,905)	(16,905)	1,073	XXX	
761330109	REVANCE THERAPEUTICS ORD		08/24/2023	UBS SECURITIES LLC	431.000	7,891	XXX	5,682	7,956	(2,274)			(2,274)		5,682		2,209	2,209		XXX	
76171L106	REYNOLDS CONSUMER PRODUCTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,275.000	117,494	XXX	118,007							118,007		(512)	(512)	1,502	XXX	
76954A103	RIVIAN AUTOMOTIVE CL A ORD		08/24/2023	UBS SECURITIES LLC	2.000	39	XXX	54	37	17			17		54		(15)	(15)		XXX	
770323103	ROBERT HALF ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,405.000	179,861	XXX	165,914							165,914		13,947	13,947	2,309	XXX	
770700102	ROBINHOOD MARKETS CL A ORD		08/24/2023	UBS SECURITIES LLC	3,820.000	39,707	XXX	32,099	31,095	1,005			1,005		32,099		7,607	7,607		XXX	
773903109	ROCKWELL AUTOMAT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	150.000	44,990	XXX	42,223							42,223		2,767	2,767	177	XXX	
77543R102	ROKU CL A ORD		08/24/2023	UBS SECURITIES LLC	293.000	22,227	XXX	26,974	11,925	15,049			15,049		26,974		(4,748)	(4,748)		XXX	
775711104	ROLLINS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,115.000	43,947	XXX	47,230							47,230		(3,283)	(3,283)	145	XXX	
776696106	ROPER TECHNOLOGIES ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	262.000	128,945	XXX	112,303	7,346	(11)			(11)		112,303		16,642	16,642	369	XXX	
780287108	ROYAL GOLD ORD		08/24/2023	NATIONAL FINL SVCS CORP,	295.000	32,692	XXX	36,809							36,809		(4,117)	(4,117)	212	XXX	
78409V104	S&P GLOBAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	510.000	198,515	XXX	179,649	170,819	8,830			8,830		179,649		18,866	18,866	918	XXX	
784117103	SEI INVESTMENTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	680.000	41,601	XXX	39,416							39,416		2,185	2,185	292	XXX	
790148100	ST JOE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	15.000	910	XXX	700							700		210	210	2	XXX	
79466L302	SALESFORCE ORD		08/24/2023	MORGAN STANLEY CO	1,104.000	228,327	XXX	254,266	146,379	107,886			107,886		254,266		(25,939)	(25,939)		XXX	
800422107	JOHN B SANFILIPPO AND SON ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,640.000	170,512	XXX	185,986							185,986		(15,474)	(15,474)	5,740	XXX	
806857108	SCHLUMBERGER ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	832.000	47,893	XXX	38,420	44,479	(6,059)			(6,059)		38,420		9,473	9,473	562	XXX	
80810D103	SCHRODINGER ORD		08/24/2023	NATIONAL FINL SVCS CORP,	61.000	2,103	XXX	1,574	1,140	434			434		1,574		529	529		XXX	
808541106	MATIV HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	6,475.000	106,021	XXX	176,360							176,360		(70,339)	(70,339)	5,828	XXX	
81282V100	SEAWORLD ENTERTAINMENT ORD		08/24/2023	NATIONAL FINL SVCS CORP,	330.000	16,198	XXX	17,928	17,658	270			270		17,928		(1,730)	(1,730)		XXX	
81617J301	SELECT WATER SOLUTIONS CL A ORD		08/24/2023	UBS SECURITIES LLC	4,525.000	36,401	XXX	35,266							35,266		1,135	1,135	226	XXX	
81725T100	SENSIENT TECH ORD		08/24/2023	NATIONAL FINL SVCS CORP,	935.000	55,452	XXX	64,857							64,857		(9,405)	(9,405)	383	XXX	
81730H109	SENTINELONE CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	760.000	12,288	XXX	11,855	2,553	256			256		11,855		433	433		XXX	
81750R102	SERES THERAPEUTICS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,625.000	9,200	XXX	8,145	14,700	(6,555)			(6,555)		8,145		1,054	1,054		XXX	
81761L102	SERVICE PROPERTIES TRUST ORD		08/24/2023	UBS SECURITIES LLC	1,280.000	10,630	XXX	8,071	9,331	(1,261)			(1,261)		8,071		2,559	2,559	768	XXX	
819047101	SHAKE SHACK CL A ORD		08/24/2023	UBS SECURITIES LLC	135.000	9,403	XXX	6,582	5,607	975			975		6,582		2,822	2,822		XXX	
82452J109	SHIFT4 PAYMENTS CL A ORD		08/24/2023	UBS SECURITIES LLC	102.000	5,540	XXX	6,467							6,467		(928)	(928)		XXX	
82489W107	SHOALS TECHNOLOGIES GROUP CL A ORD		08/24/2023	UBS SECURITIES LLC	425.000	8,689	XXX	6,686	10,485	(3,799)			(3,799)		6,686		2,003	2,003		XXX	
825704109	SI BONE ORD		08/24/2023	UBS SECURITIES LLC	195.000	4,189	XXX	2,916	2,652	264			264		2,916		1,274	1,274		XXX	
82900L102	SIMPLY GOOD FOODS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	70.000	2,378	XXX	2,409							2,409		(31)	(31)		XXX	
829214105	SIMULATIONS PLUS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1.000	44	XXX	48	37	11			11		48		(3)	(3)	0	XXX	
830879102	SKYWEST ORD		08/24/2023	NATIONAL FINL SVCS CORP,	165.000	6,671	XXX	6,542							6,542		129	129		XXX	
832696405	JM SMUCKER ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,715.000	380,740	XXX	393,799							393,799		(13,059)	(13,059)	2,878	XXX	
83545G102	SONIC AUTOMOTIVE CL A ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												200	XXX	
835495102	SONOCO PRODUCTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	7,205.000	403,972	XXX	418,451							418,451		(14,478)	(14,478)	3,675	XXX	
83570H108	SONOS ORD		08/24/2023	UBS SECURITIES LLC	275.000	3,736	XXX	6,071	4,648	1,424			1,424		6,071		(2,336)	(2,336)		XXX	
842587107	SOUTHERN ORD		08/24/2023	NATIONAL FINL SVCS CORP,	9,875.000	668,688	XXX	687,065							687,065		(18,377)	(18,377)	8,803	XXX	
84265V105	SOUTHERN COPPER ORD		08/24/2023	NATIONAL FINL SVCS CORP,	6,830.000	541,007	XXX	512,770							512,770		28,237	28,237	18,610	XXX	
848637104	SPLUNK ORD		08/24/2023	NATIONAL FINL SVCS CORP,	235.000	26,635	XXX	24,479							24,479		2,157	2,157		XXX	
852234103	BLOCK CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	771.000	43,241	XXX	51,451	48,450	3,001			3,001		51,451		(8,210)	(8,210)		XXX	
85225A107	SQUARESPACE CL A ORD		08/24/2023	JP MORGAN SECURITIES LLC	10.000	294	XXX	232	222	10			10		232		63	63		XXX	
855244109	STARBUCKS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	3,560.000	337,804	XXX	369,244							369,244		(31,440)	(31,440)	5,478	XXX	
864159108	STURM RUGER ORD		08/24/2023	NATIONAL FINL SVCS CORP,	645.000	33,154	XXX	36,111							36,111		(2,957)	(2,957)	562	XXX	
86614U100	SUMMIT MATERIALS CL A ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	545.000	19,658	XXX	15,392							15,392		4,265	4,265		XXX	
86800U104	SUPER MICRO COMPUTER ORD		08/24/2023	NATIONAL FINL SVCS CORP,	75.000	19,671	XXX	6,424	6,158	267			267		6,424		13,247	13,247		XXX	
87043Q108	SWEETGREEN CL A ORD		08/24/2023	UBS SECURITIES LLC	230.000	3,244	XXX	2,934	1,971	963			963		2,934		310	310		XXX	
871332102	SYLVAMO ORD		08/24/2023	NATIONAL FINL SVCS CORP,	240.000	9,579	XXX	11,562							11,562		(1,983)	(1,983)	120	XXX	
87162W100	TD SYNNEX ORD		08/24/2023	UBS SECURITIES LLC	360.000	35,602	XXX	32,703							32,703		2,899	2,899	126	XXX	
87165B103	SYNCHRONY FINANCIAL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	2,765.000	88,768	XXX	93,489							93,489		(4,721)	(4,721)	691	XXX	
87240R107	TFS FINANCIAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	15,520.000	213,232	XXX	220,404	127,529	(3,714)			(3,714)		220,404		(7,172)	(7,172)	8,769	XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
872590104	T MOBILE US ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	3,600.000	481,062	XXX	497,378	489,300	(7,086)			(7,086)		497,378		(16,315)	(16,315)		XXX	
87265H109	TRI POINTE HOMES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	190.000	5,692	XXX	6,146							6,146		(454)	(454)		XXX	
874054109	TAKE TWO INTERACTIVE SOFTWARE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	220.000	30,943	XXX	30,250							30,250		693	693		XXX	
875372203	TANDEM DIABETES CARE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	890.000	24,344	XXX	29,557							29,557		(5,213)	(5,213)		XXX	
87612E106	TARGET ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,431.000	176,476	XXX	273,878	213,276	60,601			60,601		273,878		(97,402)	(97,402)	4,665	XXX	
87612G101	TARGA RESOURCES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	135.000	11,375	XXX	10,000							10,000		1,375	1,375	68	XXX	
87615L107	TARGET HOSPITALITY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	25.000	381	XXX	155	379	(223)			(223)		155		226	226		XXX	
87724P106	TAYLOR MORRISON HOME ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,210.000	55,151	XXX	57,766							57,766		(2,615)	(2,615)		XXX	
87901J105	TEGNA ORD		08/24/2023	UBS SECURITIES LLC	3,185.000	52,853	XXX	69,927	67,490	2,437			2,437		69,927		(17,074)	(17,074)	908	XXX	
879360105	TELEDYNE TECH ORD		08/24/2023	NATIONAL FINL SVCS CORP,	95.000	38,983	XXX	38,039							38,039		944	944		XXX	
879369106	TELEFLEX ORD		08/24/2023	NATIONAL FINL SVCS CORP,	400.000	86,001	XXX	93,936							93,936		(7,935)	(7,935)	146	XXX	
879433829	TELEPHONE AND DATA SYSTEMS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,410.000	43,036	XXX	33,427	12,955	6,016			6,016		33,427		9,609	9,609	892	XXX	
88025T102	TENABLE HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	235.000	10,172	XXX	11,813	8,965	2,848			2,848		11,813		(1,641)	(1,641)		XXX	
88033G407	TENET HEALTHCARE ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	126.000	9,442	XXX	7,110	781	283			283		7,110		2,332	2,332		XXX	
880779103	TEREX CORP		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	360.000	20,237	XXX	12,793	15,379	(2,586)			(2,586)		12,793		7,444	7,444	169	XXX	
88160R101	TESLA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	20.000	4,607	XXX	5,075	2,464	2,611			2,611		5,075		(468)	(468)		XXX	
882508104	TEXAS INSTRUMENTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,005.000	500,628	XXX	533,366							533,366		(32,738)	(32,738)	7,452	XXX	
882681109	TEXAS ROADHOUSE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,070.000	112,816	XXX	98,148	97,317	832			832		98,148		14,667	14,667	1,177	XXX	
88339J105	TRADE DESK CL A ORD		08/24/2023	UBS SECURITIES LLC	542.000	40,988	XXX	25,259	24,298	961			961		25,259		15,729	15,729		XXX	
883556102	THERMO FISHER SCIENTIFIC ORD		08/24/2023	Various	575.000	312,127	XXX	296,928	316,647	(19,718)			(19,718)		296,928		15,199	15,199	1,119	XXX	
887389104	TIMKEN ORD		08/24/2023	NATIONAL FINL SVCS CORP,	950.000	71,226	XXX	83,414							83,414		(12,188)	(12,188)	678	XXX	
891092108	TORO ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												71	XXX	
892356106	TRACTOR SUPPLY ORD		08/24/2023	NATIONAL FINL SVCS CORP,	960.000	204,958	XXX	209,801							209,801		(4,843)	(4,843)	989	XXX	
893641100	TRANSDIGM GROUP ORD		08/24/2023	MORGAN STANLEY CO	108.000	92,776	XXX	73,114	27,705	(475)			(475)		73,114		19,662	19,662		XXX	
89377M109	TRANSMEDICS GROUP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	130.000	8,180	XXX	3,772	8,024	(4,252)			(4,252)		3,772		4,408	4,408		XXX	
89455T109	TREACE MEDICAL CONCEPTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5.000	77	XXX	83	115	(32)			(32)		83		(6)	(6)		XXX	
894650100	TREDEGAR ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,585.000	8,061	XXX	16,643	16,199	445			445		16,643		(8,583)	(8,583)	618	XXX	
896239100	TRIMBLE ORD		08/24/2023	UBS SECURITIES LLC	320.000	16,961	XXX	16,712							16,712		249	249		XXX	
896522109	TRINITY INDUSTRIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,320.000	32,983	XXX	32,780	39,032	(6,252)			(6,252)		32,780		202	202	1,030	XXX	
89832Q109	TRUIST FINANCIAL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	6,315.000	180,889	XXX	316,337							316,337		(135,449)	(135,449)	9,851	XXX	
902494103	TYSON FOODS CL A ORD		08/24/2023	UBS SECURITIES LLC	1,575.000	84,797	XXX	91,975	45,131	3,613			3,613		91,975		(7,179)	(7,179)	1,104	XXX	
90385V107	ULTRA CLEAN HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	540.000	17,650	XXX	16,742							16,742		908	908		XXX	
910047109	UNITED AIRLINES HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,662.000	82,239	XXX	83,454							83,454		(1,215)	(1,215)		XXX	
911312106	UNITED PARCEL SERVICE CL B ORD		08/24/2023	MORGAN STANLEY CO	1,485.000	248,482	XXX	276,166	172,971	10,739			10,739		276,166		(27,683)	(27,683)	7,217	XXX	
911363109	UNITED RENTAL ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	15.000	6,727	XXX	6,826							6,826		(99)	(99)	67	XXX	
91529Y106	UNUM ORD		08/24/2023	UBS SECURITIES LLC	480.000	23,448	XXX	20,860							20,860		2,588	2,588	241	XXX	
91680M107	UPSTART HOLDINGS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	193.000	5,927	XXX	3,482							3,482		2,445	2,445		XXX	
918090101	UTZ BRANDS CL A ORD		08/24/2023	UBS SECURITIES LLC	230.000	3,351	XXX	3,753							3,753		(402)	(402)		XXX	
91879Q109	VAIL RESORTS ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												1,813	XXX	
922417100	VEECO INSTRUMENTS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	315.000	8,849	XXX	7,867							7,867		982	982		XXX	
92337F107	VERACYTE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	215.000	5,470	XXX	3,813	5,102	(1,289)			(1,289)		3,813		1,657	1,657		XXX	
923454102	VERITIV ORD		08/24/2023	UBS SECURITIES LLC	60.000	10,092	XXX	7,698	7,303	396			396		7,698		2,393	2,393	113	XXX	
92556H206	PARAMOUNT GLOBAL CL B ORD		08/24/2023	NATIONAL FINL SVCS CORP,	5,813.000	85,566	XXX	167,969	71,841	57,821			57,821		167,969		(82,404)	(82,404)	2,707	XXX	
925652109	VICI PPTYS ORD		06/28/2023	NATIONAL FINL SVCS CORP,			XXX												2,354	XXX	
92672L107	VIEWRAY ORD		08/24/2023	JP MORGAN SECURITIES LLC	9,215.000	103	XXX	27,101	41,283	(14,182)			(14,182)		27,101		(26,998)	(26,998)		XXX	
92826C839	VISA CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	842.000	202,523	XXX	186,609							186,609		15,915	15,915	758	XXX	
92839U206	VISTEON ORD		08/24/2023	NATIONAL FINL SVCS CORP,	50.000	6,863	XXX	7,351	6,542	810			810		7,351		(488)	(488)		XXX	
92847W103	VITAL FARMS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	25.000	306	XXX	294							294		12	12		XXX	
92854T100	VIVID SEATS CL A ORD		08/24/2023	UBS SECURITIES LLC	680.000	4,947	XXX	5,428	4,964	464			464		5,428		(482)	(482)		XXX	
929236107	WD-40 ORD		08/24/2023	NATIONAL FINL SVCS CORP,	105.000	22,888	XXX	18,114							18,114		4,774	4,774	174	XXX	
92936U109	W P CAREY REIT ORD		08/24/2023	UBS SECURITIES LLC	390.000	25,515	XXX	32,675							32,675		(7,160)	(7,160)	833	XXX	
929740108	WABTEC ORD		08/24/2023	UBS SECURITIES LLC	430.000	48,181	XXX	43,191	39,924	89			89		43,191		4,990	4,990	209	XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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	22
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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
931142103	WALMART ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1,690.000	266,747	XXX	223,052	239,625	(16,573)			(16,573)		223,052		43,695	43,695	3,836	XXX	
93403J106	WARBY PARKER CL A ORD		08/24/2023	UBS SECURITIES LLC	775.000	9,090	XXX	8,840	10,455	(1,615)			(1,615)		8,840		251	251		XXX	
94188P101	WATERSTONE FINANCIAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,762.000	21,875	XXX	30,372	30,377	(5)			(5)		30,372		(8,497)	(8,497)	1,057	XXX	
942622200	WATSCO ORD		08/24/2023	NATIONAL FINL SVCS CORP,	380.000	132,030	XXX	116,448							116,448		15,582	15,582	1,862	XXX	
949746101	WELLS FARGO ORD		08/24/2023	MORGAN STANLEY CO	10,543.000	439,792	XXX	527,704	435,320	92,383			92,383		527,704		(87,911)	(87,911)	10,016	XXX	
95058W100	WENDYS ORD		08/24/2023	UBS SECURITIES LLC	3,145.000	64,046	XXX	70,608							70,608		(6,562)	(6,562)	1,280	XXX	
950755108	WERNER ENTERPRISES ORD		08/24/2023	UBS SECURITIES LLC	180.000	7,717	XXX	7,321	7,247	74			74		7,321		396	396	72	XXX	
958102105	WESTERN DIGITAL ORD		08/24/2023	NATIONAL FINL SVCS CORP,	2,305.000	92,570	XXX	87,114							87,114		5,455	5,455		XXX	
962166104	WEYERHAEUSER REIT		08/24/2023	NATIONAL FINL SVCS CORP,	2,190.000	72,193	XXX	80,534	67,890	12,644			12,644		80,534		(8,341)	(8,341)	2,803	XXX	
968223206	JOHN WILEY SONS CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	950.000	34,702	XXX	45,137	38,057	7,080			7,080		45,137		(10,435)	(10,435)	993	XXX	
969457100	WILLIAMS ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	1.000	35	XXX	34	33	1			1		34		1	1	1	XXX	
974155103	WINGSTOP ORD		08/24/2023	NATIONAL FINL SVCS CORP,	400.000	66,350	XXX	75,539	6,881	(2,662)			(2,662)		75,539		(9,189)	(9,189)	107	XXX	
97717P104	WISDOMTREE ORD		08/24/2023	UBS SECURITIES LLC	3,485.000	24,376	XXX	20,085							20,085		4,291	4,291	209	XXX	
977852102	WOLFSPEED ORD		08/24/2023	MORGAN STANLEY CO	11.000	512	XXX	836	759	77			77		836		(324)	(324)		XXX	
98138H101	WORKDAY CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	700.000	159,723	XXX	156,311							156,311		3,412	3,412		XXX	
98401F105	XENCOR ORD		08/24/2023	NATIONAL FINL SVCS CORP,	65.000	1,479	XXX	1,632							1,632		(153)	(153)		XXX	
98585N106	YEXT ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	105.000	893	XXX	822							822		71	71		XXX	
98585X104	YETI HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	125.000	5,834	XXX	4,751							4,751		1,083	1,083		XXX	
98954M200	ZILLOW GROUP CL C ORD		08/24/2023	CITIGROUP GLOBAL MARKETS INC.	717.000	35,398	XXX	34,353							34,353		1,045	1,045		XXX	
98956A105	ZETA GLOBAL HOLDINGS CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	1,725.000	13,339	XXX	7,906	14,093	(6,188)			(6,188)		7,906		5,433	5,433		XXX	
98978V103	ZOETIS CL A ORD		08/24/2023	MORGAN STANLEY CO	1,760.000	321,874	XXX	297,478							297,478		24,396	24,396	660	XXX	
98980B103	ZIPRECRUITER CL A ORD		08/24/2023	NATIONAL FINL SVCS CORP,	595.000	9,638	XXX	9,611	9,770	(159)			(159)		9,611		27	27		XXX	
98980G102	ZSCALER ORD		08/24/2023	NATIONAL FINL SVCS CORP,	15.000	2,116	XXX	2,305	1,679	627			627		2,305		(189)	(189)		XXX	
G037AX101	AMBARELLA ORD		08/24/2023	NATIONAL FINL SVCS CORP,	150.000	10,508	XXX	12,783	12,335	449			449		12,783		(2,275)	(2,275)		XXX	
G0403H108	AON CL A ORD	C	08/24/2023	MORGAN STANLEY CO	550.000	180,000	XXX	182,936							182,936		(2,936)	(2,936)	338	XXX	
G0585R106	ASSURED GUARANTY ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	320.000	18,680	XXX	17,439							17,439		1,242	1,242	90	XXX	
G25457105	CREDO TECHNOLOGY GROUP HOLDING ORD	C	08/24/2023	UBS SECURITIES LLC	185.000	2,839	XXX	2,679	2,462	217			217		2,679		159	159		XXX	
G29183103	EATON ORD	C	08/24/2023	MORGAN STANLEY CO	1,130.000	251,405	XXX	151,702	177,354	(25,651)			(25,651)		151,702		99,703	99,703	2,915	XXX	
G36738105	FRESH DEL MONTE PRODUCE ORD		08/24/2023	NATIONAL FINL SVCS CORP,	3,240.000	84,131	XXX	82,267							82,267		1,864	1,864	692	XXX	
G39387108	GLOBALFOUNDRIES ORD		08/24/2023	NATIONAL FINL SVCS CORP,	280.000	14,909	XXX	18,002	6,467	1,470			1,470		18,002		(3,093)	(3,093)		XXX	
G4474Y214	JANUS HENDERSON GROUP ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	6,580.000	175,369	XXX	169,840							169,840		5,528	5,528	5,132	XXX	
G4863A108	INTERNATIONAL GAME TECHNOLOGY ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	4,670.000	146,922	XXX	110,654	73,823	(1,591)			(1,591)		110,654		36,268	36,268	2,802	XXX	
G48833118	WEATHERFORD INTERNATIONAL ORD		08/24/2023	JP MORGAN SECURITIES LLC	75.000	6,317	XXX	4,865							4,865		1,452	1,452		XXX	
G491BT108	INVESCO ORD		08/24/2023	NATIONAL FINL SVCS CORP,	4,460.000	67,809	XXX	89,392							89,392		(21,583)	(21,583)	2,620	XXX	
G5509L101	LIVANOVA ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	441.000	24,203	XXX	29,993	24,493	5,500			5,500		29,993		(5,790)	(5,790)		XXX	
G6095L109	APTIV ORD	C	08/24/2023	CITIGROUP GLOBAL MARKETS INC.	90.000	8,721	XXX	9,890	8,382	1,509			1,509		9,890		(1,169)	(1,169)		XXX	
G6331P104	ALPHA AND OMEGA SEMICONDUCTOR ORD		08/24/2023	NATIONAL FINL SVCS CORP,	25.000	763	XXX	799							799		(36)	(36)		XXX	
G6700G107	NVENT ELECTRIC ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	2,400.000	127,788	XXX	99,775							99,775		28,013	28,013	840	XXX	
G7S00T104	PENTAIR ORD	C	08/24/2023	UBS SECURITIES LLC	2,725.000	183,294	XXX	169,319							169,319		13,975	13,975	600	XXX	
G85158106	STONECO CL A ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	1,500.000	17,871	XXX	12,161	14,160	(1,999)			(1,999)		12,161		5,710	5,710		XXX	
G8807B106	THERAVANCE BIOPHARMA ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	955.000	9,067	XXX	10,196	617	(134)			(134)		10,196		(1,129)	(1,129)		XXX	
G9087Q102	TRONOX HOLDINGS ORD		08/24/2023	NATIONAL FINL SVCS CORP,	570.000	6,879	XXX	9,696							9,696		(2,817)	(2,817)	211	XXX	
G9460G101	VALARIS ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	265.000	19,466	XXX	15,283							15,283		4,182	4,182		XXX	
G98239109	XP CL A ORD	C	08/24/2023	UBS SECURITIES LLC	1,435.000	38,335	XXX	32,898							32,898		5,437	5,437		XXX	
H1467J104	CHUBB ORD	C	08/24/2023	CITIGROUP GLOBAL MARKETS INC.	420.000	84,661	XXX	88,962	92,652	(3,690)			(3,690)		88,962		(4,301)	(4,301)	1,058	XXX	
L8681T102	SPOTIFY TECHNOLOGY ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	105.000	14,282	XXX	16,863							16,863		(2,580)	(2,580)		XXX	
N14506104	ELASTIC ORD	C	08/24/2023	NATIONAL FINL SVCS CORP,	420.000	25,031	XXX	25,865	19,055	3,733			3,733		25,865		(834)	(834)		XXX	
N3144W105	EXPRO GROUP HOLDINGS ORD		08/24/2023	JP MORGAN SECURITIES LLC	20.000	460	XXX	359	363	(4)			(4)		359		101	101		XXX	
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD	C	08/24/2023	CITIGROUP GLOBAL MARKETS INC.	8,475.000	822,742	XXX	790,121	169,381	7,145			7,145		790,121		32,621	32,621	17,674	XXX	
N6596X109	NXP SEMICONDUCTORS ORD	C	06/28/2023	NATIONAL FINL SVCS CORP,			XXX												1,155	XXX	

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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 B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Y41053102	INTERNATIONAL SEAWAYS ORD		08/24/2023	UBS SECURITIES LLC	1,505.000	69,244	XXX	61,855	7,959	2,000			2,000		61,855		7,389	7,389	3,198	XXX	
Y7542C130	SCORPIO TANKERS ORD	C	08/24/2023	UBS SECURITIES LLC	5.000	257	XXX	281							281		(25)	(25)	3	XXX	
5019999999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					XXX	49,655,122	XXX	47,438,631	15,863,816	(858,941)			(858,941)		47,438,631		2,216,491	2,216,491	770,152	XXX	XXX
5989999997 Subtotal - Common Stocks - Part 4					XXX	49,655,122	XXX	47,438,631	15,863,816	(858,941)			(858,941)		47,438,631		2,216,491	2,216,491	770,152	XXX	XXX
5989999998 Summary Item from Part 5 for Common Stocks (N/A to Quarterly)					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999 Subtotal - Common Stocks					XXX	49,655,122	XXX	47,438,631	15,863,816	(858,941)			(858,941)		47,438,631		2,216,491	2,216,491	770,152	XXX	XXX
5999999999 Subtotal - Preferred and Common Stocks					XXX	49,655,122	XXX	47,438,631	15,863,816	(858,941)			(858,941)		47,438,631		2,216,491	2,216,491	770,152	XXX	XXX
6009999999 Total - Bonds, Preferred and Common Stocks					XXX	68,811,424	XXX	67,869,986	36,035,716	(840,221)	(19,955)		(860,176)		67,850,894		960,530	960,530	1,396,872	XXX	XXX

E06 Schedule DB Part A Section 1 . . . . . NONE

E07 Schedule DB Part B Section 1 . . . . . NONE

E08 Schedule DB Part D Section 1 . . . . . NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity . . . . . NONE

E09 Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity . . . . . NONE

E10 Schedule DB Part E . . . . . NONE

E11 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . . NONE

E12 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . . NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
JP Morgan Chase			(25,739)		6,305,924	5,772,107	(83,312)	X X X
JP Morgan Chase Custody					36,273,296	31,924,106	22,034,122	X X X
US Bank	SD				31,887	31,188	30,388	X X X
0199998 Deposits in .....3 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	X X X	X X X			9,882	6,214	2,532	X X X
0199999 Total - Open Depositories	X X X	X X X	(25,739)		42,620,989	37,733,615	21,983,730	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories	X X X	X X X						X X X
0299999 Total - Suspended Depositories	X X X	X X X						X X X
0399999 Total Cash On Deposit	X X X	X X X	(25,739)		42,620,989	37,733,615	21,983,730	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X				X X X
0599999 Total	X X X	X X X	(25,739)		42,620,989	37,733,615	21,983,730	X X X

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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 & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
31846V419	FIRST AMER:TRS OBG V	SD	09/05/2023	5.090	X X X	0		
94975H296	ALLSPRING:TRS+ MM I	SD	09/05/2023	5.190	X X X		1	
8209999999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						0	1	
All Other Money Market Mutual Funds								
38141W232	GOLDMAN:FS MM INST		09/29/2023	5.350	X X X	2,306,354		11,821
8309999999 Subtotal - All Other Money Market Mutual Funds						2,306,354		11,821
8609999999 Total Cash Equivalents						2,306,355	1	11,821