PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

MOTORISTS COMMERCIAL MUTUAL INSURANCE COMPANY

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 13331 Employer's ID Number 41-0299900

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

Country of Domicile United States of America

Incorporated/Organized 05/25/1899 Commenced Business 01/04/1900

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

Main Administrative Office 471 EAST BROAD STREET (Street and Number)

COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 471 EAST BROAD STREET (Street and Number)

COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address ENCOVA.COM

Statutory Statement Contact AMY E KUHLMAN (Name), 614-225-8285 (Area Code) (Telephone Number)

ACCOUNTING@ENCOVA.COM (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

PRESIDENT & CHIEF EXECUTIVE OFFICER THOMAS JOSEPH OBROKTA JR.

TREASURER JAMES CHRISTOPHER HOWAT

SECRETARY WILLIAM JOSEPH MCGEE JR.

OTHER

DIRECTORS OR TRUSTEES

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

State of OH
County of FRANKLIN
SS

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

THOMAS JOSEPH OBROKTA JR. PRESIDENT & CHIEF EXECUTIVE OFFICER	WILLIAM JOSEPH MCGEE JR. SECRETARY	JAMES CHRISTOPHER HOWAT TREASURER

Subscribed and sworn to before me this 15th day of February 2024

Christine Lynn Yonut

a. Is this an original filing? Yes [X] No [ ]

b. If no,
1. State the amendment number........
2. Date filed ....
3. Number of pages attached...........

NOTARY PUBLIC STATE OF OHIO

CHRISTINE LYNN YONUT
Notary Public
State of Ohio
My Comm. Expires
January 16, 2025

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	2,924,347	0.431	2,924,347	0	2,924,347	0.431
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	2,367,616	0.349	2,367,616	0	2,367,616	0.349
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	24,065,189	3.543	24,065,189	0	24,065,189	3.546
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	123,686,186	18.211	123,686,186	0	123,686,186	18.223
1.06 Industrial and miscellaneous	231,468,617	34.080	231,468,617	0	231,468,617	34.103
1.07 Hybrid securities		0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans		0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	384,511,955	56.614	384,511,955	0	384,511,955	56.651
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	26,576,371	3.913	26,576,371	0	26,576,371	3.916
3.02 Industrial and miscellaneous Other (Unaffiliated)	432	0.000	432	0	432	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	59,050,044	8.694	58,600,653	0	58,600,653	8.634
3.05 Mutual funds	69,822,576	10.280	69,822,576	0	69,822,576	10.287
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	155,449,423	22.888	155,000,032	0	155,000,032	22.837
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	2,262,184	0.333	2,262,184	0	2,262,184	0.333
6.02 Cash equivalents (Schedule E, Part 2)	129,759,094	19.105	129,759,094	0	129,759,094	19.118
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	132,021,278	19.438	132,021,278	0	132,021,278	19.451
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	6,951,071	1.023	6,951,071	0	6,951,071	1.024
10. Receivables for securities	250,428	0.037	250,428	0	250,428	0.037
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	679,184,155	100.000	678,734,764	0	678,734,764	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		7,138,151
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		231,944
5.	Deduct amounts received on disposals, Part 3, Column 15		7,227,391
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	142,704	142,704
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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 (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
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 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		8,544,250
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	194,194	194,194
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(1,237,965)	
	5.2 Totals, Part 3, Column 9	0	(1,237,965)
6.	Total gain (loss) on disposals, Part 3, Column 19		(24,801)
7.	Deduct amounts received on disposals, Part 3, Column 16		531,225
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	6,617	
	9.2 Totals, Part 3, Column 14	0	6,617
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		6,951,071
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		6,951,071

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		535,759,153
2.	Cost of bonds and stocks acquired, Part 3, Column 7		49,884,353
3.	Accrual of discount		330,691
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	48,394	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	20,528,155	
	4.4. Part 4, Column 11	(185,769)	20,390,779
5.	Total gain (loss) on disposals, Part 4, Column 19		(317,965)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		65,096,286
7.	Deduct amortization of premium		961,008
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	28,328	
	9.4. Part 4, Column 13	0	28,328
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		539,961,388
12.	Deduct total nonadmitted amounts		449,391
13.	Statement value at end of current period (Line 11 minus Line 12)		539,511,997

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	2,924,347	2,712,521	2,758,143	2,747,972
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	2,924,347	2,712,521	2,758,143	2,747,972
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	2,367,616	2,293,150	2,428,196	2,375,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	24,065,189	21,421,954	24,539,986	24,340,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	123,686,186	110,144,305	125,908,192	120,854,074
Industrial and Miscellaneous, SVO	8.	United States	198,613,702	188,092,618	199,474,637	199,590,414
Identified Funds, Unaffiliated Bank	9.	Canada	3,147,010	3,076,265	3,146,500	3,150,000
Loans, Unaffiliated Certificates of	10.	Other Countries	29,707,905	28,428,606	29,596,681	30,346,435
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	231,468,617	219,597,489	232,217,818	233,086,849
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	384,511,955	356,169,419	387,852,335	383,403,895
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	95,414,249	95,414,249	63,877,820	
Industrial and Miscellaneous	21.	Canada	31,795	31,795	10,358	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	953,336	953,336	564,153	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	96,399,379	96,399,379	64,452,332	
Parent, Subsidiaries and Affiliates	24.	Totals	59,050,044	59,050,044	44,088,668	
	25.	Total Common Stocks	155,449,423	155,449,423	108,541,000	
	26.	Total Stocks	155,449,423	155,449,423	108,541,000	
	27.	Total Bonds and Stocks	539,961,378	511,618,842	496,393,335	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	134,877	2,049,582	350,271	332,996	56,622	XXX	2,924,347	0.8	5,685,141	1.5	2,924,347	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	134,877	2,049,582	350,271	332,996	56,622	XXX	2,924,347	0.8	5,685,141	1.5	2,924,347	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	625,000	749,683	742,934	250,000	0	XXX	2,367,616	0.6	2,625,845	0.7	2,367,616	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	625,000	749,683	742,934	250,000	0	XXX	2,367,616	0.6	2,625,845	0.7	2,367,616	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	3,475,213	4,841,354	5,351,278	7,157,743	3,239,601	XXX	24,065,189	6.3	24,612,338	6.5	24,065,189	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	3,475,213	4,841,354	5,351,278	7,157,743	3,239,601	XXX	24,065,189	6.3	24,612,338	6.5	24,065,189	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	11,667,983	36,572,331	29,832,278	38,214,719	7,398,875	XXX	123,686,186	32.2	130,181,496	34.5	123,686,186	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	875,189	0.2	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	11,667,983	36,572,331	29,832,278	38,214,719	7,398,875	XXX	123,686,186	32.2	131,056,685	34.8	123,686,186	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	26,586,794	122,504,196	40,033,541	9,883,364	3,408,037	XXX	202,415,932	52.6	184,544,780	49.0	125,017,563	77,398,369
6.2 NAIC 2	499,986	18,749,752	5,802,055	2,051,625	1,949,268	XXX	29,052,685	7.6	28,444,904	7.5	24,018,845	5,033,840
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	27,086,780	141,253,948	45,835,595	11,934,990	5,357,305	XXX	231,468,617	60.2	212,989,683	56.5	149,036,408	82,432,209
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 42,489,867	166,717,146	76,310,300	55,838,822	14,103,135	0	355,459,270	92.4	XXX	XXX	278,060,901	77,398,369
12.2 NAIC 2	(d) 499,986	18,749,752	5,802,055	2,051,625	1,949,268	0	29,052,685	7.6	XXX	XXX	24,018,845	5,033,840
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	42,989,852	185,466,897	82,112,355	57,890,448	16,052,403	0	(b) 384,511,955	100.0	XXX	XXX	302,079,746	82,432,209
12.8 Line 12.7 as a % of Col. 7	11.2	48.2	21.4	15.1	4.2	0.0	100.0	XXX	XXX	XXX	78.6	21.4
13. Total Bonds Prior Year												
13.1 NAIC 1	29,714,995	151,460,183	94,305,630	55,635,197	16,533,595	0	XXX	XXX	347,649,600	92.2	289,383,559	58,266,041
13.2 NAIC 2	2,246,954	15,172,189	8,280,494	2,331,629	1,288,827	0	XXX	XXX	29,320,093	7.8	23,529,667	5,790,426
13.3 NAIC 3							XXX	XXX	0	0.0	0	0
13.4 NAIC 4							XXX	XXX	0	0.0	0	0
13.5 NAIC 5							XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	31,961,949	166,632,372	102,586,124	57,966,826	17,822,422	0	XXX	XXX	(b) 376,969,692	100.0	312,913,226	64,056,466
13.8 Line 13.7 as a % of Col. 9	8.5	44.2	27.2	15.4	4.7	0.0	XXX	XXX	100.0	XXX	83.0	17.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	30,379,616	115,001,179	67,808,949	51,689,238	13,181,920	0	278,060,901	72.3	289,383,559	76.8	278,060,901	XXX
14.2 NAIC 2	499,986	14,735,240	5,802,055	2,051,625	929,940	0	24,018,845	6.2	23,529,667	6.2	24,018,845	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	30,879,601	129,736,418	73,611,004	53,740,863	14,111,860	0	302,079,746	78.6	312,913,226	83.0	302,079,746	XXX
14.8 Line 14.7 as a % of Col. 7	10.2	42.9	24.4	17.8	4.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.0	33.7	19.1	14.0	3.7	0.0	78.6	XXX	XXX	XXX	78.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	12,110,251	51,715,967	8,501,352	4,149,585	921,214	0	77,398,369	20.1	58,266,041	15.5	XXX	77,398,369
15.2 NAIC 2	0	4,014,512	0	0	1,019,328	0	5,033,840	1.3	5,790,426	1.5	XXX	5,033,840
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	12,110,251	55,730,479	8,501,352	4,149,585	1,940,543	0	82,432,209	21.4	64,056,466	17.0	XXX	82,432,209
15.8 Line 15.7 as a % of Col. 7	14.7	67.6	10.3	5.0	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.1	14.5	2.2	1.1	0.5	0.0	21.4	XXX	XXX	XXX	XXX	21.4

(a) Includes $ 82,432,209 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 2,254,710 current year of bonds with Z designations and $ 621,135 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	1,622,700	0	0	0	XXX	1,622,700	0.4	4,220,246	1.1	1,622,700	0
1.02 Residential Mortgage-Backed Securities	134,877	426,881	350,271	332,996	56,622	XXX	1,301,647	0.3	1,464,895	0.4	1,301,647	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	134,877	2,049,582	350,271	332,996	56,622	XXX	2,924,347	0.8	5,685,141	1.5	2,924,347	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	625,000	749,683	742,934	250,000	0	XXX	2,367,616	0.6	2,625,845	0.7	2,367,616	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	625,000	749,683	742,934	250,000	0	XXX	2,367,616	0.6	2,625,845	0.7	2,367,616	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	3,475,213	4,841,354	5,351,278	7,157,743	3,239,601	XXX	24,065,189	6.3	24,612,338	6.5	24,065,189	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	3,475,213	4,841,354	5,351,278	7,157,743	3,239,601	XXX	24,065,189	6.3	24,612,338	6.5	24,065,189	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	5,180,769	16,720,172	13,725,656	25,810,395	5,985,006	XXX	67,421,997	17.5	70,786,207	18.8	67,421,997	0
5.02 Residential Mortgage-Backed Securities	5,585,069	18,761,345	16,106,622	12,404,324	1,413,869	XXX	54,271,229	14.1	58,884,223	15.6	54,271,229	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	902,145	1,090,815	0	0	0	XXX	1,992,960	0.5	1,386,256	0.4	1,992,960	0
5.05 Totals	11,667,983	36,572,331	29,832,278	38,214,719	7,398,875	XXX	123,686,186	32.2	131,056,685	34.8	123,686,186	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	14,556,007	72,055,157	26,111,603	7,785,405	4,695,297	XXX	125,203,468	32.6	128,361,512	34.1	106,979,991	18,223,477
6.02 Residential Mortgage-Backed Securities	4,730,425	16,479,791	6,663,925	3,956,735	662,008	XXX	32,492,884	8.5	15,346,743	4.1	0	32,492,884
6.03 Commercial Mortgage-Backed Securities	351,063	34,654,968	11,972,640	0	0	XXX	46,978,671	12.2	37,398,576	9.9	38,306,566	8,672,105
6.04 Other Loan-Backed and Structured Securities	7,449,285	18,064,032	1,087,426	192,850	0	XXX	26,793,594	7.0	31,882,852	8.5	3,749,851	23,043,743
6.05 Totals	27,086,780	141,253,948	45,835,595	11,934,990	5,357,305	XXX	231,468,617	60.2	212,989,683	56.5	149,036,408	82,432,209
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	23,836,988	95,989,066	45,931,470	41,003,544	13,919,903	XXX	220,680,971	57.4	XXX	XXX	202,457,494	18,223,477
12.02 Residential Mortgage-Backed Securities	10,450,371	35,668,017	23,120,818	16,694,054	2,132,499	XXX	88,065,760	22.9	XXX	XXX	55,572,876	32,492,884
12.03 Commercial Mortgage-Backed Securities	351,063	34,654,968	11,972,640	0	0	XXX	46,978,671	12.2	XXX	XXX	38,306,566	8,672,105
12.04 Other Loan-Backed and Structured Securities	8,351,430	19,154,847	1,087,426	192,850	0	XXX	28,786,553	7.5	XXX	XXX	5,742,811	23,043,743
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	42,989,852	185,466,897	82,112,355	57,890,448	16,052,403	0	384,511,955	100.0	XXX	XXX	302,079,746	82,432,209
12.10 Line 12.09 as a % of Col. 7	11.2	48.2	21.4	15.1	4.2	0.0	100.0	XXX	XXX	XXX	78.6	21.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	16,765,813	104,567,945	50,268,029	42,410,141	16,594,220	XXX	XXX	XXX	230,606,148	61.2	211,659,165	18,946,983
13.02 Residential Mortgage-Backed Securities	8,259,166	29,113,242	22,358,145	14,737,105	1,228,202	XXX	XXX	XXX	75,695,861	20.1	60,349,117	15,346,743
13.03 Commercial Mortgage-Backed Securities	599,873	8,751,019	28,047,684	0	0	XXX	XXX	XXX	37,398,576	9.9	34,070,826	3,327,750
13.04 Other Loan-Backed and Structured Securities	6,337,096	24,200,166	1,912,266	819,579	0	XXX	XXX	XXX	33,269,108	8.8	6,834,119	26,434,989
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	31,961,949	166,632,372	102,586,124	57,966,826	17,822,422	0	XXX	XXX	376,969,692	100.0	312,913,226	64,056,466
13.10 Line 13.09 as a % of Col. 9	8.5	44.2	27.2	15.4	4.7	0.0	XXX	XXX	100.0	XXX	83.0	17.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	22,592,599	81,038,512	45,181,470	41,003,544	12,641,369	XXX	202,457,494	52.7	211,659,165	56.1	202,457,494	XXX
14.02 Residential Mortgage-Backed Securities	5,719,946	19,188,226	16,456,893	12,737,320	1,470,491	XXX	55,572,876	14.5	60,349,117	16.0	55,572,876	XXX
14.03 Commercial Mortgage-Backed Securities	351,063	25,982,863	11,972,640	0	0	XXX	38,306,566	10.0	34,070,826	9.0	38,306,566	XXX
14.04 Other Loan-Backed and Structured Securities	2,215,994	3,526,817	0	0	0	XXX	5,742,811	1.5	6,834,119	1.8	5,742,811	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	30,879,601	129,736,418	73,611,004	53,740,863	14,111,860	0	302,079,746	78.6	312,913,226	83.0	302,079,746	XXX
14.10 Line 14.09 as a % of Col. 7	10.2	42.9	24.4	17.8	4.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.0	33.7	19.1	14.0	3.7	0.0	78.6	XXX	XXX	XXX	78.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,244,389	14,950,554	750,000	0	1,278,534	XXX	18,223,477	4.7	18,946,983	5.0	XXX	18,223,477
15.02 Residential Mortgage-Backed Securities	4,730,425	16,479,791	6,663,925	3,956,735	662,008	XXX	32,492,884	8.5	15,346,743	4.1	XXX	32,492,884
15.03 Commercial Mortgage-Backed Securities	0	8,672,105	0	0	0	XXX	8,672,105	2.3	3,327,750	0.9	XXX	8,672,105
15.04 Other Loan-Backed and Structured Securities	6,135,437	15,628,030	1,087,426	192,850	0	XXX	23,043,743	6.0	26,434,989	7.0	XXX	23,043,743
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	12,110,251	55,730,479	8,501,352	4,149,585	1,940,543	0	82,432,209	21.4	64,056,466	17.0	XXX	82,432,209
15.10 Line 15.09 as a % of Col. 7	14.7	67.6	10.3	5.0	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.1	14.5	2.2	1.1	0.5	0.0	21.4	XXX	XXX	XXX	XXX	21.4

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	22,603,701	0	22,603,701	0
2. Cost of cash equivalents acquired	205,594,229	0	205,594,229	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	280	0	280	0
5. Total gain (loss) on disposals	2,996	0	2,996	0
6. Deduct consideration received on disposals	98,442,112	0	98,442,112	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	129,759,094	0	129,759,094	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	129,759,094	0	129,759,094	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity						0	0	0	0	0	0	0	0	0	0	0
0699999 - Totals						0	0	0	0	0	0	0	0	0	0	0

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

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
0399999 - Totals					0	0	0	0

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, 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 Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
2 Story Office Building	Murfreesboro	TN	12/29/2023	First Enterprise Properties, LLC	8,006,927			142,704			(142,704)		6,995,447	7,227,391		231,944	231,944	444,571	183,529
0199999. Property Disposed					8,006,927	0	0	142,704	0	0	(142,704)	0	6,995,447	7,227,391	0	231,944	231,944	444,571	183,529
0399999 - Totals					8,006,927	0	0	142,704	0	0	(142,704)	0	6,995,447	7,227,391	0	231,944	231,944	444,571	183,529

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	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	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012	1	3,612,242	3,010,009	3,010,009	(546,510)					364,991	284,484	0.510
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		03/29/2007	1	2,180	2,679	2,679	691				(193)		11,000	0.080
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	211,651	47,342	47,342	(45,463)					14,934	75,000	0.090
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	28,825	6,355	6,355	(5,401)						20,000	0.100
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	170,095	118,873	118,873	(29,904)					13,131	10,000	0.020
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007	3	9,345	264	264	(380)				6,810		21,000	0.370
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	1,902,985	1,709,098	1,709,098	(133,831)					232,814	350,000	0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	240,792	217,109	217,109	2,892					3,693	57,500	0.200
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	2,082,564	1,704,624	1,704,624	(359,007)					163,148	75,000	0.130
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007	1	265,280	134,718	134,718	(121,052)					9,490	42,500	0.340
2599999. Joint Venture Interests - Other - Unaffiliated									8,525,959	6,951,071	6,951,071	(1,237,965)	0	0	0	6,617	802,201	946,484	XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	WNC Institutional Tax Credit Fund XXI		Irving	CA	WNC Institutional Tax Credit Fund XXI		03/28/2006		366,216	0	0								3.650
4399999. All Other Low Income Housing Tax Credit - Unaffiliated									366,216	0	0	0	0	0	0	0	0	0	XXX
6099999. Total - Unaffiliated									8,892,175	6,951,071	6,951,071	(1,237,965)	0	0	0	6,617	802,201	946,484	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									8,892,175	6,951,071	6,951,071	(1,237,965)	0	0	0	6,617	802,201	946,484	XXX

1.

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated										
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	1		94,194		0.510
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	3		82,500		0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wimington	DE	HarbourVest	12/21/2011	2		17,500		0.200
2599999. Joint Venture Interests - Other - Unaffiliated							0	194,194	0	XXX
6099999. Total - Unaffiliated							0	194,194	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							0	194,194	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	12/22/2023	3,612,242					0		3,010,009	149,917			0	364,991
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/22/2023	211,651					0		47,342	118,846			0	14,934
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	12/18/2023	28,825					0		6,355	17,069			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/22/2023	170,095					0		118,873	21,318			0	13,131
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	12/29/2023	9,345					0		264	9,001		(6,510)	(6,510)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/27/2023	1,902,985					0		1,709,098	142,556			0	232,814
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/29/2023	240,792					0		217,109	44,075			0	3,693
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/27/2023	2,082,564					0		1,704,624	18,933			0	163,148
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	04/05/2023	265,280					0		134,718	9,510			0	
2599999. Joint Venture Interests - Other - Unaffiliated							8,523,779	0	0	0	0	0	0	6,948,392	531,225	0	(6,510)	(6,510)	792,711
All Other Low Income Housing Tax Credit - Unaffiliated																			
	WNC Institutional Tax Credit Fund XXI	Irving	CA	WNC Institutional Tax Credit Fund XXI	03/28/2006	03/31/2023	18,291					0		0			(18,291)	(18,291)	
4399999. All Other Low Income Housing Tax Credit - Unaffiliated							18,291	0	0	0	0	0	0	0	0	0	(18,291)	(18,291)	0
6099999. Total - Unaffiliated							8,542,070	0	0	0	0	0	0	6,948,392	531,225	0	(24,801)	(24,801)	792,711
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							8,542,070	0	0	0	0	0	0	6,948,392	531,225	0	(24,801)	(24,801)	792,711

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-PV-4	UNITED STATES TREASURY	SD			1.A	1,507,495	99.4375	1,526,096	1,534,729	1,622,700	48,394	(24,096)	0	0	1.750	(0.237)	JJ	12,407	26,257	11/29/2012	01/15/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,507,495	XXX	1,526,096	1,534,729	1,622,700	48,394	(24,096)	0	0	XXX	XXX	XXX	12,407	26,257	XXX	XXX
36179T-4P-7	G2 MA5330 - RMBS			4	1.A	174,859	97.0963	165,616	170,569	180,642	0	427	0	0	4.000	3.075	MON	569	6,823	07/05/2018	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS			4	1.A	410,584	99.0633	391,563	395,265	435,341	0	2,007	0	0	4.500	2.886	MON	1,482	17,787	08/30/2018	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS			4	1.A	582,281	97.0960	551,078	567,560	602,060	0	1,454	0	0	4.000	3.048	MON	1,892	22,702	07/12/2018	06/20/2048
36296S-E3-5	GN 699554 - RMBS			4	1.A	13,958	102.5287	14,467	14,110	13,934	0	0	0	0	5.000	5.286	MON	59	706	10/21/2008	11/15/2038
36297A-AT-0	GN 705718 - RMBS			4	1.A	16,954	99.8745	16,333	16,354	17,199	0	(19)	0	0	5.000	3.937	MON	68	818	01/06/2009	01/15/2039
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS			4	1.A	8,852	97.1813	8,500	8,746	8,867	0	17	0	0	4.000	3.681	MON	29	350	08/05/2009	08/20/2039
38377L-AQ-1	GNR 2010-116 HB - CMO/RMBS			4	1.A	43,160	95.6434	38,869	40,639	43,603	0	329	0	0	4.000	2.812	MON	135	1,626	09/17/2014	09/20/2040
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,250,648	XXX	1,186,425	1,213,243	1,301,647	0	4,214	0	0	XXX	XXX	XXX	4,234	50,811	XXX	XXX
0109999999. Total - U.S. Government Bonds						2,758,143	XXX	2,712,521	2,747,972	2,924,347	48,394	(19,882)	0	0	XXX	XXX	XXX	16,641	77,067	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
57582R-CZ-7	MASSACHUSETTS (COMMONWEALTH OF)			2	1.B FE	232,299	100.0170	225,038	225,000	225,000	0	(344)	0	0	4.000	4.000	MN	1,500	9,000	04/30/2015	05/01/2035
68609T-A6-5	OREGON			1,2	1.B FE	250,000	68.4380	171,095	250,000	250,000	0	0	0	0	2.419	2.419	FA	2,520	6,048	07/09/2020	08/01/2043
70914P-VC-3	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	454,252	100.3230	401,292	400,000	400,000	0	(5,229)	0	0	5.000	5.000	AO	4,222	20,000	06/10/2014	10/15/2032
70914P-Z3-9	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	247,500	104.7950	261,988	250,000	247,636	0	141	0	0	4.000	4.082	AO	2,500	13,750	09/08/2022	10/01/2039
70914P-Z3-9	PENNSYLVANIA (COMMONWEALTH OF)	SD		2	1.D FE	495,000	104.7950	523,975	500,000	495,297	0	202	0	0	4.000	4.082	AO	5,000	17,000	09/08/2022	10/01/2039
97705M-ZH-1	WISCONSIN ST			2	1.B FE	199,772	94.7750	189,550	200,000	199,915	0	59	0	0	0.650	0.682	MN	217	1,300	09/22/2021	05/01/2025
97705M-ZR-9	WISCONSIN ST				1.B FE	549,373	94.5840	520,212	550,000	549,767	0	174	0	0	0.650	0.682	MN	596	3,575	09/22/2021	05/01/2025
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,428,196	XXX	2,293,150	2,375,000	2,367,616	0	(4,997)	0	0	XXX	XXX	XXX	16,555	70,673	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						2,428,196	XXX	2,293,150	2,375,000	2,367,616	0	(4,997)	0	0	XXX	XXX	XXX	16,555	70,673	XXX	XXX
01179R-Y2-3	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.E FE	116,339	100.1860	95,177	95,000	95,000	0	(203)	0	0	5.000	5.000	FA	1,979	4,750	02/27/2013	02/01/2025
016730-DB-6	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS			2	1.C FE	202,180	73.0620	182,655	250,000	202,436	0	70	0	0	0.000	3.942	FA	0	0	05/06/2020	08/01/2047
041826-R9-1	ARLINGTON TEX INDPT SCH DIST			2	1.A FE	207,995	102.8180	179,932	175,000	179,967	0	(4,316)	0	0	5.000	2.420	FA	3,306	8,750	01/09/2017	02/15/2027
05914F-FG-0	BALTIMORE CNTY MD			1	1.A FE	1,720,332	105.7990	1,798,583	1,700,000	1,708,343	0	(1,181)	0	0	5.650	5.550	MN	16,008	96,050	10/28/2009	11/01/2029
088281-G2-0	BEXAR CNTY TEX			2	1.A FE	168,347	106.0690	159,104	150,000	158,109	0	(2,180)	0	0	5.000	3.330	JD	333	7,500	12/14/2018	06/15/2039
102475-JL-5	BOWIE MD			2	1.A FE	260,000	78.4420	203,949	260,000	260,000	0	0	0	0	3.000	3.000	JJ	3,900	7,800	10/30/2019	07/01/2040
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1.B FE	199,950	102.8300	179,953	175,000	181,897	0	(2,647)	0	0	4.000	2.367	JJ	3,500	7,000	08/04/2016	07/01/2032
199492-PD-5	COLUMBUS OHIO			2	1.A FE	238,727	102.5320	230,697	225,000	227,383	0	(1,525)	0	0	4.000	3.271	JJ	4,500	9,000	08/20/2015	07/01/2033
235308-RA-3	DALLAS TEX INDPT SCH DIST			2	1.A FE	1,374,756	100.3020	1,153,473	1,150,000	1,150,000	0	0	0	0	6.450	6.450	FA	28,022	74,175	10/08/2014	02/15/2035
368079-GF-0	GAVILAN CALIF JT CMNTY COLLEGE DIST			2	1.D FE	172,983	104.2250	156,338	150,000	154,160	0	(2,521)	0	0	5.000	3.190	FA	3,125	7,500	07/29/2015	08/01/2032
542433-ND-5	LONG BEACH CALIF UNI SCH DIST	SD		1	1.D FE	315,149	100.5700	261,482	260,000	269,773	0	(5,903)	0	0	5.914	3.455	FA	6,407	19,073	03/26/2015	08/01/2025
54438C-YQ-9	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	261,578	81.7440	204,360	250,000	258,188	0	(1,161)	0	0	2.336	1.806	FA	2,433	5,840	01/07/2021	08/01/2033
544646-A6-9	LOS ANGELES CALIF UNI SCH DIST				1.D FE	750,000	103.8180	778,635	750,000	750,000	0	0	0	0	5.981	5.982	JJ	22,429	44,858	04/22/2010	05/01/2027
549108-WE-4	LUBBOCK COOPER TEX INDPT SCH DIST			2	1.A FE	250,000	68.5380	171,345	250,000	250,000	0	0	0	0	2.648	2.648	FA	2,501	6,620	06/25/2020	02/15/2045
564386-SM-3	MANSFIELD TEX INDPT SCH DIST			2	1.A FE	250,000	70.0850	175,213	250,000	250,000	0	0	0	0	2.629	2.629	FA	2,483	6,573	10/08/2020	02/15/2045
590760-UB-8	MESQUITE TEX INDPT SCH DIST	@		3	1.A FE	768,460	61.0040	610,040	1,000,000	807,830	0	17,719	0	0	0.000	2.230	N/A	0	0	09/02/2021	08/15/2033
59163P-KT-9	METRO ORE			2	1.A FE	1,104,685	86.9830	869,830	1,000,000	1,070,304	0	(12,200)	0	0	3.300	1.926	JD	2,750	33,000	03/03/2021	06/01/2035
592112-XA-9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	60,000	93.9060	56,344	60,000	60,000	0	0	0	0	0.610	0.610	JJ	183	366	01/27/2021	07/01/2025
592112-XC-5	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.C FE	690,000	93.8790	647,765	690,000	690,000	0	0	0	0	0.610	0.610	JJ	2,105	0	01/27/2021	07/01/2025
59333F-XQ-8	MIAMI-DADE CNTY FLA			2	1.C FE	285,415	102.1640	255,410	250,000	273,784	0	(3,341)	0	0	4.000	2.410	JJ	5,000	10,000	05/12/2020	07/01/2042
613681-U7-8	MONTGOMERY CNTY TEX			2	1.B FE	210,609	100.3910	175,684	175,000	175,695	0	(4,165)	0	0	5.000	2.560	MS	2,917	8,750	09/17/2014	03/01/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
625517-MY-0	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA			2	1.C FE	1,690,378	72.9130	1,275,978	1,750,000	1,696,999	0	2,963	0	0	2.400	2.653	JD	21,117	21,000	09/23/2021	06/30/2038
625517-MZ-7	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA			2	1.C FE	720,698	70.3930	527,948	750,000	723,697	0	1,348	0	0	2.450	2.729	JD	9,239	9,188	09/28/2021	06/30/2039
665337-PV-7	NORTHERN LEBANON PA SCH DIST			2	1.C FE	1,082,824	103.4940	1,133,259	1,095,000	1,083,579	0	511	0	0	4.000	4.091	MS	14,600	43,800	05/24/2022	09/01/2039
665337-QG-9	NORTHERN LEBANON PA SCH DIST			2	1.C FE	784,016	97.1030	776,824	800,000	784,475	0	315	0	0	4.000	4.121	MS	10,667	32,000	04/26/2022	09/01/2050
68583R-DB-5	OREGON CMNTY COLLEGE DISTS				1.C FE	750,000	90.3940	677,955	750,000	750,000	0	0	0	0	1.370	1.370	JD	5,166	5,138	08/12/2021	06/30/2027
702334-CH-4	PASADENA TEX INDPT SCH DIST			2	1.A FE	158,034	100.8050	151,208	150,000	151,063	0	(915)	0	0	4.000	3.351	FA	2,267	6,000	04/22/2015	02/15/2034
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	250,000	73.5630	183,908	250,000	250,000	0	0	0	0	2.357	2.357	JD	491	5,893	07/09/2020	12/01/2039
720424-D8-0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	250,000	72.6730	181,683	250,000	250,000	0	0	0	0	3.082	3.082	JD	642	7,705	10/22/2020	11/01/2045
727199-KH-3	PLANO TEX INDPT SCH DIST			2	1.B FE	1,720,026	100.1230	1,702,091	1,700,000	1,700,000	0	0	0	0	6.170	6.170	FA	39,625	104,890	10/29/2009	02/15/2029
736679-LD-1	PORTLAND ORE	@			1.A FE	935,749	85.8560	871,438	1,015,000	966,701	0	13,696	0	0	0.000	1.432	N/A	0	0	09/16/2021	06/01/2027
780869-XY-4	ROYSE CITY TEX INDPT SCH DIST			2	1.A FE	1,081,630	109.5240	1,095,240	1,000,000	1,078,993	0	(2,637)	0	0	5.000	3.959	FA	16,806	1,806	07/26/2023	02/15/2053
797355-6M-1	SAN DIEGO CALIF UNI SCH DIST	@		3	1.C FE	114,615	81.8450	143,229	175,000	140,561	0	4,660	0	0	0.000	3.400	N/A	0	0	11/29/2017	07/01/2030
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	750,000	76.8720	576,540	750,000	750,000	0	0	0	0	2.027	2.027	FA	6,334	15,203	01/08/2021	08/01/2035
801546-RJ-3	SANTA CLARA CNTY CALIF			2	1.B FE	702,683	70.3370	527,528	750,000	707,846	0	2,347	0	0	2.150	2.616	FA	6,719	16,125	10/06/2021	08/01/2038
801546-RL-8	SANTA CLARA CNTY CALIF			2	1.B FE	693,645	66.5090	498,818	750,000	698,897	0	2,400	0	0	2.250	2.765	FA	7,031	16,875	10/07/2021	08/01/2040
839278-KF-4	SOUTH PASADENA CALIF UNI SCH DIST			2	1.C FE	254,315	73.1600	182,900	250,000	252,690	0	(433)	0	0	3.404	3.192	FA	3,546	8,510	01/24/2020	08/01/2049
850000-2F-6	SPRING INDEPENDENT SCHOOL DISTRICT HARRI			2	1.C FE	205,039	101.2010	177,102	175,000	177,129	0	(3,344)	0	0	5.000	3.010	FA	3,306	8,750	06/25/2014	08/15/2025
882724-QP-5	TEXAS ST			2	1.A FE	250,000	80.7630	201,908	250,000	250,000	0	0	0	0	3.211	3.211	AO	2,007	8,028	11/14/2019	04/01/2044
882830-AP-7	TEXAS TRANSN COMMN			1,2	1.A FE	250,000	76.3870	190,968	250,000	250,000	0	0	0	0	2.562	2.562	AO	1,601	6,405	06/18/2020	04/01/2042
882830-BH-4	TEXAS TRANSN COMMN			1,2	1.A FE	250,000	71.5400	178,850	250,000	250,000	0	0	0	0	2.472	2.472	AO	1,545	6,180	07/16/2020	10/01/2044
910678-ZH-7	UNITED INDPT SCH DIST TEX			2	1.A FE	208,994	101.0780	176,887	175,000	177,389	0	(3,758)	0	0	5.000	2.770	FA	3,306	8,750	06/24/2014	08/15/2026
91882R-HL-9	VAL VERDE CALIF UNI SCH DIST			2	1.C FE	750,000	81.7790	613,343	750,000	750,000	0	0	0	0	2.891	2.891	FA	9,034	21,683	11/12/2021	08/01/2036
964559-Z6-8	WHITE SETTLEMENT TEX INDPT SCH DIST			2	1.A FE	500,000	70.3620	351,810	500,000	500,000	0	0	0	0	2.843	2.843	FA	5,370	14,215	10/29/2020	08/15/2045
982696-QQ-2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1.D FE	329,840	106.3760	308,490	290,000	302,301	0	(4,338)	0	0	5.000	3.323	MS	4,833	14,500	12/02/2016	09/01/2027
98816P-EF-5	YSLETA TEX INDPT SCH DIST			2	1.A FE	250,000	68.0350	170,088	250,000	250,000	0	0	0	0	2.730	2.730	FA	2,578	6,825	06/24/2020	08/15/2045
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						24,539,986	XXX	21,421,954	24,340,000	24,065,189	0	(10,742)	0	0	XXX	XXX	XXX	291,709	747,069	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						24,539,986	XXX	21,421,954	24,340,000	24,065,189	0	(10,742)	0	0	XXX	XXX	XXX	291,709	747,069	XXX	XXX
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	751,448	83.3060	624,795	750,000	751,151	0	(137)	0	0	2.056	2.034	MS	5,140	15,420	11/02/2021	09/01/2031
040484-MS-3	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			2	1.D FE	344,286	102.4430	307,329	300,000	307,119	0	(4,836)	0	0	5.000	3.270	JD	1,250	15,000	04/22/2015	06/01/2040
047061-CZ-7	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1.B FE	155,189	100.9060	151,359	150,000	150,627	0	(605)	0	0	4.000	3.571	JJ	3,000	6,000	05/06/2015	01/01/2033
047870-NV-8	ATLANTA GA WTR & WASTEWTR REV			2	1.C FE	181,259	109.8630	164,795	150,000	162,706	0	(3,107)	0	0	5.000	2.660	MN	1,250	7,500	08/02/2017	11/01/2033
059231-M5-6	BALTIMORE MD REV			2	1.D FE	282,920	106.1560	265,390	250,000	261,308	0	(3,522)	0	0	5.000	3.401	JJ	6,250	12,500	03/10/2017	07/01/2036
083389-EN-2	BENTON WASH REGL PUB WTR AUTH ARK WTR RE			2	1.C FE	802,658	85.6340	642,255	750,000	785,808	0	(5,840)	0	0	2.750	1.870	AO	5,156	20,625	01/21/2021	10/01/2033
091096-NR-4	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	264,613	78.8510	197,128	250,000	259,005	0	(1,656)	0	0	3.573	2.796	JJ	4,466	8,933	06/25/2020	01/01/2045
10741M-BM-5	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1.E FE	198,252	105.3180	184,307	175,000	181,998	0	(2,550)	0	0	5.000	3.371	FA	3,646	8,750	11/30/2016	08/01/2028
130179-TN-4	CALIFORNIA EDL FACS AUTH REV			1	1.A FE	919,185	123.8920	929,190	750,000	913,530	0	(3,416)	0	0	5.000	3.720	AO	9,375	37,500	04/25/2022	04/01/2051
13032U-XU-7	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	257,795	83.3220	208,305	250,000	255,467	0	(795)	0	0	2.229	1.866	JD	464	5,573	01/05/2021	06/01/2032
13077D-KR-2	CALIFORNIA ST UNIV REV			1,2	1.D FE	735,788	78.6370	589,778	750,000	737,239	0	735	0	0	2.834	2.985	MN	3,543	21,255	01/06/2022	11/01/2037
134041-JA-1	CAMPBELL & KENTON CNTYS KY SANT DIST NO	SD			1.C FE	296,450	106.0630	265,158	250,000	263,751	0	(5,064)	0	0	5.000	2.779	FA	5,208	12,500	12/21/2016	08/01/2026
155498-MJ-4	CENTRAL TEX REGL MOBILITY AUTH REV				1.G FE	839,673	84.4420	717,757	850,000	841,748	0	1,066	0	0	2.354	2.506	JJ	10,005	20,009	01/11/2022	01/01/2031
160131-DP-0	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1.D FE	237,908	102.0820	204,164	200,000	203,854	0	(4,099)	0	0	5.000	2.851	JD	833	10,000	08/07/2014	12/01/2026
160131-DQ-8	CHARLESTON EDL EXCELLENCE FING CORP S C			2	1.D FE	236,350	102.4980	204,996	200,000	203,708	0	(3,941)	0	0	5.000	2.931	JD	833	10,000	08/07/2014	12/01/2027
162393-FV-9	CHATTANOOGA TENN ELEC REV			2	1.D FE	284,908	103.1610	257,903	250,000	256,622	0	(3,800)	0	0	5.000	3.350	MS	4,167	12,500	07/23/2015	09/01/2040
172311-QE-5	CINCINNATI OHIO WTR SYS REV			2	1.A FE	250,000	70.4500	176,125	250,000	250,000	0	0	0	0	2.726	2.726	JD	568	6,815	06/18/2020	12/01/2046
20281P-KV-3	COMMONWEALTH FING AUTH PA REV				1.D FE	264,355	86.3010	215,753	250,000	261,936	0	(640)	0	0	3.657	3.240	JD	762	9,143	01/09/2020	06/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20281P-LZ-3	COMMONWEALTH FING AUTH PA REV				1.E FE	797,888	91.1930	683,948	750,000	784,401	0	(5,999)	0	0	2.658	1.766	JD	1,661	19,935	09/21/2021	06/01/2029
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	250,460	84.0610	210,153	250,000	250,388	0	(21)	0	0	2.994	2.978	MN	1,248	7,485	01/08/2020	11/01/2038
235241-PC-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1.B FE	182,031	101.8000	152,700	150,000	153,288	0	(3,506)	0	0	5.000	2.560	JD	625	7,500	11/20/2014	12/01/2025
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS REV			2	1.C FE	492,935	74.9820	374,910	500,000	493,815	0	284	0	0	2.772	2.866	AO	3,465	13,860	10/29/2020	10/01/2040
249182-KP-0	DENVER COLO CITY & CNTY ARPT REV			2	1.D FE	178,454	106.8400	160,260	150,000	162,022	0	(2,899)	0	0	5.000	2.800	MN	958	7,500	11/30/2017	11/15/2029
25484J-CY-4	DISTRICT COLUMBIA UNIV REV			2	1.G FE	173,063	108.2350	162,353	150,000	158,215	0	(2,360)	0	0	5.000	3.211	AO	1,875	7,500	02/08/2017	04/01/2032
25484J-DG-2	DISTRICT COLUMBIA UNIV REV			2	1.A	5,868	107.8930	5,395	5,000	5,315	0	(91)	0	0	5.000	2.949	AO	63	250	06/01/2017	04/01/2036
25484J-DH-0	DISTRICT COLUMBIA UNIV REV			2	1.G FE	228,856	105.6460	206,010	195,000	207,298	0	(3,552)	0	0	5.000	2.949	AO	2,438	9,750	06/01/2017	04/01/2036
343136-7Q-4	FLORIDA ST TPK AUTH TPK REV			2	1.C FE	313,941	101.5750	304,725	300,000	302,475	0	(1,581)	0	0	4.000	3.431	JJ	6,000	12,000	10/08/2015	07/01/2033
360066-NN-0	FULTON CNTY GA WTR & SEW REV			2	1.C FE	591,790	100.4450	502,225	500,000	500,000	0	0	0	0	5.000	5.000	JJ	12,500	25,000	03/06/2013	01/01/2029
38122N-B5-0	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.D FE	1,142,686	79.8310	918,057	1,150,000	1,143,703	0	514	0	0	2.746	2.807	JD	2,632	31,579	01/12/2022	06/01/2034
382900-FB-9	GOODYEAR ARIZ WTR & SWR REV			2	1.D FE	273,933	101.1020	252,755	250,000	265,186	0	(2,520)	0	0	4.000	2.801	JJ	5,000	10,000	05/07/2020	07/01/2045
44244C-D2-0	HOUSTON TEX UTIL SYS REV			1,2	1.C FE	250,000	70.7730	176,933	250,000	250,000	0	0	0	0	2.542	2.542	MN	812	6,355	06/12/2020	11/15/2040
45129W-MA-5	IDAHO HSG & FIN ASSN			2	1.F FE	613,594	100.2870	581,665	580,000	580,000	0	(2,287)	0	0	5.000	5.000	JJ	13,372	29,000	01/15/2014	07/15/2031
45129W-MA-5	IDAHO HSG & FIN ASSN	SD		2	1.F FE	21,158	100.2870	20,057	20,000	20,000	0	(79)	0	0	5.000	5.000	JJ	461	1,000	01/15/2014	07/15/2031
45505M-FD-3	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1.E FE	392,503	103.4600	336,245	325,000	345,288	0	(7,020)	0	0	5.000	2.630	AO	4,063	16,250	09/09/2016	10/01/2041
45506D-TN-5	INDIANA ST FIN AUTH REV			2	1.B FE	228,674	102.8300	205,660	200,000	205,156	0	(3,111)	0	0	5.250	3.561	FA	4,375	10,500	05/08/2015	02/01/2034
485429-Z6-4	KANSAS ST DEV FIN AUTH REV			1	1.E FE	923,858	99.3020	744,765	750,000	898,939	0	(9,052)	0	0	4.727	2.914	AO	7,484	35,453	03/03/2021	04/15/2037
491552-S8-9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV				1.D FE	1,000,000	87.7920	877,920	1,000,000	1,000,000	0	0	0	0	1.668	1.668	JJ	8,340	16,680	09/22/2021	07/01/2028
495289-X4-7	KING CNTY WASH SWR REV			2	1.B FE	93,153	102.2450	81,796	80,000	81,541	0	(1,495)	0	0	5.000	3.030	JJ	2,000	4,000	04/15/2015	07/01/2038
495289-X4-7	KING CNTY WASH SWR REV	SD		2	1.B FE	81,509	102.2450	71,572	70,000	71,349	0	(1,309)	0	0	5.000	3.030	JJ	1,750	3,500	04/15/2015	07/01/2038
534272-D7-1	LINCOLN NEB ELEC SYS REV			2	1.C FE	178,833	103.7310	155,597	150,000	155,217	0	(3,013)	0	0	5.000	2.845	MS	2,500	7,500	04/15/2015	09/01/2033
54466H-DP-8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1.B FE	176,360	106.1360	159,204	150,000	157,403	0	(2,918)	0	0	5.000	2.870	JD	625	7,500	12/02/2016	06/01/2028
546589-VJ-8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1.D FE	180,566	102.1060	153,159	150,000	153,000	0	(3,360)	0	0	5.000	2.660	MN	958	7,500	11/20/2014	05/15/2026
56041M-RW-6	MAINE GOVERNMENTAL FACS AUTH LEASE RENT			2	1.D FE	207,146	108.6780	190,187	175,000	188,022	0	(3,240)	0	0	5.000	2.891	AO	2,188	8,750	08/03/2017	10/01/2034
56052F-XB-6	MAINE ST HSG AUTH MTG PUR			2	1.B FE	750,000	78.5310	588,983	750,000	750,000	0	0	0	0	2.981	2.981	MN	2,857	22,358	01/06/2022	11/15/2036
56185P-CH-4	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1.E FE	229,564	106.9850	213,970	200,000	210,574	0	(3,034)	0	0	5.000	3.271	AO	2,500	10,000	02/02/2017	10/01/2030
575831-FH-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.C FE	1,250,000	83.1840	1,039,800	1,250,000	1,250,000	0	0	0	0	3.273	3.273	MN	6,819	40,913	11/01/2019	05/01/2039
575896-NX-9	MASSACHUSETTS ST PORT AUTH REV			2	1.C FE	172,448	101.2470	151,871	150,000	151,306	0	(2,550)	0	0	5.000	3.230	JJ	3,750	7,500	07/10/2014	07/01/2029
575896-WP-6	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	1,438,035	75.3420	1,130,130	1,500,000	1,446,866	0	3,959	0	0	2.079	2.434	JJ	15,593	31,185	09/24/2021	07/01/2035
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	258,158	83.9900	209,975	250,000	255,152	0	(803)	0	0	3.395	3.004	AO	1,792	8,488	02/04/2020	10/15/2040
576000-ZW-6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.B FE	251,873	73.2740	183,185	250,000	251,303	0	(184)	0	0	2.950	2.860	MN	942	7,375	09/30/2020	05/15/2043
59164G-FA-5	METRO WASTEWTR RECLAMATION DIST COLO SWR			1,2	1.B FE	250,000	79.8720	199,680	250,000	250,000	0	0	0	0	3.158	3.158	AO	1,974	7,895	11/15/2019	04/01/2041
592481-LV-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			1,2	1.B FE	450,000	79.0640	355,788	450,000	450,000	0	0	0	0	3.259	3.259	MN	2,444	14,666	11/20/2019	05/01/2045
59261A-B5-5	METROPOLITAN TRANSN AUTH N Y REV			1,2	1.E FE	249,130	75.9840	189,960	250,000	249,218	0	22	0	0	3.500	3.520	MN	1,118	8,750	10/31/2019	11/15/2046
59333P-3W-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	827,340	91.6550	687,413	750,000	805,934	0	(10,917)	0	0	4.280	2.600	AO	8,025	32,100	01/05/2022	10/01/2041
59333P-B7-2	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	210,658	100.1270	200,254	200,000	200,000	0	0	0	0	5.000	5.000	AO	2,500	10,000	09/27/2013	10/01/2024
59333P-H7-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	226,850	100.7220	201,444	200,000	202,446	0	(3,175)	0	0	5.000	3.330	AO	2,500	10,000	04/21/2015	10/01/2031
59333P-H8-4	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	578,140	100.6460	503,230	500,000	506,898	0	(8,967)	0	0	5.000	3.119	AO	6,250	25,000	01/15/2015	10/01/2034
59333P-K4-9	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	291,648	100.5610	251,403	250,000	253,631	0	(4,724)	0	0	5.000	3.021	AO	3,125	12,500	12/16/2014	10/01/2025
59333P-K9-8	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	335,424	100.1710	300,513	300,000	303,156	0	(4,088)	0	0	5.000	3.561	AO	3,750	15,000	12/03/2014	10/01/2031
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	520,013	83.1350	415,675	500,000	513,175	0	(2,103)	0	0	3.490	2.982	AO	4,363	17,450	08/26/2020	10/01/2042
59335K-DA-2	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.F FE	973,423	74.6010	749,740	1,005,000	976,673	0	1,505	0	0	2.762	3.000	AO	6,940	27,758	10/27/2021	10/01/2038
59447T-CU-5	MICHIGAN FIN AUTH REV			2	1.C FE	1,089,380	97.7680	977,680	1,000,000	1,038,441	0	(22,729)	0	0	3.396	1.060	MS	11,320	33,960	09/29/2021	09/01/2026
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	536,895	81.5780	407,890	500,000	531,968	0	(1,492)	0	0	3.384	2.895	JD	1,410	16,920	08/14/2020	12/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
594615-HY-5	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	250,000	76.6020	191,505	250,000	250,000	0	0	0	0	2.705	2.705	AO	1,428	6,763	09/11/2020	10/15/2040
594698-SF-0	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1,2	1.C FE	964,970	79.5650	795,650	1,000,000	969,685	0	2,403	0	0	2.478	2.809	MS	8,260	24,780	01/10/2022	09/01/2034
60416S-5E-6	MINNESOTA ST HSG FIN AGY			2	1.B FE	140,000	78.9580	110,541	140,000	140,000	0	0	0	0	3.337	3.337	JJ	2,336	4,672	01/24/2020	01/01/2044
606092-GA-6	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			2	1.F FE	0	100.0160	0	0	0	0	0	0	0	5.000	2.921	JJ	6,250	0	09/24/2014	01/01/2027
625914-JT-4	MUNICIPAL ENERGY AGY OF NEB PWR SUPPLY S			2	1.F FE	391,190	106.7270	357,535	335,000	352,543	0	(6,028)	0	0	5.000	3.000	AO	4,188	16,750	01/03/2017	04/01/2028
631663-RG-8	NASSAU CNTY N Y INTERIM FIN AUTH			1	1.A FE	750,000	90.5750	679,313	750,000	750,000	0	0	0	0	0.829	0.829	MN	794	6,218	02/05/2021	11/15/2026
631663-RJ-2	NASSAU CNTY N Y INTERIM FIN AUTH			1	1.A FE	1,000,540	86.2310	862,310	1,000,000	1,000,376	0	(74)	0	0	1.278	1.270	MN	1,633	12,780	09/22/2021	11/15/2028
646067-EH-7	NEW JERSEY ST EDL FACS AUTH REV			2	1.F FE	750,000	85.1160	638,370	750,000	750,000	0	0	0	0	4.293	4.292	JJ	16,099	39,889	03/03/2022	07/01/2042
646136-2C-4	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	164,510	104.7470	157,121	150,000	154,210	0	(1,608)	0	0	5.000	3.791	JD	333	7,500	10/27/2016	06/15/2028
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	936,938	124.7440	935,580	750,000	936,765	0	(173)	0	0	7.414	5.116	JJ	27,803	0	12/20/2023	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	907,448	121.8520	913,890	750,000	907,291	0	(157)	0	0	7.102	5.225	JJ	26,633	0	12/18/2023	01/01/2041
646140-DU-4	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	750,000	83.7770	628,328	750,000	750,000	0	0	0	0	1.863	1.863	JJ	6,986	13,973	01/22/2021	01/01/2031
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1,2	1.C FE	363,238	111.4060	278,515	250,000	349,889	0	(3,531)	0	0	5.985	3.242	MN	1,912	14,963	01/13/2020	11/15/2043
649902-T2-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	1,330,338	101.8610	1,273,263	1,250,000	1,315,550	0	(8,955)	0	0	5.500	4.520	MS	20,243	68,750	04/25/2022	03/15/2030
64990F-JG-0	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	232,050	109.0160	218,032	200,000	216,757	0	(3,237)	0	0	5.250	3.311	MS	3,092	10,500	12/12/2018	03/15/2039
650009-S6-1	NEW YORK ST TWY AUTH GEN REV			2	1.F FE	777,863	85.5570	641,678	750,000	771,571	0	(3,238)	0	0	3.500	2.973	JJ	13,125	26,250	01/07/2022	01/01/2042
658207-ZV-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	230,000	82.7730	190,378	230,000	230,000	0	0	0	0	3.000	3.000	JJ	3,450	6,975	05/07/2020	07/01/2046
660043-DT-4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	263,225	81.1320	202,830	250,000	258,147	0	(1,359)	0	0	3.796	3.137	JD	791	9,490	01/30/2020	06/01/2044
66285W-B5-4	NORTH TEX TWY AUTH REV				1.D FE	749,828	96.2480	721,860	750,000	749,947	0	52	0	0	1.020	1.027	JJ	3,825	7,650	09/23/2021	01/01/2025
663903-JQ-6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1.B FE	250,000	76.0230	190,058	250,000	250,000	0	0	0	0	3.200	3.200	MN	1,022	8,000	01/23/2020	11/15/2044
665250-CX-2	NORTHERN ILL MUN PWR AGY PWR PROJ REV			2	1.G FE	330,561	102.9960	283,239	275,000	292,449	0	(5,674)	0	0	5.000	2.721	JD	1,146	13,750	08/24/2016	12/01/2041
677561-KH-4	OHIO ST HOSP FAC REV			2	1.C FE	181,691	109.4790	164,219	150,000	163,291	0	(3,110)	0	0	5.000	2.651	JJ	3,750	7,500	08/09/2017	01/01/2031
677561-LN-0	OHIO ST HOSP FAC REV			1	1.C FE	250,000	83.6110	209,028	250,000	250,000	0	0	0	0	3.276	3.276	JJ	4,095	8,190	10/30/2019	01/01/2042
67756D-PD-2	OHIO ST HIGHER EDL FAC COMMN REV			2	1.F FE	735,000	97.3670	730,253	750,000	735,627	0	357	0	0	4.000	4.128	JJ	15,000	30,000	04/22/2022	07/01/2047
67760H-NH-0	OHIO ST TPK COMMN TPK REV			2	1.C FE	251,450	73.0970	182,743	250,000	250,940	0	(137)	0	0	3.196	3.128	FA	3,018	7,990	02/06/2020	02/15/2048
67908P-BP-0	OKLAHOMA ST CAPITOL IMPT AUTH REV			2	1.D FE	750,000	80.8110	606,083	750,000	750,000	0	0	0	0	2.695	2.695	JJ	10,106	20,213	11/12/2021	07/01/2035
681810-KJ-5	OMAHA NEB SAN SEW REV			2	1.C FE	241,636	102.0000	204,000	200,000	204,086	0	(4,580)	0	0	5.000	2.610	MN	1,278	10,000	11/20/2014	11/15/2025
681810-KK-2	OMAHA NEB SAN SEW REV			2	1.C FE	239,118	102.0920	204,184	200,000	203,860	0	(4,321)	0	0	5.000	2.740	MN	1,278	10,000	11/20/2014	11/15/2026
681810-NW-3	OMAHA NEB SAN SEW REV			2	1.C FE	252,508	72.6690	181,673	250,000	251,734	0	(251)	0	0	2.872	2.750	AO	1,795	7,180	10/27/2020	04/01/2042
684545-ZA-7	ORANGE CNTY FLA TOURIST DEV TAX REV			2	1.C FE	287,010	102.1720	255,430	250,000	260,842	0	(3,770)	0	0	4.000	2.361	AO	2,500	10,000	06/17/2016	10/01/2032
684545-ZB-5	ORANGE CNTY FLA TOURIST DEV TAX REV				1.C FE	221,601	103.4410	196,538	190,000	196,930	0	(3,809)	0	0	5.000	2.846	AO	2,375	9,500	11/30/2016	10/01/2025
70879Q-SC-8	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M				1.B FE	1,000,000	95.7910	957,910	1,000,000	1,000,000	0	0	0	0	4.450	4.450	AO	11,125	44,871	08/25/2022	10/01/2047
709224-2R-9	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	500,000	84.1060	420,530	500,000	500,000	0	0	0	0	3.337	3.337	JD	1,390	16,685	01/16/2020	12/01/2039
709224-V7-1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	250,000	81.2340	203,085	250,000	250,000	0	0	0	0	3.579	3.579	JD	746	8,948	10/25/2019	12/01/2043
720653-QG-2	PIERCE CNTY WASH SWR REV			2	1.C FE	750,110	74.4780	558,585	750,000	750,073	0	(10)	0	0	2.870	2.868	FA	8,969	21,525	11/10/2020	08/01/2042
73358W-WA-8	PORT AUTH N Y & N J			2	1.D FE	202,293	102.7810	185,006	180,000	183,436	0	(2,476)	0	0	5.000	3.520	MN	1,500	9,000	04/28/2015	05/01/2035
73358W-ZY-3	PORT AUTH N Y & N J			1	1.D FE	286,823	103.7640	259,410	250,000	258,106	0	(4,441)	0	0	5.000	3.080	AO	3,125	12,500	11/30/2016	10/01/2025
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	748,750	74.5670	559,253	750,000	748,920	0	51	0	0	2.543	2.554	MS	6,358	19,073	06/18/2020	09/01/2040
735352-QE-9	PORT ST LUCIE FLA UTIL REV			2	1.D FE	281,825	102.8670	257,168	250,000	259,279	0	(3,318)	0	0	4.000	2.550	MS	3,333	10,000	08/11/2016	09/01/2030
735352-QF-6	PORT ST LUCIE FLA UTIL REV			2	1.D FE	336,783	101.8660	305,598	300,000	310,743	0	(3,838)	0	0	4.000	2.600	MS	4,000	12,000	08/11/2016	09/01/2031
735352-QG-4	PORT ST LUCIE FLA UTIL REV			2	1.D FE	463,945	101.8350	422,615	415,000	429,320	0	(5,112)	0	0	4.000	2.650	MS	5,533	16,600	08/11/2016	09/01/2032
74265L-M6-2	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1.C FE	176,360	104.5090	156,764	150,000	158,506	0	(2,932)	0	0	5.000	2.840	AO	1,875	7,500	06/01/2017	10/01/2038
762232-BW-5	RHODE ISLAND ST COMM CORP REV			2	1.F FE	304,328	113.6250	284,063	250,000	286,275	0	(5,183)	0	0	5.000	2.520	MN	1,597	12,500	05/06/2020	05/15/2035
771902-HM-8	ROCHESTER MINN HEALTH CARE FACS REV			2	1.C FE	867,525	110.8310	831,233	750,000	851,066	0	(9,684)	0	0	5.000	3.240	MN	4,792	37,500	03/25/2022	11/15/2057
79039M-AY-6	ST JOHNS CNTY FLA INDL DEV AUTH HOSP REV			2	1.G FE	908,378	102.3510	767,633	750,000	848,721	0	(26,468)	0	0	5.000	1.270	FA	14,167	37,500	09/21/2021	08/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79560T-EF-5	SALT LAKE CITY UTAH SALES & EXCISE TAX R			2	1.B FE	300,000	82.2290	246,687	300,000	300,000	0	0	0	0	3.102	3.102	AO	2,327	9,306	11/20/2019	04/01/2038
796253-2U-5	SAN ANTONIO TEX ELEC & GAS REV			2	1.D FE	466,156	100.1380	400,552	400,000	400,665	0	(7,814)	0	0	5.000	2.997	FA	8,333	20,000	06/04/2014	02/01/2028
796253-2V-3	SAN ANTONIO TEX ELEC & GAS REV			2	1.D FE	463,632	100.1380	400,552	400,000	400,641	0	(7,537)	0	0	5.000	3.067	FA	8,333	20,000	06/04/2014	02/01/2029
79739G-PK-6	SAN DIEGO CNTY CALIF REGL ARPT AUTH ARPT			1,2	1.F FE	811,029	80.4560	659,739	820,000	812,056	0	515	0	0	2.956	3.050	JJ	12,120	24,239	01/10/2022	07/01/2036
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	539,458	81.6840	420,673	515,000	531,023	0	(2,552)	0	0	3.303	2.714	MN	2,835	17,010	08/06/2020	11/01/2039
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	240,000	76.1520	182,765	240,000	240,000	0	0	0	0	2.825	2.825	MN	1,130	6,849	10/08/2020	11/01/2041
79771F-AS-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	507,813	71.1830	355,915	500,000	506,907	0	(299)	0	0	2.845	2.746	MN	2,371	14,225	11/13/2020	11/01/2041
79771F-EY-9	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	35,000	91.2020	31,921	35,000	35,000	0	0	0	0	2.593	2.593	MN	151	908	12/13/2019	11/01/2029
79771F-FA-0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.A	20,000	87.8590	17,572	20,000	20,000	0	0	0	0	2.803	2.803	MN	93	561	12/13/2019	11/01/2031
79771F-FG-7	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL				1.D FE	675,000	90.7720	612,711	675,000	675,000	0	0	0	0	2.593	2.593	MN	2,917	8,751	12/13/2019	11/01/2029
79771F-FJ-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	1,000,000	88.6540	886,540	1,000,000	1,000,000	0	0	0	0	2.803	2.803	MN	4,672	14,015	12/13/2019	11/01/2031
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	250,000	72.5170	181,293	250,000	250,000	0	0	0	0	2.967	2.967	JD	618	7,418	10/01/2020	06/01/2050
80182A-AN-9	SANTA CRUZ CNTY CALIF PENSION OBLIG			1,2	1.A FE	750,000	78.9820	592,365	750,000	750,000	0	0	0	0	2.441	2.441	JD	1,526	18,308	09/03/2021	06/01/2034
80182A-AP-4	SANTA CRUZ CNTY CALIF PENSION OBLIG			1,2	1.A FE	1,000,000	78.3000	783,000	1,000,000	1,000,000	0	0	0	0	2.591	2.591	JD	2,159	25,910	09/03/2021	06/01/2035
816705-JE-8	SEMINOLE CNTY FLA WTR & SWR REV			2	1.C FE	183,463	102.6780	179,687	175,000	176,646	0	(897)	0	0	4.000	3.441	AO	1,750	7,000	05/01/2015	10/01/2030
816705-JF-5	SEMINOLE CNTY FLA WTR & SWR REV			2	1.C FE	260,760	100.4070	251,018	250,000	252,097	0	(1,143)	0	0	4.000	3.501	AO	2,500	10,000	05/01/2015	10/01/2031
837123-LD-8	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	250,000	79.3570	198,393	250,000	250,000	0	0	0	0	3.875	3.875	JJ	4,844	9,688	11/14/2019	07/01/2055
837227-4C-8	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	281,115	102.1940	255,485	250,000	258,755	0	(3,235)	0	0	4.000	2.590	FA	4,167	10,000	06/16/2016	08/01/2035
83755L-UY-0	SOUTH DAKOTA ST BLDG AUTH REV			2	1.B FE	178,965	100.7290	151,094	150,000	151,420	0	(3,357)	0	0	5.000	2.690	JD	625	7,500	11/14/2014	06/01/2025
873545-GX-9	TACOMA WASH SWR REV			2	1.B FE	179,252	103.1490	154,724	150,000	154,566	0	(3,119)	0	0	5.000	2.791	JD	625	7,500	02/12/2015	12/01/2029
873545-GY-7	TACOMA WASH SWR REV			2	1.B FE	208,271	103.1750	180,556	175,000	180,204	0	(3,553)	0	0	5.000	2.841	JD	729	8,750	02/12/2015	12/01/2030
87638Q-PL-7	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1.D FE	189,320	101.5000	177,625	175,000	178,774	0	(1,512)	0	0	4.000	3.050	MN	894	7,000	04/07/2016	11/15/2034
882669-CY-8	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	750,000	81.2460	609,345	750,000	750,000	0	0	0	0	2.339	2.339	FA	7,309	17,543	03/04/2021	02/01/2034
88278P-ZM-9	TEXAS ST UNIV SYS FING REV			2	1.C FE	250,000	81.8020	204,505	250,000	250,000	0	0	0	0	3.289	3.289	MS	2,421	8,223	10/25/2019	03/15/2040
91412H-GF-4	UNIVERSITY CALIF REVS			1,2	1.C FE	756,878	90.5590	679,193	750,000	753,670	0	(1,116)	0	0	1.316	1.160	MN	1,261	9,870	02/03/2021	05/15/2027
91412H-LF-8	UNIVERSITY CALIF REVS			1	1.D FE	750,000	79.8930	599,198	750,000	750,000	0	0	0	0	2.742	2.742	MN	2,628	20,565	02/26/2021	05/15/2036
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	510,543	79.9610	399,805	500,000	506,686	0	(1,033)	0	0	3.504	3.249	MN	2,920	17,520	02/11/2020	11/01/2044
914716-J9-7	UNIVERSITY N C CHARLOTTE REV			2	1.E FE	183,648	109.4380	164,157	150,000	163,838	0	(3,482)	0	0	5.000	2.411	AO	1,875	7,500	12/06/2017	10/01/2029
91476P-FC-7	UNIVERSITY OKLA REVS			2	1.E FE	1,074,795	96.5780	989,925	1,025,000	1,025,000	0	(12,277)	0	0	3.104	3.104	JJ	15,908	31,816	06/15/2021	07/01/2026
915138-NX-5	UNIVERSITY TOLEDO OHIO GEN RCPTS				1.F FE	181,163	110.5060	165,759	150,000	164,265	0	(3,002)	0	0	5.000	2.700	JD	625	7,500	12/20/2017	06/01/2028
915183-M5-3	STATE BOARD OF REGENTS OF THE STATE OF U			1,2	1.B FE	250,000	84.1410	210,353	250,000	250,000	0	0	0	0	3.351	3.351	FA	3,491	8,378	11/14/2019	08/01/2039
915200-UK-3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1.E FE	179,411	101.6370	152,456	150,000	152,503	0	(3,264)	0	0	5.000	2.731	AO	1,875	7,500	09/19/2014	10/01/2025
917567-EY-1	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	252,730	86.5630	216,408	250,000	251,735	0	(260)	0	0	3.393	3.264	JD	377	8,483	12/12/2019	12/15/2036
923078-DK-2	VENTURA CNTY CALIF PUB FING AUTH LEASE R			1,2	1.B FE	251,638	74.1190	185,298	250,000	251,135	0	(146)	0	0	3.244	3.170	MN	1,352	8,110	06/16/2020	11/01/2043
92778W-BK-1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			2	1.B FE	211,027	101.0270	176,797	175,000	177,759	0	(4,058)	0	0	5.000	2.591	MS	2,917	8,750	12/09/2014	09/01/2028
928075-JL-5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1,2	1.B FE	250,000	74.2310	185,578	250,000	250,000	0	0	0	0	2.449	2.449	JJ	3,061	6,123	07/22/2020	07/01/2040
92812V-K8-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	250,000	72.1710	180,428	250,000	250,000	0	0	0	0	3.306	3.306	MS	2,755	8,265	09/25/2020	09/01/2055
928172-V5-1	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			2	1.B FE	278,690	104.3420	260,855	250,000	258,874	0	(3,224)	0	0	5.000	3.550	FA	5,208	12,500	03/10/2017	08/01/2036
940093-7A-9	WASHINGTON ST UNIV REVS			2	1.E FE	325,053	102.7600	282,590	275,000	282,027	0	(5,445)	0	0	5.000	2.900	AO	3,438	13,750	02/12/2015	04/01/2029
940093-7B-7	WASHINGTON ST UNIV REVS			2	1.E FE	206,015	102.7870	179,877	175,000	179,363	0	(3,379)	0	0	5.000	2.950	AO	2,188	8,750	02/12/2015	04/01/2030
956510-BY-6	WEST VA PKWYS AUTH TPK TOLL REV			2	1.D FE	1,616,115	109.5440	1,643,160	1,500,000	1,610,342	0	(5,773)	0	0	5.000	3.850	JD	6,250	37,500	07/13/2023	06/01/2047
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV			2	1.D FE	232,155	100.0480	250,120	250,000	232,588	0	424	0	0	4.000	4.442	JD	833	13,333	09/06/2022	06/01/2051
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV	SD		2	1.D FE	464,310	100.0480	500,240	500,000	465,189	0	551	0	0	4.000	4.442	JD	1,667	16,667	09/06/2022	06/01/2051
95662N-HA-9	WEST VIRGINIA ST HSG DEV FD	SD		2	1.A FE	1,500,000	101.5720	1,523,580	1,500,000	1,500,000	0	0	0	0	4.800	4.800	MN	12,000	63,200	11/30/2022	11/01/2047
98851W-AJ-2	YUMA ARIZ PLEDGED REV				1.D FE	750,000	87.6050	657,038	750,000	750,000	0	0	0	0	1.952	1.952	JJ	6,751	14,640	01/13/2021	07/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						69,454,491	XXX	60,063,827	65,725,000	67,421,997	0	(354,704)	0	0	XXX	XXX	XXX	663,158	2,204,029	XXX	XXX
312988-KQ-0	FH B70303 - RMBS			4	1.A	69,104	102.3650	70,211	68,589	68,701	0	(53)	0	0	5.000	4.951	MON	286	3,429	03/02/2004	02/01/2034
3131WQ-5C-7	FH ZJ0843 - RMBS			4	1.A	234,050	97.6980	232,284	237,757	232,735	0	143	0	0	4.000	4.390	MON	793	9,510	12/21/2010	12/01/2040
3131X4-X9-1	FH ZK1604 - RMBS			4	1.A	481	99.5300	467	469	469	0	(2)	0	0	4.500	3.604	MON	2	21	05/06/2009	06/01/2024
3131X5-D5-8	FH ZK1924 - RMBS			4	1.A	4,910	99.4900	4,705	4,729	4,736	0	(18)	0	0	4.500	3.506	MON	18	213	11/04/2009	10/01/2024
3131XJ-5G-3	FH ZL3547 - RMBS			4	1.A	80,058	94.5146	71,542	75,694	82,207	0	(62)	0	0	3.500	2.099	MON	221	2,649	07/19/2012	08/01/2042
3131XJ-RS-3	FH ZL3197 - RMBS			4	1.A	78,157	94.5187	71,138	75,264	78,993	0	(62)	0	0	3.500	2.627	MON	220	2,634	05/11/2012	06/01/2042
3131XJ-S5-2	FH ZL3240 - RMBS			4	1.A	270,815	94.5156	254,433	269,197	271,844	0	16	0	0	3.500	3.314	MON	785	9,422	03/29/2018	06/01/2042
3131XK-3C-1	FH ZL4395 - RMBS			4	1.A	509,660	91.7226	476,474	519,473	506,276	0	290	0	0	3.000	3.417	MON	1,299	15,584	03/29/2018	11/01/2042
3131XM-FM-2	FH ZL5572 - RMBS			4	1.A	497,395	97.8215	466,863	477,260	496,646	0	(204)	0	0	4.000	3.315	MON	1,591	19,090	02/14/2014	04/01/2043
3131XN-6S-7	FH ZL7181 - RMBS			4	1.A	254,947	97.0454	236,442	243,641	257,549	0	(579)	0	0	4.000	3.041	MON	812	9,746	10/08/2013	10/01/2043
3131XQ-5B-8	FH ZL8942 - RMBS			4	1.A	89,583	98.2688	82,237	83,686	92,159	0	(76)	0	0	4.000	2.482	MON	279	3,347	01/13/2015	01/01/2045
3131XQ-5Z-5	FH ZL8964 - RMBS			4	1.A	230,113	94.2695	216,112	229,249	230,483	0	74	0	0	3.500	3.401	MON	669	8,024	03/29/2018	01/01/2045
3131XQ-KC-9	FH ZL8391 - RMBS			4	1.A	124,191	98.8106	116,144	117,542	124,301	0	(208)	0	0	4.000	3.037	MON	392	4,702	08/05/2014	08/01/2044
3131XR-BB-9	FH ZL9034 - RMBS			4	1.A	114,139	94.0587	102,335	108,799	115,317	0	(6)	0	0	3.500	2.599	MON	317	3,808	02/25/2015	02/01/2045
3131XT-PV-6	FH ZM0436 - RMBS			4	1.A	192,713	94.0588	174,659	185,692	194,163	0	27	0	0	3.500	2.819	MON	542	6,499	11/05/2015	11/01/2045
3131XT-VP-2	FH ZM0622 - RMBS			4	1.A	178,502	96.6456	161,961	167,583	184,727	0	(132)	0	0	4.000	2.510	MON	559	6,703	01/19/2016	12/01/2045
31329J-P2-7	FH ZA1341 - RMBS			4	1.A	204,053	91.7233	183,917	200,512	204,917	0	(108)	0	0	3.000	2.625	MON	501	6,015	08/16/2012	09/01/2042
31329J-PX-9	FH ZA1338 - RMBS			4	1.A	176,337	91.7233	164,856	179,732	174,701	0	70	0	0	3.000	3.463	MON	449	5,392	03/29/2018	08/01/2042
31329K-XW-9	FH ZA2493 - RMBS			4	1.A	813,038	90.3250	744,497	824,243	808,021	0	161	0	0	3.000	3.387	MON	2,061	24,727	03/16/2018	02/01/2038
3132A4-6H-6	FH ZS4472 - RMBS			4	1.A	21,393	94.5148	19,498	20,629	21,786	0	2	0	0	3.500	2.539	MON	60	722	02/01/2012	02/01/2042
3132A4-6V-5	FH ZS4484 - RMBS			4	1.A	52,063	94.5151	47,386	50,136	52,997	0	(13)	0	0	3.500	2.542	MON	146	1,755	05/11/2012	05/01/2042
3132A4-7B-8	FH ZS4490 - RMBS			4	1.A	172,983	91.7230	161,720	176,314	170,985	0	85	0	0	3.000	3.506	MON	441	5,289	03/29/2018	07/01/2042
3132A4-PW-2	FH ZS4037 - RMBS			4	1.A	724,838	94.3686	679,933	720,508	725,382	0	(66)	0	0	3.500	3.375	MON	2,101	25,218	03/29/2018	05/01/2044
3132A5-AY-1	FH ZS4523 - RMBS			4	1.A	44,426	93.7995	41,458	44,199	44,455	0	(6)	0	0	3.500	3.392	MON	129	1,547	08/06/2013	07/01/2043
3132A5-FS-9	FH ZS4677 - RMBS			4	1.A	491,429	90.6708	457,125	504,159	481,307	0	14	0	0	3.000	3.680	MON	1,260	15,125	03/29/2018	09/01/2046
3132A6-R4-7	FH ZS5907 - RMBS			4	1.A	923	96.3950	873	906	905	0	(2)	0	0	4.500	3.924	MON	3	41	08/12/2009	07/01/2024
3132A7-UG-4	FH ZS6883 - RMBS			4	1.A	50,276	97.0380	46,346	47,761	49,039	0	(202)	0	0	3.500	2.124	MON	139	1,672	02/21/2014	12/01/2028
3132A9-MH-7	FH ZS8460 - RMBS			4	1.A	128,508	96.4080	123,279	127,872	128,037	0	(98)	0	0	3.000	2.787	MON	320	3,836	03/29/2018	04/01/2027
3132CW-T4-6	FH SB0571 - RMBS			4	1.A	1,044,644	89.9309	912,926	1,015,142	1,040,245	0	(1,988)	0	0	2.000	1.470	MON	1,692	20,303	12/20/2021	10/01/2036
3132D5-6Z-0	FH SB8088 - RMBS			4	1.A	2,209,806	87.0736	1,877,943	2,156,731	2,203,586	0	(3,547)	0	0	1.500	1.022	MON	2,696	32,351	01/21/2021	02/01/2036
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	1,951,776	82.1168	1,555,425	1,894,162	1,956,491	0	(933)	0	0	2.000	1.604	MON	3,157	37,883	08/28/2020	09/01/2050
3133A8-MR-5	FH QB2168 - RMBS			4	1.A	1,082,565	82.3702	861,816	1,046,273	1,088,878	0	206	0	0	2.000	1.513	MON	1,744	20,925	08/11/2020	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS			4	1.A	1,944,414	90.2572	1,680,656	1,862,075	1,933,734	0	(5,755)	0	0	2.000	1.171	MON	3,103	37,242	01/21/2021	12/01/2035
3133KY-U6-4	FH RB5105 - RMBS			4	1.A	3,299,903	85.7708	2,739,603	3,194,098	3,289,025	0	(5,378)	0	0	2.000	1.492	MON	5,324	63,882	02/18/2021	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS			4	1.A	1,227,481	88.2204	1,054,387	1,195,174	1,224,325	0	(1,682)	0	0	2.000	1.586	MON	1,992	23,903	08/24/2021	07/01/2041
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS			4	1.A	82,746	96.5416	76,858	79,612	81,149	0	(392)	0	0	3.500	2.647	MON	232	2,786	11/22/2013	08/25/2042
3137AM-NN-3	FHR 4012 JK - CMO/RMBS			4	1.A	12,180	99.4554	11,892	11,958	11,956	0	(52)	0	0	3.500	2.639	MON	35	419	03/29/2018	12/15/2040
3137BC-R6-7	FHR 4374 CE - CMO/RMBS			4	1.A	230,591	95.2726	215,895	226,607	230,282	0	156	0	0	3.500	2.990	MON	661	7,931	03/29/2018	12/15/2043
3138AS-4B-5	FN AJ1717 - RMBS			4	1.A	305,085	96.6453	285,456	295,365	305,566	0	(54)	0	0	4.000	3.368	MON	985	11,815	03/29/2018	09/01/2041
3138AX-Z9-5	FN AJ6167 - RMBS			4	1.A	372,954	96.6436	348,963	361,082	376,566	0	(560)	0	0	4.000	3.236	MON	1,204	14,443	03/29/2018	12/01/2041
3138EN-HJ-1	FN AL5632 - RMBS			4	1.A	114,903	97.9143	105,748	108,001	115,933	0	(17)	0	0	4.000	2.839	MON	360	4,320	09/09/2014	08/01/2044
3138WG-EZ-3	FN AS6451 - RMBS			4	1.A	190,072	93.6555	170,283	181,819	191,444	0	196	0	0	3.500	2.703	MON	530	6,364	01/22/2016	01/01/2046
3138WH-L3-4	FN AS7545 - RMBS			4	1.A	394,469	93.5138	368,154	393,690	396,046	0	67	0	0	3.500	3.402	MON	1,148	13,779	03/29/2018	07/01/2046
3138WH-LR-1	FN AS7535 - RMBS			4	1.A	446,806	90.6737	412,331	454,741	443,166	0	243	0	0	3.000	3.429	MON	1,137	13,642	03/29/2018	07/01/2041

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138WH-RL-8	FN AS7690 - RMBS			4	1.A	1,727,661	93.8690	1,614,172	1,719,600	1,732,353	0	205	0	0	3.500	3.379	MON	5,016	60,186	01/29/2019	08/01/2046
3138WJ-YB-8	FN AS8805 - RMBS			4	1.A	191,391	93.4289	172,196	184,307	194,429	0	(78)	0	0	3.500	2.578	MON	538	6,451	08/25/2017	02/01/2042
3138WK-3E-3	FN AS9796 - RMBS			4	1.A	559,828	94.0203	525,367	558,780	561,252	0	27	0	0	3.500	3.423	MON	1,630	19,557	01/18/2019	06/01/2047
3138X3-AY-8	FN AU3622 - RMBS			4	1.A	356,563	97.3906	329,986	338,827	354,616	0	172	0	0	4.000	3.202	MON	1,129	13,553	11/01/2013	07/01/2043
3138X3-BX-9	FN AU3653 - RMBS			4	1.A	528,465	97.0487	487,792	502,627	530,072	0	1,711	0	0	4.000	3.093	MON	1,675	20,105	11/01/2013	09/01/2043
3138Y6-MY-7	FN AX4874 - RMBS			4	1.A	250,847	93.6486	221,618	236,649	250,862	0	245	0	0	3.500	2.560	MON	690	8,283	01/15/2015	12/01/2044
3138Y9-S8-2	FN AX7742 - RMBS			4	1.A	125,670	92.2650	110,824	120,115	127,985	0	47	0	0	3.500	2.524	MON	350	4,204	03/04/2015	01/01/2045
3140EC-S9-1	FN BA7743 - RMBS			4	1.A	898,127	88.7988	818,210	921,420	895,657	0	(24)	0	0	3.000	3.415	MON	2,304	27,643	03/29/2018	07/01/2046
3140EV-4E-4	FN BC1720 - RMBS			4	1.A	265,269	93.6751	236,553	252,525	268,323	0	589	0	0	3.500	2.607	MON	737	8,838	02/12/2016	01/01/2046
3140GY-GZ-6	FN BH9215 - RMBS			4	1.A	493,596	93.0213	447,336	480,897	508,860	0	306	0	0	3.500	2.676	MON	1,403	16,831	06/05/2019	01/01/2048
3140H1-V2-3	FN BJ0632 - RMBS			4	1.A	127,108	95.7228	118,650	123,951	130,048	0	200	0	0	4.000	3.269	MON	413	4,958	04/13/2018	03/01/2048
3140JQ-TE-3	FN BN7748 - RMBS			4	1.A	226,349	92.8241	202,223	217,856	232,996	0	162	0	0	3.500	2.580	MON	635	7,625	09/27/2019	09/01/2049
3140K3-J2-9	FN BO7480 - RMBS			4	1.A	1,102,608	89.4282	956,452	1,069,519	1,124,446	0	382	0	0	3.000	2.344	MON	2,674	32,086	02/10/2020	12/01/2049
3140LY-A9-4	FN BT9031 - RMBS			4	1.A	8,606,367	85.7689	7,178,566	8,369,663	8,576,675	0	(14,097)	0	0	2.000	1.585	MON	13,949	167,393	09/07/2021	08/01/2041
3140MM-Y2-8	FN BV7928 - RMBS			4	1.A	1,288,591	97.0670	1,278,975	1,317,620	1,288,656	0	59	0	0	4.500	4.819	MON	4,941	59,293	12/21/2022	08/01/2052
3140Q7-L4-7	FN CA0346 - RMBS			4	1.A	71,660	99.4526	67,925	68,299	76,966	0	216	0	0	4.500	2.648	MON	256	3,073	05/08/2019	09/01/2047
3140QA-NN-6	FN CA3096 - RMBS			4	1.A	161,112	98.9270	152,031	153,680	178,943	0	1,177	0	0	4.500	2.184	MON	576	6,916	03/22/2019	02/01/2049
3140QE-S6-0	FN CA6840 - RMBS			4	1.A	452,541	90.1323	389,099	431,698	449,976	0	(1,014)	0	0	2.000	1.049	MON	720	8,634	12/14/2020	09/01/2035
3140QF-5N-5	FN CA8052 - RMBS			4	1.A	2,035,456	90.0235	1,750,342	1,944,316	2,025,422	0	(5,890)	0	0	2.000	1.099	MON	3,241	38,886	01/07/2021	12/01/2035
3140QK-QX-9	FN CB0469 - RMBS			4	1.A	1,247,446	86.6340	1,031,553	1,190,702	1,240,260	0	(2,565)	0	0	2.500	1.768	MON	2,481	29,768	06/03/2021	05/01/2041
3140QN-BZ-4	FN CB2755 - RMBS			4	1.A	1,221,764	89.0222	1,167,350	1,311,301	1,224,840	0	1,717	0	0	3.000	3.894	MON	3,278	39,339	06/29/2022	02/01/2052
3140QP-2F-3	FN CB4373 - RMBS			4	1.A	912,078	94.5816	872,474	922,456	912,401	0	213	0	0	4.000	4.146	MON	3,075	36,898	08/25/2022	08/01/2052
3140QQ-2H-7	FN CB5275 - RMBS			4	1.A	2,840,667	99.6294	2,831,246	2,841,777	2,840,328	0	(385)	0	0	5.000	5.008	MON	11,841	142,089	12/27/2022	12/01/2052
3140QR-KE-2	FN CB5692 - RMBS			4	1.A	946,703	101.7772	955,762	939,073	946,465	0	(238)	0	0	5.500	5.373	MON	4,304	25,825	06/02/2023	02/01/2053
3140X4-ZN-9	FN FM1648 - RMBS			4	1.A	344,833	94.6349	321,906	340,156	344,126	0	(426)	0	0	2.500	2.072	MON	709	8,504	10/15/2019	01/01/2033
3140X7-4F-3	FN FM4421 - RMBS			4	1.A	3,166,983	90.0223	2,726,590	3,028,794	3,149,906	0	(7,972)	0	0	2.000	1.105	MON	5,048	60,576	12/09/2020	10/01/2035
3140X9-V5-1	FN FM6035 - RMBS			4	1.A	526,732	90.2579	457,544	506,930	524,333	0	(1,296)	0	0	2.000	1.243	MON	845	10,139	02/19/2021	02/01/2036
3140XB-FD-7	FN FM7363 - RMBS			4	1.A	848,378	85.9108	698,821	813,427	843,474	0	(2,057)	0	0	2.500	1.850	MON	1,695	20,336	05/27/2021	05/01/2041
31410L-UV-2	FN 890796 - RMBS			4	1.A	140,370	94.1211	129,171	137,239	141,535	0	28	0	0	3.500	2.999	MON	400	4,803	01/17/2018	12/01/2045
31412U-L7-3	FN 935150 - RMBS			4	1.A	556	99.4310	531	534	534	0	(3)	0	0	4.500	3.153	MON	2	24	10/06/2009	04/01/2024
31416T-JN-0	FN AA9268 - RMBS			4	1.A	1,055	99.2900	1,057	1,065	1,061	0	1	0	0	4.000	4.220	MON	4	43	05/28/2009	07/01/2024
31418A-FC-7	FN MA1062 - RMBS			4	1.A	87,058	97.2170	84,314	86,728	86,805	0	(66)	0	0	3.000	2.811	MON	217	2,602	03/29/2018	05/01/2027
31418B-6J-0	FN MA2672 - RMBS			4	1.A	463,408	93.9666	438,943	467,126	462,905	0	138	0	0	3.000	3.178	MON	1,168	14,014	03/29/2018	07/01/2036
31418C-AF-1	FN MA2705 - RMBS			4	1.A	491,212	90.6709	457,092	504,122	484,345	0	(89)	0	0	3.000	3.585	MON	1,260	15,124	03/29/2018	08/01/2046
31418E-AC-4	FN MA4502 - RMBS			4	1.A	870,923	90.1338	754,578	837,175	867,144	0	(1,677)	0	0	2.500	1.885	MON	1,744	20,929	10/29/2021	12/01/2041
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						54,298,854	XXX	48,074,483	53,179,074	54,271,229	0	(50,787)	0	0	XXX	XXX	XXX	123,338	1,454,236	XXX	XXX
040588-F4-2	ARIZONA ST CTFS PARTN			2	1.D FE	233,062	101.2560	202,512	200,000	203,482	0	(4,545)	0	0	5.000	2.634	AO	2,500	10,000	12/20/2016	10/01/2024
19668Q-GZ-2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1.D FE	449,880	100.4070	401,628	400,000	401,168	0	(5,648)	0	0	5.000	3.538	MS	5,889	20,000	11/21/2013	03/15/2026
91802R-AJ-8	UTLUTL 2013T AND 2013TE E11 - ABS			4	1.A FE	1,471,905	103.8411	1,401,855	1,350,000	1,388,309	0	701	0	0	5.000	4.326	JD	3,000	97,687	12/12/2013	12/15/2030
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						2,154,847	XXX	2,005,995	1,950,000	1,992,960	0	(9,492)	0	0	XXX	XXX	XXX	11,389	127,687	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						125,908,192	XXX	110,144,305	120,854,074	123,686,186	0	(414,983)	0	0	XXX	XXX	XXX	797,885	3,785,952	XXX	XXX
00287Y-AQ-2	ABBVIE INC			1,2	1.G FE	748,688	98.2605	736,954	750,000	749,792	0	146	0	0	3.600	3.621	MN	3,525	27,000	05/05/2015	05/14/2025
00774M-AV-7	AERCAP IRELAND CAPITAL DAC		C	1,2	2.B FE	748,740	92.4853	693,640	750,000	749,269	0	247	0	0	2.450	2.486	AO	3,165	18,375	10/21/2021	10/29/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00913R-AD-8	AIR LIQUIDE FINANCE SA		C	1,2	1.F FE	2,100,465	94.8750	2,134,688	2,250,000	2,191,738	0	19,929	0	0	2.500	3.501	MS	14,688	56,250	02/12/2019	09/27/2026
010392-FU-7	ALABAMA POWER CO			1,2	1.E FE	882,360	81.3706	813,706	1,000,000	905,267	0	12,551	0	0	1.450	3.022	MS	4,269	14,500	02/24/2022	09/15/2030
025816-CP-2	AMERICAN EXPRESS CO			2	1.F FE	752,484	95.5133	668,593	700,000	732,603	0	(9,637)	0	0	3.300	1.819	MN	3,722	23,100	12/02/2021	05/03/2027
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	695,611	99.6186	697,330	700,000	699,914	0	680	0	0	2.900	3.000	FA	7,613	20,300	02/13/2017	02/16/2024
03027X-BR-0	AMERICAN TOWER CORP			1,2	2.C FE	746,108	91.1920	683,940	750,000	747,844	0	774	0	0	1.450	1.559	MS	3,202	10,875	09/23/2021	09/15/2026
031162-DD-9	AMGEN INC			1,2	2.A FE	747,653	94.0528	705,396	750,000	748,228	0	314	0	0	3.000	3.050	FA	8,063	22,500	02/17/2022	02/22/2029
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	260,860	100.0699	250,175	250,000	258,953	0	(311)	0	0	4.950	4.654	JJ	5,706	12,375	12/16/2016	01/15/2042
04352E-AA-3	ASCENSION HEALTH			1,2	1.B FE	1,746,761	89.5483	1,473,965	1,646,000	1,718,759	0	(12,221)	0	0	2.532	1.704	MN	5,325	41,677	09/03/2021	11/15/2029
05565E-BK-0	BMW US CAPITAL LLC			1,2	1.F FE	748,718	98.7027	740,270	750,000	749,650	0	263	0	0	3.900	3.938	AO	6,663	29,250	04/06/2020	04/09/2025
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	1,289,875	99.8947	1,248,684	1,250,000	1,250,499	0	(8,660)	0	0	4.125	3.413	JJ	22,773	51,563	02/21/2019	01/22/2024
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1.G FE	1,186,763	95.5622	1,194,528	1,250,000	1,218,187	0	6,567	0	0	3.705	4.359	AO	8,619	46,313	10/10/2018	04/24/2028
110122-DC-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	227,879	98.4297	224,420	228,000	227,984	0	10	0	0	3.875	3.880	FA	3,338	8,835	09/29/2015	08/15/2025
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	1,339,488	92.5380	1,156,725	1,250,000	1,323,576	0	(2,731)	0	0	4.375	3.919	MS	18,229	54,688	07/07/2017	09/01/2042
125523-AH-3	CIGNA GROUP			1,2	2.A FE	249,668	99.2626	248,157	250,000	249,836	0	30	0	0	4.375	4.390	AO	2,309	10,938	09/06/2018	10/15/2028
126650-DG-2	CVS HEALTH CORP			1,2	2.B FE	247,743	92.7726	231,932	250,000	248,639	0	216	0	0	3.250	3.357	FA	3,069	8,125	08/08/2019	08/15/2029
136375-DH-2	CANADIAN NATIONAL RAILWAY CO			1,2	1.F FE	997,680	110.2603	1,102,603	1,000,000	997,709	0	29	0	0	5.850	5.881	MN	9,750	0	10/30/2023	11/01/2033
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	748,890	92.1830	691,373	750,000	749,340	0	218	0	0	1.750	1.781	JD	1,057	13,125	11/17/2021	12/02/2026
14040H-CE-3	CAPITAL ONE FINANCIAL CORP			1,2	2.A FE	2,220,180	95.4600	1,909,200	2,000,000	2,132,550	0	(39,091)	0	0	3.650	1.567	MN	10,139	73,000	09/23/2021	05/11/2027
149123-CF-6	CATERPILLAR INC			1,2	1.F FE	1,238,625	79.1623	989,529	1,250,000	1,239,652	0	252	0	0	3.250	3.298	MS	11,510	40,625	09/16/2019	09/19/2049
14913R-2U-0	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	749,640	92.4417	693,313	750,000	749,779	0	71	0	0	1.700	1.710	JJ	6,127	12,750	01/03/2022	01/08/2027
172967-MT-5	CITIGROUP INC			1,2	1.G FE	1,000,000	100.0560	1,000,560	1,000,000	1,000,000	0	0	0	0	6.040	6.151	JAJO	10,568	7,760	10/23/2020	10/30/2024
17327C-AM-5	CITIGROUP INC			1,2,5	1.G FE	1,000,000	91.5867	915,867	1,000,000	1,000,000	0	0	0	0	1.122	1.122	JJ	4,769	11,220	01/21/2021	01/28/2027
191216-DK-3	COCA-COLA CO			1	1.E FE	996,130	86.2659	862,659	1,000,000	997,145	0	365	0	0	2.000	2.043	MS	6,444	20,000	03/01/2021	03/05/2031
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	498,020	79.4279	397,140	500,000	498,526	0	155	0	0	1.850	1.887	MS	3,083	9,250	08/26/2020	09/01/2032
199575-AT-8	OHIO POWER CO			1	2.A FE	307,148	109.8928	274,732	250,000	283,782	0	(2,875)	0	0	6.600	4.763	MS	5,500	16,500	01/24/2014	03/01/2033
20030N-BH-3	COMCAST CORP			1	1.G FE	248,293	96.8788	242,197	250,000	249,016	0	87	0	0	4.250	4.303	JJ	4,899	10,625	04/14/2014	01/15/2033
20030N-BP-5	COMCAST CORP			1,2	1.G FE	1,930,918	96.5407	1,689,462	1,750,000	1,877,362	0	(9,163)	0	0	4.400	3.600	FA	29,089	77,000	07/24/2017	08/15/2035
20030N-CT-6	COMCAST CORP			1,2	1.G FE	749,625	98.6010	739,508	750,000	749,807	0	36	0	0	4.150	4.156	AO	6,571	31,125	10/02/2018	10/15/2028
208251-AE-8	CONOCOPHILLIPS CO			1	1.F FE	1,022,000	111.3752	891,002	800,000	870,907	0	(11,435)	0	0	6.950	5.020	AO	11,738	55,600	06/17/2003	04/15/2029
224044-CG-0	COX COMMUNICATIONS INC			1,2	2.B FE	789,915	95.6428	717,321	750,000	772,604	0	(8,871)	0	0	3.350	2.084	MS	7,398	25,125	01/11/2022	09/15/2026
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.E FE	2,324,968	98.0962	2,207,165	2,250,000	2,260,636	0	(15,161)	0	0	3.625	2.924	MS	25,375	81,563	07/09/2019	09/09/2024
24422E-UX-5	JOHN DEERE CAPITAL CORP				1.F FE	998,290	99.4588	994,588	1,000,000	999,930	0	380	0	0	2.600	2.639	MS	8,233	26,000	06/04/2019	03/07/2024
24422E-VW-6	JOHN DEERE CAPITAL CORP				1.F FE	748,553	91.9618	689,714	750,000	749,183	0	286	0	0	1.300	1.340	AO	2,113	9,750	10/07/2021	10/13/2026
25179M-AV-5	DEVON ENERGY CORP			1,2	2.B FE	249,888	101.1996	252,999	250,000	249,973	0	13	0	0	5.850	5.856	JD	650	14,625	12/10/2015	12/15/2025
25243Y-BD-0	DIAGEO CAPITAL PLC		C	1,2	1.G FE	3,559,045	86.0930	3,013,255	3,500,000	3,541,156	0	(6,345)	0	0	2.000	1.795	AO	12,056	70,000	02/17/2021	04/29/2030
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	250,000	90.3321	225,830	250,000	250,000	0	0	0	0	3.625	3.625	MN	1,158	9,063	05/07/2020	05/15/2030
26444H-AE-1	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	835,950	97.1721	728,791	750,000	808,363	0	(12,940)	0	0	3.800	1.902	JJ	13,142	28,500	11/03/2021	07/15/2028
26875P-AU-5	EOG RESOURCES INC			1,2	1.G FE	249,900	99.6960	249,240	250,000	249,932	0	9	0	0	4.375	4.380	AO	2,309	10,938	04/08/2020	04/15/2030
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	1,243,675	82.0835	1,026,044	1,250,000	1,245,083	0	597	0	0	1.850	1.906	FA	9,635	23,125	08/03/2021	08/01/2031
29250N-BH-7	ENBRIDGE INC			1,2	2.A FE	1,399,930	91.5921	1,282,289	1,400,000	1,399,961	0	14	0	0	1.600	1.601	AO	5,413	22,400	09/29/2021	10/04/2026
29736R-AR-1	ESTEE LAUDER COMPANIES INC			1,2	1.F FE	745,050	83.5791	626,843	750,000	746,348	0	466	0	0	1.950	2.023	MS	4,306	14,625	03/01/2021	03/15/2031
30231G-BH-4	EXXON MOBIL CORP			1,2	1.D FE	750,000	97.9825	734,869	750,000	750,000	0	0	0	0	2.992	2.992	MS	6,358	22,440	03/17/2020	03/19/2025
31428X-AX-4	FEDEX CORP			1	2.B FE	770,145	100.8871	756,653	750,000	762,435	0	(951)	0	0	4.900	4.691	JJ	16,946	36,750	01/24/2014	01/15/2034
316773-DJ-6	FIFTH THIRD BANCORP			1,2,5	2.A FE	988,870	103.6407	1,036,407	1,000,000	990,631	0	1,761	0	0	6.361	6.604	AO	11,308	63,610	03/15/2023	10/27/2028
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	499,490	97.6438	488,219	500,000	499,866	0	104	0	0	2.850	2.872	AO	3,563	14,250	03/24/2020	04/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35137L-AG-0	FOX CORP			1,2	2.B FE	250,000	99.8856	249,714	250,000	250,000	0	0	0	0	4.030	4.029	JJ	4,366	10,075	01/15/2019	01/25/2024
369550-AY-4	GENERAL DYNAMICS CORP			1,2	1.G FE	260,965	97.3252	243,313	250,000	251,758	0	(2,464)	0	0	2.375	1.369	MN	759	5,938	03/09/2020	11/15/2024
370334-BZ-6	GENERAL MILLS INC			1,2	2.B FE	497,900	95.4394	477,197	500,000	499,281	0	217	0	0	3.200	3.249	FA	6,267	16,000	01/09/2017	02/10/2027
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	994,760	99.0088	990,088	1,000,000	999,554	0	1,051	0	0	3.000	3.109	JD	2,500	30,000	03/18/2019	06/01/2024
38141G-XM-1	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	2,733,913	92.0996	2,532,739	2,750,000	2,737,856	0	1,721	0	0	1.093	1.209	JD	1,837	30,058	09/09/2021	12/09/2026
38141G-YA-6	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	1,740,778	91.7194	1,605,090	1,750,000	1,740,384	0	(181)	0	0	1.431	1.533	MS	7,791	25,043	10/07/2021	03/09/2027
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	2.A FE	1,054,280	97.7174	977,174	1,000,000	1,012,391	0	(6,225)	0	0	3.750	3.075	FA	13,125	37,500	08/02/2016	02/25/2026
404280-BB-4	HSBC HOLDINGS PLC		C		1.G FE	704,648	97.0064	679,045	700,000	701,392	0	(544)	0	0	3.900	3.812	MN	2,730	27,300	03/20/2017	05/25/2026
404280-CF-4	HSBC HOLDINGS PLC		C		1.G FE	249,688	98.7825	246,956	250,000	249,787	0	28	0	0	4.950	4.966	MS	3,128	12,375	03/25/2020	03/31/2030
404280-CJ-6	HSBC HOLDINGS PLC		C	2,5	1.G FE	1,268,720	95.0665	1,188,331	1,250,000	1,256,452	0	(4,908)	0	0	1.645	1.242	AO	4,170	20,563	06/22/2021	04/18/2026
423012-AG-8	HEINEKEN NV		C	1,2	2.A FE	1,022,230	89.7350	897,350	1,000,000	1,019,328	0	(498)	0	0	4.350	4.217	MS	11,117	43,500	05/16/2017	03/29/2047
438516-BW-5	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	997,930	98.2218	982,218	1,000,000	999,731	0	425	0	0	2.300	2.344	FA	8,689	23,000	07/30/2019	08/15/2024
438516-CE-4	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	1,205,950	90.7064	1,133,830	1,250,000	1,222,296	0	8,414	0	0	1.100	1.824	MS	4,583	13,750	01/13/2022	03/01/2027
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	250,000	62.6834	156,709	250,000	250,000	0	0	0	0	2.667	2.667	AO	1,667	6,668	08/05/2020	10/01/2050
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	1,998,805	93.1135	1,862,270	2,000,000	1,999,242	0	233	0	0	2.200	2.213	FA	17,356	44,000	02/03/2022	02/09/2027
46647P-CT-1	JPMORGAN CHASE & CO			1,2,5	1.E FE	750,000	96.2542	721,907	750,000	750,000	0	0	0	0	1.561	1.561	JD	683	11,708	12/07/2021	12/10/2025
47216Q-AB-9	JDE PEETS NV		C	1,2	2.C FE	745,163	89.3922	670,442	750,000	747,182	0	900	0	0	1.375	1.502	JJ	4,755	10,313	09/21/2021	01/15/2027
494550-AT-3	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	230,098	102.0712	255,178	250,000	235,715	0	842	0	0	5.800	6.527	MS	4,269	14,500	09/02/2015	03/15/2035
55903V-BC-6	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	750,000	91.2979	684,734	750,000	750,000	0	0	0	0	4.279	4.278	MS	9,449	32,093	03/09/2022	03/15/2032
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II				1.B FE	481,630	98.7376	493,688	500,000	498,272	0	3,565	0	0	2.750	3.494	JD	344	13,750	01/02/2019	06/22/2024
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	498,980	97.3780	486,890	500,000	499,655	0	149	0	0	3.400	3.433	MS	5,336	17,000	03/05/2019	03/08/2026
57636Q-AP-9	MASTERCARD INC			1,2	1.D FE	249,515	95.2933	238,233	250,000	249,679	0	45	0	0	3.350	3.373	MS	2,210	8,375	03/24/2020	03/26/2030
579780-AQ-0	MCCORMICK & COMPANY INC			1,2	2.B FE	249,145	87.6974	219,244	250,000	249,437	0	81	0	0	2.500	2.539	AO	1,319	6,250	04/13/2020	04/15/2030
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	799,005	98.6379	739,784	750,000	785,098	0	(2,350)	0	0	4.700	4.181	JD	2,154	35,250	05/09/2017	12/09/2035
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	249,895	98.8214	247,054	250,000	249,978	0	11	0	0	4.125	4.130	MN	1,318	10,313	10/29/2015	11/15/2025
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	498,640	92.0774	460,387	500,000	498,944	0	35	0	0	4.150	4.166	MN	2,478	20,750	07/30/2014	05/18/2043
58933Y-AX-3	MERCK & CO INC			1,2	1.E FE	273,378	95.8001	239,500	250,000	263,772	0	(2,610)	0	0	3.400	2.215	MS	2,692	8,500	03/16/2020	03/07/2029
59217G-ER-6	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,997,720	91.4477	1,828,954	2,000,000	1,998,594	0	447	0	0	1.875	1.899	JJ	17,708	37,500	01/03/2022	01/11/2027
60920L-AR-5	MONDELEZ INTERNATIONAL HOLDINGS NETHERLA		C	1,2	2.B FE	2,490,475	90.5776	2,264,440	2,500,000	2,494,726	0	1,884	0	0	1.250	1.329	MS	8,420	31,250	09/21/2021	09/24/2026
617446-8V-4	MORGAN STANLEY			1,2	1.E FE	2,707,128	92.0203	2,530,558	2,750,000	2,722,921	0	7,027	0	0	0.985	1.327	JD	1,580	27,088	09/23/2021	12/10/2026
61747Y-EG-6	MORGAN STANLEY			1,2,5	1.E FE	750,000	96.2958	722,219	750,000	750,000	0	0	0	0	1.164	1.164	AO	1,698	8,730	10/14/2021	10/21/2025
61747Y-EU-5	MORGAN STANLEY			1,2,5	1.E FE	728,063	97.1248	728,436	750,000	729,525	0	1,462	0	0	4.889	5.261	JJ	16,399	18,334	03/28/2023	07/20/2033
61761J-3R-8	MORGAN STANLEY			1	1.G FE	756,533	95.7919	718,439	750,000	751,896	0	(699)	0	0	3.125	3.022	JJ	10,026	23,438	09/08/2016	07/27/2026
631005-BJ-3	NARRAGANSETT ELECTRIC CO			1,2	1.G FE	750,000	91.6227	687,170	750,000	750,000	0	0	0	0	3.395	3.395	AO	5,800	25,463	04/07/2020	04/09/2030
641062-AV-6	NESTLE HOLDINGS INC			1,2	1.D FE	5,493,785	90.8880	4,998,840	5,500,000	5,496,404	0	1,157	0	0	1.150	1.172	JJ	29,341	63,250	09/07/2021	01/14/2027
654106-AK-9	NIKE INC			1,2	1.E FE	1,259,725	91.9393	1,149,241	1,250,000	1,257,630	0	(1,152)	0	0	2.850	2.739	MS	9,302	35,625	02/23/2022	03/27/2030
65473P-AJ-4	NISOURCE INC			1,2	2.B FE	249,078	93.4817	233,704	250,000	249,383	0	85	0	0	3.600	3.644	MN	1,500	9,000	04/07/2020	05/01/2030
655844-BZ-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	1,746,115	97.1619	1,700,333	1,750,000	1,748,035	0	385	0	0	3.800	3.827	FA	27,708	66,500	07/30/2018	08/01/2028
655844-CS-5	NORFOLK SOUTHERN CORP			1,2	2.A FE	679,890	103.5289	776,467	750,000	680,114	0	224	0	0	5.350	6.020	FA	16,607	0	10/11/2023	08/01/2054
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	769,605	95.6304	717,228	750,000	763,446	0	(3,319)	0	0	3.250	2.749	JJ	11,240	24,375	02/10/2022	01/15/2028
66989H-AG-3	NOVARTIS CAPITAL CORP			1	1.D FE	248,628	99.2199	248,050	250,000	249,905	0	269	0	0	3.400	3.512	MN	1,299	8,500	12/10/2018	05/06/2024
677415-CS-8	OHIO POWER CO			1,2	2.A FE	249,735	88.2664	220,666	250,000	249,828	0	25	0	0	2.600	2.612	AO	1,625	6,500	03/13/2020	04/01/2030
67777J-AL-2	OHIOHEALTH CORP			1,2	1.B FE	750,000	84.5276	633,957	750,000	750,000	0	0	0	0	2.297	2.297	MN	2,201	17,228	10/19/2021	11/15/2031
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	749,648	96.2796	722,097	750,000	749,817	0	34	0	0	3.700	3.706	MN	3,546	27,750	08/07/2018	11/15/2028
68233J-BU-7	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	499,455	89.6501	448,251	500,000	499,658	0	48	0	0	2.750	2.765	MN	1,757	13,750	03/17/2020	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
693304-AX-5	PECO ENERGY CO			1,2	1.E FE	247,943	71.7317	179,329	250,000	248,137	0	47	0	0	3.000	3.042	MS	2,208	7,500	09/03/2019	09/15/2049
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	1,607,145	94.6662	1,419,993	1,500,000	1,553,871	0	(22,074)	0	0	2.600	1.078	JJ	17,117	39,000	07/22/2021	07/23/2026
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	748,583	91.1201	683,401	750,000	749,248	0	281	0	0	1.150	1.189	FA	3,306	8,625	08/10/2021	08/13/2026
69353R-EQ-7	PNC BANK NA			2	1.F FE	513,705	97.2583	486,292	500,000	502,269	0	(1,638)	0	0	3.250	2.902	JD	1,354	16,250	04/26/2016	06/01/2025
70213H-AE-8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	250,000	74.5720	186,430	250,000	250,000	0	0	0	0	3.192	3.192	JJ	3,990	7,980	01/22/2020	07/01/2049
713448-ES-3	PEPSICO INC			1,2	1.E FE	2,735,233	91.7865	2,524,129	2,750,000	2,740,345	0	1,401	0	0	2.750	2.812	MS	21,427	75,625	03/17/2020	03/19/2030
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	799,064	99.6382	797,106	800,000	799,247	0	183	0	0	4.450	4.492	MN	4,153	17,800	05/16/2023	05/19/2026
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	1,997,600	99.9556	1,999,112	2,000,000	1,997,869	0	269	0	0	4.450	4.477	MN	10,383	44,500	05/16/2023	05/19/2028
717081-EA-7	PFIZER INC			1	1.F FE	740,865	96.5683	724,262	750,000	747,072	0	960	0	0	3.000	3.143	JD	1,000	22,500	11/22/2016	12/15/2026
717081-ES-8	PFIZER INC			1,2	1.F FE	749,618	99.4182	745,637	750,000	749,984	0	80	0	0	2.950	2.961	MS	6,515	22,125	03/04/2019	03/15/2024
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	697,697	94.1656	659,159	700,000	699,327	0	238	0	0	2.250	2.287	MS	4,638	15,750	09/07/2016	09/15/2026
74456Q-BX-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	1,999,680	96.3080	1,926,160	2,000,000	1,999,831	0	33	0	0	3.650	3.652	MS	24,333	73,000	09/05/2018	09/01/2028
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	709,920	98.5159	738,869	750,000	746,117	0	7,807	0	0	2.750	3.841	JD	286	20,625	01/02/2019	06/26/2024
797440-BV-5	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	248,885	80.6786	201,697	250,000	249,034	0	25	0	0	3.750	3.775	JD	781	9,375	06/05/2017	06/01/2047
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	260,610	91.1410	227,853	250,000	259,206	0	(238)	0	0	4.200	3.956	MS	3,063	10,500	05/22/2017	03/16/2047
828807-DG-9	SIMON PROPERTY GROUP LP			1,2	1.G FE	1,748,268	97.5977	1,707,960	1,750,000	1,749,748	0	355	0	0	2.000	2.021	MS	10,500	35,000	09/04/2019	09/13/2024
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	249,413	99.7378	249,345	250,000	249,986	0	69	0	0	4.750	4.779	MS	3,497	11,875	09/16/2013	03/15/2024
85434V-AB-4	STANFORD HEALTH CARE			1,2	1.D FE	814,718	92.1433	691,075	750,000	799,304	0	(7,130)	0	0	3.310	2.199	FA	9,378	24,825	10/20/2021	08/15/2030
855244-AR-0	STARBUCKS CORP			1,2	2.A FE	1,248,600	98.5334	1,231,668	1,250,000	1,249,232	0	140	0	0	4.000	4.014	MN	6,389	50,000	08/08/2018	11/15/2028
857477-AW-3	STATE STREET CORP				1.F FE	239,580	95.6417	239,104	250,000	247,081	0	1,162	0	0	2.650	3.163	MN	773	6,625	11/29/2016	05/19/2026
857477-BQ-5	STATE STREET CORP			2,5	1.F FE	750,000	91.8380	688,785	750,000	750,000	0	0	0	0	1.684	1.684	MN	1,509	12,630	11/15/2021	11/18/2027
85771P-AN-2	EQUINOR ASA		C	1	1.D FE	1,099,197	99.6320	1,095,952	1,100,000	1,099,984	0	96	0	0	3.700	3.709	MS	13,567	40,700	11/05/2013	03/01/2024
882508-BK-9	TEXAS INSTRUMENTS INC			1,2	1.E FE	1,000,000	91.9481	919,481	1,000,000	1,000,000	0	0	0	0	1.125	1.125	MS	3,313	11,250	09/07/2021	09/15/2026
892331-AD-1	TOYOTA MOTOR CORP		C		1.E FE	2,000,000	97.4755	1,949,510	2,000,000	2,000,000	0	0	0	0	3.669	3.669	JJ	32,817	73,380	07/10/2018	07/20/2028
89788M-AD-4	TRUIST FINANCIAL CORP			2,5	1.G FE	1,249,200	91.5236	1,144,045	1,250,000	1,246,248	0	(1,183)	0	0	1.267	1.279	MS	5,235	15,838	06/23/2021	03/02/2027
907818-EH-7	UNION PACIFIC CORP			1,2	1.G FE	727,713	96.2902	674,031	700,000	706,197	0	(3,119)	0	0	2.750	2.276	MS	6,417	19,250	08/01/2016	03/01/2026
91324P-DM-1	UNITEDHEALTH GROUP INC			1	1.F FE	499,570	99.6727	498,364	500,000	499,990	0	82	0	0	3.500	3.519	FA	6,611	17,500	12/21/2018	02/15/2024
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	271,968	96.6284	264,762	274,000	272,811	0	174	0	0	4.016	4.099	JD	856	11,004	02/28/2019	12/03/2029
92343V-GN-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,247,267	83.3482	1,056,855	1,268,000	1,251,532	0	1,782	0	0	2.355	2.531	MS	8,793	29,861	03/11/2021	03/15/2032
92556V-AB-2	VIATRIS INC			1,2	2.C FE	249,450	94.5547	236,387	250,000	249,834	0	110	0	0	1.650	1.696	JD	103	4,125	06/17/2020	06/22/2025
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	273,268	92.0784	230,196	250,000	268,377	0	(624)	0	0	4.650	4.092	FA	4,392	11,625	10/02/2014	08/15/2043
92826C-AD-4	VISA INC			1,2	1.D FE	1,017,618	97.4839	974,839	1,000,000	1,005,544	0	(3,159)	0	0	3.150	2.814	JD	1,488	31,500	03/16/2020	12/14/2025
92826C-AE-2	VISA INC			1,2	1.D FE	169,957	97.8516	156,563	160,000	166,990	0	(483)	0	0	4.150	3.679	JD	314	6,640	02/28/2017	12/14/2035
92826C-AL-6	VISA INC			1,2	1.D FE	498,590	92.9118	464,559	500,000	499,318	0	199	0	0	1.900	1.943	AO	2,006	9,500	03/31/2020	04/15/2027
92939U-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	749,003	99.8348	748,761	750,000	749,182	0	180	0	0	4.750	4.780	JJ	16,427	18,208	01/09/2023	01/15/2028
931142-CB-7	WALMART INC	SD			1.C FE	745,807	108.7984	701,750	645,000	710,793	0	(4,303)	0	0	5.250	4.139	MS	11,288	33,863	05/01/2014	09/01/2035
931142-CB-7	WALMART INC				1.C FE	945,807	108.7984	875,827	805,000	897,162	0	(6,080)	0	0	5.250	4.011	MS	14,088	42,263	08/18/2014	09/01/2035
931142-ER-0	WALMART INC			1,2	1.C FE	1,497,165	91.9387	1,379,081	1,500,000	1,498,445	0	562	0	0	1.050	1.089	MS	4,550	15,750	09/08/2021	09/17/2026
949746-RW-3	WELLS FARGO & CO				2.A FE	704,158	95.7807	670,465	700,000	701,119	0	(462)	0	0	3.000	2.928	AO	4,025	21,000	10/13/2016	04/22/2026
949746-SH-5	WELLS FARGO & CO				2.A FE	479,075	95.0406	475,203	500,000	493,316	0	2,225	0	0	3.000	3.504	AO	2,833	15,000	11/29/2016	10/23/2026
95000U-2F-9	WELLS FARGO & CO			1,2,5	1.E FE	500,000	95.5100	477,550	500,000	500,000	0	0	0	0	3.196	3.197	JD	621	15,980	06/10/2019	06/17/2027
95101V-AB-5	WESLEYAN UNIVERSITY			1,2	1.D FE	250,000	73.2585	183,146	250,000	250,000	0	0	0	0	3.369	3.369	JJ	4,211	8,423	01/09/2020	07/01/2050
976826-BK-2	WISCONSIN POWER AND LIGHT CO			1,2	2.A FE	249,785	81.7383	204,346	250,000	249,826	0	5	0	0	4.100	4.105	AO	2,164	10,250	10/06/2014	10/15/2044
98389B-BA-7	XCEL ENERGY INC			1,2	2.A FE	1,248,338	102.9995	1,287,494	1,250,000	1,248,413	0	76	0	0	5.450	5.467	FA	28,007	0	07/31/2023	08/15/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						125,742,326	XXX	117,317,111	124,576,000	125,203,468	0	(119,961)	0	0	XXX	XXX	XXX	981,056	3,281,869	XXX	XXX
03464H-AA-3	AOMT 225 A1 - CMO/RMBS			4	1.A FE	1,257,012	95.6847	1,233,399	1,289,024	1,267,138	0	10,053	0	0	4.500	5.420	MON	4,834	58,006	07/29/2022	05/25/2067
03464P-AB-3	AOMT 2022-2 A2 - CMO/RMBS			4	1.C FE	610,634	88.9822	541,702	608,775	615,017	0	(28)	0	0	3.762	3.590	MON	1,909	22,902	03/10/2022	01/25/2067
03464P-AC-1	AOMT 2022-2 A3 - RMBS			4	1.F FE	1,016,866	87.4952	887,749	1,014,626	1,016,903	0	(16)	0	0	3.864	3.818	MON	3,267	39,205	03/10/2022	01/27/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS			4	1.A FE	2,983,509	92.8212	2,799,296	3,015,792	3,013,807	0	18,339	0	0	4.000	4.699	MON	10,053	120,632	05/05/2022	01/25/2067
03464U-AA-4	AOMT 236 A1 - RMBS			4	1.A FE	1,154,395	101.7137	1,178,440	1,158,586	1,154,387	0	(8)	0	0	6.500	6.495	MON	6,276	25,103	09/01/2023	12/27/2067
03465G-AC-0	AOMT 232 A3 - RMBS			4	1.F FE	850,097	94.2642	869,750	922,673	850,452	0	356	0	0	4.650	5.078	MON	3,575	35,754	03/08/2023	10/25/2067
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS			4	1.F FE	540,927	90.2104	488,342	541,336	540,901	0	(17)	0	0	4.086	4.081	MON	1,843	22,119	03/15/2022	09/26/2061
105933-AA-3	BRAVO 23NQM2 A1 - CMO/RMBS			4	1.A FE	1,192,020	93.6618	1,164,123	1,242,901	1,192,396	0	377	0	0	4.500	4.712	MON	4,661	50,402	02/22/2023	04/25/2062
12570H-AC-1	CIM 2023-I2 A3 - RMBS			4	1.F FE	711,612	101.5285	733,014	721,978	711,643	0	31	0	0	6.850	6.921	MON	4,121	24,728	06/27/2023	12/27/2067
12662Y-AA-7	COLT 226 A1 - CMO/RMBS			4	1.A FE	1,242,620	97.3535	1,229,446	1,262,867	1,242,808	0	110	0	0	4.650	4.719	MON	4,894	58,240	06/30/2022	07/25/2067
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS			4	1.A	1,700,797	89.9032	1,689,940	1,879,734	1,702,064	0	1,267	0	0	3.500	3.968	MON	5,483	43,860	05/02/2023	06/26/2062
161927-AC-2	CHASE 23RPL3 A1 - CMO/RMBS			4	1.A	1,018,960	87.4484	1,080,292	1,235,348	1,019,325	0	365	0	0	3.250	4.149	MON	669	6,691	10/20/2023	09/25/2063
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS			4	1.A	304,291	83.8730	248,917	296,778	311,021	0	(95)	0	0	2.500	1.627	MON	124	7,419	10/28/2020	08/25/2050
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS			4	1.A	151,218	84.1095	124,809	148,389	153,814	0	(29)	0	0	2.500	1.825	MON	62	3,710	10/28/2020	08/25/2050
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS			4	1.A FE	740,247	77.6647	707,856	911,426	742,940	0	2,692	0	0	0.924	1.510	MON	702	7,720	01/11/2023	08/25/2066
19688L-AA-0	COLT 2022-5 A1 - CMO/RMBS			4	1.A FE	1,018,288	97.4630	1,010,492	1,036,796	1,024,430	0	6,142	0	0	4.550	5.419	MON	3,931	39,312	02/07/2023	04/25/2067
24381J-AA-5	DRMT 2021-4 A1 - CMO/RMBS		C	4	1.A FE	471,319	83.7118	472,514	564,453	476,400	0	3,516	0	0	1.931	5.106	MON	908	10,912	10/12/2022	11/25/2066
24381V-AA-8	DRMT 213 A1 - CMO/RMBS		C	4	1.A FE	2,339,602	84.4947	2,445,754	2,894,565	2,342,553	0	2,951	0	0	1.194	5.767	MON	2,880	8,943	10/04/2023	08/25/2066
24381Y-AB-0	DRMT 223 A2 - CMO/RMBS			4	1.C FE	806,701	98.6161	813,918	825,340	806,857	0	156	0	0	5.300	5.413	MON	3,645	36,296	02/16/2023	06/25/2067
31573E-AA-9	EFMT 223 A1 - CMO/RMBS			4	1.A FE	1,091,365	98.7936	1,090,162	1,103,474	1,098,041	0	6,640	0	0	5.000	5.553	MON	4,598	55,174	07/22/2022	08/25/2067
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS			4	1.A FE	1,026,257	95.2416	981,992	1,031,054	1,034,892	0	5,489	0	0	4.210	4.717	MON	3,617	43,407	04/28/2022	02/25/2067
55285K-AA-3	MFRA 22INV3 A1 - RMBS			4	1.A FE	676,220	104.3200	716,683	687,004	676,328	0	39	0	0	6.000	6.081	MON	3,435	41,220	10/03/2022	10/25/2057
64829H-AV-9	NRZT 2016-3 B2 - CMO/RMBS			4	1.A	728,254	94.1424	690,995	733,988	729,194	0	506	0	0	4.250	4.436	MON	2,600	31,195	03/29/2022	09/25/2056
816943-BF-0	SEMT 233 A1 - RMBS			4	1.A	940,429	100.2383	952,492	950,228	940,470	0	42	0	0	6.000	6.046	MON	4,751	19,005	08/08/2023	09/25/2053
89173U-AD-9	TPMT 2017-4 M2 - RMBS			4	1.A	835,313	82.6228	826,228	1,000,000	845,168	0	9,855	0	0	3.250	6.168	MON	2,708	16,250	06/20/2023	06/25/2057
89175V-AA-1	TPMT 182 A1 - RMBS			2	1.A	52,128	96.4187	49,080	50,903	51,272	0	(263)	0	0	3.250	2.116	MON	138	1,654	05/06/2020	03/25/2058
89176E-AA-8	TPMT 2018-1 A1 - RMBS			4	1.A	74,807	96.9482	70,939	73,172	73,759	0	(329)	0	0	3.000	1.850	MON	183	2,195	05/14/2020	01/25/2058
89177J-AB-4	TPMT 2019-2 A2 - RMBS			4	1.A FE	1,895,889	86.6406	1,949,414	2,250,000	1,903,326	0	7,437	0	0	3.750	8.032	MON	7,031	7,024	11/20/2023	12/26/2058
89177L-AX-1	TPMT 2019-3 M1C - RMBS			4	1.A	621,563	82.8750	621,563	750,000	622,336	0	773	0	0	3.500	4.445	MON	2,188	12,310	06/21/2023	02/25/2059
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS			4	1.A	1,184,220	93.5428	1,097,116	1,172,849	1,178,484	0	(1,257)	0	0	2.900	2.551	MON	2,834	34,013	11/04/2019	10/27/2059
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS			4	1.A FE	842,238	85.7504	859,430	1,002,245	844,798	0	2,560	0	0	1.824	5.484	MON	1,523	6,094	08/25/2023	11/26/2066
92539F-AA-1	VERUS 2023-INV1 A1 - CMO/RMBS			4	1.A FE	873,652	101.0970	883,248	873,664	873,540	0	(112)	0	0	5.999	5.957	MON	4,368	43,676	02/13/2023	02/27/2068
92539F-AB-9	VERUS 2023-INV1 - CMO/RMBS			4	1.C FE	1,092,076	101.8822	1,112,636	1,092,080	1,091,872	0	(204)	0	0	6.556	6.509	MON	5,966	59,664	02/13/2023	02/27/2068
95002Q-AE-0	WFMBS 2020-2 A5 - CMO/RMBS			4	1.A	262,330	82.9863	207,466	250,000	258,444	0	(924)	0	0	3.000	2.463	MON	625	7,500	06/12/2020	02/25/2050
95002T-AA-2	WFMBS 2020-3 A1 - CMO/RMBS			4	1.A	83,953	85.5625	69,550	81,286	86,102	0	(122)	0	0	3.000	2.046	MON	203	2,439	07/15/2020	06/27/2050
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						32,391,806	XXX	31,898,749	34,673,337	32,492,884	0	76,294	0	0	XXX	XXX	XXX	110,605	1,004,773	XXX	XXX
05526Q-AA-4	BAMLL 2015-200P A - CMBS			4	1.A	486,699	95.5105	477,552	500,000	496,810	0	1,945	0	0	3.218	3.662	MON	1,341	16,090	05/09/2018	04/15/2033
05553R-AC-4	BBCMS 2023-C19 A5 - CMBS			4	1.A	1,287,481	102.6948	1,283,685	1,250,000	1,285,233	0	(2,249)	0	0	5.451	5.080	MON	5,678	45,425	04/10/2023	04/17/2056
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS			4	1.A	3,534,844	94.7493	3,316,227	3,500,000	3,514,969	0	(4,109)	0	0	3.966	3.855	MON	11,568	138,810	09/18/2018	09/17/2060
065403-BC-0	BANK 2019-BNK17 A4 - CMBS			4	1.A	292,764	93.7561	234,390	250,000	276,528	0	(4,920)	0	0	3.714	1.566	MON	774	9,285	08/19/2020	04/17/2052
065404-BB-0	BANK 2018-BNK10 A5 - CMBS			4	1.A	1,029,994	94.6950	946,950	1,000,000	1,012,532	0	(3,215)	0	0	3.688	3.338	MON	3,073	36,880	01/26/2018	02/17/2061
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS			4	1.A	999,358	88.9186	879,830	989,478	994,740	0	(1,115)	0	0	2.600	2.478	MON	2,144	25,726	09/27/2019	10/18/2052

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
06540B-BD-0	BANK 2019-BNK21 A5 - CMBS			4	1.A	277,051	86.8311	217,078	250,000	267,333	0	(2,943)	0	0	2.851	1.559	MON	594	7,128	08/19/2020	10/18/2052
06541B-BK-3	BANK 2023-BNK45 A5 - CMBS			4	1.A	1,029,990	101.1929	1,011,929	1,000,000	1,027,773	0	(2,217)	0	0	5.203	4.842	MON	4,336	43,358	02/09/2023	02/17/2056
08160B-AD-6	BMARK 2018-B5 A4 - CMBS			4	1.A	1,802,500	95.7907	1,676,337	1,750,000	1,775,130	0	(5,541)	0	0	4.208	3.854	MON	6,136	73,633	07/27/2018	07/17/2051
08162B-BD-3	BMARK 2019-B11 A4 - CMBS			4	1.A	1,262,491	90.0086	1,125,108	1,250,000	1,255,833	0	(1,392)	0	0	3.280	3.156	MON	3,417	41,006	05/22/2019	05/17/2052
08162C-AC-4	BMARK 2018-B6 A3 - CMBS			4	1.A	3,029,954	93.3143	2,799,430	3,000,000	3,013,448	0	(3,431)	0	0	3.995	3.889	MON	9,988	119,850	09/20/2018	10/13/2051
08162F-AE-3	BMARK 2019-B12 A5 - CMBS			4	1.A	514,999	89.6421	448,211	500,000	508,569	0	(1,532)	0	0	3.116	2.770	MON	1,298	15,578	07/19/2019	08/16/2052
08162T-BA-0	BMARK 2018-B7 A3 - CMBS			4	1.A	1,009,958	95.0499	950,499	1,000,000	1,004,369	0	(1,112)	0	0	4.241	4.130	MON	3,534	42,410	11/09/2018	05/16/2053
08162V-AD-0	BMARK 2019-B10 A3 - CMBS			4	1.A	5,049,683	92.2691	4,613,457	5,000,000	5,023,788	0	(5,729)	0	0	3.455	3.339	MON	14,396	172,750	03/21/2019	03/17/2062
08162W-BB-1	BMARK 2020-B19 A4 - CMBS			4	1.A	504,975	81.1134	405,567	500,000	502,981	0	(557)	0	0	1.546	1.415	MON	644	7,730	09/22/2020	09/17/2053
17291N-AA-9	CGCMT 2023-SMRT A - CMBS			4	1.A	1,287,500	101.2480	1,265,599	1,250,000	1,282,965	0	(4,535)	0	0	6.015	5.257	MON	6,265	43,247	05/10/2023	06/12/2040
23312L-AS-7	DBJPM 2016-C1 A4 - CMBS			4	1.A	537,871	94.9278	474,639	500,000	508,713	0	(4,237)	0	0	3.276	2.386	MON	1,365	16,380	07/28/2016	05/12/2049
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A	1,820,254	91.9319	1,700,739	1,850,000	1,837,798	0	4,023	0	0	2.890	3.151	MON	4,455	53,465	03/29/2018	08/12/2049
33767P-AC-2	FKH 2022-SFR2 B - CMBS			4	1.D FE	1,912,910	95.6668	1,913,337	2,000,000	1,935,349	0	15,107	0	0	4.500	5.505	MON	7,500	90,000	06/15/2022	07/19/2039
33768E-AA-0	FKH 22SFR3 A - CMBS			2	1.A FE	702,591	96.7751	725,126	749,290	715,047	0	10,856	0	0	4.250	6.192	MON	2,654	31,756	11/16/2022	07/19/2038
33768N-AA-0	FKH 2022-SFR1 A - CMBS			4	1.A FE	993,290	96.1985	955,571	993,333	992,743	0	(333)	0	0	4.145	4.141	MON	3,431	41,174	04/05/2022	05/19/2039
337964-AC-4	F1VE 2023-V1 A3 - CMBS			4	1.A	772,498	101.5902	761,927	750,000	768,826	0	(3,672)	0	0	5.668	4.992	MON	3,542	35,424	02/10/2023	02/11/2056
36250S-AE-9	GSMS 2018-GS10 A5 - CMBS			4	1.A	4,634,844	94.4825	4,251,715	4,500,000	4,564,363	0	(13,993)	0	0	4.155	3.807	MON	15,581	186,975	07/18/2018	07/12/2051
36260J-AD-9	GSMS 2019-GC39 A4 - CMBS			4	1.A	1,029,943	90.5688	905,688	1,000,000	1,016,724	0	(3,035)	0	0	3.567	3.223	MON	2,973	35,670	05/09/2019	05/10/2052
61766E-BE-4	MSBAM 2016-C29 A4 - CMBS			4	1.A	1,306,250	94.8266	1,185,333	1,250,000	1,262,227	0	(6,311)	0	0	3.325	2.798	MON	3,464	41,562	05/04/2016	05/17/2049
810064-AA-3	SCOTT 23SFS A - CMBS			4	1.A	2,250,000	100.6503	2,264,633	2,250,000	2,250,000	0	0	0	0	5.910	5.942	MON	11,081	99,727	02/24/2023	03/12/2040
89616Q-AB-7	TCN 2022-SFR1 - CMBS			4	1.D FE	999,997	93.3182	933,182	1,000,000	999,190	0	81	0	0	4.204	4.205	MON	1,635	42,040	03/23/2022	04/19/2039
90276Y-AE-3	UBSCM 2019-C16 A4 - CMBS			4	1.A	1,287,491	90.2105	1,127,631	1,250,000	1,270,315	0	(3,857)	0	0	3.605	3.255	MON	3,755	45,060	03/27/2019	04/17/2052
95000G-AX-2	WFCM 2016-BNK1 A2 - CMBS			4	1.A	1,355,223	93.6055	1,256,027	1,341,831	1,344,313	0	(1,676)	0	0	2.399	2.282	MON	2,683	32,190	08/04/2016	08/17/2049
95001J-AW-7	WFCM 2018-C44 A4 - CMBS			4	1.A	504,973	94.9955	474,977	500,000	501,872	0	(539)	0	0	3.948	3.835	MON	1,645	19,740	04/30/2018	05/17/2051
95001W-BA-5	WFCM 2019-C49 A4 - CMBS			4	1.A	2,777,437	93.4813	2,570,736	2,750,000	2,763,109	0	(3,042)	0	0	3.760	3.647	MON	8,617	103,400	02/21/2019	03/15/2052
95002M-AW-9	WFCM 2019-C52 A4 - CMBS			4	1.A	1,009,920	87.6468	876,468	1,000,000	1,005,082	0	(1,140)	0	0	2.643	2.524	MON	2,203	26,430	08/05/2019	08/15/2052
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						47,295,732	XXX	44,029,577	46,673,931	46,978,671	0	(54,421)	0	0	XXX	XXX	XXX	151,768	1,739,902	XXX	XXX
04016L-AQ-0	ARES XLII AR - CDO		C	4,5	1.A FE	685,282	99.8867	684,506	685,282	685,282	0	0	0	0	6.594	5.768	JAJO	8,786	41,054	04/07/2021	01/24/2028
04016N-AM-5	ARES XLIV A1R - CDO			4,5	1.A FE	2,250,000	99.2275	2,232,618	2,250,000	2,250,000	0	0	0	0	6.625	6.695	JAJO	32,415	136,577	03/31/2021	04/17/2034
08181V-AN-5	BSP XVI A1R - CDO			4,5	1.A FE	3,000,000	99.9507	2,998,521	3,000,000	3,000,000	0	0	0	0	6.694	6.752	JAJO	42,398	181,136	05/24/2021	01/20/2032
08763Q-AA-0	BTNY2 2 A1 - CDO		C	4,5	1.A FE	1,172,819	100.0291	1,173,161	1,172,819	1,172,819	0	0	0	0	6.732	6.773	JAJO	13,816	72,536	06/05/2018	04/30/2031
12510H-AS-9	CAUTO 231 A1 - ABS			4	1.A FE	963,707	99.6886	986,917	990,000	963,633	0	(74)	0	0	5.750	5.941	MON	2,530	12,650	09/14/2023	09/15/2053
23284B-AE-4	CYRUS 232 A2 - ABS			4	1.G FE	1,390,913	94.3411	1,415,116	1,500,000	1,391,067	0	154	0	0	5.560	6.130	MON	2,548	4,402	11/21/2023	11/20/2048
233869-AC-0	DTRT 221 A3 - ABS			4	1.A FE	999,934	99.7529	997,529	1,000,000	999,972	0	33	0	0	5.230	5.291	MON	2,324	52,300	10/12/2022	02/17/2026
28416T-AA-3	EHGVT 2019-A A - RMBS			4	1.A FE	188,820	95.1413	179,694	188,871	188,836	0	5	0	0	2.610	2.634	MON	82	4,930	08/14/2019	01/25/2034
36263H-AA-6	GMREV 2021-1 A - ABS			4	1.A FE	1,999,602	90.6718	1,813,436	2,000,000	1,999,781	0	79	0	0	1.170	1.177	MON	1,300	23,400	09/14/2021	06/12/2034
36319T-AN-6	GALXY XXIII AR - CDO		C	4,5	1.A FE	1,488,266	99.8231	1,485,634	1,488,266	1,488,266	0	0	0	0	6.530	6.555	JAJO	18,627	88,655	02/25/2021	04/24/2029
43283G-AA-0	HGVT 2022-2 A - RMBS			4	1.A FE	522,629	97.3359	508,798	522,724	522,649	0	16	0	0	4.300	4.347	MON	375	22,477	08/01/2022	01/26/2037
43284B-AA-0	HGVT 18A A - RMBS			4	1.A FE	93,626	97.1269	90,939	93,629	93,628	0	0	0	0	3.540	3.567	MON	55	3,314	09/11/2018	02/25/2032
43285H-AA-6	HGVT 2020-A A - RMBS			4	1.A FE	78,912	94.4437	74,533	78,917	78,913	0	0	0	0	2.740	2.758	MON	36	2,162	06/02/2020	02/25/2039
432917-AA-0	HGVT 231 A - RMBS			4	1.A FE	674,965	101.6504	686,262	675,120	674,974	0	8	0	0	5.720	5.722	MON	644	14,481	08/01/2023	01/25/2038
55389T-AA-9	MVWOT 211W A - RMBS			4	1.A FE	469,088	90.5730	424,982	469,215	469,101	0	2	0	0	1.140	1.152	MON	163	5,349	05/10/2021	01/22/2041
55389T-AB-7	MVWOT 211W B - RMBS			4	1.F FE	281,468	91.2512	256,899	281,529	281,474	0	1	0	0	1.440	1.452	MON	124	4,054	05/10/2021	01/22/2041
55400E-AA-7	MVWOT 201 A - RMBS			4	1.A FE	68,219	93.0757	63,503	68,227	68,221	0	0	0	0	1.740	1.751	MON	36	1,187	07/13/2020	10/20/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55400V-AA-9	MVWOT 222 A - RMBS			4	1.A FE	1,093,935	102.1845	1,118,011	1,094,110	1,093,996	0	17	0	0	6.110	6.111	MON	2,043	75,764	10/25/2022	10/21/2041
74982W-AA-4	RACEP IX AA2 - CDO		C	4,5	1.A FE	2,191,049	99.6446	2,183,263	2,191,049	2,191,049	0	0	0	0	6.485	6.600	JAJO	30,393	129,897	03/15/2021	10/15/2030
76134K-AE-4	VDCR 232 A2A - ABS			4	1.G FE	1,761,515	91.0203	1,820,405	2,000,000	1,762,608	0	1,092	0	0	5.050	5.970	MON	4,489	21,883	09/15/2023	09/15/2048
80286J-AA-3	SREV 19A A - ABS			4	1.A FE	749,901	97.0471	727,853	750,000	749,981	0	20	0	0	2.510	2.526	MON	314	18,825	11/20/2019	01/26/2032
82652M-AA-8	SRFC 2019-2 A - ABS			4	1.A FE	29,892	97.8705	29,263	29,900	29,893	0	1	0	0	2.590	2.617	MON	24	774	07/16/2019	05/20/2036
82652Q-AA-9	SRFC 211 A - RMBS			4	1.A FE	531,653	94.3219	501,606	531,802	531,672	0	0	0	0	0.990	1.008	MON	161	5,265	03/08/2021	11/20/2037
82653E-AB-3	SRFC 2019-1 B - RMBS			4	1.F FE	102,097	98.5706	100,660	102,120	105,912	0	(497)	0	0	3.420	0.835	MON	107	3,492	03/12/2019	01/22/2036
89231C-AD-9	TAOT 2022-C A3 - ABS			4	1.A FE	749,875	98.4961	738,720	750,000	749,937	0	45	0	0	3.760	3.796	MON	1,253	28,200	08/08/2022	04/15/2027
89237J-AA-4	TALNT 2020-1 A - ABS			4	1.A FE	499,971	95.1364	475,682	500,000	499,988	0	(257)	0	0	1.350	1.355	MON	113	6,750	06/01/2020	05/25/2033
91823A-AU-5	VBTEL 2022-1 C21 - ABS			4	1.F FE	750,000	90.4101	678,076	750,000	750,000	0	0	0	0	3.156	3.177	MON	1,052	23,670	02/18/2022	02/15/2052
98164E-AD-7	WOART 2021-A A4 - ABS			4	1.A FE	1,999,813	95.2732	1,905,463	2,000,000	1,999,942	0	44	0	0	0.480	0.483	MON	427	9,600	02/03/2021	09/15/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						26,787,954	XXX	26,352,053	27,163,581	26,793,594	0	692	0	0	XXX	XXX	XXX	166,634	994,785	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						232,217,818	XXX	219,597,489	233,086,849	231,468,617	0	(97,396)	0	0	XXX	XXX	XXX	1,410,063	7,021,329	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						223,672,494	XXX	202,622,138	218,550,729	220,680,971	48,394	(514,499)	0	0	XXX	XXX	XXX	1,964,885	6,329,896	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						87,941,308	XXX	81,159,657	89,065,655	88,065,760	0	29,722	0	0	XXX	XXX	XXX	238,177	2,509,820	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						47,295,732	XXX	44,029,577	46,673,931	46,978,671	0	(54,421)	0	0	XXX	XXX	XXX	151,768	1,739,902	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						28,942,801	XXX	28,358,047	29,113,581	28,786,553	0	(8,800)	0	0	XXX	XXX	XXX	178,023	1,122,473	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						387,852,335	XXX	356,169,419	383,403,895	384,511,955	48,394	(547,998)	0	0	XXX	XXX	XXX	2,532,853	11,702,090	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 168,115,091	1B ..$ 18,560,823	1C ..$ 29,321,845	1D ..$ 38,967,564	1E ..$ 28,068,185	1F ..$ 39,373,494	1G ..$ 33,052,268
1B	2A ...$ 18,797,022	2B ..$ 7,510,804	2C ..$ 2,744,860				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000360-20-6	AAON ORD			75.000	5,540	73.870	5,540	1,651	0	24	0	1,774	0	1,774	0	10/10/2018	
000361-10-5	AAR ORD			10.000	624	62.400	624	440	0	0	0	175	0	175	0	10/10/2018	
00081T-10-8	ACCO BRANDS ORD			10.000	61	6.080	61	79	0	3	0	5	0	5	0	06/28/2019	
000957-10-0	ABM INDUSTRIES ORD			65.000	2,914	44.830	2,914	2,105	0	57	0	27	0	27	0	10/10/2018	
001055-10-2	AFLAC ORD			480.000	39,600	82.500	39,600	9,497	0	806	0	5,069	0	5,069	0	09/30/2011	
001084-10-2	AGCO ORD			45.000	5,463	121.410	5,463	2,561	0	275	0	(778)	0	(778)	0	10/10/2018	
00123Q-10-4	AGNC INVESTMENT REIT ORD			470.000	4,611	9.810	4,611	8,165	56	677	0	(254)	0	(254)	0	06/25/2021	
00130H-10-5	THE AES CORPORATION			465.000	8,951	19.250	8,951	5,509	0	309	0	(4,422)	0	(4,422)	0	10/10/2018	
00165C-30-2	AMC ENTERTAINMENT HOLDINGS, INC.			27.000	165	6.117	165	1,436	0	0	0	(742)	0	(742)	0	03/24/2021	
001744-10-1	AMN HEALTHCARE ORD			30.000	2,246	74.880	2,246	1,542	0	0	0	(838)	0	(838)	0	10/10/2018	
00182C-10-3	ANI PHARMACEUTICALS ORD			10.000	551	55.140	551	822	0	0	0	149	0	149	0	06/28/2019	
00187Y-10-0	API GROUP ORD			190.000	6,574	34.600	6,574	2,329	0	0	0	3,000	0	3,000	0	07/15/2020	
00191U-10-2	ASGN ORD			30.000	2,885	96.170	2,885	1,989	0	0	0	441	0	441	0	10/10/2018	
00206R-10-2	AT&T ORD			3,888.000	65,241	16.780	65,241	69,850	0	4,316	0	(6,337)	0	(6,337)	0	09/28/2021	
002121-10-1	A10 NETWORKS ORD			20.000	263	13.170	263	154	0	5	0	(69)	0	(69)	0	07/15/2020	
00258W-10-8	AARON S COMPANY ORD			5.000	54	10.880	54	76	1	2	0	(5)	0	(5)	0	10/10/2018	
002824-10-0	ABBOTT LABORATORIES ORD			1,022.002	112,492	110.070	112,492	21,053	0	2,085	0	286	0	286	0	02/14/2011	
00287Y-10-9	ABBVIE ORD			1,081.000	167,523	154.970	167,523	52,449	0	5,529	0	(5,637)	0	(5,637)	0	12/21/2023	
002896-20-7	ABERCROMBIE AND FITCH CL A ORD			50.000	4,411	88.220	4,411	952	0	0	0	3,266	0	3,266	0	10/10/2018	
003CVR-01-6	ABIOMED, INC.			10.000	10	1.000	10	0	0	0	0	0	0	0	0	12/22/2022	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD			95.000	7,387	77.760	7,387	3,473	0	0	0	(433)	0	(433)	0	10/10/2018	
004225-10-8	ACADIA PHARMACEUTICALS ORD			95.000	2,974	31.310	2,974	1,924	0	0	0	1,462	0	1,462	0	10/10/2018	
00436Q-10-6	ACCEL ENTERTAINMENT CL A 1 ORD			60.000	616	10.270	616	601	0	0	0	154	0	154	0	07/15/2020	
00437E-10-2	ACCOLADE ORD			45.000	540	12.010	540	2,381	0	0	0	190	0	190	0	06/25/2021	
004498-10-1	ACI WORLDWIDE ORD			120.000	3,672	30.600	3,672	3,030	0	0	0	912	0	912	0	10/10/2018	
004CVR-03-1	ALEXION PHARMACEUTICALS INC - CVR			175.000	175	1.000	175	0	0	0	0	0	0	0	0	01/29/2020	
00508Y-10-2	ACUITY BRANDS ORD			30.000	6,145	204.830	6,145	3,638	0	16	0	1,177	0	1,177	0	10/10/2018	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES ORD			60.000	294	4.900	294	2,623	0	0	0	(164)	0	(164)	0	07/15/2020	
00653A-10-7	ADAPTIMMUNE THERAPEUTI ADR REP 6 ORD		C	45.000	36	0.793	36	587	0	0	0	(551)	0	(551)	0	10/20/2020	
006739-10-6	ADDUS HOMECARE ORD			10.000	929	92.850	929	749	0	0	0	(66)	0	(66)	0	06/28/2019	
00724F-10-1	ADOBE ORD			250.000	149,150	596.600	149,150	13,256	0	0	0	65,018	0	65,018	0	10/10/2018	
00751Y-10-6	ADVANCE AUTO PARTS ORD			40.000	2,441	61.030	2,441	3,595	0	140	0	(3,440)	0	(3,440)	0	11/27/2017	
00766T-10-0	AECOM ORD			120.000	11,092	92.430	11,092	3,833	0	86	0	900	0	900	0	10/10/2018	
00773T-10-1	ADVANSIX ORD			20.000	599	29.960	599	603	0	12	0	(161)	0	(161)	0	04/22/2019	
007903-10-7	ADVANCED MICRO DEVICES ORD			1,081.997	159,497	147.410	159,497	36,540	0	0	0	77,907	0	77,907	0	12/21/2023	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD			55.000	7,735	140.640	7,735	1,967	0	30	0	3,227	0	3,227	0	04/17/2020	
007973-10-0	ADVANCED ENERGY INDUSTRIES ORD			40.000	4,357	108.920	4,357	1,854	0	16	0	926	0	926	0	10/10/2018	
00827B-10-6	AFFIRM HOLDINGS CL A ORD			115.000	5,651	49.140	5,651	4,197	0	0	0	4,539	0	4,539	0	08/10/2022	
00846U-10-1	AGILENT TECHNOLOGIES ORD			190.000	26,416	139.030	26,416	4,015	45	171	0	(2,018)	0	(2,018)	0	07/23/2010	
00847G-70-5	AGENUS ORD			190.000	157	0.828	157	704	0	6	0	(299)	0	(299)	0	07/15/2020	
00847J-10-5	AGILYSYS ORD			15.000	1,272	84.820	1,272	1,169	0	0	0	85	0	85	0	12/21/2022	
00847X-10-4	AGIOS PHARMACEUTICALS ORD			40.000	891	22.270	891	1,173	0	0	0	(232)	0	(232)	0	12/21/2022	
008492-10-0	AGREE REALTY REIT ORD			62.000	3,903	62.950	3,903	3,456	15	31	0	447	0	447	0	10/18/2023	
00857U-10-7	AGILON HEALTH ORD			185.000	2,322	12.550	2,322	3,164	0	0	0	(842)	0	(842)	0	07/12/2023	
009066-10-1	AIRBNB CL A ORD			230.000	31,312	136.140	31,312	27,214	0	0	0	11,647	0	11,647	0	08/10/2022	
00912X-30-2	AIR LEASE CL A ORD			60.000	2,516	41.940	2,516	2,561	13	48	0	211	0	211	0	10/10/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			55.000	15,059	273.800	15,059	2,860	96	378	0	(1,895)	0	(1,895)	0	10/17/2007	
00922R-10-5	AIR TRANSPORT SERVICES GROUP ORD			45.000	792	17.610	792	963	0	0	0	(377)	0	(377)	0	10/10/2018	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			85.000	10,060	118.350	10,060	1,482	0	0	0	2,894	0	2,894	0	07/24/2007	
00973Y-10-8	AKERO THERAPEUTICS ORD			15.000	350	23.350	350	570	0	0	0	(472)	0	(472)	0	07/15/2020	
011642-10-5	ALARMCOM HOLDINGS ORD			40.000	2,585	64.620	2,585	1,812	0	0	0	606	0	606	0	10/10/2018	
011659-10-9	ALASKA AIR GROUP ORD			5.000	195	39.070	195	295	0	0	0	(19)	0	(19)	0	05/15/2018	
012348-10-8	ALBANY INTERNATIONAL CL A ORD			30.000	2,947	98.220	2,947	2,153	8	30	0	(11)	0	(11)	0	10/10/2018	
012653-10-1	ALBEMARLE ORD			60.000	8,669	144.480	8,669	4,608	24	96	0	(4,343)	0	(4,343)	0	09/20/2016	
013872-10-6	ALCOA ORD			60.995	2,074	34.000	2,074	2,183	0	24	0	(700)	0	(700)	0	10/10/2018	
014442-10-7	ALECTOR ORD			25.000	200	7.980	200	575	0	0	0	(31)	0	(31)	0	07/15/2020	
014491-10-4	ALEXANDER AND BALDWIN ORD			50.000	951	19.020	951	1,034	11	44	0	15	0	15	0	10/10/2018	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			85.000	10,775	126.770	10,775	10,532	108	417	0	(1,607)	0	(1,607)	0	10/10/2018	
016255-10-1	ALIGN TECHNOLOGY ORD			40.000	10,960	274.000	10,960	9,124	0	0	0	2,524	0	2,524	0	10/10/2018	
01671P-10-0	ALLAKOS ORD			25.000	68	2.730	68	2,108	0	0	0	(142)	0	(142)	0	08/14/2019	
01741R-10-2	ATI ORD			115.000	5,229	45.470	5,229	2,402	0	0	0	1,795	0	1,795	0	03/24/2021	
01748X-10-2	ALLEGIANT TRAVEL ORD			15.000	1,239	82.610	1,239	1,719	0	18	0	219	0	219	0	10/10/2018	
018802-10-8	ALLIANT ENERGY ORD			190.000	9,747	51.300	9,747	8,345	0	344	0	(743)	0	(743)	0	10/10/2018	
019770-10-6	ALLOGENE THERAPEUTICS ORD			60.000	193	3.210	193	1,451	0	0	0	(185)	0	(185)	0	06/25/2021	
01988P-10-8	VERADIGM ORD			110.000	1,154	10.490	1,154	1,485	0	0	0	(787)	0	(787)	0	10/10/2018	
020002-10-1	ALLSTATE ORD			180.000	25,196	139.980	25,196	18,477	49	194	0	914	0	914	0	12/21/2023	
02005N-10-0	ALLY FINANCIAL ORD			190.000	6,635	34.920	6,635	4,995	0	228	0	1,989	0	1,989	0	10/10/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			75.000	14,356	191.410	14,356	6,075	0	0	0	(3,468)	0	(3,468)	0	10/10/2018	
02079K-10-7	ALPHABET CL C ORD			2,999.998	422,790	140.930	422,790	38,102	0	0	0	156,600	0	156,600	0	10/10/2018	
02079K-30-5	ALPHABET CL A ORD			3,340.000	466,565	139.690	466,565	46,536	0	0	0	171,876	0	171,876	0	02/17/2015	
02081G-20-1	ALPHATEC HOLDINGS ORD			65.000	982	15.110	982	658	0	0	0	179	0	179	0	10/20/2020	
021369-10-3	ALTAIR ENGINEERING CL A ORD			50.000	4,208	84.150	4,208	2,019	0	0	0	1,934	0	1,934	0	06/28/2019	
02156B-10-3	ALTERYX CL A ORD			40.000	1,886	47.160	1,886	1,962	0	0	0	(140)	0	(140)	0	10/10/2018	
02209S-10-3	ALTRIA GROUP ORD			965.000	38,928	40.340	38,928	20,248	946	3,667	0	(5,182)	0	(5,182)	0	09/28/2021	
023135-10-6	AMAZON COM ORD			4,975.000	755,902	151.940	755,902	112,538	0	0	0	338,002	0	338,002	0	12/21/2022	
023436-10-8	AMEDISYS ORD			25.000	2,377	95.060	2,377	2,933	0	0	0	288	0	288	0	10/10/2018	
023586-10-0	U HAUL HOLDING ORD			5.000	359	71.800	359	169	0	0	0	58	0	58	0	10/10/2018	
023586-50-6	U HAUL HOLDING NON VOTING SRS N ORD			45.000	3,170	70.440	3,170	1,517	0	8	0	696	0	696	0	10/10/2018	
023608-10-2	AMEREN ORD			55.000	3,979	72.340	3,979	3,627	0	139	0	(912)	0	(912)	0	10/10/2018	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			225.000	3,092	13.740	3,092	4,844	0	0	0	230	0	230	0	09/28/2021	
024013-10-4	AMERICAN ASSETS REIT ORD			50.000	1,126	22.510	1,126	1,848	0	66	0	(200)	0	(200)	0	10/10/2018	
025537-10-1	AMERICAN ELECTRIC POWER ORD			305.000	24,772	81.220	24,772	18,273	0	1,028	0	(4,188)	0	(4,188)	0	05/12/2022	
02553E-10-6	AMERICAN EAGLE OUTFITTERS ORD			115.000	2,433	21.160	2,433	2,441	0	35	0	828	0	828	0	10/10/2018	
025676-20-6	AMERICAN EQUITY INV LIFE HLD ORD			45.000	2,511	55.800	2,511	1,573	0	0	0	458	0	458	0	10/10/2018	
025816-10-9	AMERICAN EXPRESS ORD			305.000	57,139	187.340	57,139	14,546	0	708	0	12,075	0	12,075	0	10/10/2018	
025932-10-4	AMERICAN FINANCIAL GROUP ORD			15.000	1,783	118.890	1,783	1,637	0	122	0	(276)	0	(276)	0	10/10/2018	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			270.000	9,709	35.960	9,709	5,635	0	238	0	1,571	0	1,571	0	10/10/2018	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			455.000	30,826	67.750	30,826	12,069	0	637	0	2,052	0	2,052	0	12/18/2018	
029899-10-1	AMERICAN STATES WATER ORD			35.000	2,815	80.420	2,815	2,144	0	58	0	(425)	0	(425)	0	10/10/2018	
03027X-10-0	AMERICAN TOWER REIT			260.000	56,129	215.880	56,129	12,496	442	1,641	0	1,045	0	1,045	0	05/23/2012	
030420-10-3	AMERICAN WATER WORKS ORD			130.000	17,159	131.990	17,159	11,765	0	361	0	(2,656)	0	(2,656)	0	10/10/2018	
03044L-10-5	AMERICAN WELL CL A ORD			175.000	261	1.490	261	2,402	0	0	0	(235)	0	(235)	0	06/25/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
030506-10-9	AMERICAN WOODMARK ORD			5.000	464	92.850	464	423	0	0	0	220	0	220	0	06/28/2019	
03064D-10-8	AMERICOLD REALTY ORD			110.000	3,330	30.270	3,330	2,726	24	97	0	216	0	216	0	10/10/2018	
03071H-10-0	AMERISAFE ORD			10.000	468	46.780	468	600	0	49	0	(52)	0	(52)	0	03/19/2019	
03073E-10-5	CENCORA ORD			80.000	16,430	205.380	16,430	1,426	0	157	0	3,174	0	3,174	0	03/28/2007	
03076C-10-6	AMERIPRISE FINANCE ORD			55.000	20,891	379.830	20,891	1,285	0	292	0	3,765	0	3,765	0	03/28/2007	
03076K-10-8	AMERIS BANCORP ORD			30.000	1,592	53.050	1,592	675	5	18	0	177	0	177	0	07/15/2020	
031100-10-0	AMETEK ORD			85.000	14,016	164.890	14,016	5,832	0	85	0	2,139	0	2,139	0	10/10/2018	
031162-10-0	AMGEN ORD			355.000	102,247	288.020	102,247	19,190	0	3,025	0	9,010	0	9,010	0	07/23/2010	
03152W-10-9	AMICUS THERAPEUTICS ORD			195.000	2,767	14.190	2,767	2,328	0	0	0	386	0	386	0	10/10/2018	
031652-10-0	AMKOR TECHNOLOGY ORD			90.000	2,994	33.270	2,994	1,103	0	27	0	836	0	836	0	07/15/2020	
032095-10-1	AMPHENOL CL A ORD			255.000	25,278	99.130	25,278	4,104	56	214	0	5,862	0	5,862	0	10/10/2018	
03209R-10-3	AMPHASTAR PHARMACEUTICALS ORD			5.000	309	61.850	309	106	0	0	0	169	0	169	0	06/28/2019	
032654-10-5	ANALOG DEVICES ORD			345.000	68,503	198.560	68,503	23,693	0	1,187	0	11,913	0	11,913	0	05/12/2022	
032797-30-0	ANAVEX LIFE SCIENCES ORD			55.000	512	9.310	512	1,361	0	0	0	3	0	3	0	06/25/2021	
03475V-10-1	ANGIODYNAMICS ORD			15.000	118	7.840	118	295	0	0	0	(89)	0	(89)	0	06/28/2019	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD			335.000	6,489	19.370	6,489	7,874	218	396	0	(409)	0	(409)	0	12/21/2023	
03589W-10-2	ANNEXON ORD			20.000	91	4.540	91	561	0	0	0	(13)	0	(13)	0	10/20/2020	
03662Q-10-5	ANSYS ORD			50.000	18,144	362.880	18,144	7,786	0	0	0	6,065	0	6,065	0	10/10/2018	
03674X-10-6	ANTERO RESOURCES ORD			220.000	4,990	22.680	4,990	2,099	0	0	0	(1,828)	0	(1,828)	0	03/24/2021	
036752-10-3	ELEVANCE HEALTH ORD			125.000	58,945	471.560	58,945	5,846	0	740	0	(5,176)	0	(5,176)	0	12/03/2014	
03676B-10-2	ANTERO MIDSTREAM ORD			305.000	3,822	12.530	3,822	1,833	0	275	0	531	0	531	0	12/16/2019	
03743Q-10-8	APA ORD			260.000	9,329	35.880	9,329	5,772	0	260	0	(2,808)	0	(2,808)	0	06/25/2021	
03750L-10-9	APARTMENT INCOME REIT ORD			157.000	5,453	34.730	5,453	5,958	0	283	0	66	0	66	0	12/15/2020	
03753U-10-6	APELLIS PHARMACEUTICALS ORD			46.000	2,754	59.860	2,754	914	0	0	0	375	0	375	0	03/19/2019	
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD			85.000	998	11.740	998	1,587	30	119	0	83	0	83	0	10/10/2018	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			353.235	32,918	93.190	32,918	22,506	0	418	0	7,321	0	7,321	0	12/21/2023	
03782L-10-1	APPIAN CL A ORD			30.000	1,130	37.660	1,130	1,082	0	0	0	153	0	153	0	06/28/2019	
037833-10-0	APPLE ORD			8,431.000	1,623,220	192.530	1,623,220	28,005	0	8,009	0	527,781	0	527,781	0	03/03/2009	
03783C-10-0	APPFOLIO CL A ORD			16.000	2,772	173.240	2,772	1,189	0	0	0	1,086	0	1,086	0	03/19/2019	
03784Y-20-0	APPLE HOSPITALITY REIT ORD			145.000	2,408	16.610	2,408	2,043	19	104	0	365	0	365	0	03/23/2023	
038222-10-5	APPLIED MATERIAL ORD			515.000	83,466	162.070	83,466	5,217	0	628	0	33,315	0	33,315	0	07/19/2006	
03831W-10-8	APPLOVIN CL A ORD			150.000	5,978	39.850	5,978	5,891	0	0	0	4,398	0	4,398	0	08/10/2022	
038336-10-3	APTARGROUP ORD			10.000	1,236	123.620	1,236	1,024	0	16	0	136	0	136	0	10/10/2018	
038923-10-8	ARBOR REALTY REIT ORD			140.000	2,125	15.180	2,125	1,222	0	235	0	279	0	279	0	07/15/2020	
03937C-10-5	ARCBEST ORD			20.000	2,404	120.210	2,404	562	0	10	0	1,003	0	1,003	0	06/28/2019	
039483-10-2	ARCHER DANIELS MIDLAND ORD			260.000	18,777	72.220	18,777	7,186	0	468	0	(5,364)	0	(5,364)	0	07/23/2010	
03957W-10-6	ARCHROCK ORD			25.000	385	15.400	385	292	0	15	0	161	0	161	0	10/10/2018	
039653-10-0	ARCOSA ORD			31.000	2,562	82.640	2,562	976	0	6	0	877	0	877	0	10/10/2018	
039697-10-7	ARDELYX ORD			85.000	527	6.200	527	590	0	0	0	285	0	285	0	04/17/2020	
03969F-10-9	ARCUS BIOSCIENCES ORD			45.000	860	19.100	860	1,266	0	0	0	(71)	0	(71)	0	04/17/2020	
03969K-10-8	ARCUTIS BIOTHERAPEUTICS ORD			25.000	81	3.230	81	598	0	0	0	(289)	0	(289)	0	10/20/2020	
03969T-10-9	ARCTURUS THERAPEUTICS HOLDINGS ORD			20.000	631	31.530	631	1,086	0	0	0	291	0	291	0	07/15/2020	
03990B-10-1	ARES MANAGEMENT CL A ORD			100.000	11,892	118.920	11,892	3,298	0	308	0	5,048	0	5,048	0	04/17/2020	
04010E-10-9	ARGAN ORD			15.000	702	46.790	702	585	0	16	0	149	0	149	0	08/14/2019	
04013V-10-8	ARES COMMERCIAL REIT ORD			40.000	414	10.360	414	612	13	55	0	3	0	3	0	10/15/2019	
040413-10-6	ARISTA NETWORKS ORD			115.000	27,084	235.510	27,084	6,492	0	0	0	13,128	0	13,128	0	10/10/2018	

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1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
04206A-10-1	ARLO TECHNOLOGIES ORD			59.409	566	9.520	566	638	0	0	0	357	0	357	0	10/10/2018	
04208T-10-8	ARMADA HOFFLER PROPERTIES REIT ORD			5.000	62	12.370	62	83	1	4	0	4	0	4	0	06/28/2019	
042315-70-5	ARMOUR RESIDENTIAL REIT ORD			16.000	309	19.320	309	1,491	0	80	0	(141)	0	(141)	0	06/28/2019	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES ORD			30.000	2,950	98.320	2,950	1,961	0	31	0	892	0	892	0	10/10/2018	
04271T-10-0	ARRAY TECHNOLOGIES ORD			115.000	1,932	16.800	1,932	3,258	0	0	0	(291)	0	(291)	0	03/24/2021	
042735-10-0	ARROW ELECTRONICS ORD			40.000	4,890	122.250	4,890	2,742	0	0	0	707	0	707	0	10/10/2018	
04280A-10-0	ARROWHEAD PHARMACEUTICALS ORD			100.000	3,060	30.600	3,060	1,357	0	0	0	(996)	0	(996)	0	12/18/2018	
04316A-10-8	ARTISAN PARTNERS ASSET MGMT CL A ORD			60.000	2,651	44.180	2,651	1,862	0	160	0	869	0	869	0	10/10/2018	
04335A-10-5	ARVINAS ORD			30.000	1,235	41.160	1,235	1,526	0	0	0	209	0	209	0	04/17/2020	
04342Y-10-4	ASANA CL A ORD			20.000	380	19.010	380	1,254	0	0	0	105	0	105	0	06/25/2021	
043436-10-4	ASBURY AUTOMOTIVE GROUP ORD			20.000	4,499	224.970	4,499	1,236	0	0	0	914	0	914	0	10/10/2018	
04621X-10-8	ASSURANT ORD			35.000	5,897	168.490	5,897	1,792	0	99	0	1,520	0	1,520	0	10/10/2018	
046224-10-1	ASTEC INDUSTRIES ORD			15.000	558	37.200	558	488	0	8	0	(52)	0	(52)	0	06/28/2019	
046513-10-7	ATARA BIOTHERAPEUTICS ORD			40.000	21	0.513	21	555	0	0	0	(111)	0	(111)	0	10/20/2020	
047649-10-8	ATKORE ORD			50.000	8,000	160.000	8,000	1,293	0	0	0	2,329	0	2,329	0	06/28/2019	
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD			4.000	158	39.580	158	75	0	0	0	83	0	83	0	10/10/2018	
04911A-10-7	ATLANTIC UNION BANKSHARES ORD			65.000	2,375	36.540	2,375	2,504	0	79	0	91	0	91	0	10/10/2018	
049468-10-1	ATLASSIAN CL A ORD			105.000	24,975	237.860	24,975	12,325	0	0	0	8,649	0	8,649	0	12/21/2023	
04963C-20-9	ATRICURE ORD			35.000	1,249	35.690	1,249	954	0	0	0	(304)	0	(304)	0	04/22/2019	
052769-10-6	AUTODESK ORD			130.000	31,652	243.480	31,652	4,384	0	0	0	7,359	0	7,359	0	10/10/2018	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			250.000	58,243	232.970	58,243	9,295	350	1,250	0	(1,473)	0	(1,473)	0	07/23/2010	
05329W-10-2	AUTONATION ORD			25.000	3,755	150.180	3,755	997	0	0	0	1,072	0	1,072	0	10/10/2018	
053332-10-2	AUTOZONE ORD			10.000	25,856	2,585.610	25,856	1,275	0	0	0	1,194	0	1,194	0	03/28/2007	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			72.000	13,480	187.220	13,480	4,228	119	471	0	1,850	0	1,850	0	03/28/2007	
05351W-10-3	AVANGRID ORD			40.000	1,296	32.410	1,296	1,515	18	35	0	(218)	0	(218)	0	03/23/2023	
05352A-10-0	AVANTOR ORD			430.000	9,817	22.830	9,817	5,925	0	0	0	748	0	748	0	04/17/2020	
053611-10-9	AVERY DENNISON ORD			40.000	8,086	202.160	8,086	4,020	0	127	0	846	0	846	0	10/10/2018	
05368M-10-6	AVID BIOSERVICES ORD			40.000	260	6.500	260	289	0	0	0	(291)	0	(291)	0	12/16/2019	
05368V-10-6	AVIENT ORD			90.000	3,741	41.570	3,741	3,417	23	89	0	703	0	703	0	10/10/2018	
05370A-10-8	AVIDITY BIOSCIENCES ORD			25.000	226	9.050	226	688	0	0	0	(329)	0	(329)	0	10/20/2020	
053774-10-5	AVIS BUDGET GROUP ORD			30.000	5,318	177.260	5,318	917	0	300	0	400	0	400	0	10/10/2018	
05379B-10-7	AVISTA ORD			65.000	2,323	35.740	2,323	2,554	0	120	0	(559)	0	(559)	0	09/28/2021	
053807-10-3	AVNET ORD			75.000	3,780	50.400	3,780	2,993	0	90	0	662	0	662	0	10/10/2018	
054540-20-8	AXCELIS TECHNOLOGIES ORD			20.000	2,594	129.690	2,594	301	0	0	0	1,007	0	1,007	0	08/14/2019	
05455M-10-0	AVROBIO ORD			30.000	41	1.360	41	657	0	0	0	19	0	19	0	12/16/2019	
05464C-10-1	AXON ENTERPRISE ORD			50.000	12,917	258.330	12,917	2,884	0	0	0	4,620	0	4,620	0	10/10/2018	
05465P-10-1	AXONICS ORD			35.000	2,178	62.230	2,178	2,216	0	0	0	(11)	0	(11)	0	12/21/2022	
05478C-10-5	AZEK COMPANY CL A ORD			55.000	2,104	38.250	2,104	2,104	0	0	0	986	0	986	0	10/20/2020	
05508R-10-6	B AND G FOODS ORD			60.000	630	10.500	630	1,582	11	46	0	(39)	0	(39)	0	10/10/2018	
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD			90.000	5,999	66.660	5,999	2,154	0	0	0	45	0	45	0	10/10/2018	
05580M-10-8	B RILEY FINANCIAL ORD			20.000	420	20.990	420	451	0	80	0	(264)	0	(264)	0	07/15/2020	
05589G-10-2	BRP GROUP CL A ORD			45.000	1,081	24.020	1,081	1,450	0	0	0	(50)	0	(50)	0	09/28/2021	
05591L-10-7	BM TECHNOLOGIES ORD			6.000	12	2.050	12	78	0	0	0	(19)	0	(19)	0	01/04/2021	
056525-10-8	BADGER METER ORD			35.000	5,403	154.370	5,403	1,701	0	35	0	1,587	0	1,587	0	10/10/2018	
05722G-10-0	BAKER HUGHES CL A ORD			672.000	22,969	34.180	22,969	16,270	0	447	0	2,377	0	2,377	0	07/12/2023	
057665-20-0	BALCHEM ORD			25.000	3,719	148.750	3,719	3,077	20	18	0	666	0	666	0	12/21/2022	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
058498-10-6	BALL ORD			175.000	10,066	57.520	10,066	6,162	0	140	0	1,117	0	1,117	0	10/10/2018	
05875B-10-6	BALLY S ORD			25.000	349	13.940	349	597	0	0	0	(136)	0	(136)	0	10/20/2020	
05945F-10-3	BANCFIRST ORD			10.000	961	96.120	961	391	4	16	0	76	0	76	0	07/15/2020	
05969A-10-5	BANCORP ORD			30.000	1,157	38.560	1,157	383	0	0	0	305	0	305	0	12/16/2019	
05988J-10-3	BANDWIDTH CL A ORD			15.000	217	14.470	217	1,125	0	0	0	(127)	0	(127)	0	06/28/2019	
05990K-10-6	BANC OF CALIFORNIA ORD			10.000	134	13.430	134	140	1	4	0	(25)	0	(25)	0	06/28/2019	
060505-10-4	BANK OF AMERICA ORD			3,998.000	134,613	33.670	134,613	32,591	0	3,678	0	2,199	0	2,199	0	07/23/2010	
062540-10-9	BANK OF HAWAII ORD			30.000	2,174	72.460	2,174	2,426	0	84	0	(153)	0	(153)	0	10/10/2018	
064058-10-0	BANK OF NEW YORK MELLON ORD			444.000	23,110	52.050	23,110	11,593	0	702	0	2,899	0	2,899	0	10/10/2018	
06417N-10-3	BANK OZK ORD			130.000	6,478	49.830	6,478	4,945	0	185	0	1,270	0	1,270	0	10/10/2018	
06652K-10-3	BANKUNITED ORD			100.000	3,243	32.430	3,243	3,487	0	106	0	(154)	0	(154)	0	10/10/2018	
06652V-20-8	BANNER ORD			25.000	1,339	53.560	1,339	1,516	0	48	0	(241)	0	(241)	0	10/10/2018	
070830-10-4	BATH AND BODY WORKS ORD			135.000	5,827	43.160	5,827	1,768	0	108	0	138	0	138	0	10/10/2018	
071813-10-9	BAXTER INTERNATIONAL ORD			345.000	13,338	38.660	13,338	8,274	58	232	0	(2,416)	0	(2,416)	0	12/21/2023	
073685-10-9	BEACON ROOFING SUPPLY ORD			45.000	3,916	87.020	3,916	1,498	0	0	0	1,540	0	1,540	0	10/10/2018	
07373V-10-5	BEAM THERAPEUTICS ORD			50.000	1,361	27.220	1,361	1,585	0	0	0	(595)	0	(595)	0	10/20/2020	
075887-10-9	BECTON DICKINSON ORD			176.000	42,914	243.830	42,914	26,808	0	648	0	(1,843)	0	(1,843)	0	12/30/2021	
077454-10-6	BELDEN ORD			40.000	3,090	77.250	3,090	2,044	2	8	0	214	0	214	0	06/25/2021	
07831C-10-3	BELLRING BRANDS ORD			21.339	1,183	55.430	1,183	394	0	0	0	636	0	636	0	04/17/2020	
08160H-10-1	BENCHMARK ELECTRONICS ORD			30.000	829	27.640	829	754	5	20	0	29	0	29	0	06/28/2019	
08265T-20-8	BENTLEY SYSTEMS CL B ORD			90.000	4,696	52.180	4,696	2,725	0	18	0	1,370	0	1,370	0	05/12/2022	
084423-10-2	WR BERKLEY ORD			165.000	11,669	70.720	11,669	5,651	0	318	0	(305)	0	(305)	0	10/10/2018	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			976.000	348,100	356.660	348,100	87,205	0	0	0	46,614	0	46,614	0	05/12/2022	
084680-10-7	BERKSHIRE HILLS BANCORP ORD			50.000	1,242	24.830	1,242	2,028	0	36	0	(254)	0	(254)	0	10/10/2018	
08579W-10-3	BERRY GLOBAL GROUP ORD			25.000	1,685	67.390	1,685	1,097	0	26	0	174	0	174	0	10/10/2018	
086516-10-1	BEST BUY ORD			135.000	10,568	78.280	10,568	7,304	124	491	0	(261)	0	(261)	0	10/10/2018	
08862E-10-9	BEYOND MEAT ORD			40.000	356	8.900	356	3,027	0	0	0	(136)	0	(136)	0	04/17/2020	
088929-10-4	BGC GROUP CL A ORD			205.000	1,480	7.220	1,480	1,032	0	4	0	448	0	448	0	03/23/2023	
089302-10-3	BIG LOTS ORD			30.000	234	7.790	234	1,285	0	9	0	(207)	0	(207)	0	10/10/2018	
08975P-10-8	BIGCOMMERCE HOLDINGS SRS 1 ORD			45.000	438	9.730	438	2,844	0	0	0	45	0	45	0	06/25/2021	
090043-10-0	BILL HOLDINGS ORD			45.000	3,672	81.590	3,672	5,834	0	0	0	(1,232)	0	(1,232)	0	03/24/2021	
090572-20-7	BIO RAD LABORATORIES CL A ORD			15.000	4,843	322.890	4,843	4,227	0	0	0	(1,464)	0	(1,464)	0	10/10/2018	
09058V-10-3	BIOCRYST PHARMACEUTICALS ORD			167.000	1,000	5.990	1,000	1,331	0	0	0	(917)	0	(917)	0	12/15/2020	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			120.000	11,570	96.420	11,570	10,368	0	0	0	(848)	0	(848)	0	08/10/2022	
09062X-10-3	BIOGEN ORD			100.000	25,877	258.770	25,877	4,847	0	0	0	(1,815)	0	(1,815)	0	07/23/2010	
09073M-10-4	BIO TECHNE ORD			120.000	9,259	77.160	9,259	5,472	0	38	0	(686)	0	(686)	0	10/10/2018	
092113-10-9	BLACK HILLS ORD			60.000	3,237	53.950	3,237	3,695	0	150	0	(983)	0	(983)	0	10/10/2018	
09227Q-10-0	BLACKBAUD ORD			35.000	3,035	86.700	3,035	2,048	0	0	0	974	0	974	0	12/21/2022	
09239B-10-9	BLACKLINE ORD			50.000	3,122	62.440	3,122	2,149	0	0	0	(242)	0	(242)	0	10/10/2018	
09247X-10-1	BLACKROCK ORD			82.000	66,568	811.800	66,568	18,835	0	1,640	0	8,460	0	8,460	0	10/10/2018	
09257W-10-0	BLACKSTONE MORTGAGE CL A REIT ORD			140.000	2,978	21.270	2,978	4,593	87	347	0	14	0	14	0	10/10/2018	
09260D-10-7	BLACKSTONE ORD			245.000	32,075	130.920	32,075	24,143	0	813	0	13,899	0	13,899	0	06/25/2021	
093671-10-5	H&R BLOCK ORD			115.000	5,563	48.370	5,563	1,370	37	137	0	1,364	0	1,364	0	03/28/2007	
093712-10-7	BLOOM ENERGY CL A ORD			125.000	1,850	14.800	1,850	2,213	0	0	0	(540)	0	(540)	0	06/25/2021	
094235-10-8	BLOOMIN BRANDS ORD			60.000	1,689	28.150	1,689	1,202	0	58	0	482	0	482	0	10/10/2018	
09581B-10-3	BLUE OWL CAPITAL CL A ORD			265.000	3,949	14.900	3,949	3,371	0	146	0	1,140	0	1,140	0	08/10/2022	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09609G-10-0	BLUEBIRD BIO ORD			60.000	83	1.380	83	1,122	0	0	0	(332)	0	(332)	0	03/24/2021	
09627Y-10-9	BLUEPRINT MEDICINES ORD			60.000	5,534	92.240	5,534	4,012	0	0	0	2,906	0	2,906	0	10/10/2018	
097023-10-5	BOEING ORD			270.000	70,378	260.660	70,378	17,528	0	0	0	18,946	0	18,946	0	09/30/2011	
09739D-10-0	BOISE CASCADE ORD			35.000	4,528	129.360	4,528	1,141	0	305	0	2,124	0	2,124	0	10/10/2018	
09857L-10-8	BOOKING HOLDINGS ORD			25.000	88,681	3,547.220	88,681	5,716	0	0	0	38,299	0	38,299	0	07/23/2010	
099406-10-0	BOOT BARN HOLDINGS ORD			35.000	2,687	76.760	2,687	1,247	0	0	0	498	0	498	0	06/28/2019	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			105.000	13,431	127.910	13,431	5,049	0	197	0	2,456	0	2,456	0	10/10/2018	
099724-10-6	BORGWARNER ORD			186.000	6,668	35.850	6,668	4,912	0	41	0	1,756	0	1,756	0	01/19/2016	
100557-10-7	BOSTON BEER CL A ORD			10.000	3,456	345.590	3,456	2,708	0	0	0	161	0	161	0	10/10/2018	
101121-10-1	BOSTON PROPERTIES REIT ORD			110.000	7,719	70.170	7,719	7,759	108	0	0	(40)	0	(40)	0	12/21/2023	
101137-10-7	BOSTON SCIENTIFIC ORD			650.000	37,577	57.810	37,577	3,874	0	0	0	7,501	0	7,501	0	07/23/2010	
10316T-10-4	BOX CL A ORD			125.000	3,201	25.610	3,201	2,374	0	0	0	(690)	0	(690)	0	10/10/2018	
103304-10-1	BOYD GAMING ORD			45.000	2,817	62.610	2,817	1,399	7	28	0	364	0	364	0	10/10/2018	
105368-20-3	BRANDYWINE REALTY REIT ORD			145.000	783	5.400	783	2,188	0	104	0	(109)	0	(109)	0	10/10/2018	
10576N-10-2	BRAZE CL A ORD			35.000	1,860	53.130	1,860	1,638	0	0	0	221	0	221	0	10/18/2023	
10806X-10-2	BRIDGEBIO PHARMA ORD			82.750	3,341	40.370	3,341	2,225	0	0	0	2,710	0	2,710	0	07/15/2020	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			35.000	3,298	94.240	3,298	3,933	0	0	0	1,090	0	1,090	0	10/10/2018	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			69.996	3,704	52.920	3,704	2,948	0	0	0	115	0	115	0	06/27/2018	
10948W-10-3	BRIGHTSPHERE INVESTMENT GROUP ORD			50.000	958	19.160	958	504	0	2	0	(71)	0	(71)	0	12/16/2019	
109641-10-0	BRINKER INTERNATIONAL ORD			35.000	1,511	43.180	1,511	1,617	0	0	0	394	0	394	0	10/10/2018	
109696-10-4	BRINK'S ORD			40.000	3,518	87.950	3,518	2,594	0	34	0	1,370	0	1,370	0	10/10/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			1,378.000	70,705	51.310	70,705	49,269	0	2,617	0	(23,633)	0	(23,633)	0	12/21/2023	
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	29	29.290	29	69	1	3	0	(11)	0	(11)	0	07/25/2017	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			325.000	7,563	23.270	7,563	5,194	0	338	0	195	0	195	0	10/10/2018	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			30.000	6,173	205.750	6,173	3,566	24	89	0	2,149	0	2,149	0	10/10/2018	
11135E-20-3	BROADSTONE NET LEASE ORD			130.000	2,239	17.220	2,239	3,051	37	144	0	131	0	131	0	06/25/2021	
11135F-10-1	BROADCOM ORD			219.318	244,814	1,116.250	244,814	19,353	0	4,062	0	124,946	0	124,946	0	10/10/2018	
112463-10-4	BROOKDALE SENIOR LIVING ORD			20.000	116	5.820	116	182	0	0	0	62	0	62	0	10/10/2018	
11275Q-10-7	BROOKFIELD INFRASTRUCTURE CL A ORD			67.500	2,381	35.280	2,381	2,138	0	95	0	(244)	0	(244)	0	07/15/2020	
11284V-10-5	BROOKFIELD RENEWABLE CL A ORD			81.000	2,332	28.790	2,332	2,366	0	85	0	101	0	101	0	07/15/2020	
114340-10-2	AZENTA ORD			55.000	3,583	65.140	3,583	1,674	0	0	0	381	0	381	0	10/10/2018	
115236-10-1	BROWN & BROWN ORD			180.000	12,800	71.110	12,800	5,159	0	86	0	2,545	0	2,545	0	10/10/2018	
115637-10-0	BROWN FORMAN CL A ORD			30.000	1,788	59.590	1,788	1,995	7	19	0	(185)	0	(185)	0	12/21/2022	
115637-20-9	BROWN FORMAN CL B ORD			202.000	11,534	57.100	11,534	2,752	44	166	0	(1,733)	0	(1,733)	0	12/17/2008	
116794-10-8	BRUKER ORD			95.000	6,981	73.480	6,981	2,993	0	19	0	487	0	487	0	10/10/2018	
117043-10-9	BRUNSWICK ORD			60.000	5,805	96.750	5,805	3,583	0	96	0	1,480	0	1,480	0	10/10/2018	
118440-10-6	BUCKLE ORD			15.000	713	47.520	713	251	0	61	0	33	0	33	0	07/15/2020	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			138.000	23,038	166.940	23,038	1,862	0	0	0	14,084	0	14,084	0	10/10/2018	
122017-10-6	BURLINGTON STORES ORD			25.000	4,862	194.480	4,862	3,732	0	0	0	(207)	0	(207)	0	10/10/2018	
124155-10-2	BUTTERFLY NETWORK CL A ORD			25.000	27	1.080	27	271	0	0	0	(35)	0	(35)	0	09/28/2021	
124805-10-2	CBIZ ORD			45.000	2,817	62.590	2,817	1,056	0	0	0	708	0	708	0	10/10/2018	
12504L-10-9	CBRE GROUP CL A ORD			185.000	17,222	93.090	17,222	6,238	0	0	0	2,984	0	2,984	0	10/10/2018	
12514G-10-8	CDW ORD			75.000	17,049	227.320	17,049	6,102	0	179	0	3,656	0	3,656	0	10/10/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			165.000	13,118	79.500	13,118	3,633	0	264	0	(941)	0	(941)	0	09/25/2008	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			50.000	4,320	86.390	4,320	2,384	31	122	0	(259)	0	(259)	0	03/28/2007	
125523-10-0	CIGNA ORD			161.000	48,211	299.450	48,211	7,764	0	792	0	(5,134)	0	(5,134)	0	12/20/2018	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
12572Q-10-5	CME GROUP CL A ORD			235.000	49,491	210.600	49,491	24,872	1,234	2,092	0	9,973	0	9,973	0	05/12/2022	
125896-10-0	CMS ENERGY ORD			200.000	11,614	58.070	11,614	2,368	0	390	0	(1,052)	0	(1,052)	0	03/28/2007	
12621E-10-3	CNO FINANCIAL GROUP ORD			105.000	2,930	27.900	2,930	2,226	0	62	0	530	0	530	0	10/10/2018	
126349-10-9	CSG SYSTEMS INTERNATIONAL ORD			25.000	1,330	53.210	1,330	935	0	28	0	(100)	0	(100)	0	10/10/2018	
126402-10-6	CSW INDUSTRIALS ORD			15.000	3,111	207.410	3,111	881	0	11	0	1,372	0	1,372	0	04/22/2019	
126408-10-3	CSX ORD			1,335.000	46,284	34.670	46,284	5,764	0	587	0	4,926	0	4,926	0	03/28/2007	
12653C-10-8	CNX RESOURCES ORD			190.000	3,800	20.000	3,800	2,692	0	0	0	600	0	600	0	10/10/2018	
126650-10-0	CVS HEALTH ORD			674.000	53,219	78.960	53,219	28,426	0	1,631	0	(9,591)	0	(9,591)	0	10/15/2019	
12685J-10-5	CABLE ONE ORD			5.000	2,783	556.590	2,783	4,276	0	58	0	(776)	0	(776)	0	10/10/2018	
127097-10-3	COTERRA ENERGY ORD			276.000	7,044	25.520	7,044	2,992	0	323	0	262	0	262	0	03/24/2021	
127190-30-4	CACI INTERNATIONAL CL A ORD			5.000	1,619	323.860	1,619	900	0	0	0	116	0	116	0	10/10/2018	
127203-10-7	CACTUS CL A ORD			50.000	2,270	45.400	2,270	1,938	0	23	0	(243)	0	(243)	0	10/10/2018	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			170.000	46,303	272.370	46,303	6,423	0	0	0	18,994	0	18,994	0	10/10/2018	
12740C-10-3	CADENCE BANK ORD			59.000	1,749	29.650	1,749	778	14	55	0	297	0	297	0	07/15/2020	
12769G-10-0	CAESARS ENTERTAINMENT ORD			140.000	6,563	46.880	6,563	6,867	0	0	0	739	0	739	0	10/20/2020	
128030-20-2	CAL MAINE FOODS ORD			25.000	1,435	57.390	1,435	1,351	0	74	0	84	0	84	0	03/23/2023	
13057Q-30-5	CALIFORNIA RESOURCES ORD			75.000	4,101	54.680	4,101	2,492	0	87	0	838	0	838	0	06/25/2021	
130788-10-2	CALIFORNIA WATER SERVICE GROUP ORD			50.000	2,594	51.870	2,594	2,126	0	52	0	(439)	0	(439)	0	10/10/2018	
13100M-50-9	CALIX NETWORKS ORD			40.000	1,748	43.690	1,748	2,329	0	0	0	(990)	0	(990)	0	08/10/2022	
133131-10-2	CAMDEN PROPERTY REIT ORD			10.000	993	99.290	993	928	10	39	0	(126)	0	(126)	0	10/10/2018	
134429-10-9	CAMPBELL SOUP ORD			130.000	5,620	43.230	5,620	4,905	0	192	0	(1,758)	0	(1,758)	0	10/10/2018	
13462K-10-9	CAMPING WORLD CL A ORD			45.000	1,182	26.260	1,182	625	0	68	0	177	0	177	0	12/16/2019	
13765N-10-7	CANNAE HOLDINGS ORD			90.000	1,756	19.510	1,756	1,803	5	0	0	(103)	0	(103)	0	10/10/2018	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			270.000	35,402	131.120	35,402	11,324	0	648	0	10,303	0	10,303	0	09/30/2011	
14149Y-10-8	CARDINAL HEALTH ORD			90.000	9,072	100.800	9,072	4,425	45	179	0	2,154	0	2,154	0	08/08/2018	
14161W-10-5	CARDLYTICS ORD			20.000	184	9.210	184	1,540	0	0	0	69	0	69	0	07/15/2020	
14167L-10-3	CAREDX ORD			16.000	192	12.000	192	585	0	0	0	9	0	9	0	03/19/2019	
14174T-10-7	CARETRUST REIT ORD			85.000	1,902	22.380	1,902	1,456	24	95	0	323	0	323	0	07/15/2020	
141788-10-9	CARGURUS CL A ORD			50.000	1,208	24.160	1,208	1,251	0	0	0	508	0	508	0	07/15/2020	
142339-10-0	CARLISLE COMPANIES ORD			10.000	3,124	312.430	3,124	1,085	0	32	0	768	0	768	0	10/10/2018	
143130-10-2	CARMAX ORD			115.000	8,825	76.740	8,825	2,744	0	0	0	1,823	0	1,823	0	09/30/2011	
143658-30-0	CARNIVAL ORD			675.000	12,515	18.540	12,515	16,133	0	0	0	4,465	0	4,465	0	12/21/2023	
144285-10-3	CARPENTER TECHNOLOGY ORD			45.000	3,186	70.800	3,186	1,504	0	36	0	1,524	0	1,524	0	09/28/2021	
14448C-10-4	CARRIER GLOBAL ORD			476.000	27,346	57.450	27,346	4,586	90	352	0	7,711	0	7,711	0	05/24/2010	
146869-10-2	CARVANA CL A ORD			65.000	3,441	52.940	3,441	3,276	0	0	0	1,839	0	1,839	0	12/21/2023	
147448-10-4	CASELLA WASTE CL A ORD			35.000	2,991	85.460	2,991	2,810	0	0	0	215	0	215	0	12/21/2022	
147528-10-3	CASEYS GENERAL STORES ORD			30.000	8,242	274.740	8,242	3,682	0	49	0	1,512	0	1,512	0	10/10/2018	
148806-10-2	CATALENT ORD			125.000	5,616	44.930	5,616	5,355	0	0	0	(10)	0	(10)	0	10/10/2018	
14888U-10-1	CATALYST PHARMACEUTICALS ORD			65.000	1,093	16.810	1,093	1,274	0	0	0	(116)	0	(116)	0	12/21/2022	
149123-10-1	CATERPILLAR ORD			275.000	81,309	295.670	81,309	14,901	0	1,375	0	15,430	0	15,430	0	11/17/2009	
149150-10-4	CATHAY GENERAL BANCORP ORD			70.000	3,120	44.570	3,120	2,856	0	95	0	265	0	265	0	06/25/2021	
150870-10-3	CELANESE ORD			25.000	3,884	155.370	3,884	2,513	0	70	0	1,328	0	1,328	0	10/10/2018	
15117B-20-2	CELLDEX THERAPEUTICS ORD			45.000	1,785	39.660	1,785	2,432	0	0	0	(221)	0	(221)	0	09/28/2021	
15118V-20-7	CELSIUS HOLDINGS ORD			120.000	6,542	54.520	6,542	4,083	0	0	0	2,381	0	2,381	0	08/10/2022	
15135B-10-1	CENTENE ORD			319.000	23,673	74.210	23,673	9,927	0	0	0	(2,488)	0	(2,488)	0	10/10/2018	
15189T-10-7	CENTERPOINT ENERGY ORD			250.000	7,143	28.570	7,143	4,498	0	193	0	(355)	0	(355)	0	03/28/2007	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
15202L-10-7	CENTERSPACE ORD			10.000	582	58.200	582	587	7	29	0	(5)	0	(5)	0	06/28/2019	
154760-40-9	CENTRAL PACIFIC FINANCIAL ORD			5.000	98	19.680	98	150	0	5	0	(3)	0	(3)	0	06/28/2019	
156504-30-0	CENTURY COMMUNITIES ORD			30.000	2,734	91.140	2,734	797	0	28	0	1,234	0	1,234	0	06/28/2019	
156727-10-9	CERENCE ORD			28.750	565	19.660	565	528	0	0	0	32	0	32	0	10/10/2018	
15677J-10-8	CERIDIAN HCM HOLDING ORD			55.000	3,692	67.120	3,692	4,932	0	0	0	163	0	163	0	10/20/2020	
15678U-12-8	CEREVEL THERAPEUTICS HOLDINGS ORD			40.000	1,696	42.400	1,696	1,279	0	0	0	434	0	434	0	12/21/2022	
15687V-10-9	CERTARA ORD			75.000	1,319	17.590	1,319	2,487	0	0	0	114	0	114	0	09/28/2021	
157085-10-1	CERUS ORD			175.000	378	2.160	378	1,113	0	0	0	(261)	0	(261)	0	03/19/2019	
157210-10-5	CEVA ORD			5.000	114	22.710	114	122	0	0	0	(14)	0	(14)	0	06/28/2019	
15872M-10-4	CHAMPIONX ORD			150.000	4,382	29.210	4,382	2,184	0	50	0	33	0	33	0	12/15/2020	
15961R-10-5	CHARGEPOINT HOLDINGS CL A ORD			165.000	386	2.340	386	1,674	0	0	0	(1,287)	0	(1,287)	0	03/23/2023	
159864-10-7	CHRLS RIVER LABS ORD			30.000	7,092	236.400	7,092	3,692	0	0	0	555	0	555	0	10/10/2018	
16115Q-30-8	CHART INDUSTRIES ORD			35.000	4,772	136.330	4,772	2,332	0	0	0	739	0	739	0	10/10/2018	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			82.999	32,260	388.680	32,260	6,685	0	0	0	4,115	0	4,115	0	02/08/2016	
163086-10-1	CHEFS WAREHOUSE ORD			10.000	294	29.430	294	351	0	0	0	(39)	0	(39)	0	06/28/2019	
163092-10-9	CHEGG ORD			95.000	1,079	11.360	1,079	2,468	0	0	0	(1,321)	0	(1,321)	0	10/10/2018	
16359R-10-3	CHEMED ORD			10.000	5,848	584.750	5,848	3,104	0	16	0	743	0	743	0	10/10/2018	
163851-10-8	CHEMOURS ORD			45.000	1,419	31.540	1,419	1,606	0	45	0	41	0	41	0	10/10/2018	
16411R-20-8	CHENIERE ENERGY ORD			125.000	21,339	170.710	21,339	7,983	0	203	0	2,594	0	2,594	0	10/10/2018	
165167-73-5	CHESAPEAKE ENERGY ORD			30.000	2,308	76.940	2,308	1,594	0	109	0	(523)	0	(523)	0	06/25/2021	
165303-10-8	CHESAPEAKE UTILITIES ORD			15.000	1,584	105.630	1,584	1,264	9	34	0	(188)	0	(188)	0	10/10/2018	
166764-10-0	CHEVRON ORD			1,049.000	156,469	149.160	156,469	69,863	0	6,217	0	(27,613)	0	(27,613)	0	03/24/2021	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			20.000	45,739	2,286.960	45,739	7,934	0	0	0	17,989	0	17,989	0	10/10/2018	
169905-10-6	CHOICE HOTELS INTERNATIONAL ORD			20.000	2,266	113.300	2,266	1,509	6	22	0	13	0	13	0	10/10/2018	
171340-10-2	CHURCH AND DWIGHT ORD			110.000	10,402	94.560	10,402	6,157	0	120	0	1,535	0	1,535	0	10/10/2018	
171484-10-8	CHURCHILL DOWNS ORD			60.000	8,096	134.930	8,096	2,779	23	21	0	1,753	0	1,753	0	10/10/2018	
171779-30-9	CIENA ORD			120.000	5,401	45.010	5,401	3,431	0	0	0	(716)	0	(716)	0	10/10/2018	
172062-10-1	CINCINNATI FINANCIAL ORD			105.000	10,863	103.460	10,863	7,792	79	177	0	245	0	245	0	07/12/2023	
17243V-10-2	CINEMARK HOLDINGS ORD			100.000	1,409	14.090	1,409	2,273	0	0	0	543	0	543	0	06/25/2021	
172755-10-0	CIRRUS LOGIC ORD			65.000	5,407	83.190	5,407	2,306	0	0	0	566	0	566	0	10/10/2018	
17275R-10-2	CISCO SYSTEMS ORD			2,180.000	110,134	50.520	110,134	37,190	0	3,379	0	6,278	0	6,278	0	12/17/2010	
172908-10-5	CINTAS ORD			85.000	51,226	602.660	51,226	1,975	0	425	0	12,838	0	12,838	0	03/28/2007	
172967-42-4	CITIGROUP ORD			854.000	43,930	51.440	43,930	27,867	0	1,776	0	5,303	0	5,303	0	12/14/2012	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			346.000	11,466	33.140	11,466	8,111	0	946	0	(2,230)	0	(2,230)	0	10/10/2018	
177835-10-5	CITY HOLDING ORD			10.000	1,103	110.260	1,103	770	0	27	0	172	0	172	0	03/19/2019	
178587-10-1	CITY OFFICE REIT ORD			10.000	61	6.110	61	120	0	6	0	(23)	0	(23)	0	06/28/2019	
17888H-10-3	CIVITAS RESOURCES ORD			30.000	2,051	68.380	2,051	611	0	228	0	314	0	314	0	12/16/2019	
184496-10-7	CLEAN HARBORS ORD			5.000	873	174.510	873	340	0	0	0	302	0	302	0	10/10/2018	
184499-10-1	CLEAN ENERGY FUELS ORD			15.000	57	3.830	57	68	0	0	0	(21)	0	(21)	0	12/15/2020	
18452B-20-9	CLEANSPARK ORD			105.000	1,157	11.020	1,157	1,168	0	0	0	(11)	0	(11)	0	12/21/2023	
18539C-10-5	CLEARWAY ENERGY CL A ORD			20.000	512	25.580	512	324	0	31	0	(87)	0	(87)	0	06/28/2019	
18539C-20-4	CLEARWAY ENERGY CL C ORD			65.000	1,783	27.430	1,783	1,279	0	100	0	(289)	0	(289)	0	10/10/2018	
185899-10-1	CLEVELAND CLIFFS ORD			251.000	5,125	20.420	5,125	2,889	0	0	0	1,082	0	1,082	0	10/10/2018	
189054-10-9	CLOROX ORD			80.000	11,407	142.590	11,407	5,446	0	381	0	181	0	181	0	01/26/2012	
18915M-10-7	CLOUDFLARE CL A ORD			200.000	16,652	83.260	16,652	15,295	0	0	0	3,891	0	3,891	0	12/21/2023	
191216-10-0	COCA-COLA ORD			1,978.000	116,564	58.930	116,564	46,783	0	3,640	0	(9,257)	0	(9,257)	0	03/19/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
192005-10-6	CODEXIS ORD			40.000	122	3.050	122	802	0	0	0	(64)	0	(64)	0	04/22/2019	
192108-50-4	COEUR MINING ORD			245.000	799	3.260	799	1,152	0	0	0	(25)	0	(25)	0	03/19/2019	
19239V-30-2	COGENT COMMUNICATIONS HOLDINGS ORD			50.000	3,803	76.060	3,803	2,525	0	188	0	949	0	949	0	10/10/2018	
192422-10-3	COGNEX ORD			130.000	5,426	41.740	5,426	5,931	0	37	0	(698)	0	(698)	0	10/10/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			340.000	25,680	75.530	25,680	3,881	0	394	0	6,236	0	6,236	0	07/24/2007	
19247A-10-0	COHEN & STEERS ORD			25.000	1,893	75.730	1,893	1,708	0	57	0	279	0	279	0	07/15/2020	
19247G-10-7	COHERENT ORD			81.000	3,526	43.530	3,526	3,040	0	0	0	683	0	683	0	09/24/2019	
19249H-10-3	COHERUS BIOSCIENCES ORD			68.000	226	3.330	226	1,015	0	0	0	(312)	0	(312)	0	03/19/2019	
192576-10-6	COHU ORD			30.000	1,062	35.390	1,062	463	0	0	0	100	0	100	0	06/28/2019	
19260Q-10-7	COINBASE GLOBAL CL A ORD			105.000	18,262	173.920	18,262	9,614	0	0	0	14,546	0	14,546	0	08/10/2022	
194014-50-2	ENOVIS ORD			35.997	2,017	56.020	2,017	2,844	0	0	0	90	0	90	0	10/10/2018	
194162-10-3	COLGATE PALMOLIVE ORD			490.000	39,058	79.710	39,058	15,633	0	936	0	451	0	451	0	09/29/2009	
197236-10-2	COLUMBIA BANKING SYSTEM ORD			128.412	3,426	26.680	3,426	4,022	0	152	0	(236)	0	(236)	0	05/12/2022	
197641-10-3	COLUMBIA FINANCIAL ORD			15.000	289	19.280	289	202	0	0	0	(35)	0	(35)	0	07/15/2020	
199333-10-5	COLUMBUS MCKINNON ORD			30.000	1,171	39.020	1,171	1,259	0	8	0	197	0	197	0	06/28/2019	
20030N-10-1	COMCAST CL A ORD			2,801.000	122,824	43.850	122,824	29,397	0	3,193	0	24,873	0	24,873	0	02/08/2012	
200340-10-7	COMERICA ORD			145.000	8,092	55.810	8,092	5,941	103	407	0	(1,601)	0	(1,601)	0	07/15/2020	
200525-10-3	COMMERCE BANCSHARES ORD			7.980	426	53.410	426	388	0	9	0	(91)	0	(91)	0	10/10/2018	
201723-10-3	COMMERCIAL METALS ORD			120.000	6,005	50.040	6,005	2,326	0	77	0	209	0	209	0	10/10/2018	
20337X-10-9	COMMSCOPE HOLDING ORD			175.000	494	2.820	494	2,630	0	0	0	(793)	0	(793)	0	03/24/2021	
203607-10-6	COMMUNITY BANK SYSTEM ORD			60.000	3,127	52.110	3,127	3,680	27	106	0	(650)	0	(650)	0	10/10/2018	
203668-10-8	COMMUNITY HEALTH SYSTEMS ORD			115.000	360	3.130	360	559	0	0	0	(137)	0	(137)	0	10/20/2020	
20369C-10-6	COMMUNITY HEALTHCARE TRUST ORD			10.000	266	26.640	266	394	0	18	0	(92)	0	(92)	0	06/28/2019	
204166-10-2	COMMVAULT SYSTEMS ORD			30.000	2,396	79.850	2,396	1,922	0	0	0	510	0	510	0	12/21/2022	
20451N-10-1	COMPASS MINERALS INTERNATIONAL ORD			35.000	886	25.320	886	2,249	0	21	0	(549)	0	(549)	0	10/10/2018	
205887-10-2	CONAGRA BRANDS ORD			331.998	9,515	28.660	9,515	4,403	0	452	0	(3,333)	0	(3,333)	0	10/10/2018	
20602D-10-1	CONCENTRIX ORD			40.000	3,928	98.210	3,928	1,748	0	45	0	(1,398)	0	(1,398)	0	10/10/2018	
20717M-10-3	CONFLUENT CL A ORD			122.000	2,855	23.400	2,855	3,854	0	0	0	(149)	0	(149)	0	10/18/2023	
207410-10-1	CONMED ORD			35.000	3,833	109.510	3,833	2,490	7	28	0	730	0	730	0	10/10/2018	
20786W-10-7	CONNECTONE BANCORP ORD			20.000	458	22.910	458	453	0	13	0	(26)	0	(26)	0	06/28/2019	
20825C-10-4	CONOCOPHILLIPS ORD			774.000	89,838	116.070	89,838	30,930	0	3,568	0	(1,494)	0	(1,494)	0	12/15/2020	
20848V-10-5	CONSENSUS CLOUD SOLUTIONS ORD			16.000	419	26.210	419	512	0	0	0	(441)	0	(441)	0	10/10/2018	
209115-10-4	CONSOLIDATED EDISON ORD			195.000	17,739	90.970	17,739	14,062	0	632	0	(846)	0	(846)	0	12/21/2022	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			109.000	26,351	241.750	26,351	2,535	0	378	0	1,090	0	1,090	0	09/19/2018	
21037T-10-9	CONSTELLATION ENERGY ORD			211.000	24,664	116.890	24,664	7,443	0	238	0	6,473	0	6,473	0	12/30/2021	
21044C-10-7	CONSTRUCTION PARTNERS CL A ORD			26.000	1,132	43.520	1,132	1,006	0	0	0	125	0	125	0	10/18/2023	
216648-40-2	COOPER ORD			15.000	5,677	378.450	5,677	3,789	0	1	0	717	0	717	0	10/10/2018	
217204-10-6	COPART ORD			540.000	26,460	49.000	26,460	6,746	0	0	0	10,020	0	10,020	0	10/10/2018	
218352-10-2	CORCEPT THERAPEUTICS ORD			75.000	2,436	32.480	2,436	1,020	0	0	0	913	0	913	0	10/10/2018	
219350-10-5	CORNING ORD			420.000	12,789	30.450	12,789	5,288	0	470	0	(626)	0	(626)	0	09/30/2011	
219798-10-5	QUIDELORTHO ORD			25.000	1,843	73.700	1,843	1,586	0	0	0	(299)	0	(299)	0	10/10/2018	
22052L-10-4	CORTEVA ORD			335.000	16,053	47.920	16,053	5,472	0	208	0	(3,638)	0	(3,638)	0	03/19/2019	
22160K-10-5	COSTCO WHOLESALE ORD			250.000	165,020	660.080	165,020	19,554	3,750	990	0	50,895	0	50,895	0	12/21/2022	
22160N-10-9	COSTAR GROUP ORD			250.000	21,848	87.390	21,848	9,331	0	0	0	2,528	0	2,528	0	10/10/2018	
222070-20-3	COTY CL A ORD			219.000	2,720	12.420	2,720	2,514	0	0	0	845	0	845	0	10/10/2018	
22266M-10-4	COURSERA ORD			85.000	1,646	19.370	1,646	1,544	0	0	0	103	0	103	0	10/18/2023	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
22266T-10-9	COUPANG CL A ORD			725.000	11,738	16.190	11,738	12,755	0	0	0	(1,018)	0	(1,018)	0	07/12/2023	
222795-50-2	COUSINS PROPERTIES REIT ORD			135.000	3,287	24.350	3,287	5,122	0	173	0	(127)	0	(127)	0	06/25/2021	
225310-10-1	CREDIT ACCEPTANCE ORD			10.000	5,327	532.730	5,327	5,639	0	0	0	583	0	583	0	05/12/2022	
22663K-10-7	CRINETICS PHARMACEUTICALS ORD			40.000	1,423	35.580	1,423	612	0	0	0	691	0	691	0	07/15/2020	
227046-10-9	CROCS ORD			50.000	4,671	93.410	4,671	939	0	0	0	(751)	0	(751)	0	10/10/2018	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			140.000	35,745	255.320	35,745	19,028	0	0	0	16,477	0	16,477	0	12/21/2023	
22822V-10-1	CROWN CASTLE ORD			210.000	24,190	115.190	24,190	12,208	0	1,315	0	(4,295)	0	(4,295)	0	10/10/2018	
228368-10-6	CROWN HOLDINGS ORD			100.000	9,209	92.090	9,209	4,731	0	96	0	988	0	988	0	10/10/2018	
229050-30-7	CRYOPORT ORD			40.000	620	15.490	620	933	0	0	0	(74)	0	(74)	0	08/14/2019	
229663-10-9	CUBESMART REIT ORD			230.000	10,661	46.350	10,661	6,346	117	451	0	1,403	0	1,403	0	10/10/2018	
22978P-10-6	CUE BIOPHARMA ORD			30.000	79	2.640	79	585	0	0	0	(6)	0	(6)	0	04/17/2020	
231021-10-6	CUMMINS ORD			110.000	26,353	239.570	26,353	4,923	0	715	0	(299)	0	(299)	0	09/29/2009	
23204G-10-0	CUSTOMERS BANCORP ORD			25.000	1,441	57.620	1,441	525	0	0	0	732	0	732	0	06/28/2019	
232109-10-8	CUTERA ORD			15.000	53	3.525	53	465	0	0	0	(610)	0	(610)	0	08/14/2019	
23282W-60-5	CYTOKINETICS ORD			80.000	6,679	83.490	6,679	900	0	0	0	3,014	0	3,014	0	06/28/2019	
23284F-10-5	CYTOMX THERAPEUTICS ORD			60.000	93	1.550	93	673	0	0	0	(3)	0	(3)	0	06/28/2019	
23331A-10-9	D R HORTON ORD			210.000	31,916	151.980	31,916	1,485	0	221	0	13,196	0	13,196	0	03/28/2007	
233331-10-7	DTE ENERGY ORD			140.000	15,436	110.260	15,436	3,300	143	533	0	(1,018)	0	(1,018)	0	07/24/2007	
23345M-10-7	DT MIDSTREAM ORD			70.000	3,836	54.800	3,836	578	48	190	0	(32)	0	(32)	0	07/24/2007	
23355L-10-6	DXC TECHNOLOGY ORD			134.001	3,065	22.870	3,065	3,247	0	0	0	(486)	0	(486)	0	09/18/2013	
235825-20-5	DANA INCORPORATED ORD			120.000	1,753	14.610	1,753	2,042	0	48	0	(62)	0	(62)	0	10/10/2018	
235851-10-2	DANAHER ORD			365.000	84,439	231.340	84,439	6,665	88	99	0	77,774	0	77,774	0	04/17/2009	
237194-10-5	DARDEN RESTAURANTS ORD			75.000	12,323	164.300	12,323	4,756	0	378	0	1,948	0	1,948	0	07/15/2020	
237266-10-1	DARLING INGREDIENTS ORD			125.000	6,230	49.840	6,230	2,353	0	0	0	(1,594)	0	(1,594)	0	10/10/2018	
23804L-10-3	DATADOG CL A ORD			165.000	20,028	121.380	20,028	15,194	0	0	0	7,285	0	7,285	0	10/18/2023	
23918K-10-8	DAVITA ORD			60.000	6,286	104.760	6,286	2,578	0	0	0	1,805	0	1,805	0	10/10/2018	
243537-10-7	DECKERS OUTDOOR ORD			15.000	10,026	668.430	10,026	1,538	0	0	0	4,039	0	4,039	0	10/10/2018	
244199-10-5	DEERE ORD			145.000	57,981	399.870	57,981	7,575	213	732	0	(4,189)	0	(4,189)	0	11/17/2009	
24665A-10-3	DELEK US HOLDINGS ORD			59.000	1,522	25.800	1,522	1,006	0	55	0	(71)	0	(71)	0	09/28/2021	
247361-70-2	DELTA AIR LINES ORD			395.000	15,891	40.230	15,891	9,686	0	79	0	2,911	0	2,911	0	07/15/2020	
24823R-10-5	DENALI THERAPEUTICS ORD			60.000	1,288	21.460	1,288	1,354	0	0	0	(381)	0	(381)	0	03/19/2019	
24906P-10-9	DENTSPLY SIRONA ORD			225.000	8,008	35.590	8,008	7,878	32	123	0	844	0	844	0	10/10/2018	
25179M-10-3	DEVON ENERGY ORD			368.000	16,670	45.300	16,670	10,121	0	1,056	0	(5,965)	0	(5,965)	0	06/25/2021	
252131-10-7	DEXCOM ORD			240.000	29,782	124.090	29,782	7,085	0	0	0	2,604	0	2,604	0	10/10/2018	
252784-30-1	DIAMONDROCK HOSPITALITY REIT ORD			145.000	1,362	9.390	1,362	1,592	4	22	0	174	0	174	0	10/10/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			115.000	17,834	155.080	17,834	10,507	0	919	0	2,105	0	2,105	0	08/10/2022	
253393-10-2	DICKS SPORTING ORD			55.000	8,082	146.950	8,082	1,838	0	220	0	1,466	0	1,466	0	10/10/2018	
253868-10-3	DIGITAL REALTY REIT ORD			120.000	16,150	134.580	16,150	13,077	146	586	0	4,117	0	4,117	0	10/10/2018	
25400W-10-2	DIGITAL TURBINE ORD			65.000	446	6.860	446	413	0	0	0	(545)	0	(545)	0	08/14/2019	
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD			121.000	2,122	17.540	2,122	2,827	1	5	0	799	0	799	0	10/10/2018	
25402D-10-2	DIGITALOCEAN HOLDINGS ORD			10.000	367	36.690	367	781	0	0	0	112	0	112	0	09/28/2021	
25432X-10-2	DIME COMMUNITY BANCSHARES ORD			20.000	539	26.930	539	621	0	20	0	49	0	49	0	08/14/2019	
254423-10-6	DINE BRANDS GLOBAL ORD			10.000	497	49.650	497	781	5	20	0	(150)	0	(150)	0	10/10/2018	
254543-10-1	DIODES ORD			45.000	3,623	80.520	3,623	1,350	0	0	0	197	0	197	0	10/10/2018	
254687-10-6	WALT DISNEY ORD			1,044.000	94,263	90.290	94,263	37,487	313	0	0	3,560	0	3,560	0	02/06/2012	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			226.000	25,402	112.400	25,402	2,528	0	610	0	3,293	0	3,293	0	11/17/2009	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25470M-10-9	DISH NETWORK CL A ORD			160.000	923	5.770	923	3,095	0	0	0	(1,323)	0	(1,323)	0	08/10/2022	
256163-10-6	DOCUSIGN ORD			95.000	5,648	59.450	5,648	6,600	0	0	0	383	0	383	0	04/17/2020	
25659T-10-7	DOLBY LABORATORIES CL A ORD			50.000	4,309	86.180	4,309	3,353	0	56	0	782	0	782	0	10/10/2018	
256677-10-5	DOLLAR GENERAL ORD			125.000	16,994	135.950	16,994	5,682	0	290	0	(13,788)	0	(13,788)	0	02/25/2013	
256746-10-8	DOLLAR TREE ORD			122.000	17,330	142.050	17,330	5,102	0	0	0	74	0	74	0	01/26/2012	
25746U-10-9	DOMINION ENERGY ORD			458.000	21,526	47.000	21,526	20,247	0	1,223	0	(6,559)	0	(6,559)	0	10/10/2018	
25754A-20-1	DOMINOS PIZZA ORD			15.000	6,183	412.230	6,183	4,124	0	73	0	987	0	987	0	10/10/2018	
257554-10-5	DOMO CL B ORD			25.000	257	10.290	257	574	0	0	0	(99)	0	(99)	0	12/16/2019	
257651-10-9	DONALDSON ORD			15.000	980	65.350	980	812	0	15	0	97	0	97	0	10/10/2018	
25787G-10-0	DONNELLEY FINANCIAL SOLTN ORD			25.000	1,559	62.370	1,559	334	0	0	0	593	0	593	0	06/28/2019	
25809K-10-5	DOORDASH CL A ORD			200.000	19,778	98.890	19,778	13,639	0	0	0	6,947	0	6,947	0	07/12/2023	
25960P-10-9	DOUGLAS EMMETT REIT ORD			145.000	2,103	14.500	2,103	4,726	28	110	0	(171)	0	(171)	0	03/24/2021	
25960R-10-5	DOUGLAS DYNAMICS ORD			5.000	148	29.680	148	199	0	6	0	(32)	0	(32)	0	06/28/2019	
25961D-10-5	DOUGLAS ELLIMAN ORD			66.000	195	2.950	195	561	0	3	0	(60)	0	(60)	0	10/10/2018	
260003-10-8	DOVER ORD			85.000	13,074	153.810	13,074	2,779	0	173	0	1,564	0	1,564	0	11/20/2012	
260557-10-3	DOW ORD			335.000	18,371	54.840	18,371	9,054	0	938	0	1,491	0	1,491	0	03/19/2019	
26142V-10-5	DRAFTKINGS CL A ORD			250.000	8,813	35.250	8,813	7,851	0	0	0	5,965	0	5,965	0	08/10/2022	
26210C-10-4	DROPBOX CL A ORD			175.000	5,159	29.480	5,159	4,962	0	0	0	343	0	343	0	12/21/2023	
26441C-20-4	DUKE ENERGY ORD			326.997	31,732	97.040	31,732	18,012	0	1,328	0	(1,946)	0	(1,946)	0	07/03/2012	
26603R-10-6	DUOLINGO CL A ORD			20.000	4,537	226.850	4,537	1,460	0	0	0	3,114	0	3,114	0	12/21/2022	
26614N-10-2	DUPONT DE NEMOURS ORD			337.000	25,925	76.930	25,925	13,222	0	485	0	2,797	0	2,797	0	12/16/2019	
26622P-10-7	DOXIMITY CL A ORD			79.000	2,215	28.040	2,215	1,745	0	0	0	470	0	470	0	10/18/2023	
268150-10-9	DYNATRACE ORD			80.000	4,375	54.690	4,375	3,480	0	0	0	1,311	0	1,311	0	10/20/2020	
268158-20-1	DYNAVAX TECHNOLOGIES ORD			115.000	1,608	13.980	1,608	484	0	0	0	384	0	384	0	10/15/2019	
26817Q-88-6	DYNEX CAPITAL REIT ORD			35.000	438	12.520	438	535	5	55	0	(7)	0	(7)	0	10/15/2019	
26856L-10-3	ELF BEAUTY ORD			40.000	5,774	144.340	5,774	787	0	0	0	3,562	0	3,562	0	07/15/2020	
26875P-10-1	EOG RESOURCES ORD			395.000	47,775	120.950	47,775	14,554	0	2,291	0	(3,385)	0	(3,385)	0	04/17/2020	
26884L-10-9	EQT ORD			240.000	9,278	38.660	9,278	7,937	0	146	0	1,159	0	1,159	0	08/10/2022	
26884U-10-9	EPR PROPERTIES REIT ORD			65.000	3,149	48.450	3,149	2,979	18	215	0	697	0	697	0	03/24/2021	
268948-10-6	EAGLE BANCORP ORD			25.000	754	30.140	754	1,263	0	45	0	(348)	0	(348)	0	10/10/2018	
26969P-10-8	EAGLE MATERIALS ORD			35.000	7,099	202.840	7,099	2,827	9	35	0	2,450	0	2,450	0	10/10/2018	
27579R-10-4	EAST WEST BANCORP ORD			25.000	1,799	71.950	1,799	1,497	0	48	0	151	0	151	0	10/10/2018	
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES ORD			80.000	1,075	13.440	1,075	1,383	0	85	0	(66)	0	(66)	0	04/22/2019	
27627N-10-5	EASTERN BANKSHARES ORD			105.000	1,491	14.200	1,491	1,257	0	33	0	234	0	234	0	03/23/2023	
277276-10-1	EASTGROUP PROPERTIES REIT ORD			45.000	8,259	183.540	8,259	4,217	57	226	0	1,597	0	1,597	0	10/10/2018	
277432-10-0	EASTMAN CHEMICAL ORD			5.000	449	89.820	449	67	93	16	0	42	0	42	0	02/25/2016	
278642-10-3	EBAY ORD			385.000	16,794	43.620	16,794	2,553	0	385	0	828	0	828	0	07/23/2010	
278768-10-6	ECHOSTAR CL A ORD			25.000	414	16.570	414	888	0	0	0	(3)	0	(3)	0	10/10/2018	
278865-10-0	ECOLAB ORD			170.000	33,720	198.350	33,720	7,949	97	360	0	8,974	0	8,974	0	04/16/2008	
27923Q-10-9	ECOVYST ORD			50.000	489	9.770	489	666	0	0	0	46	0	46	0	07/15/2020	
281020-10-7	EDISON INTERNATIONAL ORD			170.000	12,153	71.490	12,153	5,913	133	502	0	1,338	0	1,338	0	03/28/2007	
28106W-10-3	EDITAS MEDICINE ORD			60.000	608	10.130	608	1,560	0	0	0	76	0	76	0	10/10/2018	
28176E-10-8	EDWARDS LIFESCIENCES ORD			360.000	27,450	76.250	27,450	4,277	0	0	0	590	0	590	0	09/30/2011	
282914-10-0	8X8 ORD			120.000	454	3.780	454	2,164	0	0	0	(65)	0	(65)	0	10/10/2018	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			330.000	4,917	14.900	4,917	6,689	0	0	0	550	0	550	0	12/21/2023	
285512-10-9	ELECTRONIC ARTS ORD			185.000	25,310	136.810	25,310	13,889	0	141	0	2,707	0	2,707	0	05/12/2022	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
28618M-10-6	ELEMENT SOLUTIONS ORD			230.000	5,322	23.140	5,322	2,542	0	74	0	1,139	0	1,139	0	10/10/2018	
28852N-10-9	ELLINGTON FINANCIAL ORD			45.000	572	12.710	572	817	4	84	0	15	0	15	0	10/15/2019	
29082K-10-5	EMBECTA ORD			35.000	663	18.930	663	683	0	26	0	(223)	0	(223)	0	12/30/2021	
29084Q-10-0	EMCOR GROUP ORD			30.000	6,463	215.430	6,463	2,140	0	21	0	2,020	0	2,020	0	10/10/2018	
29089Q-10-5	EMERGENT BIOSOLUTIONS ORD			35.000	84	2.400	84	2,161	0	0	0	(329)	0	(329)	0	10/10/2018	
291011-10-4	EMERSON ELECTRIC ORD			220.000	21,413	97.330	21,413	10,615	0	459	0	279	0	279	0	10/10/2018	
29109X-10-6	ASPEN TECHNOLOGY ORD			16.000	3,522	220.150	3,522	2,944	0	0	0	236	0	236	0	10/10/2018	
292218-10-4	EMPLOYERS HOLDINGS ORD			15.000	591	39.400	591	674	0	17	0	(56)	0	(56)	0	10/10/2018	
29261A-10-0	ENCOMPASS HEALTH ORD			40.000	2,669	66.720	2,669	2,401	6	24	0	276	0	276	0	10/10/2018	
292671-70-8	ENERGY FUELS ORD			35.000	252	7.190	252	114	0	0	0	34	0	34	0	12/15/2020	
29270J-10-0	ENERGY RECOVERY ORD			10.000	188	18.840	188	130	0	0	0	(17)	0	(17)	0	12/15/2020	
292765-10-4	ENERPAC TOOL GROUP CL A ORD			35.000	1,088	31.090	1,088	886	0	1	0	197	0	197	0	10/10/2018	
29332G-10-2	ENHABIT ORD			20.000	207	10.350	207	619	0	0	0	(56)	0	(56)	0	10/10/2018	
29355A-10-7	ENPHASE ENERGY ORD			75.000	9,911	132.140	9,911	1,367	0	0	0	(9,962)	0	(9,962)	0	06/28/2019	
29355X-10-7	ENPRO ORD			25.000	3,919	156.740	3,919	1,756	0	29	0	1,201	0	1,201	0	10/10/2018	
29357K-10-3	ENOVA INTERNATIONAL ORD			25.000	1,384	55.360	1,384	637	0	0	0	425	0	425	0	04/22/2019	
29358P-10-1	ENSIGN GROUP ORD			60.000	6,733	112.210	6,733	2,086	4	14	0	1,056	0	1,056	0	10/10/2018	
29362U-10-4	ENTEGRIS ORD			120.771	14,471	119.820	14,471	4,246	0	48	0	6,549	0	6,549	0	10/10/2018	
29364G-10-3	ENTERGY ORD			155.000	15,684	101.190	15,684	11,053	0	673	0	(1,753)	0	(1,753)	0	10/10/2018	
293712-10-5	ENTERPRISE FINANCIAL SERVICES ORD			30.000	1,340	44.650	1,340	1,273	0	30	0	(129)	0	(129)	0	04/22/2019	
29404K-10-6	ENVESTNET ORD			45.000	2,228	49.520	2,228	2,615	0	0	0	(548)	0	(548)	0	10/10/2018	
29414B-10-4	EPAM SYSTEMS ORD			35.000	10,407	297.340	10,407	4,275	0	0	0	(1,064)	0	(1,064)	0	10/10/2018	
29415F-10-4	ENVISTA HOLDINGS ORD			175.000	4,211	24.060	4,211	3,023	0	0	0	(1,682)	0	(1,682)	0	04/17/2020	
294268-10-7	EPLUS ORD			20.000	1,597	79.840	1,597	689	0	0	0	711	0	711	0	06/28/2019	
294429-10-5	EQUIFAX ORD			100.000	24,729	247.290	24,729	3,668	0	156	0	5,293	0	5,293	0	03/28/2007	
29444U-70-0	EQUINIX REIT ORD			64.996	52,347	805.390	52,347	27,196	0	942	0	9,773	0	9,773	0	12/21/2022	
29452E-10-1	EQUITABLE HOLDINGS ORD			370.000	12,321	33.300	12,321	7,632	0	318	0	1,702	0	1,702	0	07/15/2020	
294600-10-1	EQUITRANS MIDSTREAM ORD			294.000	2,993	10.180	2,993	2,885	0	176	0	1,023	0	1,023	0	07/15/2020	
294628-10-2	EQUITY COMMONWEALTH REIT ORD			70.000	1,344	19.200	1,344	1,772	0	298	0	(404)	0	(404)	0	12/21/2022	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			135.000	9,523	70.540	9,523	6,294	60	237	0	802	0	802	0	10/10/2018	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			210.000	12,844	61.160	12,844	7,094	139	549	0	454	0	454	0	03/28/2007	
29605J-10-6	ESAB ORD			35.997	3,118	86.620	3,118	715	2	8	0	1,429	0	1,429	0	10/10/2018	
296315-10-4	ESCO TECHNOLOGIES ORD			20.000	2,341	117.030	2,341	1,252	0	6	0	590	0	590	0	10/10/2018	
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUS ORD			125.000	3,195	25.560	3,195	2,245	36	139	0	261	0	261	0	07/15/2020	
29670G-10-2	ESSENTIAL UTILITIES ORD			220.000	8,217	37.350	8,217	8,261	0	261	0	(2,284)	0	(2,284)	0	10/10/2018	
297178-10-5	ESSEX PROPERTY REIT ORD			45.000	11,157	247.940	11,157	8,310	104	411	0	1,621	0	1,621	0	06/25/2014	
29786A-10-6	ETSY ORD			80.000	6,484	81.050	6,484	3,199	0	0	0	(3,098)	0	(3,098)	0	10/10/2018	
29788T-10-3	E2OPEN PARENT HOLDINGS, INC.			145.000	637	4.395	637	1,710	0	0	0	(214)	0	(214)	0	09/28/2021	
298736-10-9	EURONET WORLDWIDE ORD			40.000	4,060	101.490	4,060	4,432	0	0	0	284	0	284	0	10/10/2018	
29975E-10-9	EVENTBRITE CL A ORD			50.000	418	8.360	418	810	0	0	0	125	0	125	0	06/28/2019	
29977A-10-5	EVERCORE CL A ORD			25.000	4,276	171.050	4,276	2,275	0	75	0	1,549	0	1,549	0	10/10/2018	
29978A-10-4	EVERBRIDGE ORD			40.000	972	24.310	972	1,900	0	0	0	(211)	0	(211)	0	10/10/2018	
30034T-10-3	EVERI HOLDINGS ORD			90.000	1,014	11.270	1,014	1,073	0	0	0	(277)	0	(277)	0	06/28/2019	
30034W-10-6	EVERGY ORD			130.000	6,786	52.200	6,786	7,244	0	322	0	(1,395)	0	(1,395)	0	06/27/2018	
30040P-10-3	EVERTEC ORD			60.000	2,456	40.940	2,456	1,358	0	12	0	514	0	514	0	10/10/2018	
30040W-10-8	EVERSOURCE ENERGY ORD			260.000	16,047	61.720	16,047	9,883	0	702	0	(5,751)	0	(5,751)	0	11/20/2012	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
30048L-20-3	EVOFEM BIOSCIENCES ORD			1.067	0	0.015	0	79	0	0	0	0	0	0	0	05/14/2020	
30050B-10-1	EVOLENT HEALTH CL A ORD			70.000	2,312	33.030	2,312	1,503	0	0	0	347	0	347	0	06/25/2021	
30063P-10-5	EXACT SCIENCES ORD			108.003	7,990	73.980	7,990	7,275	0	0	0	2,643	0	2,643	0	10/10/2018	
30161N-10-1	EXELON ORD			635.000	22,797	35.900	22,797	17,748	0	914	0	(4,655)	0	(4,655)	0	12/30/2021	
30161Q-10-4	EXELIXIS ORD			235.000	5,638	23.990	5,638	3,814	0	0	0	1,868	0	1,868	0	10/10/2018	
30190A-10-4	F&G ANNUITIES AND LIFE ORD			5.337	246	46.000	246	102	0	4	0	139	0	139	0	12/01/2022	
302081-10-4	EXLSERVICE HOLDINGS ORD			125.000	3,856	30.850	3,856	1,564	0	0	0	(380)	0	(380)	0	10/10/2018	
30212P-30-3	EXPEDIA GROUP ORD			81.000	12,295	151.790	12,295	8,358	0	0	0	5,199	0	5,199	0	10/10/2018	
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD			65.000	8,268	127.200	8,268	4,443	0	90	0	1,513	0	1,513	0	10/10/2018	
30214U-10-2	EXPONENT ORD			55.000	4,842	88.040	4,842	2,703	0	57	0	(608)	0	(608)	0	10/10/2018	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			132.000	21,164	160.330	21,164	9,134	0	570	0	7,028	0	7,028	0	10/10/2018	
30226D-10-6	EXTREME NETWORKS ORD			90.000	1,588	17.640	1,588	699	0	0	0	(60)	0	(60)	0	04/22/2019	
30231G-10-2	EXXON MOBIL ORD			2,094.000	209,358	99.980	209,358	99,904	0	7,706	0	(21,610)	0	(21,610)	0	09/28/2021	
302491-30-3	FMC ORD			70.000	4,414	63.050	4,414	2,584	41	162	0	(4,323)	0	(4,323)	0	11/19/2015	
302492-10-3	FLYWIRE ORD			40.000	926	23.150	926	1,126	0	0	0	(200)	0	(200)	0	03/23/2023	
302520-10-1	FNB ORD			315.000	4,338	13.770	4,338	3,988	0	151	0	227	0	227	0	10/10/2018	
30257X-10-4	FB FINANCIAL ORD			24.000	956	39.850	956	583	0	14	0	89	0	89	0	07/15/2020	
302941-10-9	FTI CONSULTING ORD			20.000	3,983	199.150	3,983	1,383	0	0	0	807	0	807	0	10/10/2018	
30303M-10-2	META PLATFORMS CL A ORD			1,274.000	450,945	353.960	450,945	93,611	0	0	0	297,632	0	297,632	0	10/10/2018	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			15.000	7,156	477.050	7,156	3,234	0	57	0	1,138	0	1,138	0	10/10/2018	
303250-10-4	FAIR ISAAC ORD			25.000	29,100	1,164.010	29,100	5,206	0	0	0	14,136	0	14,136	0	10/10/2018	
31188V-10-0	FASTLY CL A ORD			30.000	534	17.800	534	1,819	0	0	0	288	0	288	0	06/25/2021	
31189P-10-2	FATE THERAPEUTICS ORD			54.000	202	3.740	202	960	0	0	0	(343)	0	(343)	0	03/19/2019	
311900-10-4	FASTENAL ORD			435.000	28,175	64.770	28,175	5,318	0	774	0	7,591	0	7,591	0	10/10/2018	
313148-30-6	FEDERAL AGRICULTUR MORTGAGE CL C ORD			5.000	956	191.220	956	363	0	22	0	393	0	393	0	06/28/2019	
313745-10-1	FEDERAL REIT ORD			35.000	3,607	103.050	3,607	4,002	38	152	0	70	0	70	0	03/27/2018	
313855-10-8	FEDERAL SIGNAL ORD			60.000	4,604	76.740	4,604	1,507	0	23	0	1,816	0	1,816	0	10/10/2018	
31428X-10-6	FEDEX ORD			160.000	40,475	252.970	40,475	10,830	202	771	0	12,763	0	12,763	0	09/30/2011	
315616-10-2	F5 ORD			35.000	6,264	178.980	6,264	4,473	0	0	0	1,241	0	1,241	0	01/30/2018	
31572Q-80-8	FIBROGEN ORD			60.000	53	0.886	53	1,093	0	0	0	(1,040)	0	(1,040)	0	03/23/2023	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			413.003	24,809	60.070	24,809	12,104	0	859	0	(3,213)	0	(3,213)	0	03/18/2014	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			78.000	3,980	51.020	3,980	2,823	0	143	0	1,045	0	1,045	0	10/10/2018	
316773-10-0	FIFTH THIRD BANCORP ORD			504.000	17,383	34.490	17,383	5,167	176	675	0	847	0	847	0	10/10/2018	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD			85.000	5,477	64.440	5,477	4,344	0	179	0	1,029	0	1,029	0	10/10/2018	
318672-70-6	FIRST BANCORP ORD			185.000	3,043	16.450	3,043	1,685	0	93	0	690	0	690	0	10/10/2018	
318910-10-6	FIRST BANCORP ORD			20.000	740	37.010	740	722	4	18	0	(117)	0	(117)	0	04/22/2019	
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD			8.000	11,352	1,418.970	11,352	4,747	0	31	0	5,285	0	5,285	0	10/10/2018	
320209-10-9	FIRST FINANCIAL BANCORP ORD			85.000	2,019	23.750	2,019	2,116	0	78	0	(41)	0	(41)	0	06/25/2021	
32020R-10-9	FIRST FINANCIAL BANKSHARES ORD			140.000	4,242	30.300	4,242	4,145	25	98	0	(574)	0	(574)	0	10/10/2018	
32026V-10-4	FIRST FOUNDATION ORD			15.000	145	9.680	145	222	0	2	0	(70)	0	(70)	0	10/15/2019	
320517-10-5	FIRST HORIZON ORD			370.000	5,239	14.160	5,239	5,044	0	0	0	195	0	195	0	12/21/2023	
32051X-10-8	FIRST HAWAIIAN ORD			105.000	2,400	22.860	2,400	2,759	0	109	0	(334)	0	(334)	0	10/10/2018	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST ORD			140.000	7,374	52.670	7,374	4,346	45	176	0	617	0	617	0	10/10/2018	
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM ORD			60.000	1,845	30.750	1,845	2,162	0	96	0	(136)	0	(136)	0	03/23/2023	
336433-10-7	FIRST SOLAR ORD			70.000	12,060	172.280	12,060	3,246	0	0	0	1,574	0	1,574	0	10/10/2018	
336901-10-3	1ST SOURCE ORD			15.000	824	54.950	824	525	0	20	0	28	0	28	0	07/15/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
337738-10-8	FISERV ORD			341.000	45,298	132.840	45,298	4,574	0	0	0	10,834	0	10,834	0	10/10/2018	
337932-10-7	FIRSTENERGY ORD			205.000	7,515	36.660	7,515	5,986	0	324	0	(1,082)	0	(1,082)	0	05/31/2017	
33813J-10-6	FISKER CL A ORD			140.000	245	1.750	245	2,702	0	0	0	(773)	0	(773)	0	06/25/2021	
33829M-10-1	FIVE BELOW ORD			20.000	4,263	213.160	4,263	2,301	0	0	0	726	0	726	0	10/10/2018	
338307-10-1	FIVE9 ORD			50.000	3,935	78.690	3,935	1,874	0	0	0	542	0	542	0	10/10/2018	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			20.000	5,652	282.610	5,652	4,106	0	0	0	1,979	0	1,979	0	10/10/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			60.000	6,694	111.560	6,694	1,660	0	0	0	2,516	0	2,516	0	10/10/2018	
343412-10-2	FLUOR ORD			125.000	4,896	39.170	4,896	2,563	0	0	0	564	0	564	0	03/24/2021	
343498-10-1	FLOWERS FOODS ORD			195.000	4,389	22.510	4,389	3,783	0	177	0	(1,215)	0	(1,215)	0	10/10/2018	
34354P-10-5	FLOWSERVE ORD			125.000	5,153	41.220	5,153	3,675	25	100	0	1,318	0	1,318	0	08/26/2009	
344849-10-4	FOOT LOCKER ORD			70.000	2,181	31.150	2,181	2,759	0	112	0	(465)	0	(465)	0	11/27/2017	
345370-86-0	FORD MOTOR ORD			1,743.000	21,247	12.190	21,247	4,166	0	2,179	0	976	0	976	0	04/17/2009	
346375-10-8	FORMFACTOR ORD			77.000	3,212	41.710	3,212	1,221	0	0	0	1,500	0	1,500	0	03/19/2019	
34959E-10-9	FORTINET ORD			325.000	19,022	58.530	19,022	5,173	0	0	0	3,133	0	3,133	0	10/10/2018	
34959J-10-8	FORTIVE ORD			177.000	13,033	73.630	13,033	1,954	0	51	0	1,660	0	1,660	0	04/17/2009	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD			105.000	7,995	76.140	7,995	4,500	0	97	0	1,998	0	1,998	0	10/10/2018	
34965K-10-7	FORTREA HOLDINGS ORD			70.000	2,443	34.900	2,443	786	0	0	0	1,657	0	1,657	0	09/30/2011	
349853-10-1	FORWARD AIR ORD			30.000	1,886	62.870	1,886	1,944	0	29	0	(1,261)	0	(1,261)	0	10/10/2018	
35086T-10-9	FOUR CORNERS PROPERTY ORD			55.997	1,417	25.300	1,417	1,416	19	76	0	(35)	0	(35)	0	10/10/2018	
35137L-20-4	FOX CL B ORD			8.000	221	27.650	221	316	0	4	0	(6)	0	(6)	0	03/19/2019	
35138V-10-2	FOX FACTORY HOLDING ORD			25.000	1,687	67.480	1,687	1,502	0	0	0	(594)	0	(594)	0	10/10/2018	
353514-10-2	FRANKLIN ELECTRIC ORD			50.000	4,833	96.650	4,833	2,226	0	45	0	845	0	845	0	10/10/2018	
354613-10-1	FRANKLIN RESOURCES ORD			60.000	1,787	29.790	1,787	1,776	0	72	0	205	0	205	0	10/10/2018	
35671D-85-7	FREEPORT MCMORAN ORD			850.000	36,185	42.570	36,185	8,381	0	510	0	3,885	0	3,885	0	10/10/2018	
358039-10-5	FRESHPET ORD			30.000	2,603	86.760	2,603	1,259	0	0	0	1,020	0	1,020	0	03/19/2019	
358054-10-4	FRESHWORKS CL A ORD			110.000	2,584	23.490	2,584	1,920	0	0	0	664	0	664	0	07/12/2023	
35905A-10-9	FRONTDOOR ORD			5.000	176	35.220	176	221	0	0	0	72	0	72	0	10/10/2018	
35909D-10-9	FRONTIER COMMUNICATIONS PARENT ORD			165.000	4,181	25.340	4,181	2,934	0	0	0	1,247	0	1,247	0	07/12/2023	
35952H-60-1	FUELCELL ENERGY ORD			285.000	456	1.600	456	846	0	0	0	(336)	0	(336)	0	07/15/2020	
35953D-10-4	FUBOTV ORD			60.000	191	3.180	191	2,055	0	0	0	86	0	86	0	06/25/2021	
359694-10-6	HB FULLER ORD			60.000	4,885	81.410	4,885	2,835	0	48	0	587	0	587	0	10/10/2018	
360271-10-0	FULTON FINANCIAL ORD			155.000	2,551	16.460	2,551	2,635	26	96	0	(57)	0	(57)	0	10/10/2018	
361ESC-04-9	ESC GCI LIBERTY INC SR			130.000	130	1.000	130	0	0	0	0	130	0	130	0	05/22/2023	
36251C-10-3	GMS ORD			45.000	3,709	82.430	3,709	959	0	0	0	1,468	0	1,468	0	08/14/2019	
36262G-10-1	GXO LOGISTICS ORD			65.000	3,975	61.160	3,975	2,779	0	0	0	1,201	0	1,201	0	10/10/2018	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD			145.665	11,263	77.320	11,263	6,861	0	13	0	4,402	0	4,402	0	05/12/2022	
363576-10-9	ARTHUR J GALLAGHER ORD			90.000	20,239	224.880	20,239	6,596	0	198	0	3,271	0	3,271	0	10/10/2018	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD			83.000	4,096	49.350	4,096	2,867	0	261	0	(198)	0	(198)	0	10/10/2018	
36467W-10-9	GAMESTOP CL A ORD			160.000	2,805	17.530	2,805	594	0	0	0	(149)	0	(149)	0	10/10/2018	
36472T-10-9	GANNETT CO ORD			144.998	334	2.300	334	1,129	0	0	0	39	0	39	0	06/28/2019	
364760-10-8	GAP ORD			130.000	2,718	20.910	2,718	2,276	0	78	0	1,252	0	1,252	0	03/28/2007	
366651-10-7	GARTNER ORD			35.000	15,789	451.110	15,789	4,594	0	0	0	4,024	0	4,024	0	10/10/2018	
368736-10-4	GENERAC HOLDINGS ORD			35.000	4,523	129.240	4,523	1,997	0	0	0	1,000	0	1,000	0	10/10/2018	
369550-10-8	GENERAL DYNAMICS ORD			135.000	35,055	259.670	35,055	7,682	0	705	0	1,561	0	1,561	0	09/30/2011	
369604-30-1	GENERAL ELECTRIC ORD			436.995	55,774	127.630	55,774	24,373	35	105	0	31,401	0	31,401	0	05/12/2022	
370334-10-4	GENERAL MILLS ORD			335.000	21,822	65.140	21,822	12,029	0	757	0	(6,268)	0	(6,268)	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
37045V-10-0	GENERAL MOTORS ORD			665.000	23,887	35.920	23,887	19,401	0	239	0	1,516	0	1,516	0	10/10/2018	
371532-10-2	GENESCO ORD			15.000	528	35.210	528	634	0	0	0	(162)	0	(162)	0	06/28/2019	
371901-10-9	GENTEX ORD			190.000	6,205	32.660	6,205	3,713	0	91	0	1,024	0	1,024	0	10/10/2018	
372460-10-5	GENUINE PARTS ORD			140.000	19,390	138.500	19,390	5,314	133	524	0	(4,901)	0	(4,901)	0	12/21/2007	
37247D-10-6	GENWORTH FINANCIAL CL A ORD			365.000	2,438	6.680	2,438	1,497	0	0	0	507	0	507	0	10/10/2018	
374163-10-3	GERON ORD			250.000	528	2.110	528	517	0	0	0	(78)	0	(78)	0	07/15/2020	
374297-10-9	GETTY REALTY REIT ORD			20.000	584	29.220	584	615	9	34	0	(93)	0	(93)	0	06/28/2019	
374396-40-6	GEVO ORD			175.000	203	1.160	203	1,426	0	0	0	(130)	0	(130)	0	06/25/2021	
374689-10-7	GIBRALTAR INDUSTRIES ORD			25.000	1,975	78.980	1,975	1,032	0	0	0	828	0	828	0	10/10/2018	
375558-10-3	GILEAD SCIENCES ORD			676.000	54,763	81.010	54,763	11,468	0	2,028	0	(3,272)	0	(3,272)	0	06/25/2021	
37611X-10-0	GINKGO BIOWORKS HOLD CL A ORD			530.000	896	1.690	896	1,687	0	0	0	0	0	0	0	08/10/2022	
37637K-10-8	GITLAB CL A ORD			59.000	3,715	62.960	3,715	2,735	0	0	0	979	0	979	0	10/18/2023	
377322-10-2	GLAUKOS ORD			30.000	2,385	79.490	2,385	1,720	0	0	0	1,074	0	1,074	0	10/10/2018	
379378-20-1	GLOBAL NET LEASE ORD			103.400	1,029	9.950	1,029	1,991	0	144	0	(320)	0	(320)	0	06/28/2019	
37940X-10-2	GLOBAL PAYMENTS ORD			158.000	20,066	127.000	20,066	7,699	0	158	0	4,373	0	4,373	0	10/10/2018	
37954A-20-4	GLOBAL MEDICAL REIT ORD			55.000	611	11.100	611	614	12	46	0	89	0	89	0	04/17/2020	
379577-20-8	GLOBUS MEDICAL CL A ORD			80.000	4,263	53.290	4,263	4,055	0	0	0	(1,678)	0	(1,678)	0	10/10/2018	
380237-10-7	GODADDY CL A ORD			110.000	11,678	106.160	11,678	8,857	0	0	0	3,447	0	3,447	0	12/30/2021	
38141G-10-4	GOLDMAN SACHS GROUP ORD			180.000	69,439	385.770	69,439	23,259	0	1,890	0	7,630	0	7,630	0	12/18/2018	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			153.000	2,191	14.320	2,191	2,529	0	0	0	638	0	638	0	03/24/2021	
38267D-10-9	GOOSEHEAD INSURANCE CL A ORD			14.000	1,061	75.800	1,061	1,021	0	0	0	40	0	40	0	10/18/2023	
38268T-10-3	GOPRO CL A ORD			65.000	226	3.470	226	355	0	0	0	(98)	0	(98)	0	06/28/2019	
38341P-10-2	GOSSAMER BIO ORD			60.000	55	0.912	55	957	0	0	0	(75)	0	(75)	0	12/16/2019	
384109-10-4	GRACO ORD			130.000	11,279	86.760	11,279	5,288	0	122	0	2,535	0	2,535	0	10/10/2018	
384802-10-4	WW GRAINGER ORD			15.000	12,430	828.690	12,430	1,333	0	110	0	4,087	0	4,087	0	07/24/2009	
387328-10-7	GRANITE CONSTRUCTION ORD			25.000	1,272	50.860	1,272	899	3	13	0	395	0	395	0	12/21/2022	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			155.000	3,821	24.650	3,821	1,973	16	62	0	372	0	372	0	10/10/2018	
389375-10-6	GRAY TELEVISION ORD			50.000	448	8.960	448	841	0	16	0	(112)	0	(112)	0	10/10/2018	
390607-10-9	GREAT LAKES DREDGE AND DOCK ORD			5.000	38	7.680	38	55	0	0	0	9	0	9	0	06/28/2019	
393222-10-4	GREEN PLAINS ORD			50.000	1,261	25.220	1,261	561	0	0	0	(264)	0	(264)	0	10/15/2019	
398433-10-2	GRIFFON ORD			45.000	2,743	60.950	2,743	811	0	113	0	1,132	0	1,132	0	08/14/2019	
39874R-10-1	GROCERY OUTLET HOLDING ORD			55.000	1,483	26.960	1,483	1,645	0	0	0	(123)	0	(123)	0	12/21/2022	
398905-10-9	GROUP 1 AUTOMOTIVE ORD			15.000	4,571	304.740	4,571	1,228	0	27	0	1,866	0	1,866	0	06/28/2019	
40131M-10-9	GUARDANT HEALTH ORD			50.000	1,353	27.050	1,353	4,184	0	0	0	(8)	0	(8)	0	07/15/2020	
401617-10-5	GUESS ORD			10.000	231	23.060	231	206	0	11	0	24	0	24	0	10/10/2018	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			65.000	7,088	109.040	7,088	5,818	0	0	0	3,021	0	3,021	0	10/10/2018	
404030-10-8	H AND E EQUIPMENT SERVICES ORD			25.000	1,308	52.320	1,308	736	0	28	0	173	0	173	0	04/22/2019	
40412C-10-1	HCA HEALTHCARE ORD			120.000	32,482	270.680	32,482	11,036	0	288	0	3,686	0	3,686	0	04/17/2020	
40434L-10-5	HP ORD			690.000	20,762	30.090	20,762	6,457	190	725	0	2,222	0	2,222	0	09/18/2013	
405024-10-0	HAEMONETICS ORD			25.000	2,138	85.510	2,138	1,649	0	0	0	172	0	172	0	06/25/2021	
405217-10-0	HAIN CELESTIAL GROUP ORD			100.000	1,095	10.950	1,095	2,573	0	0	0	(523)	0	(523)	0	10/10/2018	
406216-10-1	HALLIBURTON ORD			485.000	17,533	36.150	17,533	10,673	0	310	0	(1,552)	0	(1,552)	0	09/28/2021	
40637H-10-9	HALOZYME THERAPEUTICS ORD			105.000	3,881	36.960	3,881	1,797	0	0	0	(2,094)	0	(2,094)	0	10/10/2018	
407497-10-6	HAMILTON LANE CL A ORD			20.000	2,269	113.440	2,269	1,348	9	26	0	991	0	991	0	12/21/2022	
410345-10-2	HANESBRANDS ORD			232.000	1,035	4.460	1,035	1,024	0	0	0	11	0	11	0	10/18/2023	
410495-20-4	HANMI FINANCIAL ORD			30.000	582	19.400	582	668	0	30	0	(161)	0	(161)	0	06/28/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD			78.000	2,151	27.580	2,151	1,916	31	122	0	(109)	0	(109)	0	03/19/2019	
41165Y-10-0	HARBORONE BANCORP ORD			5.000	60	11.980	60	41	0	1	0	(10)	0	(10)	0	07/15/2020	
413160-10-2	HARMONIC ORD			20.000	261	13.040	261	111	0	0	0	(1)	0	(1)	0	06/28/2019	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			243.000	19,532	80.380	19,532	5,950	114	413	0	1,106	0	1,106	0	09/14/2016	
418100-10-3	HASHICORP CL A ORD			64.000	1,513	23.640	1,513	1,354	0	0	0	159	0	159	0	10/18/2023	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD			115.000	1,632	14.190	1,632	4,129	0	124	0	(3,181)	0	(3,181)	0	10/10/2018	
42225T-10-7	HEALTH CATALYST ORD			45.000	417	9.260	417	1,637	0	0	0	(62)	0	(62)	0	07/15/2020	
42226A-10-7	HEALTHEQUITY ORD			55.000	3,647	66.300	3,647	2,992	0	0	0	256	0	256	0	05/12/2022	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD			250.000	4,308	17.230	4,308	6,892	0	310	0	(510)	0	(510)	0	10/10/2018	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			305.000	6,039	19.800	6,039	7,100	0	366	0	(1,607)	0	(1,607)	0	10/10/2018	
422704-10-6	HECLA MINING ORD			560.000	2,694	4.810	2,694	1,568	0	14	0	(420)	0	(420)	0	10/10/2018	
422806-10-9	HEICO ORD			25.000	4,472	178.870	4,472	2,085	0	5	0	631	0	631	0	10/10/2018	
422806-20-8	HEICO CL A ORD			60.000	8,546	142.440	8,546	4,011	0	12	0	1,355	0	1,355	0	10/10/2018	
42328H-10-9	HELIOS TECHNOLOGIES ORD			30.000	1,361	45.350	1,361	1,423	0	11	0	(273)	0	(273)	0	10/10/2018	
423452-10-1	HELMERICH AND PAYNE ORD			75.000	2,717	36.220	2,717	3,076	0	141	0	(1,001)	0	(1,001)	0	07/23/2010	
426927-10-9	HERITAGE COMMERCE ORD			50.000	496	9.920	496	612	0	26	0	(154)	0	(154)	0	06/28/2019	
42704L-10-4	HERC HOLDINGS ORD			25.000	3,722	148.890	3,722	1,145	0	63	0	433	0	433	0	06/28/2019	
427866-10-8	HERSHEY FOODS ORD			105.000	19,576	186.440	19,576	3,648	0	468	0	(4,739)	0	(4,739)	0	03/28/2007	
42809H-10-7	HESS ORD			150.000	21,624	144.160	21,624	6,011	0	263	0	351	0	351	0	11/27/2017	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			925.000	15,707	16.980	15,707	5,784	120	444	0	944	0	944	0	09/18/2013	
428567-10-1	HIBBETT ORD			5.000	360	72.020	360	113	0	5	0	19	0	19	0	10/15/2019	
431284-10-8	HIGHWOODS PROP			70.000	1,607	22.960	1,607	1,418	0	105	0	189	0	189	0	03/23/2023	
431571-10-8	HILLENBRAND ORD			17.000	813	47.850	813	604	0	15	0	88	0	88	0	10/10/2018	
432748-10-1	HILLTOP HOLDINGS ORD			65.000	2,289	35.210	2,289	1,300	0	42	0	338	0	338	0	10/10/2018	
43283X-10-5	HILTON GRAND VACATIONS ORD			95.000	3,817	40.180	3,817	2,792	0	0	0	156	0	156	0	10/10/2018	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			130.000	23,672	182.090	23,672	9,543	0	78	0	7,245	0	7,245	0	10/10/2018	
436440-10-1	HOLOGIC ORD			170.000	12,147	71.450	12,147	6,593	0	0	0	(571)	0	(571)	0	10/10/2018	
437076-10-2	HOME DEPOT ORD			565.000	195,801	346.550	195,801	16,425	0	4,723	0	17,340	0	17,340	0	03/19/2019	
43785V-10-2	HOMESTREET ORD			10.000	103	10.300	103	296	0	7	0	(173)	0	(173)	0	06/28/2019	
438516-10-6	HONEYWELL INTERNATIONAL ORD			448.000	93,950	209.710	93,950	14,702	0	1,868	0	(2,056)	0	(2,056)	0	12/08/2016	
43940T-10-9	HOPE BANCORP ORD			90.000	1,087	12.080	1,087	1,454	0	50	0	(66)	0	(66)	0	10/10/2018	
440327-10-4	HORACE MANN EDUCATORS ORD			35.000	1,145	32.700	1,145	1,488	0	46	0	(163)	0	(163)	0	10/10/2018	
440452-10-0	HORMEL FOODS ORD			185.000	5,940	32.110	5,940	8,409	0	204	0	(2,486)	0	(2,486)	0	12/21/2022	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			108.000	2,103	19.470	2,103	1,616	49	83	0	369	0	369	0	10/28/2016	
441593-10-0	HOULIHAN LOK CL A ORD			50.000	5,996	119.910	5,996	2,158	0	109	0	1,638	0	1,638	0	10/10/2018	
443201-10-8	HOWMET AEROSPACE ORD			320.997	17,372	54.120	17,372	5,207	0	55	0	4,722	0	4,722	0	10/10/2018	
443510-60-7	HUBBELL ORD			45.000	14,802	328.930	14,802	5,553	0	206	0	4,241	0	4,241	0	10/10/2018	
443573-10-0	HUBSPOT ORD			30.000	17,416	580.540	17,416	3,799	0	0	0	8,742	0	8,742	0	10/10/2018	
444859-10-2	HUMANA ORD			85.000	38,914	457.810	38,914	3,169	75	293	0	(4,622)	0	(4,622)	0	03/28/2007	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			25.000	4,994	199.740	4,994	2,849	0	42	0	635	0	635	0	10/10/2018	
446150-10-4	HUNTINGTON BANCSHARES ORD			933.000	11,868	12.720	11,868	13,066	145	578	0	(1,288)	0	(1,288)	0	08/10/2022	
447011-10-7	HUNTSMAN ORD			20.000	503	25.130	503	475	0	19	0	(47)	0	(47)	0	10/10/2018	
447462-10-2	HURON CONSULTING GROUP ORD			10.000	1,028	102.800	1,028	462	0	0	0	302	0	302	0	04/22/2019	
448579-10-2	HYATT HOTELS CL A ORD			30.000	3,912	130.410	3,912	2,124	0	14	0	1,199	0	1,199	0	10/10/2018	
44891N-20-8	IAC ORD			60.000	3,143	52.380	3,143	2,677	0	0	0	479	0	479	0	10/10/2018	
449109-10-7	HYLIION HOLDINGS CL A ORD			105.000	85	0.814	85	1,311	0	0	0	(160)	0	(160)	0	06/25/2021	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
449172-10-5	HYSTER YALE MATERIAL HANDLG CL A ORD			10.000	622	62.190	622	553	0	13	0	369	0	369	0	06/28/2019	
44980X-10-9	IPG PHOTONICS ORD			30.000	3,256	108.540	3,256	3,953	0	0	0	416	0	416	0	10/10/2018	
450056-10-6	IRHYTHM TECHNOLOGIES ORD			25.000	2,676	107.040	2,676	2,030	0	0	0	334	0	334	0	10/10/2018	
45031U-10-1	SAFEHOLD ORD			0.000	0	7.630	0	0	44	0	0	0	0	0	0	06/28/2019	
45073V-10-8	ITT ORD			90.000	10,739	119.320	10,739	4,796	0	104	0	3,440	0	3,440	0	10/10/2018	
451107-10-6	IDACORP ORD			30.000	2,950	98.320	2,950	3,247	0	96	0	(286)	0	(286)	0	12/21/2022	
45168D-10-4	IDEXX LABORATORIES ORD			50.000	27,753	555.050	27,753	9,526	0	0	0	7,355	0	7,355	0	10/10/2018	
45174J-50-9	IHEARTMEDIA CL A ORD			85.000	227	2.670	227	626	0	0	0	(294)	0	(294)	0	07/15/2020	
452308-10-9	ILLINOIS TOOL ORD			195.000	51,078	261.940	51,078	9,166	273	1,039	0	8,120	0	8,120	0	11/06/2006	
452327-10-9	ILLUMINA ORD			105.000	14,620	139.240	14,620	18,722	0	0	0	(6,611)	0	(6,611)	0	08/10/2022	
45245E-10-9	IMAX ORD			15.000	225	15.020	225	360	0	0	0	5	0	5	0	10/10/2018	
45253H-10-1	IMMUNOGEN ORD			195.000	5,782	29.650	5,782	553	0	0	0	4,815	0	4,815	0	08/14/2019	
45256X-10-3	IMMUNITYBIO ORD			35.000	176	5.020	176	485	0	0	0	(2)	0	(2)	0	07/15/2020	
45258J-10-2	IMMUNOVANT ORD			30.000	1,264	42.130	1,264	736	0	0	0	731	0	731	0	07/15/2020	
453204-10-9	IMPINJ ORD			15.000	1,350	90.030	1,350	445	0	0	0	(287)	0	(287)	0	07/15/2020	
45332Y-10-9	INARI MEDICAL ORD			30.000	1,948	64.920	1,948	2,484	0	0	0	41	0	41	0	08/10/2022	
45337C-10-2	INCYTE ORD			105.000	6,593	62.790	6,593	6,675	0	0	0	(1,841)	0	(1,841)	0	10/10/2018	
45378A-10-6	INDEPENDENCE REALTY ORD			80.000	1,224	15.300	1,224	807	13	48	0	(124)	0	(124)	0	04/22/2019	
453836-10-8	INDEPENDENT BANK ORD			16.000	1,053	65.810	1,053	1,041	9	35	0	(298)	0	(298)	0	06/28/2019	
45384B-10-6	INDEPENDENT BANK GROUP ORD			40.000	2,035	50.880	2,035	2,160	0	61	0	(368)	0	(368)	0	07/15/2020	
45667G-10-3	INFINERA ORD			190.000	903	4.750	903	898	0	0	0	(378)	0	(378)	0	04/22/2019	
45687V-10-6	INGERSOLL RAND ORD			294.000	22,738	77.340	22,738	5,542	0	24	0	7,376	0	7,376	0	10/10/2018	
45688C-10-7	INGEVITY ORD			1.000	47	47.220	47	27	0	0	0	(23)	0	(23)	0	12/23/2015	
457030-10-4	INGLES MARKETS CL A ORD			15.000	1,296	86.370	1,296	509	0	10	0	(151)	0	(151)	0	08/14/2019	
45765U-10-3	INSIGHT ENTERPRISES ORD			40.000	7,088	177.190	7,088	1,917	0	0	0	3,077	0	3,077	0	10/10/2018	
457669-30-7	INSMED ORD			100.000	3,099	30.990	3,099	1,573	0	0	0	1,101	0	1,101	0	10/10/2018	
45768S-10-5	INNOSPEC ORD			20.000	2,465	123.240	2,465	1,390	0	28	0	408	0	408	0	10/10/2018	
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD			15.000	3,051	203.430	3,051	1,149	0	0	0	(727)	0	(727)	0	04/17/2020	
45773H-20-1	INOVIO PHARMACEUTICALS ORD			115.000	59	0.510	59	951	0	0	0	(121)	0	(121)	0	04/17/2020	
45780R-10-1	INSTALLED BUILDING PRODUCTS ORD			15.000	2,742	182.820	2,742	888	5	33	0	1,458	0	1,458	0	06/28/2019	
45781M-10-1	INNOVIVA ORD			30.000	481	16.040	481	430	0	0	0	84	0	84	0	07/15/2020	
45781V-10-1	INNOVATIVE INDUSTRIAL PPTY ORD			20.000	2,016	100.820	2,016	1,607	36	144	0	(11)	0	(11)	0	04/22/2019	
45782B-10-4	INSEEGO ORD			65.000	14	0.220	14	754	0	0	0	(40)	0	(40)	0	04/17/2020	
45784P-10-1	INSULET ORD			45.000	9,764	216.980	9,764	3,946	0	0	0	(3,483)	0	(3,483)	0	10/10/2018	
458140-10-0	INTEL ORD			2,765.000	138,941	50.250	138,941	52,029	0	1,754	0	62,119	0	62,119	0	07/12/2023	
45826H-10-9	INTEGER HOLDINGS ORD			30.000	2,972	99.080	2,972	2,216	0	0	0	919	0	919	0	10/10/2018	
45826J-10-5	INTELLIA THERAPEUTICS ORD			55.000	1,677	30.490	1,677	931	0	0	0	(242)	0	(242)	0	12/16/2019	
458334-10-9	INTER PARFUMS ORD			15.000	2,160	144.010	2,160	699	9	28	0	712	0	712	0	07/15/2020	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			265.000	34,034	128.430	34,034	6,099	0	445	0	6,848	0	6,848	0	10/10/2018	
459044-10-3	INTERNATIONAL BANCSHARES ORD			45.000	2,444	54.320	2,444	1,925	0	57	0	385	0	385	0	10/10/2018	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			395.000	64,602	163.550	64,602	36,821	0	2,619	0	8,951	0	8,951	0	10/10/2018	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			173.000	14,008	80.970	14,008	15,954	140	354	0	(2,176)	0	(2,176)	0	07/12/2023	
460146-10-3	INTERNATIONAL PAPER ORD			265.000	9,580	36.150	9,580	5,363	0	490	0	403	0	403	0	09/19/2012	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			365.000	11,914	32.640	11,914	1,445	0	453	0	(245)	0	(245)	0	03/28/2007	
46116X-10-1	INTRA CELLULAR THERAPIES ORD			60.000	4,297	71.620	4,297	772	0	0	0	1,122	0	1,122	0	12/16/2019	
461202-10-3	INTUIT ORD			175.000	109,380	625.030	109,380	25,255	0	567	0	41,267	0	41,267	0	05/12/2022	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46120E-60-2	INTUITIVE SURGICAL ORD			235.000	79,280	337.360	79,280	23,498	0	0	0	16,922	0	16,922	0	05/12/2022	
46124J-20-1	INVENTRUST PROPERTIES ORD			40.000	1,014	25.340	1,014	936	9	34	0	67	0	67	0	12/21/2022	
46131B-70-4	INVESCO MORTGAGE CAPITAL REIT ORD			1.000	9	8.860	9	45	0	2	0	(4)	0	(4)	0	06/09/2020	
46185L-10-3	INVITAE ORD			93.000	58	0.627	58	2,292	0	0	0	(115)	0	(115)	0	03/19/2019	
46187W-10-7	INVITATION HOMES ORD			360.000	12,280	34.110	12,280	7,913	101	374	0	1,609	0	1,609	0	10/10/2018	
462222-10-0	IONIS PHARMACEUTICALS ORD			95.000	4,806	50.590	4,806	4,187	0	0	0	1,218	0	1,218	0	10/10/2018	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD			138.000	1,122	8.130	1,122	1,417	0	0	0	240	0	240	0	03/19/2019	
46266C-10-5	IQVIA HOLDINGS ORD			90.000	20,824	231.380	20,824	9,522	0	0	0	2,384	0	2,384	0	10/10/2018	
46269C-10-2	IRIDIUM COMMUNICATIONS ORD			125.000	5,145	41.160	5,145	2,557	0	65	0	(1,280)	0	(1,280)	0	07/15/2020	
46284V-10-1	IRON MOUNTAIN ORD			158.000	11,057	69.980	11,057	4,090	103	396	0	3,181	0	3,181	0	03/27/2018	
46333X-10-8	IRONWOOD PHARMA CL A ORD			90.000	1,030	11.440	1,030	1,103	0	0	0	(86)	0	(86)	0	12/21/2022	
46571Y-10-7	I3 VERTICALS CL A ORD			20.000	423	21.170	423	568	0	0	0	(63)	0	(63)	0	12/16/2019	
465741-10-6	ITRON ORD			40.000	3,020	75.510	3,020	2,190	0	0	0	994	0	994	0	10/10/2018	
466032-10-9	J AND J SNACK FOODS ORD			10.000	1,671	167.140	1,671	1,276	7	28	0	174	0	174	0	07/15/2020	
46625H-10-0	JPMORGAN CHASE ORD			1,684.000	286,448	170.100	286,448	44,788	0	6,820	0	60,624	0	60,624	0	05/16/2012	
466313-10-3	JABIL ORD			125.000	15,925	127.400	15,925	2,978	0	40	0	7,400	0	7,400	0	10/10/2018	
466367-10-9	JACK IN THE BOX ORD			15.000	1,224	81.630	1,224	1,243	0	26	0	201	0	201	0	10/10/2018	
46982L-10-8	JACOBS SOLUTIONS ORD			75.000	9,735	129.800	9,735	2,927	0	78	0	730	0	730	0	10/19/2015	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD			195.000	7,880	40.410	7,880	3,531	0	234	0	4,349	0	4,349	0	09/20/2016	
47580P-10-3	JELD WEN HOLDING ORD			80.000	1,510	18.880	1,510	1,806	0	0	0	738	0	738	0	10/10/2018	
477143-10-1	JETBLUE AIRWAYS ORD			310.000	1,721	5.550	1,721	5,158	0	0	0	(288)	0	(288)	0	10/10/2018	
477839-10-4	JOHN BEAN TECHNOLOGIES ORD			15.000	1,492	99.450	1,492	1,343	2	6	0	122	0	122	0	07/15/2020	
478160-10-4	JOHNSON & JOHNSON ORD			1,129.000	176,959	156.740	176,959	62,561	0	5,306	0	(22,478)	0	(22,478)	0	07/23/2010	
48020Q-10-7	JONES LANG LASALLE ORD			12.005	2,267	188.870	2,267	1,602	0	0	0	354	0	354	0	10/10/2018	
48123V-10-2	ZIFF DAVIS ORD			40.000	2,688	67.190	2,688	2,508	0	0	0	(476)	0	(476)	0	10/10/2018	
48203R-10-4	JUNIPER NETWORKS ORD			190.000	5,601	29.480	5,601	3,730	0	167	0	(471)	0	(471)	0	03/28/2007	
48242W-10-6	KBR ORD			140.000	7,757	55.410	7,757	2,884	19	74	0	365	0	365	0	10/10/2018	
482480-10-0	KLA ORD			85.000	49,411	581.300	49,411	4,011	0	455	0	17,363	0	17,363	0	08/26/2015	
48251W-10-4	KKR AND CO ORD			445.000	36,868	82.850	36,868	26,083	0	159	0	9,129	0	9,129	0	12/21/2023	
483007-70-4	KAISER ALUMINUM ORD			5.000	356	71.190	356	514	0	15	0	(24)	0	(24)	0	10/10/2018	
48576A-10-0	KARUNA THERAPEUTICS ORD			20.000	6,330	316.510	6,330	5,186	0	0	0	2,400	0	2,400	0	08/10/2022	
48576U-10-6	KARYOPHARM THERAPEUTICS ORD			75.000	65	0.865	65	644	0	0	0	(190)	0	(190)	0	08/14/2019	
48666K-10-9	KB HOME ORD			75.000	4,685	62.460	4,685	1,622	0	53	0	2,296	0	2,296	0	10/10/2018	
48716P-10-8	KEARNY FINANCIAL ORD			30.000	269	8.970	269	413	0	13	0	(35)	0	(35)	0	10/10/2018	
487836-10-8	KELLANOVA ORD			25.000	1,398	55.910	1,398	1,221	0	14	0	177	0	177	0	07/24/2007	
488401-10-0	KEMPER ORD			45.000	2,190	48.670	2,190	2,365	0	42	0	(175)	0	(175)	0	03/23/2023	
489398-10-7	KENNEDY WILSON HOLDINGS ORD			105.000	1,300	12.380	1,300	2,050	25	101	0	(352)	0	(352)	0	10/10/2018	
49177J-10-2	KENVUE ORD			923.000	19,872	21.530	19,872	7,241	0	381	0	12,400	0	12,400	0	12/18/2018	
49271V-10-0	KEURIG DR PEPPER ORD			455.000	15,161	33.320	15,161	13,813	0	371	0	(1,065)	0	(1,065)	0	05/12/2022	
493267-10-8	KEYCORP ORD			1,005.000	14,472	14.400	14,472	9,733	0	824	0	(3,035)	0	(3,035)	0	07/15/2020	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			80.000	12,727	159.090	12,727	4,912	0	0	0	(958)	0	(958)	0	10/10/2018	
49427F-10-8	KILROY REALTY REIT ORD			45.000	1,793	39.840	1,793	2,619	24	97	0	53	0	53	0	07/15/2020	
494368-10-3	KIMBERLY CLARK ORD			221.000	26,854	121.510	26,854	14,184	261	1,039	0	(3,147)	0	(3,147)	0	05/20/2011	
49446R-10-9	KIMCO REALTY REIT ORD			487.000	10,378	21.310	10,378	7,224	0	497	0	63	0	63	0	10/10/2018	
49456B-10-1	KINDER MORGAN CL P ORD			960.000	16,934	17.640	16,934	13,586	0	1,080	0	(422)	0	(422)	0	10/10/2018	
49714P-10-8	KINSALE CAPITAL GROUP ORD			21.000	7,033	334.910	7,033	1,437	0	12	0	1,541	0	1,541	0	03/19/2019	

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49803T-30-0	KITE REALTY GROUP REIT ORD			113.000	2,583	22.860	2,583	1,811	0	108	0	205	0	205	0	10/10/2018	
498894-10-4	KNIFE RIVER ORD			26.250	1,737	66.180	1,737	852	0	0	0	886	0	886	0	10/10/2018	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			150.000	8,648	57.650	8,648	4,755	0	84	0	786	0	786	0	10/10/2018	
49926D-10-9	KNOWLES ORD			50.000	896	17.910	896	698	0	0	0	75	0	75	0	10/10/2018	
50015M-10-9	KODIAK SCIENCES ORD			30.000	91	3.040	91	2,059	0	0	0	(124)	0	(124)	0	12/16/2019	
500255-10-4	KOHL'S ORD			90.000	2,581	28.680	2,581	3,627	0	180	0	309	0	309	0	03/30/2017	
50050N-10-3	KONTOOR BRANDS ORD			40.000	2,497	62.420	2,497	338	0	78	0	897	0	897	0	03/28/2007	
500643-20-0	KORN FERRY ORD			55.000	3,264	59.350	3,264	2,537	18	36	0	480	0	480	0	10/10/2018	
500688-10-6	KOSMOS ENERGY ORD			355.000	2,382	6.710	2,382	1,065	0	0	0	124	0	124	0	03/24/2021	
500754-10-6	KRAFT HEINZ ORD			467.000	17,270	36.980	17,270	15,526	0	747	0	(1,742)	0	(1,742)	0	12/15/2020	
50077B-20-7	KRATOS DEFENSE AND SECURITY SOLS ORD			110.000	2,232	20.290	2,232	1,562	0	0	0	1,097	0	1,097	0	12/18/2018	
501044-10-1	KROGER ORD			520.000	23,769	45.710	23,769	5,338	0	572	0	588	0	588	0	03/28/2007	
501147-10-2	KRYSTAL BIOTECH ORD			5.000	620	124.060	620	211	0	0	0	224	0	224	0	07/15/2020	
50127T-10-9	KURA ONCOLOGY ORD			5.000	72	14.380	72	92	0	0	0	10	0	10	0	07/15/2020	
50155Q-10-0	KYNDRYL HOLDINGS ORD			97.000	2,016	20.780	2,016	2,170	0	0	0	937	0	937	0	10/10/2018	
501575-10-4	KYMERA THERAPEUTICS ORD			30.000	764	25.460	764	1,331	0	0	0	15	0	15	0	06/25/2021	
501889-20-8	LKQ ORD			225.000	10,753	47.790	10,753	6,435	0	253	0	(1,265)	0	(1,265)	0	10/10/2018	
50189K-10-3	LCI INDUSTRIES ORD			20.000	2,514	125.710	2,514	1,555	0	84	0	665	0	665	0	10/10/2018	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			40.000	9,105	227.620	9,105	2,420	0	48	0	458	0	458	0	10/10/2018	
502175-10-2	LTC PROPERTIES REIT ORD			40.000	1,285	32.120	1,285	1,783	0	91	0	(136)	0	(136)	0	10/10/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			147.000	30,961	210.620	30,961	7,358	0	670	0	354	0	354	0	07/23/2010	
505336-10-7	LA Z BOY ORD			20.000	738	36.920	738	575	0	15	0	282	0	282	0	10/10/2018	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			70.000	15,910	227.290	15,910	4,679	0	101	0	11,232	0	11,232	0	09/30/2011	
505743-10-4	LADDER CAPITAL CL A ORD			100.000	1,151	11.510	1,151	1,704	23	92	0	147	0	147	0	10/10/2018	
511656-10-0	LAKELAND FINANCIAL ORD			15.000	977	65.160	977	697	0	28	0	(117)	0	(117)	0	04/22/2019	
512807-10-8	LAM RESEARCH ORD			75.000	58,745	783.260	58,745	4,969	150	538	0	27,222	0	27,222	0	06/25/2014	
512816-10-9	LAMAR ADVERTISING CL A REIT			90.000	9,565	106.280	9,565	6,658	0	450	0	1,069	0	1,069	0	10/10/2018	
513272-10-4	LAMB WESTON HOLDINGS ORD			25.000	2,702	108.090	2,702	1,831	0	28	0	468	0	468	0	10/10/2018	
513847-10-3	LANCASTER COLONY ORD			20.000	3,328	166.390	3,328	2,957	0	69	0	(618)	0	(618)	0	10/10/2018	
515098-10-1	LANDSTAR SYSTEM ORD			25.000	4,841	193.650	4,841	3,859	0	82	0	769	0	769	0	05/12/2022	
516544-10-3	LANTHEUS HOLDINGS ORD			60.000	3,720	62.000	3,720	1,586	0	0	0	662	0	662	0	09/28/2021	
516806-20-5	VITAL ENERGY ORD			11.750	535	45.490	535	666	0	0	0	(70)	0	(70)	0	12/16/2019	
517834-10-7	LAS VEGAS SANDS ORD			215.000	10,580	49.210	10,580	8,159	0	86	0	245	0	245	0	12/30/2021	
518415-10-4	LATTICE SEMICONDUCTOR ORD			98.000	6,761	68.990	6,761	1,258	0	0	0	403	0	403	0	03/19/2019	
518439-10-4	ESTEE LAUDER CL A ORD			120.000	17,550	146.250	17,550	5,455	0	317	0	(12,223)	0	(12,223)	0	10/10/2018	
518613-20-3	LAUREATE EDUCATION ORD			20.000	274	13.710	274	298	0	14	0	82	0	82	0	10/10/2018	
521865-20-4	LEAR ORD			5.000	706	141.210	706	675	0	15	0	86	0	86	0	10/10/2018	
524660-10-7	LEGGETT & PLATT ORD			125.000	3,271	26.170	3,271	2,673	58	225	0	(758)	0	(758)	0	07/23/2010	
525327-10-2	LEIDOS HOLDINGS ORD			100.000	10,824	108.240	10,824	6,604	0	146	0	305	0	305	0	10/10/2018	
52603A-20-8	LENDINGCLUB CORPORATION			83.000	725	8.740	725	1,253	0	0	0	(5)	0	(5)	0	03/19/2019	
526057-10-4	LENNAR CL A ORD			160.000	23,846	149.040	23,846	2,420	0	240	0	9,366	0	9,366	0	10/10/2018	
529043-10-1	LXP INDUSTRIAL ORD			260.000	2,579	9.920	2,579	2,088	34	130	0	(26)	0	(26)	0	10/10/2018	
530307-10-7	LIBERTY BROADBAND SRS A ORD			20.000	1,613	80.640	1,613	1,596	0	0	0	96	0	96	0	10/10/2018	
530307-30-5	LIBERTY BROADBAND SRS C ORD			85.000	6,850	80.590	6,850	6,779	0	0	0	367	0	367	0	10/10/2018	
53115L-10-4	LIBERTY ENERGY CL A ORD			70.000	1,270	18.140	1,270	767	0	15	0	149	0	149	0	12/16/2019	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD			13.000	486	37.390	486	272	0	0	0	214	0	214	0	06/17/2020	

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531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD			25.000	914	36.550	914	1,081	0	0	0	(168)	0	(168)	0	10/10/2018	
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD			150.000	9,470	63.130	9,470	4,829	0	0	0	4,640	0	4,640	0	10/10/2018	
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			29.000	835	28.780	835	547	0	0	0	287	0	287	0	06/17/2020	
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			100.000	2,874	28.740	2,874	3,003	0	0	0	(129)	0	(129)	0	10/10/2018	
53220K-22-3	LIGAND PHARMACEUTICALS INCORPORATED			3.000	3	1.000	3	0	0	0	0	3	0	3	0	11/02/2022	
53220K-50-4	LIGAND PHARMACEUTICALS ORD			10.000	714	71.420	714	915	0	0	0	46	0	46	0	03/24/2021	
532457-10-8	ELI LILLY ORD			445.000	259,399	582.920	259,399	24,470	0	1,961	0	93,005	0	93,005	0	10/18/2023	
532CNT-02-9	CONTRA LIGAND PHARMACE			3.000	3	1.000	3	0	0	0	0	3	0	3	0	11/02/2022	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD			40.000	8,698	217.460	8,698	3,436	28	102	0	2,919	0	2,919	0	10/10/2018	
534187-10-9	LINCOLN NATIONAL ORD			130.000	3,506	26.970	3,506	3,325	0	234	0	(488)	0	(488)	0	11/17/2009	
535555-10-6	LINDSAY ORD			10.000	1,292	129.160	1,292	822	0	14	0	(337)	0	(337)	0	06/28/2019	
535919-40-1	LIONS GATE ENTERTANMNT VTNG CL A ORD			10.000	109	10.940	109	82	0	0	0	52	0	52	0	07/15/2020	
536797-10-3	LITHIA MOTORS ORD			20.000	6,586	329.280	6,586	1,543	0	38	0	2,491	0	2,491	0	10/10/2018	
537008-10-4	LITTELFUSE ORD			15.000	4,013	267.560	4,013	2,485	0	38	0	710	0	710	0	12/18/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			70.000	6,552	93.600	6,552	3,471	0	0	0	1,670	0	1,670	0	10/10/2018	
53803X-10-5	LIVE OAK BANCSHARES ORD			25.000	1,138	45.500	1,138	378	0	3	0	383	0	383	0	07/15/2020	
538146-10-1	LIVEPERSON ORD			70.000	265	3.790	265	1,530	0	0	0	(445)	0	(445)	0	10/10/2018	
53814L-10-8	LIVENT ORD			149.000	2,679	17.980	2,679	1,402	0	0	0	(282)	0	(282)	0	10/10/2018	
53815P-10-8	LIVERAMP HOLDINGS ORD			45.000	1,705	37.880	1,705	2,016	0	0	0	650	0	650	0	10/10/2018	
539830-10-9	LOCKHEED MARTIN ORD			105.000	47,590	453.240	47,590	8,210	0	1,276	0	(3,491)	0	(3,491)	0	12/17/2008	
540424-10-8	LOEWS ORD			222.000	15,449	69.590	15,449	7,969	0	56	0	2,500	0	2,500	0	02/09/2016	
54405Q-20-9	LORDSTOWN MOTORS CL A ORD			6.667	8	1.200	8	1,100	0	0	0	(106)	0	(106)	0	06/25/2021	
546347-10-5	LOUISIANA PACIFIC ORD			80.000	5,666	70.830	5,666	1,896	0	77	0	930	0	930	0	10/10/2018	
548661-10-7	LOWE'S COMPANIES ORD			390.000	86,795	222.550	86,795	8,237	0	1,677	0	9,091	0	9,091	0	07/23/2010	
549498-10-3	LUCID GROUP ORD			340.000	1,431	4.210	1,431	6,148	0	0	0	(891)	0	(891)	0	08/10/2022	
550021-10-9	LULULEMON ATHLETICA ORD			60.000	30,677	511.290	30,677	8,441	0	0	0	11,455	0	11,455	0	10/10/2018	
55024U-10-9	LUMENTUM HOLDINGS ORD			52.000	2,726	52.420	2,726	2,749	0	0	0	13	0	13	0	12/11/2018	
550424-10-5	LUMINAR TECHNOLOGIES CL A ORD			165.000	556	3.370	556	1,004	0	0	0	(261)	0	(261)	0	12/21/2022	
55087P-10-4	LYFT CL A ORD			220.000	3,298	14.990	3,298	6,306	0	0	0	873	0	873	0	04/17/2020	
55261F-10-4	M&T BANK ORD			73.996	10,143	137.080	10,143	8,449	0	385	0	(590)	0	(590)	0	06/28/2019	
552676-10-8	MDC HOLDINGS ORD			58.000	3,205	55.250	3,205	1,367	0	122	0	1,372	0	1,372	0	10/10/2018	
552690-10-9	MDU RESOURCES GROUP ORD			105.000	2,079	19.800	2,079	1,887	13	36	0	192	0	192	0	10/10/2018	
55272X-60-7	MFA FINANCIAL ORD			98.000	1,104	11.270	1,104	1,866	34	137	0	139	0	139	0	06/25/2021	
55277P-10-4	MGE ENERGY ORD			25.000	1,808	72.310	1,808	1,613	0	42	0	48	0	48	0	10/10/2018	
552848-10-3	MGIC INVESTMENT ORD			350.000	6,752	19.290	6,752	4,375	0	151	0	2,202	0	2,202	0	10/10/2018	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			210.000	9,383	44.680	9,383	5,510	0	0	0	2,342	0	2,342	0	10/10/2018	
55303J-10-6	MGP INGREDIENTS ORD			10.000	985	98.520	985	663	0	5	0	(79)	0	(79)	0	06/28/2019	
55305B-10-1	M I HOMES ORD			20.000	2,755	137.740	2,755	571	0	0	0	1,831	0	1,831	0	06/28/2019	
55306N-10-4	MKS INSTRUMENTS ORD			40.000	4,115	102.870	4,115	2,934	0	35	0	726	0	726	0	10/10/2018	
553498-10-6	MSA SAFETY ORD			30.000	5,065	168.830	5,065	2,996	0	56	0	739	0	739	0	10/10/2018	
55354G-10-0	MSCI ORD			40.000	22,626	565.650	22,626	6,274	0	221	0	4,019	0	4,019	0	10/10/2018	
55405W-10-4	MYR GROUP ORD			10.000	1,446	144.630	1,446	373	0	0	0	526	0	526	0	06/28/2019	
55405Y-10-0	MACOM TECHNOLOGY SOLUTIONS ORD			50.000	4,648	92.950	4,648	964	0	0	0	1,499	0	1,499	0	08/14/2019	
554382-10-1	MACERICH REIT ORD			178.000	2,747	15.430	2,747	3,191	0	121	0	742	0	742	0	06/25/2021	
554489-10-4	VERIS RESIDENTIAL ORD			55.000	865	15.730	865	1,100	3	3	0	(11)	0	(11)	0	10/10/2018	
556099-10-9	MACROGENICS ORD			50.000	481	9.620	481	949	0	0	0	146	0	146	0	03/19/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55616P-10-4	MACYS ORD			165.000	3,320	20.120	3,320	3,116	27	108	0	(87)	0	(87)	0	06/25/2021	
556269-10-8	STEVEN MADDEN ORD			85.000	3,570	42.000	3,570	2,596	0	71	0	853	0	853	0	10/10/2018	
558256-10-3	MADISON SQR GARDN ENRTMT CL A ORD			20.000	636	31.790	636	856	0	0	0	(220)	0	(220)	0	10/10/2018	
55826T-10-2	SPHERE ENTERTAINMENT CL A ORD			20.000	679	33.960	679	729	0	0	0	(50)	0	(50)	0	10/10/2018	
558868-10-5	MADRIGAL PHARMACEUTI ORD			5.000	1,157	231.380	1,157	1,443	0	0	0	(294)	0	(294)	0	12/21/2022	
55955D-10-0	MAGNITE ORD			85.000	794	9.340	794	765	0	0	0	(106)	0	(106)	0	10/20/2020	
559663-10-9	MAGNOLIA OIL GAS CL A ORD			130.000	2,768	21.290	2,768	1,607	0	60	0	(281)	0	(281)	0	12/16/2019	
56117J-10-0	MALIBU BOATS CL A ORD			20.000	1,096	54.820	1,096	777	0	0	0	30	0	30	0	06/28/2019	
562750-10-9	MANHATTAN ASSOCIATES ORD			70.000	15,072	215.320	15,072	3,282	0	0	0	6,574	0	6,574	0	10/10/2018	
56400P-70-6	MANNKIND ORD			70.000	255	3.640	255	142	0	0	0	(114)	0	(114)	0	10/20/2020	
56418H-10-0	MANPOWERGROUP ORD			55.000	4,371	79.470	4,371	4,255	0	162	0	(206)	0	(206)	0	10/10/2018	
565788-10-6	MARATHON DIGITAL HOLDINGS ORD			340.000	7,987	23.490	7,987	7,671	0	0	0	2,420	0	2,420	0	12/21/2023	
565849-10-6	MARATHON OIL ORD			480.000	11,597	24.160	11,597	5,210	0	197	0	(1,397)	0	(1,397)	0	03/24/2021	
56585A-10-2	MARATHON PETROLEUM ORD			458.000	67,949	148.360	67,949	4,206	0	1,408	0	14,642	0	14,642	0	06/27/2011	
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD			60.000	393	6.550	393	2,116	0	0	0	(466)	0	(466)	0	03/24/2021	
566324-10-9	MARCUS & MILLICHAP INC. ORD			10.000	437	43.680	437	281	0	5	0	92	0	92	0	07/15/2020	
566330-10-6	MARCUS ORD			20.000	292	14.580	292	659	0	5	0	4	0	4	0	06/28/2019	
567908-10-8	MARINEMAX ORD			10.000	389	38.900	389	251	0	0	0	77	0	77	0	07/15/2020	
56854Q-20-0	MARINUS PHARMACEUTICALS ORD			35.000	380	10.870	380	495	0	0	0	241	0	241	0	10/20/2020	
570535-10-4	MARKEL GROUP ORD			10.000	14,199	1,419.900	14,199	12,845	0	0	0	1,024	0	1,024	0	05/12/2022	
57060D-10-8	MARKETAXESS HOLDINGS ORD			25.000	7,321	292.850	7,321	4,671	0	72	0	349	0	349	0	10/10/2018	
57142B-10-4	MARQETA CL A ORD			280.000	1,954	6.980	1,954	1,744	0	0	0	244	0	244	0	12/21/2022	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD			45.000	3,820	84.890	3,820	4,276	34	130	0	(2,237)	0	(2,237)	0	07/15/2020	
571748-10-2	MARSH & MCLENNAN ORD			298.000	56,462	189.470	56,462	9,095	0	775	0	7,149	0	7,149	0	10/22/2013	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			123.000	27,738	225.510	27,738	2,976	0	241	0	9,424	0	9,424	0	03/28/2007	
573075-10-8	MARTEN TRANSPORT ORD			17.000	357	20.980	357	250	0	4	0	20	0	20	0	04/17/2020	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			20.000	9,978	498.910	9,978	2,763	0	56	0	3,219	0	3,219	0	04/23/2015	
573874-10-4	MARVELL TECHNOLOGY ORD			476.000	28,708	60.310	28,708	7,981	0	114	0	11,077	0	11,077	0	10/10/2018	
574599-10-6	MASCO ORD			240.000	16,075	66.980	16,075	4,526	0	274	0	4,874	0	4,874	0	07/30/2014	
574795-10-0	MASIMO ORD			35.000	4,102	117.210	4,102	4,040	0	0	0	(1,076)	0	(1,076)	0	10/10/2018	
575385-10-9	MASONITE INTERNATIONAL ORD			20.000	1,693	84.660	1,693	1,218	0	0	0	81	0	81	0	10/10/2018	
576323-10-9	MASTEC ORD			30.000	2,272	75.720	2,272	1,245	0	0	0	(288)	0	(288)	0	10/10/2018	
57636Q-10-4	MASTERCARD CL A ORD			500.000	213,255	426.510	213,255	9,168	0	1,140	0	39,390	0	39,390	0	05/14/2010	
57638P-10-4	MASTERBRAND ORD			105.000	1,559	14.850	1,559	661	0	0	0	767	0	767	0	10/10/2018	
576485-20-5	MATADOR RESOURCES ORD			95.000	5,402	56.860	5,402	2,273	0	62	0	(36)	0	(36)	0	03/24/2021	
57667L-10-7	MATCH GROUP ORD			167.000	6,096	36.500	6,096	9,377	0	0	0	(833)	0	(833)	0	10/10/2018	
576690-10-1	MATERION ORD			12.000	1,562	130.130	1,562	677	0	6	0	511	0	511	0	03/19/2019	
57686G-10-5	MATSON ORD			35.000	3,836	109.600	3,836	1,335	0	44	0	1,648	0	1,648	0	10/10/2018	
577081-10-2	MATTEL ORD			260.000	4,909	18.880	4,909	3,642	0	0	0	270	0	270	0	10/10/2018	
577128-10-1	MATTHEWS INTERNATIONAL CL A ORD			10.000	367	36.650	367	448	0	9	0	62	0	62	0	10/10/2018	
57776J-10-0	MAXLINEAR ORD			65.000	1,545	23.770	1,545	1,523	0	0	0	(662)	0	(662)	0	06/28/2019	
577933-10-4	MAXIMUS ORD			30.000	2,516	83.860	2,516	1,898	0	34	0	316	0	316	0	10/10/2018	
579780-20-6	MCCORMICK ORD			230.000	15,737	68.420	15,737	3,688	97	359	0	(3,328)	0	(3,328)	0	10/30/2008	
580135-10-1	MCDONALD'S ORD			384.000	113,860	296.510	113,860	17,219	0	2,392	0	12,664	0	12,664	0	03/28/2007	
580589-10-9	MCGRATH RENT ORD			20.000	2,392	119.620	2,392	1,006	0	37	0	418	0	418	0	10/10/2018	
58155Q-10-3	MCKESSON ORD			95.000	43,983	462.980	43,983	6,592	59	213	0	8,347	0	8,347	0	07/29/2011	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
58463J-30-4	MEDICAL PROPERTIES REIT ORD			440.000	2,160	4.910	2,160	6,402	66	449	0	(2,741)	0	(2,741)	0	10/10/2018	
58470H-10-1	MEDIFAST ORD			5.000	336	67.220	336	781	0	33	0	(241)	0	(241)	0	07/15/2020	
58502B-10-6	PEDIATRIX MEDICAL GROUP ORD			70.000	651	9.300	651	2,196	0	0	0	(389)	0	(389)	0	06/25/2021	
58506Q-10-9	MEDPACE HOLDINGS ORD			20.000	6,131	306.530	6,131	1,074	0	0	0	1,882	0	1,882	0	10/10/2018	
58933Y-10-5	MERCK & CO ORD			1,300.000	141,726	109.020	141,726	40,548	1,001	3,796	0	(2,509)	0	(2,509)	0	10/10/2018	
589378-10-8	MERCURY SYSTEMS ORD			50.000	1,829	36.570	1,829	2,588	0	0	0	(409)	0	(409)	0	10/10/2018	
589400-10-0	MERCURY GENERAL ORD			10.000	373	37.310	373	500	0	13	0	31	0	31	0	10/10/2018	
589889-10-4	MERIT MEDICAL SYSTEMS ORD			35.000	2,659	75.960	2,659	2,467	0	0	0	187	0	187	0	12/21/2022	
59001A-10-2	MERITAGE HOMES ORD			30.000	5,226	174.200	5,226	1,101	0	32	0	2,460	0	2,460	0	10/10/2018	
59045L-10-6	MERSANA THERAPEUTICS ORD			50.000	116	2.320	116	455	0	0	0	(177)	0	(177)	0	04/17/2020	
59064R-10-9	MESA LABORATORIES ORD			5.000	524	104.770	524	1,068	0	3	0	(307)	0	(307)	0	10/15/2019	
59100U-10-8	PATHWARD FINANCIAL ORD			25.000	1,323	52.930	1,323	701	1	5	0	247	0	247	0	06/28/2019	
591520-20-0	METHODE ELECTRONICS ORD			40.000	909	22.730	909	1,143	0	22	0	(866)	0	(866)	0	06/28/2019	
59156R-10-8	METLIFE ORD			385.000	25,460	66.130	25,460	12,854	0	793	0	(2,402)	0	(2,402)	0	02/25/2016	
592688-10-5	METTLER TOLEDO ORD			10.000	12,130	1,212.960	12,130	5,580	0	0	0	(2,325)	0	(2,325)	0	05/15/2018	
594918-10-4	MICROSOFT ORD			4,150.000	1,560,566	376.040	1,560,566	126,825	0	11,464	0	559,877	0	559,877	0	12/21/2023	
594972-40-8	MICROSTRATEGY CL A ORD			5.000	3,158	631.620	3,158	634	0	0	0	2,450	0	2,450	0	10/10/2018	
595017-10-4	MICROCHIP TECHNOLOGY ORD			295.000	26,603	90.180	26,603	6,907	0	469	0	5,879	0	5,879	0	10/10/2018	
595112-10-3	MICRON TECHNOLOGY ORD			565.000	48,217	85.340	48,217	5,304	65	260	0	19,978	0	19,978	0	10/10/2018	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			85.000	11,429	134.460	11,429	7,738	0	476	0	(1,915)	0	(1,915)	0	10/10/2018	
596278-10-1	MIDDLEBY ORD			40.000	5,887	147.170	5,887	4,704	0	0	0	531	0	531	0	10/10/2018	
596680-10-8	MIDDLESEX WATER ORD			10.000	656	65.620	656	592	0	13	0	(131)	0	(131)	0	06/28/2019	
597742-10-5	MIDLAND STATES ORD			20.000	551	27.560	551	534	0	24	0	19	0	19	0	06/28/2019	
600551-20-4	MILLER INDUSTRIES ORD			10.000	423	42.290	423	369	0	7	0	156	0	156	0	12/15/2020	
602496-10-1	MIMEDX GROUP ORD			100.000	877	8.770	877	1,126	0	0	0	599	0	599	0	06/25/2021	
603158-10-6	MINERALS TECHNOLOGIES ORD			25.000	1,783	71.310	1,783	1,499	0	6	0	265	0	265	0	10/10/2018	
603693-10-2	MINK THERAPEUTICS ORD			2.774	3	1.075	3	6	0	0	0	(3)	0	(3)	0	04/26/2023	
60468T-10-5	MIRATI THERAPEUTICS ORD			32.000	1,880	58.750	1,880	2,591	0	0	0	430	0	430	0	07/15/2020	
60770K-10-7	MODERNA ORD			225.000	22,376	99.450	22,376	7,696	0	0	0	(15,899)	0	(15,899)	0	07/12/2023	
60783X-10-4	MODIVCARE ORD			5.000	220	43.990	220	287	0	0	0	(229)	0	(229)	0	06/28/2019	
60786M-10-5	MOELIS CL A ORD			20.000	1,123	56.130	1,123	618	0	48	0	355	0	355	0	07/15/2020	
608190-10-4	MOHAWK INDUSTRIES ORD			35.000	3,623	103.500	3,623	2,686	0	0	0	45	0	45	0	07/15/2020	
60855R-10-0	MOLINA HEALTHCARE ORD			20.000	7,226	361.310	7,226	2,773	0	0	0	622	0	622	0	10/10/2018	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			120.000	7,345	61.210	7,345	6,597	0	197	0	1,163	0	1,163	0	05/12/2022	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			757.000	54,830	72.430	54,830	15,905	322	1,196	0	4,375	0	4,375	0	10/10/2018	
60937P-10-6	MONGODB CL A ORD			35.000	14,310	408.850	14,310	4,727	0	0	0	7,420	0	7,420	0	10/15/2019	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			30.000	18,923	630.780	18,923	3,312	30	113	0	8,315	0	8,315	0	10/10/2018	
610236-10-1	MONRO ORD			15.000	440	29.340	440	925	0	17	0	(238)	0	(238)	0	07/15/2020	
61174X-10-9	MONSTER BEVERAGE ORD			400.000	23,044	57.610	23,044	8,456	0	0	0	2,738	0	2,738	0	10/10/2018	
615369-10-5	MOODYS ORD			100.000	39,056	390.560	39,056	2,009	0	308	0	11,194	0	11,194	0	03/28/2007	
615394-20-2	MOOG CL A ORD			25.000	3,620	144.780	3,620	1,981	0	27	0	1,426	0	1,426	0	10/10/2018	
617446-44-8	MORGAN STANLEY ORD			840.581	78,384	93.250	78,384	17,017	0	2,730	0	6,918	0	6,918	0	02/25/2016	
617700-10-9	MORNINGSTAR ORD			20.000	5,725	286.240	5,725	2,212	0	30	0	1,393	0	1,393	0	10/10/2018	
61945C-10-3	MOSAIC ORD			200.000	7,146	35.730	7,146	4,242	0	210	0	(1,628)	0	(1,628)	0	10/18/2017	
620071-10-0	MOTORCAR PARTS OF AMERICA ORD			20.000	187	9.340	187	445	0	0	0	(50)	0	(50)	0	12/16/2019	
620076-30-7	MOTOROLA SOLUTIONS ORD			77.000	24,108	313.090	24,108	3,254	75	271	0	4,264	0	4,264	0	03/28/2011	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
624756-10-2	MUELLER INDUSTRIES ORD			120.000	5,658	47.150	5,658	1,602	0	72	0	2,118	0	2,118	0	10/10/2018	
624758-10-8	MUELLER WATER PRODUCTS SER A ORD			105.000	1,512	14.400	1,512	1,172	0	26	0	382	0	382	0	10/10/2018	
62482R-10-7	MR COOPER GROUP ORD			65.000	4,233	65.120	4,233	591	0	0	0	1,624	0	1,624	0	08/14/2019	
626717-10-2	MURPHY OIL ORD			130.000	5,546	42.660	5,546	3,287	0	143	0	(46)	0	(46)	0	06/25/2021	
626755-10-2	MURPHY USA ORD			20.000	7,131	356.560	7,131	1,580	0	31	0	1,540	0	1,540	0	10/10/2018	
62855J-10-4	MYRIAD GENETICS ORD			70.000	1,340	19.140	1,340	2,282	0	0	0	324	0	324	0	06/25/2021	
628778-10-2	NBT BANCORP ORD			20.000	838	41.910	838	766	0	25	0	(30)	0	(30)	0	10/10/2018	
62886E-10-8	NCR VOYIX ORD			110.000	1,860	16.910	1,860	1,727	0	0	0	133	0	133	0	10/10/2018	
629209-30-5	NMI HOLDINGS CL A ORD			60.000	1,781	29.680	1,781	1,200	0	0	0	527	0	527	0	10/10/2018	
62921N-10-5	NGM BIOPHARMACEUTICALS ORD			30.000	26	0.859	26	570	0	0	0	(125)	0	(125)	0	07/15/2020	
629377-50-8	NRG ENERGY ORD			175.000	9,048	51.700	9,048	2,093	0	264	0	3,479	0	3,479	0	11/19/2015	
62945V-10-9	NV5 GLOBAL ORD			10.000	1,111	111.120	1,111	814	0	0	0	(212)	0	(212)	0	06/28/2019	
62955J-10-3	NOV ORD			240.000	4,867	20.280	4,867	3,336	0	48	0	(146)	0	(146)	0	03/24/2021	
63001N-10-6	NCR ATLEOS ORD			55.000	1,336	24.290	1,336	1,122	0	0	0	214	0	214	0	10/10/2018	
63009R-10-9	NANOSTRING TECHNOLOGIES ORD			40.000	30	0.748	30	1,214	0	0	0	(289)	0	(289)	0	06/28/2019	
631103-10-8	NASDAQ ORD			330.000	19,186	58.140	19,186	2,180	0	284	0	(1,059)	0	(1,059)	0	10/30/2008	
632307-10-4	NATERA ORD			70.000	4,385	62.640	4,385	1,930	0	0	0	1,573	0	1,573	0	06/28/2019	
633707-10-4	NATIONAL BANK HOLDINGS CL A ORD			30.000	1,116	37.190	1,116	1,031	0	31	0	(146)	0	(146)	0	04/22/2019	
635017-10-6	NATIONAL BEVERAGE ORD			5.000	249	49.720	249	169	0	0	0	16	0	16	0	07/15/2020	
635906-10-0	NATIONAL HEALTHCARE ORD			10.000	924	92.420	924	811	6	23	0	329	0	329	0	06/28/2019	
636180-10-1	NATL FUEL GAS ORD			75.000	3,763	50.170	3,763	3,676	37	146	0	(985)	0	(985)	0	03/24/2021	
63633D-10-4	NATIONAL HEALTH INVESTORS REIT ORD			30.000	1,676	55.850	1,676	2,214	27	108	0	109	0	109	0	10/10/2018	
637372-20-2	NATIONAL RESEARCH ORD			15.000	593	39.560	593	899	2	22	0	34	0	34	0	07/15/2020	
637870-10-6	NATIONAL STORAGE AFFILIATES ORD			80.000	3,318	41.470	3,318	2,108	0	178	0	428	0	428	0	07/15/2020	
63845R-10-7	NATIONAL VISION HOLDINGS ORD			60.000	1,256	20.930	1,256	1,816	0	0	0	(1,070)	0	(1,070)	0	07/15/2020	
63938C-10-8	NAVIENT ORD			135.000	2,514	18.620	2,514	1,743	0	86	0	293	0	293	0	10/10/2018	
63947X-10-1	NCINO ORD			50.000	1,682	33.630	1,682	1,121	0	0	0	560	0	560	0	03/23/2023	
64031N-10-8	NELNET CL A ORD			5.000	441	88.220	441	326	0	5	0	(13)	0	(13)	0	08/14/2019	
640491-10-6	NEOGEN ORD			145.000	2,916	20.110	2,916	3,249	0	0	0	(333)	0	(333)	0	07/12/2023	
64049M-20-9	NEOGENOMICS ORD			110.000	1,780	16.180	1,780	2,413	0	0	0	763	0	763	0	06/28/2019	
64110D-10-4	NETAPP ORD			60.000	5,290	88.160	5,290	2,295	0	120	0	1,686	0	1,686	0	11/27/2017	
64110L-10-6	NETFLIX ORD			225.000	109,548	486.880	109,548	7,287	0	0	0	43,200	0	43,200	0	10/15/2019	
64110Y-10-8	NET LEASE OFFICE PROPERTIES			8.000	148	18.480	148	84	0	0	0	64	0	64	0	11/02/2023	
64111Q-10-4	NETGEAR ORD			30.000	437	14.580	437	1,042	0	0	0	(106)	0	(106)	0	10/10/2018	
64115T-10-4	NETSCOUT SYSTEMS ORD			65.000	1,427	21.950	1,427	1,421	0	0	0	(686)	0	(686)	0	10/10/2018	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			65.000	8,564	131.760	8,564	5,250	0	0	0	801	0	801	0	05/12/2022	
64157F-10-3	NEVRO ORD			30.000	646	21.520	646	1,490	0	0	0	(542)	0	(542)	0	10/10/2018	
644393-10-0	NEW FORTRESS ENERGY CL A ORD			40.000	1,509	37.730	1,509	1,094	0	12	0	415	0	415	0	03/23/2023	
646025-10-6	NJ RESOURCES ORD			85.000	3,789	44.580	3,789	3,430	36	135	0	(428)	0	(428)	0	03/24/2021	
64828T-20-1	RITHM CAPITAL ORD			380.000	4,058	10.680	4,058	3,589	95	380	0	954	0	954	0	06/25/2021	
649445-10-3	NEW YORK COMMUNITY BANCORP ORD			445.755	4,560	10.230	4,560	4,023	0	303	0	727	0	727	0	07/15/2020	
649604-84-0	NEW YORK MORTGAGE REIT ORD			57.000	486	8.530	486	587	11	80	0	(97)	0	(97)	0	07/15/2020	
650111-10-7	NEW YORK TIMES CL A ORD			170.000	8,328	48.990	8,328	4,218	0	71	0	2,810	0	2,810	0	10/10/2018	
651229-10-6	NEWELL BRANDS ORD			290.000	2,517	8.680	2,517	5,243	0	128	0	(1,276)	0	(1,276)	0	10/10/2018	
65158N-10-2	NEWMARK GROUP CL A ORD			157.000	1,721	10.960	1,721	1,335	0	19	0	469	0	469	0	10/10/2018	
651639-10-6	NEWMONT ORD			435.000	18,005	41.390	18,005	9,589	0	696	0	(2,527)	0	(2,527)	0	10/10/2018	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65249B-10-9	NEWS CL A ORD			417.000	10,237	24.550	10,237	2,639	0	83	0	2,648	0	2,648	0	10/10/2018	
65249B-20-8	NEWS CL B ORD			90.000	2,315	25.720	2,315	1,185	0	18	0	655	0	655	0	10/10/2018	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			40.000	6,270	156.750	6,270	3,078	0	216	0	(731)	0	(731)	0	10/10/2018	
65339F-10-1	NEXTERA ENERGY ORD			1,120.000	68,029	60.740	68,029	15,190	0	2,094	0	(25,603)	0	(25,603)	0	08/26/2009	
65341D-10-2	NEXPOINT RESIDENTIAL ORD			20.000	689	34.430	689	828	0	34	0	(182)	0	(182)	0	06/28/2019	
65406E-10-2	NICOLET BANKSHARES ORD			10.000	805	80.480	805	540	0	8	0	7	0	7	0	07/15/2020	
654106-10-3	NIKE CL B ORD			690.000	74,913	108.570	74,913	9,068	255	704	0	(5,824)	0	(5,824)	0	03/28/2007	
65473P-10-5	NISOURCE ORD			250.000	6,638	26.550	6,638	1,027	0	250	0	(218)	0	(218)	0	03/28/2007	
65487K-10-0	NLIGHT ORD			40.000	540	13.500	540	768	0	0	0	134	0	134	0	06/28/2019	
65487U-10-8	NKARTA ORD			15.000	99	6.600	99	446	0	0	0	9	0	9	0	10/20/2020	
655663-10-2	NORDSON ORD			40.000	10,566	264.160	10,566	5,126	27	105	0	1,058	0	1,058	0	10/10/2018	
655844-10-8	NORFOLK SOUTHERN ORD			155.000	36,639	236.380	36,639	7,758	0	837	0	(1,556)	0	(1,556)	0	03/28/2007	
665531-30-7	NORTHERN OIL AND GAS ORD			38.000	1,409	37.070	1,409	731	15	53	0	238	0	238	0	12/16/2019	
665859-10-4	NORTHERN TRUST ORD			135.000	11,391	84.380	11,391	8,629	101	405	0	(555)	0	(555)	0	05/12/2022	
666807-10-2	NORTHROP GRUMMAN ORD			90.000	42,133	468.140	42,133	4,544	0	661	0	(6,972)	0	(6,972)	0	08/24/2010	
66765N-10-5	NORTHWEST NATURAL HOLDING COMPAN ORD			30.000	1,168	38.940	1,168	2,113	0	58	0	(260)	0	(260)	0	10/10/2018	
668074-30-5	NORTHWESTERN ENERGY GROUP ORD			40.000	2,036	50.890	2,036	2,444	0	102	0	(338)	0	(338)	0	10/10/2018	
668771-10-8	GEN DIGITAL ORD			300.000	6,846	22.820	6,846	5,710	0	150	0	417	0	417	0	09/11/2006	
66987E-20-6	NOVAGOLD RESOURCES ORD			150.000	561	3.740	561	886	0	0	0	(336)	0	(336)	0	06/28/2019	
670002-40-1	NOVAVAX ORD			40.000	192	4.800	192	768	0	0	0	(219)	0	(219)	0	04/17/2020	
67000B-10-4	NOVANTA ORD			20.000	3,368	168.410	3,368	2,835	0	0	0	651	0	651	0	12/21/2022	
670346-10-5	NUCOR ORD			175.000	30,457	174.040	30,457	5,539	95	357	0	7,390	0	7,390	0	09/30/2011	
67059N-10-8	NUTANIX CL A ORD			105.000	5,007	47.690	5,007	1,768	0	0	0	2,272	0	2,272	0	04/17/2020	
67066G-10-4	NVIDIA ORD			1,285.000	636,358	495.220	636,358	11,651	0	206	0	448,568	0	448,568	0	12/18/2018	
670837-10-3	OGE ENERGY ORD			105.000	3,668	34.930	3,668	3,914	0	174	0	(485)	0	(485)	0	10/10/2018	
67103H-10-7	O REILLY AUTOMOTIVE ORD			40.000	38,003	950.080	38,003	1,552	0	0	0	4,242	0	4,242	0	04/17/2009	
67103X-10-2	OFG BANCORP ORD			15.000	562	37.480	562	356	3	12	0	149	0	149	0	06/28/2019	
671044-10-5	OSI SYSTEMS ORD			5.000	645	129.050	645	363	0	0	0	248	0	248	0	12/18/2018	
674215-11-6	CHORD ENERGY CORPORATION			1.000	93	92.510	93	4,155	0	0	0	30	0	30	0	10/10/2018	
674215-12-4	CHORD ENERGY EQY WARRANT			5.000	150	30.020	150	1,089	0	0	0	48	0	48	0	10/10/2018	
674215-20-7	CHORD ENERGY ORD			17.002	2,826	166.230	2,826	1,852	0	202	0	500	0	500	0	06/25/2021	
674599-10-5	OCCIDENTAL PETROLEUM ORD			542.000	32,363	59.710	32,363	5,510	98	363	0	(1,778)	0	(1,778)	0	10/20/2020	
675232-10-2	OCEANEERING INTERNATIONAL ORD			85.000	1,809	21.280	1,809	1,421	0	0	0	322	0	322	0	06/25/2021	
675234-10-8	OCEANFIRST FINANCIAL ORD			50.000	868	17.360	868	1,360	0	40	0	(195)	0	(195)	0	10/10/2018	
67576A-10-0	OCULAR THERAPEUTIX ORD			65.000	290	4.460	290	547	0	0	0	107	0	107	0	07/15/2020	
67623C-10-9	OFFICE PROPERTIES INCOME TRUST C ORD			31.000	227	7.320	227	779	0	40	0	(187)	0	(187)	0	07/15/2020	
679295-10-5	OKTA CL A ORD			85.000	7,695	90.530	7,695	4,712	0	0	0	1,887	0	1,887	0	10/10/2018	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			55.000	22,293	405.330	22,293	5,097	0	88	0	6,685	0	6,685	0	10/10/2018	
680665-20-5	OLIN ORD			105.000	5,665	53.950	5,665	2,459	0	84	0	106	0	106	0	10/10/2018	
681919-10-6	OMNICOM GROUP ORD			110.000	9,516	86.510	9,516	4,524	77	308	0	543	0	543	0	10/20/2020	
681936-10-0	OMEGA HEALTHCARE REIT ORD			240.000	7,358	30.660	7,358	7,934	0	643	0	650	0	650	0	10/10/2018	
68213N-10-9	OMNICELL ORD			30.000	1,129	37.630	1,129	1,910	0	0	0	(384)	0	(384)	0	10/10/2018	
682143-10-2	OMEROS ORD			60.000	196	3.270	196	1,049	0	0	0	61	0	61	0	03/19/2019	
682189-10-5	ON SEMICONDUCTOR ORD			225.000	18,794	83.530	18,794	3,629	0	0	0	4,761	0	4,761	0	10/10/2018	
68218J-10-3	OMNIAB ORD			49.001	302	6.170	302	552	0	0	0	126	0	126	0	03/24/2021	
68235P-10-8	ONE GAS ORD			45.000	2,867	63.720	2,867	3,779	0	117	0	(540)	0	(540)	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
682680-10-3	ONEOK ORD			185.000	12,991	70.220	12,991	6,282	0	707	0	836	0	836	0	06/25/2021	
68268W-10-3	ONEMAIN HOLDINGS ORD			90.000	4,428	49.200	4,428	2,787	0	360	0	1,430	0	1,430	0	10/10/2018	
683344-10-5	ONTO INNOVATION ORD			39.000	5,963	152.900	5,963	1,345	0	0	0	3,308	0	3,308	0	06/28/2019	
683712-10-3	OPENDOOR TECHNOLOGIES ORD			310.000	1,389	4.480	1,389	5,304	0	0	0	1,029	0	1,029	0	06/25/2021	
68375N-10-3	OPKO HEALTH ORD			418.000	631	1.510	631	1,053	0	0	0	109	0	109	0	03/19/2019	
68389X-10-5	ORACLE ORD			935.000	98,577	105.430	98,577	16,512	0	1,421	0	22,150	0	22,150	0	12/17/2008	
68401U-20-4	OPTIMIZERX ORD			15.000	215	14.310	215	438	0	0	0	(37)	0	(37)	0	12/15/2020	
68404L-20-1	OPTION CARE HEALTH ORD			90.000	3,032	33.690	3,032	3,080	0	0	0	324	0	324	0	08/10/2022	
68571X-10-3	ORCHID ISLAND CAPITAL ORD			0.000	0	13.520	0	0	13	0	0	0	0	0	0	10/15/2019	
68571X-30-1	ORCHID ISLAND CAPITAL ORD			16.000	135	8.430	135	473	2	29	0	(33)	0	(33)	0	10/15/2019	
68622V-10-6	ORGANON ORD			121.000	1,745	14.420	1,745	1,710	0	136	0	(1,635)	0	(1,635)	0	03/05/2008	
68629Y-10-3	ORION OFFICE REIT ORD			43.000	246	5.720	246	43	4	17	0	(121)	0	(121)	0	11/12/2021	
686688-10-2	ORMAT TECH ORD			40.000	3,032	75.790	3,032	2,064	0	19	0	(428)	0	(428)	0	10/10/2018	
68752M-10-8	ORTHOFIX MEDICAL ORD			20.000	270	13.480	270	1,057	0	0	0	(141)	0	(141)	0	06/28/2019	
688239-20-1	OSHKOSH ORD			35.000	3,794	108.410	3,794	2,262	0	57	0	708	0	708	0	10/10/2018	
68902V-10-7	OTIS WORLDWIDE ORD			228.000	20,399	89.470	20,399	6,659	0	299	0	2,544	0	2,544	0	05/24/2010	
689648-10-3	OTTER TAIL ORD			35.000	2,974	84.970	2,974	1,581	0	61	0	919	0	919	0	07/15/2020	
69007J-10-6	OUTFRONT MEDIA ORD			125.000	1,745	13.960	1,745	2,314	0	150	0	(328)	0	(328)	0	10/10/2018	
690145-10-7	OUTSET MEDICAL ORD			40.000	216	5.410	216	2,039	0	0	0	(816)	0	(816)	0	06/25/2021	
690370-10-1	BEYOND ORD			10.000	277	27.690	277	464	8	0	0	83	0	83	0	07/15/2020	
69047Q-10-2	OVINTIV ORD			280.000	12,298	43.920	12,298	2,892	0	322	0	(1,901)	0	(1,901)	0	07/15/2020	
690732-10-2	OWENS & MINOR ORD			55.000	1,060	19.270	1,060	353	0	0	0	(14)	0	(14)	0	10/15/2019	
690742-10-1	OWENS CORNIING ORD			50.000	7,412	148.230	7,412	2,637	0	104	0	3,147	0	3,147	0	10/10/2018	
691497-30-9	OXFORD INDS ORD			5.000	500	100.000	500	396	0	13	0	34	0	34	0	10/10/2018	
69318G-10-6	PBF ENERGY CL A ORD			80.000	3,517	43.960	3,517	1,324	0	68	0	254	0	254	0	06/25/2021	
69318J-10-0	PC CONNECTION ORD			10.000	672	67.210	672	409	0	3	0	203	0	203	0	07/15/2020	
69329Y-10-4	PDL BIOPHARMA, INC.			145.000	358	2.470	358	375	0	159	0	0	0	0	0	12/16/2019	
69336V-10-1	PGT INNOVATIONS ORD			20.000	814	40.700	814	334	0	0	0	455	0	455	0	06/28/2019	
69343T-10-7	PJT PARTNERS CL A ORD			15.000	1,528	101.870	1,528	608	0	15	0	423	0	423	0	06/28/2019	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			352.000	54,507	154.850	54,507	16,172	0	2,147	0	(1,088)	0	(1,088)	0	09/30/2011	
69349H-10-7	PNM RESOURCES ORD			90.000	3,744	41.600	3,744	3,576	0	132	0	(647)	0	(647)	0	10/10/2018	
693506-10-7	PPG INDUSTRIES ORD			190.000	28,415	149.550	28,415	4,031	0	483	0	4,524	0	4,524	0	07/24/2007	
69351T-10-6	PPL ORD			360.000	9,756	27.100	9,756	9,197	86	340	0	(763)	0	(763)	0	03/27/2018	
69354N-10-6	PRA GROUP ORD			25.000	655	26.200	655	852	0	0	0	(190)	0	(190)	0	10/10/2018	
693656-10-0	PVH ORD			40.000	4,885	122.120	4,885	2,042	0	6	0	2,061	0	2,061	0	07/15/2020	
69366J-20-0	PTC THERAPEUTICS ORD			50.000	1,378	27.560	1,378	1,936	0	0	0	(531)	0	(531)	0	10/10/2018	
69370C-10-0	PTC ORD			55.000	9,623	174.960	9,623	5,019	0	0	0	3,021	0	3,021	0	10/10/2018	
693718-10-8	PACCAR ORD			187.000	18,261	97.650	18,261	7,254	598	544	0	5,928	0	5,928	0	10/10/2018	
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD			129.000	1,265	9.810	1,265	950	0	0	0	210	0	210	0	03/19/2019	
69478X-10-5	PACIFIC PREMIER BANCORP ORD			80.000	2,329	29.110	2,329	1,973	0	106	0	(196)	0	(196)	0	07/15/2020	
695127-10-0	PACIRA BIOSCIENCES ORD			35.000	1,181	33.740	1,181	1,595	0	0	0	(170)	0	(170)	0	10/10/2018	
695156-10-9	PACKAGING CORP OF AMERICA ORD			70.000	11,404	162.910	11,404	6,227	88	350	0	2,450	0	2,450	0	10/10/2018	
69553P-10-0	PAGERDUTY ORD			60.000	1,389	23.150	1,389	1,550	0	0	0	(205)	0	(205)	0	07/15/2020	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			1,170.000	20,089	17.170	20,089	11,118	0	0	0	12,578	0	12,578	0	08/10/2022	
697435-10-5	PALO ALTO NETWORKS ORD			180.000	53,078	294.880	53,078	17,179	0	0	0	27,961	0	27,961	0	12/30/2021	
698813-10-2	PAPA JOHNS INTERNATIONAL ORD			25.000	1,906	76.230	1,906	1,137	0	44	0	(152)	0	(152)	0	08/14/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
698884-10-3	PAR TECHNOLOGY ORD			20.000	871	43.540	871	594	0	0	0	349	0	349	0	07/15/2020	
700517-10-5	PARK HOTELS RESORTS ORD			145.000	2,219	15.300	2,219	3,123	247	102	0	509	0	509	0	06/25/2021	
700658-10-7	PARK NATIONAL ORD			15.000	1,993	132.860	1,993	1,398	0	63	0	(118)	0	(118)	0	07/15/2020	
701094-10-4	PARKER HANNIFIN ORD			116.000	53,441	460.700	53,441	6,646	0	669	0	19,685	0	19,685	0	07/28/2010	
703343-10-3	PATRICK INDUSTRIES ORD			10.000	1,004	100.350	1,004	540	0	19	0	398	0	398	0	10/10/2018	
703395-10-3	PATTERSON COMPANIES ORD			60.000	1,707	28.450	1,707	1,464	0	62	0	25	0	25	0	10/10/2018	
703481-10-1	PATTERSON UTI ENERGY ORD			160.000	1,728	10.800	1,728	1,664	0	51	0	(966)	0	(966)	0	06/25/2021	
704326-10-7	PAYCHEX ORD			150.000	17,867	119.110	17,867	9,611	0	519	0	533	0	533	0	05/15/2018	
70432V-10-2	PAYCOM SOFTWARE ORD			35.000	7,235	206.720	7,235	4,500	0	39	0	(3,626)	0	(3,626)	0	10/10/2018	
70438V-10-6	PAYLOCITY HOLDING ORD			30.000	4,946	164.850	4,946	1,974	0	0	0	(882)	0	(882)	0	10/10/2018	
70450Y-10-3	PAYPAL HOLDINGS ORD			650.000	39,917	61.410	39,917	12,036	0	0	0	(6,377)	0	(6,377)	0	10/10/2018	
70509V-10-0	PEBBLEBROOK HOTEL REIT ORD			110.000	1,758	15.980	1,758	2,640	1	4	0	285	0	285	0	06/25/2021	
705573-10-3	PEGASYSTEMS ORD			40.000	1,954	48.860	1,954	2,225	1	5	0	585	0	585	0	10/10/2018	
70614W-10-0	PELOTON INTERACTIVE ORD			190.000	1,157	6.090	1,157	2,267	0	0	0	(352)	0	(352)	0	08/10/2022	
707569-10-9	PENN ENTERTAINMENT ORD			115.000	2,992	26.020	2,992	3,334	0	0	0	(423)	0	(423)	0	10/16/2018	
70931T-10-3	PENNYMAC MORTGAGE INVEST REIT ORD			70.000	1,047	14.950	1,047	1,295	28	112	0	179	0	179	0	07/15/2020	
70959W-10-3	PENSKE AUTOMOTIVE GROUP VTG ORD			25.000	4,013	160.510	4,013	1,114	0	70	0	1,140	0	1,140	0	10/10/2018	
70975L-10-7	PENUMBRA ORD			30.000	7,546	251.540	7,546	3,930	0	0	0	872	0	872	0	10/10/2018	
709789-10-1	PEOPLE BANCORP ORD			20.000	675	33.760	675	623	0	31	0	110	0	110	0	08/14/2019	
713448-10-8	PEPSICO ORD			750.000	127,380	169.840	127,380	50,365	949	3,623	0	(8,115)	0	(8,115)	0	05/15/2018	
71375U-10-1	PERFICIENT ORD			30.000	1,975	65.820	1,975	853	0	0	0	(120)	0	(120)	0	04/22/2019	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			161.000	11,133	69.150	11,133	4,674	0	0	0	1,732	0	1,732	0	07/15/2020	
714046-10-9	REVVITY ORD			80.000	8,745	109.310	8,745	6,893	0	22	0	(2,473)	0	(2,473)	0	10/10/2018	
71424F-10-5	PERMIAN RESOURCES CL A ORD			160.000	2,174	13.590	2,174	1,173	0	59	0	671	0	671	0	06/25/2021	
71639T-10-6	PETIQ CL A ORD			20.000	395	19.750	395	659	0	0	0	211	0	211	0	06/28/2019	
717081-10-3	PFIZER ORD			3,102.000	89,307	28.790	89,307	40,486	0	5,087	0	(69,640)	0	(69,640)	0	06/25/2010	
71742Q-10-6	PHIBRO ANIMAL HEALTH CL A ORD			20.000	232	11.580	232	635	0	10	0	(37)	0	(37)	0	06/28/2019	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			769.000	72,348	94.080	72,348	34,403	1,000	3,930	0	(5,483)	0	(5,483)	0	03/31/2008	
71844V-20-1	PHILLIPS EDISON AND COMPANY ORD			75.000	2,736	36.480	2,736	2,403	7	78	0	348	0	348	0	12/21/2022	
718546-10-4	PHILLIPS 66 ORD			290.000	38,611	133.140	38,611	7,425	0	1,218	0	8,427	0	8,427	0	05/01/2012	
71880K-10-1	PHINIA ORD			37.000	1,121	30.290	1,121	734	0	19	0	387	0	387	0	01/19/2016	
719405-10-2	PHOTRONICS ORD			20.000	627	31.370	627	164	0	0	0	291	0	291	0	06/28/2019	
71943U-10-4	PHYSICIANS REALTY REIT ORD			220.000	2,928	13.310	2,928	3,696	0	202	0	(255)	0	(255)	0	10/10/2018	
71944F-10-6	PHREESIA ORD			35.000	810	23.150	810	792	0	0	0	(322)	0	(322)	0	04/17/2020	
720190-20-6	PIEDMONT OFFICE REIT CL A ORD			90.000	640	7.110	640	1,662	11	68	0	(185)	0	(185)	0	10/10/2018	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			70.000	6,105	87.220	6,105	4,136	0	62	0	967	0	967	0	10/10/2018	
723484-10-1	PINNACLE WEST ORD			90.000	6,466	71.840	6,466	2,507	0	313	0	(378)	0	(378)	0	04/17/2009	
72352L-10-6	PINTEREST CL A ORD			305.000	11,297	37.040	11,297	7,802	0	0	0	3,892	0	3,892	0	06/25/2021	
723787-10-7	PIONEER NATURAL RESOURCE ORD			81.000	18,215	224.880	18,215	5,463	0	1,131	0	(284)	0	(284)	0	08/26/2015	
724078-10-0	PIPER SANDLER COMPANIES ORD			10.000	1,749	174.870	1,749	627	0	37	0	447	0	447	0	07/15/2020	
724479-10-0	PITNEY BOWES ORD			70.000	308	4.400	308	470	0	14	0	42	0	42	0	10/10/2018	
72703H-10-1	PLANET FITNESS CL A ORD			45.000	3,285	73.000	3,285	2,091	0	0	0	(261)	0	(261)	0	10/10/2018	
729132-10-0	PLEXUS ORD			30.000	3,244	108.130	3,244	1,578	0	0	0	156	0	156	0	10/10/2018	
72919P-20-2	PLUG POWER ORD			280.000	1,260	4.500	1,260	781	0	0	0	(2,204)	0	(2,204)	0	10/15/2019	
731068-10-2	POLARIS ORD			40.000	3,791	94.770	3,791	3,733	0	104	0	(249)	0	(249)	0	10/10/2018	
73278L-10-5	POOL ORD			25.000	9,968	398.710	9,968	3,718	0	108	0	2,410	0	2,410	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
733174-70-0	POPULAR ORD			85.000	6,976	82.070	6,976	4,352	53	168	0	1,339	0	1,339	0	10/10/2018	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD			80.000	3,467	43.340	3,467	3,727	38	148	0	(453)	0	(453)	0	10/10/2018	
737446-10-4	POST HOLDINGS ORD			5.000	440	88.060	440	304	0	0	0	(11)	0	(11)	0	10/10/2018	
737630-10-3	POTLATCHDELTIC ORD			70.000	3,437	49.100	3,437	2,605	0	126	0	358	0	358	0	10/10/2018	
739276-10-3	POWER INTEGRATIONS ORD			60.000	4,927	82.110	4,927	1,671	0	46	0	623	0	623	0	10/10/2018	
740367-40-4	PREFERRED BANK ORD			10.000	731	73.050	731	472	0	22	0	(16)	0	(16)	0	06/28/2019	
74052F-10-8	PREMIER FINANCIAL ORD			17.000	410	24.100	410	445	0	21	0	(49)	0	(49)	0	08/14/2019	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD			50.000	3,061	61.220	3,061	1,968	0	0	0	(69)	0	(69)	0	10/10/2018	
74144T-10-8	T ROWE PRICE GROUP ORD			170.000	18,307	107.690	18,307	8,058	0	830	0	(233)	0	(233)	0	03/28/2007	
741511-10-9	PRICESMART ORD			15.000	1,137	75.780	1,137	1,032	0	14	0	225	0	225	0	07/15/2020	
74164F-10-3	PRIMORIS SERVICES ORD			50.000	1,661	33.210	1,661	1,046	3	12	0	564	0	564	0	06/28/2019	
74164M-10-8	PRIMERICA ORD			25.000	5,144	205.760	5,144	2,903	0	65	0	1,599	0	1,599	0	10/10/2018	
74167P-10-8	PRIMO WATER ORD			145.000	2,182	15.050	2,182	2,013	0	35	0	(71)	0	(71)	0	07/15/2020	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			180.000	14,161	78.670	14,161	5,983	0	468	0	(945)	0	(945)	0	02/25/2016	
742718-10-9	PROCTER & GAMBLE ORD			1,305.000	191,235	146.540	191,235	81,809	0	4,875	0	(6,551)	0	(6,551)	0	07/28/2010	
74275K-10-8	PROCORE TECHNOLOGIES ORD			45.000	3,115	69.220	3,115	2,941	0	0	0	992	0	992	0	08/10/2022	
74276R-10-2	PRIVIA HEALTH GROUP ORD			73.000	1,681	23.030	1,681	1,654	0	0	0	27	0	27	0	10/18/2023	
74319R-10-1	PROG HOLDINGS ORD			65.000	2,009	30.910	2,009	2,741	0	0	0	911	0	911	0	10/10/2018	
743312-10-0	PROGRESS SOFTWARE ORD			25.000	1,358	54.300	1,358	819	0	18	0	96	0	96	0	10/10/2018	
743315-10-3	PROGRESSIVE ORD			365.000	58,137	159.280	58,137	7,928	0	146	0	10,793	0	10,793	0	03/28/2007	
74340E-10-3	PROGYNY ORD			35.000	1,301	37.180	1,301	904	0	0	0	211	0	211	0	07/15/2020	
74340W-10-3	PROLOGIS REIT			532.000	70,916	133.300	70,916	20,434	0	1,851	0	10,943	0	10,943	0	10/10/2018	
74346Y-10-3	PROS HOLDINGS ORD			41.000	1,590	38.790	1,590	1,729	0	0	0	596	0	596	0	03/19/2019	
74366E-10-2	PROTAGONIST THERAPEUTICS ORD			40.000	917	22.930	917	814	0	0	0	481	0	481	0	10/20/2020	
74386T-10-5	PROVIDENT FINANCIAL SERVICES ORD			70.000	1,262	18.030	1,262	1,710	0	67	0	(233)	0	(233)	0	10/10/2018	
744320-10-2	PRUDENTIAL FINANCIAL ORD			205.000	21,261	103.710	21,261	10,247	0	1,025	0	871	0	871	0	09/30/2011	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			325.000	19,874	61.150	19,874	15,470	0	741	0	(39)	0	(39)	0	12/21/2022	
74460D-10-9	PUBLIC STORAGE REIT ORD			90.000	27,450	305.000	27,450	7,008	0	1,080	0	2,233	0	2,233	0	10/17/2007	
745867-10-1	PULTEGROUP ORD			202.000	20,850	103.220	20,850	4,648	40	129	0	11,653	0	11,653	0	10/10/2018	
74624M-10-2	PURE STORAGE CL A ORD			125.000	4,458	35.660	4,458	2,170	0	0	0	1,113	0	1,113	0	07/15/2020	
74727A-10-4	QCR HOLDINGS ORD			15.000	876	58.390	876	536	1	4	0	131	0	131	0	08/14/2019	
74736K-10-1	QORVO ORD			85.000	9,572	112.610	9,572	5,044	0	0	0	1,867	0	1,867	0	10/10/2018	
74736L-10-9	Q2 HOLDINGS ORD			40.000	1,736	43.410	1,736	1,989	0	0	0	662	0	662	0	10/10/2018	
747525-10-3	QUALCOMM ORD			630.000	91,117	144.630	91,117	24,692	0	1,985	0	21,855	0	21,855	0	07/23/2010	
74758T-30-3	QUALYS ORD			30.000	5,888	196.280	5,888	2,146	0	0	0	2,522	0	2,522	0	10/10/2018	
74762E-10-2	QUANTA SERVICES ORD			90.000	19,422	215.800	19,422	2,240	8	29	0	6,597	0	6,597	0	09/20/2016	
74766Q-10-1	QUANTERIX ORD			25.000	684	27.340	684	708	0	0	0	337	0	337	0	07/15/2020	
74767V-10-9	QUANTUMSCAPE CL A ORD			100.000	695	6.950	695	2,896	0	0	0	128	0	128	0	06/25/2021	
74834L-10-0	QUEST DIAGNOSTICS ORD			110.000	15,167	137.880	15,167	5,465	0	307	0	(2,042)	0	(2,042)	0	03/28/2007	
74874Q-10-0	QUINSTREET ORD			50.000	641	12.820	641	792	0	0	0	(77)	0	(77)	0	06/28/2019	
74935Q-10-7	RB GLOBAL ORD			296.146	19,809	66.890	19,809	17,961	0	58	0	1,848	0	1,848	0	12/21/2023	
749607-10-7	RLI ORD			40.000	5,325	133.120	5,325	2,998	0	123	0	74	0	74	0	10/10/2018	
74967R-10-6	RMR GROUP CL A ORD			15.000	423	28.230	423	651	0	24	0	0	0	0	0	08/14/2019	
74967X-10-3	RH ORD			10.000	2,915	291.480	2,915	1,078	0	0	0	243	0	243	0	10/10/2018	
749685-10-3	RPM ORD			95.000	10,605	111.630	10,605	5,686	0	163	0	1,347	0	1,347	0	10/10/2018	
74971D-10-1	RPT REALTY ORD			15.000	193	12.860	193	172	0	11	0	44	0	44	0	04/22/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74982T-10-3	RXO ORD			20.000	465	23.260	465	453	0	0	0	121	0	121	0	10/10/2018	
750236-10-1	RADIAN GROUP ORD			190.000	5,425	28.550	5,425	3,682	0	171	0	1,801	0	1,801	0	10/10/2018	
750491-10-2	RADNET ORD			15.000	522	34.770	522	225	0	0	0	239	0	239	0	08/14/2019	
750917-10-6	RAMBUS ORD			98.000	6,689	68.250	6,689	1,052	0	0	0	3,178	0	3,178	0	03/19/2019	
751212-10-1	RALPH LAUREN CL A ORD			25.000	3,605	144.200	3,605	2,310	19	75	0	963	0	963	0	11/27/2017	
75281A-10-9	RANGE RESOURCES ORD			190.000	5,784	30.440	5,784	1,870	0	61	0	1,030	0	1,030	0	03/24/2021	
753422-10-4	RAPID7 ORD			40.000	2,284	57.100	2,284	1,362	0	0	0	925	0	925	0	10/10/2018	
75382E-10-9	RAPT THERAPEUTICS ORD			10.000	249	24.850	249	350	0	0	0	51	0	51	0	10/20/2020	
754730-10-9	RAYMOND JAMES ORD			7.000	781	111.500	781	402	3	12	0	33	0	33	0	10/15/2019	
754907-10-3	RAYONIER REIT ORD			150.000	5,012	33.410	5,012	4,655	30	171	0	68	0	68	0	10/10/2018	
75508B-10-4	RAYONIER ADVANCED MATERIALS ORD			60.000	243	4.050	243	875	0	0	0	(333)	0	(333)	0	04/22/2019	
75513E-10-1	RTX ORD			927.000	77,998	84.140	77,998	27,464	0	2,151	0	(15,555)	0	(15,555)	0	07/23/2010	
75524B-10-4	RBC BEARINGS ORD			10.000	2,849	284.890	2,849	1,355	0	0	0	755	0	755	0	07/15/2020	
75574U-10-1	READY CAPITAL ORD			85.701	878	10.250	878	1,242	26	101	0	(336)	0	(336)	0	10/20/2020	
75605Y-10-6	ANYWHERE REAL ESTATE ORD			85.000	689	8.110	689	1,643	0	0	0	146	0	146	0	10/10/2018	
756109-10-4	REALTY INCOME REIT ORD			448.000	25,724	57.420	25,724	23,208	115	979	0	(686)	0	(686)	0	10/18/2023	
75689M-10-1	RED ROBIN GOURMET BURGERS ORD			10.000	125	12.470	125	306	0	0	0	69	0	69	0	06/28/2019	
75700L-10-8	RED ROCK RESORTS CL A ORD			55.000	2,933	53.330	2,933	1,302	0	55	0	733	0	733	0	10/10/2018	
75737F-10-8	REDFIN ORD			90.000	929	10.320	929	1,391	0	0	0	547	0	547	0	10/10/2018	
758075-40-2	REDWOOD REIT ORD			100.000	741	7.410	741	1,617	0	71	0	65	0	65	0	10/10/2018	
758750-10-3	REGAL REXNORD ORD			36.000	5,329	148.020	5,329	2,530	13	50	0	1,009	0	1,009	0	10/10/2018	
758849-10-3	REGENCY CENTERS REIT ORD			125.000	8,375	67.000	8,375	7,895	84	130	0	487	0	487	0	07/12/2023	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			40.000	35,132	878.290	35,132	9,949	0	0	0	6,272	0	6,272	0	10/10/2018	
75901B-10-7	REGENXBIO ORD			15.000	269	17.950	269	612	0	0	0	(71)	0	(71)	0	07/15/2020	
7591EP-10-0	REGIONS FINANCIAL ORD			1,000.000	19,380	19.380	19,380	5,099	240	840	0	(2,180)	0	(2,180)	0	07/23/2010	
759351-60-4	REINSURANCE GROUP OF AMER ORD			45.000	7,280	161.780	7,280	4,978	0	149	0	886	0	886	0	12/30/2021	
75943R-10-2	RELAY THERAPEUTICS ORD			40.000	440	11.010	440	1,583	0	0	0	(157)	0	(157)	0	10/20/2020	
759509-10-2	RELIANCE STEEL ORD			40.000	11,187	279.680	11,187	3,284	0	160	0	3,090	0	3,090	0	10/10/2018	
75955J-40-2	RELMADA THERAPEUTICS ORD			15.000	62	4.140	62	644	0	0	0	10	0	10	0	07/15/2020	
75960P-10-4	REMITLY GLOBAL ORD			70.000	1,359	19.420	1,359	1,171	0	0	0	189	0	189	0	03/23/2023	
75970E-10-7	RENASANT ORD			40.000	1,347	33.680	1,347	1,266	9	35	0	(156)	0	(156)	0	07/15/2020	
759916-10-9	REPLIGEN ORD			40.000	7,192	179.800	7,192	2,143	0	0	0	420	0	420	0	10/10/2018	
76009N-10-0	UPBOUND GROUP ORD			50.000	1,699	33.970	1,699	1,159	19	68	0	571	0	571	0	04/22/2019	
76029L-10-0	REPAY HOLDINGS CL A ORD			75.000	641	8.540	641	1,815	0	0	0	37	0	37	0	09/28/2021	
76029N-10-6	REPLIMUNE GROUP ORD			20.000	169	8.430	169	463	0	0	0	(375)	0	(375)	0	07/15/2020	
760759-10-0	REPUBLIC SERVICES ORD			53.000	8,740	164.910	8,740	1,480	28	107	0	1,904	0	1,904	0	12/05/2008	
761152-10-7	RESMED ORD			75.000	12,902	172.020	12,902	7,410	0	138	0	(2,708)	0	(2,708)	0	10/10/2018	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			131.997	2,484	18.820	2,484	1,734	0	0	0	313	0	313	0	01/04/2017	
76122Q-10-5	RESOURCES CONNECTION ORD			30.000	425	14.170	425	480	0	17	0	(126)	0	(126)	0	06/28/2019	
76131N-10-1	RETAIL OPPORTUNITY INVEST REIT ORD			75.000	1,052	14.030	1,052	1,371	11	34	0	(75)	0	(75)	0	10/10/2018	
761330-10-9	REVANCE THERAPEUTICS ORD			75.000	659	8.790	659	1,286	0	0	0	(725)	0	(725)	0	07/15/2020	
76155X-10-0	REVOLUTION MEDICINES ORD			95.000	2,725	28.680	2,725	3,209	0	0	0	323	0	323	0	12/21/2023	
761624-10-5	REX AMERICAN RESOURCES ORD			15.000	710	47.300	710	366	0	0	0	232	0	232	0	07/15/2020	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			90.000	5,049	56.100	5,049	2,841	34	131	0	131	0	131	0	10/10/2018	
76243J-10-5	RHYTHM PHARMACEUTICALS ORD			35.000	1,609	45.970	1,609	641	0	0	0	590	0	590	0	04/17/2020	
76680R-20-6	RINGCENTRAL CL A ORD			55.000	1,867	33.950	1,867	4,207	0	0	0	(80)	0	(80)	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
767292-10-5	RIOT PLATFORMS ORD			105.000	1,624	15.470	1,624	1,851	0	0	0	(227)	0	(227)	0	07/12/2023	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD			441.000	10,346	23.460	10,346	10,944	0	0	0	2,227	0	2,227	0	10/18/2023	
770323-10-3	ROBERT HALF ORD			25.000	2,198	87.920	2,198	1,649	0	48	0	352	0	352	0	10/10/2018	
770700-10-2	ROBINHOOD MARKETS CL A ORD			360.000	4,586	12.740	4,586	3,803	0	0	0	1,656	0	1,656	0	08/10/2022	
771049-10-3	ROBLOX CL A ORD			285.000	13,030	45.720	13,030	13,436	0	0	0	4,919	0	4,919	0	08/10/2022	
77311W-10-1	ROCKET COMPANIES CL A ORD			125.000	1,810	14.480	1,810	2,586	0	0	0	935	0	935	0	10/20/2020	
773903-10-9	ROCKWELL AUTOMAT ORD			90.000	27,943	310.480	27,943	2,902	0	431	0	4,762	0	4,762	0	03/28/2007	
775133-10-1	ROGERS ORD			20.000	2,641	132.070	2,641	2,538	0	0	0	255	0	255	0	10/10/2018	
77543R-10-2	ROKU CL A ORD			60.000	5,500	91.660	5,500	4,122	0	0	0	3,058	0	3,058	0	08/14/2019	
775711-10-4	ROLLINS ORD			82.000	3,581	43.670	3,581	2,064	0	44	0	585	0	585	0	10/10/2018	
77634L-10-5	R1 RCM ORD			85.000	898	10.570	898	832	0	0	0	(32)	0	(32)	0	04/22/2019	
776696-10-6	ROPER TECHNOLOGIES ORD			90.000	49,076	545.290	49,076	5,582	0	246	0	10,188	0	10,188	0	07/23/2010	
778296-10-3	ROSS STORES ORD			235.000	32,522	138.390	32,522	3,270	0	315	0	5,245	0	5,245	0	07/23/2010	
780287-10-8	ROYAL GOLD ORD			35.000	4,234	120.960	4,234	2,615	0	53	0	288	0	288	0	10/10/2018	
781846-20-9	RUSH ENTERPRISES CL A ORD			57.000	2,867	50.300	2,867	1,059	0	35	0	880	0	880	0	03/19/2019	
783549-10-8	RYDER SYSTEM ORD			25.000	2,877	115.060	2,877	1,678	0	67	0	787	0	787	0	10/10/2018	
783859-10-1	S AND T BANCORP ORD			40.000	1,337	33.420	1,337	1,697	0	52	0	(30)	0	(30)	0	10/10/2018	
78409V-10-4	S&P GLOBAL ORD			176.000	77,532	440.520	77,532	11,718	0	634	0	18,582	0	18,582	0	10/10/2018	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			45.000	11,416	253.690	11,416	6,885	0	153	0	(1,198)	0	(1,198)	0	10/10/2018	
784305-10-4	SJW GROUP ORD			15.000	980	65.350	980	911	0	23	0	(238)	0	(238)	0	06/28/2019	
78440X-80-4	SL GREEN RLTY REIT ORD			0.000	0	73.560	0	0	0	0	0	0	0	0	0	03/30/2021	
78440X-88-7	SL GREEN RLTY REIT ORD			58.000	2,620	45.170	2,620	4,921	15	189	0	664	0	664	0	06/25/2021	
78442P-10-6	SLM ORD			280.000	5,354	19.120	5,354	2,985	0	123	0	706	0	706	0	10/10/2018	
78454L-10-0	SM ENERGY ORD			100.000	3,872	38.720	3,872	1,683	0	60	0	389	0	389	0	03/24/2021	
78463M-10-7	SPS COMMERCE ORD			30.000	5,815	193.840	5,815	1,295	0	0	0	1,962	0	1,962	0	10/10/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			120.000	7,333	61.110	7,333	6,157	0	106	0	1,086	0	1,086	0	10/10/2018	
78469C-10-3	SP PLUS ORD			20.000	1,025	51.250	1,025	638	0	0	0	331	0	331	0	06/28/2019	
784730-10-3	SSR MINING ORD			683.000	7,349	10.760	7,349	10,212	0	100	0	(2,833)	0	(2,833)	0	10/18/2023	
78473E-10-3	SPX TECHNOLOGIES ORD			30.000	3,030	101.010	3,030	918	0	0	0	1,061	0	1,061	0	10/10/2018	
78573L-10-6	SABRA HEALTH CARE REIT ORD			150.998	2,155	14.270	2,155	1,557	0	136	0	603	0	603	0	03/23/2023	
78573M-10-4	SABRE ORD			155.000	682	4.400	682	2,296	0	0	0	(276)	0	(276)	0	03/24/2021	
78646V-10-7	SAFEHOLD ORD			9.400	220	23.400	220	533	2	3	0	(313)	0	(313)	0	11/30/2022	
78648T-10-0	SAFETY INSURANCE GROUP ORD			15.000	1,140	75.990	1,140	1,260	0	54	0	(124)	0	(124)	0	07/15/2020	
78667J-10-8	SAGE THERAPEUTICS ORD			45.000	975	21.670	975	2,061	0	0	0	(741)	0	(741)	0	09/28/2021	
78709Y-10-5	SAIA ORD			15.000	6,573	438.220	6,573	976	0	0	0	3,428	0	3,428	0	10/10/2018	
790148-10-0	ST JOE ORD			15.000	903	60.180	903	291	0	7	0	323	0	323	0	07/15/2020	
79466L-30-2	SALESFORCE ORD			491.000	129,202	263.140	129,202	20,815	0	0	0	64,100	0	64,100	0	10/10/2018	
799566-10-4	SANA BIOTECHNOLOGY ORD			75.000	306	4.080	306	1,733	0	0	0	10	0	10	0	09/28/2021	
800363-10-3	SANDY SPRING BANCORP ORD			40.000	1,090	27.240	1,090	1,554	0	54	0	(320)	0	(320)	0	10/10/2018	
800677-10-6	SANGAMO THERAPEUTICS ORD			120.000	65	0.543	65	1,660	0	0	0	(312)	0	(312)	0	10/10/2018	
801056-10-2	SANMINA ORD			50.000	2,569	51.370	2,569	1,206	0	0	0	(296)	0	(296)	0	10/10/2018	
803607-10-0	SAREPTA THERAPEUTICS ORD			45.000	4,339	96.430	4,339	3,661	0	0	0	(1,492)	0	(1,492)	0	09/28/2021	
806407-10-2	HENRY SCHEIN ORD			80.000	6,057	75.710	6,057	4,597	0	0	0	(333)	0	(333)	0	05/15/2018	
806857-10-8	SCHLUMBERGER ORD			755.000	39,290	52.040	39,290	17,342	189	698	0	(1,072)	0	(1,072)	0	12/15/2020	
806882-10-6	SCHNITZER STEEL INDUSTRIES CL A ORD			5.000	151	30.160	151	131	0	4	0	(2)	0	(2)	0	06/28/2019	
807066-10-5	SCHOLASTIC ORD			10.000	377	37.700	377	433	0	8	0	(18)	0	(18)	0	12/18/2018	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
80810D-10-3	SCHRODINGER ORD			35.000	1,253	35.800	1,253	1,960	0	0	0	599	0	599	0	10/20/2020	
808513-10-5	CHARLES SCHWAB ORD			938.000	64,534	68.800	64,534	25,993	0	938	0	(13,563)	0	(13,563)	0	05/12/2022	
808541-10-6	MATIV HOLDINGS ORD			5.000	77	15.310	77	166	0	5	0	(28)	0	(28)	0	06/28/2019	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD			40.000	4,973	124.320	4,973	2,926	0	59	0	536	0	536	0	10/10/2018	
80874P-10-9	LIGHT WONDER ORD			60.000	4,927	82.110	4,927	1,483	0	0	0	1,411	0	1,411	0	10/10/2018	
810186-10-6	SCOTTS MIRACLE GRO ORD			40.000	2,550	63.750	2,550	3,025	0	106	0	606	0	606	0	10/10/2018	
811054-40-2	EW SCRIPPS CL A ORD			15.000	120	7.995	120	199	0	0	0	(78)	0	(78)	0	10/15/2019	
811707-80-1	SEACOAST BANKING OF FLORIDA ORD			50.000	1,423	28.460	1,423	1,436	0	36	0	(137)	0	(137)	0	10/10/2018	
81211K-10-0	SEALED AIR ORD			80.000	2,922	36.520	2,922	2,361	0	64	0	(1,069)	0	(1,069)	0	10/10/2018	
81282V-10-0	SEAWORLD ENTERTAINMENT ORD			40.000	2,113	52.830	2,113	1,146	0	0	0	(27)	0	(27)	0	10/10/2018	
81619Q-10-5	SELECT MEDICAL HOLDINGS ORD			90.000	2,115	23.500	2,115	1,569	0	45	0	(120)	0	(120)	0	10/10/2018	
816300-10-7	SELECTIVE INSURANCE GROUP ORD			55.000	5,471	99.480	5,471	3,336	0	69	0	598	0	598	0	10/10/2018	
816851-10-9	SEMPRA ORD			300.000	22,419	74.730	22,419	8,308	179	707	0	(762)	0	(762)	0	07/24/2009	
81730H-10-9	SENTINELONE CL A ORD			125.000	3,430	27.440	3,430	1,719	0	0	0	1,606	0	1,606	0	12/21/2022	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			50.000	3,423	68.450	3,423	2,190	0	56	0	(35)	0	(35)	0	10/10/2018	
81761L-10-2	SERVICE PROPERTIES TRUST ORD			145.000	1,238	8.540	1,238	1,657	0	116	0	181	0	181	0	09/28/2021	
81762P-10-2	SERVICENOW ORD			125.000	88,311	706.490	88,311	27,751	0	0	0	39,778	0	39,778	0	05/12/2022	
81768T-10-8	SERVISFIRST BANCSHARES ORD			50.000	3,332	66.630	3,332	1,897	15	56	0	(114)	0	(114)	0	10/10/2018	
819047-10-1	SHAKE SHACK CL A ORD			30.000	2,224	74.120	2,224	1,618	0	0	0	978	0	978	0	07/15/2020	
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS ORD			50.000	1,081	21.620	1,081	1,909	0	5	0	287	0	287	0	10/10/2018	
824348-10-6	SHERWIN WILLIAMS ORD			120.000	37,428	311.900	37,428	4,289	0	290	0	8,948	0	8,948	0	05/23/2012	
82489T-10-4	SHOCKWAVE MEDICAL ORD			30.000	5,717	190.560	5,717	1,125	0	0	0	(452)	0	(452)	0	04/17/2020	
825690-10-0	SHUTTERSTOCK ORD			25.000	1,207	48.280	1,207	942	0	27	0	(111)	0	(111)	0	07/15/2020	
825698-10-3	SHYFT GROUP ORD			20.000	244	12.220	244	294	0	4	0	(253)	0	(253)	0	10/15/2019	
825704-10-9	SI BONE ORD			30.000	630	20.990	630	500	0	0	0	222	0	222	0	07/15/2020	
82620P-10-2	SIERRA BANCORP ORD			15.000	338	22.550	338	434	0	14	0	20	0	20	0	12/16/2019	
826919-10-2	SILICON LABORATORIES ORD			20.000	2,645	132.270	2,645	1,614	0	0	0	(68)	0	(68)	0	10/10/2018	
827048-10-9	SILGAN HOLDINGS ORD			90.000	4,073	45.250	4,073	2,394	0	65	0	(593)	0	(593)	0	10/10/2018	
82710M-10-0	SILK ROAD MEDICAL ORD			25.000	307	12.270	307	1,315	0	0	0	(1,015)	0	(1,015)	0	06/25/2021	
828730-20-0	SIMMONS FIRST NATIONAL CL A ORD			110.000	2,182	19.840	2,182	3,186	22	87	0	(191)	0	(191)	0	10/10/2018	
828806-10-9	SIMON PROP GRP REIT ORD			147.000	20,968	142.640	20,968	10,233	0	1,095	0	3,699	0	3,699	0	07/23/2010	
82900L-10-2	SIMPLY GOOD FOODS ORD			90.000	3,564	39.600	3,564	2,167	0	0	0	141	0	141	0	06/28/2019	
829073-10-5	SIMPSON MANUF ORD			45.000	8,909	197.980	8,909	3,078	0	48	0	4,919	0	4,919	0	10/10/2018	
829242-10-6	SINCLAIR BROADCAST GROUP CL A ORD			25.000	326	13.030	326	707	0	13	0	(382)	0	(382)	0	10/10/2018	
82981J-10-9	SITE CENTERS ORD			120.000	1,636	13.630	1,636	1,486	35	62	0	(4)	0	(4)	0	10/10/2018	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD			30.000	4,875	162.500	4,875	1,988	0	0	0	1,355	0	1,355	0	10/10/2018	
83001A-10-2	SIX FLAGS ENTERTAINMENT ORD			65.000	1,630	25.080	1,630	2,915	0	0	0	119	0	119	0	06/25/2021	
830566-10-5	SKECHERS USA CL A ORD			70.000	4,364	62.340	4,364	1,751	0	0	0	1,427	0	1,427	0	10/10/2018	
830879-10-2	SKYWEST ORD			30.000	1,566	52.200	1,566	1,526	0	0	0	1,071	0	1,071	0	10/10/2018	
83088M-10-2	SKYWORKS SOLUTIONS ORD			70.000	7,869	112.420	7,869	4,620	0	182	0	1,490	0	1,490	0	10/10/2018	
83125X-10-3	SLEEP NUMBER ORD			15.000	222	14.830	222	606	0	0	0	(167)	0	(167)	0	06/28/2019	
831754-10-6	SMITH WESSON BRANDS ORD			10.000	136	13.560	136	73	1	4	0	49	0	49	0	06/28/2019	
831865-20-9	A O SMITH ORD			20.000	1,649	82.440	1,649	970	0	24	0	504	0	504	0	10/10/2018	
83200N-10-3	SMARTSHEET CL A ORD			80.000	3,826	47.820	3,826	3,872	0	0	0	677	0	677	0	06/28/2019	
832696-40-5	JM SMUCKER ORD			44.000	5,561	126.380	5,561	3,228	0	174	0	(1,272)	0	(1,272)	0	04/22/2019	
833034-10-1	SNAP ON ORD			10.000	2,888	288.840	2,888	1,705	0	67	0	604	0	604	0	10/10/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
833445-10-9	SNOWFLAKE CL A ORD			207.000	41,193	199.000	41,193	33,817	0	0	0	11,068	0	11,068	0	10/18/2023	
83406F-10-2	SOFI TECHNOLOGIES ORD			515.000	5,124	9.950	5,124	4,044	0	0	0	2,750	0	2,750	0	08/10/2022	
83545G-10-2	SONIC AUTOMOTIVE CL A ORD			5.000	281	56.210	281	117	2	6	0	35	0	35	0	06/28/2019	
83570H-10-8	SONOS ORD			90.000	1,543	17.140	1,543	1,067	0	0	0	22	0	22	0	08/14/2019	
83587F-20-2	SORRENTO THERAPEUTICS ORD			230.000	9	0.041	9	923	0	0	0	(194)	0	(194)	0	07/15/2020	
840441-10-9	SOUTHSTATE ORD			36.000	3,040	84.450	3,040	2,898	0	73	0	291	0	291	0	10/10/2018	
842587-10-7	SOUTHERN ORD			652.000	45,718	70.120	45,718	25,719	0	1,813	0	(841)	0	(841)	0	10/10/2018	
84265V-10-5	SOUTHERN COPPER ORD			60.000	5,164	86.070	5,164	2,482	0	240	0	1,541	0	1,541	0	10/10/2018	
84470P-10-9	SOUTHSIDE BANCSHARES ORD			10.000	313	31.320	313	335	0	14	0	(47)	0	(47)	0	04/22/2019	
844741-10-8	SOUTHWEST AIRLINES ORD			295.000	8,520	28.880	8,520	3,372	53	212	0	(1,413)	0	(1,413)	0	03/28/2007	
844895-10-2	SOUTHWEST GAS HOLDINGS ORD			41.000	2,597	63.350	2,597	2,395	0	25	0	202	0	202	0	10/18/2023	
845467-10-9	SOUTHWSTN ENER ORD			575.000	3,766	6.550	3,766	2,546	0	0	0	403	0	403	0	03/24/2021	
847215-10-0	SPARTANNASH ORD			5.000	115	22.950	115	63	0	4	0	(36)	0	(36)	0	10/15/2019	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD			44.000	3,510	79.770	3,510	2,831	0	74	0	829	0	829	0	09/27/2019	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			65.000	2,066	31.780	2,066	3,042	0	0	0	142	0	142	0	03/24/2021	
848577-10-2	SPIRIT AIRLINES ORD			35.000	574	16.390	574	679	0	42	0	(108)	0	(108)	0	07/15/2020	
84857L-10-1	SPIRE ORD			25.000	1,559	62.340	1,559	1,862	19	72	0	(163)	0	(163)	0	10/10/2018	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD			104.000	4,544	43.690	4,544	4,056	70	276	0	391	0	391	0	10/10/2018	
848637-10-4	SPLUNK ORD			100.000	15,235	152.350	15,235	9,846	0	0	0	6,626	0	6,626	0	10/10/2018	
848ESC-01-8	SPIRIT MTA REIT			50.000	50	1.000	50	417	0	0	0	0	0	0	0	06/28/2019	
85205L-10-7	SPRINGWORKS THERAPEUTICS ORD			25.000	913	36.500	913	967	0	0	0	262	0	262	0	07/15/2020	
85209W-10-9	SPROUT SOCIAL CL A ORD			25.000	1,536	61.440	1,536	1,653	0	0	0	125	0	125	0	08/10/2022	
852234-10-3	BLOCK CL A ORD			365.000	28,233	77.350	28,233	27,815	0	0	0	4,278	0	4,278	0	12/21/2023	
852312-30-5	STAAR SURGICAL ORD			30.000	936	31.210	936	1,200	0	0	0	(520)	0	(520)	0	10/10/2018	
85254J-10-2	STAG INDUSTRIAL REIT ORD			110.000	4,319	39.260	4,319	2,904	13	162	0	765	0	765	0	10/10/2018	
853666-10-5	STANDARD MOTOR ORD			20.000	796	39.810	796	1,050	0	23	0	100	0	100	0	04/22/2019	
854231-10-7	STANDEX INTL ORD			10.000	1,584	158.380	1,584	1,028	0	11	0	560	0	560	0	10/10/2018	
854502-10-1	STANLEY BLACK AND DECKER ORD			99.000	9,712	98.100	9,712	4,733	0	319	0	2,275	0	2,275	0	11/20/2012	
85512G-10-6	STAR HOLDINGS ORD			6.120	92	14.980	92	186	0	0	0	(94)	0	(94)	0	06/28/2019	
855244-10-9	STARBUCKS ORD			725.000	69,607	96.010	69,607	3,429	0	1,566	0	(2,313)	0	(2,313)	0	03/28/2007	
85571B-10-5	STARWOOD PROPERTY REIT			275.000	5,781	21.020	5,781	5,759	132	528	0	740	0	740	0	10/10/2018	
857477-10-3	STATE STREET ORD			170.000	13,168	77.460	13,168	5,865	117	439	0	(19)	0	(19)	0	07/23/2010	
858119-10-0	STEEL DYNAMICS ORD			60.000	7,086	118.100	7,086	2,602	26	97	0	1,224	0	1,224	0	10/10/2018	
858155-20-3	STEELCASE CL A ORD			5.000	68	13.520	68	86	0	2	0	32	0	32	0	10/10/2018	
858586-10-0	STEPAN ORD			15.000	1,418	94.550	1,418	1,268	0	22	0	(179)	0	(179)	0	10/10/2018	
858912-10-8	STERICYCLE ORD			95.000	4,708	49.560	4,708	5,170	0	0	0	(31)	0	(31)	0	10/10/2018	
85914M-10-7	STEPSTONE GROUP CL A ORD			30.000	955	31.830	955	1,035	0	32	0	200	0	200	0	06/25/2021	
859241-10-1	STERLING INFRASTRUCTURE ORD			30.000	2,638	87.930	2,638	477	0	0	0	1,654	0	1,654	0	10/15/2019	
860372-10-1	STEWART INFO SVC ORD			15.000	881	58.750	881	656	0	28	0	240	0	240	0	04/22/2019	
860630-10-2	STIFEL FINANCIAL ORD			40.000	2,766	69.150	2,766	1,321	0	58	0	431	0	431	0	10/10/2018	
860897-10-7	STITCH FIX CL A ORD			45.000	161	3.570	161	1,306	0	0	0	21	0	21	0	07/15/2020	
861025-10-4	STOCK YARDS BANCORP ORD			20.000	1,030	51.490	1,030	723	0	24	0	(270)	0	(270)	0	06/28/2019	
86150R-10-7	STOKE THERAPEUTICS ORD			15.000	79	5.260	79	578	0	0	0	(60)	0	(60)	0	10/20/2020	
861896-10-8	STONEX GROUP ORD			15.000	1,107	73.830	1,107	420	0	0	0	154	0	154	0	10/15/2019	
86272C-10-3	STRATEGIC EDUCATION ORD			20.000	1,847	92.370	1,847	1,580	0	48	0	281	0	281	0	06/25/2021	
863667-10-1	STRYKER ORD			165.000	49,411	299.460	49,411	16,407	132	495	0	9,070	0	9,070	0	10/10/2018	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
866082-10-0	SUMMIT HOTEL PROPERTIES REIT ORD			5.000	34	6.720	34	65	0	1	0	(3)	0	(3)	0	10/10/2018	
86614U-10-0	SUMMIT MATERIALS CL A ORD			101.000	3,884	38.460	3,884	1,620	0	0	0	1,017	0	1,017	0	10/10/2018	
866674-10-4	SUN COMMUNITIES REIT ORD			60.000	8,019	133.650	8,019	5,964	56	220	0	(561)	0	(561)	0	10/10/2018	
86722A-10-3	SUNCOKE ENERGY ORD			80.000	859	10.740	859	710	0	29	0	169	0	169	0	06/28/2019	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD			40.000	610	15.250	610	796	0	0	0	(110)	0	(110)	0	07/15/2020	
867652-40-6	SUNPOWER ORD			45.000	217	4.830	217	392	0	0	0	(594)	0	(594)	0	07/15/2020	
86771W-10-5	SUNRUN ORD			110.750	2,174	19.630	2,174	1,374	0	0	0	(486)	0	(486)	0	12/18/2018	
86800U-10-4	SUPER MICRO COMPUTER ORD			30.000	8,528	284.260	8,528	836	0	0	0	6,065	0	6,065	0	07/15/2020	
868459-10-8	SUPERNUS PHARMACEUTICALS ORD			30.000	868	28.940	868	1,148	0	0	0	(202)	0	(202)	0	12/21/2022	
86881A-10-0	SURGERY PARTNERS ORD			30.000	960	31.990	960	671	0	0	0	124	0	124	0	10/20/2020	
868873-10-0	SURMODICS ORD			10.000	364	36.350	364	432	0	0	0	22	0	22	0	06/28/2019	
869367-10-2	SUTRO BIOPHARMA ORD			30.000	129	4.290	129	673	0	0	0	(114)	0	(114)	0	12/15/2020	
871332-10-2	SYLVAMO ORD			26.000	1,277	49.110	1,277	353	0	35	0	14	0	14	0	10/10/2018	
87157D-10-9	SYNAPTICS ORD			20.000	2,282	114.080	2,282	731	0	0	0	378	0	378	0	10/10/2018	
871607-10-7	SYNOPSYS ORD			80.000	41,193	514.910	41,193	6,800	0	0	0	15,650	0	15,650	0	10/10/2018	
87161C-50-1	SYNOVUS FINANCIAL ORD			63.000	2,372	37.650	2,372	2,789	24	93	0	6	0	6	0	10/10/2018	
87164F-10-5	SYNDAX PHARMACEUTICALS ORD			35.000	756	21.610	756	523	0	0	0	(134)	0	(134)	0	07/15/2020	
87165B-10-3	SYNCHRONY FINANCIAL ORD			228.001	8,707	38.190	8,707	6,487	0	219	0	1,215	0	1,215	0	08/08/2018	
871829-10-7	SYSCO ORD			330.000	24,133	73.130	24,133	18,653	0	653	0	(1,096)	0	(1,096)	0	12/30/2021	
87184Q-20-6	SYROS PHARMACEUTICALS ORD			4.000	31	7.790	31	351	0	0	0	17	0	17	0	04/17/2020	
872540-10-9	TJX ORD			728.000	68,294	93.810	68,294	6,217	0	941	0	10,345	0	10,345	0	09/29/2009	
872590-10-4	T MOBILE US ORD			342.000	54,833	160.330	54,833	22,315	0	222	0	6,953	0	6,953	0	10/10/2018	
87265H-10-9	TRI POINTE HOMES ORD			90.000	3,186	35.400	3,186	1,063	0	0	0	1,513	0	1,513	0	10/10/2018	
87266J-10-4	TPI COMPOSITES ORD			30.000	124	4.140	124	741	0	0	0	(180)	0	(180)	0	06/28/2019	
87266M-10-7	TPG RE FINANCE TRUST ORD			60.000	390	6.500	390	1,152	14	58	0	(17)	0	(17)	0	08/14/2019	
87305R-10-9	TTM TECHNOLOGIES ORD			110.000	1,739	15.810	1,739	1,546	0	0	0	80	0	80	0	10/10/2018	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			83.004	13,359	160.950	13,359	9,038	0	0	0	4,716	0	4,716	0	10/10/2018	
875372-20-3	TANDEM DIABETES CARE ORD			60.000	1,775	29.580	1,775	1,967	0	0	0	(922)	0	(922)	0	10/10/2018	
875465-10-6	TANGER ORD			85.000	2,356	27.720	2,356	1,604	0	82	0	831	0	831	0	06/25/2021	
876030-10-7	TAPESTRY ORD			85.000	3,129	36.810	3,129	2,761	0	111	0	(108)	0	(108)	0	02/09/2016	
87612E-10-6	TARGET ORD			275.000	39,166	142.420	39,166	14,098	0	1,199	0	(1,821)	0	(1,821)	0	12/18/2018	
87612G-10-1	TARGA RESOURCES ORD			145.000	12,596	86.870	12,596	7,131	0	268	0	1,939	0	1,939	0	12/30/2021	
87724P-10-6	TAYLOR MORRISON HOME ORD			92.000	4,908	53.350	4,908	1,549	0	0	0	2,116	0	2,116	0	12/18/2018	
87874R-10-0	TECHTARGET ORD			15.000	523	34.860	523	331	0	0	0	(138)	0	(138)	0	04/17/2020	
87901J-10-5	TEGNA ORD			162.000	2,479	15.300	2,479	2,297	18	65	0	(954)	0	(954)	0	02/11/2014	
87918A-10-5	TELADOC HEALTH ORD			81.000	1,746	21.550	1,746	5,139	0	0	0	(170)	0	(170)	0	04/17/2020	
879360-10-5	TELEDYNE TECH ORD			13.000	5,802	446.290	5,802	2,930	0	0	0	603	0	603	0	10/10/2018	
879369-10-6	TELEFLEX ORD			35.000	8,727	249.340	8,727	8,680	0	48	0	(10)	0	(10)	0	10/10/2018	
87968A-10-4	TELLURIAN ORD			275.000	208	0.756	208	1,174	0	0	0	(254)	0	(254)	0	06/25/2021	
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD			145.000	7,391	50.970	7,391	1,757	0	64	0	2,413	0	2,413	0	10/10/2018	
88025T-10-2	TENABLE HOLDINGS ORD			80.000	3,685	46.060	3,685	2,394	0	0	0	633	0	633	0	07/15/2020	
88025U-10-9	10X GENOMICS CL A ORD			62.000	3,470	55.960	3,470	3,737	0	0	0	1,104	0	1,104	0	10/18/2023	
88033G-40-7	TENET HEALTHCARE ORD			55.000	4,156	75.570	4,156	1,262	0	0	0	1,473	0	1,473	0	07/15/2020	
880345-10-3	TENNANT ORD			5.000	463	92.690	463	348	0	5	0	156	0	156	0	10/10/2018	
88076W-10-3	TERADATA ORD			10.000	435	43.510	435	391	0	0	0	99	0	99	0	03/24/2021	
880770-10-2	TERADYNE ORD			125.000	13,565	108.520	13,565	4,058	0	55	0	2,646	0	2,646	0	10/10/2018	

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CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88146M-10-1	TERRENO REALTY REIT ORD			70.000	4,387	62.670	4,387	2,573	32	116	0	406	0	406	0	10/10/2018	
88160R-10-1	TESLA ORD			1,515.000	376,447	248.480	376,447	76,782	0	0	0	169,910	0	169,910	0	07/12/2023	
88162G-10-3	TETRA TECH ORD			25.000	4,173	166.930	4,173	1,639	0	25	0	544	0	544	0	10/10/2018	
882508-10-4	TEXAS INSTRUMENTS ORD			474.000	80,798	170.460	80,798	7,935	0	2,379	0	2,484	0	2,484	0	09/19/2012	
88262P-10-2	TEXAS PACIFIC LAND ORD			5.000	7,862	1,572.450	7,862	6,407	0	65	0	(3,859)	0	(3,859)	0	05/12/2022	
882681-10-9	TEXAS ROADHOUSE ORD			5.000	611	122.230	611	331	0	11	0	156	0	156	0	10/10/2018	
883203-10-1	TEXTRON ORD			140.000	11,259	80.420	11,259	10,863	3	11	0	1,347	0	1,347	0	12/30/2021	
88322Q-10-8	TG THERAPEUTICS ORD			85.000	1,452	17.080	1,452	735	0	0	0	446	0	446	0	06/28/2019	
88331L-10-8	BEAUTY HEALTH COMPANY CL A ORD			75.000	233	3.110	233	1,923	0	0	0	(449)	0	(449)	0	09/28/2021	
88337F-10-5	ODP ORD			38.000	2,139	56.300	2,139	1,098	0	0	0	409	0	409	0	10/10/2018	
88339J-10-5	TRADE DESK CL A ORD			260.000	18,710	71.960	18,710	3,085	0	0	0	7,054	0	7,054	0	10/10/2018	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			218.000	115,712	530.790	115,712	10,039	76	294	0	(4,338)	0	(4,338)	0	03/28/2007	
885160-10-1	THOR INDUSTRIES ORD			25.000	2,956	118.250	2,956	1,969	12	46	0	1,069	0	1,069	0	10/10/2018	
88554D-20-5	3D SYSTEMS ORD			65.000	413	6.350	413	1,088	0	0	0	(68)	0	(68)	0	10/10/2018	
88579Y-10-1	3M ORD			285.000	31,156	109.320	31,156	21,496	0	1,710	0	(3,021)	0	(3,021)	0	09/30/2011	
88642R-10-9	TIDEWATER ORD			40.000	2,884	72.110	2,884	939	0	0	0	1,410	0	1,410	0	06/28/2019	
887389-10-4	TIMKEN ORD			60.000	4,809	80.150	4,809	2,702	0	78	0	569	0	569	0	10/10/2018	
888787-10-8	TOAST CL A ORD			236.000	4,309	18.260	4,309	4,210	0	0	0	69	0	69	0	10/18/2023	
889478-10-3	TOLL BROTHERS ORD			85.000	8,737	102.790	8,737	2,672	0	71	0	4,494	0	4,494	0	10/10/2018	
890110-10-9	TOMPKINS FINANCIAL ORD			15.000	903	60.230	903	1,101	0	36	0	(260)	0	(260)	0	07/15/2020	
89055F-10-3	TOPBUILD ORD			26.000	9,731	374.260	9,731	1,332	0	0	0	5,662	0	5,662	0	10/10/2018	
891092-10-8	TORO ORD			80.000	7,679	95.990	7,679	4,426	29	109	0	(1,377)	0	(1,377)	0	10/10/2018	
89214P-10-9	TOWNE BANK ORD			40.000	1,190	29.760	1,190	1,247	10	38	0	(43)	0	(43)	0	12/21/2022	
892356-10-6	TRACTOR SUPPLY ORD			60.000	12,902	215.030	12,902	3,661	0	247	0	(596)	0	(596)	0	10/10/2018	
892672-10-6	TRADEWEB MARKETS CL A ORD			45.000	4,090	90.880	4,090	2,438	0	16	0	1,168	0	1,168	0	07/15/2020	
893641-10-0	TRANSDIGM GROUP ORD			20.000	20,232	1,011.600	20,232	6,655	0	700	0	7,639	0	7,639	0	10/10/2018	
89377M-10-9	TRANSMEDICS GROUP ORD			15.000	1,184	78.930	1,184	890	0	0	0	258	0	258	0	12/21/2022	
89400J-10-7	TRANSUNION ORD			75.000	5,153	68.710	5,153	5,126	0	32	0	897	0	897	0	10/10/2018	
894164-10-2	TRAVEL LEISURE ORD			90.000	3,518	39.090	3,518	3,326	0	162	0	242	0	242	0	10/10/2018	
89417E-10-9	TRAVELERS COMPANIES ORD			130.000	24,764	190.490	24,764	6,019	0	511	0	390	0	390	0	03/05/2014	
89422G-10-7	TRAVERE THERAPEUTICS ORD			53.000	476	8.990	476	1,294	0	0	0	(634)	0	(634)	0	03/19/2019	
89469A-10-4	TREEHOUSE FOODS ORD			35.000	1,451	41.450	1,451	1,614	0	0	0	(278)	0	(278)	0	10/10/2018	
89531P-10-5	TREX ORD			85.000	7,037	82.790	7,037	2,883	0	0	0	3,439	0	3,439	0	10/10/2018	
896095-10-6	TRICO BANKSHRS ORD			10.000	430	43.030	430	378	0	12	0	37	0	37	0	06/28/2019	
896215-20-9	TRIMAS ORD			15.000	380	25.330	380	432	0	2	0	(36)	0	(36)	0	10/10/2018	
896239-10-0	TRIMBLE ORD			135.000	7,182	53.200	7,182	5,272	0	0	0	356	0	356	0	10/10/2018	
896288-10-7	TRINET GROUP ORD			20.000	2,379	118.930	2,379	1,009	0	0	0	1,023	0	1,023	0	10/10/2018	
896522-10-9	TRINITY INDUSTRIES ORD			65.000	1,728	26.590	1,728	1,753	0	68	0	(194)	0	(194)	0	10/10/2018	
89679E-30-0	TRIUMPH FINANCIAL ORD			20.000	1,604	80.180	1,604	581	534	0	0	626	0	626	0	06/28/2019	
896818-10-1	TRIUMPH GROUP ORD			63.000	1,045	16.580	1,045	1,290	0	0	0	382	0	382	0	03/19/2019	
89785X-10-1	TRUEBLUE ORD			10.000	153	15.340	153	246	0	0	0	(42)	0	(42)	0	04/22/2019	
898202-10-6	TRUPANION ORD			30.000	915	30.510	915	1,084	0	0	0	(511)	0	(511)	0	06/28/2019	
89832Q-10-9	TRUIST FINANCIAL ORD			783.000	28,908	36.920	28,908	15,875	0	1,629	0	(4,784)	0	(4,784)	0	09/30/2011	
898402-10-2	TRUSTMARK ORD			45.000	1,255	27.880	1,255	1,527	0	41	0	(316)	0	(316)	0	10/10/2018	
89854H-10-2	TTEC HOLDINGS ORD			5.000	108	21.670	108	231	0	5	0	(112)	0	(112)	0	07/15/2020	
898697-20-6	TUCOWS ORD			10.000	270	27.000	270	551	0	0	0	(69)	0	(69)	0	10/15/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
899896-10-4	TUPPERWARE BRANDS ORD			35.000	70	2.000	70	1,062	0	0	0	(75)	0	(75)	0	10/10/2018	
90041L-10-5	TURNING POINT BRANDS ORD			15.000	395	26.320	395	463	1	4	0	70	0	70	0	10/20/2020	
901384-10-7	2SEVENTY BIO ORD			19.000	81	4.270	81	581	0	0	0	(97)	0	(97)	0	03/24/2021	
90138F-10-2	TWILIO CL A ORD			99.000	7,511	75.870	7,511	7,058	0	0	0	2,664	0	2,664	0	12/18/2018	
90184D-10-0	TWIST BIOSCIENCE ORD			10.000	369	36.860	369	313	0	0	0	131	0	131	0	04/17/2020	
90187B-80-4	TWO HARBORS INVESTMENT ORD			61.250	853	13.930	853	1,930	0	128	0	(113)	0	(113)	0	06/25/2021	
902252-10-5	TYLER TECHNOLOGIES ORD			20.000	8,362	418.120	8,362	4,256	0	0	0	1,914	0	1,914	0	10/10/2018	
902494-10-3	TYSON FOODS CL A ORD			200.000	10,750	53.750	10,750	1,752	0	386	0	(1,700)	0	(1,700)	0	03/28/2007	
902653-10-4	UDR REIT ORD			85.000	3,255	38.290	3,255	3,377	0	139	0	(37)	0	(37)	0	10/10/2018	
902681-10-5	UGI ORD			145.000	3,567	24.600	3,567	3,399	0	0	0	168	0	168	0	12/21/2023	
90278Q-10-8	UFP INDUSTRIES ORD			55.000	6,905	125.550	6,905	1,877	0	61	0	2,547	0	2,547	0	10/10/2018	
902973-30-4	US BANCORP ORD			800.000	34,624	43.280	34,624	14,889	392	1,536	0	(264)	0	(264)	0	07/24/2002	
903002-10-3	UMH PROPERTIES REIT ORD			45.000	689	15.320	689	645	0	37	0	(35)	0	(35)	0	10/15/2019	
90328M-10-7	USANA HEALTH SCIENCES ORD			10.000	536	53.600	536	1,077	0	0	0	4	0	4	0	10/10/2018	
90353T-10-0	UBER TECHNOLOGIES ORD			1,225.000	75,423	61.570	75,423	35,599	0	0	0	45,129	0	45,129	0	08/10/2022	
90353W-10-3	UBIQUITI ORD			5.000	698	139.560	698	415	0	12	0	(670)	0	(670)	0	10/10/2018	
90364P-10-5	UIPATH CL A ORD			240.000	5,962	24.840	5,962	5,228	0	0	0	2,911	0	2,911	0	08/10/2022	
90384S-30-3	ULTA BEAUTY ORD			20.000	9,800	489.990	9,800	4,748	0	0	0	418	0	418	0	10/10/2018	
90385V-10-7	ULTRA CLEAN HOLDINGS ORD			30.000	1,024	34.140	1,024	418	0	0	0	30	0	30	0	06/28/2019	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			45.000	2,152	47.820	2,152	3,056	0	0	0	67	0	67	0	10/10/2018	
904311-10-7	UNDER ARMOUR CL A ORD			100.000	879	8.790	879	1,544	0	0	0	(137)	0	(137)	0	01/30/2018	
904311-20-6	UNDER ARMOUR CL C ORD			85.000	710	8.350	710	1,185	0	0	0	(48)	0	(48)	0	01/30/2018	
904708-10-4	UNIFIRST ORD			15.000	2,744	182.910	2,744	2,520	5	19	0	(151)	0	(151)	0	07/15/2020	
907818-10-8	UNION PACIFIC ORD			380.000	93,336	245.620	93,336	10,111	0	1,976	0	14,649	0	14,649	0	11/17/2009	
909214-30-6	UNISYS ORD			60.000	337	5.620	337	583	0	0	0	31	0	31	0	06/28/2019	
909218-12-5	UNIT CORPORATION			3.000	4	1.300	4	4	0	0	0	(31)	0	(31)	0	01/08/2021	
90984P-30-3	UNITED COMMUNITY BANKS ORD			90.000	2,633	29.260	2,633	2,463	21	82	0	(409)	0	(409)	0	10/10/2018	
909907-10-7	UNITED BANKSHARES ORD			133.000	4,994	37.550	4,994	4,576	49	192	0	(391)	0	(391)	0	06/28/2019	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			193.000	7,968	41.285	7,968	7,052	0	0	0	695	0	695	0	07/15/2020	
910340-10-8	UNITED FIRE GROUP ORD			20.000	402	20.120	402	969	0	13	0	(145)	0	(145)	0	06/28/2019	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			375.000	58,961	157.230	58,961	28,383	0	2,430	0	(6,229)	0	(6,229)	0	10/10/2018	
911363-10-9	UNITED RENTAL ORD			35.000	20,070	573.420	20,070	4,410	0	207	0	7,630	0	7,630	0	10/10/2018	
912008-10-9	US FOODS ORD			115.000	5,222	45.410	5,222	3,348	0	0	0	1,310	0	1,310	0	10/10/2018	
912909-10-8	US STEEL ORD			105.000	5,108	48.650	5,108	1,339	0	21	0	2,478	0	2,478	0	07/15/2020	
91307C-10-2	UNITED THERAPEUTICS ORD			10.000	2,199	219.890	2,199	1,240	0	0	0	(582)	0	(582)	0	10/10/2018	
91324P-10-2	UNITEDHEALTH GRP ORD			495.000	260,603	526.470	260,603	20,776	0	3,609	0	(1,836)	0	(1,836)	0	06/28/2019	
913259-10-7	UNITIL ORD			10.000	526	52.570	526	599	0	16	0	12	0	12	0	06/28/2019	
91332U-10-1	UNITY SOFTWARE ORD			192.000	7,851	40.890	7,851	8,996	0	0	0	2,418	0	2,418	0	10/18/2023	
913456-10-9	UNIVERSAL ORD			10.000	673	67.320	673	656	0	32	0	145	0	145	0	10/10/2018	
91347P-10-5	UNIVERSAL DISPLAY ORD			30.000	5,738	191.260	5,738	3,236	0	42	0	2,497	0	2,497	0	10/10/2018	
913483-10-3	UNIVERSAL ELECTRONICS ORD			10.000	94	9.390	94	410	0	0	0	(114)	0	(114)	0	06/28/2019	
91359E-10-5	UNVL HEALTH RTY REIT ORD			10.000	433	43.250	433	746	0	29	0	(45)	0	(45)	0	04/22/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			10.000	1,524	152.440	1,524	1,133	0	8	0	116	0	116	0	10/10/2018	
915271-10-0	UNIVEST FINANCIAL ORD			30.000	661	22.030	661	788	0	25	0	(123)	0	(123)	0	06/28/2019	
91529Y-10-6	UNUM ORD			210.000	9,496	45.220	9,496	4,733	0	292	0	880	0	880	0	03/28/2007	
91680M-10-7	UPSTART HOLDINGS ORD			50.000	2,043	40.860	2,043	2,575	0	0	0	13	0	13	0	07/12/2023	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
91688F-10-4	UPWORK ORD			65.000	967	14.870	967	912	0	0	0	288	0	288	0	07/15/2020	
91704F-10-4	URBAN EDGE PROPERTIES ORD			70.000	1,281	18.300	1,281	1,452	0	45	0	295	0	295	0	10/10/2018	
918204-10-8	VF ORD			287.000	5,396	18.800	5,396	5,665	0	284	0	(2,528)	0	(2,528)	0	04/09/2012	
91879Q-10-9	VAIL RESORTS ORD			5.000	1,067	213.470	1,067	1,194	10	40	0	(124)	0	(124)	0	10/10/2018	
91913Y-10-0	VALERO ENERGY ORD			200.000	26,000	130.000	26,000	10,021	0	816	0	628	0	628	0	01/23/2015	
919794-10-7	VALLEY NATIONAL ORD			395.000	4,290	10.860	4,290	4,390	43	174	0	(178)	0	(178)	0	08/14/2019	
920253-10-1	VALMONT INDS ORD			10.000	2,335	233.510	2,335	1,256	6	24	0	(972)	0	(972)	0	07/15/2020	
92047W-10-1	VALVOLINE ORD			185.000	6,952	37.580	6,952	3,624	0	0	0	912	0	912	0	10/10/2018	
92214X-10-6	VAREX IMAGING ORD			15.000	308	20.500	308	514	0	0	0	3	0	3	0	03/19/2019	
922280-10-2	VARONIS SYSTEMS ORD			60.000	2,717	45.280	2,717	1,217	0	0	0	1,280	0	1,280	0	10/10/2018	
92240M-10-8	VECTOR GROUP ORD			126.000	1,421	11.280	1,421	1,005	0	101	0	(73)	0	(73)	0	10/10/2018	
922417-10-0	VEECO INSTRUMENTS ORD			20.000	621	31.030	621	249	0	0	0	249	0	249	0	04/22/2019	
92242T-10-1	V2X ORD			10.000	464	46.440	464	406	0	0	0	52	0	52	0	06/28/2019	
92243G-10-8	VAXCYTE ORD			45.000	2,826	62.800	2,826	1,805	0	0	0	935	0	935	0	03/23/2023	
922475-10-8	VEEVA SYSTEMS ORD			80.000	15,402	192.520	15,402	7,152	0	0	0	2,491	0	2,491	0	10/10/2018	
92276F-10-0	VENTAS REIT ORD			147.000	7,326	49.840	7,326	5,885	66	265	0	704	0	704	0	06/28/2019	
92337F-10-7	VERACYTE ORD			70.000	1,926	27.510	1,926	1,995	0	0	0	265	0	265	0	06/28/2019	
92338C-10-3	VERALTO ORD			121.000	9,953	82.260	9,953	875	11	0	0	9,078	0	9,078	0	04/17/2009	
92343E-10-2	VERISIGN ORD			75.000	15,447	205.960	15,447	1,875	0	0	0	39	0	39	0	03/28/2007	
92343V-10-4	VERIZON COMMUNICATIONS ORD			1,695.000	63,902	37.700	63,902	50,040	0	4,091	0	(2,598)	0	(2,598)	0	12/21/2023	
92343X-10-0	VERINT SYSTEMS ORD			50.000	1,352	27.030	1,352	1,146	0	0	0	(463)	0	(463)	0	10/10/2018	
923451-10-8	VERITEX HOLDINGS ORD			50.000	1,164	23.270	1,164	1,302	0	40	0	(241)	0	(241)	0	04/22/2019	
92345Y-10-6	VERISK ANALYTICS ORD			102.000	24,364	238.860	24,364	8,327	0	139	0	6,369	0	6,369	0	08/02/2017	
92346J-10-8	VERICEL ORD			50.000	1,781	35.610	1,781	944	0	0	0	464	0	464	0	06/28/2019	
92511U-10-2	VERRA MOBILITY CL A ORD			150.000	3,455	23.030	3,455	2,103	0	0	0	1,380	0	1,380	0	10/15/2019	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			165.000	67,137	406.890	67,137	23,783	0	0	0	19,488	0	19,488	0	05/12/2022	
92537N-10-8	VERTIV HOLDINGS CL A ORD			210.000	10,086	48.030	10,086	5,073	0	5	0	5,024	0	5,024	0	07/12/2023	
92552R-40-6	VIAD ORD			20.000	724	36.200	724	1,156	0	0	0	236	0	236	0	04/22/2019	
92552V-10-0	VIASAT ORD			55.000	1,537	27.950	1,537	2,704	0	0	0	(204)	0	(204)	0	03/24/2021	
925550-10-5	VIAVI SOLUTIONS ORD			205.000	2,064	10.070	2,064	2,411	0	0	0	(90)	0	(90)	0	10/10/2018	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD			384.000	5,679	14.790	5,679	4,542	9	104	0	(418)	0	(418)	0	12/21/2023	
92556V-10-6	VIATRIS ORD			1,078.000	11,675	10.830	11,675	9,107	0	517	0	(323)	0	(323)	0	06/25/2021	
925652-10-9	VICI PPTYS ORD			450.000	14,346	31.880	14,346	9,549	187	713	0	(234)	0	(234)	0	10/10/2018	
926400-10-2	VICTORIA S SECRET ORD			56.000	1,486	26.540	1,486	600	0	0	0	(517)	0	(517)	0	10/10/2018	
92672L-10-7	VIEWRAY ORD			145.000	0	0.000	0	576	0	0	0	(650)	0	(650)	0	12/15/2020	
92719V-10-0	VIMEO ORD			97.000	380	3.920	380	985	0	0	0	48	0	48	0	10/10/2018	
92764N-10-2	VIR BIOTECHNOLOGY ORD			45.000	453	10.060	453	1,004	0	0	0	(551)	0	(551)	0	03/23/2023	
92766K-10-6	VIRGIN GALACTIC HOLDINGS CL A ORD			25.000	61	2.450	61	466	0	0	0	(26)	0	(26)	0	07/15/2020	
92826C-83-9	VISA CL A ORD			930.000	242,126	260.350	242,126	18,773	0	1,739	0	48,909	0	48,909	0	09/30/2011	
92828Q-10-9	VIRTUS INVESTMENT PARTNERS ORD			5.000	1,209	241.760	1,209	483	0	34	0	252	0	252	0	08/14/2019	
928298-10-8	VISHAY INTERTECH ORD			120.000	2,876	23.970	2,876	2,164	0	48	0	288	0	288	0	10/10/2018	
928377-10-0	VISTA OUTDOOR ORD			40.000	1,183	29.570	1,183	355	0	0	0	208	0	208	0	06/28/2019	
92839U-20-6	VISTEON ORD			20.000	2,498	124.900	2,498	1,652	0	0	0	(119)	0	(119)	0	10/10/2018	
92840M-10-2	VISTRA ORD			220.000	8,474	38.520	8,474	4,046	0	181	0	3,370	0	3,370	0	06/25/2021	
92852X-10-3	VITESSE ENERGY ORD			22.950	502	21.890	502	159	0	44	0	343	0	343	0	09/20/2016	
928881-10-1	VONTIER ORD			85.000	2,937	34.550	2,937	809	0	9	0	1,294	0	1,294	0	10/20/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
929042-10-9	VORNADO REALTY REIT ORD			117.000	3,305	28.250	3,305	2,293	0	36	0	1,067	0	1,067	0	07/12/2023	
929089-10-0	VOYA FINANCIAL ORD			95.000	6,931	72.960	6,931	4,699	0	114	0	1,090	0	1,090	0	10/10/2018	
929160-10-9	VULCAN MATERIALS ORD			25.000	5,675	227.010	5,675	1,587	0	43	0	1,298	0	1,298	0	06/25/2014	
929236-10-7	WD-40 ORD			5.000	1,195	239.070	1,195	803	0	17	0	389	0	389	0	12/21/2022	
929328-10-2	WSFS FINANCIAL ORD			35.000	1,608	45.930	1,608	981	0	21	0	21	0	21	0	07/15/2020	
92936U-10-9	W P CAREY REIT ORD			130.000	8,425	64.810	8,425	8,293	112	646	0	(1,734)	0	(1,734)	0	10/10/2018	
92939U-10-6	WEC ENERGY GROUP ORD			170.000	14,309	84.170	14,309	11,078	0	530	0	(1,630)	0	(1,630)	0	10/10/2018	
92942W-10-7	WK KELLOGG ORD			6.000	79	13.140	79	76	0	1	0	3	0	3	0	07/24/2007	
929566-10-7	WABASH NATL ORD			10.000	256	25.620	256	150	0	3	0	30	0	30	0	04/22/2019	
929740-10-8	WABTEC ORD			115.000	14,594	126.900	14,594	9,745	0	78	0	3,115	0	3,115	0	05/12/2022	
931142-10-3	WALMART ORD			685.000	107,990	157.650	107,990	35,396	390	1,552	0	10,864	0	10,864	0	12/21/2022	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			405.000	10,575	26.110	10,575	12,390	0	778	0	(4,556)	0	(4,556)	0	09/30/2011	
93148P-10-2	WALKER & DUNLOP ORD			30.000	3,330	111.010	3,330	1,469	0	76	0	976	0	976	0	10/10/2018	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			1,529.003	17,415	11.390	17,415	17,415	0	0	0	16,692	13,787	2,905	0	08/10/2022	
938824-10-9	WAFD ORD			65.000	2,142	32.960	2,142	2,049	0	65	0	(38)	0	(38)	0	10/10/2018	
939653-10-1	ELME ORD			90.000	1,314	14.600	1,314	2,597	16	64	0	(288)	0	(288)	0	10/10/2018	
94106L-10-9	WASTE MANAGEMENT ORD			188.000	33,671	179.100	33,671	6,407	0	526	0	4,177	0	4,177	0	03/28/2007	
941848-10-3	WATERS ORD			35.000	11,523	329.230	11,523	2,128	0	0	0	(467)	0	(467)	0	03/05/2008	
942622-20-0	WATSCO ORD			20.000	8,569	428.470	8,569	3,364	0	196	0	3,581	0	3,581	0	10/10/2018	
942749-10-2	WATTS INDUSTRIES CL A ORD			25.000	5,209	208.340	5,209	1,859	0	35	0	1,553	0	1,553	0	10/10/2018	
94419L-10-1	WAYFAIR CL A ORD			40.000	2,468	61.700	2,468	4,784	0	0	0	1,152	0	1,152	0	10/10/2018	
948849-10-4	WEIS MARKETS ORD			10.000	640	63.960	640	499	0	14	0	(183)	0	(183)	0	07/15/2020	
949746-10-1	WELLS FARGO ORD			1,822.000	89,679	49.220	89,679	51,439	0	2,369	0	14,448	0	14,448	0	03/24/2021	
95040Q-10-4	WELLTOWER ORD			325.000	29,305	90.170	29,305	20,448	0	616	0	5,790	0	5,790	0	07/12/2023	
95058W-10-0	WENDYS ORD			185.000	3,604	19.480	3,604	3,199	0	185	0	(583)	0	(583)	0	10/10/2018	
950810-10-1	WESBANCO ORD			25.000	784	31.370	784	515	9	35	0	(140)	0	(140)	0	07/15/2020	
95082P-10-5	WESCO INTL ORD			44.000	7,651	173.880	7,651	2,238	0	66	0	2,142	0	2,142	0	06/22/2020	
955306-10-5	WEST PHARM SVC ORD			45.000	15,845	352.120	15,845	5,181	0	35	0	5,255	0	5,255	0	10/10/2018	
957090-10-3	WESTAMERICA BANCORPORATION ORD			10.000	564	56.410	564	600	0	17	0	(26)	0	(26)	0	10/10/2018	
957638-10-9	WESTERN ALLIANCE ORD			50.000	3,290	65.790	3,290	2,844	0	73	0	312	0	312	0	10/10/2018	
958102-10-5	WESTERN DIGITAL ORD			203.000	10,631	52.370	10,631	8,466	0	0	0	4,226	0	4,226	0	05/12/2022	
96145D-10-5	WESTROCK ORD			75.000	3,114	41.520	3,114	3,061	0	85	0	477	0	477	0	12/23/2015	
962166-10-4	WEYERHAEUSER REIT			448.000	15,577	34.770	15,577	8,835	0	744	0	1,689	0	1,689	0	09/28/2010	
963320-10-6	WHIRLPOOL ORD			45.000	5,480	121.770	5,480	1,861	0	315	0	(886)	0	(886)	0	05/04/2007	
966387-12-8	WHITING PETROLEUM CORPORATION			2.000	42	20.750	42	544	0	0	0	5	0	5	0	10/10/2018	
96758W-10-1	WIDEOPENWEST ORD			20.000	81	4.050	81	186	0	0	0	(101)	0	(101)	0	12/15/2020	
96924N-10-0	WILLDAN GROUP ORD			10.000	215	21.500	215	394	0	0	0	37	0	37	0	12/15/2020	
969457-10-0	WILLIAMS ORD			580.000	20,201	34.830	20,201	11,252	0	1,038	0	1,119	0	1,119	0	12/18/2018	
969904-10-1	WILLIAMS SONOMA ORD			55.000	11,098	201.780	11,098	3,331	0	191	0	4,777	0	4,777	0	10/10/2018	
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD			125.000	5,563	44.500	5,563	1,764	0	0	0	(84)	0	(84)	0	07/15/2020	
974155-10-3	WINGSTOP ORD			30.000	7,697	256.580	7,697	2,040	0	25	0	3,569	0	3,569	0	10/10/2018	
974637-10-0	WINNEBAGO INDS ORD			20.000	1,458	72.880	1,458	773	0	22	0	404	0	404	0	06/28/2019	
977852-10-2	WOLFSPEED ORD			85.000	3,698	43.510	3,698	2,945	0	0	0	(2,170)	0	(2,170)	0	10/10/2018	
980745-10-3	WOODWARD ORD			60.000	8,168	136.130	8,168	4,501	0	53	0	2,371	0	2,371	0	10/10/2018	
98138H-10-1	WORKDAY CL A ORD			130.000	35,888	276.060	35,888	19,016	0	0	0	12,570	0	12,570	0	07/12/2023	
98138J-20-6	WORKHORSE GROUP ORD			20.000	7	0.360	7	330	0	0	0	(23)	0	(23)	0	07/15/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
98139A-10-5	WORKIVA CL A ORD			40.000	4,061	101.530	4,061	2,323	0	0	0	702	0	702	0	06/28/2019	
981475-10-6	WORLD KINECT ORD			40.000	911	22.780	911	1,083	6	22	0	(182)	0	(182)	0	10/10/2018	
981811-10-2	WORTHINGTON ENTERPRISES ORD			25.000	1,439	57.550	1,439	695	0	0	0	744	0	744	0	10/10/2018	
982104-10-1	WORTHINGTON STEEL ORD			25.000	703	28.100	703	352	0	0	0	350	0	350	0	10/10/2018	
98262P-10-1	WW INTERNATIONAL ORD			20.000	175	8.750	175	523	0	0	0	98	0	98	0	07/15/2020	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			45.000	3,618	80.410	3,618	2,314	0	63	0	410	0	410	0	10/10/2018	
983134-10-7	WYNN RESORTS ORD			45.000	4,100	91.110	4,100	2,886	0	34	0	389	0	389	0	12/23/2015	
983793-10-0	XPO ORD			20.000	1,752	87.590	1,752	737	0	0	0	1,086	0	1,086	0	10/10/2018	
98389B-10-0	XCEL ENERGY ORD			410.000	25,383	61.910	25,383	8,795	213	839	0	(3,362)	0	(3,362)	0	10/17/2007	
984017-10-3	XENIA HOTELS AND RESORTS REIT ORD			70.000	953	13.620	953	1,607	7	28	0	31	0	31	0	10/10/2018	
98401F-10-5	XENCOR ORD			40.000	849	21.230	849	1,320	0	0	0	(192)	0	(192)	0	10/10/2018	
98419M-10-0	XYLEM ORD			78.000	8,920	114.360	8,920	3,810	0	87	0	3,958	0	3,958	0	10/10/2018	
98421M-10-6	XEROX HOLDINGS ORD			125.000	2,291	18.330	2,291	3,191	31	125	0	466	0	466	0	10/10/2018	
984241-10-9	Y MABS THERAPEUTICS ORD			30.000	205	6.820	205	939	0	0	0	58	0	58	0	04/17/2020	
985817-10-5	YELP ORD			60.000	2,840	47.340	2,840	2,323	0	0	0	1,200	0	1,200	0	09/28/2021	
98585N-10-6	YEXT ORD			35.000	206	5.890	206	585	0	0	0	(22)	0	(22)	0	07/15/2020	
98585X-10-4	YETI HOLDINGS ORD			75.000	3,884	51.780	3,884	1,810	0	0	0	785	0	785	0	04/17/2020	
988498-10-1	YUM BRANDS ORD			210.000	27,439	130.660	27,439	4,384	0	508	0	542	0	542	0	03/28/2007	
98888T-10-7	ZIMVIE ORD			9.000	160	17.750	160	217	0	0	0	76	0	76	0	05/15/2018	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			35.000	9,567	273.330	9,567	5,236	0	0	0	592	0	592	0	10/10/2018	
98943L-10-7	ZENTALIS PHARMACEUTICALS ORD			15.000	227	15.150	227	613	0	0	0	(75)	0	(75)	0	10/20/2020	
98954M-10-1	ZILLOW GROUP CL A ORD			40.000	2,269	56.720	2,269	1,532	0	0	0	1,020	0	1,020	0	10/10/2018	
98954M-20-0	ZILLOW GROUP CL C ORD			105.000	6,075	57.860	6,075	4,027	0	0	0	2,693	0	2,693	0	10/10/2018	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			90.000	10,953	121.700	10,953	7,057	22	86	0	(522)	0	(522)	0	05/15/2018	
989701-10-7	ZIONS BANCORPORATION ORD			100.000	4,387	43.870	4,387	2,692	0	164	0	(529)	0	(529)	0	03/11/2015	
98978V-10-3	ZOETIS CL A ORD			247.000	48,750	197.370	48,750	4,997	0	371	0	12,553	0	12,553	0	09/24/2014	
98980G-10-2	ZSCALER ORD			59.000	13,072	221.560	13,072	6,062	0	0	0	5,286	0	5,286	0	10/18/2023	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			160.000	11,506	71.910	11,506	17,792	0	0	0	667	0	667	0	08/10/2022	
989817-10-1	ZUMIEZ ORD			20.000	407	20.340	407	522	0	0	0	(28)	0	(28)	0	06/28/2019	
98983L-10-8	ZURN ELKAY WATER SOLUTIONS ORD			120.000	3,529	29.410	3,529	1,665	0	35	0	991	0	991	0	10/10/2018	
98983V-10-6	ZUORA CL A ORD			110.000	1,034	9.400	1,034	1,685	0	0	0	334	0	334	0	06/28/2019	
98986M-10-3	ZYNEX ORD			22.000	240	10.890	240	446	0	0	0	(66)	0	(66)	0	07/15/2020	
G0084W-10-1	ADIENT ORD		C	86.000	3,127	36.360	3,127	2,707	0	0	0	144	0	144	0	10/10/2018	
G01767-10-5	ALKERMES ORD		C	145.000	4,022	27.740	4,022	2,652	0	0	0	1,370	0	1,370	0	03/24/2021	
G0176J-10-9	ALLEGION ORD		C	58.000	7,348	126.690	7,348	1,358	0	104	0	1,243	0	1,243	0	12/12/2013	
G0250X-10-7	AMCOR ORD		C	612.000	5,900	9.640	5,900	5,281	0	301	0	(1,389)	0	(1,389)	0	10/10/2018	
G037AX-10-1	AMBARELLA ORD			31.000	1,900	61.290	1,900	1,349	0	0	0	(649)	0	(649)	0	03/19/2019	
G0403H-10-8	AON CL A ORD		C	130.000	37,833	291.020	37,833	6,371	0	313	0	(1,186)	0	(1,186)	0	04/02/2012	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	200.000	14,854	74.270	14,854	5,620	0	0	0	2,298	0	2,298	0	10/10/2018	
G0585R-10-6	ASSURED GUARANTY ORD		C	55.000	4,116	74.830	4,116	2,287	0	62	0	691	0	691	0	10/10/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	80.000	4,430	55.370	4,430	4,474	35	141	0	96	0	96	0	10/10/2018	
G0772R-20-8	BANK NT BUTTERFIELD AND SON ORD		C	40.000	1,280	32.010	1,280	1,466	0	70	0	88	0	88	0	06/25/2021	
G1110E-10-7	BIOHAVEN ORD			20.000	856	42.800	856	166	0	0	0	690	0	690	0	10/04/2022	
G1151C-10-1	ACCENTURE CL A ORD		C	320.000	112,291	350.910	112,291	23,926	0	1,488	0	26,902	0	26,902	0	10/10/2018	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	15.000	754	50.240	754	849	0	0	0	(106)	0	(106)	0	11/27/2017	
G21810-10-9	CLARIVATE ORD		C	315.000	2,917	9.260	2,917	4,962	0	0	0	99	0	99	0	03/23/2023	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
G2717B-10-8	CUSHMAN AND WAKEFIELD ORD		C	145.000	1,566	10.800	1,566	1,697	0	0	0	(241)	0	(241)	0	07/15/2020	
G29183-10-3	EATON ORD		C	236.000	56,834	240.820	56,834	12,149	0	812	0	19,793	0	19,793	0	12/03/2012	
G3075P-10-1	ENSTAR GROUP ORD		C	5.000	1,472	294.350	1,472	875	0	0	0	317	0	317	0	07/15/2020	
G3198U-10-2	ESSENT GROUP ORD		C	110.000	5,801	52.740	5,801	4,446	0	110	0	1,525	0	1,525	0	10/10/2018	
G3323L-10-0	FABRINET ORD			30.000	5,710	190.330	5,710	1,300	0	0	0	1,863	0	1,863	0	10/10/2018	
G36738-10-5	FRESH DEL MONTE PRODUCE ORD			5.000	131	26.250	131	171	0	4	0	0	0	0	0	12/16/2019	
G3922B-10-7	GENPACT ORD		C	180.000	6,248	34.710	6,248	5,107	0	99	0	(2,090)	0	(2,090)	0	10/10/2018	
G4388N-10-6	HELEN OF TROY ORD		C	20.000	2,416	120.810	2,416	2,389	0	0	0	198	0	198	0	10/10/2018	
G4474Y-21-4	JANUS HENDERSON GROUP ORD		C	100.000	3,015	30.150	3,015	2,140	0	156	0	663	0	663	0	06/28/2019	
G4705A-10-0	ICON ORD		C	50.000	14,154	283.070	14,154	12,127	0	0	0	2,027	0	2,027	0	07/12/2023	
G4740B-10-5	ICHOR HOLDINGS ORD			20.000	673	33.630	673	473	0	0	0	136	0	136	0	06/28/2019	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY ORD		C	80.000	2,193	27.410	2,193	1,383	0	64	0	378	0	378	0	10/10/2018	
G491BT-10-8	INVESCO ORD			190.000	3,390	17.840	3,390	4,019	0	150	0	(29)	0	(29)	0	10/10/2018	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS ORD		C	30.000	277	9.240	277	1,407	0	6	0	(350)	0	(350)	0	06/28/2019	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	35.000	4,305	123.000	4,305	4,913	0	0	0	(1,271)	0	(1,271)	0	05/12/2022	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	384.996	22,191	57.640	22,191	8,656	142	558	0	(2,449)	0	(2,449)	0	09/07/2016	
G5269C-10-1	KINIKSA PHARMACEUTICALS CL A ORD		C	25.000	439	17.540	439	569	0	0	0	64	0	64	0	07/15/2020	
G54950-10-3	LINDE ORD		C	781.000	320,765	410.710	320,765	272,196	0	2,615	0	48,568	0	48,568	0	10/18/2023	
G5509L-10-1	LIVANOVA ORD		C	15.000	776	51.740	776	828	0	0	0	(57)	0	(57)	0	07/15/2020	
G5960L-10-3	MEDTRONIC ORD		C	827.000	68,128	82.380	68,128	29,059	571	2,266	0	3,854	0	3,854	0	09/30/2011	
G6095L-10-9	APTIV ORD		C	165.000	14,804	89.720	14,804	5,271	0	0	0	(563)	0	(563)	0	02/25/2013	
G63365-10-3	MURAL ONCOLOGY ORD		C	14.500	86	5.920	86	119	0	0	0	(33)	0	(33)	0	03/24/2021	
G65163-10-0	JOBY AVIATION CL A ORD			180.000	1,197	6.650	1,197	1,901	0	0	0	(704)	0	(704)	0	07/12/2023	
G65431-14-3	NOBEL CORP EQY WARRANT			3.000	3	1.040	3	1,986	0	0	0	(1,983)	0	(1,983)	0	10/10/2018	
G65773-10-6	NORDIC AMERICAN TANKERS ORD		C	180.000	756	4.200	756	703	11	77	0	205	0	205	0	10/15/2019	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			235.000	4,709	20.040	4,709	5,621	0	0	0	1,833	0	1,833	0	03/24/2021	
G6674U-10-8	NOVOCURE ORD		C	375.000	5,599	14.930	5,599	5,599	0	0	0	(2,320)	14,541	(16,861)	0	10/18/2023	
G6683N-10-3	NU HOLDINGS CL A ORD		C	1,525.000	12,703	8.330	12,703	12,036	0	0	0	667	0	667	0	07/12/2023	
G72800-10-8	PROTHENA ORD		C	20.000	727	36.340	727	258	0	0	0	(478)	0	(478)	0	12/16/2019	
G7496G-10-3	RENAISSANCERE ORD		C	35.000	6,860	196.000	6,860	4,751	0	53	0	412	0	412	0	10/10/2018	
G76279-10-1	ROIVANT SCIENCES ORD		C	626.000	7,030	11.230	7,030	6,586	0	0	0	444	0	444	0	12/21/2023	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			245.000	6,882	28.090	6,882	8,562	0	126	0	(1,382)	0	(1,382)	0	07/12/2023	
G7738W-10-6	SFL ORD		C	110.000	1,241	11.280	1,241	1,392	0	107	0	227	0	227	0	08/14/2019	
G7S00T-10-4	PENTAIR ORD		C	94.000	6,835	72.710	6,835	2,370	0	83	0	2,607	0	2,607	0	10/10/2018	
G7T16G-10-3	SAPIENS INTERNATIONAL ORD		C	30.000	868	28.940	868	853	0	11	0	314	0	314	0	07/15/2020	
G81276-10-0	SIGNET JEWELERS ORD		C	25.000	2,682	107.260	2,682	1,379	0	22	0	982	0	982	0	03/24/2021	
G8232Y-10-1	SMART GLOBAL HOLDINGS ORD			30.000	568	18.930	568	414	0	0	0	122	0	122	0	07/15/2020	
G8473T-10-0	STERIS ORD		C	45.000	9,893	219.850	9,893	4,724	0	89	0	2,133	0	2,133	0	10/10/2018	
G85158-10-6	STONECO CL A ORD		C	175.000	3,155	18.030	3,155	3,380	0	0	0	1,503	0	1,503	0	08/10/2022	
G87110-10-5	TECHNIPFMC ORD		C	295.000	5,941	20.140	5,941	5,275	0	30	0	666	0	666	0	07/12/2023	
G8766E-10-9	TEXTAINER GROUP HOLDING ORD		C	40.000	1,968	49.200	1,968	346	0	48	0	728	0	728	0	07/15/2020	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	125.000	30,488	243.900	30,488	2,730	0	375	0	9,476	0	9,476	0	11/20/2012	
G9001E-12-8	LIBERTY LATIN AMERICA CL C ORD		C	127.000	932	7.340	932	1,152	0	0	0	(33)	0	(33)	0	10/20/2020	
G90087Q-10-2	TRONOX HOLDINGS ORD			121.000	1,713	14.160	1,713	1,540	0	61	0	54	0	54	0	03/19/2019	
G9456A-10-0	GOLAR LNG ORD		C	65.000	1,494	22.990	1,494	1,504	0	49	0	13	0	13	0	12/21/2022	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	50.000	12,060	241.200	12,060	6,693	42	167	0	(169)	0	(169)	0	10/10/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G97822-10-3	PERRIGO ORD		C	95.000	3,057	32.180	3,057	4,075	0	104	0	(181)	0	(181)	0	03/24/2021	
G98239-10-9	XP CL A ORD		C	215.000	5,605	26.070	5,605	5,018	0	283	0	587	0	587	0	07/12/2023	
H11356-10-4	BUNGE ORD			40.000	4,038	100.950	4,038	2,698	0	27	0	1,340	0	1,340	0	10/10/2018	
H1467J-10-4	CHUBB ORD		C	186.997	42,261	226.000	42,261	14,411	161	632	0	1,010	0	1,010	0	10/10/2018	
H2906T-10-9	GARMIN ORD		C	95.000	12,211	128.540	12,211	6,138	0	277	0	3,444	0	3,444	0	10/10/2018	
L0223L-10-1	ARDAGH GROUP CL A ORD		D	25.000	619	24.750	619	489	0	13	0	0	0	0	0	12/16/2019	
L44385-10-9	GLOBANT ORD		C	25.000	5,950	237.980	5,950	5,608	0	0	0	1,746	0	1,746	0	12/30/2021	
L72967-10-9	ORION ORD		C	10.000	277	27.730	277	214	0	1	0	99	0	99	0	06/28/2019	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	85.000	15,972	187.910	15,972	12,428	0	0	0	9,262	0	9,262	0	06/28/2019	
M46528-10-1	FRONTLINE ORD		C	5.000	100	20.050	100	39	0	14	0	40	0	40	0	07/15/2020	
M5425M-10-3	INMODE ORD		C	52.000	1,156	22.240	1,156	1,075	0	0	0	81	0	81	0	10/18/2023	
N01045-10-8	AFFIMED ORD		C	105.000	66	0.625	66	718	0	0	0	(65)	0	(65)	0	12/15/2020	
N14506-10-4	ELASTIC ORD		C	50.000	5,635	112.700	5,635	3,021	0	0	0	3,060	0	3,060	0	04/17/2020	
N20944-10-9	CNH INDUSTRIAL ORD		C	645.000	7,856	12.180	7,856	9,601	0	0	0	(1,744)	0	(1,744)	0	07/12/2023	
N3144W-10-5	EXPRO GROUP HOLDINGS ORD			34.167	544	15.920	544	566	0	0	0	(76)	0	(76)	0	12/15/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	100.000	9,508	95.080	9,508	5,295	0	494	0	1,205	0	1,205	0	09/19/2012	
N72482-12-3	QIAGEN ORD		C	145.000	6,297	43.430	6,297	5,529	0	0	0	(934)	0	(934)	0	12/21/2022	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			115.000	14,891	129.490	14,891	7,058	0	0	0	9,207	0	9,207	0	07/15/2020	
Y2065G-12-1	DHT HOLDINGS ORD		C	115.000	1,128	9.810	1,128	824	0	132	0	107	0	107	0	10/15/2019	
Y41053-10-2	INTERNATIONAL SEAWAYS ORD			30.000	1,364	45.480	1,364	746	0	189	0	254	0	254	0	10/15/2019	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					26,576,371	XXX	26,576,371	8,494,090	24,491	371,037	0	5,250,199	28,328	5,221,871	0	XXX	XXX
00165C-20-3	AMC ENTERTAINMENT HOLDINGS INC			270.000	387	1.435	387	1,095	0	0	0	7	0	7	0	03/24/2021	
339CVR-01-1	FLEXION THERAPEUTICS CVR			45.000	45	1.000	45	0	0	0	0	0	0	0	0	11/22/2021	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					432	XXX	432	1,095	0	0	0	7	0	7	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					26,576,803	XXX	26,576,803	8,495,185	24,491	371,037	0	5,250,206	28,328	5,221,878	0	XXX	XXX
04314H-66-7	ARTISAN:INTL VAL ADV			575,175.924	26,302,795	45.730	26,302,795	21,993,139	0	770,561	0	4,114,077	0	4,114,077	0	11/28/2023	
04314H-85-7	ARTISAN:INTL VAL INST			946,905.584	43,519,781	45.960	43,519,781	33,964,008	0	1,349,836	0	6,978,694	0	6,978,694	0	12/28/2022	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					69,822,576	XXX	69,822,576	55,957,147	0	2,120,396	0	11,092,772	0	11,092,772	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					69,822,576	XXX	69,822,576	55,957,147	0	2,120,396	0	11,092,772	0	11,092,772	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
00131@-10-0	MCM INSURANCE AGENCY INC			200.000	449,391	2,246.955	449,391	2,340,445	0	0	0	(346,999)	0	(346,999)	0	01/13/2014	
61944@-10-9	ENCOVA LIFE INSURANCE COMPANY			300,000.000	58,600,653	195.336	58,600,653	41,748,223	0	0	0	4,532,176	0	4,532,176	0	02/13/2003	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					59,050,044	XXX	59,050,044	44,088,668	0	0	0	4,185,177	0	4,185,177	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					59,050,044	XXX	59,050,044	44,088,668	0	0	0	4,185,177	0	4,185,177	0	XXX	XXX
5989999999 - Total Common Stocks					155,449,423	XXX	155,449,423	108,541,000	24,491	2,491,433	0	20,528,155	28,328	20,499,827	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					155,449,423	XXX	155,449,423	108,541,000	24,491	2,491,433	0	20,528,155	28,328	20,499,827	0	XXX	XXX

1.

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
97705M-ZH-1	WISCONSIN ST		01/26/2023	MORGAN STANLEY & COMPANY		199,856	200,000	307
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						199,856	200,000	307
592112-XC-5	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		09/18/2023	UBS FINANCIAL SERVICES INC.		690,000	690,000	900
780869-XY-4	ROYSE CITY TEX INDPT SCH DIST		07/26/2023	FTN FINANCIAL		1,081,630	1,000,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,771,630	1,690,000	900
3140QR-KE-2	FN CB5692 - RMBS		06/02/2023	Wells Fargo Securities, LLC		977,674	969,795	1,778
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV		12/20/2023	CITIGROUP GLOBAL MARKETS INC.		936,938	750,000	26,412
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		12/18/2023	J P MORGAN SECURITIES		907,448	750,000	25,005
79771F-FG-7	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/07/2023	MORGAN STANLEY CO		675,000	675,000	6,126
79771F-FJ-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/07/2023	MORGAN STANLEY CO		1,000,000	1,000,000	9,811
956510-BY-6	WEST VA PKWYS AUTH TPK TOLL REV		07/13/2023	PERSHING DIV OF DLJ SEC LNDING		1,616,115	1,500,000	9,583
0909999999. Subtotal - Bonds - U.S. Special Revenues						6,113,174	5,644,795	78,715
03464U-AA-4	AOMT 236 A1 - RMBS		09/01/2023	GOLDMAN		1,245,478	1,250,000	9,705
03465G-AC-0	AOMT 232 A3 - RMBS		03/08/2023	MORGAN STANLEY & COMPANY		921,341	1,000,000	5,554
05553R-AC-4	BBCMS 23C19 A5 - CMBS		04/10/2023	BARCLAYS CAPITAL INC		1,287,481	1,250,000	4,921
06541B-BK-3	BANK 2023-BNK45 A5 - CMBS		02/09/2023	BANC OF AMERICA/FIXED INCOME		1,029,990	1,000,000	3,180
105933-AA-3	BRAVO 23NQM2 A1 - CMO/RMBS		02/22/2023	BANC OF AMERICA/FIXED INCOME		1,290,810	1,345,908	5,384
12510H-AS-9	CAUTO 231 A1 - ABS		09/14/2023	PERSHING DIV OF DLJ SEC LNDING		973,441	1,000,000	0
12570H-AC-1	CIM TRUST 2023-I2 - CMO		06/27/2023	GOLDMAN		763,873	775,000	4,276
136375-DH-2	CANADIAN NATIONAL RAILWAY CO		10/30/2023	Citigroup (SSB)		997,680	1,000,000	0
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS		05/02/2023	J P MORGAN SECURITIES		1,809,615	2,000,000	6,417
161927-AC-2	CHASE 23RPL3 A1 - CMO/RMBS		10/20/2023	J P MORGAN SECURITIES		1,031,045	1,250,000	3,273
17291N-AA-9	CGCMT 23SMRT A - CMBS		05/10/2023	Citigroup (SSB)		1,287,500	1,250,000	4,803
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		01/11/2023	J P MORGAN SECURITIES		790,593	973,414	301
19688L-AA-0	COLT 2022-5 A1 - CMO/RMBS		02/07/2023	BARCLAYS CAPITAL INC		1,107,030	1,127,152	1,140
23284B-AE-4	CYRUS 232 A2 - ABS		11/21/2023	Citigroup (SSB)		1,390,913	1,500,000	0
24381J-AA-5	DRMT 2021-4 A1 - CMO/RMBS	C	04/01/2023	WELLS FARGO SECURITIES LLC		4	(5,445)	(4)
24381V-AA-8	DRMT 213 A1 - CMO/RMBS	C	10/04/2023	Various		2,416,973	2,989,549	1,369
24381Y-AB-0	DRMT 223 A2 - CMO/RMBS		02/16/2023	J P MORGAN SECURITIES		926,279	947,681	2,795
316773-DJ-6	FIFTH THIRD BANCORP		03/15/2023	BANC OF AMERICA/FIXED INCOME		988,870	1,000,000	24,737
337964-AC-4	F1VE 2023-V1 A3 - CMBS		02/10/2023	Citigroup (SSB)		772,498	750,000	3,188
432917-AA-0	HGVT 231 A - RMBS		08/01/2023	Wells Fargo Securities, LLC		749,828	750,000	0
61747Y-EU-5	MORGAN STANLEY		03/28/2023	MORGAN STANLEY & COMPANY		728,063	750,000	7,130
655844-CS-5	NORFOLK SOUTHERN CORP		10/11/2023	Citigroup (SSB)		679,890	750,000	7,914
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/16/2023	BANC OF AMERICA/FIXED INCOME		799,064	800,000	0
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/16/2023	BANC OF AMERICA/FIXED INCOME		1,997,600	2,000,000	0
76134K-AE-4	VDCR 232 A2A - ABS		09/15/2023	TRUIST SECURITIES, INC.		1,761,515	2,000,000	0
810064-AA-3	SCOTT 23SFS A - CMBS		02/24/2023	GOLDMAN		2,250,000	2,250,000	5,910
816943-BF-0	SEMT 233 A1 - RMBS		08/08/2023	J P MORGAN SECURITIES		989,688	1,000,000	3,667
89173U-AD-9	TPMT 2017-4 M2 - RMBS		06/20/2023	BARCLAYS CAPITAL INC		835,313	1,000,000	1,896
89177J-AB-4	TPMT 2019-2 A2 - RMBS		11/20/2023	BANC OF AMERICA/FIXED INCOME		1,895,889	2,250,000	4,922
89177L-AX-1	TPMT 2019-3 M1C - RMBS		06/21/2023	BARCLAYS CAPITAL INC		621,563	750,000	1,604
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		08/25/2023	NOMURA SECURITIES/FIXED INCOME		872,190	1,037,887	1,472
92539F-AA-1	VERUS 23INV1 A1 - CMO/RMBS		02/13/2023	J P MORGAN SECURITIES		999,986	1,000,000	3,499
92539F-AB-9	VERUS SECURITIZATION TRUST 2023-INV1 - C		02/13/2023	J P MORGAN SECURITIES		1,249,995	1,250,000	4,780
92939U-AL-0	WEC ENERGY GROUP INC		01/09/2023	BARCLAYS CAPITAL INC		749,003	750,000	0
98389B-BA-7	XCEL ENERGY INC		07/31/2023	PNC CAPITAL MKTS		1,248,338	1,250,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						39,459,336	41,991,144	123,832
2509999997. Total - Bonds - Part 3						47,543,997	49,525,939	203,755
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						47,543,997	49,525,939	203,755
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
00287Y-10-9	ABBVIE ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	147.000	22,216		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00653A-10-7	ADAPTIMMUNE THERAPEUTI ADR REP 6 ORD	C	06/02/2023	ITG INC	45.000	587		0
007903-10-7	ADVANCED MICRO DEVICES ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	21,548		0
008492-10-0	AGREE REALTY REIT ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	62.000	3,456		0
00857U-10-7	AGILON HEALTH ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	185.000	3,164		0
020002-10-1	ALLSTATE ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	16,824		0
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	3,945		0
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	121.000	10,783		0
03784Y-20-0	APPLE HOSPITALITY REIT ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	2,043		0
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD		07/20/2023	ITG INC	4.344	81		0
049468-10-1	ATLASSIAN CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	6,032		0
05351W-10-3	AVANGRID ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,515		0
05722G-10-0	BAKER HUGHES CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	7,540		0
071813-10-9	BAXTER INTERNATIONAL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	5,560		0
088929-10-4	BGC GROUP CL A ORD		07/03/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	1,032		0
099724-10-6	BORGWARNER ORD		07/05/2023	JP MORGAN SECURITIES INC.	186.000	4,912		0
101121-10-1	BOSTON PROPERTIES REIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	7,759		0
10576N-10-2	BRAZE CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	1,638		0
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	230.000	11,740		0
11135F-10-1	BROADCOM ORD		11/24/2023	ITG INC	8.318	1,892		0
128030-20-2	CAL MAINE FOODS ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,351		0
143658-30-0	CARNIVAL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	235.000	4,503		0
146869-10-2	CARVANA CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,413		0
15961R-10-5	CHARGEPOINT HOLDINGS CL A ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	165.000	1,674		0
166764-10-0	CHEVRON ORD		08/07/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	39.423	2,873		0
172062-10-1	CINCINNATI FINANCIAL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	6,011		0
18452B-20-9	CLEANSPARK ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	1,168		0
18915M-10-7	CLOUDFLARE CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	8,014		0
197236-10-2	COLUMBIA BANKING SYSTEM ORD		03/01/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	83.412	2,306		0
20717M-10-3	CONFLUENT CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	37.000	1,114		0
21044C-10-7	CONSTRUCTION PARTNERS CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	1,006		0
22266M-10-4	COURSERA ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	1,544		0
22266T-10-9	COUPANG CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	725.000	12,755		0
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	7,685		0
235851-10-2	DANAHER ORD		10/02/2023	VARIOUS	365.000	6,665		0
23804L-10-3	DATADOG CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,555		0
25809K-10-5	DOORDASH CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	10,634		0
26210C-10-4	DROPBOX CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	3,585		0
26622P-10-7	DOXIMITY CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	79.000	1,745		0
27627N-10-5	EASTERN BANKSHARES ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	1,257		0
28414H-10-3	ELANCO ANIMAL HEALTH ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	2,167		0
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		07/20/2023	ITG INC	67.125	4,587		0
302492-10-3	FLYWIRE ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,126		0
31572Q-80-8	FIBROGEN ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,093		0
320517-10-5	FIRST HORIZON ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	370.000	5,044		0
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM CL A ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	1,015		0
34965K-10-7	FORTREA HOLDINGS ORD		07/03/2023	VARIOUS	70.000	786		0
358054-10-4	FRESHWORKS CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	1,920		0
35909D-10-9	FRONTIER COMMUNICATIONS PARENT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	165.000	2,934		0
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		01/04/2023	Various	145.665	6,861		0
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	Various	436.995	24,373		0
37637K-10-8	GITLAB CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	59.000	2,735		0
379378-20-1	GLOBAL NET LEASE ORD		09/12/2023	GOLDMAN	13.400	218		0
38267D-10-9	GOOSEHEAD INSURANCE CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	1,021		0
410345-10-2	HANESBRANDS ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	232.000	1,024		0
418100-10-3	HASHICORP CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	64.000	1,354		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
431284-10-8	HIGHWOODS PROP		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	1,418		0
458140-10-0	INTEL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	650.000	20,923		0
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85.000	6,958		0
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		01/17/2023	VARIOUS	195.000	3,531		0
48251W-10-4	KKR AND CO ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	16,366		0
487836-10-8	KELLANOVA ORD		10/02/2023	Unknown	25.000	1,221		0
488401-10-0	KEMPER ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	2,365		0
49177J-10-2	KENVUE ORD		08/24/2023	VARIOUS	883.564	6,601		0
498894-10-4	KNIFE RIVER ORD		06/01/2023	ITG INC	26.250	852		0
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	VARIOUS	70.000	4,679		0
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	ITG INC	13.670	289		0
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD		08/04/2023	ITG INC	25.000	1,081		0
531229-75-5	FORMULA ONE GROUP		08/04/2023	ITG INC	150.000	4,829		0
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	Not Available	29.000	547		0
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	ITG INC	100.000	3,003		0
532457-10-8	ELI LILLY ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	9,083		0
552690-10-9	MDU RESOURCES GROUP ORD		06/01/2023	ITG INC	105.000	1,887		0
558256-10-3	MADISON SQR GARDN ENRTMT CL A ORD		04/21/2023	ITG INC	20.000	856		0
55826T-10-2	SPHERE ENTERTAINMENT CL A ORD		04/21/2023	ITG INC	20.000	729		0
565788-10-6	MARATHON DIGITAL HOLDINGS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	255.000	5,275		0
594918-10-4	MICROSOFT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	16,228		0
603693-10-2	MINK THERAPEUTICS ORD		04/26/2023	VARIOUS	2.774	6		0
60770K-10-7	MODERNA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,045		0
62886E-10-8	NCR VOYIX ORD		10/17/2023	ITG INC	110.000	1,727		0
63001N-10-6	NCR ATLEOS ORD		10/17/2023	ITG INC	55.000	1,122		0
63947X-10-1	NCINO ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,121		0
640491-10-6	NEOGEN ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	3,249		0
64110Y-10-8	NET LEASE OFFICE PROPERTIES		11/02/2023	VARIOUS	8.671	91		0
644393-10-0	NEW FORTRESS ENERGY CL A ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,094		0
71880K-10-1	PHINIA ORD		07/05/2023	JP MORGAN SECURITIES INC.	37.200	738		0
74276R-10-2	PRIVIA HEALTH GROUP ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	73.000	1,654		0
74935Q-10-7	RB GLOBAL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	241.000	15,761		0
75574U-10-1	READY CAPITAL ORD		05/31/2023	ITG INC	30.701	602		0
756109-10-4	REALTY INCOME REIT ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	216.000	11,695		0
758849-10-3	REGENCY CENTERS REIT ORD		08/18/2023	Various	100.410	6,352		0
75960P-10-4	REMITLY GLOBAL ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	1,171		0
76155X-10-0	REVOLUTION MEDICINES ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,568		0
767292-10-5	RIOT PLATFORMS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	1,851		0
767744-10-5	RITCHIE BROS AUCTIONEERS ORD	C	03/20/2023	VARIOUS	55.146	2,200		0
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	101.000	1,853		0
784730-10-3	SSR MINING ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	413.000	5,951		0
78573L-10-6	SABRA HEALTH CARE REIT ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	1,539		0
78646V-10-7	SAFEHOLD ORD WI		03/31/2023	Various	9.400	533		0
829242-10-6	SINCLAIR BROADCAST GROUP CL A ORD		06/01/2023	ITG INC	25.000	707		0
832696-40-5	JM SMUCKER ORD		11/07/2023	VARIOUS	3.903	437		0
833445-10-9	SNOWFLAKE CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	37.000	5,723		0
844895-10-2	SOUTHWEST GAS HOLDINGS ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	41.000	2,395		0
852234-10-3	BLOCK CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	5,731		0
85512G-10-6	STAR HOLDINGS ORD		03/31/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.120	186		0
88025U-10-9	10X GENOMICS CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	37.000	1,455		0
88160R-10-1	TESLA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	36,549		0
888787-10-8	TOAST CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	71.000	1,265		0
902681-10-5	UGI ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	3,399		0
91332U-10-1	UNITY SOFTWARE ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	57.000	1,573		0
91680M-10-7	UPSTART HOLDINGS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	1,964		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92243G-10-8	VAXCYTE ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	932		0
92338C-10-3	VERALTO ORD		10/02/2023	VARIOUS	121.667	880		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	5,036		0
92537N-10-8	VERTIV HOLDINGS CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	4,653		0
92556H-20-6	PARAMOUNT GLOBAL CL B ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205.000	3,076		0
92764N-10-2	VIR BIOTECHNOLOGY ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	1,004		0
92852X-10-3	VITESSE ENERGY ORD		01/17/2023	VARIOUS	22.950	159		0
929042-10-9	VORNADO REALTY REIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	2,197		0
92942W-10-7	WK KELLOGG ORD		10/02/2023	VARIOUS	6.250	79		0
95040Q-10-4	WELLTOWER ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	11,716		0
98138H-10-1	WORKDAY CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	6,585		0
981811-10-2	WORTHINGTON ENTERPRISES ORD		12/01/2023	ITG INC	25.000	695		0
982104-10-1	WORTHINGTON STEEL ORD		12/01/2023	ITG INC	25.000	352		0
98419M-10-0	XYLEM ORD		05/24/2023	ITG INC	48.000	1,645		0
98980G-10-2	ZSCALER ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	3,422		0
G01767-10-5	ALKERMES ORD	C	11/16/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	2,652		0
G1110E-10-7	BIOHAVEN ORD		01/01/2023	VARIOUS	20.000	166		0
G21810-10-9	CLARIVATE ORD	C	03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	160.000	1,525		0
G4705A-10-0	ICON ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	12,127		0
G54950-10-3	LINDE ORD	C	10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	781.000	272,196		0
G63365-10-3	MURAL ONCOLOGY ORD	C	11/16/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.500	119		0
G65163-10-0	JOBY AVIATION CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	1,901		0
G65431-14-3	NOBEL CORP EQY WARRANT		02/01/2023	ITG INC	(300.000)	(18)		0
G6674U-10-8	NOVOCURE ORD	C	10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	100.000	2,288		0
G6683N-10-3	NU HOLDINGS CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,525.000	12,036		0
G76279-10-1	ROIVANT SCIENCES ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	626.000	6,586		0
G7709Q-10-4	ROYALTY PHARMA CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	5,497		0
G87110-10-5	TECHNIPFMC ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	295.000	5,275		0
G98239-10-9	XP CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	215.000	5,018		0
H11356-10-4	BUNGE ORD		10/31/2023	ITG INC	40.000	2,698		0
M5425M-10-3	INMODE ORD	C	10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	52.000	1,075		0
N20944-10-9	CNH INDUSTRIAL ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	645.000	9,601		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						893,586	XXX	0
04314H-66-7	ARTISAN:INTL VAL ADV		11/28/2023	Not Available	17,556.635	770,561		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						770,561	XXX	0
00131@-10-0	MCM INSURANCE AGENCY INC		12/01/2023	VARIOUS	0.000	637,569		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						637,569	XXX	0
5989999997. Total - Common Stocks - Part 3						2,301,715	XXX	0
5989999998. Total - Common Stocks - Part 5						38,641	XXX	0
5989999999. Total - Common Stocks						2,340,356	XXX	0
5999999999. Total - Preferred and Common Stocks						2,340,356	XXX	0
6009999999 - Totals						49,884,353	XXX	203,755

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179T-4P-7	G2 MA5330 - RMBS		12/01/2023	Paydown		21,216	21,216	21,750	22,416	0	(1,200)	0	(1,200)	0	21,216	0	0	0	450	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS		12/01/2023	Paydown		52,235	52,235	54,259	57,266	0	(5,031)	0	(5,031)	0	52,235	0	0	0	1,246	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS		12/01/2023	Paydown		68,042	68,042	69,807	72,004	0	(3,962)	0	(3,962)	0	68,042	0	0	0	1,451	06/20/2048
36290S-RR-4	GN 616196 - RMBS		12/15/2023	Paydown		5,224	5,224	5,446	5,247	0	(23)	0	(23)	0	5,224	0	0	0	132	01/15/2024
36296S-E3-5	GN 699554 - RMBS		12/01/2023	Paydown		3,658	3,658	3,619	3,612	0	46	0	46	0	3,658	0	0	0	92	11/15/2038
36297A-AT-0	GN 705718 - RMBS		12/01/2023	Paydown		710	710	736	748	0	(38)	0	(38)	0	710	0	0	0	19	01/15/2039
38373A-D9-4	GNR 2009-069 PV - CMO/RMBS		12/01/2023	Paydown		1,201	1,201	1,216	1,216	0	(14)	0	(14)	0	1,201	0	0	0	27	08/20/2039
38377L-AQ-1	GNR 2010-116 HB - CMO/RMBS		12/01/2023	Paydown		4,653	4,653	4,941	4,954	0	(302)	0	(302)	0	4,653	0	0	0	100	09/20/2040
912828-4H-0	UNITED STATES TREASURY		04/15/2023	Maturity @ 100.00		120,757	120,757	99,832	119,928	(19,573)	33	0	(19,540)	0	100,388	0	20,369	20,369	377	04/15/2023
912828-UN-8	UNITED STATES TREASURY		02/15/2023	Maturity @ 100.00		2,500,000	2,500,000	2,567,686	2,500,912	0	(912)	0	(912)	0	2,500,000	0	0	0	25,000	02/15/2023
912828-X3-9	UNITED STATES TREASURY		04/01/2023	Unknown		866	1,004	865	1,004	(138)	0	0	(138)	0	866	0	0	0	0	04/15/2022
0109999999. Subtotal - Bonds - U.S. Governments						2,778,562	2,778,700	2,830,156	2,789,306	(19,711)	(11,402)	0	(31,112)	0	2,758,193	0	20,369	20,369	28,893	XXX
546415-P6-1	LOUISIANA ST		07/11/2023	Call @ 100.00		250,000	250,000	304,095	253,237	0	(3,237)	0	(3,237)	0	250,000	0	0	0	12,500	07/15/2026
97705M-UK-9	WISCONSIN ST		01/26/2023	Unknown		199,856	200,000	199,772	199,852	0	4	0	4	0	199,856	0	0	0	307	05/01/2025
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						449,856	450,000	503,867	453,089	0	(3,232)	0	(3,232)	0	449,856	0	0	0	12,807	XXX
005662-MP-3	ADAMS CNTY COLO SCH DIST NO 014		12/01/2023	Call @ 100.00		150,000	150,000	184,100	153,286	0	(3,286)	0	(3,286)	0	150,000	0	0	0	7,500	12/01/2025
01179R-X7-3	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		02/01/2023	Call @ 100.00		205,000	205,000	251,047	205,439	0	(439)	0	(439)	0	205,000	0	0	0	5,125	02/01/2025
199492-DP-1	COLUMBUS OHIO		06/27/2023	Call @ 100.00		325,000	325,000	381,339	328,218	0	(3,218)	0	(3,218)	0	325,000	0	0	0	16,250	07/01/2030
542433-ND-5	LONG BEACH CALIF UNI SCH DIST		06/20/2023	Call @ 100.00		125,000	125,000	151,514	132,537	0	(1,645)	0	(1,645)	0	130,892	0	(5,892)	(5,892)	3,696	08/01/2025
592112-UB-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		09/18/2023	Unknown		690,000	690,000	690,000	690,000	0	0	0	0	0	690,000	0	0	0	5,109	07/01/2025
797508-FZ-6	SAN DIEGUITO CALIF UN HIGH SCH DIST		05/31/2023	Jefferies		153,134	150,000	159,738	152,770	0	(433)	0	(433)	0	152,336	0	797	797	5,017	08/01/2033
797508-GA-0	SAN DIEGUITO CALIF UN HIGH SCH DIST		05/31/2023	Jefferies		153,134	150,000	159,200	152,620	0	(410)	0	(410)	0	152,210	0	923	923	5,017	08/01/2034
93974C-6K-1	WASHINGTON ST		08/08/2023	Call @ 100.00		150,000	150,000	179,246	150,323	0	(323)	0	(323)	0	150,000	0	0	0	7,646	02/01/2025
982696-QR-0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500		05/31/2023	PERSHING DIV OF DLJ SEC LNDING		344,477	325,000	367,634	342,845	0	(1,917)	0	(1,917)	0	340,928	0	3,550	3,550	12,233	09/01/2028
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,295,744	2,270,000	2,523,816	2,308,037	0	(11,671)	0	(11,671)	0	2,296,366	0	(622)	(622)	67,592	XXX
010268-AU-4	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		06/01/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		201,454	200,000	209,036	201,827	0	(456)	0	(456)	0	201,371	0	83	83	6,089	09/01/2034
011798-KU-8	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		02/01/2023	Call @ 100.00		285,000	285,000	339,352	285,526	0	(526)	0	(526)	0	285,000	0	0	0	7,125	02/01/2029
011798-KV-6	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		02/01/2023	Call @ 100.00		225,000	225,000	266,627	225,404	0	(404)	0	(404)	0	225,000	0	0	0	5,625	02/01/2030
011798-LM-5	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		02/01/2023	Call @ 100.00		250,000	250,000	303,460	250,511	0	(511)	0	(511)	0	250,000	0	0	0	6,250	02/01/2026
086377-DJ-4	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP		02/06/2023	PERSHING DIV OF DLJ SEC LNDING		552,040	500,000	595,860	550,177	0	(999)	0	(999)	0	549,178	0	2,862	2,862	4,653	06/01/2030
196707-QV-8	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		03/01/2023	Call @ 100.00		415,000	415,000	448,217	415,696	0	(696)	0	(696)	0	415,000	0	0	0	10,375	03/01/2029
207758-NY-5	CONNECTICUT ST SPL TAX OBLIG REV		01/01/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	15,125	01/01/2028
30382L-DU-9	FAIRFAX CNTY VA ECONOMIC DEV AUTH FAC RE		05/31/2023	ICE BONDS SECURITIES		203,964	200,000	226,962	205,274	0	(1,230)	0	(1,230)	0	204,044	0	(80)	(80)	6,694	10/01/2034
312988-KQ-0	FH B70303 - RMBS		12/01/2023	Paydown		5,810	5,810	5,854	5,824	0	(14)	0	(14)	0	5,810	0	0	0	148	02/01/2034
3131WQ-5C-7	FH ZJ0843 - RMBS		12/01/2023	Paydown		21,970	21,970	21,627	21,492	0	477	0	477	0	21,970	0	0	0	437	12/01/2040
3131X4-X9-1	FH ZK1604 - RMBS		12/01/2023	Paydown		3,287	3,287	3,368	3,299	0	(12)	0	(12)	0	3,287	0	0	0	60	06/01/2024
3131X5-D5-8	FH ZK1924 - RMBS		12/01/2023	Paydown		11,146	11,146	11,571	11,203	0	(58)	0	(58)	0	11,146	0	0	0	262	10/01/2024
3131XJ-5G-3	FH ZL3547 - RMBS		12/01/2023	Paydown		6,847	6,847	7,242	7,442	0	(595)	0	(595)	0	6,847	0	0	0	157	08/01/2042
3131XJ-RS-3	FH ZL3197 - RMBS		12/01/2023	Paydown		7,688	7,688	7,984	8,075	0	(387)	0	(387)	0	7,688	0	0	0	136	06/01/2042
3131XJ-S5-2	FH ZL3240 - RMBS		12/01/2023	Paydown		34,162	34,162	34,367	34,496	0	(334)	0	(334)	0	34,162	0	0	0	671	06/01/2042
3131XK-3C-1	FH ZL4395 - RMBS		12/01/2023	Paydown		42,941	42,941	42,130	41,826	0	1,115	0	1,115	0	42,941	0	0	0	677	11/01/2042
3131XM-FM-2	FH ZL5572 - RMBS		12/01/2023	Paydown		58,695	58,695	61,171	61,104	0	(2,409)	0	(2,409)	0	58,695	0	0	0	1,533	04/01/2043
3131XN-6S-7	FH ZL7181 - RMBS		12/01/2023	Paydown		10,575	10,575	11,066	11,204	0	(629)	0	(629)	0	10,575	0	0	0	237	10/01/2043
3131XQ-5B-8	FH ZL8942 - RMBS		12/01/2023	Paydown		8,212	8,212	8,791	9,051	0	(839)	0	(839)	0	8,212	0	0	0	168	01/01/2045
3131XQ-5Z-5	FH ZL8964 - RMBS		12/01/2023	Paydown		50,944	50,944	51,136	51,202	0	(258)	0	(258)	0	50,944	0	0	0	875	01/01/2045
3131XQ-KC-9	FH ZL8391 - RMBS		12/01/2023	Paydown		8,002	8,002	8,455	8,476	0	(474)	0	(474)	0	8,002	0	0	0	164	08/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3131XR-BB-9	FH ZL9034 - RMBS		12/01/2023	Paydown		11,178	11,178	11,726	11,848	0	(670)	0	(670)	0	11,178	0	0	0	230	02/01/2045
3131XT-PV-6	FH ZM0436 - RMBS		12/01/2023	Paydown		18,252	18,252	18,942	19,082	0	(830)	0	(830)	0	18,252	0	0	0	262	11/01/2045
3131XT-VP-2	FH ZM0622 - RMBS		12/01/2023	Paydown		14,735	14,735	15,695	16,254	0	(1,519)	0	(1,519)	0	14,735	0	0	0	399	12/01/2045
31329J-P2-7	FH ZA1341 - RMBS		12/01/2023	Paydown		17,671	17,671	17,983	18,069	0	(398)	0	(398)	0	17,671	0	0	0	272	09/01/2042
31329J-PX-9	FH ZA1338 - RMBS		12/01/2023	Paydown		18,280	18,280	17,935	17,761	0	519	0	519	0	18,280	0	0	0	303	08/01/2042
31329K-XW-9	FH ZA2493 - RMBS		12/01/2023	Paydown		113,318	113,318	111,778	111,066	0	2,252	0	2,252	0	113,318	0	0	0	1,769	02/01/2038
3132A4-6H-6	FH ZS4472 - RMBS		12/01/2023	Paydown		2,498	2,498	2,590	2,638	0	(140)	0	(140)	0	2,498	0	0	0	47	02/01/2042
3132A4-6V-5	FH ZS4484 - RMBS		12/01/2023	Paydown		4,945	4,945	5,135	5,228	0	(283)	0	(283)	0	4,945	0	0	0	93	05/01/2042
3132A4-7B-8	FH ZS4490 - RMBS		12/01/2023	Paydown		16,197	16,197	15,891	15,700	0	497	0	497	0	16,197	0	0	0	268	07/01/2042
3132A4-PW-2	FH ZS4037 - RMBS		12/01/2023	Paydown		81,445	81,445	81,935	82,004	0	(558)	0	(558)	0	81,445	0	0	0	1,526	05/01/2044
3132A5-AY-1	FH ZS4523 - RMBS		12/01/2023	Paydown		4,045	4,045	4,066	4,069	0	(24)	0	(24)	0	4,045	0	0	0	79	07/01/2043
3132A5-FS-9	FH ZS4677 - RMBS		12/01/2023	Paydown		48,084	48,084	46,870	45,903	0	2,181	0	2,181	0	48,084	0	0	0	783	09/01/2046
3132A6-HK-2	FH ZS5634 - RMBS		05/25/2023	Paydown		1,081	1,081	1,037	1,073	0	8	0	8	0	1,081	0	0	0	10	06/01/2023
3132A6-HV-8	FH ZS5644 - RMBS		06/26/2023	Paydown		1,159	1,159	1,107	1,150	0	8	0	8	0	1,159	0	0	0	11	07/01/2023
3132A6-R4-7	FH ZS5907 - RMBS		12/01/2023	Paydown		3,383	3,383	3,448	3,387	0	(4)	0	(4)	0	3,383	0	0	0	80	07/01/2024
3132A7-UG-4	FH ZS6883 - RMBS		12/01/2023	Paydown		17,441	17,441	18,360	17,982	0	(541)	0	(541)	0	17,441	0	0	0	286	12/01/2028
3132A9-MH-7	FH ZS8460 - RMBS		12/01/2023	Paydown		62,113	62,113	62,422	62,241	0	(128)	0	(128)	0	62,113	0	0	0	969	04/01/2027
3132CW-T4-6	FH SB0571 - RMBS		12/01/2023	Paydown		113,784	113,784	117,091	116,820	0	(3,037)	0	(3,037)	0	113,784	0	0	0	1,309	10/01/2036
3132D5-6Z-0	FH SB8088 - RMBS		12/01/2023	Paydown		246,712	246,712	252,783	252,477	0	(5,766)	0	(5,766)	0	246,712	0	0	0	2,002	02/01/2036
3132DV-7B-5	FH SD8090 - RMBS		12/01/2023	Paydown		116,907	116,907	120,462	120,811	0	(3,904)	0	(3,904)	0	116,907	0	0	0	1,284	09/01/2050
3133A8-MR-5	FH QB2168 - RMBS		12/01/2023	Paydown		99,008	99,008	102,443	103,020	0	(4,012)	0	(4,012)	0	99,008	0	0	0	1,254	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS		12/01/2023	Paydown		197,934	197,934	206,686	206,163	0	(8,229)	0	(8,229)	0	197,934	0	0	0	2,168	12/01/2035
3133KY-U6-4	FH RB5105 - RMBS		12/01/2023	Paydown		254,890	254,890	263,333	262,894	0	(8,004)	0	(8,004)	0	254,890	0	0	0	2,797	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS		12/01/2023	Paydown		98,921	98,921	101,595	101,473	0	(2,552)	0	(2,552)	0	98,921	0	0	0	1,081	07/01/2041
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS		12/01/2023	Paydown		17,088	17,088	17,761	17,502	0	(414)	0	(414)	0	17,088	0	0	0	317	08/25/2042
3137AM-NN-3	FHR 4012 JK - CMO/RMBS		12/01/2023	Paydown		57,534	57,534	58,603	57,772	0	(238)	0	(238)	0	57,534	0	0	0	1,076	12/15/2040
3137BC-R6-7	FHR 4374 CE - CMO/RMBS		12/01/2023	Paydown		33,263	33,263	33,848	33,780	0	(516)	0	(516)	0	33,263	0	0	0	660	12/15/2043
3138AS-4B-5	FN AJ1717 - RMBS		12/01/2023	Paydown		48,251	48,251	49,839	49,926	0	(1,675)	0	(1,675)	0	48,251	0	0	0	1,062	09/01/2041
3138AX-Z9-5	FN AJ6167 - RMBS		12/01/2023	Paydown		16,452	16,452	16,993	17,183	0	(731)	0	(731)	0	16,452	0	0	0	353	12/01/2041
3138EN-HJ-1	FN AL5632 - RMBS		12/01/2023	Paydown		10,412	10,412	11,078	11,178	0	(766)	0	(766)	0	10,412	0	0	0	238	08/01/2044
3138WG-EZ-3	FN AS6451 - RMBS		12/01/2023	Paydown		21,404	21,404	22,376	22,514	0	(1,110)	0	(1,110)	0	21,404	0	0	0	360	01/01/2046
3138WH-L3-4	FN AS7545 - RMBS		12/01/2023	Paydown		36,680	36,680	36,753	36,893	0	(213)	0	(213)	0	36,680	0	0	0	643	07/01/2046
3138WH-LR-1	FN AS7535 - RMBS		12/01/2023	Paydown		31,415	31,414	30,866	30,598	0	816	0	816	0	31,414	0	0	0	428	07/01/2041
3138WH-RL-8	FN AS7690 - RMBS		12/01/2023	Paydown		186,639	186,639	187,514	188,001	0	(1,362)	0	(1,362)	0	186,639	0	0	0	2,750	08/01/2046
3138WJ-YB-8	FN AS8805 - RMBS		12/01/2023	Paydown		16,642	16,642	17,281	17,563	0	(921)	0	(921)	0	16,642	0	0	0	447	02/01/2042
3138WK-3E-3	FN AS9796 - RMBS		12/01/2023	Paydown		57,528	57,528	57,636	57,779	0	(252)	0	(252)	0	57,528	0	0	0	1,140	06/01/2047
3138X3-AY-8	FN AU3622 - RMBS		12/01/2023	Paydown		86,171	86,171	90,681	90,142	0	(3,972)	0	(3,972)	0	86,171	0	0	0	2,636	07/01/2043
3138X3-BX-9	FN AU3653 - RMBS		12/01/2023	Paydown		263,980	263,980	277,550	277,496	0	(13,515)	0	(13,515)	0	263,980	0	0	0	3,716	09/01/2043
3138Y6-MY-7	FN AX4874 - RMBS		12/01/2023	Paydown		35,928	35,928	38,084	38,049	0	(2,121)	0	(2,121)	0	35,928	0	0	0	651	12/01/2044
3138Y9-S8-2	FN AX7742 - RMBS		12/01/2023	Paydown		4,718	4,718	4,937	5,026	0	(307)	0	(307)	0	4,718	0	0	0	87	01/01/2045
3140EC-S9-1	FN BA7743 - RMBS		12/01/2023	Paydown		96,148	96,148	93,717	93,462	0	2,686	0	2,686	0	96,148	0	0	0	1,880	07/01/2046
3140EV-4E-4	FN BC1720 - RMBS		12/01/2023	Paydown		35,141	35,141	36,915	37,258	0	(2,117)	0	(2,117)	0	35,141	0	0	0	687	01/01/2046
3140GY-GZ-6	FN BH9215 - RMBS		12/01/2023	Paydown		46,109	46,109	47,327	48,761	0	(2,652)	0	(2,652)	0	46,109	0	0	0	856	01/01/2048
3140H1-V2-3	FN BJ0632 - RMBS		12/01/2023	Paydown		14,412	14,412	14,779	15,098	0	(686)	0	(686)	0	14,412	0	0	0	311	03/01/2048
3140JQ-TE-3	FN BN7748 - RMBS		12/01/2023	Paydown		15,069	15,069	15,656	16,105	0	(1,036)	0	(1,036)	0	15,069	0	0	0	328	09/01/2049
3140K3-J2-9	FN BO7480 - RMBS		12/01/2023	Paydown		89,739	89,739	92,516	94,316	0	(4,577)	0	(4,577)	0	89,739	0	0	0	1,610	12/01/2049
3140LY-A9-4	FN BT9031 - RMBS		12/01/2023	Paydown		576,874	576,874	593,189	592,114	0	(15,240)	0	(15,240)	0	576,874	0	0	0	6,357	08/01/2041
3140MM-Y2-8	FN BV7928 - RMBS		12/01/2023	Paydown		126,399	126,399	123,615	123,615	0	2,784	0	2,784	0	126,399	0	0	0	3,361	08/01/2052
3140Q7-L4-7	FN CA0346 - RMBS		12/01/2023	Paydown		10,657	10,657	11,182	11,976	0	(1,319)	0	(1,319)	0	10,657	0	0	0	243	09/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140QA-NN-6	FN CA3096 - RMBS		12/01/2023	Paydown		26,038	26,038	27,297	30,119	0	(4,081)	0	(4,081)	0	26,038	0	0	0	586	02/01/2049
3140QE-S6-0	FN CA6840 - RMBS		12/01/2023	Paydown		70,124	70,124	73,509	73,257	0	(3,134)	0	(3,134)	0	70,124	0	0	0	773	09/01/2035
3140QF-5N-5	FN CA8052 - RMBS		12/01/2023	Paydown		232,589	232,589	243,491	242,996	0	(10,407)	0	(10,407)	0	232,589	0	0	0	2,523	12/01/2035
3140QK-QX-9	FN CB0469 - RMBS		12/01/2023	Paydown		116,590	116,590	122,146	121,693	0	(5,104)	0	(5,104)	0	116,590	0	0	0	1,651	05/01/2041
3140QN-BZ-4	FN CB2755 - RMBS		12/01/2023	Paydown		90,233	90,233	84,072	84,165	0	6,068	0	6,068	0	90,233	0	0	0	1,495	02/01/2052
3140QP-2F-3	FN CB4373 - RMBS		12/01/2023	Paydown		54,251	54,251	53,640	53,647	0	604	0	604	0	54,251	0	0	0	1,180	08/01/2052
3140QQ-2H-7	FN CB5275 - RMBS		12/01/2023	Paydown		155,074	155,074	155,013	155,016	0	58	0	58	0	155,074	0	0	0	4,610	12/01/2052
3140QR-KE-2	FN CB5692 - RMBS		12/01/2023	Paydown		30,722	30,722	30,971	0	0	(250)	0	(250)	0	30,722	0	0	0	434	02/01/2053
3140X4-ZN-9	FN FM1648 - RMBS		12/01/2023	Paydown		72,278	72,278	73,272	73,212	0	(934)	0	(934)	0	72,278	0	0	0	956	01/01/2033
3140X7-4F-3	FN FM4421 - RMBS		12/01/2023	Paydown		425,628	425,628	445,047	443,768	0	(18,140)	0	(18,140)	0	425,628	0	0	0	4,444	10/01/2035
3140X9-V5-1	FN FM6035 - RMBS		12/01/2023	Paydown		61,561	61,561	63,965	63,831	0	(2,271)	0	(2,271)	0	61,561	0	0	0	666	02/01/2036
3140XB-FD-7	FN FM7363 - RMBS		12/01/2023	Paydown		61,115	61,115	63,741	63,527	0	(2,412)	0	(2,412)	0	61,115	0	0	0	974	05/01/2041
31410L-UV-2	FN 890796 - RMBS		12/01/2023	Paydown		14,329	14,329	14,656	14,775	0	(446)	0	(446)	0	14,329	0	0	0	279	12/01/2045
31412U-L7-3	FN 935150 - RMBS		12/01/2023	Paydown		2,030	2,030	2,112	2,042	0	(12)	0	(12)	0	2,030	0	0	0	45	04/01/2024
31414P-M2-2	FN 972077 - RMBS		02/01/2023	Paydown		354	354	364	354	0	0	0	0	0	354	0	0	0	2	02/01/2023
31415M-4F-9	FN 984722 - RMBS		05/25/2023	Paydown		914	914	884	908	0	5	0	5	0	914	0	0	0	9	06/01/2023
31416T-JN-0	FN AA9268 - RMBS		12/01/2023	Paydown		2,162	2,162	2,143	2,153	0	9	0	9	0	2,162	0	0	0	46	07/01/2024
31418A-FC-7	FN MA1062 - RMBS		12/01/2023	Paydown		38,332	38,332	38,478	38,395	0	(63)	0	(63)	0	38,332	0	0	0	603	05/01/2027
31418B-6J-0	FN MA2672 - RMBS		12/01/2023	Paydown		60,959	60,959	60,474	60,390	0	569	0	569	0	60,959	0	0	0	1,012	07/01/2036
31418C-AF-1	FN MA2705 - RMBS		12/01/2023	Paydown		49,360	49,360	48,096	47,432	0	1,928	0	1,928	0	49,360	0	0	0	805	08/01/2046
31418E-AC-4	FN MA4502 - RMBS		12/01/2023	Paydown		76,425	76,425	79,506	79,314	0	(2,889)	0	(2,889)	0	76,425	0	0	0	1,077	12/01/2041
414005-WJ-3	HARRIS CNTY TEX		02/06/2023	JANNEY MONTGOMERY SCOTT INC		244,800	225,000	262,384	240,316	0	(412)	0	(412)	0	239,904	0	4,896	4,896	5,406	08/15/2029
414005-WK-0	HARRIS CNTY TEX		02/06/2023	ICE BONDS SECURITIES		379,505	350,000	404,632	372,452	0	(603)	0	(603)	0	371,849	0	7,656	7,656	8,410	08/15/2030
495289-X8-8	KING CNTY WASH SWR REV		05/31/2023	RBC CAPITAL MARKETS		154,055	150,000	174,924	155,751	0	(1,180)	0	(1,180)	0	154,570	0	(516)	(516)	6,896	07/01/2036
544495-D6-8	LOS ANGELES CALIF DEPT WTR & PWR REV		02/06/2023	MORGAN STANLEY & COMPANY		408,628	400,000	459,588	407,117	0	(741)	0	(741)	0	406,376	0	2,252	2,252	12,056	07/01/2032
56185P-CG-6	MANATEE CNTY FLA SCH DIST SALES TAX REV		02/06/2023	ICE BONDS SECURITIES		163,265	150,000	173,151	160,636	0	(244)	0	(244)	0	160,392	0	2,872	2,872	2,646	10/01/2029
594612-DJ-9	MICHIGAN ST		02/06/2023	J P MORGAN SECURITIES		193,219	175,000	201,555	186,937	0	(278)	0	(278)	0	186,659	0	6,560	6,560	3,476	03/15/2027
606092-GA-6	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ		12/26/2023	Call @ 100.00		250,000	250,000	291,808	255,086	0	(5,086)	0	(5,086)	0	250,000	0	0	0	12,500	01/01/2027
606092-JU-9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ		02/06/2023	MORGAN STANLEY & COMPANY		261,065	250,000	287,290	260,491	0	(439)	0	(439)	0	260,052	0	1,013	1,013	2,326	12/01/2030
644614-2R-9	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV		02/06/2023	CITIGROUP GLOBAL MARKETS INC.		566,201	535,000	628,903	560,859	0	(1,054)	0	(1,054)	0	559,805	0	6,396	6,396	16,124	07/01/2028
650035-C6-3	NEW YORK ST URBAN DEV CORP REV		12/19/2023	Call @ 100.00		400,000	400,000	454,640	401,430	0	(1,430)	0	(1,430)	0	400,000	0	0	0	25,611	03/15/2030
662903-PW-7	NORTH TEX MUN WTR DIST TEX WTR SYS REV		02/06/2023	CITIGROUP GLOBAL MARKETS INC.		423,940	400,000	474,836	421,584	0	(817)	0	(817)	0	420,767	0	3,173	3,173	8,722	09/01/2031
73358W-TM-6	PORT AUTH N Y & N J		09/01/2023	Maturity @ 100.00		175,000	175,000	206,147	177,613	0	(2,613)	0	(2,613)	0	175,000	0	0	0	8,750	09/01/2023
759136-US-1	REGIONAL TRANSN DIST COLO SALES TAX REV		09/05/2023	Not Available		210,348	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(39,653)	(39,653)	7,398	11/01/2038
79765R-4U-0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/07/2023	Unknown		675,000	675,000	675,000	675,000	0	0	0	0	0	675,000	0	0	0	14,877	11/01/2029
79765R-4W-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/07/2023	Unknown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,826	11/01/2031
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/18/2023	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	72	11/01/2041
915138-NY-3	UNIVERSITY TOLEDO OHIO GEN RCPTS		02/06/2023	ICE BONDS SECURITIES		254,603	225,000	272,374	253,451	0	(425)	0	(425)	0	253,026	0	1,577	1,577	2,094	06/01/2029
915183-B5-5	STATE BOARD OF REGENTS OF THE STATE OF U		08/01/2023	Call @ 100.00		160,000	160,000	177,811	161,329	0	(1,329)	0	(1,329)	0	160,000	0	0	0	8,000	08/01/2036
915183-D4-6	STATE BOARD OF REGENTS OF THE STATE OF U		08/01/2023	Call @ 100.00		65,000	65,000	72,236	65,540	0	(540)	0	(540)	0	65,000	0	0	0	3,250	08/01/2036
91802R-AJ-8	UTLUTL 2013T AND 2013TE E11 - ABS		01/01/2023	Paydown		(603,745)	(603,745)	(658,263)	(616,196)	0	12,451	0	12,451	0	(603,745)	0	0	0	(30,187)	12/15/2030
0909999999. Subtotal - Bonds - U.S. Special Revenues						12,928,318	12,721,231	13,743,170	13,037,720	0	(139,467)	0	(139,467)	0	12,929,225	0	(906)	(906)	285,362	XXX
025816-BW-8	AMERICAN EXPRESS CO		05/19/2023	MARKETAXESS CORPORATION		1,744,085	1,750,000	1,748,688	1,749,827	0	114	0	114	0	1,749,942	0	(5,857)	(5,857)	52,160	08/03/2023
03464H-AA-3	AOMT 225 A1 - CMO/RMBS		12/01/2023	Paydown		152,452	152,452	148,666	148,674	0	3,777	0	3,777	0	152,452	0	0	0	3,608	05/25/2067

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03464P-AB-3	AOMT 2022-2 A2 - CMO/RMBS		12/01/2023	Paydown		60,680	60,680	60,866	61,305	0	(625)	0	(625)	0	60,680	0	0	0	1,129	01/25/2067
03464P-AC-1	AOMT 2022-2 A3 - RMBS		12/01/2023	Paydown		101,134	101,134	101,357	101,363	0	(229)	0	(229)	0	101,134	0	0	0	1,932	01/27/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS		12/01/2023	Paydown		289,552	289,552	286,453	287,601	0	1,951	0	1,951	0	289,552	0	0	0	6,356	01/25/2067
03464U-AA-4	AOMT 236 A1 - RMBS		12/01/2023	Paydown		91,414	91,414	91,083	0	0	331	0	331	0	91,414	0	0	0	1,195	12/27/2067
03465G-AC-0	AOMT 232 A3 - RMBS		12/01/2023	Paydown		77,327	77,327	71,244	0	0	6,082	0	6,082	0	77,327	0	0	0	1,775	10/25/2067
037833-EB-2	APPLE INC		12/14/2023	MORGAN STANLEY & COMPANY		3,464,850	3,750,000	3,741,563	3,744,727	0	1,622	0	1,622	0	3,746,348	0	(281,498)	(281,498)	35,729	02/08/2026
04016L-AQ-0	ARES XLII AR - CDO	C	10/23/2023	Paydown		776,777	776,777	776,777	776,777	0	0	0	0	0	776,777	0	0	0	29,265	01/24/2028
06051G-EU-9	BANK OF AMERICA CORP		01/11/2023	Maturity @ 100.00		700,000	700,000	675,507	699,918	0	82	0	82	0	700,000	0	0	0	11,550	01/11/2023
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS		12/01/2023	Paydown		10,522	10,522	10,627	10,590	0	(68)	0	(68)	0	10,522	0	0	0	226	10/18/2052
08763Q-AA-0	BTNY2 2 A1 - CDO	C	10/30/2023	Paydown		77,181	77,181	77,181	77,181	0	0	0	0	0	77,181	0	0	0	4,416	04/30/2031
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS		12/01/2023	Paydown		59,879	59,879	59,833	59,833	0	46	0	46	0	59,879	0	0	0	1,396	09/26/2061
105933-AA-3	BRAVO 23NQM2 A1 - CMO/RMBS		12/01/2023	Paydown		103,007	103,007	98,790	0	0	4,217	0	4,217	0	103,007	0	0	0	2,507	04/25/2062
12510H-AS-9	CAUTO 231 A1 - ABS		12/15/2023	Paydown		10,000	10,000	9,734	0	0	266	0	266	0	10,000	0	0	0	80	09/15/2053
12570H-AC-1	CIM 2023-I2 A3 - RMBS		12/01/2023	Paydown		53,022	53,022	52,260	0	0	761	0	761	0	53,022	0	0	0	942	12/27/2067
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		12/25/2023	Paydown		177,929	177,929	175,076	175,087	0	2,842	0	2,842	0	177,929	0	0	0	4,603	07/25/2067
14043M-AC-5	COPAR 2020-1 A3 - ABS		08/15/2023	Paydown		257,529	257,529	257,474	257,520	0	9	0	9	0	257,529	0	0	0	1,428	11/15/2024
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS		12/01/2023	Paydown		120,266	120,266	108,818	0	0	11,448	0	11,448	0	120,266	0	0	0	1,468	06/26/2062
161927-AC-2	CHASE 23RPL3 A1 - CMO/RMBS		12/25/2023	Paydown		14,652	14,652	12,085	0	0	2,566	0	2,566	0	14,652	0	0	0	61	09/25/2063
17305E-GM-1	CCCIT 2018-A3 A3 - ABS		05/23/2023	Various		250,000	250,000	249,883	249,988	0	12	0	12	0	250,000	0	0	0	4,113	05/23/2025
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS		12/25/2023	Paydown		40,179	40,179	41,196	42,121	0	(1,941)	0	(1,941)	0	40,179	0	0	0	521	08/25/2050
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS		12/25/2023	Paydown		20,090	20,090	20,473	20,828	0	(738)	0	(738)	0	20,090	0	0	0	261	08/25/2050
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		12/01/2023	Paydown		61,988	61,988	50,345	0	0	11,642	0	11,642	0	61,988	0	0	0	318	08/25/2066
19688L-AA-0	COLT 2022-5 A1 - CMO/RMBS		12/01/2023	Paydown		90,355	90,355	88,742	0	0	1,613	0	1,613	0	90,355	0	0	0	1,782	04/25/2067
24381J-AA-5	DRMT 2021-4 A1 - CMO/RMBS	C	12/01/2023	Paydown		54,372	54,527	45,628	45,776	0	8,751	0	8,751	0	54,527	0	(155)	(155)	680	11/25/2066
24381V-AA-8	DRMT 213 A1 - CMO/RMBS	C	12/01/2023	Paydown		94,984	94,984	77,372	0	0	17,612	0	17,612	0	94,984	0	0	0	217	08/25/2066
24381Y-AB-0	DRMT 223 A2 - CMO/RMBS		12/01/2023	Paydown		122,341	122,341	119,578	0	0	2,763	0	2,763	0	122,341	0	0	0	3,048	06/25/2067
25243Y-AU-3	DIAGEO CAPITAL PLC	C	04/29/2023	Maturity @ 100.00		1,000,000	1,000,000	919,610	996,775	0	3,225	0	3,225	0	1,000,000	0	0	0	13,125	04/29/2023
254683-CD-5	DCENT 2018-1 A - ABS		02/15/2023	Various		750,000	750,000	749,973	749,999	0	1	0	1	0	750,000	0	0	0	3,788	08/15/2025
28415P-AA-2	EHGVT 2016-A A - RMBS		07/25/2023	Paydown		78,773	78,773	78,772	78,773	0	0	0	0	0	78,773	0	0	0	1,118	04/25/2028
28416T-AA-3	EHGVT 2019-A A - RMBS		12/25/2023	Paydown		74,532	74,532	74,512	74,516	0	16	0	16	0	74,532	0	0	0	979	01/25/2034
31573E-AA-9	EFMT 223 A1 - CMO/RMBS		12/01/2023	Paydown		108,835	108,835	107,641	107,644	0	1,191	0	1,191	0	108,835	0	0	0	2,786	08/25/2067
33768E-AA-0	FKH 22SFR3 A - CMBS		11/17/2023	Paydown		710	710	666	668	0	43	0	43	0	710	0	0	0	28	07/19/2038
33768N-AA-0	FKH 2022-SFR1 A - CMBS		12/01/2023	Paydown		1,044	1,044	1,044	1,044	0	0	0	0	0	1,044	0	0	0	43	05/19/2039
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		12/01/2023	Paydown		115,598	115,598	115,060	115,413	0	185	0	185	0	115,598	0	0	0	3,129	02/25/2067
36319T-AN-6	GALXY XXIII AR - CDO	C	10/24/2023	Paydown		1,304,116	1,304,116	1,304,116	1,304,116	0	0	0	0	0	1,304,116	0	0	0	58,427	04/24/2029
43283G-AA-0	HGVT 2022-2 A - RMBS		12/25/2023	Paydown		175,488	175,488	175,456	175,458	0	31	0	31	0	175,488	0	0	0	4,633	01/26/2037
43284B-AA-0	HGVT 18A A - RMBS		12/25/2023	Paydown		46,019	46,019	46,018	46,018	0	1	0	1	0	46,019	0	0	0	837	02/25/2032
43285H-AA-6	HGVT 2020-A A - RMBS		12/25/2023	Paydown		33,083	33,083	33,080	33,081	0	2	0	2	0	33,083	0	0	0	447	02/25/2039
432917-AA-0	HGVT 231 A - RMBS		12/25/2023	Paydown		74,880	74,880	74,863	0	0	17	0	17	0	74,880	0	0	0	1,079	01/25/2038
459200-HP-9	INTERNATIONAL BUSINESS MACHINES CORP		08/01/2023	Maturity @ 100.00		500,000	500,000	491,155	498,802	0	1,198	0	1,198	0	500,000	0	0	0	16,875	08/01/2023
46647P-AU-0	JPMORGAN CHASE & CO		07/24/2023	Call @ 100.00		500,000	500,000	508,470	501,071	0	(1,071)	0	(1,071)	0	500,000	0	0	0	18,985	07/23/2024
55285K-AA-3	MFRA 22INV3 A1 - RMBS		12/01/2023	Paydown		50,183	50,183	49,395	49,398	0	785	0	785	0	50,183	0	0	0	1,644	10/25/2057
55389T-AA-9	MVWOT 211W A - RMBS		12/20/2023	Paydown		240,737	240,737	240,672	240,677	0	60	0	60	0	240,737	0	0	0	1,335	01/22/2041
55389T-AB-7	MVWOT 211W B - RMBS		12/20/2023	Paydown		144,442	144,442	144,411	144,414	0	29	0	29	0	144,442	0	0	0	1,012	01/22/2041
55400E-AA-7	MVWOT 201 A - RMBS		12/20/2023	Paydown		28,375	28,375	28,372	28,372	0	3	0	3	0	28,375	0	0	0	244	10/20/2037
55400V-AA-9	MVWOT 222 A - RMBS		12/20/2023	Paydown		405,890	405,890	405,825	405,841	0	49	0	49	0	405,890	0	0	0	14,767	10/21/2041
58769K-AC-8	MBALT 2021-B A2 - ABS		02/15/2023	Paydown		440,630	440,630	440,593	440,627	0	3	0	3	0	440,630	0	0	0	113	01/16/2024
64829H-AV-9	NRZT 2016-3 B2 - CMO/RMBS		12/01/2023	Paydown		89,801	89,801	89,099	89,152	0	649	0	649	0	89,801	0	0	0	2,184	09/25/2056
666807-BG-6	NORTHROP GRUMMAN CORP		08/01/2023	Maturity @ 100.00		750,000	750,000	710,130	747,107	0	2,893	0	2,893	0	750,000	0	0	0	24,375	08/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
743756-AB-4	PROVIDENCE HEALTH AND SERVICES		03/17/2023	J P MORGAN SECURITIES		698,393	750,000	802,530	788,516	0	(2,339)	0	(2,339)	0	786,177	0	(87,785)	(87,785)	9,725	10/01/2026
74982W-AA-4	RACEP IX AA2 - CDO		10/16/2023	Paydown		308,951	308,951	308,951	308,951	0	0	0	0	0	308,951	0	0	0	13,743	10/15/2030
816943-BF-0	SEMT 233 A1 - RMBS		12/01/2023	Paydown		49,772	49,772	49,259	0	0	513	0	513	0	49,772	0	0	0	506	09/25/2053
82652M-AA-8	SRFC 2019-2 A - ABS		12/20/2023	Paydown		18,545	18,545	18,540	18,541	0	5	0	5	0	18,545	0	0	0	244	05/20/2036
82652Q-AA-9	SRFC 211 A - RMBS		12/20/2023	Paydown		329,565	329,565	329,473	329,484	0	81	0	81	0	329,565	0	0	0	1,584	11/20/2037
82653E-AB-3	SRFC 2019-1 B - RMBS		12/20/2023	Paydown		63,890	63,890	63,876	66,574	0	(2,684)	0	(2,684)	0	63,890	0	0	0	1,082	01/22/2036
89175V-AA-1	TPMT 182 A1 - RMBS		12/01/2023	Paydown		18,581	18,581	19,028	18,811	0	(231)	0	(231)	0	18,581	0	0	0	322	03/25/2058
89176E-AA-8	TPMT 2018-1 A1 - RMBS		12/01/2023	Paydown		32,367	32,367	33,090	32,772	0	(405)	0	(405)	0	32,367	0	0	0	544	01/25/2058
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		12/01/2023	Paydown		198,016	198,016	199,936	199,180	0	(1,164)	0	(1,164)	0	198,016	0	0	0	3,164	10/27/2059
89239C-AB-5	TLOT 21B A2 - ABS		03/20/2023	Paydown		454,930	454,930	454,869	454,923	0	7	0	7	0	454,930	0	0	0	181	03/20/2024
89352H-AK-5	TRANSCANADA PIPELINES LTD		10/16/2023	Maturity @ 100.00		1,500,000	1,500,000	1,498,335	1,499,847	0	153	0	153	0	1,500,000	0	0	0	56,250	10/16/2023
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		12/01/2023	Paydown		35,642	35,642	29,951	0	0	5,690	0	5,690	0	35,642	0	0	0	113	11/26/2066
92539F-AA-1	VERUS 2023-INV1 A1 - CMO/RMBS		12/01/2023	Paydown		126,336	126,336	126,334	0	0	2	0	2	0	126,336	0	0	0	3,382	02/27/2068
92539F-AB-9	VERUS 2023-INV1 - CMO/RMBS		12/01/2023	Paydown		157,920	157,920	157,919	0	0	1	0	1	0	157,920	0	0	0	4,620	02/27/2068
92937U-AD-0	WFRBS 2013-C13 A4 - CMBS		04/17/2023	Paydown		600,000	600,000	617,988	599,873	0	127	0	127	0	600,000	0	0	0	3,428	05/17/2045
95002T-AA-2	WFMBS 2020-3 A1 - CMO/RMBS		12/01/2023	Paydown		8,557	8,557	8,838	9,077	0	(520)	0	(520)	0	8,557	0	0	0	135	06/27/2050
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						20,591,165	20,933,993	20,765,149	19,664,628	0	83,453	0	83,453	0	20,966,460	0	(375,295)	(375,295)	443,740	XXX
2509999997. Total - Bonds - Part 4						39,043,646	39,153,924	40,366,158	38,252,780	(19,711)	(82,319)	0	(102,030)	0	39,400,100	0	(356,454)	(356,454)	838,394	XXX
2509999998. Total - Bonds - Part 5									0											XXX
2509999999. Total - Bonds						39,043,646	39,153,924	40,366,158	38,252,780	(19,711)	(82,319)	0	(102,030)	0	39,400,100	0	(356,454)	(356,454)	838,394	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX		0											XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
00165C-30-2	AMC ENTERTAINMENT HOLDINGS, INC.		08/24/2023	Not Available	3.600	7		192	192	0	0	0	0	0	192	0	(185)	(185)	0	
00288U-10-6	ABCELLERA BIOLOGICS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	782		1,491	1,418	72	0	0	72	0	1,491	0	(708)	(708)	0	
00507V-10-9	ACTIVISION BLIZZARD ORD		10/13/2023	Not Available	375.000	35,625		16,607	28,706	(12,099)	0	0	(12,099)	0	16,607	0	19,018	19,018	371	
007800-10-5	AEROJET ROCKETDYNE HOLDINGS ORD		08/01/2023	Not Available	45.000	2,610		1,397	2,517	(1,120)	0	0	(1,120)	0	1,397	0	1,213	1,213	0	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	13,543		8,031	15,413	(7,383)	0	0	(7,383)	0	8,031	0	5,512	5,512	344	
02208R-10-6	ALTRA INDUSTRIAL MOTION ORD		03/27/2023	Not Available	53.000	3,286		1,735	3,167	(1,432)	0	0	(1,432)	0	1,735	0	1,551	1,551	10	
02607T-10-9	NECESSITY RETAIL REIT CL A ORD		09/12/2023	VARIOUS	20.000	218		218	119	99	0	0	99	0	218	0	0	0	13	
03966V-10-7	ARCONIC ORD		08/21/2023	Not Available	103.999	3,120		2,069	2,201	(132)	0	0	(132)	0	2,069	0	1,051	1,051	0	
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD		07/20/2023	Adjustment	0.344	13		6	0	0	0	0	0	0	6	0	7	7	0	
05351X-10-1	AVAYA HOLDINGS ORD		05/01/2023	Not Available	70.000	0		1,870	14	1,856	0	0	1,856	0	1,870	0	(1,870)	(1,870)	0	
05367P-10-0	AVID TECHNOLOGY ORD		11/08/2023	Not Available	15.000	406		211	399	(188)	0	0	(188)	0	211	0	195	195	0	
075896-10-0	BED BATH AND BEYOND ORD		10/17/2023	VARIOUS	75.000	1,049		1,049	188	860	0	0	860	0	1,049	0	0	0	0	
084310-10-1	PHENOMEX ORD		10/03/2023	Not Available	45.000	45		2,164	121	2,044	0	0	2,044	0	2,164	0	(2,119)	(2,119)	0	
09215C-10-5	BLACK KNIGHT ORD		09/12/2023	Not Available	115.000	8,725		5,527	7,101	(1,574)	0	0	(1,574)	0	5,527	0	3,198	3,198	0	
099724-10-6	BORGWARNER ORD		07/05/2023	Adjustment	186.000	5,650		5,650	7,487	(1,837)	0	0	(1,837)	0	5,650	0	0	0	63	
104674-10-6	BRADY NONVOTING CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	2,144		1,831	2,120	(288)	0	0	(288)	0	1,831	0	313	313	31	
11135B-10-0	BROADMARK REALTY CAPITAL ORD		05/31/2023	VARIOUS	65.000	602		602	231	370	0	0	370	0	602	0	0	0	14	
12529R-10-7	C4 THERAPEUTICS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	154		1,725	207	1,519	0	0	1,519	0	1,725	0	(1,572)	(1,572)	0	
166764-10-0	CHEVRON ORD		08/08/2023	Not Available	0.423	67		38	76	(38)	0	0	(38)	0	38	0	29	29	1	
172967-42-4	CITIGROUP ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300.000	14,295		12,969	13,569	(600)	0	0	(600)	0	12,969	0	1,326	1,326	306	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		01/01/2023	Adjustment	0.825	33		33	33	0	0	0	0	0	33	0	(1)	(1)	0	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
191216-10-0	COCA-COLA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	12,549		13,396	13,358	38	0	0	38	0	13,396	0	(847)	(847)	193	
222070-20-3	COTY CL A ORD		05/01/2023	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
22266L-10-6	COUPA SOFTWARE ORD		02/28/2023	Not Available	55.000	4,455		3,419	4,354	(935)	0	0	(935)	0	3,419	0	1,036	1,036	0	
235851-10-2	DANAHER ORD		10/02/2023	VARIOUS	365.000	7,545		7,545	96,878	(89,333)	0	0	(89,333)	0	7,545	0	0	0	288	
24703L-20-2	DELL TECHNOLOGIES CL C ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	63.000	3,429		1,634	2,534	(900)	0	0	(900)	0	1,634	0	1,795	1,795	44	
24790A-12-7	DENBURY INC.		09/14/2023	PERSHING DIV OF DLJ SEC LNDING	1.000	63		3,414	53	3,361	0	0	3,361	0	3,414	0	(3,351)	(3,351)	0	
25961D-10-5	DOUGLAS ELLIMAN ORD		06/21/2023	Adjustment	0.150	0		1	1	0	0	0	0	0	1	0	(1)	(1)	0	
26927E-10-4	EVO PAYMENTS CL A ORD		03/27/2023	Not Available	50.000	1,700		1,576	1,692	(116)	0	0	(116)	0	1,576	0	124	124	0	
277432-10-0	EASTMAN CHEMICAL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	9,713		5,216	8,958	(3,742)	0	0	(3,742)	0	5,216	0	4,497	4,497	348	
29530P-10-2	ERIE INDEMNITY CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	4,022		2,489	4,974	(2,485)	0	0	(2,485)	0	2,489	0	1,533	1,533	71	
30057T-10-5	EVOQUA WATER TECHNOLOGIES ORD		05/24/2023	VARIOUS	100.000	1,645		1,645	3,960	(2,315)	0	0	(2,315)	0	1,645	0	0	0	0	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		08/01/2023	Not Available	0.125	19		9	18	(10)	0	0	(10)	0	9	0	10	10	1	
30231G-10-2	EXXON MOBIL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	14,673		11,857	15,994	(4,136)	0	0	(4,136)	0	11,857	0	2,816	2,816	534	
314211-10-3	FEDERATED HERMES CL B ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	95.000	3,214		2,254	3,449	(1,195)	0	0	(1,195)	0	2,254	0	959	959	52	
33616C-10-0	FIRST REPUBLIC BANK ORD		04/27/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	221		3,077	4,266	(1,189)	0	0	(1,189)	0	3,077	0	(2,856)	(2,856)	9	
34417P-10-0	FOCUS FINANCIAL PARTNERS CL A ORD		09/01/2023	Not Available	45.000	2,385		1,661	1,677	(16)	0	0	(16)	0	1,661	0	724	724	0	
35180X-10-5	FRANCHISE GROUP ORD		08/22/2023	Not Available	30.000	900		611	715	(103)	0	0	(103)	0	611	0	289	289	38	
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	VARIOUS	436.995	31,234		31,234	36,616	(5,382)	0	0	(5,382)	0	31,234	0	0	0	35	
42805E-30-6	HESKA ORD		06/13/2023	Not Available	5.000	600		369	311	58	0	0	58	0	369	0	231	231	0	
44109J-10-6	HOSTESS BRANDS CL A ORD		11/07/2023	VARIOUS	130.000	4,337		1,726	2,917	(1,191)	0	0	(1,191)	0	1,726	0	2,610	2,610	0	
449253-10-3	IAA ORD		03/20/2023	VARIOUS	105.000	3,544		3,668	4,200	(532)	0	0	(532)	0	3,668	0	(124)	(124)	0	
45031U-10-1	SAFEHOLD ORD		03/31/2023	Adjustment	40.000	497		497	305	192	0	0	192	0	497	0	0	0	222	
456237-10-6	INDUSTRIAL LOGISTICS PROPERTIES ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	230		936	164	772	0	0	772	0	936	0	(706)	(706)	2	
46146L-10-1	INVESTORS BANCORP ORD		01/01/2023	Adjustment	(225.000)	(33)		(2,707)	(2,707)	0	0	0	0	0	(2,707)	0	2,674	2,674	(365)	
46583P-10-2	IVERIC BIO ORD		07/12/2023	Not Available	110.000	4,400		655	2,355	(1,701)	0	0	(1,701)	0	655	0	3,745	3,745	0	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		01/17/2023	Adjustment	195.000	3,690		3,690	6,685	(2,994)	0	0	(2,994)	0	3,690	0	0	0	0	
478160-10-4	JOHNSON & JOHNSON ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	301.000	36,785		40,282	53,172	(12,890)	0	0	(12,890)	0	40,282	0	(3,497)	(3,497)	701	
487836-10-8	KELLANOVA ORD		10/02/2023	VARIOUS	25.000	1,300		1,300	1,781	(481)	0	0	(481)	0	1,300	0	0	0	45	
49177J-10-2	KENVUE ORD		08/29/2023	Not Available	0.726	17		12	12	0	0	0	0	0	12	0	5	5	0	
50187A-10-7	LHC GROUP ORD		02/24/2023	Not Available	30.000	5,100		2,942	4,851	(1,909)	0	0	(1,909)	0	2,942	0	2,159	2,159	0	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	VARIOUS	70.000	5,464		5,464	16,484	(11,020)	0	0	(11,020)	0	5,464	0	0	0	101	
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	VARIOUS	100.000	4,084		4,084	3,931	153	0	0	153	0	4,084	0	0	0	0	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	VARIOUS	29.000	739		739	1,135	(396)	0	0	(396)	0	739	0	0	0	0	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	Not Available	0.670	9		18	0	0	0	0	0	0	18	0	(9)	(9)	0	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	VARIOUS	150.000	5,009		5,009	8,967	(3,959)	0	0	(3,959)	0	5,009	0	0	0	0	
53223X-10-7	LIFE STORAGE ORD		07/20/2023	VARIOUS	75.000	4,587		4,587	7,388	(2,801)	0	0	(2,801)	0	4,587	0	0	0	248	
54911Q-10-7	LOYALTY VENTURES ORD		06/29/2023	Unknown	18.000	996		996	43	953	0	0	953	0	996	0	0	0	0	
550241-10-3	LUMEN TECHNOLOGIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	485.000	1,004		6,557	2,532	4,026	0	0	4,026	0	6,557	0	(5,553)	(5,553)	0	
552690-10-9	MDU RESOURCES GROUP ORD		06/01/2023	VARIOUS	105.000	2,738		2,738	3,186	(447)	0	0	(447)	0	2,738	0	0	0	47	
55826T-10-2	SPHERE ENTERTAINMENT CL A ORD		04/21/2023	VARIOUS	20.000	1,585		1,585	899	686	0	0	686	0	1,585	0	0	0	0	
57778K-10-5	MAXAR TECHNOLOGIES ORD		05/04/2023	Not Available	60.000	3,180		1,755	3,104	(1,349)	0	0	(1,349)	0	1,755	0	1,425	1,425	1	

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CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
60878Y-10-8	MOMENTIVE GLOBAL ORD		06/01/2023	Not Available	100.000	946		1,767	700	1,067	0	0	1,067	0	1,767	0	(821)	(821)	0	
62886E-10-8	NCR VOYIX ORD		10/17/2023	VARIOUS	110.000	2,849		2,849	2,575	274	0	0	274	0	2,849	0	0	0	0	
636518-10-2	NATIONAL INSTRUMENTS ORD		10/12/2023	Not Available	85.000	5,100		3,190	3,137	54	0	0	54	0	3,190	0	1,910	1,910	71	
640268-10-8	NEKTAR THERAPEUTICS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155.000	87		3,119	350	2,769	0	0	2,769	0	3,119	0	(3,032)	(3,032)	0	
64110Y-10-8	NET LEASE OFFICE PROPERTIES		11/14/2023	Not Available	0.671	7		7	0	0	0	0	0	0	7	0	0	0	0	
64829B-10-0	NEW RELIC ORD		11/09/2023	Not Available	50.000	4,350		2,914	2,823	92	0	0	92	0	2,914	0	1,436	1,436	0	
649604-84-0	NEW YORK MORTGAGE TRUST, INC.		03/09/2023	Not Available	0.500	4		5	5	0	0	0	0	0	5	0	(1)	(1)	0	
65290C-10-5	NEXTIER OILFIELD SOLUTIONS ORD		09/01/2023	VARIOUS	1.000	13		13	9	3	0	0	3	0	13	0	0	0	0	
65343C-10-2	NEXTGEN HEALTHCARE ORD		11/10/2023	Not Available	10.000	240		166	188	(21)	0	0	(21)	0	166	0	73	73	0	
654110-10-5	NIKOLA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	244		3,258	389	2,869	0	0	2,869	0	3,258	0	(3,013)	(3,013)	0	
67181A-10-7	OAK STREET HEALTH ORD		05/02/2023	Not Available	15.000	585		860	323	538	0	0	538	0	860	0	(275)	(275)	0	
68269G-10-7	1LIFE HEALTHCARE ORD		02/23/2023	Not Available	115.000	2,070		2,726	1,922	804	0	0	804	0	2,726	0	(656)	(656)	0	
69327R-10-1	PDC ENERGY ORD		08/07/2023	VARIOUS	85.000	2,873		2,873	5,396	(2,523)	0	0	(2,523)	0	2,873	0	0	0	68	
693718-10-8	PACCAR ORD		02/08/2023	Not Available	0.500	34		21	39	(18)	0	0	(18)	0	21	0	13	13	1	
70788V-10-2	RANGER OIL CL A ORD		06/20/2023	VARIOUS	15.000	4,409		412	606	(194)	0	0	(194)	0	412	0	3,997	3,997	2	
71880K-10-1	PHINIA ORD		07/05/2023	Not Available	0.200	7		4	0	0	0	0	0	0	4	0	3	3	0	
733245-10-4	PORCH GROUP ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	191		1,148	122	1,026	0	0	1,026	0	1,148	0	(957)	(957)	0	
74349U-10-8	PROMETHEUS BIOSCIENCES ORD		06/20/2023	Not Available	20.000	4,000		2,194	2,200	(6)	0	0	(6)	0	2,194	0	1,806	1,806	0	
74374N-10-2	PROVENTION BIO ORD		04/28/2023	Not Available	55.000	1,375		702	581	120	0	0	120	0	702	0	673	673	0	
743CVR-03-7	PROGENICS PHARMACEUTICALS CVR		05/23/2023	Not Available	110.000	127		0	110	(110)	0	0	(110)	0	0	0	127	127	0	
758849-10-3	REGENCY CENTERS REIT ORD		08/18/2023	Not Available	0.410	27		26	0	0	0	0	0	0	26	0	1	1	0	
760125-10-4	RENTOKIL INITIAL ADS ECH REP 5 ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	167		394	185	209	0	0	209	0	394	0	(226)	(226)	3	
783332-10-9	RUTHS HOSPITALITY GROUP ORD		06/20/2023	Not Available	30.000	645		681	464	217	0	0	217	0	681	0	(36)	(36)	5	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	6,083		7,994	7,008	986	0	0	986	0	7,994	0	(1,910)	(1,910)	43	
78486Q-10-1	SVB FINANCIAL GROUP ORD		03/28/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	37.000	12		15,464	8,515	6,949	0	0	6,949	0	15,464	0	(15,452)	(15,452)	0	
78645L-10-0	SAFEHOLD ORD		01/08/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1	
81181C-10-4	SEAGEN ORD		12/14/2023	Not Available	90.000	20,610		6,441	11,566	(5,125)	0	0	(5,125)	0	6,441	0	14,169	14,169	0	
82669G-10-4	SIGNATURE BANK ORD		03/29/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	11		5,199	5,185	14	0	0	14	0	5,199	0	(5,189)	(5,189)	32	
829226-10-9	SINCLAIR BROADCAST GROUP CL A ORD		06/01/2023	VARIOUS	25.000	707		707	388	320	0	0	320	0	707	0	0	0	13	
832696-40-5	JM SMUCKER ORD		11/08/2023	Not Available	0.903	102		101	0	0	0	0	0	0	101	0	1	1	0	
838518-10-8	S JERSEY INDS ORD		02/03/2023	Not Available	90.000	3,240		2,416	3,198	(782)	0	0	(782)	0	2,416	0	824	824	13	
862121-10-0	STORE CAPITAL ORD		02/03/2023	Not Available	220.000	7,095		6,184	7,053	(869)	0	0	(869)	0	6,184	0	911	911	0	
86646P-10-3	SUMO LOGIC ORD		05/15/2023	Not Available	70.000	844		1,503	567	936	0	0	936	0	1,503	0	(660)	(660)	0	
87166B-10-2	SYNEOS HEALTH CL A ORD		09/29/2023	Not Available	70.000	3,010		3,195	2,568	627	0	0	627	0	3,195	0	(185)	(185)	0	
87808K-10-6	TCR2 THERAPEUTICS ORD		06/02/2023	VARIOUS	30.000	587		587	30	557	0	0	557	0	587	0	0	0	0	
88339P-10-1	THE REALREAL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	177		1,038	100	938	0	0	938	0	1,038	0	(860)	(860)	0	
896818-11-9	TRIUMPH GROUP EQY WARRANT		07/13/2023	VARIOUS	18.000	0		0	12	(12)	0	0	(12)	0	0	0	0	0	0	
904214-10-3	UMPQUA HOLDINGS ORD		03/01/2023	VARIOUS	140.000	2,306		2,306	2,499	(193)	0	0	(193)	0	2,306	0	0	0	29	
911684-10-8	UNITED STATES CELLULAR ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	615		470	313	157	0	0	157	0	470	0	145	145	0	
91336L-10-7	UNIVAR SOLUTIONS ORD		08/01/2023	Not Available	80.000	2,892		1,458	2,544	(1,086)	0	0	(1,086)	0	1,458	0	1,434	1,434	0	
91544A-10-9	UPLAND SOFTWARE ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	127		1,352	214	1,138	0	0	1,138	0	1,352	0	(1,225)	(1,225)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
917286-20-5	URSTADT BIDDLE CL A REIT ORD		08/18/2023	VARIOUS	30.000	630		630	569	61	0	0	61	0	630	0	0	0	21	
92338C-10-3	VERALTO ORD		10/02/2023	Not Available	0.667	59		5	0	0	0	0	0	0	5	0	54	54	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	10,791		12,902	12,214	688	0	0	688	0	12,902	0	(2,111)	(2,111)	607	
928542-10-9	VIVINT SMART HOME CL A ORD		03/13/2023	Not Available	90.000	1,080		1,455	1,071	384	0	0	384	0	1,455	0	(375)	(375)	0	
928563-40-2	VMWARE CL A ORD		11/24/2023	Not Available	63.010	6,167		3,611	7,735	(4,124)	0	0	(4,124)	0	3,611	0	2,556	2,556	0	
92942W-10-7	WK KELLOGG ORD		10/02/2023	Not Available	0.250	3		3	0	0	0	0	0	0	3	0	(1)	(1)	0	
931142-10-3	WALMART ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110.000	17,064		15,991	15,597	394	0	0	394	0	15,991	0	1,073	1,073	125	
959802-10-9	WESTERN UNION ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	310.000	3,679		5,509	4,269	1,240	0	0	1,240	0	5,509	0	(1,830)	(1,830)	146	
981811-10-2	WORTHINGTON ENTERPRISES ORD		12/01/2023	VARIOUS	25.000	1,047		1,047	1,243	(196)	0	0	(196)	0	1,047	0	0	0	32	
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	175.000	3,320		8,717	5,269	3,448	0	0	3,448	0	8,717	0	(5,397)	(5,397)	0	
989CVR-01-4	CONTRA ZOGENIX INC		02/24/2023	Not Available	20.000	40		0	20	(20)	0	0	(20)	0	0	0	40	40	0	
G01767-10-5	ALKERMES ORD	C	11/16/2023	VARIOUS	145.000	2,771		2,771	3,789	(1,018)	0	0	(1,018)	0	2,771	0	0	0	0	
G0464B-10-7	ARGO GROUP INTERNATIONAL HLDGS ORD	C	11/16/2023	Not Available	30.000	900		1,837	776	1,062	0	0	1,062	0	1,837	0	(937)	(937)	0	
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING ORD		01/01/2023	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	166	
G16962-10-5	BUNGE ORD		10/31/2023	VARIOUS	40.000	2,698		2,698	3,991	(1,292)	0	0	(1,292)	0	2,698	0	0	0	77	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD	C	10/06/2023	Not Available	145.000	16,893		2,632	16,501	(13,869)	0	0	(13,869)	0	2,632	0	14,261	14,261	0	
G5494J-10-3	LINDE ORD	C	03/01/2023	VARIOUS	245.000	77,474		77,474	79,914	(2,440)	0	0	(2,440)	0	77,474	0	0	0	0	
G65431-10-1	NOBLE ORD	C	02/01/2023	Adjustment	(300.000)	(18)		(1,986)	0	0	0	0	0	0	(1,986)	0	1,968	1,968	0	
G65431-14-3	NOBEL CORP EQY WARRANT		02/01/2023	VARIOUS	0.000	0		0	315	(315)	0	0	(315)	0	0	0	0	0	0	
G73268-14-9	QUOTIENT ORD	C	08/23/2023	VARIOUS	2.000	667		667	1	666	0	0	666	0	667	0	0	0	0	
G9078F-10-7	TRITON INTERNATIONAL ORD	C	10/04/2023	Not Available	60.000	4,990		1,820	4,127	(2,307)	0	0	(2,307)	0	1,820	0	3,170	3,170	126	
M6191J-10-0	JFROG ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	1,259		2,237	960	1,277	0	0	1,277	0	2,237	0	(978)	(978)	0	
M98068-10-5	WIX.COM ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	2,345		1,839	2,305	(466)	0	0	(466)	0	1,839	0	506	506	0	
N2451R-10-5	CUREVAC N V ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	449		2,847	271	2,575	0	0	2,575	0	2,847	0	(2,398)	(2,398)	0	
P31076-10-5	COPA HOLDINGS CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	2,704		1,706	2,079	(373)	0	0	(373)	0	1,706	0	998	998	41	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						515,777	XXX	475,511	643,385	(166,059)	0	0	(166,059)	0	475,511	0	40,266	40,266	5,386	XXX
61944@-10-9	ENCOVA LIFE INSURANCE COMPANY		12/31/2023	Return of Capital	0.000	25,500,000		25,500,000	25,500,000	0	0	0	0	0	25,500,000	0	0	0	0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						25,500,000	XXX	25,500,000	25,500,000	0	0	0	0	0	25,500,000	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						26,015,777	XXX	25,975,511	26,143,385	(166,059)	0	0	(166,059)	0	25,975,511	0	40,266	40,266	5,386	XXX
5989999998. Total - Common Stocks - Part 5						36,863	XXX	38,641	0	0	0	0	0	0	38,641	0	(1,777)	(1,777)	210	XXX
5989999999. Total - Common Stocks						26,052,640	XXX	26,014,151	26,143,385	(166,059)	0	0	(166,059)	0	26,014,151	0	38,489	38,489	5,595	XXX
5999999999. Total - Preferred and Common Stocks						26,052,640	XXX	26,014,151	26,143,385	(166,059)	0	0	(166,059)	0	26,014,151	0	38,489	38,489	5,595	XXX
6009999999 - Totals						65,096,286	XXX	66,380,309	64,396,165	(185,769)	(82,319)	0	(268,089)	0	65,414,252	0	(317,965)	(317,965)	843,990	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
2509999998. Total - Bonds							0	0	0	0	0	0	0	0	0	0	0	0	0	0
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
05541T-10-1	BGC GROUP CL A ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/03/2023	Unknown	205.000	1,032	1,032	1,032	0	0	0	0	0	0	0	0	2	0
07317Q-10-5	BAYTEX ENERGY ORD	C	06/20/2023	Unknown	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	112.350	4,210	394	4,210	0	0	0	0	0	0	(3,816)	(3,816)	0	0
478160-10-4	JOHNSON & JOHNSON ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	174.000	26,513	26,849	26,513	0	0	0	0	0	0	336	336	207	0
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	ITG INC	08/04/2023	Unknown	150.000	4,927	4,927	4,927	0	0	0	0	0	0	0	0	0	0
703481-10-1	PATTERSON UTI ENERGY ORD		09/01/2023	ITG INC	09/01/2023	Not Available	0.752	13	8	13	0	0	0	0	0	0	(5)	(5)	0	0
75615P-10-3	REATA PHARMACEUTICALS CL A ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/27/2023	Not Available	20.000	1,743	3,450	1,743	0	0	0	0	0	0	1,707	1,707	0	0
78645L-10-0	SAFEHOLD ORD		01/01/2023	EXCHANGE OFFER	03/31/2023	Adjustment	3.000	222	222	222	0	0	0	0	0	0	0	0	1	0
G6610J-13-4	NOBLE CORPORATION PLC	C	02/01/2023	Unknown	02/01/2023	Adjustment	(300.000)	(18)	(18)	(18)	0	0	0	0	0	0	0	0	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								38,641	36,863	38,641	0	0	0	0	0	0	(1,777)	(1,777)	210	0
5989999998. Total - Common Stocks								38,641	36,863	38,641	0	0	0	0	0	0	(1,777)	(1,777)	210	0
5999999999. Total - Preferred and Common Stocks								38,641	36,863	38,641	0	0	0	0	0	0	(1,777)	(1,777)	210	0
6009999999 - Totals								38,641	36,863	38,641	0	0	0	0	0	0	(1,777)	(1,777)	210	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
Subtotal - Common Stock - U.S. Life Insurer										
61944@-10-9	ENCOVA LIFE INSURANCE COMPANY		66311	31-0717055	8BI	58,600,653				
1299999. Subtotal - Common Stock - U.S. Life Insurer						58,600,653	0	0	XXX	XXX
Subtotal - Common Stock - Other Affiliates										
00131@-10-0	ENCOVA INSURANCE AGENCY, INC			41-1563134	8BII	449,391		449,391		
1799999. Subtotal - Common Stock - Other Affiliates						449,391	0	449,391	XXX	XXX
1899999. Total Common Stocks						59,050,044	0	449,391	XXX	XXX
1999999 - Totals						59,050,044	0	449,391	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
US Bank	Minneapolis, MN	SD	0.000	0	0	2,250,000	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	12,184	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	2,262,184	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	2,262,184	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	2,262,184	XXX

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

1.	January	2,262,932	4.	April	2,288,322	7.	July	2,263,646	10.	October	2,252,231
2.	February	2,388,560	5.	May	2,265,781	8.	August	2,251,836	11.	November	2,249,994
3.	March	2,286,093	6.	June	2,266,839	9.	September	2,251,185	12.	December	2,262,184

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V		08/02/2023	5.090		1	0	0
94975H-29-6	ALLSPRING:TRS+ MM I		08/02/2023	5.200		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1	0	0
316175-10-8	FIDELITY IMM:GOVT I		12/29/2023	5.230		126,346,760	218,351	180,733
60934N-20-3	FEDERATED HRMS I PO IS		12/01/2023	5.410		543,253	0	17,639
711991-00-0	TD BANK DEPOSIT SWEEP	SD	12/01/2023	0.000		2,869,080	7,214	67,436
8309999999. Subtotal - All Other Money Market Mutual Funds						129,759,093	225,565	265,808
8609999999 - Total Cash Equivalents						129,759,094	225,565	265,808

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA	B	Worker's Compensation	0	0	670,794	603,379
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE	B	Worker's Compensation	0	0	216,227	204,307
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	Worker's Compensation	0	0	201,955	189,849
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	Worker's Compensation	0	0	268,560	253,718
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	Worker's Compensation	0	0	55,100	54,399
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	Workers' Compensation	0	0	358,151	353,595
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	ST	Workers' Compensation	0	0	2,869,080	2,869,080
32. New Mexico NM	B	Workers' Compensation	0	0	346,850	343,568
33. New York NY			0	0	0	0
34. North Carolina NC	B	Workers' Compensation	0	0	535,957	503,831
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	Property & Casualty	2,730,259	2,809,277	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	O	Workers' Compensation	0	0	2,692,403	2,683,101
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,730,259	2,809,277	8,215,078	8,058,827
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0