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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

MOTORISTS MUTUAL INSURANCE COMPANY

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 14621 Employer's ID Number 31-4259550

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

Country of Domicile United States of America

Incorporated/Organized 11/08/1928 Commenced Business 11/27/1928

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.	WILLIAM JOSEPH MCGEE JR.	JAMES CHRISTOPHER HOWAT
PRESIDENT & CHIEF EXECUTIVE OFFICER	SECRETARY	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 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	23,177,142	1.681	23,177,142	0	23,177,142	1.701
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	8,196,199	0.594	8,196,199	0	8,196,199	0.602
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	22,429,736	1.627	22,429,736	0	22,429,736	1.646
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	224,184,304	16.261	224,184,304	0	224,184,304	16.455
1.06 Industrial and miscellaneous	432,132,367	31.344	432,132,367	0	432,132,367	31.718
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	710,119,749	51.507	710,119,749	0	710,119,749	52.121
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)	54,501,551	3.953	54,501,551	0	54,501,551	4.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	4,343,030	0.315	4,343,030	0	4,343,030	0.319
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	369,615,927	26.809	369,615,927	0	369,615,927	27.129
3.05 Mutual funds	52,807,714	3.830	52,807,714	0	52,807,714	3.876
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	481,268,221	34.908	481,268,222	0	481,268,222	35.324
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	36,460,263	2.645	36,460,263	0	36,460,263	2.676
5.02 Properties held for production of income	30,180,277	2.189	30,180,277	0	30,180,277	2.215
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	66,640,540	4.834	66,640,540	0	66,640,540	4.891
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	55,692,707	4.040	55,692,708	0	55,692,708	4.088
6.02 Cash equivalents (Schedule E, Part 2)	12,193,985	0.884	12,193,985	0	12,193,985	0.895
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	67,886,692	4.924	67,886,693	0	67,886,693	4.983
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)	52,725,833	3.824	36,468,712	0	36,468,712	2.677
10. Receivables for securities	48,022	0.003	48,022	0	48,022	0.004
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	1,378,689,057	100.000	1,362,431,938	0	1,362,431,938	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		37,884,182
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	29,154,771	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,296,970	31,451,741
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		5,232,320
5.	Deduct amounts received on disposals, Part 3, Column 15		5,232,320
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	2,695,383	
	8.2 Totals, Part 3, Column 9	0	2,695,383
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		66,640,540
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		66,640,540

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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		
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)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		61,984,737
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)	2,701,722	2,701,722
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	(2,900,281)	
	5.2 Totals, Part 3, Column 9	0	(2,900,281)
6.	Total gain (loss) on disposals, Part 3, Column 19		(97,499)
7.	Deduct amounts received on disposals, Part 3, Column 16		9,006,227
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	43,383	
	9.2 Totals, Part 3, Column 14	0	43,383
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)		52,725,835
12.	Deduct total nonadmitted amounts		16,257,121
13.	Statement value at end of current period (Line 11 minus Line 12)		36,468,714

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,127,842,470
2.	Cost of bonds and stocks acquired, Part 3, Column 7		75,315,217
3.	Accrual of discount		617,069
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	694,547	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	56,754,934	
	4.4. Part 4, Column 11	(904,832)	56,544,649
5.	Total gain (loss) on disposals, Part 4, Column 19		303,545
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		58,612,758
7.	Deduct amortization of premium		1,780,604
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	72	
	8.4. Part 4, Column 15	0	72
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	8,841,693	
	9.4. Part 4, Column 13	0	8,841,693
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)		1,191,387,968
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,191,387,968

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	23,177,142	22,344,369	18,504,151	22,769,660
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	23,177,142	22,344,369	18,504,151	22,769,660
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	8,196,199	7,701,218	8,580,937	8,075,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	22,429,736	19,832,350	22,641,892	23,040,000
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	224,184,304	197,248,399	227,003,424	219,629,703
Industrial and Miscellaneous, SVO	8.	United States	382,527,247	360,227,880	383,726,002	383,806,636
Identified Funds, Unaffiliated Bank	9.	Canada	2,774,217	2,735,270	2,791,305	2,750,000
Loans, Unaffiliated Certificates of	10.	Other Countries	46,830,903	44,588,586	46,631,663	47,322,455
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	432,132,367	407,551,735	433,148,970	433,879,091
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	710,119,749	654,678,071	709,879,373	707,393,454
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	109,634,097	109,634,097	74,521,424	
Industrial and Miscellaneous	21.	Canada	63,907	63,907	22,455	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	1,954,291	1,954,291	1,171,316	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	111,652,295	111,652,295	75,715,195	
Parent, Subsidiaries and Affiliates	24.	Totals	369,615,927	369,615,927	299,428,003	
	25.	Total Common Stocks	481,268,222	481,268,222	375,143,198	
	26.	Total Stocks	481,268,222	481,268,222	375,143,198	
	27.	Total Bonds and Stocks	1,191,387,970	1,135,946,293	1,085,022,571	

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	4,922,825	6,018,320	7,055,144	3,171,887	2,008,965	XXX	23,177,142	3.3	25,667,924	3.7	23,177,142	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	4,922,825	6,018,320	7,055,144	3,171,887	2,008,965	XXX	23,177,142	3.3	25,667,924	3.7	23,177,142	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	2,447,723	2,697,861	1,015,843	2,034,772	0	XXX	8,196,199	1.2	10,289,441	1.5	8,196,199	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	2,447,723	2,697,861	1,015,843	2,034,772	0	XXX	8,196,199	1.2	10,289,441	1.5	8,196,199	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	542,210	3,067,306	8,839,485	6,170,991	3,809,744	XXX	22,429,736	3.2	25,992,129	3.7	22,429,736	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	542,210	3,067,306	8,839,485	6,170,991	3,809,744	XXX	22,429,736	3.2	25,992,129	3.7	22,429,736	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	15,685,003	59,667,697	57,050,989	71,737,411	20,043,204	XXX	224,184,304	31.6	234,352,064	33.7	224,184,304	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	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	15,685,003	59,667,697	57,050,989	71,737,411	20,043,204	XXX	224,184,304	31.6	234,352,064	33.7	224,184,304	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	43,857,531	217,203,280	74,971,997	17,964,203	12,364,284	XXX	366,361,295	51.6	330,389,109	47.4	238,819,144	127,542,151
6.2 NAIC 2	3,235,798	16,666,647	31,407,269	9,477,227	4,984,131	XXX	65,771,072	9.3	69,733,539	10.0	57,124,991	8,646,080
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	47,093,329	233,869,927	106,379,266	27,441,430	17,348,415	XXX	432,132,367	60.9	400,122,648	57.5	295,944,136	136,188,231
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) 67,455,292	288,654,464	148,933,458	101,079,265	38,226,198	0	644,348,677	90.7	XXX	XXX	516,806,526	127,542,151
12.2 NAIC 2	(d) 3,235,798	16,666,647	31,407,269	9,477,227	4,984,131	0	65,771,072	9.3	XXX	XXX	57,124,991	8,646,080
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	70,691,090	305,321,111	180,340,727	110,556,492	43,210,329	0	(b) 710,119,749	100.0	XXX	XXX	573,931,517	136,188,231
12.8 Line 12.7 as a % of Col. 7	10.0	43.0	25.4	15.6	6.1	0.0	100.0	XXX	XXX	XXX	80.8	19.2
13. Total Bonds Prior Year												
13.1 NAIC 1	32,658,690	283,489,881	163,707,697	98,086,505	48,747,895	0	XXX	XXX	626,690,668	90.0	525,620,905	101,069,763
13.2 NAIC 2	0	22,866,894	27,157,332	12,477,377	7,231,936	0	XXX	XXX	69,733,539	10.0	59,045,053	10,688,486
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	32,658,690	306,356,775	190,865,028	110,563,882	55,979,831	0	XXX	XXX	(b) 696,424,207	100.0	584,665,958	111,758,249
13.8 Line 13.7 as a % of Col. 9	4.7	44.0	27.4	15.9	8.0	0.0	XXX	XXX	100.0	XXX	84.0	16.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	45,921,043	212,654,992	130,212,589	93,032,342	34,985,559	0	516,806,526	72.8	525,620,905	75.5	516,806,526	XXX
14.2 NAIC 2	3,235,798	14,091,375	30,314,561	8,576,439	906,818	0	57,124,991	8.0	59,045,053	8.5	57,124,991	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	49,156,841	226,746,367	160,527,151	101,608,781	35,892,378	0	573,931,517	80.8	584,665,958	84.0	573,931,517	XXX
14.8 Line 14.7 as a % of Col. 7	8.6	39.5	28.0	17.7	6.3	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	6.9	31.9	22.6	14.3	5.1	0.0	80.8	XXX	XXX	XXX	80.8	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	21,534,249	75,999,472	18,720,869	8,046,923	3,240,638	0	127,542,151	18.0	101,069,763	14.5	XXX	127,542,151
15.2 NAIC 2	0	2,575,272	1,092,708	900,788	4,077,313	0	8,646,080	1.2	10,688,486	1.5	XXX	8,646,080
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	21,534,249	78,574,745	19,813,576	8,947,711	7,317,951	0	136,188,231	19.2	111,758,249	16.0	XXX	136,188,231
15.8 Line 15.7 as a % of Col. 7	15.8	57.7	14.5	6.6	5.4	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	3.0	11.1	2.8	1.3	1.0	0.0	19.2	XXX	XXX	XXX	XXX	19.2

(a) Includes $ 136,188,231 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 503,148 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	4,790,741	5,658,851	6,891,629	3,070,113	1,993,614	XXX	22,404,948	3.2	24,761,093	3.6	22,404,948	0
1.02 Residential Mortgage-Backed Securities	132,084	359,469	163,515	101,775	15,351	XXX	772,194	0.1	906,831	0.1	772,194	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	4,922,825	6,018,320	7,055,144	3,171,887	2,008,965	XXX	23,177,142	3.3	25,667,924	3.7	23,177,142	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	2,447,723	2,697,861	1,015,843	2,034,772	0	XXX	8,196,199	1.2	10,289,441	1.5	8,196,199	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	2,447,723	2,697,861	1,015,843	2,034,772	0	XXX	8,196,199	1.2	10,289,441	1.5	8,196,199	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	542,210	3,067,306	8,839,485	6,170,991	3,809,744	XXX	22,429,736	3.2	25,992,129	3.7	22,429,736	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	542,210	3,067,306	8,839,485	6,170,991	3,809,744	XXX	22,429,736	3.2	25,992,129	3.7	22,429,736	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	5,437,285	23,950,346	24,728,436	44,072,635	14,959,529	XXX	113,148,232	15.9	126,650,453	18.2	113,148,232	0
5.02 Residential Mortgage-Backed Securities	10,247,718	35,047,001	30,317,350	27,664,776	5,083,675	XXX	108,360,520	15.3	106,579,552	15.3	108,360,520	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	0	670,349	2,005,203	0	0	XXX	2,675,552	0.4	1,122,058	0.2	2,675,552	0
5.05 Totals	15,685,003	59,667,697	57,050,989	71,737,411	20,043,204	XXX	224,184,304	31.6	234,352,064	33.7	224,184,304	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	25,703,029	104,505,557	66,697,272	19,394,392	17,218,250	XXX	233,518,499	32.9	228,796,787	32.9	204,305,547	29,212,953
6.02 Residential Mortgage-Backed Securities	8,401,639	24,265,593	10,109,283	7,789,906	130,165	XXX	50,696,585	7.1	28,114,030	4.0	137,430	50,559,154
6.03 Commercial Mortgage-Backed Securities	98	71,724,198	25,421,734	0	0	XXX	97,146,029	13.7	93,661,941	13.4	89,001,284	8,144,745
6.04 Other Loan-Backed and Structured Securities	12,988,564	33,374,579	4,150,978	257,133	0	XXX	50,771,254	7.1	49,549,891	7.1	2,499,874	48,271,380
6.05 Totals	47,093,329	233,869,927	106,379,266	27,441,430	17,348,415	XXX	432,132,367	60.9	400,122,648	57.5	295,944,136	136,188,231
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	38,920,988	139,879,921	108,172,665	74,742,903	37,981,138	XXX	399,697,615	56.3	XXX	XXX	370,484,662	29,212,953
12.02 Residential Mortgage-Backed Securities	18,781,441	59,672,063	40,590,148	35,556,456	5,229,191	XXX	159,829,299	22.5	XXX	XXX	109,270,145	50,559,154
12.03 Commercial Mortgage-Backed Securities	98	71,724,198	25,421,734	0	0	XXX	97,146,029	13.7	XXX	XXX	89,001,284	8,144,745
12.04 Other Loan-Backed and Structured Securities	12,988,564	34,044,929	6,156,180	257,133	0	XXX	53,446,806	7.5	XXX	XXX	5,175,426	48,271,380
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	70,691,090	305,321,111	180,340,727	110,556,492	43,210,329	0	710,119,749	100.0	XXX	XXX	573,931,517	136,188,231
12.10 Line 12.09 as a % of Col. 7	10.0	43.0	25.4	15.6	6.1	0.0	100.0	XXX	XXX	XXX	80.8	19.2
13. Total Bonds Prior Year												
13.01 Issuer Obligations	7,036,753	186,948,014	90,197,508	80,945,752	51,361,875	XXX	XXX	XXX	416,489,903	59.8	385,253,609	31,236,295
13.02 Residential Mortgage-Backed Securities	14,748,656	49,693,358	37,086,852	29,453,592	4,617,956	XXX	XXX	XXX	135,600,414	19.5	107,637,705	27,962,708
13.03 Commercial Mortgage-Backed Securities	4,493,106	30,269,627	58,899,208	0	0	XXX	XXX	XXX	93,661,941	13.4	88,152,822	5,509,119
13.04 Other Loan-Backed and Structured Securities	6,380,176	39,445,775	4,681,460	164,538	0	XXX	XXX	XXX	50,671,949	7.3	3,621,822	47,050,127
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	32,658,690	306,356,775	190,865,028	110,563,882	55,979,831	0	XXX	XXX	696,424,207	100.0	584,665,958	111,758,249
13.10 Line 13.09 as a % of Col. 9	4.7	44.0	27.4	15.9	8.0	0.0	XXX	XXX	100.0	XXX	84.0	16.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	37,428,753	125,839,786	102,580,656	73,842,115	30,793,352	XXX	370,484,662	52.2	385,253,609	55.3	370,484,662	XXX
14.02 Residential Mortgage-Backed Securities	10,399,614	35,485,280	30,519,558	27,766,666	5,099,026	XXX	109,270,145	15.4	107,637,705	15.5	109,270,145	XXX
14.03 Commercial Mortgage-Backed Securities	98	63,579,453	25,421,734	0	0	XXX	89,001,284	12.5	88,152,822	12.7	89,001,284	XXX
14.04 Other Loan-Backed and Structured Securities	1,328,376	1,841,847	2,005,203	0	0	XXX	5,175,426	0.7	3,621,822	0.5	5,175,426	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	49,156,841	226,746,367	160,527,151	101,608,781	35,892,378	0	573,931,517	80.8	584,665,958	84.0	573,931,517	XXX
14.10 Line 14.09 as a % of Col. 7	8.6	39.5	28.0	17.7	6.3	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	6.9	31.9	22.6	14.3	5.1	0.0	80.8	XXX	XXX	XXX	80.8	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,492,235	14,040,135	5,592,009	900,788	7,187,786	XXX	29,212,953	4.1	31,236,295	4.5	XXX	29,212,953
15.02 Residential Mortgage-Backed Securities	8,381,827	24,186,783	10,070,590	7,789,790	130,165	XXX	50,559,154	7.1	27,962,708	4.0	XXX	50,559,154
15.03 Commercial Mortgage-Backed Securities	0	8,144,745	0	0	0	XXX	8,144,745	1.1	5,509,119	0.8	XXX	8,144,745
15.04 Other Loan-Backed and Structured Securities	11,660,188	32,203,081	4,150,978	257,133	0	XXX	48,271,380	6.8	47,050,127	6.8	XXX	48,271,380
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	21,534,249	78,574,745	19,813,576	8,947,711	7,317,951	0	136,188,231	19.2	111,758,249	16.0	XXX	136,188,231
15.10 Line 15.09 as a % of Col. 7	15.8	57.7	14.5	6.6	5.4	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	3.0	11.1	2.8	1.3	1.0	0.0	19.2	XXX	XXX	XXX	XXX	19.2

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	11,512,139	0	11,512,139	0
2. Cost of cash equivalents acquired	195,207,114	0	195,207,114	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	194,525,269	0	194,525,269	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)	12,193,985	0	12,193,985	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	12,193,985	0	12,193,985	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
21 story office tower & lot (141' x 282'		Columbus	OH	11/01/1974	01/28/1992	62,142,645		23,809,979	15,152,000	1,712,771			(1,712,771)		5,248,561	3,357,409
1 story brick service garage		Columbus	OH	09/01/1985		93,672		32,078	132,100	2,079			(2,079)			11,196
11 parking lots		Columbus	OH	09/01/1985		1,979,360		1,718,866	1,841,300	5,870			(5,870)		2,962	77,006
Parking lots		Columbus	OH	02/01/1993		172,118		149,467	428,700	510			(510)		258	6,696
1 story data center (19,891 sq ft) and s		New Albany	OH	12/29/2008		12,586,161		8,687,371	12,563,407	273,709			(273,709)		582,000	422,321
Land (.57 acreage) and structure (4,344		Columbus	OH	06/01/2011		455,025		403,864	480,000	3,803			(3,803)			16,269
Land (.49 acreage) and structure (21,172		Columbus	OH	12/06/2013	07/09/2012	1,381,849		1,376,672	1,300,000	3,740			(3,740)		45,000	64,397
Land (.09 acreage) and structure (1,972		Columbus	OH	05/23/2016		281,966		281,966	276,100				0			1,784
													0			
													0			
0299999. Property occupied by the reporting entity - Administrative						79,092,795	0	36,460,263	32,173,607	2,002,482	0	0	(2,002,482)	0	5,878,781	3,957,079
0399999. Total Property occupied by the reporting entity						79,092,795	0	36,460,263	32,173,607	2,002,482	0	0	(2,002,482)	0	5,878,781	3,957,079
1 story (4,000 sq ft) building and 2 sto		Columbus	OH	03/01/1990	10/24/2004	626,723		252,631	570,000	10,481			(10,481)		15,232	35,732
2 story structure and lot (2,940 sq ft)		Columbus	OH	12/01/2001		438,577		253,608	421,700	8,914			(8,914)		52,125	18,927
5 story (82,960 sq ft) building with 68		Columbus	OH	12/01/2017		1,192,773		1,192,773	780,000				0			
3 storey (79498 sq ft) apartment building		Columbus	OH	05/05/2023		29,154,771		28,481,265	32,000,000	673,506			(673,506)		244,717	420,877
0499999. Properties held for the production of income						31,412,844	0	30,180,277	33,771,700	692,901	0	0	(692,901)	0	312,074	475,536
0699999 - Totals						110,505,639	0	66,640,540	65,945,307	2,695,383	0	0	(2,695,383)	0	6,190,855	4,432,614

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
21st Floor VAC Replacement	Columbus	OH	01/12/2023	Regal Plumbing and Heating				42,266
4th Floor interior paint	Columbus	OH	12/21/2022	Flem Fam Services				6,557
CC Level - VAV Replacement	Columbus	OH	01/12/2023	Regal Plumbing and Heating				27,300
Replace Lobby Dual Duct VAVs	Columbus	OH	01/12/2023	Regal Plumbing and Heating				11,700
VAV Replacement Floors 11, 12, 16, 18, 20	Columbus	OH	01/11/2023	Regal Plumbing and Heating				11,345
21st Floor Kitchen Renovation	Columbus	OH	02/14/2023	Shaffer Construction				28,792
Glass Leak Repairs 3T to 6T	Columbus	OH	02/24/2023	Precision Glass and Shower				5,280
18th Floor Painting	Columbus	OH	02/13/2023	Flem Fam Services				15,472
Restroom Renovations - 16, 18 & 19	Columbus	OH	03/14/2023	Shaffer Construction/WSA Studios				273,446
Butterfly pipe-valves (2) stainless steel	Columbus	OH	03/27/2023	Pipe Valves, Inc.				8,419
NAE 01/02 engine upgrade (2) for Metasys 1-1MIVVV30	Columbus	OH	04/19/2023	Johnson Controls, Inc.				28,509
5 Ton A/C Unit-Tower Penthouse	Columbus	OH	04/25/2023	Koch Services				10,100
Repair damaged insulation - multiple areas	Columbus	OH	05/09/2023	Thermal Insulation Systems				11,125
Replace expired gauges (4) & pipe inspection	Columbus	OH	04/24/2023	Johnson Controls Fire Protection				11,362
AC System	Columbus	OH	05/23/2023	Johnson Controls, Inc.				22,669
BAS Small Engine Upgrades (3)	Columbus	OH	06/02/2023	Koch Services				6,600
Repair conduit in garage stairwell	Columbus	OH	06/02/2023	Roberts Service Group				8,561
2LR East Renovation	Columbus	OH	07/12/2023	Shaffer Construction				85,609
Hanwha Camera - Garage SE Corner	Columbus	OH	07/31/2023	Convergint Technologies LLC				5,963
Main backflow repair/rebuild (LR)	Columbus	OH	06/30/2023	Hard Fire Suppression Systems				5,369
Metasys NAE 7 engine upgrade NADC	Columbus	OH	08/09/2023	Johnson Controls				14,578
Refinish Brassware - doors, awning & buttons	Columbus	OH	08/29/2023	Benton Metal and Stone Care, Inc				5,520
Replace Church Boiler. 457 E. Broad ST.	Columbus	OH	07/14/2023	Smith Hughes Company				32,251
Restroom Renovation -12,13,20	Columbus	OH	07/24/2023	Shaffer Construction				478,901
Return fan drive for #2 HR 22945379-00	Columbus	OH	08/04/2023	McNaughton McKay Electric Co				11,658
Roll Gates (2) Oak Street Garage	Columbus	OH	05/26/2023	Columbus Door Sales				52,905
Carpet and LVT install Suite 1800	Columbus	OH	10/18/2023	Continental Office				6,620
Carpet and LVT Suite 1305	Columbus	OH	10/09/2023	Continental Office				3,540
Paint offices on 13	Columbus	OH	09/29/2023	Flem Fam Services				5,168
Garage Emergency Door Replacement 2nd & 3rd floors	Columbus	OH	10/16/2023	Shaffer Construction				10,703
Skywalk Ceiling Replacement	Columbus	OH	10/16/2023	Shaffer Construction				17,084
LED Spotlights (6) on LR roof	Columbus	OH	10/10/2023	Roberts Service Group				8,463
4T demolition	Columbus	OH	03/22/2023	Shaffer Construction				6,315
Top performance PTZ Camera & Programming-Tower	Columbus	OH	10/31/2023	Convergint Technologies LLC				9,745
HR Induction Leak Repairs	Columbus	OH	11/16/2023	Applied Mechanical Systems				6,665
11T Patch & Repair walls and doors	Columbus	OH	11/20/2023	Flem Fam Services				5,350
Access Control-Cove Double Doors	Columbus	OH	12/08/2023	Convergint Technologies LLC				21,114
Carpet for Restacking of Columbus Office	Columbus	OH	09/27/2023	Continental Office				44,593
Church backflow install	Columbus	OH	12/21/2023	Koorsen Fire & Safety				6,911
JCI NADC Backflow rebuild	Columbus	OH	12/05/2023	Johnson Controls				6,833
Painting-16th Floor	Columbus	OH	12/28/2023	Flem Fam Services				8,547
Plumbing install suite 910	Columbus	OH	12/20/2023	Capital City Mechanical				9,595
UPS Battery Replacement	Columbus	OH	12/09/2023	Vertiv				14,528
JCI NADC Fire Panel Upgrade	Columbus	OH	08/31/2023	Johnsons Controls				14,425
WIP - 2LR East Renovation - Capital	Columbus	OH	12/31/2023	Various				143,333
WIP - Automatic Transfer Switch Upgrades - NADC/Columbus - Capital	Columbus	OH	12/31/2023	Various				86,948
WIP - Cooling Tower Modifications - Capital	Columbus	OH	12/31/2023	Various				272,071
WIP - Garage Maintenance - Capital	Columbus	OH	12/31/2023	Various				288,942
WIP - Restack ESS	Columbus	OH	12/31/2023	Various				1,130
WIP - Restroom Renovation Phase 5 - Capital	Columbus	OH	12/31/2023	Various				50,500
WIP - Unplanned Facility Requirements - Capital	Columbus	OH	12/31/2023	Various				12,910
WIP - Drain Water Lines	Columbus	OH	12/31/2023	Various				12,680
0199999. Acquired by Purchase					0	0	0	2,296,970
3 storey (79498 sq ft) apartment building	Columbus	OH	05/05/2023	Various	29,154,771			
0299999. Acquired by Internal Transfer					29,154,771	0	0	0
0399999 - Totals					29,154,771	0	0	2,296,970

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
Apartment building	Columbus	OH	01/01/2023	Cash collected from insurance associated with fire loss during construction.	29,154,771						0			5,232,320		5,232,320	5,232,320		
0199999. Property Disposed					29,154,771	0	0	0	0	0	0	0	0	5,232,320	0	5,232,320	5,232,320	0	0
0399999 - Totals					29,154,771	0	0	0	0	0	0	0	0	5,232,320	0	5,232,320	5,232,320	0	0

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
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
Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated																			
	Intercompany Long-Term Loan		Columbus	OH	Private Placement		10/20/2015		17,949,895	15,389,391	15,389,391						236,792		100.000
1099999. Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated									17,949,895	15,389,391	15,389,391	0	0	0	0	0	236,792	0	XXX
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012	1	14,448,970	12,040,034	12,040,034	(2,185,968)					1,459,966	1,137,930	2.030
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)		Grand Duchy	LUX	Direct Lending Fund III General Partner		01/25/2019	1	15,166,984	15,396,428	15,396,428	1,438,936					282,075	3,661,643	5.120
	Consumer Agent Portal LLC		Minneapolis	MN	IIABA		04/17/2014		5,000,000	867,730	867,730	(114,649)					0	0	8.900
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		03/29/2007	1	5,996	7,365	7,365	1,851				(482)	0	30,250	0.230
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	1,058,333	236,780	236,780	(227,323)					74,663	375,000	0.430
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	86,437	19,057	19,057	(16,200)					0	60,000	0.310
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	1,190,638	832,081	832,081	(209,331)					91,920	70,000	0.170
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007	3	60,079	1,701	1,701	(2,446)				43,865	0	135,000	2.360
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	3,805,968	3,418,201	3,418,201	(267,659)					465,634	720,000	0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	481,598	434,234	434,234	5,788					7,387	115,000	0.410
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	4,165,127	3,409,249	3,409,249	(718,022)					326,305	150,000	0.260
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		1,326,390	673,582	673,582	(605,257)					47,449	212,500	1.680
2599999. Joint Venture Interests - Other - Unaffiliated									46,796,520	37,336,442	37,336,442	(2,900,281)	0	0	0	43,383	2,755,399	6,667,323	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		1,112,582	0	0	0							10.960
4399999. All Other Low Income Housing Tax Credit - Unaffiliated									1,112,582	0	0	0	0	0	0	0	0	0	XXX
6099999. Total - Unaffiliated									47,909,102	37,336,442	37,336,442	(2,900,281)	0	0	0	43,383	2,755,399	6,667,323	XXX
6199999. Total - Affiliated									17,949,895	15,389,391	15,389,391	0	0	0	0	0	236,792	0	XXX
6299999 - Totals									65,858,997	52,725,833	52,725,833	(2,900,281)	0	0	0	43,383	2,992,191	6,667,323	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
Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated										
	Intercompany Long-Term Loan	Columbus	OH	Private Placement	10/20/2015			236,792		100.000
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							0	236,792	0	XXX
Joint Venture Interests - Other - Unaffiliated										
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	1		376,778		2.030
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)	Grand Duchy	LUX	Direct Lending Fund III General Partner	01/25/2019	1		1,888,152		5.120
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	3		165,000		0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	2		35,000		0.410
2599999. Joint Venture Interests - Other - Unaffiliated							0	2,464,930	0	XXX
6099999. Total - Unaffiliated							0	2,464,930	0	XXX
6199999. Total - Affiliated							0	236,792	0	XXX
6299999 - Totals							0	2,701,722	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated																			
	Intercompany Long-Term Loan	Columbus	OH	Private Placement	10/20/2015	12/31/2023	19,150,275					0		15,389,391	3,997,676			0	236,792
1499999. Non-Registered Private Funds - Other Fixed Income Instruments - Affiliated							19,150,275	0	0	0	0	0	0	15,389,391	3,997,676	0	0	0	236,792
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	12/22/2023	14,448,970					0		12,040,034	599,746			0	1,459,966
	Arcmont Direct Lending Fund III (USD) Special Limited Partnership (formerly BlueBay)	Grand Duchy	LUX	Direct Lending Fund III General Partner	01/25/2019	11/17/2023	15,166,984					0		15,396,428	3,097,643			0	282,075
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/22/2023	1,058,333					0		236,780	594,230			0	74,663
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	12/18/2023	86,437					0		19,057	51,180			0	
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/22/2023	1,190,638					0		832,081	149,226			0	91,920
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	12/29/2023	60,079					0		1,701	57,859	(41,937)		(41,937)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/27/2023	3,805,968					0		3,418,201	285,108			0	465,634
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/29/2023	481,598					0		434,234	88,152			0	7,387
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/27/2023	4,165,127					0		3,409,249	37,856			0	326,305
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	04/05/2023	1,326,390					0		673,582	47,551			0	47,449
2599999. Joint Venture Interests - Other - Unaffiliated							41,790,524	0	0	0	0	0	0	36,461,347	5,008,552	(41,937)	0	(41,937)	2,755,399
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	55,562					0		0			(55,562)	(55,562)	
4399999. All Other Low Income Housing Tax Credit - Unaffiliated							55,562	0	0	0	0	0	0	0	0	0	(55,562)	(55,562)	0
6099999. Total - Unaffiliated							41,846,086	0	0	0	0	0	0	36,461,347	5,008,552	(41,937)	(55,562)	(97,499)	2,755,399
6199999. Total - Affiliated							19,150,275	0	0	0	0	0	0	15,389,391	3,997,676	0	0	0	236,792
6299999 - Totals							60,996,361	0	0	0	0	0	0	51,850,738	9,006,227	(41,937)	(55,562)	(97,499)	2,992,191

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-FH-6	UNITED STATES TREASURY	CF			1.A	1,963,693	110.3281	2,064,879	1,871,580	2,048,574	59,020	(34,163)	0	0	3.875	1.342	AO	15,456	71,439	12/04/2013	04/15/2029
912810-FR-4	UNITED STATES TREASURY	CF			1.A	1,655,243	99.2188	1,943,410	1,958,712	1,972,481	61,764	(21,969)	0	0	2.375	0.901	JJ	21,490	45,477	05/05/2014	01/15/2025
912810-PZ-5	UNITED STATES TREASURY	CF			1.A	3,725,326	103.4688	4,893,104	4,729,065	4,843,055	149,127	(27,749)	0	0	2.500	1.674	JJ	54,616	115,579	09/03/2010	01/15/2029
912810-QF-8	UNITED STATES TREASURY	CF			1.A	868,598	103.0156	988,372	959,439	1,050,058	30,249	(5,216)	0	0	2.125	1.264	FA	7,701	19,940	11/04/2015	02/15/2040
912810-QV-3	UNITED STATES TREASURY	CF			1.A	1,407,688	81.3594	1,772,502	2,178,608	2,020,054	68,688	8,070	0	0	0.750	1.359	FA	6,172	15,980	06/20/2013	02/15/2042
912810-RF-7	UNITED STATES TREASURY				1.A	1,619,344	89.6406	1,656,760	1,848,224	1,993,614	58,282	(6,972)	0	0	1.375	0.807	FA	9,599	24,855	08/07/2015	02/15/2044
912828-H4-5	UNITED STATES TREASURY	CF			1.A	1,007,085	97.0781	1,261,055	1,299,010	1,299,822	40,960	(972)	0	0	0.250	0.155	JJ	1,500	3,175	09/22/2015	01/15/2025
912828-WU-0	UNITED STATES TREASURY	CF			1.A	3,632,190	98.2656	4,711,197	4,794,349	4,790,741	151,182	7,404	0	0	0.125	0.325	JJ	2,768	5,859	09/22/2015	07/15/2024
912828-XL-9	UNITED STATES TREASURY	CF			1.A	1,840,774	96.8750	2,312,651	2,387,253	2,386,548	75,274	460	0	0	0.375	0.400	JJ	4,136	8,752	05/16/2016	07/15/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						17,719,941	XXX	21,603,929	22,026,240	22,404,948	694,547	(81,106)	0	0	XXX	XXX	XXX	123,437	311,055	XXX	XXX
36179T-7K-5	G2 MA5398 - RMBS	CF		4	1.A	301,863	97.0962	286,538	295,107	312,248	0	692	0	0	4.000	3.091	MON	984	11,804	08/07/2018	08/20/2048
3620AD-NY-4	GN 726807 - RMBS			4	1.A	22,138	103.3013	22,325	21,612	22,324	0	(2)	0	0	5.000	4.292	MON	90	1,081	08/19/2009	09/15/2039
3620C6-EG-6	GN 749935 - RMBS			4	1.A	39,994	97.6489	37,428	38,329	40,875	0	11	0	0	4.000	2.742	MON	128	1,533	10/21/2010	11/15/2040
36291E-H8-7	GN 625855 - RMBS			4	1.A	255,034	101.5110	236,427	232,908	239,302	0	(510)	0	0	5.750	4.879	MON	1,116	13,392	06/03/2005	06/15/2035
36291H-C9-3	GN 628396 - RMBS			4	1.A	165,181	101.4520	157,722	155,464	157,445	0	(466)	0	0	6.500	5.722	MON	842	10,105	02/20/2004	10/15/2028
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						784,210	XXX	740,440	743,420	772,194	0	(275)	0	0	XXX	XXX	XXX	3,160	37,915	XXX	XXX
0109999999. Total - U.S. Government Bonds						18,504,151	XXX	22,344,369	22,769,660	23,177,142	694,547	(81,382)	0	0	XXX	XXX	XXX	126,597	348,971	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063C-ZY-9	CALIFORNIA ST			2	1.C FE	2,165,240	103.7570	2,075,140	2,000,000	2,047,214	0	(16,727)	0	0	4.000	3.070	MS	26,667	80,000	03/10/2016	09/01/2032
20772J-WQ-1	CONNECTICUT ST			2	1.D FE	791,333	100.5260	753,945	750,000	753,224	0	(4,715)	0	0	4.000	3.340	MS	10,000	30,000	10/09/2014	09/01/2033
649791-QE-3	NEW YORK ST			1,2	1.B FE	1,056,330	84.5050	845,050	1,000,000	1,034,772	0	(6,293)	0	0	3.200	2.473	FA	12,089	32,000	06/16/2020	02/15/2039
68609T-A6-5	OREGON			1,2	1.B FE	1,000,000	68.4380	684,380	1,000,000	1,000,000	0	0	0	0	2.419	2.419	FA	10,079	24,190	07/09/2020	08/01/2043
70914P-VC-3	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	278,023	100.3230	250,808	250,000	250,000	0	(4,235)	0	0	5.000	5.000	AO	2,639	12,500	03/29/2018	10/15/2032
882723-B4-0	TEXAS ST			2	1.A FE	652,535	96.2280	625,482	650,000	650,646	0	(353)	0	0	3.311	3.252	AO	5,380	21,522	03/29/2018	10/01/2028
882724-U7-0	TEXAS ST			2	1.A FE	1,015,870	102.1150	1,021,150	1,000,000	1,015,843	0	(27)	0	0	4.980	4.773	AO	16,877	0	12/18/2023	10/01/2036
93974D-HF-8	WASHINGTON ST			2	1.B FE	1,621,607	101.4220	1,445,264	1,425,000	1,444,500	0	(32,720)	0	0	5.000	2.623	FA	29,688	71,250	03/29/2018	08/01/2032
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						8,580,937	XXX	7,701,218	8,075,000	8,196,199	0	(65,071)	0	0	XXX	XXX	XXX	113,418	271,462	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						8,580,937	XXX	7,701,218	8,075,000	8,196,199	0	(65,071)	0	0	XXX	XXX	XXX	113,418	271,462	XXX	XXX
016730-DB-6	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS			2	1.C FE	808,720	73.0620	730,620	1,000,000	809,744	0	281	0	0	0.000	3.942	FA	0	0	05/06/2020	08/01/2047
018106-WF-7	ALLEN TEX INDPT SCH DIST			2	1.A FE	1,240,238	101.1150	1,263,938	1,250,000	1,240,563	0	243	0	0	4.000	4.051	FA	18,889	50,000	05/24/2022	02/15/2047
022357-M8-7	ALVARADO TEX INDPT SCH DIST			2	1.A FE	1,224,500	101.0340	1,262,925	1,250,000	1,225,149	0	464	0	0	4.000	4.120	FA	18,889	50,833	07/12/2022	02/15/2052
102475-JL-5	BOWIE MD			2	1.A FE	1,000,000	78.4420	784,420	1,000,000	1,000,000	0	0	0	0	3.000	3.000	JJ	15,000	30,000	10/30/2019	07/01/2040
15276P-QR-3	CENTRAL CALIF UNI SCH DIST			2	1.D FE	990,000	101.2450	1,012,450	1,000,000	990,420	0	224	0	0	4.000	4.062	FA	16,667	40,000	04/26/2022	08/01/2048
199492-PD-5	COLUMBUS OHIO			2	1.A FE	530,505	102.5320	512,660	500,000	505,296	0	(3,390)	0	0	4.000	3.271	JJ	10,000	20,000	08/20/2015	07/01/2033
417123-EG-7	HARTNELL CALIF CMNTY COLLEGE DIST	@		3	1.C FE	224,740	62.4870	312,435	500,000	311,755	0	12,458	0	0	0.000	4.120	N/A	0	0	12/09/2015	08/01/2035
529063-VT-3	LEXINGTON CNTY S C SCH DIST NO 001			2	1.C FE	1,014,950	75.2800	752,800	1,000,000	1,009,199	0	(1,697)	0	0	2.300	2.108	FA	9,583	23,000	07/08/2020	02/01/2037
54438C-YQ-9	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	1,307,888	81.7440	1,021,800	1,250,000	1,290,938	0	(5,805)	0	0	2.336	1.806	FA	12,167	29,200	01/07/2021	08/01/2033
564386-SM-3	MANSFIELD TEX INDPT SCH DIST			2	1.A FE	1,000,000	70.0850	700,850	1,000,000	1,000,000	0	0	0	0	2.629	2.629	FA	9,932	26,290	10/08/2020	02/15/2045
59333F-XQ-8	MIAMI-DADE CNTY FLA			2	1.C FE	1,141,660	102.1640	1,021,640	1,000,000	1,095,135	0	(13,366)	0	0	4.000	2.410	JJ	20,000	40,000	05/12/2020	07/01/2042
613681-U8-6	MONTGOMERY CNTY TEX			2	1.B FE	597,570	100.2820	501,410	500,000	501,912	0	(11,452)	0	0	5.000	2.650	MS	8,333	25,000	09/17/2014	03/01/2027
625517-MY-0	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA			2	1.C FE	727,520	72.9130	729,130	1,000,000	738,430	0	10,910	0	0	2.400	4.950	JD	12,067	12,000	02/07/2023	06/30/2038
63165T-3E-3	NASSAU CNTY N Y			2	1.D FE	1,003,110	102.7550	1,027,550	1,000,000	1,002,871	0	(224)	0	0	4.250	4.208	AO	10,625	53,479	07/06/2022	04/01/2052

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
67884F-SU-1	OKLAHOMA DEV FIN AUTH LEASE REV			2	1.D FE	45,994	101.1130	40,445	40,000	40,298	0	(702)	0	0	5.000	3.180	JD	167	2,000	10/02/2014	06/01/2034
68609B-X6-9	OREGON			2	1.B FE	595,360	105.8740	529,370	500,000	537,259	0	(9,751)	0	0	5.000	2.800	FA	10,417	25,000	07/26/2017	08/01/2042
702334-CH-4	PASADENA TEX INDPT SCH DIST			2	1.A FE	526,780	100.8050	504,025	500,000	503,544	0	(3,050)	0	0	4.000	3.351	FA	7,556	20,000	04/22/2015	02/15/2034
758449-SD-5	REEDY CREEK IMPT DIST FLA			1	1.D FE	1,018,290	83.5900	835,900	1,000,000	1,014,897	0	(1,594)	0	0	2.397	2.202	JD	1,998	23,970	11/02/2021	06/01/2032
801546-RJ-3	SANTA CLARA CNTY CALIF			2	1.B FE	1,171,138	70.3370	879,213	1,250,000	1,179,744	0	3,911	0	0	2.150	2.616	FA	11,198	26,875	10/06/2021	08/01/2038
801546-RL-8	SANTA CLARA CNTY CALIF			2	1.B FE	924,860	66.5090	665,090	1,000,000	931,863	0	3,200	0	0	2.250	2.765	FA	9,375	22,500	10/07/2021	08/01/2040
819190-WU-9	SHAKOPEE MINN INDPT SCH DIST NO 720				1.B FE	1,000,000	92.7930	927,930	1,000,000	1,000,000	0	0	0	0	0.809	0.809	FA	3,371	8,090	01/27/2021	02/01/2026
882724-QP-5	TEXAS ST			2	1.A FE	1,000,000	80.7630	807,630	1,000,000	1,000,000	0	0	0	0	3.211	3.211	AO	8,028	32,110	11/14/2019	04/01/2044
882830-AP-7	TEXAS TRANSN COMMN			1,2	1.A FE	1,000,000	76.3870	763,870	1,000,000	1,000,000	0	0	0	0	2.562	2.562	AO	6,405	25,620	06/18/2020	04/01/2042
944097-ZJ-6	WAXAHACHIE TEX INDPT SCH DIST			2	1.A FE	979,380	103.2020	1,032,020	1,000,000	979,512	0	132	0	0	4.250	4.375	FA	16,056	3,542	07/13/2023	02/15/2053
982696-QQ-2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500			2	1.D FE	568,690	106.3760	531,880	500,000	521,208	0	(7,479)	0	0	5.000	3.323	MS	8,333	25,000	12/02/2016	09/01/2027
98816P-EF-5	YSLETA TEX INDPT SCH DIST			2	1.A FE	1,000,000	68.0350	680,350	1,000,000	1,000,000	0	0	0	0	2.730	2.730	FA	10,313	27,300	06/24/2020	08/15/2045
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						22,641,892	XXX	19,832,350	23,040,000	22,429,736	0	(26,685)	0	0	XXX	XXX	XXX	255,366	641,809	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						22,641,892	XXX	19,832,350	23,040,000	22,429,736	0	(26,685)	0	0	XXX	XXX	XXX	255,366	641,809	XXX	XXX
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	1,001,930	83.3060	833,060	1,000,000	1,001,534	0	(183)	0	0	2.056	2.034	MS	6,853	20,560	11/02/2021	09/01/2031
010609-GG-4	ALABAMA ST PUB SCH & COLLEGE AUTH				1.B FE	1,000,000	84.4110	844,110	1,000,000	1,000,000	0	0	0	0	1.894	1.894	JD	1,578	18,940	10/23/2020	06/01/2030
01179R-X4-0	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.E FE	324,086	101.3250	283,710	280,000	283,820	0	(4,966)	0	0	5.000	3.139	AO	3,500	14,000	09/25/2014	10/01/2033
040654-YD-1	ARIZONA ST TRANSN BRD HWY REV			1,2	1.B FE	1,000,000	81.2400	812,400	1,000,000	1,000,000	0	0	0	0	3.166	3.166	JJ	15,830	31,660	01/10/2020	07/01/2038
047061-CY-0	ATHENS-CLARKE CNTY GA UNI GOVT WTR & SEW			2	1.B FE	518,940	101.4760	507,380	500,000	502,286	0	(2,208)	0	0	4.000	3.531	JJ	10,000	20,000	05/06/2015	01/01/2032
04780M-VW-6	ATLANTA GA ARPT REV			2	1.D FE	603,025	105.4080	527,040	500,000	561,109	0	(10,208)	0	0	5.000	2.601	JJ	12,500	25,000	09/18/2019	07/01/2044
047870-SP-6	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	1,000,000	76.2680	762,680	1,000,000	1,000,000	0	0	0	0	2.913	2.913	MN	4,855	29,130	10/15/2020	11/01/2043
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	1,331,000	84.2200	1,052,750	1,250,000	1,308,342	0	(10,835)	0	0	3.463	2.465	JJ	21,644	43,288	11/15/2021	01/01/2039
10741M-BM-5	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1.E FE	566,435	105.3180	526,590	500,000	519,995	0	(7,287)	0	0	5.000	3.371	FA	10,417	25,000	11/30/2016	08/01/2028
130179-TN-4	CALIFORNIA EDL FACS AUTH REV			1	1.A FE	1,225,580	123.8920	1,238,920	1,000,000	1,218,040	0	(4,555)	0	0	5.000	3.720	AO	12,500	50,000	04/25/2022	04/01/2051
13034A-M6-4	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			1,2	1.A FE	1,000,000	79.1450	791,450	1,000,000	1,000,000	0	0	0	0	2.086	2.086	AO	5,215	20,860	12/03/2020	10/01/2033
13077D-KN-1	CALIFORNIA ST UNIV REV			1,2	1.D FE	981,470	81.6490	816,490	1,000,000	983,932	0	1,252	0	0	2.634	2.807	MN	4,390	26,340	01/07/2022	11/01/2034
139372-QE-9	CAPE CORAL FLA WTR & SWR REV			2	1.E FE	849,270	103.3420	775,065	750,000	769,537	0	(10,651)	0	0	5.000	3.451	AO	9,375	37,500	06/19/2015	10/01/2031
155498-MJ-4	CENTRAL TEX REGL MOBILITY AUTH REV				1.G FE	987,850	84.4420	844,420	1,000,000	990,291	0	1,254	0	0	2.354	2.506	JJ	11,770	23,540	01/11/2022	01/01/2031
162393-FV-9	CHATTANOOGA TENN ELEC REV			2	1.D FE	569,815	103.1610	515,805	500,000	513,244	0	(7,600)	0	0	5.000	3.350	MS	8,333	25,000	07/23/2015	09/01/2040
167593-TM-4	CHICAGO ILL O HARE INTL ARPT REV			2	1.E FE	569,945	103.5430	517,715	500,000	517,198	0	(8,197)	0	0	5.000	3.211	JJ	12,500	25,000	11/04/2016	01/01/2031
172311-QD-7	CINCINNATI OHIO WTR SYS REV			2	1.A FE	1,000,000	75.7410	757,410	1,000,000	1,000,000	0	0	0	0	2.626	2.626	JD	2,188	26,260	06/18/2020	12/01/2040
172311-QE-5	CINCINNATI OHIO WTR SYS REV			2	1.A FE	1,016,520	70.4500	704,500	1,000,000	1,011,455	0	(1,496)	0	0	2.726	2.544	JD	2,272	27,260	07/02/2020	12/01/2046
181000-NS-5	CLARK CNTY NEV HWY IMPT REV			2	1.D FE	865,245	104.0240	780,180	750,000	770,275	0	(12,999)	0	0	5.000	3.141	JJ	18,750	37,500	10/28/2015	07/01/2033
186423-AQ-2	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1.E FE	297,808	104.4750	261,188	250,000	260,326	0	(5,307)	0	0	5.000	2.720	MN	1,597	12,500	04/01/2016	11/15/2031
186423-AR-0	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1.E FE	1,024,800	104.3980	903,043	865,000	899,602	0	(17,766)	0	0	5.000	2.790	MN	5,526	43,250	04/01/2016	11/15/2032
186423-AS-8	CLEVELAND OHIO WTR POLLUTION CTL REV			2	1.E FE	624,494	104.4800	553,744	530,000	550,513	0	(10,522)	0	0	5.000	2.860	MN	3,386	26,500	04/01/2016	11/15/2033
20281P-MV-1	COMMONWEALTH FING AUTH PA REV			2	1.E FE	1,292,825	83.4750	1,043,438	1,250,000	1,278,304	0	(3,923)	0	0	3.532	3.140	JD	3,679	44,150	02/19/2020	06/01/2042
220245-L9-3	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	1,000,000	69.9530	699,530	1,000,000	1,000,000	0	0	0	0	2.859	2.859	JJ	13,183	28,590	07/01/2020	07/15/2043
235241-PC-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1.B FE	606,770	101.8000	509,000	500,000	510,962	0	(11,688)	0	0	5.000	2.560	JD	2,083	25,000	11/20/2014	12/01/2025
235241-PK-6	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1.C FE	114,003	101.8140	101,814	100,000	102,071	0	(2,206)	0	0	5.000	2.692	JD	417	5,000	03/29/2018	12/01/2032
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS REV			2	1.C FE	1,021,310	74.9820	749,820	1,000,000	1,014,645	0	(1,964)	0	0	2.772	2.535	AO	6,930	27,720	06/16/2020	10/01/2040
249182-KP-0	DENVER COLO CITY & CNTY ARPT REV			2	1.D FE	594,845	106.8400	534,200	500,000	540,072	0	(9,665)	0	0	5.000	2.800	MN	3,194	25,000	11/30/2017	11/15/2029
343136-7Q-4	FLORIDA ST TPK AUTH TPK REV			2	1.C FE	784,853	101.5750	761,813	750,000	756,188	0	(3,953)	0	0	4.000	3.431	JJ	15,000	30,000	10/08/2015	07/01/2033
38122N-B5-0	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.D FE	1,023,449	79.8310	822,259	1,030,000	1,024,360	0	460	0	0	2.746	2.807	JD	2,357	28,284	01/12/2022	06/01/2034
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	1,250,000	76.6780	958,475	1,250,000	1,250,000	0	0	0	0	3.216	3.216	AO	10,050	40,200	02/12/2020	10/01/2049

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
416498-DK-6	HARTFORD CNTY CONN MET DIST CLEAN WTR PR			1,2	1.C FE	1,000,000	76.3790	763,790	1,000,000	1,000,000	0	0	0	0	2.562	2.562	AO	6,405	25,620	08/13/2020	04/01/2039
442349-GV-2	HOUSTON TEX ARPT SYS REV			2	1.E FE	1,074,540	108.5590	1,085,590	1,000,000	1,071,785	0	(2,755)	0	0	5.250	4.321	JJ	23,625	0	07/05/2023	07/01/2048
45129W-MA-5	IDAHO HSG & FIN ASSN			2	1.F FE	528,960	100.2870	501,435	500,000	500,000	0	(1,971)	0	0	5.000	5.000	JJ	11,528	25,000	01/15/2014	07/15/2031
45506D-TN-5	INDIANA ST FIN AUTH REV			2	1.B FE	863,168	102.8300	771,225	750,000	773,559	0	(14,277)	0	0	5.250	3.200	FA	16,406	39,375	02/10/2017	02/01/2034
469494-AU-2	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS			2	1.D FE	570,435	103.5900	517,950	500,000	512,855	0	(7,779)	0	0	5.000	3.320	FA	10,417	25,000	08/31/2015	08/01/2035
485428-ZY-5	KANSAS ST DEV FIN AUTH REV			1	1.D FE	1,244,510	104.9920	1,049,920	1,000,000	1,209,199	0	(16,907)	0	0	5.501	3.117	MN	9,168	55,010	11/15/2021	05/01/2034
48542R-SR-6	KANSAS ST DEV FIN AUTH REV			1	1.E FE	991,540	81.3490	813,490	1,000,000	993,021	0	665	0	0	2.140	2.223	MN	3,567	21,400	09/23/2021	05/01/2033
495289-X4-7	KING CNTY WASH SWR REV			2	1.B FE	582,205	102.2450	511,225	500,000	509,628	0	(9,343)	0	0	5.000	3.030	JJ	12,500	25,000	04/15/2015	07/01/2038
546589-VJ-8	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1.D FE	601,885	102.1060	510,530	500,000	509,998	0	(11,201)	0	0	5.000	2.660	MN	3,194	25,000	11/20/2014	05/15/2026
575831-FH-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.C FE	2,500,000	83.1840	2,079,600	2,500,000	2,500,000	0	0	0	0	3.273	3.273	MN	13,638	81,825	11/01/2019	05/01/2039
57587G-DF-9	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	855,000	77.5420	662,984	855,000	855,000	0	0	0	0	2.563	2.563	JD	1,826	21,914	12/04/2020	12/01/2035
584556-GV-0	MEDICAL CTR EDL BLDG CORP MISS REV			1,2	1.C FE	1,000,000	80.1350	801,350	1,000,000	1,000,000	0	0	0	0	2.461	2.461	JD	2,051	24,610	10/01/2020	06/01/2035
59164G-FA-5	METRO WASTEWTR RECLAMATION DIST COLO SWR			1,2	1.B FE	1,000,000	79.8720	798,720	1,000,000	1,000,000	0	0	0	0	3.158	3.158	AO	7,895	31,580	11/15/2019	04/01/2041
592481-HT-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1.B FE	782,490	105.3950	685,068	650,000	685,970	0	(14,776)	0	0	5.000	2.541	MN	5,417	32,500	12/09/2016	05/01/2027
59333P-H7-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	873,373	100.7220	775,559	770,000	779,417	0	(12,222)	0	0	5.000	3.330	AO	9,625	38,500	04/21/2015	10/01/2031
59333P-K9-8	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	559,040	100.1710	500,855	500,000	505,260	0	(6,814)	0	0	5.000	3.561	AO	6,250	25,000	12/03/2014	10/01/2031
59334N-FL-1	MIAMI-DADE CNTY FLA HEALTH FACS AUTH HOS			1	1.F FE	1,270,000	86.3970	1,097,242	1,270,000	1,270,000	0	0	0	0	2.320	2.320	FA	12,277	29,464	10/27/2021	08/01/2029
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	1,009,980	81.5780	815,780	1,000,000	1,008,570	0	(372)	0	0	3.384	3.317	JD	2,820	33,840	01/07/2020	12/01/2040
594615-BM-7	MICHIGAN ST BLDG AUTH REV			2	1.C FE	857,812	103.7070	788,173	760,000	779,802	0	(10,555)	0	0	5.000	3.482	AO	8,022	38,000	07/31/2015	04/15/2033
594615-HY-5	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	1,000,000	76.6020	766,020	1,000,000	1,000,000	0	0	0	0	2.705	2.705	AO	5,711	27,050	09/11/2020	10/15/2040
594615-JE-7	MICHIGAN ST BLDG AUTH REV			2	1.A	102,324	103.8610	93,475	90,000	92,487	0	(1,327)	0	0	5.000	3.392	AO	950	4,500	07/31/2015	04/15/2031
594615-JH-0	MICHIGAN ST BLDG AUTH REV			2	1.C FE	750,374	103.8220	685,225	660,000	678,236	0	(9,732)	0	0	5.000	3.392	AO	6,967	33,000	07/31/2015	04/15/2031
594615-JJ-6	MICHIGAN ST BLDG AUTH REV			2	1.C FE	1,081,394	103.6200	989,571	955,000	980,552	0	(13,627)	0	0	5.000	3.442	AO	10,081	47,750	07/31/2015	04/15/2032
594654-KK-0	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	590,000	89.9670	530,805	590,000	590,000	0	0	0	0	3.739	3.739	JD	1,838	22,060	06/04/2020	12/01/2050
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
613741-GV-3	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV			2	1.D FE	632,593	91.6540	595,751	650,000	638,621	0	1,135	0	0	3.424	3.668	JD	1,855	22,256	03/29/2018	06/01/2032
631060-CW-8	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1,2	1.D FE	1,035,650	79.6850	796,850	1,000,000	1,025,663	0	(3,552)	0	0	2.464	2.050	MS	8,213	24,640	02/18/2021	09/01/2035
631663-RG-8	NASSAU CNTY N Y INTERIM FIN AUTH			1	1.A FE	1,000,000	90.5750	905,750	1,000,000	1,000,000	0	0	0	0	0.829	0.829	MN	1,059	8,290	02/05/2021	11/15/2026
646108-Q2-9	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	1,000,000	79.9400	799,400	1,000,000	1,000,000	0	0	0	0	2.600	2.600	MN	4,333	26,000	12/09/2020	11/01/2035
646136-Z9-5	NEW JERSEY ST TRANSN TR FD AUTH				1.F FE	821,783	100.7700	755,775	750,000	754,947	0	(10,641)	0	0	5.000	3.520	JD	1,667	37,500	01/13/2017	06/15/2024
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1,2	1.C FE	1,452,950	111.4060	1,114,060	1,000,000	1,399,556	0	(14,125)	0	0	5.985	3.242	MN	7,648	59,850	01/13/2020	11/15/2043
649902-T2-9	NEW YORK STATE DORMITORY AUTHORITY	SD		1	1.B FE	1,596,405	101.8610	1,527,915	1,500,000	1,578,760	0	(10,647)	0	0	5.500	4.519	MS	24,292	82,500	04/25/2022	03/15/2030
64990F-D6-8	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.B FE	1,000,000	90.8660	908,660	1,000,000	1,000,000	0	0	0	0	1.538	1.538	MS	4,529	15,380	06/16/2021	03/15/2027
64990F-D7-6	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.B FE	1,252,738	90.0430	1,125,538	1,250,000	1,251,773	0	(403)	0	0	1.748	1.713	MS	6,434	21,850	06/29/2021	03/15/2028
64990F-D8-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	1,000,000	87.9550	879,550	1,000,000	1,000,000	0	0	0	0	1.952	1.952	MS	5,748	19,520	06/16/2021	03/15/2029
650009-S6-1	NEW YORK ST TWY AUTH GEN REV			2	1.F FE	1,054,450	85.5570	855,570	1,000,000	1,041,223	0	(6,237)	0	0	3.500	2.750	JJ	17,500	35,000	11/02/2021	01/01/2042
65887P-SA-4	NORTH DAKOTA PUB FIN AUTH			2	1.A FE	571,175	101.0790	505,395	500,000	506,593	0	(8,565)	0	0	5.000	3.201	AO	6,250	25,000	07/10/2015	10/01/2035
66285W-PP-5	NORTH TEX TWY AUTH REV			2	1.D FE	499,375	100.5940	502,970	500,000	499,570	0	31	0	0	4.000	4.010	JJ	10,000	20,000	09/18/2015	01/01/2035
66353L-DM-6	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG			1	1.E FE	1,000,000	82.4140	824,140	1,000,000	1,000,000	0	0	0	0	2.179	2.179	MN	3,632	21,790	09/18/2020	11/01/2032
663903-JQ-6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1.B FE	1,000,000	76.0230	760,230	1,000,000	1,000,000	0	0	0	0	3.200	3.200	MN	4,089	32,000	01/23/2020	11/15/2044
677561-LN-0	OHIO ST HOSP FAC REV			1	1.C FE	1,000,000	83.6110	836,110	1,000,000	1,000,000	0	0	0	0	3.276	3.276	JJ	16,380	32,760	10/30/2019	01/01/2042
67908P-BP-0	OKLAHOMA ST CAPITOL IMPT AUTH REV			2	1.D FE	1,000,000	80.8110	808,110	1,000,000	1,000,000	0	0	0	0	2.695	2.695	JJ	13,475	26,950	11/12/2021	07/01/2035
679111-ZW-7	OKLAHOMA ST TPK AUTH TPK REV			1	1.D FE	1,012,680	87.2790	872,790	1,000,000	1,008,019	0	(1,535)	0	0	1.622	1.455	JJ	8,110	16,220	11/30/2020	01/01/2029
681810-LJ-4	OMAHA NEB SAN SEW REV			2	1.C FE	552,885	102.7920	513,960	500,000	513,966	0	(5,938)	0	0	4.000	2.711	AO	5,000	20,000	10/26/2016	04/01/2030
681810-NM-5	OMAHA NEB SAN SEW REV				1.C FE	925,000	84.8250	784,631	925,000	925,000	0	0	0	0	1.674	1.674	AO	3,871	15,485	10/15/2020	04/01/2030

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 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	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
681810-NP-8	OMAHA NEB SAN SEW REV			2	1.C FE	1,210,000	82.4550	997,706	1,210,000	1,210,000	0	0	0	0	1.944	1.944	AO	5,881	23,522	10/15/2020	04/01/2032
681810-NU-7	OMAHA NEB SAN SEW REV			2	1.C FE	1,000,000	77.1900	771,900	1,000,000	1,000,000	0	0	0	0	2.454	2.454	AO	6,135	24,540	10/15/2020	04/01/2037
708796-7C-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	500,000	99.6790	498,395	500,000	500,000	0	0	0	0	3.200	3.200	AO	4,000	16,000	08/25/2017	10/01/2032
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-V7-1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	1,000,000	81.2340	812,340	1,000,000	1,000,000	0	0	0	0	3.579	3.579	JD	2,983	35,790	10/25/2019	12/01/2043
709235-S6-3	PENNSYLVANIA ST UNIV			1	1.C FE	1,051,980	91.5360	915,360	1,000,000	1,028,852	0	(7,644)	0	0	1.993	1.186	MS	6,643	19,930	12/09/2020	09/01/2027
717817-SM-3	PHILADELPHIA PA ARPT REV			2	1.F FE	1,090,981	101.0720	1,106,738	1,095,000	1,092,622	0	232	0	0	4.000	4.031	JD	1,947	43,800	10/01/2015	06/15/2032
717817-XZ-8	PHILADELPHIA PA ARPT REV			2	1.F FE	1,043,930	105.4200	1,054,200	1,000,000	1,037,330	0	(4,117)	0	0	5.000	4.410	JJ	25,000	50,000	05/09/2022	07/01/2051
72205R-FQ-0	PINAL CNTY ARIZ REV OBLIGS			2	1.D FE	1,000,000	82.0470	820,470	1,000,000	1,000,000	0	0	0	0	2.973	2.973	FA	12,388	29,730	10/22/2020	08/01/2037
73358W-RQ-9	PORT AUTH N Y & N J			2	1.D FE	1,106,780	98.2530	982,530	1,000,000	1,009,841	0	(16,393)	0	0	5.310	3.585	FA	22,125	53,100	06/22/2017	08/01/2046
73358W-TU-8	PORT AUTH N Y & N J			2	1.D FE	855,570	100.7660	755,745	750,000	758,207	0	(12,006)	0	0	5.000	3.320	MS	12,500	37,500	10/01/2014	09/01/2032
73358W-VY-7	PORT AUTH N Y & N J			2	1.D FE	565,525	103.1100	515,550	500,000	510,068	0	(7,260)	0	0	5.000	3.440	MN	4,167	25,000	04/28/2015	05/01/2033
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	1,000,000	74.5670	745,670	1,000,000	1,000,000	0	0	0	0	2.543	2.543	MS	8,477	25,430	06/12/2020	09/01/2040
735389-V7-0	PORT SEATTLE WASH REV			2	1.D FE	1,104,940	107.2200	1,072,200	1,000,000	1,092,529	0	(8,994)	0	0	5.000	3.730	FA	20,833	48,611	08/03/2022	08/01/2041
762232-BW-5	RHODE ISLAND ST COMM CORP REV			2	1.F FE	1,217,310	113.6250	1,136,250	1,000,000	1,145,100	0	(20,733)	0	0	5.000	2.520	MN	6,389	50,000	05/06/2020	05/15/2035
79574C-AS-2	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B FE	572,795	102.5720	512,860	500,000	511,794	0	(8,011)	0	0	5.000	3.280	JD	2,083	25,000	05/26/2015	12/01/2035
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	2,184,438	81.6840	1,641,848	2,010,000	2,128,843	0	(18,875)	0	0	3.303	2.216	MN	11,065	66,390	06/09/2021	11/01/2039
79765R-5B-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	1,010,920	78.3240	783,240	1,000,000	1,007,005	0	(1,070)	0	0	3.473	3.340	MN	5,788	34,730	01/08/2020	11/01/2043
79765R-5F-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	1,003,590	81.5200	815,200	1,000,000	1,002,373	0	(361)	0	0	3.523	3.478	MN	5,872	35,230	12/16/2019	11/01/2041
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	970,000	76.1520	738,674	970,000	970,000	0	0	0	0	2.825	2.825	MN	4,567	27,542	10/08/2020	11/01/2041
79771F-AS-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	1,000,000	71.1830	711,830	1,000,000	1,000,000	0	0	0	0	2.845	2.845	MN	4,742	28,450	10/08/2020	11/01/2041
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	1,000,000	72.5170	725,170	1,000,000	1,000,000	0	0	0	0	2.967	2.967	JD	2,473	29,670	10/01/2020	06/01/2050
816705-JE-8	SEMINOLE CNTY FLA WTR & SWR REV			2	1.C FE	524,180	102.6780	513,390	500,000	504,703	0	(2,564)	0	0	4.000	3.441	AO	5,000	20,000	05/01/2015	10/01/2030
816705-KH-9	SEMINOLE CNTY FLA WTR & SWR REV			2	1.C FE	560,820	102.3730	511,865	500,000	536,871	0	(5,864)	0	0	4.000	2.610	AO	5,000	20,000	09/18/2019	10/01/2040
833102-ZC-3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001			2	1.C FE	558,970	102.2550	511,275	500,000	512,554	0	(6,218)	0	0	5.000	3.631	JD	2,083	25,000	06/19/2015	12/01/2040
837123-GL-6	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	483,930	98.4680	492,340	500,000	486,584	0	379	0	0	4.000	4.191	JJ	10,000	20,000	10/21/2015	07/01/2045
837123-LD-8	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	1,000,000	79.3570	793,570	1,000,000	1,000,000	0	0	0	0	3.875	3.875	JJ	19,375	38,750	11/14/2019	07/01/2055
837227-4C-8	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	562,230	102.1940	510,970	500,000	517,511	0	(6,471)	0	0	4.000	2.590	FA	8,333	20,000	06/16/2016	08/01/2035
880461-SB-5	TENNESSEE HOUSING DEVELOPMENT AGENCY			2	1.B FE	306,513	98.3050	304,746	310,000	307,199	0	123	0	0	3.450	3.523	JJ	5,348	10,695	12/13/2017	07/01/2040
88278P-ZM-9	TEXAS ST UNIV SYS FING REV			2	1.C FE	1,000,000	81.8020	818,020	1,000,000	1,000,000	0	0	0	0	3.289	3.289	MS	9,684	32,890	10/25/2019	03/15/2040
882854-WT-5	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	529,030	101.3180	506,590	500,000	505,932	0	(3,169)	0	0	4.000	3.310	AO	4,222	20,000	10/07/2015	10/15/2032
898735-UU-7	TUCSON ARIZ CTFS PARTN			1	1.D FE	795,480	75.9890	759,890	1,000,000	815,530	0	12,146	0	0	2.282	4.336	JJ	11,410	22,820	04/27/2022	07/01/2035
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	1,000,000	95.9160	959,160	1,000,000	1,000,000	0	0	0	0	4.132	4.132	MN	5,280	41,320	04/28/2022	05/15/2032
91412H-JU-8	UNIVERSITY CALIF REVS			1,2	1.C FE	1,000,000	82.3780	823,780	1,000,000	1,000,000	0	0	0	0	2.147	2.147	MN	2,743	21,470	02/24/2021	05/15/2033
91412H-LD-3	UNIVERSITY CALIF REVS			1	1.D FE	1,000,000	82.2090	822,090	1,000,000	1,000,000	0	0	0	0	2.592	2.592	MN	3,312	25,920	02/26/2021	05/15/2034
91417K-5T-4	UNIVERSITY COLO ENTERPRISE SYS REV			2	1.B FE	1,000,000	70.6110	706,110	1,000,000	1,000,000	0	0	0	0	2.811	2.811	JD	2,343	28,110	07/01/2020	06/01/2048
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	1,000,000	79.9610	799,610	1,000,000	1,000,000	0	0	0	0	3.504	3.504	MN	5,840	35,040	01/09/2020	11/01/2044
914713-P2-2	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	940,880	89.9910	899,910	1,000,000	947,946	0	4,281	0	0	3.327	3.975	JD	2,773	33,270	04/28/2022	12/01/2036
914714-CZ-1	UNIVERSITY N C CHAPEL HILL UNIV N C HOSP			1	1.D FE	1,148,920	118.1010	1,181,010	1,000,000	1,143,611	0	(3,241)	0	0	5.000	4.080	FA	20,833	50,000	04/22/2022	02/01/2049
915138-PL-9	UNIVERSITY TOLEDO OHIO GEN RCPTS			2	1.F FE	250,000	85.5110	213,778	250,000	250,000	0	0	0	0	4.258	4.258	JD	887	10,645	04/18/2018	06/01/2044
917567-EZ-8	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	1,046,690	82.3240	823,240	1,000,000	1,029,923	0	(4,511)	0	0	3.643	3.089	JD	1,619	36,430	02/06/2020	12/15/2042
928075-GU-8	VIRGINIA PORT AUTH COMWLTH PORT FD REV			2	1.B FE	582,975	102.3550	511,775	500,000	516,198	0	(10,432)	0	0	5.000	2.780	JJ	12,500	25,000	01/18/2017	07/01/2029
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C				1.A FE	233,336	87.5620	204,313	233,336	233,336	0	0	0	0	2.750	2.740	MON	535	6,417	04/25/2013	04/25/2042
92812V-D8-6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	78.2560	782,560	1,000,000	1,000,000	0	0	0	0	3.741	3.741	JD	3,118	37,410	05/21/2020	06/01/2050
92812V-K8-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	72.1710	721,710	1,000,000	1,000,000	0	0	0	0	3.306	3.306	MS	11,020	33,060	09/25/2020	09/01/2055

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
92818H-SJ-1	VIRGINIA ST PUB SCH AUTH SCH FING			2	1.B FE	1,210,835	78.6200	974,888	1,240,000	1,216,779	0	1,923	0	0	2.050	2.250	FA	10,592	25,420	10/21/2020	08/01/2034
929833-BR-1	WACO TEX ED FIN CORP REV			1	1.E FE	876,460	87.8080	878,080	1,000,000	900,497	0	17,031	0	0	1.786	3.934	MS	5,953	17,860	07/28/2022	03/01/2029
940093-7A-9	WASHINGTON ST UNIV REVS			2	1.E FE	591,005	102.7600	513,800	500,000	512,776	0	(9,900)	0	0	5.000	2.900	AO	6,250	25,000	02/12/2015	04/01/2029
940093-7B-7	WASHINGTON ST UNIV REVS			2	1.E FE	588,615	102.7870	513,935	500,000	512,466	0	(9,654)	0	0	5.000	2.950	AO	6,250	25,000	02/12/2015	04/01/2030
944514-TJ-7	WAYNE CNTY MICH ARPT AUTH REV			2	1.F FE	1,079,960	103.4010	1,034,010	1,000,000	1,017,708	0	(8,721)	0	0	5.000	4.030	JD	4,167	50,000	09/23/2015	12/01/2032
944514-VT-2	WAYNE CNTY MICH ARPT AUTH REV			2	1.F FE	120,076	107.9440	107,944	100,000	108,414	0	(2,009)	0	0	5.000	2.720	JD	417	5,000	09/28/2017	12/01/2029
956510-BY-6	WEST VA PKWYS AUTH TPK TOLL REV			2	1.D FE	1,077,410	109.5440	1,095,440	1,000,000	1,073,561	0	(3,849)	0	0	5.000	3.850	JD	4,167	25,000	07/13/2023	06/01/2047
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV			2	1.D FE	464,310	100.0480	500,240	500,000	465,175	0	797	0	0	4.000	4.442	JD	1,667	25,000	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	499	0	0	4.000	4.442	JD	1,667	15,000	09/06/2022	06/01/2051
977100-JC-1	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	SD		1,2	1.C FE	1,506,840	98.9170	1,483,755	1,500,000	1,506,393	0	(447)	0	0	4.789	4.698	MN	11,973	50,883	02/08/2023	05/01/2035
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						116,100,482	XXX	99,700,205	111,148,336	113,148,232	0	(481,386)	0	0	XXX	XXX	XXX	989,932	3,837,046	XXX	XXX
3131WR-K2-0	FH ZJ1213 - RMBS			4	1.A	50,266	96.6454	46,198	47,801	51,629	0	46	0	0	4.000	2.577	MON	159	1,912	10/25/2013	02/01/2041
3131X4-2U-8	FH ZK1687 - RMBS			4	1.A	848	97.7440	836	856	853	0	1	0	0	4.000	4.339	MON	3	34	06/04/2009	07/01/2024
3131X5-AP-7	FH ZK1814 - RMBS			4	1.A	15,555	96.1920	14,549	15,125	15,119	0	(38)	0	0	4.500	3.912	MON	57	681	09/03/2009	10/01/2024
3131X5-B4-3	FH ZK1859 - RMBS			4	1.A	569	98.9490	543	549	551	0	(2)	0	0	4.500	3.202	MON	2	25	10/21/2009	09/01/2024
3131X5-D3-3	FH ZK1922 - RMBS			4	1.A	3,187	98.9500	3,041	3,073	3,077	0	(14)	0	0	4.500	3.401	MON	12	138	11/04/2009	10/01/2024
3131XJ-S5-2	FH ZL3240 - RMBS			4	1.A	306,701	94.5156	277,563	293,669	314,681	0	66	0	0	3.500	2.305	MON	857	10,278	06/06/2012	06/01/2042
3131XM-FM-2	FH ZL5572 - RMBS			4	1.A	621,744	97.8215	583,579	596,576	620,808	0	(255)	0	0	4.000	3.315	MON	1,989	23,863	02/14/2014	04/01/2043
3131XN-6U-2	FH ZL7183 - RMBS			4	1.A	38,740	96.1512	35,428	36,846	39,456	0	(126)	0	0	4.000	2.842	MON	123	1,474	10/29/2013	10/01/2043
3131XP-DV-7	FH ZL7316 - RMBS			4	1.A	199,464	97.8227	184,349	188,452	205,730	0	316	0	0	4.000	2.517	MON	628	7,538	07/29/2014	11/01/2043
3131XQ-TK-2	FH ZL8654 - RMBS			4	1.A	129,541	96.9658	118,370	122,074	132,642	0	(15)	0	0	4.000	2.685	MON	407	4,883	11/05/2014	11/01/2044
3131XR-BB-9	FH ZL9034 - RMBS			4	1.A	456,557	94.0587	409,340	435,197	461,268	0	(24)	0	0	3.500	2.599	MON	1,269	15,232	02/25/2015	02/01/2045
31329J-PV-3	FH ZA1336 - RMBS			4	1.A	410,247	91.7244	362,314	395,003	416,641	0	(227)	0	0	3.000	2.091	MON	988	11,850	07/26/2012	07/01/2042
31329J-PX-9	FH ZA1338 - RMBS			4	1.A	327,053	91.7233	290,146	316,328	331,009	0	(274)	0	0	3.000	2.237	MON	791	9,490	07/19/2012	08/01/2042
31329K-XH-2	FH ZA2480 - RMBS			4	1.A	2,890,341	93.4836	2,795,468	2,990,330	2,829,666	0	663	0	0	3.000	4.147	MON	7,476	89,710	11/30/2018	11/01/2037
31329K-YU-2	FH ZA2523 - RMBS			4	1.A	1,289,735	99.1180	1,257,725	1,268,917	1,313,783	0	(10)	0	0	4.000	3.228	MON	4,230	50,757	11/30/2018	09/01/2038
3132A4-6K-9	FH ZS4474 - RMBS			4	1.A	206,374	94.5152	188,800	199,757	209,487	0	(55)	0	0	3.500	2.663	MON	583	6,991	02/23/2012	03/01/2042
3132A4-PW-2	FH ZS4037 - RMBS			4	1.A	312,314	94.3686	283,306	300,212	314,630	0	(166)	0	0	3.500	2.722	MON	876	10,507	10/21/2014	05/01/2044
3132A5-A4-7	FH ZS4527 - RMBS			4	1.A	237,595	95.9972	221,508	230,744	244,254	0	(159)	0	0	4.000	3.027	MON	769	9,230	08/28/2013	08/01/2043
3132A5-AY-1	FH ZS4523 - RMBS			4	1.A	177,706	93.7995	165,832	176,794	177,822	0	(23)	0	0	3.500	3.392	MON	516	6,188	08/06/2013	07/01/2043
3132A6-TF-0	FH ZS5950 - RMBS			4	1.A	2,523	96.5280	2,343	2,427	2,432	0	(12)	0	0	4.500	3.218	MON	9	109	10/06/2009	09/01/2024
3132CW-T4-6	FH SB0571 - RMBS			4	1.A	2,089,289	89.9309	1,825,852	2,030,283	2,080,490	0	(3,976)	0	0	2.000	1.470	MON	3,384	40,606	12/20/2021	10/01/2036
3132D5-6Z-0	FH SB8088 - RMBS			4	1.A	2,719,762	87.0736	2,311,314	2,654,438	2,712,106	0	(4,365)	0	0	1.500	1.022	MON	3,318	39,817	01/21/2021	02/01/2036
3132DN-Z4-8	FH SD1663 - RMBS			4	1.A	1,373,317	95.1014	1,414,568	1,487,431	1,376,800	0	2,047	0	0	4.000	5.083	MON	4,958	59,497	09/27/2022	10/01/2052
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	2,636,541	82.1168	2,101,189	2,558,780	2,642,905	0	(1,259)	0	0	2.000	1.605	MON	4,265	51,176	08/28/2020	09/01/2050
3132HM-ZZ-7	FH Q11660 - RMBS	CF		4	1.A	1,035,992	90.4896	901,815	996,595	1,036,307	0	(218)	0	0	3.000	2.352	MON	2,491	29,898	09/18/2012	10/01/2042
3132L5-SE-4	FH V80517 - RMBS	CF		4	1.A	816,406	99.8214	770,750	772,130	839,325	0	(1,255)	0	0	4.000	2.613	MON	2,574	30,885	07/28/2014	10/01/2043
3132M9-5A-8	FH Q29241 - RMBS	CF		4	1.A	968,787	97.7922	886,066	906,070	997,401	0	(3,209)	0	0	4.000	2.401	MON	3,020	36,243	10/08/2014	10/01/2044
3132QU-3B-7	FH Q37993 - RMBS	CF		4	1.A	446,254	96.7277	405,247	418,956	467,463	0	(180)	0	0	4.000	2.342	MON	1,397	16,758	01/19/2016	12/01/2045
3133A8-MR-5	FH QB2168 - RMBS			4	1.A	2,010,478	82.3702	1,600,516	1,943,078	2,022,202	0	383	0	0	2.000	1.513	MON	3,238	38,862	08/11/2020	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS			4	1.A	2,121,179	90.2572	1,833,443	2,031,355	2,109,528	0	(6,278)	0	0	2.000	1.171	MON	3,386	40,627	01/21/2021	12/01/2035
3133KQ-FT-8	FH RA8278 - RMBS			4	1.A	1,858,938	99.6146	1,867,530	1,874,756	1,859,204	0	267	0	0	5.000	5.128	MON	7,811	70,303	02/15/2023	12/01/2052
3133KQ-N6-9	FH RA8513 - RMBS			4	1.A	4,704,837	99.0760	4,659,182	4,702,633	4,704,373	0	(469)	0	0	5.000	4.999	MON	19,594	198,188	02/07/2023	02/01/2053
3133KY-U6-4	FH RB5105 - RMBS			4	1.A	3,494,015	85.7708	2,900,756	3,381,987	3,482,497	0	(5,695)	0	0	2.000	1.492	MON	5,637	67,640	02/18/2021	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS			4	1.A	2,045,802	88.2204	1,757,312	1,991,957	2,040,541	0	(2,803)	0	0	2.000	1.586	MON	3,320	39,839	08/24/2021	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
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS			4	1.A	413,732	96.5416	384,292	398,059	405,748	0	(1,959)	0	0	3.500	2.647	MON	1,161	13,932	11/22/2013	08/25/2042
3136AE-ZQ-3	FNR 2013-56 P - CMO/RMBS			4	1.A	1,341,116	92.3394	1,252,865	1,356,805	1,344,640	0	686	0	0	2.500	2.719	MON	2,827	33,920	11/12/2013	06/25/2043
3136AF-Y8-1	FNR 2013-89 PA - CMO/RMBS			4	1.A	58,453	96.0144	54,143	56,391	58,191	0	559	0	0	3.500	2.555	MON	164	1,974	12/10/2013	02/25/2043
3137B4-Z5-8	FHR 4261 PA - CMO/RMBS			4	1.A	136,810	96.7026	128,993	133,392	134,389	0	(298)	0	0	3.000	2.409	MON	333	4,002	11/25/2013	07/15/2032
3137B8-PP-6	FHR 4322 PA - CMO/RMBS			4	1.A	145,871	95.9170	132,542	138,184	146,814	0	(121)	0	0	4.000	2.819	MON	461	5,527	04/03/2014	03/15/2044
31385X-NF-0	FN 555790 - RMBS			4,5	1.A	40,636	101.6429	40,743	40,085	43,748	0	147	0	0	5.789	2.732	MON	193	1,783	01/22/2004	10/01/2033
3138EN-7M-5	FN AL6299 - RMBS	CF		4	1.A	332,200	96.0443	301,666	314,090	344,963	0	(511)	0	0	3.500	2.056	MON	916	10,993	01/28/2015	01/01/2045
3138EN-WV-7	FN AL6059 - RMBS	CF		4	1.A	1,328,595	97.3288	1,251,542	1,285,890	1,347,793	0	(604)	0	0	4.000	3.224	MON	4,286	51,436	03/29/2018	11/01/2044
3138EN-WX-3	FN AL6061 - RMBS			4	1.A	257,679	94.5214	235,361	249,003	258,955	0	120	0	0	3.500	2.864	MON	726	8,715	11/19/2014	11/01/2044
3138WG-EZ-3	FN AS6451 - RMBS	CF		4	1.A	506,858	93.6555	454,089	484,850	514,908	0	372	0	0	3.500	2.576	MON	1,414	16,970	01/22/2016	01/01/2046
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
3138WH-XR-8	FN AS7887 - RMBS	CF		4	1.A	509,328	90.6735	469,960	518,300	503,683	0	193	0	0	3.000	3.479	MON	1,296	15,549	03/29/2018	09/01/2041
3138WK-3E-3	FN AS9796 - RMBS			4	1.A	5,050,893	94.0203	4,739,977	5,041,440	5,063,700	0	195	0	0	3.500	3.423	MON	14,704	182,151	01/18/2019	06/01/2047
3138WT-UT-1	FN AT5993 - RMBS	CF		4	1.A	1,052,644	92.0877	986,321	1,071,067	1,044,775	0	325	0	0	3.000	3.398	MON	2,678	32,132	03/29/2018	05/01/2043
3138Y1-3L-7	FN AX0802 - RMBS			4	1.A	474,997	94.0935	424,395	451,036	481,238	0	(140)	0	0	3.500	2.478	MON	1,316	15,786	02/12/2015	10/01/2044
3138Y6-MY-7	FN AX4874 - RMBS	CF		4	1.A	627,119	93.6486	554,045	591,621	633,970	0	646	0	0	3.500	2.392	MON	1,726	20,707	01/15/2015	12/01/2044
3138YE-5V-5	FN AY1759 - RMBS	CF		4	1.A	264,278	94.3723	244,477	259,056	269,889	0	22	0	0	3.500	2.826	MON	756	9,067	01/17/2018	02/01/2045
31390U-MU-7	FN 656571 - RMBS			4	1.A	19,729	101.1206	19,900	19,680	22,481	0	242	0	0	5.415	3.340	MON	89	902	06/02/2005	05/01/2033
31402H-Z2-0	FN 729861 - RMBS			4,5	1.A	12,880	101.8331	12,719	12,490	13,045	0	182	0	0	6.000	2.498	MON	62	539	01/23/2004	11/01/2033
31403D-YB-9	FN 746006 - RMBS			4	1.A	35,461	101.0956	34,616	34,241	41,300	0	1,597	0	0	6.393	2.620	MON	182	1,518	03/24/2004	12/01/2033
31405Q-AX-6	FN 795722 - RMBS			4	1.A	38,904	104.0364	39,876	38,329	40,075	0	(4,395)	0	0	6.206	2.898	MON	198	1,859	10/04/2004	10/01/2034
3140FP-C9-8	FN BE3695 - RMBS			4	1.A	305,120	93.4258	279,044	298,679	315,308	0	315	0	0	3.500	2.698	MON	871	10,454	05/30/2019	06/01/2047
3140GY-GZ-6	FN BH9215 - RMBS			4	1.A	296,157	93.0213	268,402	288,538	305,316	0	183	0	0	3.500	2.676	MON	842	10,099	06/05/2019	01/01/2048
3140H5-AW-1	FN BJ3620 - RMBS			4	1.A	134,812	95.6370	122,846	128,450	140,789	0	469	0	0	4.000	2.620	MON	428	5,138	01/05/2018	01/01/2048
3140JQ-TE-3	FN BN7748 - RMBS			4	1.A	97,007	92.8241	86,667	93,367	99,855	0	69	0	0	3.500	2.580	MON	272	3,268	09/27/2019	09/01/2049
3140K3-J2-9	FN BO7480 - RMBS			4	1.A	1,844,016	89.4282	1,599,584	1,788,679	1,880,540	0	639	0	0	3.000	2.344	MON	4,472	53,660	02/10/2020	12/01/2049
3140KP-JP-9	FN BQ3869 - RMBS			4	1.A	3,762,473	81.8882	2,979,531	3,638,536	3,761,397	0	(3,926)	0	0	2.000	1.588	MON	6,064	72,771	09/09/2020	09/01/2050
3140KT-L7-8	FN BQ7549 - RMBS			4	1.A	3,804,805	81.8877	3,004,184	3,668,664	3,799,063	0	(2,663)	0	0	2.000	1.563	MON	6,114	73,373	11/23/2020	11/01/2050
3140LY-A9-4	FN BT9031 - RMBS			4	1.A	1,075,796	85.7689	897,321	1,046,208	1,072,084	0	(1,762)	0	0	2.000	1.585	MON	1,744	20,924	09/07/2021	08/01/2041
3140Q9-NW-9	FN CA2204 - RMBS			4	1.A	677,093	97.8773	636,753	650,563	740,075	0	5,150	0	0	4.500	2.536	MON	2,440	29,275	02/12/2019	08/01/2048
3140QA-NN-6	FN CA3096 - RMBS			4	1.A	402,780	98.9270	380,078	384,200	447,359	0	2,944	0	0	4.500	2.184	MON	1,441	17,289	03/22/2019	02/01/2049
3140QK-QX-9	FN CB0469 - RMBS			4	1.A	2,910,708	86.6340	2,406,957	2,778,305	2,893,941	0	(5,985)	0	0	2.500	1.768	MON	5,788	69,458	06/03/2021	05/01/2041
3140QN-BZ-4	FN CB2755 - RMBS			4	1.A	2,036,273	89.0222	1,945,583	2,185,502	2,041,399	0	2,862	0	0	3.000	3.894	MON	5,464	65,565	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
3140QR-KE-2	FN CB5692 - RMBS			4	1.A	1,893,407	101.7772	1,911,525	1,878,147	1,892,930	0	(477)	0	0	5.500	5.373	MON	8,608	51,649	06/02/2023	02/01/2053
3140QT-CD-9	FN CB7267 - RMBS			4	1.A	963,134	102.4664	1,009,767	985,461	963,280	0	145	0	0	6.000	6.400	MON	4,927	4,927	10/18/2023	10/01/2053
3140X4-M4-5	FN FM1278 - RMBS			4	1.A	1,385,161	94.0821	1,273,539	1,353,647	1,391,308	0	(2,337)	0	0	3.000	2.226	MON	3,384	40,609	07/30/2019	07/01/2034
3140X7-2G-3	FN FM4374 - RMBS			4	1.A	7,247,313	81.8910	5,750,697	7,022,377	7,243,627	0	(6,409)	0	0	2.000	1.619	MON	11,704	143,643	09/23/2020	09/01/2050
3140X7-4F-3	FN FM4421 - RMBS			4	1.A	2,546,646	90.0223	2,192,516	2,435,525	2,530,451	0	(6,697)	0	0	2.000	1.127	MON	4,059	48,711	12/09/2020	10/01/2035
3140X7-XJ-3	FN FM4280 - RMBS			4	1.A	5,164,607	81.8908	4,083,234	4,986,194	5,151,615	0	(2,898)	0	0	2.000	1.600	MON	8,310	99,724	09/09/2020	09/01/2050
3140X8-P4-3	FN FM4942 - RMBS			4	1.A	3,757,985	82.1249	2,964,422	3,609,651	3,754,212	0	(1,067)	0	0	2.000	1.522	MON	6,016	72,193	11/30/2020	11/01/2050
3140XB-FD-7	FN FM7363 - RMBS			4	1.A	4,241,892	85.9108	3,494,106	4,067,133	4,217,368	0	(10,285)	0	0	2.500	1.850	MON	8,473	101,678	05/27/2021	05/01/2041
3140XK-RW-2	FN FS4100 - RMBS			4	1.A	1,892,326	101.3523	1,909,265	1,883,790	1,892,140	0	(187)	0	0	5.500	5.426	MON	8,634	51,804	05/30/2023	03/01/2053
31410L-UV-2	FN 890796 - RMBS	CF		4	1.A	561,478	94.1211	516,683	548,955	566,879	0	41	0	0	3.500	2.979	MON	1,601	19,213	01/17/2018	12/01/2045
31412U-AJ-9	FN 934809 - RMBS			4	1.A	234	98.2910	222	226	226	0	(1)	0	0	4.500	3.539	MON	1	10	09/18/2009	03/01/2024

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
31416X-FA-3	FN AB1960 - RMBS			4	1.A	209,535	98.4969	192,771	195,713	210,428	0	(410)	0	0	4.000	2.649	MON	652	7,829	12/03/2014	12/01/2040
31418D-2V-3	FN MA4387 - RMBS			4	1.A	4,865,754	85.7691	4,096,505	4,776,200	4,854,363	0	(4,598)	0	0	2.000	1.716	MON	7,960	95,524	06/25/2021	07/01/2041
31418E-AC-4	FN MA4502 - RMBS			4	1.A	2,177,309	90.1338	1,886,445	2,092,937	2,167,539	0	(4,242)	0	0	2.500	1.887	MON	4,360	52,323	10/29/2021	12/01/2041
31418E-AX-8	FN MA4521 - RMBS			4	1.A	2,616,576	90.1338	2,284,874	2,534,981	2,607,790	0	(4,043)	0	0	2.500	2.002	MON	5,281	63,375	11/24/2021	01/01/2042
31418V-KJ-0	FN AD7496 - RMBS			4	1.A	3,526	92.5440	3,239	3,500	3,501	0	(3)	0	0	3.500	3.261	MON	10	123	01/13/2011	01/01/2026
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						108,160,500	XXX	94,902,706	105,831,367	108,360,520	0	(74,813)	0	0	XXX	XXX	XXX	253,635	2,832,383	XXX	XXX
54627R-AM-2	LASGOV 22A A2 - ABS				1.A FE	2,005,660	98.9310	1,978,620	2,000,000	2,005,203	0	(437)	0	0	4.145	4.110	FA	34,542	99,480	06/03/2022	02/01/2033
696550-A4-4	PALM BEACH CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	736,782	102.5950	666,868	650,000	670,349	0	(12,369)	0	0	5.000	2.962	FA	13,542	32,500	03/29/2018	08/01/2032
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						2,742,442	XXX	2,645,488	2,650,000	2,675,552	0	(12,806)	0	0	XXX	XXX	XXX	48,083	131,980	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						227,003,424	XXX	197,248,399	219,629,703	224,184,304	0	(569,004)	0	0	XXX	XXX	XXX	1,291,651	6,801,410	XXX	XXX
00206R-HJ-4	AT&T INC			1,2	2.B FE	1,782,825	98.6202	1,479,303	1,500,000	1,671,756	0	(32,971)	0	0	4.350	1.899	MS	21,750	65,250	07/21/2020	03/01/2029
00287Y-AQ-2	ABBVIE INC			1,2	1.G FE	1,497,375	98.2605	1,473,908	1,500,000	1,499,583	0	292	0	0	3.600	3.621	MN	7,050	54,000	05/05/2015	05/14/2025
00287Y-BV-0	ABBVIE INC			1,2	1.G FE	2,583,700	95.8845	2,397,113	2,500,000	2,549,950	0	(17,605)	0	0	2.950	2.190	MN	8,194	73,750	01/20/2022	11/21/2026
00287Y-CX-5	ABBVIE INC			1,2	2.C FE	810,248	98.6742	740,057	750,000	762,977	0	(13,324)	0	0	3.800	1.960	MS	8,392	28,500	05/14/2020	03/15/2025
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		C	1,2	2.B FE	2,490,600	86.8823	2,172,058	2,500,000	2,492,267	0	821	0	0	3.300	3.344	JJ	34,604	82,500	10/21/2021	01/30/2032
00913R-AD-8	AIR LIQUIDE FINANCE SA		C	1,2	1.F FE	2,800,620	94.8750	2,846,250	3,000,000	2,922,317	0	26,572	0	0	2.500	3.501	MS	19,583	75,000	02/12/2019	09/27/2026
010392-FX-1	ALABAMA POWER CO			1,2	1.E FE	3,747,738	88.8369	3,331,384	3,750,000	3,748,116	0	199	0	0	3.050	3.057	MS	33,677	114,375	03/02/2022	03/15/2032
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	967,170	99.6186	996,186	1,000,000	999,131	0	6,862	0	0	2.900	3.608	FA	10,875	29,000	01/02/2019	02/16/2024
031162-DD-9	AMGEN INC			1,2	2.A FE	996,870	94.0528	940,528	1,000,000	997,638	0	418	0	0	3.000	3.050	FA	10,750	30,000	02/17/2022	02/22/2029
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC			1	1.G FE	3,184,440	95.4176	2,862,528	3,000,000	3,148,040	0	(4,590)	0	0	4.625	4.257	FA	57,813	138,750	07/30/2014	02/01/2044
05565E-BK-0	BMW US CAPITAL LLC			1,2	1.F FE	998,290	98.7027	987,027	1,000,000	999,534	0	351	0	0	3.900	3.938	AO	8,883	39,000	04/06/2020	04/09/2025
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.E FE	1,359,000	93.7020	1,273,410	1,359,000	1,359,000	0	0	0	0	3.419	3.419	JD	1,420	46,464	12/12/2017	12/20/2028
06051G-JK-6	BANK OF AMERICA CORP			1,2,5	1.G FE	2,978,190	92.8803	2,786,409	3,000,000	2,986,404	0	3,302	0	0	1.197	1.339	AO	6,683	35,910	06/28/2021	10/24/2026
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,250,000	97.5936	2,195,856	2,250,000	2,250,000	0	0	0	0	3.410	3.410	FA	29,838	76,725	02/06/2019	02/11/2026
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	5,357,950	92.5380	4,626,900	5,000,000	5,294,303	0	(10,924)	0	0	4.375	3.919	MS	72,917	218,750	07/07/2017	09/01/2042
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	998,520	92.1830	921,830	1,000,000	999,120	0	291	0	0	1.750	1.781	JD	1,410	17,500	11/17/2021	12/02/2026
14040H-CT-0	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	3,000,000	98.0132	2,940,396	3,000,000	3,000,000	0	0	0	0	5.268	5.269	MN	22,389	158,040	05/05/2022	05/10/2033
149123-CF-6	CATERPILLAR INC			1,2	1.F FE	1,981,800	79.1623	1,583,246	2,000,000	1,983,442	0	403	0	0	3.250	3.298	MS	18,417	65,000	09/16/2019	09/19/2049
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	2,835,067	94.8964	2,894,340	3,050,000	2,976,496	0	26,555	0	0	2.400	3.374	FA	28,873	73,200	03/29/2018	08/09/2026
14913R-2U-0	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	999,520	92.4417	924,417	1,000,000	999,705	0	95	0	0	1.700	1.710	JJ	8,169	17,000	01/03/2022	01/08/2027
172967-NA-5	CITIGROUP INC			1,2,5	1.G FE	2,001,820	91.3715	1,827,430	2,000,000	1,995,981	0	(2,495)	0	0	1.462	1.442	JD	1,787	29,240	08/18/2021	06/09/2027
17327C-AM-5	CITIGROUP INC			1,2,5	1.G FE	3,000,000	91.5867	2,747,601	3,000,000	3,000,000	0	0	0	0	1.122	1.122	JJ	14,306	33,660	01/21/2021	01/28/2027
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	1,245,050	79.4279	992,849	1,250,000	1,246,316	0	387	0	0	1.850	1.887	MS	7,708	23,125	08/26/2020	09/01/2032
20030N-BH-3	COMCAST CORP			1	1.G FE	6,384,963	96.8788	6,054,925	6,250,000	6,336,983	0	(7,842)	0	0	4.250	4.064	JJ	122,483	265,625	02/14/2017	01/15/2033
20030N-BP-5	COMCAST CORP			1,2	1.G FE	2,207,693	96.5407	1,930,814	2,000,000	2,146,192	0	(10,522)	0	0	4.400	3.597	FA	33,244	88,000	07/24/2017	08/15/2035
224044-CF-2	COX COMMUNICATIONS INC			1,2	2.B FE	859,800	93.3465	933,465	1,000,000	900,788	0	6,137	0	0	4.800	6.041	FA	20,000	48,000	10/27/2015	02/01/2035
224044-CG-0	COX COMMUNICATIONS INC			1,2	2.B FE	2,632,915	95.6428	2,391,070	2,500,000	2,575,272	0	(29,538)	0	0	3.350	2.085	MS	24,660	83,750	01/11/2022	09/15/2026
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.E FE	2,358,878	98.0962	2,207,165	2,250,000	2,265,336	0	(21,833)	0	0	3.625	2.616	MS	25,375	81,563	07/09/2019	09/09/2024
24422E-WA-3	JOHN DEERE CAPITAL CORP				1.F FE	1,998,860	92.3703	1,847,406	2,000,000	1,999,299	0	224	0	0	1.700	1.712	JJ	16,056	34,000	01/04/2022	01/11/2027
25179M-AV-5	DEVON ENERGY CORP			1,2	2.B FE	1,499,325	101.1996	1,517,994	1,500,000	1,499,836	0	77	0	0	5.850	5.856	JD	3,900	87,750	12/10/2015	12/15/2025
25243Y-BD-0	DIAGEO CAPITAL PLC		C	1,2	1.G FE	3,050,610	86.0930	2,582,790	3,000,000	3,035,277	0	(5,439)	0	0	2.000	1.795	AO	10,333	60,000	02/17/2021	04/29/2030
254687-CZ-7	WALT DISNEY CO			1,2	1.G FE	2,505,925	98.9412	2,473,530	2,500,000	2,500,375	0	(773)	0	0	3.700	3.670	MS	27,236	92,500	09/24/2014	09/15/2024

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
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	999,150	97.3560	973,560	1,000,000	999,885	0	93	0	0	3.450	3.460	MS	10,158	34,500	02/25/2015	03/15/2025
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,000,000	90.3321	903,321	1,000,000	1,000,000	0	0	0	0	3.625	3.625	MN	4,632	36,250	05/07/2020	05/15/2030
26442C-BG-8	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	1,249,238	87.6144	1,095,180	1,250,000	1,249,368	0	67	0	0	2.850	2.857	MS	10,490	35,625	03/01/2022	03/15/2032
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1.D FE	996,310	85.2647	852,647	1,000,000	996,812	0	82	0	0	3.920	3.941	JD	3,267	39,200	07/07/2017	06/01/2047
26444H-AC-5	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	999,400	96.7255	967,255	1,000,000	999,800	0	62	0	0	3.200	3.207	JJ	14,756	32,000	01/03/2017	01/15/2027
26444H-AE-1	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	1,114,600	97.1721	971,721	1,000,000	1,077,818	0	(17,253)	0	0	3.800	1.902	JJ	17,522	38,000	11/03/2021	07/15/2028
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	2,487,350	82.0835	2,052,088	2,500,000	2,490,167	0	1,194	0	0	1.850	1.906	FA	19,271	46,250	08/03/2021	08/01/2031
278642-AV-5	EBAY INC			1,2	2.A FE	1,995,640	96.0676	1,921,352	2,000,000	1,998,922	0	884	0	0	1.900	1.946	MS	11,611	38,000	03/04/2020	03/11/2025
28370T-AG-4	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	1,762,720	99.4656	1,989,312	2,000,000	1,987,946	0	34,976	0	0	4.300	6.169	MN	14,333	86,000	02/24/2016	05/01/2024
29273R-AY-5	ENERGY TRANSFER LP			1	2.C FE	1,091,525	99.8779	1,248,474	1,250,000	1,247,851	0	24,931	0	0	4.900	7.012	FA	25,521	61,250	02/24/2016	02/01/2024
29736R-AR-1	ESTEE LAUDER COMPANIES INC			1,2	1.F FE	993,400	83.5791	835,791	1,000,000	995,130	0	621	0	0	1.950	2.023	MS	5,742	19,500	03/01/2021	03/15/2031
31428X-AX-4	FEDEX CORP			1	2.B FE	3,080,580	100.8871	3,026,613	3,000,000	3,049,741	0	(3,803)	0	0	4.900	4.691	JJ	67,783	147,000	01/24/2014	01/15/2034
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	1,248,725	97.6438	1,220,548	1,250,000	1,249,666	0	259	0	0	2.850	2.872	AO	8,906	35,625	03/24/2020	04/01/2025
369550-AY-4	GENERAL DYNAMICS CORP			1,2	1.G FE	1,043,860	97.3252	973,252	1,000,000	1,007,030	0	(9,856)	0	0	2.375	1.369	MN	3,035	23,750	03/09/2020	11/15/2024
370334-BZ-6	GENERAL MILLS INC			1,2	2.B FE	2,240,550	95.4394	2,147,387	2,250,000	2,246,762	0	975	0	0	3.200	3.249	FA	28,200	72,000	01/09/2017	02/10/2027
38141G-YA-6	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	994,730	91.7194	917,194	1,000,000	994,505	0	(104)	0	0	1.431	1.533	MS	4,452	14,310	10/07/2021	03/09/2027
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	1,000,000	92.7811	927,811	1,000,000	1,000,000	0	0	0	0	2.640	2.640	FA	9,313	26,400	01/19/2022	02/24/2028
404280-BK-4	HSBC HOLDINGS PLC		C	2,5	1.G FE	3,911,960	96.3122	3,852,488	4,000,000	3,957,237	0	9,092	0	0	4.041	4.322	MS	48,492	161,640	07/24/2018	03/13/2028
423012-AG-8	HEINEKEN NV		C	1,2	2.A FE	4,088,920	89.7350	3,589,400	4,000,000	4,077,313	0	(1,993)	0	0	4.350	4.217	MS	44,467	174,000	05/16/2017	03/29/2047
438516-BW-5	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	3,243,273	98.2218	3,192,209	3,250,000	3,249,125	0	1,382	0	0	2.300	2.344	FA	28,239	74,750	07/30/2019	08/15/2024
438516-CE-4	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	1,447,140	90.7064	1,360,596	1,500,000	1,466,755	0	10,097	0	0	1.100	1.824	MS	5,500	16,500	01/13/2022	03/01/2027
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	1,000,000	62.6834	626,834	1,000,000	1,000,000	0	0	0	0	2.667	2.667	AO	6,668	26,670	08/05/2020	10/01/2050
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	1,356,788	97.1109	1,213,886	1,250,000	1,306,200	0	(23,152)	0	0	3.300	1.366	MN	5,271	41,250	10/15/2021	05/15/2026
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	3,496,765	93.1135	3,258,973	3,500,000	3,497,949	0	631	0	0	2.200	2.220	FA	30,372	77,000	02/03/2022	02/09/2027
46647P-BA-3	JPMORGAN CHASE & CO			1,2,5	1.E FE	3,250,000	97.8166	3,179,040	3,250,000	3,250,000	0	0	0	0	3.960	3.961	JJ	54,340	128,700	01/22/2019	01/29/2027
46647P-BT-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,500,000	92.5701	5,091,356	5,500,000	5,500,000	0	0	0	0	1.045	1.045	MN	6,705	57,475	11/12/2020	11/19/2026
49327M-3H-5	KEYBANK NA			1,2	2.A FE	3,372,310	93.6313	3,277,096	3,500,000	3,380,509	0	8,199	0	0	5.000	5.478	JJ	75,347	87,500	03/15/2023	01/26/2033
49456B-AG-6	KINDER MORGAN INC			1,2	2.B FE	885,320	98.9435	989,435	1,000,000	918,963	0	5,020	0	0	5.300	6.340	JD	4,417	53,000	09/11/2015	12/01/2034
55903V-BC-6	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	2,000,000	91.2979	1,825,958	2,000,000	2,000,000	0	0	0	0	4.279	4.278	MS	25,199	85,580	03/09/2022	03/15/2032
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.B FE	998,710	97.2837	972,837	1,000,000	999,824	0	141	0	0	3.200	3.215	MS	9,422	32,000	02/25/2015	03/15/2025
57636Q-AB-0	MASTERCARD INC			1	1.D FE	1,763,755	99.4163	1,739,785	1,750,000	1,750,621	0	(2,455)	0	0	3.375	3.230	AO	14,766	59,063	03/29/2018	04/01/2024
57636Q-AP-9	MASTERCARD INC			1,2	1.D FE	998,060	95.2933	952,933	1,000,000	998,716	0	182	0	0	3.350	3.373	MS	8,840	33,500	03/24/2020	03/26/2030
57636Q-AS-3	MASTERCARD INC			1,2	1.E FE	998,720	85.2125	852,125	1,000,000	999,059	0	121	0	0	1.900	1.914	MS	5,594	19,000	03/02/2021	03/15/2031
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	2,929,685	98.6379	2,712,542	2,750,000	2,878,693	0	(8,617)	0	0	4.700	4.181	JD	7,899	129,250	05/09/2017	12/09/2035
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	2,470,475	92.0774	2,301,935	2,500,000	2,476,670	0	765	0	0	4.150	4.221	MN	12,392	103,750	05/14/2014	05/18/2043
58933Y-AT-2	MERCK & CO INC			1,2	1.E FE	994,250	85.0054	850,054	1,000,000	995,351	0	143	0	0	3.700	3.732	FA	14,492	37,000	02/05/2015	02/10/2045
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
595620-AQ-8	MIDAMERICAN ENERGY CO			1,2	1.F FE	1,999,360	94.9715	1,899,430	2,000,000	1,999,748	0	71	0	0	3.100	3.104	MN	10,333	62,000	01/23/2017	05/01/2027
61747Y-EC-5	MORGAN STANLEY			1,2,5	1.E FE	1,000,000	90.9937	909,937	1,000,000	1,000,000	0	0	0	0	1.512	1.512	JJ	6,762	15,120	07/15/2021	07/20/2027
631005-BJ-3	NARRAGANSETT ELECTRIC CO			1,2	1.G FE	2,000,000	91.6227	1,832,454	2,000,000	2,000,000	0	0	0	0	3.395	3.395	AO	15,466	67,900	04/07/2020	04/09/2030
641062-AE-4	NESTLE HOLDINGS INC			1,2	1.D FE	1,824,358	98.1547	1,717,707	1,750,000	1,769,613	0	(12,087)	0	0	3.500	2.763	MS	16,503	61,250	03/27/2019	09/24/2025
641062-AS-3	NESTLE HOLDINGS INC			1,2	1.D FE	934,350	88.8787	888,787	1,000,000	955,659	0	11,339	0	0	1.000	2.255	MS	2,944	10,000	02/08/2022	09/15/2027
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING				1.A FE	2,499,100	80.7079	2,017,698	2,500,000	2,499,301	0	85	0	0	1.850	1.854	FA	19,271	46,250	07/29/2021	08/01/2031
654106-AF-0	NIKE INC			1,2	1.E FE	183,898	94.8418	189,684	200,000	194,160	0	1,929	0	0	2.375	3.467	MN	792	4,750	03/29/2018	11/01/2026
654106-AK-9	NIKE INC			1,2	1.E FE	2,519,450	91.9393	2,298,483	2,500,000	2,515,259	0	(2,303)	0	0	2.850	2.739	MS	18,604	71,250	02/23/2022	03/27/2030

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
65473P-AL-9	NISOURCE INC			1,2	2.B FE	3,014,930	81.2269	2,639,874	3,250,000	3,049,985	0	22,831	0	0	1.700	2.588	FA	20,872	55,250	06/14/2022	02/15/2031
655844-CS-5	NORFOLK SOUTHERN CORP			1,2	2.A FE	906,520	103.5289	1,035,289	1,000,000	906,818	0	298	0	0	5.350	6.020	FA	22,143	0	10/11/2023	08/01/2054
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	2,565,350	95.6304	2,390,760	2,500,000	2,544,820	0	(11,062)	0	0	3.250	2.749	JJ	37,465	81,250	02/10/2022	01/15/2028
666807-BS-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,493,985	99.5440	1,493,160	1,500,000	1,495,987	0	537	0	0	4.400	4.449	MN	11,000	66,000	03/19/2020	05/01/2030
677415-CS-8	OHIO POWER CO			1,2	2.A FE	1,248,675	88.2664	1,103,330	1,250,000	1,249,141	0	125	0	0	2.600	2.612	AO	8,125	32,500	03/13/2020	04/01/2030
67777J-AL-2	OHIOHEALTH CORP			1,2	1.B FE	1,000,000	84.5276	845,276	1,000,000	1,000,000	0	0	0	0	2.297	2.297	MN	2,935	22,970	10/19/2021	11/15/2031
68902V-AH-0	OTIS WORLDWIDE CORP			1,2	2.B FE	999,990	96.1474	961,474	1,000,000	1,000,008	0	(1)	0	0	2.056	2.056	AO	4,912	20,560	02/19/2020	04/05/2025
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	1,875,003	94.6662	1,656,659	1,750,000	1,812,850	0	(25,753)	0	0	2.600	1.078	JJ	19,969	45,500	07/22/2021	07/23/2026
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	4,241,968	91.1201	3,872,604	4,250,000	4,245,737	0	1,595	0	0	1.150	1.189	FA	18,735	48,875	08/10/2021	08/13/2026
701094-AS-3	PARKER-HANNIFIN CORP			1,2	2.A FE	1,995,600	100.3184	2,006,368	2,000,000	1,996,723	0	590	0	0	4.500	4.533	MS	26,500	112,500	06/06/2022	09/15/2029
70213H-AE-8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	1,000,000	74.5720	745,720	1,000,000	1,000,000	0	0	0	0	3.192	3.192	JJ	15,960	31,920	01/22/2020	07/01/2049
708696-BZ-1	PENNSYLVANIA ELECTRIC CO			1,2	2.A FE	1,150,090	92.7731	927,731	1,000,000	1,092,708	0	(17,011)	0	0	3.600	1.717	JD	3,000	36,000	07/20/2020	06/01/2029
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-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-ES-8	PFIZER INC			1,2	1.F FE	1,499,235	99.4182	1,491,273	1,500,000	1,499,967	0	160	0	0	2.950	2.961	MS	13,029	44,250	03/04/2019	03/15/2024
731572-AB-9	RALPH LAUREN CORP			1,2	1.G FE	989,950	90.6572	906,572	1,000,000	993,195	0	940	0	0	2.950	3.067	JD	1,311	29,500	06/01/2020	06/15/2030
747525-AU-7	QUALCOMM INC			1,2	1.F FE	3,131,338	96.6930	2,900,790	3,000,000	3,083,721	0	(25,425)	0	0	3.250	2.322	MN	11,104	97,500	02/08/2022	05/20/2027
756109-AZ-7	REALTY INCOME CORP			1,2	1.G FE	984,200	91.2862	912,862	1,000,000	992,446	0	3,364	0	0	0.750	1.098	MS	2,208	7,500	07/12/2021	03/15/2026
756109-BT-0	REALTY INCOME CORP			1,2	1.G FE	1,442,415	100.2488	1,503,732	1,500,000	1,445,063	0	2,648	0	0	4.900	5.396	JJ	52,471	0	06/28/2023	07/15/2033
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	1,419,840	98.5159	1,477,739	1,500,000	1,492,235	0	15,614	0	0	2.750	3.841	JD	573	41,250	01/02/2019	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	2,858,488	94.9428	2,610,927	2,750,000	2,819,145	0	(20,398)	0	0	3.000	2.191	JD	1,146	82,500	01/18/2022	06/26/2027
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	3,127,320	91.1410	2,734,230	3,000,000	3,110,474	0	(2,859)	0	0	4.200	3.956	MS	36,750	126,000	05/22/2017	03/16/2047
857477-BQ-5	STATE STREET CORP			2,5	1.F FE	1,250,000	91.8380	1,147,975	1,250,000	1,250,000	0	0	0	0	1.684	1.684	MN	2,514	21,050	11/15/2021	11/18/2027
886546-AB-6	TIFFANY & CO			1,2	1.D FE	997,020	98.6189	986,189	1,000,000	1,004,585	0	(5,958)	0	0	3.800	3.175	AO	9,500	38,000	09/22/2014	10/01/2024
89153V-AL-3	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1	1.E FE	4,962,450	99.3985	4,969,925	5,000,000	4,998,827	0	4,206	0	0	3.750	3.838	AO	42,188	187,500	01/08/2014	04/10/2024
89236T-JV-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,997,920	92.8655	1,857,310	2,000,000	1,998,715	0	408	0	0	1.900	1.922	JJ	17,733	38,000	01/10/2022	01/13/2027
89352H-AM-1	TRANSCANADA PIPELINES LTD			1,2	2.B FE	795,105	94.7782	710,837	750,000	777,387	0	(2,183)	0	0	4.625	4.172	MS	11,563	34,688	05/06/2014	03/01/2034
89788M-AD-4	TRUIST FINANCIAL CORP			2,5	1.G FE	1,748,880	91.5236	1,601,663	1,750,000	1,744,747	0	(1,656)	0	0	1.267	1.279	MS	7,329	22,173	06/23/2021	03/02/2027
907818-DV-7	UNION PACIFIC CORP			1,2	1.G FE	1,734,561	99.6073	1,693,324	1,700,000	1,700,000	0	(6,276)	0	0	3.750	3.750	MS	18,771	63,750	03/29/2018	03/15/2024
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.F FE	1,997,920	97.7449	1,954,898	2,000,000	1,999,311	0	212	0	0	3.450	3.462	JJ	31,817	69,000	12/15/2016	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.F FE	1,668,550	96.7738	1,645,155	1,700,000	1,687,389	0	3,548	0	0	3.375	3.616	AO	12,113	57,375	03/29/2018	04/15/2027
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	928,700	96.4315	964,315	1,000,000	951,654	0	3,294	0	0	4.400	4.983	MN	7,333	44,000	09/28/2015	11/01/2034
92343V-GN-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,981,280	83.3482	2,500,446	3,000,000	2,984,995	0	1,632	0	0	2.355	2.423	MS	20,803	70,650	09/20/2021	03/15/2032
931427-AS-7	WALGREENS BOOTS ALLIANCE INC			1,2	2.C FE	999,920	88.0026	880,026	1,000,000	999,947	0	8	0	0	3.200	3.201	AO	6,756	32,000	04/13/2020	04/15/2030
95000U-2A-0	WELLS FARGO & CO			2,5	2.A FE	1,060,580	95.2733	952,733	1,000,000	1,039,221	0	(10,978)	0	0	3.584	2.373	MN	3,883	35,840	01/11/2022	05/22/2028
95000U-2D-4	WELLS FARGO & CO			1,2	2.A FE	2,495,550	97.1917	2,429,793	2,500,000	2,497,519	0	432	0	0	4.150	4.172	JJ	45,247	103,750	01/16/2019	01/24/2029
95000U-2F-9	WELLS FARGO & CO			1,2,5	1.E FE	6,648,200	95.5100	5,969,375	6,250,000	6,451,010	0	(79,609)	0	0	3.196	1.848	JD	7,768	199,750	06/28/2021	06/17/2027
98389B-BA-7	XCEL ENERGY INC			1,2	2.A FE	1,498,005	102.9995	1,544,993	1,500,000	1,498,096	0	91	0	0	5.450	5.467	FA	33,608	0	07/31/2023	08/15/2033
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						233,767,951	XXX	217,977,468	232,509,000	233,518,499	0	(197,645)	0	0	XXX	XXX	XXX	2,125,265	7,044,709	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
03464H-AB-1	AOMT 225 A2 - CMO/RMBS			4	1.C FE	819,150	95.3328	819,242	859,349	826,680	0	5,889	0	0	4.500	5.868	MON	3,223	38,671	07/29/2022	05/25/2067
03464P-AC-1	AOMT 2022-2 A3 - RMBS			4	1.F FE	1,214,490	87.4952	1,065,299	1,217,551	1,214,507	0	0	0	0	3.864	3.894	MON	3,921	47,046	03/10/2022	01/27/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS			4	1.A FE	3,196,617	92.8212	2,999,245	3,231,206	3,229,079	0	19,649	0	0	4.000	4.699	MON	10,771	129,248	05/05/2022	01/25/2067
03464U-AA-4	AOMT 236 A1 - RMBS			4	1.A FE	1,385,274	101.7137	1,414,128	1,390,303	1,385,265	0	(9)	0	0	6.500	6.495	MON	7,531	55,794	09/01/2023	12/27/2067

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
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	38,027	03/08/2023	10/25/2067
034931-AA-3	AOMT 233 A1 - CMO/RMBS			4	1.A FE	2,870,644	97.5328	2,961,690	3,036,609	2,871,198	0	553	0	0	4.800	5.093	MON	12,146	72,879	06/21/2023	09/25/2067
10568K-AB-4	BRAVO 2022-NQM2 A2 - CMO/RMBS			4	1.C FE	781,606	93.1433	728,025	781,618	781,582	0	(15)	0	0	4.883	4.871	MON	3,181	38,166	05/25/2022	11/25/2061
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS			4	1.F FE	1,442,471	90.2104	1,302,245	1,443,564	1,442,403	0	(46)	0	0	4.086	4.081	MON	4,915	58,984	03/15/2022	09/26/2061
105933-AA-3	BRAVO 23NQM2 A1 - CMO/RMBS			4	1.A FE	2,626,858	93.6618	2,565,383	2,738,985	2,627,688	0	830	0	0	4.500	4.712	MON	10,271	111,070	02/22/2023	04/25/2062
12662Y-AA-7	COLT 226 A1 - CMO/RMBS			4	1.A FE	2,071,034	97.3535	2,049,076	2,104,778	2,071,347	0	183	0	0	4.650	4.719	MON	8,156	97,068	06/30/2022	07/25/2067
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS			4	1.A	2,338,596	89.9032	2,323,668	2,584,634	2,340,338	0	1,742	0	0	3.500	3.968	MON	7,539	60,308	05/02/2023	06/26/2062
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS			4	1.A	532,509	83.8730	435,605	519,362	544,287	0	(166)	0	0	2.500	1.627	MON	216	12,984	10/28/2020	08/25/2050
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS			4	1.A	385,606	84.1095	318,264	378,392	392,226	0	(74)	0	0	2.500	1.825	MON	158	9,460	10/28/2020	08/25/2050
19688L-AA-0	COLT 2022-5 A1 - CMO/RMBS			4	1.A FE	2,013,669	97.4630	2,020,985	2,073,593	2,022,373	0	8,704	0	0	4.550	5.650	MON	7,862	50,319	11/28/2023	04/25/2067
24381V-AA-8	DRMT 213 A1 - CMO/RMBS		C	4	1.A FE	2,713,445	84.4947	2,837,075	3,357,695	2,716,868	0	3,423	0	0	1.194	5.771	MON	3,341	10,320	10/04/2023	08/25/2066
24381Y-AB-0	DRMT 223 A2 - CMO/RMBS			4	1.C FE	1,268,941	98.6161	1,280,293	1,298,260	1,269,187	0	246	0	0	5.300	5.413	MON	5,734	57,093	02/16/2023	06/25/2067
31573E-AA-9	EFMT 223 A1 - CMO/RMBS			4	1.A FE	1,309,638	98.7936	1,308,195	1,324,169	1,317,649	0	7,968	0	0	5.000	5.553	MON	5,517	66,208	07/22/2022	08/25/2067
33853H-AB-7	FSMT 2021-13INV A2 - CMO/RMBS			4	1.A	1,345,378	84.2500	1,280,690	1,520,106	1,355,760	0	7,230	0	0	3.000	4.737	MON	3,800	45,603	09/07/2022	12/25/2051
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS			4	1.A FE	1,231,508	95.2416	1,178,390	1,237,264	1,241,871	0	6,587	0	0	4.210	4.717	MON	4,341	52,089	04/28/2022	02/25/2067
36267E-AD-3	GSMBS 2022-PJ2 A4 - CMO/RMBS			4	1.A FE	1,471,799	81.2344	1,591,327	1,958,933	1,476,110	0	4,311	0	0	2.500	6.458	MON	4,081	8,162	10/02/2023	06/25/2052
43761J-AB-3	HOMES 23NQM1 A2 - CMO/RMBS			4	1.C FE	1,353,235	103.7497	1,403,980	1,353,238	1,352,535	0	(701)	0	0	6.735	6.739	MON	1,519	75,965	02/16/2023	01/25/2068
452570-AE-4	IMSA 2007-2 2A - RMBS			4,5	1.A FM	65,266	84.5672	55,194	65,266	71,848	0	3,539	0	0	5.970	1.295	MON	65	3,584	03/27/2007	04/25/2037
55265K-2G-3	MASTR 2003-11 7A2 - CMO/RMBS			4	1.A FM	64,397	91.3962	61,051	66,798	65,582	0	(67)	0	0	5.250	5.791	MON	292	3,499	12/23/2005	12/25/2033
55285K-AA-3	MFRA 22INV3 A1 - RMBS			4	1.A FE	901,627	104.3200	955,577	916,005	901,771	0	51	0	0	6.000	6.081	MON	4,580	54,960	10/03/2022	10/25/2057
64831M-AC-6	NRZT 2022-NQM2 - CMO/RMBS			4	1.F	1,246,798	65.1275	814,094	1,250,000	1,246,449	0	(70)	0	0	3.871	3.886	MON	4,032	48,336	03/03/2022	03/27/2062
64831V-AA-0	NRZT 22NQM5 A1 - CMO/RMBS			4	1.A FE	810,587	103.9707	850,787	818,295	815,309	0	4,700	0	0	6.296	6.928	MON	4,293	51,520	10/04/2022	11/25/2052
67114V-AA-1	OBX 22NQM1 A1 - CMO/RMBS			4	1.A FE	1,471,111	81.1923	1,418,207	1,746,725	1,473,939	0	2,829	0	0	2.350	2.987	MON	3,355	26,841	03/30/2023	11/25/2061
89170V-AA-6	TPMT 221 A1 - CMO/RMBS			4	1.A	1,401,531	93.1732	1,363,529	1,463,434	1,402,405	0	591	0	0	3.750	3.948	MON	4,573	54,895	07/15/2022	07/25/2062
89173F-AB-6	TPMT 2017-1 A2 - RMBS			4	1.A	1,006,563	97.3515	973,515	1,000,000	998,833	0	(2,074)	0	0	3.500	3.297	MON	2,917	35,000	04/06/2020	10/25/2056
89175V-AA-1	TPMT 182 A1 - RMBS			2	1.A	208,513	96.4187	196,321	203,613	205,087	0	(1,052)	0	0	3.250	2.116	MON	551	6,617	05/06/2020	03/25/2058
89176E-AA-8	TPMT 2018-1 A1 - RMBS			4	1.A	149,613	96.9482	141,877	146,343	147,519	0	(657)	0	0	3.000	1.850	MON	366	4,390	05/14/2020	01/25/2058
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
89180G-AW-9	TPMT 22SJ1 A1B - CMO/RMBS			4	1.A	510,500	96.6499	493,398	510,501	510,481	0	(14)	0	0	3.612	3.601	MON	1,537	18,439	03/22/2022	03/25/2062
924921-AC-3	VERUS 2022-5 A3 - CMO/RMBS			4	1.F FE	1,341,435	84.8126	1,191,022	1,404,298	1,345,426	0	3,350	0	0	3.800	4.516	MON	4,447	53,363	05/27/2022	04/25/2067
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS			4	1.A FE	941,399	85.7504	960,615	1,120,244	944,260	0	2,861	0	0	1.824	5.484	MON	1,703	6,811	08/25/2023	11/26/2066
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS			4	1.A FE	1,058,470	77.2282	995,334	1,288,821	1,066,231	0	7,761	0	0	0.938	3.877	MON	1,007	11,082	01/11/2023	07/26/2066
92538N-AA-5	VERUS 2022-4 A1 - CMO/RMBS			2	1.A FE	738,243	96.3863	761,032	789,564	738,872	0	629	0	0	4.474	6.500	MON	2,944	2,944	11/10/2023	04/25/2067
92538N-AB-3	VERUS 2022-4 A2 - CMO/RMBS			4	1.C FE	784,612	94.7531	748,138	789,566	803,760	0	51	0	0	4.712	4.330	MON	3,100	37,512	04/22/2022	04/25/2067
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	1,310,491	101.8822	1,335,163	1,310,496	1,310,247	0	(244)	0	0	6.556	6.509	MON	7,160	71,597	02/13/2023	02/27/2068
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						50,548,602	XXX	49,281,170	53,557,792	50,696,585	0	97,527	0	0	XXX	XXX	XXX	170,756	1,762,550	XXX	XXX
05526Q-AA-4	BAMLL 2015-200P A - CMBS			4	1.A	2,433,496	95.5105	2,387,762	2,500,000	2,484,050	0	9,724	0	0	3.218	3.662	MON	6,704	80,450	05/09/2018	04/15/2033
05553R-AC-4	BBCMS 2023-C19 A5 - CMBS			4	1.A	1,029,985	102.6948	1,026,948	1,000,000	1,028,186	0	(1,799)	0	0	5.451	5.080	MON	4,543	36,340	04/10/2023	04/17/2056
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS			4	1.A	2,496,484	94.7493	2,368,734	2,500,000	2,496,329	0	(35)	0	0	3.966	3.997	MON	8,263	99,150	10/25/2018	09/17/2060
065403-BC-0	BANK 2019-BNK17 A4 - CMBS			4	1.A	1,171,055	93.7561	937,561	1,000,000	1,106,111	0	(19,680)	0	0	3.714	1.566	MON	3,095	37,140	08/19/2020	04/17/2052
065404-BB-0	BANK 2018-BNK10 A5 - CMBS			4	1.A	1,544,991	94.6950	1,420,425	1,500,000	1,518,798	0	(4,822)	0	0	3.688	3.338	MON	4,610	55,320	01/26/2018	02/17/2061
06540B-BD-0	BANK 2019-BNK21 A5 - CMBS			4	1.A	1,108,203	86.8311	868,311	1,000,000	1,069,331	0	(11,773)	0	0	2.851	1.559	MON	2,376	28,510	08/19/2020	10/18/2052
06541B-BK-3	BANK 2023-BNK45 A5 - CMBS			4	1.A	1,287,488	101.1929	1,264,911	1,250,000	1,284,716	0	(2,772)	0	0	5.203	4.842	MON	5,420	54,198	02/09/2023	02/17/2056

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
08160B-AD-6	BMARK 2018-B5 A4 - CMBS			4	1.A	5,149,999	95.7907	4,789,535	5,000,000	5,071,799	0	(15,831)	0	0	4.208	3.854	MON	17,532	210,380	07/27/2018	07/17/2051
08161C-AE-1	BMARK 2018-B2 A5 - CMBS			4	1.A	3,604,983	93.7817	3,282,358	3,500,000	3,544,056	0	(11,311)	0	0	3.882	3.528	MON	11,322	135,867	02/09/2018	02/17/2051
08162C-AC-4	BMARK 2018-B6 A3 - CMBS			4	1.A	1,514,977	93.3143	1,399,715	1,500,000	1,506,724	0	(1,716)	0	0	3.995	3.889	MON	4,994	59,925	09/20/2018	10/13/2051
08162F-AE-3	BMARK 2019-B12 A5 - CMBS			4	1.A	1,287,497	89.6421	1,120,526	1,250,000	1,271,421	0	(3,829)	0	0	3.116	2.770	MON	3,245	38,945	07/19/2019	08/16/2052
08162T-BA-0	BMARK 2018-B7 A3 - CMBS			4	1.A	4,039,833	95.0499	3,801,995	4,000,000	4,017,477	0	(4,448)	0	0	4.241	4.130	MON	14,137	169,640	11/09/2018	05/16/2053
08162W-BB-1	BMARK 2020-B19 A4 - CMBS			4	1.A	2,019,901	81.1134	1,622,269	2,000,000	2,011,925	0	(2,229)	0	0	1.546	1.415	MON	2,577	30,920	09/22/2020	09/17/2053
08163A-AD-5	BMARK 2020-B18 A4 - CMBS			4	1.A	4,645,664	82.7162	3,804,947	4,600,000	4,626,863	0	(6,150)	0	0	1.672	1.544	MON	6,409	76,912	07/24/2020	07/15/2053
08163L-AE-9	BMARK 2020-B21 A4 - CMBS			4	1.A	3,029,991	81.8582	2,455,747	3,000,000	3,019,859	0	(2,656)	0	0	1.704	1.586	MON	4,261	51,132	11/20/2020	12/17/2053
12595V-AC-1	COMM 2018-COR3 A2 - CMBS			4	1.A	5,049,473	95.6891	4,784,187	4,999,719	5,015,729	0	(6,501)	0	0	3.961	3.846	MON	16,503	198,039	05/04/2018	05/12/2051
17291D-AD-5	CGCMT 2018-C5 A4 - CMBS			4	1.A	5,149,779	96.0503	4,802,516	5,000,000	5,069,897	0	(15,731)	0	0	4.228	3.880	MON	17,617	211,400	06/07/2018	06/12/2051
17291N-AA-9	CGCMT 2023-SMRT A - CMBS			4	1.A	1,545,000	101.2480	1,518,719	1,500,000	1,539,558	0	(5,442)	0	0	6.015	5.257	MON	7,518	51,897	05/10/2023	06/12/2040
17324D-AU-8	CGCMT 2015-P1 A5 - CMBS			4	1.A	5,157,227	96.5718	4,828,592	5,000,000	5,022,787	0	(18,754)	0	0	3.717	3.339	MON	15,488	185,850	12/09/2015	09/17/2048
17325G-AD-8	CGCMT 2016-C3 A4 - CMBS			4	1.A	1,438,594	93.6193	1,404,289	1,500,000	1,475,795	0	7,473	0	0	3.154	3.747	MON	3,943	47,310	08/08/2018	11/18/2049
17326F-AD-9	CGCMT 2017-C4 A4 - CMBS			4	1.A	982,148	93.0941	930,941	1,000,000	991,449	0	1,876	0	0	3.471	3.718	MON	2,893	34,710	08/10/2018	10/17/2050
23312L-AS-7	DBJPM 2016-C1 A4 - CMBS			4	1.A	1,613,613	94.9278	1,423,918	1,500,000	1,526,138	0	(12,710)	0	0	3.276	2.386	MON	4,095	49,140	07/28/2016	05/12/2049
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A	1,544,985	91.9319	1,378,978	1,500,000	1,511,749	0	(4,890)	0	0	2.890	2.553	MON	3,613	43,350	07/26/2016	08/12/2049
33767P-AC-2	FKH 2022-SFR2 B - CMBS			4	1.D FE	1,888,999	95.6668	1,889,420	1,975,000	1,911,157	0	14,918	0	0	4.500	5.505	MON	7,406	88,875	06/15/2022	07/19/2039
33767P-AE-8	FKH 2022-SFR2 C - CMBS			4	1.G FE	946,001	93.8599	938,599	1,000,000	959,979	0	9,417	0	0	4.500	5.755	MON	3,750	45,000	06/15/2022	07/19/2039
36260J-AD-9	GSMS 2019-GC39 A4 - CMBS			4	1.A	3,089,829	90.5688	2,717,064	3,000,000	3,050,171	0	(9,106)	0	0	3.567	3.223	MON	8,918	107,010	05/09/2019	05/10/2052
46645U-AT-4	JPMCC 2016-JP4 A4 - CMBS			4	1.A	2,059,996	94.2947	1,885,895	2,000,000	2,017,470	0	(6,691)	0	0	3.648	3.298	MON	6,081	72,966	12/05/2016	12/17/2049
810064-AA-3	SCOTT 23SFS A - CMBS			4	1.A	1,250,000	100.6503	1,258,129	1,250,000	1,250,000	0	0	0	0	5.910	5.942	MON	6,156	55,404	02/24/2023	03/12/2040
90276Y-AE-3	UBSCM 2019-C16 A4 - CMBS			4	1.A	2,574,981	90.2105	2,255,263	2,500,000	2,540,631	0	(7,714)	0	0	3.605	3.255	MON	7,510	90,120	03/27/2019	04/17/2052
95000A-AU-1	WFCM 2015-P2 A4 - CMBS			4	1.A	1,802,444	96.4114	1,687,199	1,750,000	1,759,286	0	(6,034)	0	0	3.809	3.458	MON	5,555	66,657	12/08/2015	12/17/2048
95000P-AE-4	WFCM 2016-C37 A5 - CMBS			4	1.A	1,544,931	95.7718	1,436,577	1,500,000	1,513,150	0	(5,003)	0	0	3.794	3.444	MON	4,743	56,910	12/09/2016	12/15/2049
95001J-AW-7	WFCM 2018-C44 A4 - CMBS			4	1.A	2,019,890	94.9955	1,899,909	2,000,000	2,007,489	0	(2,156)	0	0	3.948	3.835	MON	6,580	78,960	04/30/2018	05/17/2051
95001R-AW-9	WFCM 2018-C48 A4 - CMBS			4	1.A	9,869,371	95.3765	9,319,948	9,771,741	9,815,291	0	(8,867)	0	0	4.037	3.916	MON	32,874	394,485	12/07/2018	01/17/2052
95001W-BA-5	WFCM 2019-C49 A4 - CMBS			4	1.A	5,049,885	93.4813	4,674,065	5,000,000	5,023,835	0	(5,530)	0	0	3.760	3.647	MON	15,667	188,000	02/21/2019	03/15/2052
95002D-BD-0	WFCM 2018-C47 A3 - CMBS			4	1.A	1,802,734	95.4296	1,703,378	1,784,957	1,792,374	0	(1,696)	0	0	4.175	4.058	MON	6,210	74,522	10/09/2018	09/16/2061
95002M-AW-9	WFCM 2019-C52 A4 - CMBS			4	1.A	4,039,680	87.6468	3,505,872	4,000,000	4,020,328	0	(4,560)	0	0	2.643	2.524	MON	8,810	105,720	08/05/2019	08/15/2052
95002R-AX-6	WFCM 2020-C56 A5 - CMBS			4	1.A	1,287,401	84.4132	1,055,165	1,250,000	1,274,120	0	(3,797)	0	0	2.448	2.106	MON	2,550	30,600	05/27/2020	06/17/2053
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						98,071,505	XXX	89,850,366	96,381,418	97,146,029	0	(170,827)	0	0	XXX	XXX	XXX	293,963	3,441,755	XXX	XXX
04016L-AQ-0	ARES XLII AR - CDO		C	4,5	1.A FE	1,027,923	99.8867	1,026,759	1,027,923	1,027,923	0	0	0	0	6.594	5.768	JAJO	13,179	61,581	04/07/2021	01/24/2028
04016N-AM-5	ARES XLIV A1R - CDO			4,5	1.A FE	5,750,000	99.2275	5,705,581	5,750,000	5,750,000	0	0	0	0	6.625	6.695	JAJO	82,837	349,031	03/31/2021	04/17/2034
05588U-AA-0	HGVGI 19A A - RMBS			4	1.F FE	581,366	95.0594	552,783	581,514	581,408	0	9	0	0	3.280	3.282	MON	318	19,074	04/03/2019	09/26/2033
05683L-AA-4	BCC 2018-1 A1 - CDO		C	4,5	1.A FE	950,104	99.9163	949,308	950,104	950,104	0	0	0	0	6.634	6.648	JAJO	12,255	57,303	03/12/2018	04/23/2031
08181V-AN-5	BSP XVI A1R - CDO			4,5	1.A FE	9,000,000	99.9507	8,995,564	9,000,000	9,000,000	0	0	0	0	6.694	6.752	JAJO	127,194	543,409	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	2,086,370	94.3411	2,122,675	2,250,000	2,086,601	0	231	0	0	5.560	6.130	MON	3,823	6,603	11/21/2023	11/20/2048
233869-AC-0	DTRT 221 A3 - ABS			4	1.A FE	1,499,900	99.7529	1,496,294	1,500,000	1,499,959	0	50	0	0	5.230	5.291	MON	3,487	78,450	10/12/2022	02/17/2026
34532R-AA-4	FORDR 2018-REV1 A - ABS			4	1.A FE	2,998,947	97.9780	2,939,340	3,000,000	2,999,827	0	161	0	0	3.190	3.217	MON	4,253	95,700	01/23/2018	07/15/2031
36319T-AN-6	GALXY XXIII AR - CDO		C	4,5	1.A FE	1,984,355	99.8231	1,980,845	1,984,355	1,984,355	0	0	0	0	6.530	6.555	JAJO	24,836	118,206	02/25/2021	04/24/2029
36321J-AC-8	GALXY XXVIII A1 - CDO		C	4,5	1.A FE	2,919,405	100.0424	2,920,643	2,919,405	2,919,405	0	0	0	0	6.755	6.806	JAJO	42,183	177,801	06/29/2018	07/15/2031
38137H-BU-1	GLD11 XI AR2 - CDO			4,5	1.A FE	2,743,360	99.9907	2,743,106	2,743,360	2,743,360	0	0	0	0	6.727	6.396	JAJO	38,445	167,596	12/08/2017	01/21/2031

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
43283G-AA-0	HGVT 2022-2 A - RMBS			4	1.A FE	696,839	97.3359	678,398	696,965	696,865	0	21	0	0	4.300	4.347	MON	499	29,970	08/01/2022	01/26/2037
432917-AA-0	HGVT 231 A - RMBS			4	1.A FE	899,954	101.6504	915,016	900,160	899,965	0	11	0	0	5.720	5.722	MON	858	19,308	08/01/2023	01/25/2038
55389T-AA-9	MVWOT 211W A - RMBS			4	1.A FE	562,906	90.5730	509,979	563,058	562,921	0	3	0	0	1.140	1.152	MON	196	6,419	05/10/2021	01/22/2041
55389T-AB-7	MVWOT 211W B - RMBS			4	1.F FE	469,114	91.2512	428,164	469,215	469,124	0	2	0	0	1.440	1.452	MON	206	6,757	05/10/2021	01/22/2041
68269J-AE-1	OMFIT 2023-1 A - ABS			4	1.A FE	1,999,388	101.0303	2,020,607	2,000,000	1,999,438	0	51	0	0	5.500	5.570	MON	5,194	61,417	05/17/2023	06/14/2038
74982W-AA-4	RACEP IX AA2 - CDO		C	4,5	1.A FE	2,410,154	99.6446	2,401,589	2,410,154	2,410,154	0	0	0	0	6.485	6.600	JAJO	33,433	142,887	03/15/2021	10/15/2030
76134K-AE-4	VDCR 232 A2A - ABS			4	1.G FE	3,523,031	91.0203	3,640,810	4,000,000	3,525,216	0	2,185	0	0	5.050	5.970	MON	8,978	43,767	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	119,567	97.8705	117,053	119,599	119,572	0	2	0	0	2.590	2.617	MON	95	3,098	07/16/2019	05/20/2036
82652N-AA-6	SRFC 2019-3 A - RMBS			4	1.A FE	132,647	95.8057	127,085	132,649	132,647	0	0	0	0	2.340	2.352	MON	95	3,104	10/17/2019	08/20/2036
82652Q-AA-9	SRFC 211 A - RMBS			4	1.A FE	590,726	94.3219	557,340	590,892	590,746	0	0	0	0	0.990	1.008	MON	179	5,850	03/08/2021	11/20/2037
82653E-AB-3	SRFC 2019-1 B - RMBS			4	1.F FE	178,670	98.5706	176,155	178,709	185,346	0	(870)	0	0	3.420	0.835	MON	187	6,112	03/12/2019	01/22/2036
86217R-AC-2	STKPK 1 A2 - CDO		C	4	1.A FE	1,500,000	98.0959	1,471,439	1,500,000	1,500,000	0	0	0	0	4.715	4.743	JAJO	14,931	75,244	08/12/2022	10/15/2035
89231C-AD-9	TAOT 2022-C A3 - ABS			4	1.A FE	999,833	98.4961	984,961	1,000,000	999,915	0	60	0	0	3.760	3.796	MON	1,671	37,600	08/08/2022	04/15/2027
89237J-AA-4	TALNT 2020-1 A - ABS			4	1.A FE	1,249,928	95.1364	1,189,205	1,250,000	1,249,970	0	(643)	0	0	1.350	1.355	MON	281	16,875	06/01/2020	05/25/2033
91823A-AU-5	VBTEL 2022-1 C21 - ABS			4	1.F FE	1,000,000	90.4101	904,101	1,000,000	1,000,000	0	0	0	0	3.156	3.177	MON	1,403	31,560	02/18/2022	02/15/2052
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						50,760,912	XXX	50,442,731	51,430,881	50,771,254	0	1,220	0	0	XXX	XXX	XXX	437,676	2,268,729	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						433,148,970	XXX	407,551,735	433,879,091	432,132,367	0	(269,725)	0	0	XXX	XXX	XXX	3,027,660	14,517,743	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						398,811,203	XXX	366,815,171	396,798,576	399,697,615	694,547	(851,893)	0	0	XXX	XXX	XXX	3,607,419	12,106,081	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						159,493,312	XXX	144,924,316	160,132,579	159,829,299	0	22,439	0	0	XXX	XXX	XXX	427,551	4,632,849	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						98,071,505	XXX	89,850,366	96,381,418	97,146,029	0	(170,827)	0	0	XXX	XXX	XXX	293,963	3,441,755	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						53,503,354	XXX	53,088,218	54,080,881	53,446,806	0	(11,586)	0	0	XXX	XXX	XXX	485,759	2,400,709	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						709,879,373	XXX	654,678,071	707,393,454	710,119,749	694,547	(1,011,867)	0	0	XXX	XXX	XXX	4,814,692	22,581,394	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 330,130,316	1B ..$ 29,785,894	1C ..$ 43,309,338	1D ..$ 56,937,926	1E ..$ 51,943,422	1F ..$ 61,731,464	1G ..$ 70,510,316
1B	2A ...$ 34,590,755	2B ..$ 24,169,657	2C ..$ 7,010,659				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
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 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
000360-20-6	AAON ORD			127.000	9,381	73.870	9,381	2,880	0	41	0	3,004	0	3,004	0	10/09/2018	
00081T-10-8	ACCO BRANDS ORD			95.000	578	6.080	578	899	0	28	0	47	0	47	0	08/14/2019	
00091G-10-4	ACV AUCTIONS CL A ORD			160.000	2,424	15.150	2,424	1,378	0	0	0	1,110	0	1,110	0	12/21/2022	
000957-10-0	ABM INDUSTRIES ORD			75.000	3,362	44.830	3,362	2,450	0	66	0	31	0	31	0	10/09/2018	
001055-10-2	AFLAC ORD			1,100.000	90,750	82.500	90,750	19,109	0	1,848	0	11,616	0	11,616	0	09/30/2011	
001084-10-2	AGCO ORD			135.000	16,390	121.410	16,390	7,877	0	825	0	(2,333)	0	(2,333)	0	10/09/2018	
00123Q-10-4	AGNC INVESTMENT REIT ORD			777.000	7,622	9.810	7,622	7,896	93	466	0	(274)	0	(274)	0	07/12/2023	
00130H-10-5	THE AES CORPORATION			725.000	13,956	19.250	13,956	10,752	0	481	0	(6,895)	0	(6,895)	0	10/09/2018	
00165C-30-2	AMC ENTERTAINMENT HOLDINGS, INC.			57.000	349	6.117	349	2,988	0	0	0	(1,573)	0	(1,573)	0	03/24/2021	
001744-10-1	AMN HEALTHCARE ORD			60.000	4,493	74.880	4,493	3,163	0	0	0	(1,676)	0	(1,676)	0	10/09/2018	
00187Y-10-0	API GROUP ORD			325.000	11,245	34.600	11,245	4,160	0	0	0	5,132	0	5,132	0	07/16/2020	
00191U-10-2	ASGN ORD			60.000	5,770	96.170	5,770	4,219	0	0	0	881	0	881	0	10/09/2018	
00206R-10-2	AT&T ORD			7,323.000	122,880	16.780	122,880	134,238	0	7,991	0	(11,685)	0	(11,685)	0	12/21/2023	
002474-10-4	AZZ ORD			55.000	3,195	58.090	3,195	2,511	0	37	0	984	0	984	0	10/09/2018	
00258W-10-8	AARON S COMPANY ORD			40.000	435	10.880	435	626	5	20	0	(43)	0	(43)	0	10/09/2018	
002824-10-0	ABBOTT LABORATORIES ORD			1,983.996	218,378	110.070	218,378	40,047	0	4,047	0	556	0	556	0	02/14/2011	
00287Y-10-9	ABBVIE ORD			1,886.000	292,273	154.970	292,273	172,844	0	10,715	0	(11,781)	0	(11,781)	0	12/21/2023	
002896-20-7	ABERCROMBIE AND FITCH CL A ORD			110.000	9,704	88.220	9,704	2,140	0	0	0	7,184	0	7,184	0	10/09/2018	
003CVR-01-6	ABIOMED, INC.			55.000	55	1.000	55	0	0	0	0	0	0	0	0	12/22/2022	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD			185.000	14,386	77.760	14,386	7,160	0	0	0	(844)	0	(844)	0	10/09/2018	
004225-10-8	ACADIA PHARMACEUTICALS ORD			255.000	7,984	31.310	7,984	5,398	0	0	0	3,924	0	3,924	0	10/09/2018	
004498-10-1	ACI WORLDWIDE ORD			235.000	7,191	30.600	7,191	6,213	0	0	0	1,786	0	1,786	0	10/09/2018	
00461U-10-5	ACLARIS THERAPEUTICS ORD			90.000	95	1.050	95	1,369	0	0	0	(1,323)	0	(1,323)	0	12/21/2022	
00486H-10-5	ADTRAN HOLDINGS ORD			115.000	844	7.340	844	1,753	0	31	0	(1,317)	0	(1,317)	0	06/28/2019	
004CVR-03-1	ALEXION PHARMACEUTICALS INC - CVR			585.000	585	1.000	585	0	0	0	0	0	0	0	0	01/29/2020	
00508Y-10-2	ACUITY BRANDS ORD			75.000	15,362	204.830	15,362	9,455	0	39	0	2,942	0	2,942	0	10/09/2018	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES ORD			159.000	779	4.900	779	7,774	0	0	0	(436)	0	(436)	0	10/20/2020	
006739-10-6	ADDUS HOMECARE ORD			25.000	2,321	92.850	2,321	1,873	0	0	0	(166)	0	(166)	0	06/28/2019	
00676P-10-7	ADEIA ORD			198.000	2,453	12.390	2,453	1,298	0	40	0	576	0	576	0	04/22/2019	
00724F-10-1	ADOBE ORD			545.000	325,147	596.600	325,147	16,775	0	0	0	141,738	0	141,738	0	03/28/2007	
00751Y-10-6	ADVANCE AUTO PARTS ORD			45.000	2,746	61.030	2,746	7,601	0	158	0	(3,870)	0	(3,870)	0	10/09/2018	
00766T-10-0	AECOM ORD			255.000	23,570	92.430	23,570	8,254	0	184	0	1,913	0	1,913	0	10/09/2018	
00773T-10-1	ADVANSIX ORD			65.000	1,947	29.960	1,947	1,964	0	40	0	(524)	0	(524)	0	04/22/2019	
007903-10-7	ADVANCED MICRO DEVICES ORD			2,178.997	321,206	147.410	321,206	88,522	0	0	0	156,758	0	156,758	0	12/21/2023	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD			32.000	4,500	140.640	4,500	2,267	0	17	0	1,877	0	1,877	0	10/20/2020	
007973-10-0	ADVANCED ENERGY INDUSTRIES ORD			80.000	8,714	108.920	8,714	3,813	0	32	0	1,851	0	1,851	0	10/09/2018	
00827B-10-6	AFFIRM HOLDINGS CL A ORD			240.000	11,794	49.140	11,794	8,773	0	0	0	9,473	0	9,473	0	08/10/2022	
00846U-10-1	AGILENT TECHNOLOGIES ORD			400.000	55,612	139.030	55,612	9,658	94	360	0	(4,248)	0	(4,248)	0	03/28/2007	
00847J-10-5	AGILYSYS ORD			45.000	3,817	84.820	3,817	1,184	0	0	0	256	0	256	0	10/15/2019	
00847X-10-4	AGIOS PHARMACEUTICALS ORD			80.000	1,782	22.270	1,782	2,345	0	0	0	(465)	0	(465)	0	12/21/2022	
008492-10-0	AGREE REALTY REIT ORD			130.000	8,184	62.950	8,184	6,933	32	379	0	(1,037)	0	(1,037)	0	10/09/2018	
00857U-10-7	AGILON HEALTH ORD			260.000	3,263	12.550	3,263	4,356	0	0	0	(933)	0	(933)	0	12/21/2022	
009066-10-1	AIRBNB CL A ORD			500.000	68,070	136.140	68,070	59,405	0	0	0	25,320	0	25,320	0	08/10/2022	
00912X-30-2	AIR LEASE CL A ORD			120.000	5,033	41.940	5,033	5,230	25	96	0	422	0	422	0	10/09/2018	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			295.000	80,771	273.800	80,771	15,341	516	2,027	0	(10,166)	0	(10,166)	0	01/30/2008	
00922R-10-5	AIR TRANSPORT SERVICES GROUP ORD			110.000	1,937	17.610	1,937	2,400	0	0	0	(921)	0	(921)	0	10/09/2018	

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
00971T-10-1	AKAMAI TECHNOLOGIES ORD			155.000	18,344	118.350	18,344	8,436	0	0	0	5,278	0	5,278	0	10/09/2018	
00972D-10-5	AKEBIA THERAPEUTICS ORD			100.000	124	1.240	124	484	0	0	0	66	0	66	0	06/28/2019	
011311-10-7	ALAMO GROUP ORD			25.000	5,255	210.190	5,255	2,652	0	22	0	1,715	0	1,715	0	08/14/2019	
011642-10-5	ALARMCOM HOLDINGS ORD			110.000	7,108	64.620	7,108	5,358	0	0	0	1,665	0	1,665	0	10/09/2018	
012653-10-1	ALBEMARLE ORD			105.000	15,170	144.480	15,170	10,215	42	167	0	(7,600)	0	(7,600)	0	10/09/2018	
013872-10-6	ALCOA ORD			295.000	10,030	34.000	10,030	11,107	0	118	0	(3,384)	0	(3,384)	0	10/09/2018	
014491-10-4	ALEXANDER AND BALDWIN ORD			160.000	3,043	19.020	3,043	3,347	36	141	0	46	0	46	0	10/09/2018	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			205.000	25,988	126.770	25,988	25,829	260	1,005	0	(3,875)	0	(3,875)	0	10/09/2018	
016255-10-1	ALIGN TECHNOLOGY ORD			95.000	26,030	274.000	26,030	17,939	0	0	0	5,995	0	5,995	0	04/17/2020	
01671P-10-0	ALLAKOS ORD			67.000	183	2.730	183	5,404	0	0	0	(381)	0	(381)	0	10/20/2020	
01741R-10-2	ATI ORD			173.000	7,866	45.470	7,866	8,009	0	0	0	(142)	0	(142)	0	07/12/2023	
01748X-10-2	ALLEGIANT TRAVEL ORD			35.000	2,891	82.610	2,891	4,165	0	42	0	512	0	512	0	10/09/2018	
018581-10-8	BREAD FINANCIAL HOLDINGS ORD			115.000	3,788	32.940	3,788	3,387	0	97	0	(543)	0	(543)	0	04/17/2020	
018802-10-8	ALLIANT ENERGY ORD			500.000	25,650	51.300	25,650	20,667	0	905	0	(1,955)	0	(1,955)	0	06/22/2018	
019770-10-6	ALLOGENE THERAPEUTICS ORD			80.000	257	3.210	257	2,033	0	0	0	(246)	0	(246)	0	09/28/2021	
01988P-10-8	VERADIGM ORD			265.000	2,780	10.490	2,780	3,646	0	0	0	(1,895)	0	(1,895)	0	10/09/2018	
020002-10-1	ALLSTATE ORD			433.000	60,611	139.980	60,611	10,584	385	1,524	0	1,897	0	1,897	0	06/23/2017	
02005N-10-0	ALLY FINANCIAL ORD			390.000	13,619	34.920	13,619	10,429	0	468	0	4,083	0	4,083	0	10/09/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			155.000	29,669	191.410	29,669	12,662	0	0	0	(7,167)	0	(7,167)	0	10/09/2018	
02079K-10-7	ALPHABET CL C ORD			6,239.998	879,403	140.930	879,403	71,367	0	0	0	325,728	0	325,728	0	04/03/2014	
02079K-30-5	ALPHABET CL A ORD			6,820.000	952,686	139.690	952,686	78,429	0	0	0	350,957	0	350,957	0	09/25/2008	
021369-10-3	ALTAIR ENGINEERING CL A ORD			110.000	9,257	84.150	9,257	4,442	0	0	0	4,255	0	4,255	0	06/28/2019	
02156B-10-3	ALTERYX CL A ORD			120.000	5,659	47.160	5,659	6,224	0	0	0	(421)	0	(421)	0	10/09/2018	
02209S-10-3	ALTRIA GROUP ORD			2,216.000	89,393	40.340	89,393	44,210	2,172	8,421	0	(11,900)	0	(11,900)	0	03/28/2007	
023135-10-6	AMAZON COM ORD			10,181.000	1,546,901	151.940	1,546,901	945,437	0	0	0	688,891	0	688,891	0	03/23/2023	
023139-88-4	AMBAC FINANCIAL GROUP ORD			45.000	742	16.480	742	758	0	0	0	(43)	0	(43)	0	06/28/2019	
023436-10-8	AMEDISYS ORD			65.000	6,179	95.060	6,179	7,727	0	0	0	749	0	749	0	10/09/2018	
023586-10-0	U HAUL HOLDING ORD			15.000	1,077	71.800	1,077	519	0	0	0	174	0	174	0	10/09/2018	
023586-50-6	U HAUL HOLDING NON VOTING SRS N ORD			135.000	9,509	70.440	9,509	4,672	0	23	0	2,087	0	2,087	0	10/09/2018	
023608-10-2	AMEREN ORD			155.000	11,213	72.340	11,213	8,671	0	391	0	(2,570)	0	(2,570)	0	06/23/2017	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			460.000	6,320	13.740	6,320	10,376	0	0	0	469	0	469	0	03/24/2021	
024013-10-4	AMERICAN ASSETS REIT ORD			110.000	2,476	22.510	2,476	4,117	0	145	0	(439)	0	(439)	0	10/09/2018	
024061-10-3	AMERICAN AXLE AND MANUFACTURING ORD			220.000	1,938	8.810	1,938	3,769	0	0	0	218	0	218	0	10/09/2018	
025537-10-1	AMERICAN ELECTRIC POWER ORD			683.000	55,473	81.220	55,473	17,253	0	2,302	0	(9,378)	0	(9,378)	0	03/28/2007	
02553E-10-6	AMERICAN EAGLE OUTFITTERS ORD			170.000	3,597	21.160	3,597	3,686	0	51	0	1,224	0	1,224	0	10/09/2018	
025816-10-9	AMERICAN EXPRESS ORD			698.000	130,763	187.340	130,763	12,948	0	1,619	0	27,634	0	27,634	0	03/28/2007	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			605.000	21,756	35.960	21,756	12,747	0	532	0	3,521	0	3,521	0	10/09/2018	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			936.000	63,414	67.750	63,414	28,941	0	1,310	0	4,221	0	4,221	0	10/20/2020	
02875D-10-9	AMERICAN OUTDOOR BRANDS ORD			25.000	210	8.400	210	169	0	0	0	(41)	0	(41)	0	06/28/2019	
02913V-10-3	AMERICAN PUBLIC EDUCATION ORD			35.000	338	9.650	338	1,035	0	0	0	(92)	0	(92)	0	06/28/2019	
029683-10-9	AMERICAN SOFTWARE CL A ORD			45.000	509	11.300	509	592	0	20	0	(152)	0	(152)	0	06/28/2019	
029899-10-1	AMERICAN STATES WATER ORD			85.000	6,836	80.420	6,836	5,227	0	141	0	(1,031)	0	(1,031)	0	10/09/2018	
03027X-10-0	AMERICAN TOWER REIT			578.000	124,779	215.880	124,779	25,484	983	3,647	0	2,324	0	2,324	0	09/16/2015	
030371-10-8	AMER VANGUARD ORD			10.000	110	10.970	110	180	0	1	0	(107)	0	(107)	0	12/16/2019	
030420-10-3	AMERICAN WATER WORKS ORD			210.000	27,718	131.990	27,718	17,037	0	583	0	(4,290)	0	(4,290)	0	06/23/2017	
030506-10-9	AMERICAN WOODMARK ORD			45.000	4,178	92.850	4,178	3,416	0	0	0	1,980	0	1,980	0	08/14/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
03062T-10-5	AMERICA'S CAR MART ORD			15.000	1,137	75.770	1,137	1,291	0	0	0	53	0	53	0	06/28/2019	
03064D-10-8	AMERICOLD REALTY ORD			350.000	10,595	30.270	10,595	8,831	77	308	0	686	0	686	0	10/09/2018	
03071H-10-0	AMERISAFE ORD			35.000	1,637	46.780	1,637	2,033	0	170	0	(182)	0	(182)	0	04/22/2019	
03073E-10-5	CENCORA ORD			110.000	22,592	205.380	22,592	10,002	0	216	0	4,364	0	4,364	0	10/09/2018	
03076C-10-6	AMERIPRISE FINANCE ORD			95.000	36,084	379.830	36,084	14,158	0	504	0	6,504	0	6,504	0	10/09/2018	
031100-10-0	AMETEK ORD			255.000	42,047	164.890	42,047	12,286	0	255	0	6,418	0	6,418	0	12/29/2016	
031162-10-0	AMGEN ORD			529.000	152,363	288.020	152,363	29,074	0	4,507	0	13,426	0	13,426	0	09/30/2011	
03152W-10-9	AMICUS THERAPEUTICS ORD			510.000	7,237	14.190	7,237	6,554	0	0	0	1,010	0	1,010	0	10/09/2018	
032095-10-1	AMPHENOL CL A ORD			834.000	82,674	99.130	82,674	10,600	183	701	0	19,174	0	19,174	0	06/24/2011	
03209R-10-3	AMPHASTAR PHARMACEUTICALS ORD			45.000	2,783	61.850	2,783	950	0	0	0	1,522	0	1,522	0	06/28/2019	
032654-10-5	ANALOG DEVICES ORD			640.000	127,078	198.560	127,078	12,333	0	2,202	0	22,099	0	22,099	0	03/28/2007	
034164-10-3	ANDERSONS ORD			55.000	3,165	57.540	3,165	1,498	10	41	0	1,240	0	1,240	0	06/28/2019	
03475V-10-1	ANGIODYNAMICS ORD			90.000	706	7.840	706	1,772	0	0	0	(534)	0	(534)	0	06/28/2019	
035255-10-8	ANIKA THERAPEUTICS ORD			20.000	453	22.660	453	812	0	0	0	(139)	0	(139)	0	06/28/2019	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD			683.500	13,239	19.370	13,239	15,285	444	246	0	(664)	0	(664)	0	12/21/2023	
03662Q-10-5	ANSYS ORD			100.000	36,288	362.880	36,288	12,251	0	0	0	12,129	0	12,129	0	06/23/2017	
03674X-10-6	ANTERO RESOURCES ORD			560.000	12,701	22.680	12,701	746	0	0	0	(4,654)	0	(4,654)	0	04/17/2020	
036752-10-3	ELEVANCE HEALTH ORD			237.000	111,760	471.560	111,760	11,084	0	1,403	0	(9,814)	0	(9,814)	0	12/03/2014	
03676B-10-2	ANTERO MIDSTREAM ORD			665.000	8,332	12.530	8,332	4,502	0	599	0	1,157	0	1,157	0	10/15/2019	
03743Q-10-8	APA ORD			620.000	22,246	35.880	22,246	9,802	0	620	0	(6,696)	0	(6,696)	0	12/15/2020	
03750L-10-9	APARTMENT INCOME REIT ORD			181.000	6,286	34.730	6,286	6,869	0	326	0	76	0	76	0	12/15/2020	
03753U-10-6	APELLIS PHARMACEUTICALS ORD			160.000	9,578	59.860	9,578	4,053	0	0	0	1,304	0	1,304	0	06/28/2019	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			563.195	52,484	93.190	52,484	32,859	0	951	0	16,558	0	16,558	0	12/21/2022	
03782L-10-1	APPIAN CL A ORD			80.000	3,013	37.660	3,013	2,885	0	0	0	408	0	408	0	06/28/2019	
037833-10-0	APPLE ORD			17,024.000	3,277,631	192.530	3,277,631	122,578	0	16,173	0	1,065,702	0	1,065,702	0	11/17/2009	
03783C-10-0	APPFOLIO CL A ORD			40.000	6,930	173.240	6,930	3,752	0	0	0	2,714	0	2,714	0	04/22/2019	
03820C-10-5	APPLIED INDUSTRIAL TECHNOLOGIES ORD			50.000	8,635	172.690	8,635	3,805	0	70	0	2,333	0	2,333	0	10/09/2018	
038222-10-5	APPLIED MATERIAL ORD			990.000	160,449	162.070	160,449	14,811	0	1,208	0	64,043	0	64,043	0	12/18/2018	
03831W-10-8	APPLOVIN CL A ORD			300.000	11,955	39.850	11,955	11,868	0	0	0	8,796	0	8,796	0	08/10/2022	
038336-10-3	APTARGROUP ORD			90.000	11,126	123.620	11,126	9,866	0	142	0	1,228	0	1,228	0	12/21/2022	
038923-10-8	ARBOR REALTY REIT ORD			288.000	4,372	15.180	4,372	3,288	0	484	0	573	0	573	0	10/20/2020	
03937C-10-5	ARCBEST ORD			60.000	7,213	120.210	7,213	1,679	0	29	0	3,010	0	3,010	0	08/14/2019	
03940C-10-0	ARCELLX ORD			40.000	2,220	55.500	2,220	1,277	0	0	0	981	0	981	0	12/21/2022	
03940R-10-7	ARCH RESOURCES CL A ORD			30.000	4,978	165.940	4,978	2,744	0	320	0	695	0	695	0	10/09/2018	
039483-10-2	ARCHER DANIELS MIDLAND ORD			395.000	28,527	72.220	28,527	18,379	0	711	0	(8,149)	0	(8,149)	0	06/22/2018	
03957W-10-6	ARCHROCK ORD			150.000	2,310	15.400	2,310	1,856	0	92	0	963	0	963	0	10/09/2018	
039653-10-0	ARCOSA ORD			83.000	6,859	82.640	6,859	2,729	0	17	0	2,349	0	2,349	0	10/09/2018	
03969F-10-9	ARCUS BIOSCIENCES ORD			105.000	2,006	19.100	2,006	2,955	0	0	0	(166)	0	(166)	0	04/17/2020	
03969T-10-9	ARCTURUS THERAPEUTICS HOLDINGS ORD			44.000	1,387	31.530	1,387	2,262	0	0	0	641	0	641	0	10/20/2020	
03990B-10-1	ARES MANAGEMENT CL A ORD			79.000	9,395	118.920	9,395	3,517	0	243	0	3,988	0	3,988	0	10/20/2020	
04010E-10-9	ARGAN ORD			20.000	936	46.790	936	811	0	21	0	198	0	198	0	06/28/2019	
04013V-10-8	ARES COMMERCIAL REIT ORD			75.000	777	10.360	777	1,148	25	104	0	5	0	5	0	10/15/2019	
040413-10-6	ARISTA NETWORKS ORD			240.000	56,522	235.510	56,522	14,320	0	0	0	27,398	0	27,398	0	10/09/2018	
04206A-10-1	ARLO TECHNOLOGIES ORD			137.635	1,310	9.520	1,310	1,549	0	0	0	827	0	827	0	10/09/2018	
04208T-10-8	ARMADA HOFFLER PROPERTIES REIT ORD			130.000	1,608	12.370	1,608	2,151	25	100	0	113	0	113	0	06/28/2019	
04271T-10-0	ARRAY TECHNOLOGIES ORD			240.000	4,032	16.800	4,032	4,218	0	0	0	(607)	0	(607)	0	09/28/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
042735-10-0	ARROW ELECTRONICS ORD			85.000	10,391	122.250	10,391	6,049	0	0	0	1,503	0	1,503	0	10/09/2018	
04280A-10-0	ARROWHEAD PHARMACEUTICALS ORD			175.000	5,355	30.600	5,355	3,290	0	0	0	(1,743)	0	(1,743)	0	03/19/2019	
04316A-10-8	ARTISAN PARTNERS ASSET MGMT CL A ORD			130.000	5,743	44.180	5,743	4,091	0	346	0	1,882	0	1,882	0	10/09/2018	
04335A-10-5	ARVINAS ORD			60.000	2,470	41.160	2,470	2,080	0	0	0	417	0	417	0	07/16/2020	
04342Y-10-4	ASANA CL A ORD			50.000	951	19.010	951	3,136	0	0	0	262	0	262	0	06/25/2021	
043436-10-4	ASBURY AUTOMOTIVE GROUP ORD			45.000	10,124	224.970	10,124	2,838	0	0	0	2,057	0	2,057	0	10/09/2018	
046224-10-1	ASTEC INDUSTRIES ORD			45.000	1,674	37.200	1,674	1,283	0	23	0	(156)	0	(156)	0	08/14/2019	
046513-10-7	ATARA BIOTHERAPEUTICS ORD			190.000	97	0.513	97	3,386	0	0	0	(526)	0	(526)	0	09/28/2021	
047649-10-8	ATKORE ORD			95.000	15,200	160.000	15,200	2,457	0	0	0	4,425	0	4,425	0	06/28/2019	
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD			82.000	3,246	39.580	3,246	2,234	0	0	0	692	0	692	0	06/28/2019	
04911A-10-7	ATLANTIC UNION BANKSHARES ORD			170.000	6,212	36.540	6,212	6,627	0	207	0	238	0	238	0	10/09/2018	
049468-10-1	ATLASSIAN CL A ORD			175.000	41,626	237.860	41,626	20,445	0	0	0	19,107	0	19,107	0	08/10/2022	
049560-10-5	ATMOS ENERGY ORD			196.000	22,716	115.900	22,716	22,019	0	158	0	697	0	697	0	10/18/2023	
04963C-20-9	ATRICURE ORD			90.000	3,212	35.690	3,212	2,452	0	0	0	(782)	0	(782)	0	04/22/2019	
05070N-20-2	AUDACY ORD			7.997	2	0.216	2	799	0	0	0	(36)	0	(36)	0	10/15/2019	
051774-10-7	AURORA INNOVATION CL A ORD			464.000	2,028	4.370	2,028	1,948	0	0	0	80	0	80	0	12/21/2023	
052769-10-6	AUTODESK ORD			250.000	60,870	243.480	60,870	35,718	0	0	0	14,153	0	14,153	0	10/09/2018	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			531.000	123,707	232.970	123,707	17,185	743	2,655	0	(3,128)	0	(3,128)	0	07/03/2002	
05329W-10-2	AUTONATION ORD			50.000	7,509	150.180	7,509	1,993	0	0	0	2,144	0	2,144	0	10/09/2018	
053332-10-2	AUTOZONE ORD			28.000	72,397	2,585.610	72,397	8,165	0	0	0	3,344	0	3,344	0	06/24/2011	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			155.000	29,019	187.220	29,019	9,102	256	1,014	0	3,984	0	3,984	0	03/28/2007	
05352A-10-0	AVANTOR ORD			913.000	20,844	22.830	20,844	21,180	0	0	0	1,697	0	1,697	0	07/12/2023	
053611-10-9	AVERY DENNISON ORD			100.000	20,216	202.160	20,216	8,805	0	318	0	2,116	0	2,116	0	06/23/2017	
05368M-10-6	AVID BIOSERVICES ORD			140.000	910	6.500	910	1,015	0	0	0	(1,018)	0	(1,018)	0	12/16/2019	
05368X-10-2	AVIDXCHANGE HOLDINGS ORD			200.000	2,478	12.390	2,478	1,842	0	0	0	490	0	490	0	12/21/2022	
05370A-10-8	AVIDITY BIOSCIENCES ORD			80.000	724	9.050	724	1,660	0	0	0	(1,051)	0	(1,051)	0	12/21/2022	
053774-10-5	AVIS BUDGET GROUP ORD			55.000	9,749	177.260	9,749	1,755	0	550	0	733	0	733	0	10/09/2018	
05379B-10-7	AVISTA ORD			150.000	5,361	35.740	5,361	7,692	0	276	0	(1,290)	0	(1,290)	0	10/09/2018	
054540-20-8	AXCELIS TECHNOLOGIES ORD			75.000	9,727	129.690	9,727	1,128	0	0	0	3,775	0	3,775	0	06/28/2019	
05463X-10-6	AXOGEN ORD			10.000	68	6.830	68	165	0	0	0	(32)	0	(32)	0	12/16/2019	
05464C-10-1	AXON ENTERPRISE ORD			75.000	19,375	258.330	19,375	4,714	0	0	0	6,930	0	6,930	0	10/09/2018	
05464T-10-4	AXSOME THERAPEUTICS ORD			45.000	3,582	79.590	3,582	1,158	0	0	0	111	0	111	0	06/28/2019	
05465C-10-0	AXOS FINANCIAL ORD			125.000	6,825	54.600	6,825	3,826	0	0	0	2,048	0	2,048	0	03/19/2019	
05465P-10-1	AXONICS ORD			65.000	4,045	62.230	4,045	2,582	0	0	0	(20)	0	(20)	0	07/16/2020	
05478C-10-5	AZEK COMPANY CL A ORD			20.000	765	38.250	765	734	0	0	0	359	0	359	0	09/28/2021	
05508R-10-6	B AND G FOODS ORD			120.000	1,260	10.500	1,260	3,137	23	91	0	(78)	0	(78)	0	10/09/2018	
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD			150.000	9,999	66.660	9,999	3,813	0	0	0	75	0	75	0	10/09/2018	
05591L-10-7	BM TECHNOLOGIES ORD			10.000	21	2.050	21	129	0	0	0	(32)	0	(32)	0	01/04/2021	
056525-10-8	BADGER METER ORD			70.000	10,806	154.370	10,806	3,573	0	69	0	3,174	0	3,174	0	10/09/2018	
05722G-10-0	BAKER HUGHES CL A ORD			1,295.000	44,263	34.180	44,263	20,924	0	1,010	0	6,022	0	6,022	0	07/16/2020	
057665-20-0	BALCHEM ORD			50.000	7,438	148.750	7,438	6,157	40	36	0	1,332	0	1,332	0	12/21/2022	
058498-10-6	BALL ORD			280.000	16,106	57.520	16,106	12,804	0	224	0	1,786	0	1,786	0	10/09/2018	
05969A-10-5	BANCORP ORD			110.000	4,242	38.560	4,242	1,090	0	0	0	1,120	0	1,120	0	10/15/2019	
05988J-10-3	BANDWIDTH CL A ORD			45.000	651	14.470	651	3,375	0	0	0	(382)	0	(382)	0	06/28/2019	
05990K-10-6	BANC OF CALIFORNIA ORD			80.000	1,074	13.430	1,074	1,117	8	29	0	(200)	0	(200)	0	06/28/2019	
060505-10-4	BANK OF AMERICA ORD			4,950.000	166,667	33.670	166,667	138,904	0	4,554	0	2,723	0	2,723	0	10/20/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
062540-10-9	BANK OF HAWAII ORD			50.000	3,623	72.460	3,623	4,011	0	140	0	(255)	0	(255)	0	06/23/2017	
064058-10-0	BANK OF NEW YORK MELLON ORD			610.000	31,751	52.050	31,751	24,642	0	964	0	3,983	0	3,983	0	12/15/2020	
06417N-10-3	BANK OZK ORD			135.000	6,727	49.830	6,727	5,162	0	192	0	1,319	0	1,319	0	10/09/2018	
06652K-10-3	BANKUNITED ORD			200.000	6,486	32.430	6,486	6,998	0	212	0	(308)	0	(308)	0	10/09/2018	
06652V-20-8	BANNER ORD			40.000	2,142	53.560	2,142	2,467	0	77	0	(386)	0	(386)	0	10/09/2018	
068463-10-8	BARRETT BUSINESS SERVICES ORD			10.000	1,158	115.800	1,158	826	0	12	0	225	0	225	0	06/28/2019	
070830-10-4	BATH AND BODY WORKS ORD			270.000	11,653	43.160	11,653	6,293	0	216	0	275	0	275	0	10/09/2018	
071813-10-9	BAXTER INTERNATIONAL ORD			633.000	24,472	38.660	24,472	18,163	184	734	0	(7,792)	0	(7,792)	0	12/17/2008	
073685-10-9	BEACON ROOFING SUPPLY ORD			125.000	10,878	87.020	10,878	4,168	0	0	0	4,279	0	4,279	0	10/09/2018	
07373V-10-5	BEAM THERAPEUTICS ORD			97.000	2,640	27.220	2,640	3,073	0	0	0	(1,153)	0	(1,153)	0	10/20/2020	
07556Q-88-1	BEAZER HOMES ORD			25.000	845	33.790	845	387	0	0	0	526	0	526	0	10/15/2019	
075887-10-9	BECTON DICKINSON ORD			352.997	86,071	243.830	86,071	29,003	0	1,299	0	(3,696)	0	(3,696)	0	11/20/2007	
07831C-10-3	BELLRING BRANDS ORD			114.017	6,320	55.430	6,320	1,973	0	0	0	4,353	0	4,353	0	04/17/2020	
08160H-10-1	BENCHMARK ELECTRONICS ORD			45.000	1,244	27.640	1,244	1,130	7	30	0	43	0	43	0	06/28/2019	
08265T-20-8	BENTLEY SYSTEMS CL B ORD			230.000	12,001	52.180	12,001	9,466	0	46	0	3,501	0	3,501	0	08/10/2022	
084423-10-2	WR BERKLEY ORD			157.000	11,103	70.720	11,103	4,782	0	303	0	(290)	0	(290)	0	06/23/2017	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			2,025.000	722,237	356.660	722,237	148,893	0	0	0	96,714	0	96,714	0	11/22/2011	
08579W-10-3	BERRY GLOBAL GROUP ORD			50.000	3,370	67.390	3,370	2,252	0	51	0	348	0	348	0	10/09/2018	
086516-10-1	BEST BUY ORD			230.000	18,004	78.280	18,004	16,411	212	837	0	(444)	0	(444)	0	10/09/2018	
08862E-10-9	BEYOND MEAT ORD			120.000	1,068	8.900	1,068	9,081	0	0	0	(409)	0	(409)	0	04/17/2020	
089302-10-3	BIG LOTS ORD			75.000	584	7.790	584	3,161	0	23	0	(518)	0	(518)	0	10/09/2018	
08975P-10-8	BIGCOMMERCE HOLDINGS SRS 1 ORD			100.000	973	9.730	973	5,350	0	0	0	99	0	99	0	09/28/2021	
090043-10-0	BILL HOLDINGS ORD			100.000	8,159	81.590	8,159	11,482	0	0	0	(2,737)	0	(2,737)	0	10/20/2020	
090572-20-7	BIO RAD LABORATORIES CL A ORD			30.000	9,687	322.890	9,687	6,675	0	0	0	(2,928)	0	(2,928)	0	06/23/2017	
09058V-10-3	BIOCRYST PHARMACEUTICALS ORD			400.000	2,396	5.990	2,396	3,227	0	0	0	(2,196)	0	(2,196)	0	04/22/2019	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			250.000	24,105	96.420	24,105	19,733	0	0	0	(1,768)	0	(1,768)	0	05/12/2022	
09062X-10-3	BIOGEN ORD			131.000	33,899	258.770	33,899	29,026	0	0	0	(2,378)	0	(2,378)	0	06/14/2016	
09073M-10-4	BIO TECHNE ORD			240.000	18,518	77.160	18,518	7,050	0	77	0	(1,373)	0	(1,373)	0	06/23/2017	
092113-10-9	BLACK HILLS ORD			80.000	4,316	53.950	4,316	4,897	0	200	0	(1,311)	0	(1,311)	0	10/09/2018	
09239B-10-9	BLACKLINE ORD			100.000	6,244	62.440	6,244	4,613	0	0	0	(483)	0	(483)	0	10/09/2018	
09247X-10-1	BLACKROCK ORD			183.000	148,559	811.800	148,559	36,929	0	3,660	0	18,880	0	18,880	0	11/20/2012	
09257W-10-0	BLACKSTONE MORTGAGE CL A REIT ORD			180.000	3,829	21.270	3,829	5,976	112	446	0	18	0	18	0	10/09/2018	
09260D-10-7	BLACKSTONE ORD			817.000	106,962	130.920	106,962	75,945	0	2,424	0	43,194	0	43,194	0	03/23/2023	
093671-10-5	H&R BLOCK ORD			200.000	9,674	48.370	9,674	4,016	64	238	0	2,372	0	2,372	0	03/24/2021	
093712-10-7	BLOOM ENERGY CL A ORD			200.000	2,960	14.800	2,960	3,488	0	0	0	(864)	0	(864)	0	07/16/2020	
094235-10-8	BLOOMIN BRANDS ORD			200.000	5,630	28.150	5,630	4,048	0	192	0	1,606	0	1,606	0	10/09/2018	
09581B-10-3	BLUE OWL CAPITAL CL A ORD			530.000	7,897	14.900	7,897	6,746	0	292	0	2,279	0	2,279	0	08/10/2022	
09609G-10-0	BLUEBIRD BIO ORD			70.000	97	1.380	97	1,304	0	0	0	(388)	0	(388)	0	03/24/2021	
09627Y-10-9	BLUEPRINT MEDICINES ORD			125.000	11,530	92.240	11,530	8,578	0	0	0	6,054	0	6,054	0	10/09/2018	
097023-10-5	BOEING ORD			511.000	133,197	260.660	133,197	34,477	0	0	0	35,857	0	35,857	0	09/28/2021	
09739D-10-0	BOISE CASCADE ORD			80.000	10,349	129.360	10,349	2,656	0	696	0	4,855	0	4,855	0	10/09/2018	
09857L-10-8	BOOKING HOLDINGS ORD			45.000	159,625	3,547.220	159,625	84,173	0	0	0	68,937	0	68,937	0	10/09/2018	
099406-10-0	BOOT BARN HOLDINGS ORD			70.000	5,373	76.760	5,373	2,494	0	0	0	997	0	997	0	06/28/2019	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			150.000	19,187	127.910	19,187	7,439	0	282	0	3,509	0	3,509	0	10/09/2018	
099724-10-6	BORGWARNER ORD			483.000	17,316	35.850	17,316	12,756	0	106	0	4,560	0	4,560	0	01/19/2016	
100557-10-7	BOSTON BEER CL A ORD			15.000	5,184	345.590	5,184	4,209	0	0	0	241	0	241	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
101121-10-1	BOSTON PROPERTIES REIT ORD			90.000	6,315	70.170	6,315	8,972	88	353	0	233	0	233	0	12/15/2020	
101137-10-7	BOSTON SCIENTIFIC ORD			1,875.000	108,394	57.810	108,394	74,750	0	0	0	21,638	0	21,638	0	12/30/2021	
10316T-10-4	BOX CL A ORD			160.000	4,098	25.610	4,098	3,157	0	0	0	(883)	0	(883)	0	10/09/2018	
103304-10-1	BOYD GAMING ORD			100.000	6,261	62.610	6,261	3,222	16	63	0	808	0	808	0	10/09/2018	
105368-20-3	BRANDYWINE REALTY REIT ORD			370.000	1,998	5.400	1,998	5,639	0	266	0	(278)	0	(278)	0	10/09/2018	
10576N-10-2	BRAZE CL A ORD			70.000	3,719	53.130	3,719	3,277	0	0	0	442	0	442	0	10/18/2023	
10806X-10-2	BRIDGEBIO PHARMA ORD			170.000	6,863	40.370	6,863	5,228	0	0	0	5,568	0	5,568	0	07/16/2020	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			75.000	7,068	94.240	7,068	7,909	0	0	0	2,336	0	2,336	0	06/22/2018	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			181.001	9,579	52.920	9,579	8,055	0	0	0	299	0	299	0	06/15/2018	
10948W-10-3	BRIGHTSPHERE INVESTMENT GROUP ORD			130.000	2,491	19.160	2,491	1,312	0	5	0	(185)	0	(185)	0	12/16/2019	
109641-10-0	BRINKER INTERNATIONAL ORD			65.000	2,807	43.180	2,807	2,980	0	0	0	733	0	733	0	10/09/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			2,366.000	121,399	51.310	121,399	133,083	0	5,027	0	(46,412)	0	(46,412)	0	10/18/2023	
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			650.000	15,126	23.270	15,126	10,498	0	676	0	390	0	390	0	10/09/2018	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			130.000	26,748	205.750	26,748	9,937	104	387	0	9,311	0	9,311	0	06/23/2017	
11135E-20-3	BROADSTONE NET LEASE ORD			254.000	4,374	17.220	4,374	3,788	72	0	0	586	0	586	0	10/18/2023	
11135F-10-1	BROADCOM ORD			439.656	490,766	1,116.250	490,766	108,620	0	8,101	0	247,208	0	247,208	0	10/20/2020	
11275Q-10-7	BROOKFIELD INFRASTRUCTURE CL A ORD			112.500	3,969	35.280	3,969	3,548	0	159	0	(407)	0	(407)	0	07/16/2020	
11284V-10-5	BROOKFIELD RENEWABLE CL A ORD			100.000	2,879	28.790	2,879	4,593	0	105	0	125	0	125	0	10/20/2020	
114340-10-2	AZENTA ORD			120.000	7,817	65.140	7,817	3,851	0	0	0	830	0	830	0	10/09/2018	
115236-10-1	BROWN & BROWN ORD			260.000	18,489	71.110	18,489	5,581	0	124	0	3,676	0	3,676	0	06/23/2017	
115637-10-0	BROWN FORMAN CL A ORD			50.000	2,980	59.590	2,980	1,874	11	41	0	(309)	0	(309)	0	06/23/2017	
115637-20-9	BROWN FORMAN CL B ORD			355.000	20,271	57.100	20,271	11,527	77	292	0	(3,046)	0	(3,046)	0	07/27/2017	
116794-10-8	BRUKER ORD			120.000	8,818	73.480	8,818	3,882	0	24	0	616	0	616	0	10/09/2018	
117043-10-9	BRUNSWICK ORD			85.000	8,224	96.750	8,224	5,165	0	136	0	2,097	0	2,097	0	10/09/2018	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			273.000	45,575	166.940	45,575	3,688	0	0	0	27,862	0	27,862	0	03/19/2019	
122017-10-6	BURLINGTON STORES ORD			65.000	12,641	194.480	12,641	9,933	0	0	0	(538)	0	(538)	0	10/09/2018	
124805-10-2	CBIZ ORD			110.000	6,885	62.590	6,885	2,154	0	0	0	1,731	0	1,731	0	06/28/2019	
12504L-10-9	CBRE GROUP CL A ORD			375.000	34,909	93.090	34,909	15,454	0	0	0	6,049	0	6,049	0	10/09/2018	
12514G-10-8	CDW ORD			150.000	34,098	227.320	34,098	12,672	0	359	0	7,311	0	7,311	0	10/09/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			245.000	19,478	79.500	19,478	13,431	0	392	0	(1,397)	0	(1,397)	0	10/09/2018	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			180.000	15,550	86.390	15,550	16,698	110	439	0	(931)	0	(931)	0	05/12/2022	
125523-10-0	CIGNA ORD			324.000	97,022	299.450	97,022	16,646	0	1,594	0	(10,332)	0	(10,332)	0	12/20/2018	
12572Q-10-5	CME GROUP CL A ORD			478.000	100,667	210.600	100,667	44,503	2,510	4,254	0	20,286	0	20,286	0	05/12/2022	
125896-10-0	CMS ENERGY ORD			145.000	8,420	58.070	8,420	6,421	0	283	0	(763)	0	(763)	0	03/27/2018	
12618T-10-5	CRA INTERNATIONAL ORD			15.000	1,483	98.850	1,483	816	0	23	0	(354)	0	(354)	0	12/16/2019	
12621E-10-3	CNO FINANCIAL GROUP ORD			270.000	7,533	27.900	7,533	5,848	0	159	0	1,364	0	1,364	0	10/09/2018	
126349-10-9	CSG SYSTEMS INTERNATIONAL ORD			75.000	3,991	53.210	3,991	2,863	0	84	0	(299)	0	(299)	0	10/09/2018	
126402-10-6	CSW INDUSTRIALS ORD			35.000	7,259	207.410	7,259	2,385	0	26	0	3,202	0	3,202	0	06/28/2019	
126408-10-3	CSX ORD			1,380.000	47,845	34.670	47,845	29,279	0	607	0	5,092	0	5,092	0	12/18/2018	
126501-10-5	CTS ORD			70.000	3,062	43.740	3,062	2,168	3	11	0	302	0	302	0	04/22/2019	
12653C-10-8	CNX RESOURCES ORD			430.000	8,600	20.000	8,600	6,261	0	0	0	1,359	0	1,359	0	10/09/2018	
126600-10-5	CVB FINANCIAL ORD			260.000	5,249	20.190	5,249	5,827	0	208	0	(1,446)	0	(1,446)	0	10/09/2018	
126650-10-0	CVS HEALTH ORD			1,527.000	120,572	78.960	120,572	51,857	0	3,695	0	(21,729)	0	(21,729)	0	03/28/2007	
12685J-10-5	CABLE ONE ORD			5.000	2,783	556.590	2,783	3,660	0	58	0	(776)	0	(776)	0	06/22/2018	
127097-10-3	COTERRA ENERGY ORD			163.000	4,160	25.520	4,160	2,966	0	191	0	155	0	155	0	06/25/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
127190-30-4	CACI INTERNATIONAL CL A ORD			20.000	6,477	323.860	6,477	3,678	0	0	0	465	0	465	0	10/09/2018	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			305.000	83,073	272.370	83,073	10,709	0	0	0	34,078	0	34,078	0	07/27/2017	
12769G-10-0	CAESARS ENTERTAINMENT ORD			272.000	12,751	46.880	12,751	12,741	0	0	0	1,436	0	1,436	0	10/20/2020	
128030-20-2	CAL MAINE FOODS ORD			75.000	4,304	57.390	4,304	3,377	0	323	0	221	0	221	0	10/09/2018	
13057Q-30-5	CALIFORNIA RESOURCES ORD			90.000	4,921	54.680	4,921	2,990	0	104	0	1,005	0	1,005	0	06/25/2021	
130788-10-2	CALIFORNIA WATER SERVICE GROUP ORD			115.000	5,965	51.870	5,965	4,899	0	120	0	(1,009)	0	(1,009)	0	10/09/2018	
133131-10-2	CAMDEN PROPERTY REIT ORD			60.000	5,957	99.290	5,957	5,253	60	236	0	(755)	0	(755)	0	06/23/2017	
134429-10-9	CAMPBELL SOUP ORD			60.000	2,594	43.230	2,594	2,252	0	89	0	(811)	0	(811)	0	10/09/2018	
13462K-10-9	CAMPING WORLD CL A ORD			95.000	2,495	26.260	2,495	1,322	0	143	0	374	0	374	0	12/16/2019	
13646K-10-8	CANADIAN PACIFIC KANSAS CITY ORD			0.996	79	79.060	79	27	0	0	0	4	0	4	0	02/09/2016	
13765N-10-7	CANNAE HOLDINGS ORD			190.000	3,707	19.510	3,707	3,956	10	0	0	(217)	0	(217)	0	10/09/2018	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			530.000	69,494	131.120	69,494	28,664	0	1,272	0	20,225	0	20,225	0	04/17/2020	
14057J-10-1	CAPITOL FEDERAL FINANCIAL ORD			272.000	1,754	6.450	1,754	3,071	0	92	0	(598)	0	(598)	0	10/20/2020	
14149Y-10-8	CARDINAL HEALTH ORD			180.000	18,144	100.800	18,144	9,790	90	359	0	4,307	0	4,307	0	10/09/2018	
14161W-10-5	CARDLYTICS ORD			60.000	553	9.210	553	4,690	0	0	0	206	0	206	0	07/16/2020	
14167L-10-3	CAREDX ORD			100.000	1,200	12.000	1,200	3,667	0	0	0	59	0	59	0	03/19/2019	
14174T-10-7	CARETRUST REIT ORD			220.000	4,924	22.380	4,924	3,874	62	245	0	836	0	836	0	10/09/2018	
142339-10-0	CARLISLE COMPANIES ORD			110.000	34,367	312.430	34,367	10,358	0	352	0	8,446	0	8,446	0	06/23/2017	
143130-10-2	CARMAX ORD			150.000	11,511	76.740	11,511	10,619	0	0	0	2,378	0	2,378	0	10/09/2018	
143658-30-0	CARNIVAL ORD			1,375.000	25,493	18.540	25,493	25,311	0	0	0	9,592	0	9,592	0	12/21/2023	
143905-10-7	CARRIAGE SERVICES ORD			40.000	1,000	25.010	1,000	1,104	0	18	0	(101)	0	(101)	0	12/16/2019	
14448C-10-4	CARRIER GLOBAL ORD			965.996	55,496	57.450	55,496	8,264	184	715	0	15,649	0	15,649	0	10/24/2005	
14575E-10-5	CARS.COM ORD			135.000	2,561	18.970	2,561	3,484	0	0	0	702	0	702	0	10/09/2018	
146869-10-2	CARVANA CL A ORD			110.000	5,823	52.940	5,823	5,638	0	0	0	5,302	0	5,302	0	10/09/2018	
147448-10-4	CASELLA WASTE CL A ORD			105.000	8,973	85.460	8,973	3,684	0	0	0	646	0	646	0	03/19/2019	
147528-10-3	CASEYS GENERAL STORES ORD			50.000	13,737	274.740	13,737	6,211	0	81	0	2,520	0	2,520	0	10/09/2018	
148806-10-2	CATALENT ORD			190.000	8,537	44.930	8,537	8,362	0	0	0	(15)	0	(15)	0	10/09/2018	
14888U-10-1	CATALYST PHARMACEUTICALS ORD			75.000	1,261	16.810	1,261	403	0	0	0	(134)	0	(134)	0	04/22/2019	
149123-10-1	CATERPILLAR ORD			460.000	136,008	295.670	136,008	68,756	0	2,300	0	25,811	0	25,811	0	10/09/2018	
150870-10-3	CELANESE ORD			45.000	6,992	155.370	6,992	4,590	0	126	0	2,391	0	2,391	0	10/09/2018	
15117B-20-2	CELLDEX THERAPEUTICS ORD			70.000	2,776	39.660	2,776	3,102	0	0	0	(344)	0	(344)	0	12/21/2022	
15118V-20-7	CELSIUS HOLDINGS ORD			219.000	11,940	54.520	11,940	10,919	0	0	0	1,021	0	1,021	0	07/12/2023	
15135B-10-1	CENTENE ORD			676.000	50,166	74.210	50,166	22,991	0	0	0	(5,273)	0	(5,273)	0	10/09/2018	
15189T-10-7	CENTERPOINT ENERGY ORD			1,195.000	34,141	28.570	34,141	21,498	0	920	0	(1,697)	0	(1,697)	0	03/28/2007	
15202L-10-7	CENTERSPACE ORD			25.000	1,455	58.200	1,455	1,467	18	73	0	(12)	0	(12)	0	06/28/2019	
153527-20-5	CENTRAL GARDEN AND PET CL A ORD			75.000	3,303	44.040	3,303	2,402	0	0	0	618	0	618	0	10/09/2018	
154760-40-9	CENTRAL PACIFIC FINANCIAL ORD			35.000	689	19.680	689	1,048	0	36	0	(21)	0	(21)	0	06/28/2019	
156504-30-0	CENTURY COMMUNITIES ORD			70.000	6,380	91.140	6,380	1,860	0	64	0	2,879	0	2,879	0	06/28/2019	
156727-10-9	CERENCE ORD			78.000	1,533	19.660	1,533	1,442	0	0	0	88	0	88	0	10/09/2018	
15677J-10-8	CERIDIAN HCM HOLDING ORD			150.000	10,068	67.120	10,068	7,607	0	0	0	446	0	446	0	03/19/2019	
15678U-12-8	CEREVEL THERAPEUTICS HOLDINGS ORD			96.000	4,070	42.400	4,070	3,971	0	0	0	100	0	100	0	12/21/2023	
157085-10-1	CERUS ORD			370.000	799	2.160	799	2,198	0	0	0	(551)	0	(551)	0	04/22/2019	
157210-10-5	CEVA ORD			50.000	1,136	22.710	1,136	1,217	0	0	0	(144)	0	(144)	0	06/28/2019	
15872M-10-4	CHAMPIONX ORD			130.000	3,797	29.210	3,797	2,411	0	43	0	29	0	29	0	12/17/2010	
15961R-10-5	CHARGEPOINT HOLDINGS CL A ORD			310.000	725	2.340	725	2,840	0	0	0	(2,229)	0	(2,229)	0	05/12/2022	
159864-10-7	CHRLS RIVER LABS ORD			55.000	13,002	236.400	13,002	7,052	0	0	0	1,018	0	1,018	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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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
16115Q-30-8	CHART INDUSTRIES ORD			45.000	6,135	136.330	6,135	3,181	0	0	0	950	0	950	0	10/09/2018	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			154.000	59,857	388.680	59,857	27,204	0	0	0	7,635	0	7,635	0	02/08/2016	
163072-10-1	CHEESECAKE FACTORY ORD			85.000	2,976	35.010	2,976	4,455	0	92	0	281	0	281	0	10/09/2018	
163086-10-1	CHEFS WAREHOUSE ORD			70.000	2,060	29.430	2,060	2,454	0	0	0	(270)	0	(270)	0	06/28/2019	
163092-10-9	CHEGG ORD			245.000	2,783	11.360	2,783	6,728	0	0	0	(3,408)	0	(3,408)	0	10/09/2018	
16359R-10-3	CHEMED ORD			19.000	11,110	584.750	11,110	9,814	0	8	0	1,296	0	1,296	0	10/18/2023	
163851-10-8	CHEMOURS ORD			180.000	5,677	31.540	5,677	5,357	0	180	0	166	0	166	0	09/28/2021	
16411R-20-8	CHENIERE ENERGY ORD			270.000	46,092	170.710	46,092	22,919	0	437	0	5,603	0	5,603	0	08/10/2022	
165167-73-5	CHESAPEAKE ENERGY ORD			60.000	4,616	76.940	4,616	3,718	0	217	0	(1,046)	0	(1,046)	0	09/28/2021	
165303-10-8	CHESAPEAKE UTILITIES ORD			40.000	4,225	105.630	4,225	3,382	24	90	0	(502)	0	(502)	0	10/09/2018	
166764-10-0	CHEVRON ORD			2,332.000	347,841	149.160	347,841	139,183	0	13,807	0	(60,865)	0	(60,865)	0	03/24/2021	
16934Q-20-8	CHIMERA INVESTMENT REIT			510.000	2,545	4.990	2,545	9,032	56	418	0	(260)	0	(260)	0	10/09/2018	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			35.000	80,044	2,286.960	80,044	15,649	0	0	0	31,481	0	31,481	0	10/09/2018	
169905-10-6	CHOICE HOTELS INTERNATIONAL ORD			25.000	2,833	113.300	2,833	1,721	7	28	0	17	0	17	0	10/09/2018	
169CVR-01-6	CHINOOK THERAPEUTICS INC			70.000	70	1.000	70	0	0	0	0	70	0	70	0	08/14/2023	
171340-10-2	CHURCH AND DWIGHT ORD			200.000	18,912	94.560	18,912	9,848	0	218	0	2,790	0	2,790	0	01/30/2018	
171484-10-8	CHURCHILL DOWNS ORD			120.000	16,192	134.930	16,192	5,682	46	43	0	3,506	0	3,506	0	10/09/2018	
171604-10-1	CHUYS HOLDINGS ORD			40.000	1,529	38.230	1,529	1,001	0	0	0	397	0	397	0	08/14/2019	
171779-30-9	CIENA ORD			175.000	7,877	45.010	7,877	5,077	0	0	0	(1,045)	0	(1,045)	0	10/09/2018	
172062-10-1	CINCINNATI FINANCIAL ORD			280.000	28,969	103.460	28,969	8,140	210	823	0	300	0	300	0	03/28/2007	
17243V-10-2	CINEMARK HOLDINGS ORD			190.000	2,677	14.090	2,677	4,318	0	0	0	1,032	0	1,032	0	06/25/2021	
172755-10-0	CIRRUS LOGIC ORD			130.000	10,815	83.190	10,815	4,745	0	0	0	1,132	0	1,132	0	10/09/2018	
17275R-10-2	CISCO SYSTEMS ORD			4,668.000	235,827	50.520	235,827	76,088	0	7,235	0	13,444	0	13,444	0	07/19/2006	
172908-10-5	CINTAS ORD			139.000	83,770	602.660	83,770	5,104	0	695	0	20,995	0	20,995	0	01/26/2012	
172967-42-4	CITIGROUP ORD			2,412.000	124,073	51.440	124,073	88,477	0	5,017	0	14,979	0	14,979	0	12/14/2012	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			213.000	7,059	33.140	7,059	8,573	0	358	0	(1,545)	0	(1,545)	0	10/09/2018	
178587-10-1	CITY OFFICE REIT ORD			50.000	306	6.110	306	599	0	30	0	(114)	0	(114)	0	06/28/2019	
18539C-10-5	CLEARWAY ENERGY CL A ORD			55.000	1,407	25.580	1,407	890	0	85	0	(239)	0	(239)	0	06/28/2019	
18539C-20-4	CLEARWAY ENERGY CL C ORD			180.000	4,937	27.430	4,937	3,575	0	278	0	(799)	0	(799)	0	10/09/2018	
185899-10-1	CLEVELAND CLIFFS ORD			502.000	10,251	20.420	10,251	6,037	0	0	0	2,164	0	2,164	0	10/09/2018	
189054-10-9	CLOROX ORD			195.000	27,805	142.590	27,805	12,809	0	928	0	441	0	441	0	07/24/2007	
18915M-10-7	CLOUDFLARE CL A ORD			379.000	31,556	83.260	31,556	26,367	0	0	0	14,421	0	14,421	0	08/10/2022	
191098-10-2	COCA COLA CONSOLIDATED ORD			15.000	13,926	928.400	13,926	3,886	0	75	0	6,241	0	6,241	0	03/19/2019	
191216-10-0	COCA-COLA ORD			4,433.000	261,237	58.930	261,237	95,647	0	8,157	0	(20,746)	0	(20,746)	0	05/08/2006	
192005-10-6	CODEXIS ORD			140.000	427	3.050	427	2,580	0	0	0	(225)	0	(225)	0	06/28/2019	
192108-50-4	COEUR MINING ORD			360.000	1,174	3.260	1,174	1,562	0	0	0	(36)	0	(36)	0	06/28/2019	
19239V-30-2	COGENT COMMUNICATIONS HOLDINGS ORD			50.000	3,803	76.060	3,803	2,580	0	188	0	949	0	949	0	10/09/2018	
192422-10-3	COGNEX ORD			195.000	8,139	41.740	8,139	9,502	0	56	0	(1,047)	0	(1,047)	0	10/09/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			785.000	59,291	75.530	59,291	9,170	0	911	0	14,397	0	14,397	0	04/17/2020	
19247G-10-7	COHERENT ORD			264.000	11,492	43.530	11,492	10,373	0	0	0	2,226	0	2,226	0	05/12/2022	
19249H-10-3	COHERUS BIOSCIENCES ORD			150.000	500	3.330	500	2,191	0	0	0	(689)	0	(689)	0	04/22/2019	
192576-10-6	COHU ORD			110.000	3,893	35.390	3,893	1,697	0	0	0	367	0	367	0	06/28/2019	
19260Q-10-7	COINBASE GLOBAL CL A ORD			210.000	36,523	173.920	36,523	19,315	0	0	0	29,091	0	29,091	0	08/10/2022	
194014-50-2	ENOVIS ORD			75.997	4,257	56.020	4,257	6,327	0	0	0	190	0	190	0	10/09/2018	
194162-10-3	COLGATE PALMOLIVE ORD			1,050.000	83,696	79.710	83,696	27,378	0	2,006	0	966	0	966	0	08/26/2005	
19459J-10-4	COLLEGIUM PHARMACEUTICAL ORD			30.000	923	30.780	923	340	0	0	0	227	0	227	0	08/14/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
197236-10-2	COLUMBIA BANKING SYSTEM ORD			342.782	9,145	26.680	9,145	11,358	0	420	0	(760)	0	(760)	0	05/12/2022	
199333-10-5	COLUMBUS MCKINNON ORD			55.000	2,146	39.020	2,146	1,805	0	15	0	360	0	360	0	08/14/2019	
199908-10-4	COMFORT SYSTEMS USA ORD			75.000	15,425	205.670	15,425	4,069	0	64	0	6,794	0	6,794	0	10/09/2018	
20030N-10-1	COMCAST CL A ORD			5,388.000	236,264	43.850	236,264	45,475	0	6,142	0	47,845	0	47,845	0	03/28/2007	
200340-10-7	COMERICA ORD			212.000	11,832	55.810	11,832	9,310	151	596	0	(2,340)	0	(2,340)	0	10/20/2020	
200525-10-3	COMMERCE BANCSHARES ORD			144.000	7,691	53.410	7,691	5,695	0	148	0	(1,644)	0	(1,644)	0	06/23/2017	
201723-10-3	COMMERCIAL METALS ORD			245.000	12,260	50.040	12,260	4,934	0	157	0	426	0	426	0	10/09/2018	
20337X-10-9	COMMSCOPE HOLDING ORD			230.000	649	2.820	649	3,449	0	0	0	(1,042)	0	(1,042)	0	03/24/2021	
203607-10-6	COMMUNITY BANK SYSTEM ORD			110.000	5,732	52.110	5,732	6,802	50	195	0	(1,192)	0	(1,192)	0	10/09/2018	
20369C-10-6	COMMUNITY HEALTHCARE TRUST ORD			50.000	1,332	26.640	1,332	1,970	0	90	0	(458)	0	(458)	0	06/28/2019	
204166-10-2	COMMVAULT SYSTEMS ORD			100.000	7,985	79.850	7,985	6,369	0	0	0	1,701	0	1,701	0	03/24/2021	
20451N-10-1	COMPASS MINERALS INTERNATIONAL ORD			40.000	1,013	25.320	1,013	2,609	0	24	0	(627)	0	(627)	0	10/09/2018	
205826-20-9	COMTECH TELECOMMUNICATIONS ORD			30.000	253	8.430	253	843	0	3	0	(111)	0	(111)	0	06/28/2019	
205887-10-2	CONAGRA BRANDS ORD			958.999	27,485	28.660	27,485	17,829	0	1,304	0	(9,628)	0	(9,628)	0	10/26/2018	
20602D-10-1	CONCENTRIX ORD			55.000	5,402	98.210	5,402	2,404	0	62	0	(1,922)	0	(1,922)	0	12/18/2018	
20717M-10-3	CONFLUENT CL A ORD			170.000	3,978	23.400	3,978	5,478	0	0	0	197	0	197	0	08/10/2022	
207410-10-1	CONMED ORD			65.000	7,118	109.510	7,118	4,764	13	52	0	1,357	0	1,357	0	10/09/2018	
20786W-10-7	CONNECTONE BANCORP ORD			60.000	1,375	22.910	1,375	1,359	0	40	0	(78)	0	(78)	0	06/28/2019	
20825C-10-4	CONOCOPHILLIPS ORD			1,283.000	148,918	116.070	148,918	47,957	0	5,915	0	(2,476)	0	(2,476)	0	05/12/2022	
20848V-10-5	CONSENSUS CLOUD SOLUTIONS ORD			34.000	891	26.210	891	1,126	0	0	0	(937)	0	(937)	0	10/09/2018	
20854L-10-8	CONSOL ENERGY ORD			60.000	6,032	100.530	6,032	1,596	0	132	0	2,132	0	2,132	0	06/28/2019	
209115-10-4	CONSOLIDATED EDISON ORD			404.000	36,752	90.970	36,752	30,926	0	1,309	0	(1,753)	0	(1,753)	0	12/21/2022	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			215.000	51,976	241.750	51,976	51,375	0	746	0	2,150	0	2,150	0	12/30/2021	
21037T-10-9	CONSTELLATION ENERGY ORD			429.000	50,146	116.890	50,146	21,768	0	484	0	13,162	0	13,162	0	12/30/2021	
216648-40-2	COOPER ORD			68.000	25,735	378.450	25,735	22,220	0	2	0	1,725	0	1,725	0	12/21/2023	
217204-10-6	COPART ORD			1,100.000	53,900	49.000	53,900	8,673	0	0	0	20,411	0	20,411	0	06/23/2017	
218352-10-2	CORCEPT THERAPEUTICS ORD			180.000	5,846	32.480	5,846	2,470	0	0	0	2,191	0	2,191	0	10/09/2018	
219350-10-5	CORNING ORD			1,030.000	31,364	30.450	31,364	18,870	0	1,154	0	(1,535)	0	(1,535)	0	09/16/2015	
219798-10-5	QUIDELORTHO ORD			65.000	4,791	73.700	4,791	4,185	0	0	0	(778)	0	(778)	0	10/09/2018	
22002T-10-8	COPT DEFENSE PROPERTIES ORD			230.000	5,895	25.630	5,895	6,638	66	260	0	(71)	0	(71)	0	10/09/2018	
22052L-10-4	CORTEVA ORD			570.000	27,314	47.920	27,314	10,884	0	353	0	(6,190)	0	(6,190)	0	06/28/2019	
22160K-10-5	COSTCO WHOLESALE ORD			542.000	357,763	660.080	357,763	48,720	8,130	2,146	0	110,340	0	110,340	0	12/21/2022	
22160N-10-9	COSTAR GROUP ORD			440.000	38,452	87.390	38,452	16,886	0	0	0	4,448	0	4,448	0	10/09/2018	
222070-20-3	COTY CL A ORD			672.000	8,346	12.420	8,346	7,956	0	0	0	2,594	0	2,594	0	10/09/2018	
22266T-10-9	COUPANG CL A ORD			1,485.000	24,042	16.190	24,042	26,127	0	0	0	(2,084)	0	(2,084)	0	07/12/2023	
222795-50-2	COUSINS PROPERTIES REIT ORD			176.000	4,286	24.350	4,286	5,896	0	225	0	(165)	0	(165)	0	03/19/2019	
224408-10-4	CRANE ORD			15.000	1,772	118.140	1,772	797	0	8	0	976	0	976	0	06/22/2018	
224441-10-5	CRANE NXT ORD			15.000	853	56.870	853	418	0	6	0	435	0	435	0	06/22/2018	
22663K-10-7	CRINETICS PHARMACEUTICALS ORD			80.000	2,846	35.580	2,846	1,298	0	0	0	1,382	0	1,382	0	12/21/2022	
227046-10-9	CROCS ORD			65.000	6,072	93.410	6,072	1,264	0	0	0	(976)	0	(976)	0	10/09/2018	
227483-10-4	CROSS COUNTRY HEALTHCARE ORD			55.000	1,245	22.640	1,245	628	0	0	0	(216)	0	(216)	0	12/16/2019	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			270.000	68,936	255.320	68,936	29,431	0	0	0	40,508	0	40,508	0	05/12/2022	
22822V-10-1	CROWN CASTLE ORD			455.000	52,411	115.190	52,411	47,175	0	2,848	0	(9,305)	0	(9,305)	0	10/09/2018	
228368-10-6	CROWN HOLDINGS ORD			255.000	23,483	92.090	23,483	12,436	0	245	0	2,519	0	2,519	0	10/09/2018	
228903-10-0	ARTIVION ORD			70.000	1,252	17.880	1,252	1,954	0	0	0	403	0	403	0	04/22/2019	
229050-30-7	CRYOPORT ORD			90.000	1,394	15.490	1,394	2,106	0	0	0	(167)	0	(167)	0	08/14/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
229663-10-9	CUBESMART REIT ORD			450.000	20,858	46.350	20,858	12,668	230	882	0	2,745	0	2,745	0	10/09/2018	
22978P-10-6	CUE BIOPHARMA ORD			35.000	92	2.640	92	765	0	0	0	(7)	0	(7)	0	07/16/2020	
231021-10-6	CUMMINS ORD			225.000	53,903	239.570	53,903	13,320	0	1,463	0	(612)	0	(612)	0	03/03/2010	
231561-10-1	CURTISS WRIGHT ORD			10.000	2,228	222.790	2,228	1,275	0	8	0	558	0	558	0	10/09/2018	
23204G-10-0	CUSTOMERS BANCORP ORD			65.000	3,745	57.620	3,745	1,365	0	0	0	1,903	0	1,903	0	06/28/2019	
232109-10-8	CUTERA ORD			40.000	141	3.525	141	1,237	0	0	0	(1,628)	0	(1,628)	0	08/14/2019	
23282W-60-5	CYTOKINETICS ORD			170.000	14,193	83.490	14,193	1,912	0	0	0	6,404	0	6,404	0	06/28/2019	
23283R-10-0	CYRUSONE REIT ORD			0.000	0	90.360	0	0	42	0	0	0	0	0	0	10/09/2018	
23284F-10-5	CYTOMX THERAPEUTICS ORD			35.000	54	1.550	54	393	0	0	0	(2)	0	(2)	0	06/28/2019	
23331A-10-9	D R HORTON ORD			370.000	56,233	151.980	56,233	14,578	0	389	0	23,251	0	23,251	0	10/09/2018	
233331-10-7	DTE ENERGY ORD			400.000	44,104	110.260	44,104	16,395	408	1,524	0	(2,908)	0	(2,908)	0	06/22/2018	
23345M-10-7	DT MIDSTREAM ORD			200.000	10,960	54.800	10,960	2,874	138	542	0	(92)	0	(92)	0	06/22/2018	
23355L-10-6	DXC TECHNOLOGY ORD			330.000	7,547	22.870	7,547	9,282	0	0	0	(1,198)	0	(1,198)	0	05/12/2022	
235825-20-5	DANA INCORPORATED ORD			295.000	4,310	14.610	4,310	5,121	0	118	0	(153)	0	(153)	0	10/09/2018	
235851-10-2	DANAHER ORD			705.000	163,095	231.340	163,095	17,385	169	190	0	145,710	0	145,710	0	03/05/2008	
237194-10-5	DARDEN RESTAURANTS ORD			67.000	11,008	164.300	11,008	2,933	0	338	0	1,740	0	1,740	0	10/20/2020	
237266-10-1	DARLING INGREDIENTS ORD			255.000	12,709	49.840	12,709	4,886	0	0	0	(3,251)	0	(3,251)	0	10/09/2018	
23804L-10-3	DATADOG CL A ORD			369.000	44,789	121.380	44,789	33,756	0	0	0	13,967	0	13,967	0	07/12/2023	
23918K-10-8	DAVITA ORD			75.000	7,857	104.760	7,857	5,614	0	0	0	2,257	0	2,257	0	10/09/2018	
243537-10-7	DECKERS OUTDOOR ORD			35.000	23,395	668.430	23,395	3,825	0	0	0	9,424	0	9,424	0	10/09/2018	
244199-10-5	DEERE ORD			265.000	105,966	399.870	105,966	39,872	390	1,338	0	(7,656)	0	(7,656)	0	10/09/2018	
247361-70-2	DELTA AIR LINES ORD			870.000	35,000	40.230	35,000	23,592	0	174	0	6,412	0	6,412	0	07/16/2020	
248019-10-1	DELUXE ORD			90.000	1,931	21.450	1,931	4,913	0	108	0	402	0	402	0	10/09/2018	
24823R-10-5	DENALI THERAPEUTICS ORD			145.000	3,112	21.460	3,112	3,746	0	0	0	(921)	0	(921)	0	07/16/2020	
24906P-10-9	DENTSPLY SIRONA ORD			375.000	13,346	35.590	13,346	11,426	53	204	0	1,406	0	1,406	0	07/24/2009	
25179M-10-3	DEVON ENERGY ORD			870.000	39,411	45.300	39,411	19,973	0	2,497	0	(14,103)	0	(14,103)	0	03/24/2021	
252131-10-7	DEXCOM ORD			460.000	57,081	124.090	57,081	14,089	0	0	0	4,991	0	4,991	0	10/09/2018	
25264R-20-7	DIAMOND HILL INVESTMENT GRP CL A ORD			5.000	828	165.590	828	707	0	30	0	(97)	0	(97)	0	12/16/2019	
252784-30-1	DIAMONDROCK HOSPITALITY REIT ORD			350.000	3,287	9.390	3,287	3,931	11	53	0	420	0	420	0	10/09/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			270.000	41,872	155.080	41,872	13,001	0	2,157	0	4,941	0	4,941	0	12/15/2020	
253393-10-2	DICKS SPORTING ORD			105.000	15,430	146.950	15,430	3,515	0	420	0	2,799	0	2,799	0	10/09/2018	
253798-10-2	DIGI INTERNATIONAL ORD			80.000	2,080	26.000	2,080	1,418	0	0	0	(844)	0	(844)	0	12/16/2019	
25381B-10-1	DIGIMARC ORD			20.000	722	36.120	722	689	0	0	0	353	0	353	0	12/16/2019	
253868-10-3	DIGITAL REALTY REIT ORD			220.000	29,608	134.580	29,608	24,578	268	1,074	0	7,548	0	7,548	0	10/09/2018	
25400W-10-2	DIGITAL TURBINE ORD			190.000	1,303	6.860	1,303	1,205	0	0	0	(1,592)	0	(1,592)	0	08/14/2019	
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD			250.000	4,385	17.540	4,385	5,860	3	10	0	1,650	0	1,650	0	10/09/2018	
25402D-10-2	DIGITALOCEAN HOLDINGS ORD			20.000	734	36.690	734	1,562	0	0	0	224	0	224	0	09/28/2021	
254423-10-6	DINE BRANDS GLOBAL ORD			45.000	2,234	49.650	2,234	3,510	23	92	0	(673)	0	(673)	0	10/09/2018	
254543-10-1	DIODES ORD			100.000	8,052	80.520	8,052	3,317	0	0	0	438	0	438	0	12/18/2018	
254687-10-6	WALT DISNEY ORD			2,096.000	189,248	90.290	189,248	69,663	629	0	0	7,147	0	7,147	0	09/30/2011	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			331.000	37,204	112.400	37,204	19,669	0	894	0	4,823	0	4,823	0	05/26/2017	
256163-10-6	DOCUSIGN ORD			220.000	13,079	59.450	13,079	10,474	0	0	0	887	0	887	0	03/19/2019	
25659T-10-7	DOLBY LABORATORIES CL A ORD			150.000	12,927	86.180	12,927	7,858	0	167	0	2,346	0	2,346	0	07/27/2017	
256677-10-5	DOLLAR GENERAL ORD			264.000	35,891	135.950	35,891	14,116	0	612	0	(29,119)	0	(29,119)	0	08/15/2013	
256746-10-8	DOLLAR TREE ORD			255.000	36,223	142.050	36,223	21,132	0	0	0	156	0	156	0	10/09/2018	
25746U-10-9	DOMINION ENERGY ORD			1,129.000	53,063	47.000	53,063	53,372	0	2,765	0	(12,919)	0	(12,919)	0	03/23/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25754A-20-1	DOMINOS PIZZA ORD			35.000	14,428	412.230	14,428	8,175	0	169	0	2,304	0	2,304	0	08/14/2019	
257554-10-5	DOMO CL B ORD			60.000	617	10.290	617	1,373	0	0	0	(237)	0	(237)	0	12/16/2019	
25787G-10-0	DONNELLEY FINANCIAL SOLTN ORD			65.000	4,054	62.370	4,054	867	0	0	0	1,542	0	1,542	0	06/28/2019	
25809K-10-5	DOORDASH CL A ORD			410.000	40,545	98.890	40,545	41,888	0	0	0	18,706	0	18,706	0	10/18/2023	
25960P-10-9	DOUGLAS EMMETT REIT ORD			210.000	3,045	14.500	3,045	8,085	40	160	0	(248)	0	(248)	0	06/23/2017	
25961D-10-5	DOUGLAS ELLIMAN ORD			162.000	478	2.950	478	1,399	0	8	0	(146)	0	(146)	0	10/09/2018	
260003-10-8	DOVER ORD			285.000	43,836	153.810	43,836	11,915	0	579	0	5,244	0	5,244	0	06/22/2018	
260557-10-3	DOW ORD			955.000	52,372	54.840	52,372	29,330	0	2,674	0	4,250	0	4,250	0	04/17/2020	
26142V-10-5	DRAFTKINGS CL A ORD			510.000	17,978	35.250	17,978	15,926	0	0	0	12,169	0	12,169	0	08/10/2022	
26210C-10-4	DROPBOX CL A ORD			570.000	16,804	29.480	16,804	11,117	0	0	0	4,047	0	4,047	0	10/15/2019	
264147-10-9	DUCOMMUN ORD			15.000	781	52.060	781	755	0	0	0	32	0	32	0	12/16/2019	
26441C-20-4	DUKE ENERGY ORD			858.003	83,261	97.040	83,261	47,696	0	3,483	0	(5,105)	0	(5,105)	0	03/28/2011	
26484T-10-6	DUN BRADST HLDG ORD			330.000	3,861	11.700	3,861	5,566	0	66	0	(185)	0	(185)	0	09/28/2021	
26603R-10-6	DUOLINGO CL A ORD			38.000	8,620	226.850	8,620	5,857	0	0	0	2,764	0	2,764	0	07/12/2023	
26614N-10-2	DUPONT DE NEMOURS ORD			490.000	37,696	76.930	37,696	20,430	0	706	0	4,067	0	4,067	0	03/24/2021	
26622P-10-7	DOXIMITY CL A ORD			166.000	4,655	28.040	4,655	4,635	0	0	0	20	0	20	0	12/21/2023	
268150-10-9	DYNATRACE ORD			202.000	11,047	54.690	11,047	8,791	0	0	0	3,311	0	3,311	0	10/20/2020	
268158-20-1	DYNAVAX TECHNOLOGIES ORD			240.000	3,355	13.980	3,355	1,010	0	0	0	802	0	802	0	10/15/2019	
26817Q-88-6	DYNEX CAPITAL REIT ORD			55.000	689	12.520	689	934	7	86	0	(11)	0	(11)	0	12/16/2019	
26856L-10-3	ELF BEAUTY ORD			100.000	14,434	144.340	14,434	2,137	0	0	0	8,904	0	8,904	0	12/15/2020	
26875P-10-1	EOG RESOURCES ORD			479.000	57,935	120.950	57,935	17,502	0	2,778	0	(4,105)	0	(4,105)	0	10/20/2020	
26884L-10-9	EQT ORD			595.000	23,003	38.660	23,003	7,826	0	361	0	2,874	0	2,874	0	04/17/2020	
26884U-10-9	EPR PROPERTIES REIT ORD			125.000	6,056	48.450	6,056	7,369	34	413	0	1,341	0	1,341	0	05/15/2018	
268948-10-6	EAGLE BANCORP ORD			65.000	1,959	30.140	1,959	3,266	0	117	0	(905)	0	(905)	0	10/09/2018	
26969P-10-8	EAGLE MATERIALS ORD			50.000	10,142	202.840	10,142	4,148	13	50	0	3,500	0	3,500	0	10/09/2018	
27579R-10-4	EAST WEST BANCORP ORD			60.000	4,317	71.950	4,317	3,646	0	115	0	363	0	363	0	10/09/2018	
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES ORD			175.000	2,352	13.440	2,352	3,168	0	186	0	(145)	0	(145)	0	06/28/2019	
277276-10-1	EASTGROUP PROPERTIES REIT ORD			90.000	16,519	183.540	16,519	8,564	114	452	0	3,193	0	3,193	0	10/09/2018	
277432-10-0	EASTMAN CHEMICAL ORD			225.000	20,210	89.820	20,210	15,951	182	711	0	1,886	0	1,886	0	09/21/2015	
278642-10-3	EBAY ORD			690.000	30,098	43.620	30,098	25,361	0	690	0	1,484	0	1,484	0	04/17/2020	
278768-10-6	ECHOSTAR CL A ORD			80.000	1,326	16.570	1,326	2,882	0	0	0	(9)	0	(9)	0	10/09/2018	
278865-10-0	ECOLAB ORD			360.000	71,406	198.350	71,406	17,780	205	763	0	19,004	0	19,004	0	09/25/2008	
28035Q-10-2	EDGEWELL PERSONAL CARE ORD			110.000	4,029	36.630	4,029	5,126	17	66	0	(210)	0	(210)	0	10/09/2018	
281020-10-7	EDISON INTERNATIONAL ORD			250.000	17,873	71.490	17,873	14,245	195	738	0	1,968	0	1,968	0	09/28/2021	
28106W-10-3	EDITAS MEDICINE ORD			140.000	1,418	10.130	1,418	3,888	0	0	0	176	0	176	0	10/09/2018	
28176E-10-8	EDWARDS LIFESCIENCES ORD			685.000	52,231	76.250	52,231	33,782	0	0	0	1,123	0	1,123	0	10/09/2018	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			677.000	10,087	14.900	10,087	13,325	0	0	0	1,014	0	1,014	0	12/21/2023	
285512-10-9	ELECTRONIC ARTS ORD			375.000	51,304	136.810	51,304	42,565	0	285	0	5,486	0	5,486	0	05/12/2022	
28618M-10-6	ELEMENT SOLUTIONS ORD			505.000	11,686	23.140	11,686	5,888	0	162	0	2,500	0	2,500	0	10/09/2018	
28852N-10-9	ELLINGTON FINANCIAL ORD			60.000	763	12.710	763	1,078	5	112	0	20	0	20	0	06/28/2019	
29082K-10-5	EMBECTA ORD			69.999	1,325	18.930	1,325	739	0	53	0	(445)	0	(445)	0	11/20/2007	
291011-10-4	EMERSON ELECTRIC ORD			665.000	64,724	97.330	64,724	27,478	0	1,387	0	845	0	845	0	09/30/2011	
29109X-10-6	ASPEN TECHNOLOGY ORD			37.000	8,146	220.150	8,146	6,976	0	0	0	720	0	720	0	10/18/2023	
292104-10-6	EMPIRE STATE REALTY CL A REIT ORD			290.000	2,810	9.690	2,810	4,707	0	41	0	856	0	856	0	10/09/2018	
29251M-10-6	ENANTA PHARMACEUTICALS ORD			30.000	282	9.410	282	1,423	0	0	0	(1,113)	0	(1,113)	0	12/21/2022	
292554-10-2	ENCORE CAPITAL GROUP ORD			65.000	3,299	50.750	3,299	2,201	0	0	0	183	0	183	0	06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
292562-10-5	ENCORE WIRE ORD			30.000	6,408	213.600	6,408	1,787	0	2	0	2,281	0	2,281	0	03/19/2019	
29261A-10-0	ENCOMPASS HEALTH ORD			120.000	8,006	66.720	8,006	6,425	18	72	0	829	0	829	0	10/09/2018	
292765-10-4	ENERPAC TOOL GROUP CL A ORD			70.000	2,176	31.090	2,176	1,867	0	3	0	395	0	395	0	10/09/2018	
29332G-10-2	ENHABIT ORD			60.000	621	10.350	621	1,656	0	0	0	(169)	0	(169)	0	10/09/2018	
29355A-10-7	ENPHASE ENERGY ORD			155.000	20,482	132.140	20,482	2,825	0	0	0	(20,587)	0	(20,587)	0	06/28/2019	
29355X-10-7	ENPRO ORD			55.000	8,621	156.740	8,621	4,056	0	64	0	2,643	0	2,643	0	10/09/2018	
29357K-10-3	ENOVA INTERNATIONAL ORD			80.000	4,429	55.360	4,429	1,844	0	0	0	1,359	0	1,359	0	06/28/2019	
29358P-10-1	ENSIGN GROUP ORD			110.000	12,343	112.210	12,343	3,844	7	25	0	1,936	0	1,936	0	10/09/2018	
29362U-10-4	ENTEGRIS ORD			186.002	22,287	119.820	22,287	7,067	0	74	0	10,087	0	10,087	0	10/09/2018	
29364G-10-3	ENTERGY ORD			310.000	31,369	101.190	31,369	19,440	0	1,345	0	(3,506)	0	(3,506)	0	10/09/2018	
293712-10-5	ENTERPRISE FINANCIAL SERVICES ORD			60.000	2,679	44.650	2,679	2,495	0	60	0	(259)	0	(259)	0	06/28/2019	
29404K-10-6	ENVESTNET ORD			110.000	5,447	49.520	5,447	6,567	0	0	0	(1,340)	0	(1,340)	0	10/09/2018	
29414B-10-4	EPAM SYSTEMS ORD			65.000	19,327	297.340	19,327	8,382	0	0	0	(1,976)	0	(1,976)	0	10/09/2018	
29415F-10-4	ENVISTA HOLDINGS ORD			350.000	8,421	24.060	8,421	6,045	0	0	0	(3,364)	0	(3,364)	0	04/17/2020	
294268-10-7	EPLUS ORD			70.000	5,589	79.840	5,589	2,724	0	0	0	2,489	0	2,489	0	08/14/2019	
294429-10-5	EQUIFAX ORD			165.000	40,803	247.290	40,803	6,052	0	257	0	8,733	0	8,733	0	03/28/2007	
29444U-70-0	EQUINIX REIT ORD			125.000	100,674	805.390	100,674	62,095	0	1,811	0	18,795	0	18,795	0	12/21/2022	
29452E-10-1	EQUITABLE HOLDINGS ORD			560.000	18,648	33.300	18,648	12,230	0	482	0	2,576	0	2,576	0	10/09/2018	
294600-10-1	EQUITRANS MIDSTREAM ORD			850.000	8,653	10.180	8,653	6,883	0	510	0	2,958	0	2,958	0	03/24/2021	
29460X-10-9	EQUITY BANCSHARES CL A ORD			5.000	170	33.900	170	155	1	2	0	6	0	6	0	12/16/2019	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			195.000	13,755	70.540	13,755	8,500	87	342	0	1,158	0	1,158	0	06/23/2017	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			255.000	15,596	61.160	15,596	8,975	169	666	0	551	0	551	0	04/23/2014	
29605J-10-6	ESAB ORD			75.997	6,583	86.620	6,583	1,591	5	17	0	3,017	0	3,017	0	10/09/2018	
296315-10-4	ESCO TECHNOLOGIES ORD			50.000	5,852	117.030	5,852	3,240	0	16	0	1,475	0	1,475	0	10/09/2018	
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUS ORD			220.000	5,623	25.560	5,623	4,408	63	244	0	460	0	460	0	06/28/2019	
29670G-10-2	ESSENTIAL UTILITIES ORD			260.000	9,711	37.350	9,711	8,715	0	309	0	(2,699)	0	(2,699)	0	06/23/2017	
297178-10-5	ESSEX PROPERTY REIT ORD			35.000	8,678	247.940	8,678	7,449	81	320	0	1,261	0	1,261	0	11/25/2016	
29786A-10-6	ETSY ORD			155.000	12,563	81.050	12,563	6,550	0	0	0	(6,003)	0	(6,003)	0	10/09/2018	
298736-10-9	EURONET WORLDWIDE ORD			20.000	2,030	101.490	2,030	2,300	0	0	0	142	0	142	0	10/09/2018	
29975E-10-9	EVENTBRITE CL A ORD			160.000	1,338	8.360	1,338	2,591	0	0	0	400	0	400	0	06/28/2019	
29978A-10-4	EVERBRIDGE ORD			80.000	1,945	24.310	1,945	4,222	0	0	0	(422)	0	(422)	0	10/09/2018	
30034T-10-3	EVERI HOLDINGS ORD			180.000	2,029	11.270	2,029	2,147	0	0	0	(554)	0	(554)	0	06/28/2019	
30034W-10-6	EVERGY ORD			303.000	15,817	52.200	15,817	14,984	0	195	0	832	0	832	0	10/18/2023	
30040P-10-3	EVERTEC ORD			135.000	5,527	40.940	5,527	3,194	0	27	0	1,156	0	1,156	0	10/09/2018	
30040W-10-8	EVERSOURCE ENERGY ORD			565.000	34,872	61.720	34,872	18,323	0	1,526	0	(12,498)	0	(12,498)	0	06/22/2018	
30048L-20-3	EVOFEM BIOSCIENCES ORD			3.003	0	0.015	0	223	0	0	0	0	0	0	0	05/14/2020	
30050B-10-1	EVOLENT HEALTH CL A ORD			90.000	2,973	33.030	2,973	2,449	0	0	0	446	0	446	0	10/09/2018	
30063P-10-5	EXACT SCIENCES ORD			243.999	18,051	73.980	18,051	16,881	0	0	0	5,175	0	5,175	0	10/18/2023	
30161Q-10-4	EXELIXIS ORD			345.000	8,277	23.990	8,277	6,031	0	0	0	2,743	0	2,743	0	10/09/2018	
30190A-10-4	F&G ANNUITIES AND LIFE ORD			27.200	1,251	46.000	1,251	520	0	22	0	707	0	707	0	12/01/2022	
302081-10-4	EXLSERVICE HOLDINGS ORD			350.000	10,798	30.850	10,798	4,529	0	0	0	(1,063)	0	(1,063)	0	10/09/2018	
30212P-30-3	EXPEDIA GROUP ORD			165.000	25,045	151.790	25,045	19,899	0	0	0	10,591	0	10,591	0	10/09/2018	
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD			195.000	24,804	127.200	24,804	10,795	0	269	0	4,540	0	4,540	0	06/23/2017	
30214U-10-2	EXPONENT ORD			60.000	5,282	88.040	5,282	3,067	0	62	0	(663)	0	(663)	0	10/09/2018	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			245.000	39,281	160.330	39,281	18,890	0	990	0	14,114	0	14,114	0	10/09/2018	
30226D-10-6	EXTREME NETWORKS ORD			280.000	4,939	17.640	4,939	2,177	0	0	0	(188)	0	(188)	0	04/22/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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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
30231G-10-2	EXXON MOBIL ORD			4,634.000	463,307	99.980	463,307	185,082	0	17,053	0	(47,823)	0	(47,823)	0	12/28/2001	
302491-30-3	FMC ORD			80.000	5,044	63.050	5,044	6,031	46	186	0	(4,940)	0	(4,940)	0	10/09/2018	
302492-10-3	FLYWIRE ORD			129.000	2,986	23.150	2,986	3,681	0	0	0	(694)	0	(694)	0	10/18/2023	
302520-10-1	FNB ORD			360.000	4,957	13.770	4,957	4,615	0	173	0	259	0	259	0	10/09/2018	
30257X-10-4	FB FINANCIAL ORD			57.000	2,271	39.850	2,271	1,932	0	34	0	211	0	211	0	12/16/2019	
302941-10-9	FTI CONSULTING ORD			45.000	8,962	199.150	8,962	3,222	0	0	0	1,816	0	1,816	0	10/09/2018	
30303M-10-2	META PLATFORMS CL A ORD			2,576.000	911,801	353.960	911,801	168,588	0	0	0	601,805	0	601,805	0	03/29/2018	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			50.000	23,853	477.050	23,853	8,339	0	192	0	3,792	0	3,792	0	06/23/2017	
303250-10-4	FAIR ISAAC ORD			45.000	52,380	1,164.010	52,380	9,711	0	0	0	25,444	0	25,444	0	10/09/2018	
311642-10-2	FARO TECHNOLOGIES ORD			45.000	1,014	22.530	1,014	2,523	0	0	0	(310)	0	(310)	0	04/22/2019	
31188V-10-0	FASTLY CL A ORD			60.000	1,068	17.800	1,068	3,638	0	0	0	577	0	577	0	06/25/2021	
31189P-10-2	FATE THERAPEUTICS ORD			145.000	542	3.740	542	2,372	0	0	0	(921)	0	(921)	0	04/22/2019	
311900-10-4	FASTENAL ORD			856.000	55,443	64.770	55,443	13,278	0	1,524	0	14,937	0	14,937	0	09/30/2011	
313148-30-6	FEDERAL AGRICULTUR MORTGAGE CL C ORD			30.000	5,737	191.220	5,737	2,179	0	132	0	2,355	0	2,355	0	06/28/2019	
313745-10-1	FEDERAL REIT ORD			35.000	3,607	103.050	3,607	4,377	38	152	0	70	0	70	0	06/23/2017	
313855-10-8	FEDERAL SIGNAL ORD			140.000	10,744	76.740	10,744	3,619	0	55	0	4,238	0	4,238	0	10/09/2018	
31428X-10-6	FEDEX ORD			235.000	59,448	252.970	59,448	53,994	296	1,133	0	18,746	0	18,746	0	10/09/2018	
315616-10-2	F5 ORD			75.000	13,424	178.980	13,424	9,064	0	0	0	2,660	0	2,660	0	08/26/2015	
31572Q-80-8	FIBROGEN ORD			140.000	124	0.886	124	3,873	0	0	0	(2,119)	0	(2,119)	0	06/25/2021	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			765.003	45,954	60.070	45,954	26,455	0	1,591	0	(5,952)	0	(5,952)	0	03/18/2014	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			400.000	20,408	51.020	20,408	13,285	0	732	0	5,360	0	5,360	0	10/09/2018	
316773-10-0	FIFTH THIRD BANCORP ORD			588.000	20,280	34.490	20,280	16,727	206	788	0	988	0	988	0	10/09/2018	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD			15.000	967	64.440	967	681	0	32	0	182	0	182	0	06/23/2017	
318672-70-6	FIRST BANCORP ORD			450.000	7,403	16.450	7,403	4,163	0	227	0	1,679	0	1,679	0	10/09/2018	
318910-10-6	FIRST BANCORP ORD			70.000	2,591	37.010	2,591	2,527	15	62	0	(408)	0	(408)	0	04/22/2019	
318916-10-3	FIRST BANCSHARES ORD			30.000	880	29.330	880	910	0	27	0	(80)	0	(80)	0	06/28/2019	
319383-20-4	FIRST BUSEY ORD			90.000	2,234	24.820	2,234	2,778	0	86	0	9	0	9	0	10/09/2018	
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD			26.000	36,893	1,418.970	36,893	14,218	0	101	0	17,176	0	17,176	0	10/09/2018	
319829-10-7	FIRST COMMONWEALTH FINANCIAL ORD			165.000	2,548	15.440	2,548	2,676	0	82	0	243	0	243	0	10/09/2018	
320209-10-9	FIRST FINANCIAL BANCORP ORD			190.000	4,513	23.750	4,513	5,615	0	175	0	(91)	0	(91)	0	10/09/2018	
32020R-10-9	FIRST FINANCIAL BANKSHARES ORD			280.000	8,484	30.300	8,484	8,372	50	196	0	(1,148)	0	(1,148)	0	10/09/2018	
32026V-10-4	FIRST FOUNDATION ORD			55.000	532	9.680	532	739	0	9	0	(256)	0	(256)	0	06/28/2019	
320517-10-5	FIRST HORIZON ORD			768.000	10,875	14.160	10,875	10,470	0	0	0	405	0	405	0	12/21/2023	
32051X-10-8	FIRST HAWAIIAN ORD			290.000	6,629	22.860	6,629	7,755	0	302	0	(922)	0	(922)	0	10/09/2018	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST ORD			285.000	15,011	52.670	15,011	9,054	91	358	0	1,257	0	1,257	0	10/09/2018	
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM ORD			175.998	5,412	30.750	5,412	8,495	0	331	0	(1,390)	0	(1,390)	0	10/09/2018	
336433-10-7	FIRST SOLAR ORD			195.000	33,595	172.280	33,595	9,192	0	0	0	4,386	0	4,386	0	10/09/2018	
33768G-10-7	FIRSTCASH HOLDINGS ORD			90.000	9,763	108.480	9,763	5,960	0	122	0	1,949	0	1,949	0	03/24/2021	
337738-10-8	FISERV ORD			768.000	102,021	132.840	102,021	13,347	0	0	0	24,399	0	24,399	0	11/20/2012	
33813J-10-6	FISKER CL A ORD			180.000	315	1.750	315	2,710	0	0	0	(994)	0	(994)	0	09/28/2021	
33829M-10-1	FIVE BELOW ORD			30.000	6,395	213.160	6,395	3,632	0	0	0	1,089	0	1,089	0	10/09/2018	
338307-10-1	FIVE9 ORD			125.000	9,836	78.690	9,836	4,904	0	0	0	1,354	0	1,354	0	10/09/2018	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			45.000	12,717	282.610	12,717	9,683	0	0	0	4,452	0	4,452	0	10/09/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			200.000	22,312	111.560	22,312	5,646	0	0	0	8,386	0	8,386	0	10/09/2018	
343412-10-2	FLUOR ORD			285.000	11,163	39.170	11,163	2,295	0	0	0	1,285	0	1,285	0	04/17/2020	
343498-10-1	FLOWERS FOODS ORD			215.000	4,840	22.510	4,840	4,134	0	196	0	(1,339)	0	(1,339)	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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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
345370-86-0	FORD MOTOR ORD			3,340.000	40,715	12.190	40,715	29,926	0	4,175	0	1,870	0	1,870	0	10/09/2018	
346375-10-8	FORMFACTOR ORD			160.000	6,674	41.710	6,674	2,932	0	0	0	3,117	0	3,117	0	04/22/2019	
34959E-10-9	FORTINET ORD			700.000	40,971	58.530	40,971	11,560	0	0	0	6,748	0	6,748	0	10/09/2018	
34959J-10-8	FORTIVE ORD			80.000	5,890	73.630	5,890	6,107	0	23	0	750	0	750	0	12/30/2021	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD			280.000	21,319	76.140	21,319	12,202	0	258	0	5,328	0	5,328	0	10/09/2018	
34965K-10-7	FORTREA HOLDINGS ORD			135.000	4,712	34.900	4,712	1,398	0	0	0	3,313	0	3,313	0	03/28/2007	
349853-10-1	FORWARD AIR ORD			65.000	4,087	62.870	4,087	4,346	0	62	0	(2,731)	0	(2,731)	0	10/09/2018	
34988V-10-6	FOSSIL GROUP ORD			20.000	29	1.460	29	220	0	0	0	(57)	0	(57)	0	10/15/2019	
35086T-10-9	FOUR CORNERS PROPERTY ORD			170.000	4,301	25.300	4,301	4,391	59	231	0	(107)	0	(107)	0	10/09/2018	
35137L-10-5	FOX CL A ORD			659.000	19,553	29.670	19,553	17,246	0	336	0	(461)	0	(461)	0	10/20/2020	
35137L-20-4	FOX CL B ORD			111.000	3,069	27.650	3,069	4,390	0	57	0	(89)	0	(89)	0	03/19/2019	
35138V-10-2	FOX FACTORY HOLDING ORD			90.000	6,073	67.480	6,073	5,783	0	0	0	(2,138)	0	(2,138)	0	10/09/2018	
353514-10-2	FRANKLIN ELECTRIC ORD			100.000	9,665	96.650	9,665	4,585	0	90	0	1,690	0	1,690	0	10/09/2018	
354613-10-1	FRANKLIN RESOURCES ORD			160.000	4,766	29.790	4,766	5,264	0	192	0	546	0	546	0	06/22/2018	
35471R-10-6	FRANKLIN STREET PROPERTIES REIT ORD			80.000	205	2.560	205	590	0	3	0	(14)	0	(14)	0	06/28/2019	
35671D-85-7	FREEPORT MCMORAN ORD			1,720.000	73,220	42.570	73,220	22,687	0	1,032	0	7,860	0	7,860	0	10/09/2018	
358039-10-5	FRESHPET ORD			80.000	6,941	86.760	6,941	3,348	0	0	0	2,719	0	2,719	0	04/22/2019	
358054-10-4	FRESHWORKS CL A ORD			217.000	5,097	23.490	5,097	3,788	0	0	0	1,309	0	1,309	0	07/12/2023	
35905A-10-9	FRONTDOOR ORD			10.000	352	35.220	352	486	0	0	0	144	0	144	0	10/09/2018	
35909D-10-9	FRONTIER COMMUNICATIONS PARENT ORD			332.000	8,413	25.340	8,413	5,904	0	0	0	2,509	0	2,509	0	07/12/2023	
35952H-60-1	FUELCELL ENERGY ORD			755.000	1,208	1.600	1,208	2,303	0	0	0	(891)	0	(891)	0	07/16/2020	
35953D-10-4	FUBOTV ORD			40.000	127	3.180	127	1,370	0	0	0	58	0	58	0	06/25/2021	
359694-10-6	HB FULLER ORD			105.000	8,548	81.410	8,548	5,124	0	85	0	1,028	0	1,028	0	10/09/2018	
360271-10-0	FULTON FINANCIAL ORD			350.000	5,761	16.460	5,761	6,024	60	217	0	(130)	0	(130)	0	10/09/2018	
361ESC-04-9	ESC GCI LIBERTY INC SR			230.000	230	1.000	230	0	0	0	0	230	0	230	0	05/22/2023	
36251C-10-3	GMS ORD			100.000	8,243	82.430	8,243	2,200	0	0	0	3,263	0	3,263	0	06/28/2019	
36262G-10-1	GXO LOGISTICS ORD			170.000	10,397	61.160	10,397	7,682	0	0	0	3,140	0	3,140	0	10/09/2018	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD			485.667	37,552	77.320	37,552	25,748	0	44	0	11,804	0	11,804	0	05/12/2022	
363576-10-9	ARTHUR J GALLAGHER ORD			230.000	51,722	224.880	51,722	12,946	0	506	0	8,358	0	8,358	0	06/23/2017	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD			490.000	24,182	49.350	24,182	17,100	0	1,544	0	(1,171)	0	(1,171)	0	12/09/2020	
36467W-10-9	GAMESTOP CL A ORD			420.000	7,363	17.530	7,363	1,551	0	0	0	(391)	0	(391)	0	10/09/2018	
36472T-10-9	GANNETT CO ORD			254.005	584	2.300	584	1,617	0	0	0	69	0	69	0	10/15/2019	
364760-10-8	GAP ORD			5.000	105	20.910	105	95	0	3	0	48	0	48	0	06/14/2016	
366651-10-7	GARTNER ORD			65.000	29,322	451.110	29,322	9,630	0	0	0	7,473	0	7,473	0	10/09/2018	
368736-10-4	GENERAC HOLDINGS ORD			75.000	9,693	129.240	9,693	4,280	0	0	0	2,144	0	2,144	0	10/09/2018	
369550-10-8	GENERAL DYNAMICS ORD			284.000	73,746	259.670	73,746	19,360	0	1,482	0	3,283	0	3,283	0	10/17/2007	
369604-30-1	GENERAL ELECTRIC ORD			1,457.000	185,957	127.630	185,957	91,469	117	350	0	94,488	0	94,488	0	05/12/2022	
370334-10-4	GENERAL MILLS ORD			661.000	43,058	65.140	43,058	24,064	0	1,494	0	(12,367)	0	(12,367)	0	05/15/2018	
37045V-10-0	GENERAL MOTORS ORD			1,396.000	50,144	35.920	50,144	45,593	0	503	0	3,183	0	3,183	0	10/09/2018	
371532-10-2	GENESCO ORD			40.000	1,408	35.210	1,408	1,292	0	0	0	(432)	0	(432)	0	08/14/2019	
371901-10-9	GENTEX ORD			485.000	15,840	32.660	15,840	9,363	0	233	0	2,614	0	2,614	0	11/27/2017	
372460-10-5	GENUINE PARTS ORD			240.000	33,240	138.500	33,240	9,110	228	899	0	(8,402)	0	(8,402)	0	03/28/2007	
37247D-10-6	GENWORTH FINANCIAL CL A ORD			910.000	6,079	6.680	6,079	3,858	0	0	0	1,265	0	1,265	0	10/09/2018	
37253A-10-3	GENTHERM ORD			70.000	3,665	52.360	3,665	2,990	0	0	0	(905)	0	(905)	0	10/09/2018	
374297-10-9	GETTY REALTY REIT ORD			80.000	2,338	29.220	2,338	2,460	36	138	0	(370)	0	(370)	0	06/28/2019	
374689-10-7	GIBRALTAR INDUSTRIES ORD			70.000	5,529	78.980	5,529	2,920	0	0	0	2,317	0	2,317	0	10/09/2018	

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
375558-10-3	GILEAD SCIENCES ORD			1,675.000	135,692	81.010	135,692	109,442	0	5,025	0	(8,107)	0	(8,107)	0	05/12/2022	
37611X-10-0	GINKGO BIOWORKS HOLD CL A ORD			2,078.000	3,512	1.690	3,512	5,595	0	0	0	(447)	0	(447)	0	07/12/2023	
37637K-10-8	GITLAB CL A ORD			120.000	7,555	62.960	7,555	5,564	0	0	0	1,992	0	1,992	0	10/18/2023	
37637Q-10-5	GLACIER BANCORP ORD			225.000	9,297	41.320	9,297	9,981	0	297	0	(1,823)	0	(1,823)	0	10/09/2018	
376536-10-8	GLADSTONE COMMERCIAL REIT ORD			80.000	1,059	13.240	1,059	1,697	0	96	0	(421)	0	(421)	0	06/28/2019	
377320-10-6	GLATFELTER ORD			50.000	97	1.940	97	732	0	0	0	(42)	0	(42)	0	10/15/2019	
377322-10-2	GLAUKOS ORD			50.000	3,975	79.490	3,975	3,021	0	0	0	1,791	0	1,791	0	10/09/2018	
379378-20-1	GLOBAL NET LEASE ORD			390.850	3,889	9.950	3,889	7,210	0	402	0	(1,655)	0	(1,655)	0	06/28/2019	
37940X-10-2	GLOBAL PAYMENTS ORD			323.000	41,021	127.000	41,021	37,320	0	323	0	8,941	0	8,941	0	08/08/2018	
379577-20-8	GLOBUS MEDICAL CL A ORD			95.000	5,063	53.290	5,063	4,834	0	0	0	(1,993)	0	(1,993)	0	10/09/2018	
37959E-10-2	GLOBE LIFE ORD			25.000	3,043	121.720	3,043	1,050	0	22	0	29	0	29	0	06/23/2017	
380237-10-7	GODADDY CL A ORD			105.000	11,147	106.160	11,147	7,947	0	0	0	3,291	0	3,291	0	10/09/2018	
38141G-10-4	GOLDMAN SACHS GROUP ORD			620.000	239,177	385.770	239,177	128,070	0	6,510	0	26,282	0	26,282	0	04/17/2020	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			103.000	1,475	14.320	1,475	2,026	0	0	0	430	0	430	0	10/15/2014	
38267D-10-9	GOOSEHEAD INSURANCE CL A ORD			25.000	1,895	75.800	1,895	2,068	0	0	0	1,037	0	1,037	0	07/16/2020	
38268T-10-3	GOPRO CL A ORD			285.000	989	3.470	989	1,556	0	0	0	(430)	0	(430)	0	06/28/2019	
38341P-10-2	GOSSAMER BIO ORD			100.000	91	0.912	91	1,601	0	0	0	(126)	0	(126)	0	12/16/2019	
384109-10-4	GRACO ORD			145.000	12,580	86.760	12,580	6,488	0	136	0	2,828	0	2,828	0	08/08/2018	
384802-10-4	WW GRAINGER ORD			70.000	58,008	828.690	58,008	9,288	0	511	0	19,071	0	19,071	0	08/22/2011	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			80.000	475	5.940	475	1,535	16	64	0	46	0	46	0	06/28/2019	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			315.000	7,765	24.650	7,765	4,142	32	126	0	756	0	756	0	10/09/2018	
389375-10-6	GRAY TELEVISION ORD			190.000	1,702	8.960	1,702	3,340	0	61	0	(424)	0	(424)	0	10/09/2018	
390607-10-9	GREAT LAKES DREDGE AND DOCK ORD			125.000	960	7.680	960	1,380	0	0	0	216	0	216	0	06/28/2019	
393222-10-4	GREEN PLAINS ORD			110.000	2,774	25.220	2,774	1,235	0	0	0	(581)	0	(581)	0	10/15/2019	
397624-10-7	GREIF CL A ORD			65.000	4,263	65.590	4,263	3,199	34	131	0	(96)	0	(96)	0	10/09/2018	
398433-10-2	GRIFFON ORD			110.000	6,705	60.950	6,705	1,861	0	275	0	2,768	0	2,768	0	06/28/2019	
39874R-10-1	GROCERY OUTLET HOLDING ORD			170.000	4,583	26.960	4,583	6,130	0	0	0	(379)	0	(379)	0	03/24/2021	
398905-10-9	GROUP 1 AUTOMOTIVE ORD			45.000	13,713	304.740	13,713	3,685	0	81	0	5,597	0	5,597	0	06/28/2019	
40131M-10-9	GUARDANT HEALTH ORD			65.000	1,758	27.050	1,758	5,348	0	0	0	(10)	0	(10)	0	07/16/2020	
401617-10-5	GUESS ORD			90.000	2,075	23.060	2,075	2,026	0	101	0	213	0	213	0	03/19/2019	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			45.000	4,907	109.040	4,907	4,233	0	0	0	2,092	0	2,092	0	10/09/2018	
403949-10-0	HF SINCLAIR ORD			330.000	18,338	55.570	18,338	8,682	0	594	0	1,214	0	1,214	0	12/15/2020	
404030-10-8	H AND E EQUIPMENT SERVICES ORD			80.000	4,186	52.320	4,186	2,357	0	88	0	554	0	554	0	04/22/2019	
40412C-10-1	HCA HEALTHCARE ORD			250.000	67,670	270.680	67,670	26,834	0	600	0	7,680	0	7,680	0	10/15/2019	
40434L-10-5	HP ORD			1,280.000	38,515	30.090	38,515	19,702	353	1,344	0	4,122	0	4,122	0	04/17/2020	
405217-10-0	HAIN CELESTIAL GROUP ORD			190.000	2,081	10.950	2,081	4,967	0	0	0	(994)	0	(994)	0	10/09/2018	
406216-10-1	HALLIBURTON ORD			980.000	35,427	36.150	35,427	19,741	0	627	0	(3,136)	0	(3,136)	0	12/15/2020	
40637H-10-9	HALOZYME THERAPEUTICS ORD			295.000	10,903	36.960	10,903	5,233	0	0	0	(5,882)	0	(5,882)	0	10/09/2018	
407497-10-6	HAMILTON LANE CL A ORD			40.000	4,538	113.440	4,538	2,282	18	68	0	1,982	0	1,982	0	06/28/2019	
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD			165.000	4,551	27.580	4,551	4,047	65	257	0	(231)	0	(231)	0	03/19/2019	
410867-10-5	HANOVER INSURANCE GROUP ORD			40.000	4,857	121.420	4,857	3,557	0	131	0	(548)	0	(548)	0	07/27/2017	
413160-10-2	HARMONIC ORD			160.000	2,086	13.040	2,086	888	0	0	0	(10)	0	(10)	0	06/28/2019	
415864-10-7	ENVIRI ORD			160.000	1,440	9.000	1,440	4,256	0	0	0	434	0	434	0	10/09/2018	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			531.000	42,682	80.380	42,682	11,393	250	903	0	2,416	0	2,416	0	09/06/2016	
418056-10-7	HASBRO ORD			180.000	9,191	51.060	9,191	15,793	0	504	0	(1,791)	0	(1,791)	0	05/12/2022	
418100-10-3	HASHICORP CL A ORD			125.000	2,955	23.640	2,955	3,518	0	0	0	(563)	0	(563)	0	07/12/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
419596-10-1	HAVERTY FURNITURE COMPANIES ORD			10.000	355	35.500	355	210	0	22	0	56	0	56	0	12/16/2019	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD			235.000	3,335	14.190	3,335	7,755	0	254	0	(6,500)	0	(6,500)	0	06/23/2017	
419879-10-1	HAWAIIAN HOLDINGS ORD			105.000	1,491	14.200	1,491	3,642	0	0	0	414	0	414	0	10/09/2018	
420261-10-9	HAWKINS ORD			30.000	2,113	70.420	2,113	671	0	19	0	955	0	955	0	12/16/2019	
42222N-10-3	HEALTHSTREAM ORD			45.000	1,216	27.030	1,216	1,163	0	5	0	99	0	99	0	06/28/2019	
42225T-10-7	HEALTH CATALYST ORD			65.000	602	9.260	602	2,310	0	0	0	(89)	0	(89)	0	07/16/2020	
42226A-10-7	HEALTHEQUITY ORD			110.000	7,293	66.300	7,293	5,961	0	0	0	513	0	513	0	05/12/2022	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD			560.000	9,649	17.230	9,649	15,494	0	694	0	(1,142)	0	(1,142)	0	10/09/2018	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			600.000	11,880	19.800	11,880	15,552	0	720	0	(3,162)	0	(3,162)	0	10/09/2018	
422704-10-6	HECLA MINING ORD			1,015.000	4,882	4.810	4,882	2,883	0	25	0	(761)	0	(761)	0	10/09/2018	
422806-10-9	HEICO ORD			27.000	4,829	178.870	4,829	1,445	0	5	0	681	0	681	0	10/09/2018	
422806-20-8	HEICO CL A ORD			163.000	23,218	142.440	23,218	6,416	0	33	0	3,682	0	3,682	0	06/23/2017	
422819-10-2	HEIDRICK STRUGGLES INTERNATIONAL ORD			25.000	738	29.530	738	749	0	15	0	39	0	39	0	06/28/2019	
42328H-10-9	HELIOS TECHNOLOGIES ORD			40.000	1,814	45.350	1,814	2,042	0	14	0	(364)	0	(364)	0	10/09/2018	
423452-10-1	HELMERICH AND PAYNE ORD			240.000	8,693	36.220	8,693	5,971	0	450	0	(3,204)	0	(3,204)	0	12/15/2020	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			40.000	6,536	163.410	6,536	4,224	0	83	0	(486)	0	(486)	0	06/23/2017	
426927-10-9	HERITAGE COMMERCE ORD			55.000	546	9.920	546	674	0	29	0	(169)	0	(169)	0	06/28/2019	
42704L-10-4	HERC HOLDINGS ORD			60.000	8,933	148.890	8,933	2,749	0	152	0	1,039	0	1,039	0	06/28/2019	
427866-10-8	HERSHEY FOODS ORD			213.000	39,712	186.440	39,712	11,983	0	949	0	(9,613)	0	(9,613)	0	08/22/2011	
42809H-10-7	HESS ORD			380.000	54,781	144.160	54,781	33,441	0	665	0	889	0	889	0	08/10/2022	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			840.000	14,263	16.980	14,263	11,416	109	403	0	857	0	857	0	12/18/2018	
428567-10-1	HIBBETT ORD			40.000	2,881	72.020	2,881	1,046	0	40	0	152	0	152	0	12/16/2019	
431571-10-8	HILLENBRAND ORD			53.000	2,536	47.850	2,536	1,822	0	47	0	275	0	275	0	10/09/2018	
432748-10-1	HILLTOP HOLDINGS ORD			140.000	4,929	35.210	4,929	2,836	0	90	0	728	0	728	0	10/09/2018	
43283X-10-5	HILTON GRAND VACATIONS ORD			85.000	3,415	40.180	3,415	2,576	0	0	0	139	0	139	0	10/09/2018	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			260.000	47,343	182.090	47,343	19,562	0	156	0	14,490	0	14,490	0	10/09/2018	
436440-10-1	HOLOGIC ORD			285.000	20,363	71.450	20,363	11,788	0	0	0	(958)	0	(958)	0	10/09/2018	
436893-20-0	HOME BANCSHARES ORD			300.000	7,599	25.330	7,599	6,513	0	216	0	762	0	762	0	10/09/2018	
437076-10-2	HOME DEPOT ORD			1,193.000	413,434	346.550	413,434	33,082	0	9,973	0	36,613	0	36,613	0	08/26/2009	
438516-10-6	HONEYWELL INTERNATIONAL ORD			854.000	179,092	209.710	179,092	33,125	0	3,561	0	(3,920)	0	(3,920)	0	09/30/2011	
43940T-10-9	HOPE BANCORP ORD			255.000	3,080	12.080	3,080	4,179	0	143	0	(186)	0	(186)	0	10/09/2018	
440407-10-4	HORIZON BANCORP ORD			60.000	859	14.310	859	980	0	38	0	(46)	0	(46)	0	06/28/2019	
440452-10-0	HORMEL FOODS ORD			630.000	20,229	32.110	20,229	8,817	0	693	0	(8,467)	0	(8,467)	0	08/22/2011	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			950.000	18,497	19.470	18,497	17,915	428	732	0	3,249	0	3,249	0	05/12/2022	
441593-10-0	HOULIHAN LOK CL A ORD			120.000	14,389	119.910	14,389	5,276	0	262	0	3,930	0	3,930	0	10/09/2018	
443201-10-8	HOWMET AEROSPACE ORD			595.000	32,201	54.120	32,201	10,421	0	101	0	8,752	0	8,752	0	10/09/2018	
443320-10-6	HUB GROUP CL A ORD			70.000	6,436	91.940	6,436	3,098	0	0	0	872	0	872	0	10/09/2018	
443510-60-7	HUBBELL ORD			110.000	36,182	328.930	36,182	12,417	0	504	0	10,368	0	10,368	0	06/23/2017	
443573-10-0	HUBSPOT ORD			50.000	29,027	580.540	29,027	6,785	0	0	0	14,571	0	14,571	0	10/09/2018	
444859-10-2	HUMANA ORD			120.000	54,937	457.810	54,937	40,218	106	413	0	(6,526)	0	(6,526)	0	10/09/2018	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			95.000	18,975	199.740	18,975	8,244	0	160	0	2,411	0	2,411	0	06/23/2017	
446150-10-4	HUNTINGTON BANCSHARES ORD			1,910.000	24,295	12.720	24,295	24,090	296	1,184	0	(2,636)	0	(2,636)	0	05/12/2022	
447011-10-7	HUNTSMAN ORD			35.000	880	25.130	880	841	0	33	0	(82)	0	(82)	0	10/09/2018	
447462-10-2	HURON CONSULTING GROUP ORD			55.000	5,654	102.800	5,654	2,770	0	0	0	1,661	0	1,661	0	06/28/2019	
448579-10-2	HYATT HOTELS CL A ORD			55.000	7,173	130.410	7,173	4,101	0	25	0	2,198	0	2,198	0	10/09/2018	
44891N-20-8	IAC ORD			150.000	7,857	52.380	7,857	7,043	0	0	0	1,197	0	1,197	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP 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
44925C-10-3	ICF INTERNATIONAL ORD			45.000	6,034	134.090	6,034	3,290	6	25	0	1,577	0	1,577	0	10/09/2018	
44930G-10-7	ICU MEDICAL ORD			30.000	2,992	99.740	2,992	4,757	0	0	0	(1,732)	0	(1,732)	0	12/21/2022	
44980X-10-9	IPG PHOTONICS ORD			75.000	8,141	108.540	8,141	10,109	0	0	0	1,040	0	1,040	0	10/09/2018	
450056-10-6	IRHYTHM TECHNOLOGIES ORD			65.000	6,958	107.040	6,958	5,391	0	0	0	869	0	869	0	10/09/2018	
45031U-10-1	SAFEHOLD ORD			0.000	0	7.630	0	0	166	0	0	0	0	0	0	06/28/2019	
45073V-10-8	ITT ORD			20.000	2,386	119.320	2,386	1,129	0	23	0	764	0	764	0	10/09/2018	
451107-10-6	IDACORP ORD			70.000	6,882	98.320	6,882	7,592	0	224	0	(667)	0	(667)	0	12/21/2022	
45166A-10-2	IDEAYA BIOSCIENCES ORD			73.000	2,597	35.580	2,597	1,935	0	0	0	662	0	662	0	10/18/2023	
45167R-10-4	IDEX ORD			110.000	23,882	217.110	23,882	19,990	0	277	0	(1,234)	0	(1,234)	0	05/12/2022	
45168D-10-4	IDEXX LABORATORIES ORD			115.000	63,831	555.050	63,831	33,458	0	0	0	16,915	0	16,915	0	12/21/2022	
45174J-50-9	IHEARTMEDIA CL A ORD			170.000	454	2.670	454	2,118	0	0	0	(588)	0	(588)	0	12/15/2020	
452308-10-9	ILLINOIS TOOL ORD			314.000	82,249	261.940	82,249	15,141	440	1,674	0	13,075	0	13,075	0	09/16/2015	
452327-10-9	ILLUMINA ORD			195.000	27,152	139.240	27,152	27,152	0	0	0	16,036	28,314	(12,277)	0	05/12/2022	
45245E-10-9	IMAX ORD			10.000	150	15.020	150	244	0	0	0	4	0	4	0	10/09/2018	
45253H-10-1	IMMUNOGEN ORD			430.000	12,750	29.650	12,750	1,219	0	0	0	10,617	0	10,617	0	08/14/2019	
45258J-10-2	IMMUNOVANT ORD			73.000	3,075	42.130	3,075	2,696	0	0	0	379	0	379	0	10/18/2023	
45332Y-10-9	INARI MEDICAL ORD			73.000	4,739	64.920	4,739	4,613	0	0	0	469	0	469	0	10/18/2023	
45337C-10-2	INCYTE ORD			195.000	12,244	62.790	12,244	12,774	0	0	0	(3,418)	0	(3,418)	0	10/09/2018	
45378A-10-6	INDEPENDENCE REALTY ORD			220.000	3,366	15.300	3,366	2,545	35	132	0	(341)	0	(341)	0	06/28/2019	
45384B-10-6	INDEPENDENT BANK GROUP ORD			70.000	3,562	50.880	3,562	4,761	0	106	0	(644)	0	(644)	0	10/09/2018	
45667G-10-3	INFINERA ORD			400.000	1,900	4.750	1,900	1,897	0	0	0	(796)	0	(796)	0	04/22/2019	
45687V-10-6	INGERSOLL RAND ORD			566.000	43,774	77.340	43,774	5,415	0	45	0	14,201	0	14,201	0	12/17/2010	
45765U-10-3	INSIGHT ENTERPRISES ORD			60.000	10,631	177.190	10,631	2,967	0	0	0	4,615	0	4,615	0	10/09/2018	
457669-30-7	INSMED ORD			250.000	7,748	30.990	7,748	4,080	0	0	0	2,753	0	2,753	0	10/09/2018	
45768S-10-5	INNOSPEC ORD			40.000	4,930	123.240	4,930	2,886	0	56	0	815	0	815	0	10/09/2018	
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD			50.000	10,172	203.430	10,172	3,033	0	0	0	(2,423)	0	(2,423)	0	06/28/2019	
45774W-10-8	INSTEEL INDUSTRIES ORD			15.000	574	38.290	574	345	0	39	0	162	0	162	0	12/16/2019	
45778Q-10-7	INSPERITY ORD			5.000	586	117.220	586	569	0	11	0	18	0	18	0	10/09/2018	
45780R-10-1	INSTALLED BUILDING PRODUCTS ORD			45.000	8,227	182.820	8,227	2,525	15	99	0	4,375	0	4,375	0	08/14/2019	
45781V-10-1	INNOVATIVE INDUSTRIAL PPTY ORD			30.000	3,025	100.820	3,025	3,706	55	216	0	(16)	0	(16)	0	06/28/2019	
45782B-10-4	INSEEGO ORD			185.000	41	0.220	41	2,145	0	0	0	(115)	0	(115)	0	04/17/2020	
45784P-10-1	INSULET ORD			70.000	15,189	216.980	15,189	6,362	0	0	0	(5,419)	0	(5,419)	0	10/09/2018	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD			100.000	4,355	43.550	4,355	5,580	0	0	0	(1,252)	0	(1,252)	0	12/21/2022	
458140-10-0	INTEL ORD			5,620.000	282,405	50.250	282,405	103,798	0	3,876	0	132,293	0	132,293	0	03/23/2023	
45826H-10-9	INTEGER HOLDINGS ORD			35.000	3,468	99.080	3,468	2,668	0	0	0	1,072	0	1,072	0	10/09/2018	
45826J-10-5	INTELLIA THERAPEUTICS ORD			100.000	3,049	30.490	3,049	1,637	0	0	0	(440)	0	(440)	0	06/28/2019	
458665-30-4	INTERFACE ORD			120.000	1,514	12.620	1,514	2,566	0	5	0	330	0	330	0	10/09/2018	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			670.000	86,048	128.430	86,048	11,626	0	1,126	0	17,313	0	17,313	0	01/29/2010	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			924.000	151,120	163.550	151,120	83,421	0	6,126	0	20,938	0	20,938	0	03/28/2007	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			258.000	20,890	80.970	20,890	13,769	209	836	0	(6,158)	0	(6,158)	0	08/22/2011	
460146-10-3	INTERNATIONAL PAPER ORD			130.000	4,700	36.150	4,700	5,494	0	241	0	198	0	198	0	10/09/2018	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			645.000	21,053	32.640	21,053	2,554	0	800	0	(432)	0	(432)	0	03/28/2007	
46116X-10-1	INTRA CELLULAR THERAPIES ORD			150.000	10,743	71.620	10,743	1,904	0	0	0	2,805	0	2,805	0	04/22/2019	
461202-10-3	INTUIT ORD			340.000	212,510	625.030	212,510	29,480	0	1,102	0	80,175	0	80,175	0	12/21/2022	
46120E-60-2	INTUITIVE SURGICAL ORD			405.000	136,631	337.360	136,631	12,510	0	0	0	29,164	0	29,164	0	06/25/2008	
46131B-70-4	INVESCO MORTGAGE CAPITAL REIT ORD			4.000	35	8.860	35	182	2	7	0	(17)	0	(17)	0	06/09/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46187W-10-7	INVITATION HOMES ORD			1,200.000	40,932	34.110	40,932	26,868	336	1,248	0	5,364	0	5,364	0	10/09/2018	
462222-10-0	IONIS PHARMACEUTICALS ORD			300.000	15,177	50.590	15,177	13,470	0	0	0	3,846	0	3,846	0	10/09/2018	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD			310.000	2,520	8.130	2,520	3,424	0	0	0	539	0	539	0	04/22/2019	
46266C-10-5	IQVIA HOLDINGS ORD			180.000	41,648	231.380	41,648	22,930	0	0	0	4,768	0	4,768	0	10/09/2018	
46269C-10-2	IRIDIUM COMMUNICATIONS ORD			245.000	10,084	41.160	10,084	5,015	0	127	0	(2,509)	0	(2,509)	0	10/09/2018	
46284V-10-1	IRON MOUNTAIN ORD			310.000	21,694	69.980	21,694	10,404	202	777	0	6,240	0	6,240	0	10/09/2018	
46333X-10-8	IRONWOOD PHARMA CL A ORD			188.000	2,151	11.440	2,151	1,822	0	0	0	329	0	329	0	10/18/2023	
46571Y-10-7	I3 VERTICALS CL A ORD			5.000	106	21.170	106	142	0	0	0	(16)	0	(16)	0	12/16/2019	
465741-10-6	ITRON ORD			70.000	5,286	75.510	5,286	4,078	0	0	0	1,740	0	1,740	0	10/09/2018	
466032-10-9	J AND J SNACK FOODS ORD			30.000	5,014	167.140	5,014	4,439	22	85	0	523	0	523	0	10/09/2018	
46625H-10-0	JPMORGAN CHASE ORD			3,362.000	571,876	170.100	571,876	120,921	0	13,616	0	121,032	0	121,032	0	05/16/2012	
466313-10-3	JABIL ORD			160.000	20,384	127.400	20,384	3,955	0	51	0	9,472	0	9,472	0	10/09/2018	
466367-10-9	JACK IN THE BOX ORD			30.000	2,449	81.630	2,449	2,527	0	53	0	402	0	402	0	10/09/2018	
46982L-10-8	JACOBS SOLUTIONS ORD			130.000	16,874	129.800	16,874	9,967	0	135	0	1,265	0	1,265	0	10/09/2018	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD			390.000	15,760	40.410	15,760	8,471	0	468	0	7,289	0	7,289	0	10/09/2018	
47580P-10-3	JELD WEN HOLDING ORD			190.000	3,587	18.880	3,587	4,355	0	0	0	1,754	0	1,754	0	10/09/2018	
477143-10-1	JETBLUE AIRWAYS ORD			620.000	3,441	5.550	3,441	10,782	0	0	0	(577)	0	(577)	0	10/09/2018	
478160-10-4	JOHNSON & JOHNSON ORD			2,629.000	412,069	156.740	412,069	131,632	0	12,066	0	(52,343)	0	(52,343)	0	03/26/2004	
48020Q-10-7	JONES LANG LASALLE ORD			29.000	5,477	188.870	5,477	3,886	0	0	0	856	0	856	0	10/09/2018	
48123V-10-2	ZIFF DAVIS ORD			45.000	3,024	67.190	3,024	2,920	0	0	0	(536)	0	(536)	0	10/09/2018	
48203R-10-4	JUNIPER NETWORKS ORD			270.000	7,960	29.480	7,960	7,768	0	238	0	(670)	0	(670)	0	10/09/2018	
48242W-10-6	KBR ORD			145.000	8,034	55.410	8,034	3,142	20	76	0	378	0	378	0	10/09/2018	
482480-10-0	KLA ORD			145.000	84,289	581.300	84,289	14,378	0	776	0	29,619	0	29,619	0	10/09/2018	
48251W-10-4	KKR AND CO ORD			918.000	76,056	82.850	76,056	50,041	0	345	0	19,703	0	19,703	0	12/21/2023	
48282T-10-4	KADANT ORD			20.000	5,606	280.310	5,606	1,816	0	23	0	2,054	0	2,054	0	06/28/2019	
483007-70-4	KAISER ALUMINUM ORD			10.000	712	71.190	712	1,055	0	31	0	(48)	0	(48)	0	10/09/2018	
48576A-10-0	KARUNA THERAPEUTICS ORD			40.000	12,660	316.510	12,660	10,302	0	0	0	4,800	0	4,800	0	08/10/2022	
48576U-10-6	KARYOPHARM THERAPEUTICS ORD			85.000	74	0.865	74	729	0	0	0	(215)	0	(215)	0	08/14/2019	
48666K-10-9	KB HOME ORD			170.000	10,618	62.460	10,618	3,803	0	119	0	5,204	0	5,204	0	10/09/2018	
487836-10-8	KELLANOVA ORD			35.000	1,957	55.910	1,957	1,757	0	20	0	200	0	200	0	12/21/2007	
488152-20-8	KELLY SERVICES CL A ORD			75.000	1,622	21.620	1,622	1,964	0	23	0	354	0	354	0	06/28/2019	
489398-10-7	KENNEDY WILSON HOLDINGS ORD			250.000	3,095	12.380	3,095	4,955	60	240	0	(838)	0	(838)	0	10/09/2018	
49177J-10-2	KENVUE ORD			2,160.000	46,505	21.530	46,505	13,904	0	864	0	32,601	0	32,601	0	01/02/2004	
49271V-10-0	KEURIG DR PEPPER ORD			1,160.000	38,651	33.320	38,651	32,617	0	945	0	(2,714)	0	(2,714)	0	12/21/2022	
493267-10-8	KEYCORP ORD			1,153.000	16,603	14.400	16,603	15,229	0	945	0	(3,482)	0	(3,482)	0	10/20/2020	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			170.000	27,045	159.090	27,045	10,174	0	0	0	(2,037)	0	(2,037)	0	10/09/2018	
493732-10-1	KFORCE ORD			25.000	1,689	67.560	1,689	877	0	36	0	318	0	318	0	06/28/2019	
49427F-10-8	KILROY REALTY REIT ORD			85.000	3,386	39.840	3,386	6,129	46	184	0	99	0	99	0	10/09/2018	
49428J-10-9	KIMBALL ELECTRONICS ORD			5.000	135	26.950	135	90	0	0	0	22	0	22	0	12/16/2019	
494368-10-3	KIMBERLY CLARK ORD			367.000	44,594	121.510	44,594	24,393	433	1,725	0	(5,226)	0	(5,226)	0	10/17/2007	
49446R-10-9	KIMCO REALTY REIT ORD			635.000	13,532	21.310	13,532	10,020	0	648	0	83	0	83	0	10/09/2018	
49456B-10-1	KINDER MORGAN CL P ORD			815.000	14,377	17.640	14,377	14,906	0	917	0	(359)	0	(359)	0	06/25/2021	
49714P-10-8	KINSALE CAPITAL GROUP ORD			45.000	15,071	334.910	15,071	3,080	0	25	0	3,303	0	3,303	0	03/19/2019	
49803T-30-0	KITE REALTY GROUP REIT ORD			228.000	5,212	22.860	5,212	3,740	0	219	0	413	0	413	0	10/09/2018	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			285.000	16,430	57.650	16,430	9,277	0	160	0	1,493	0	1,493	0	10/09/2018	
49926D-10-9	KNOWLES ORD			190.000	3,403	17.910	3,403	2,761	0	0	0	283	0	283	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
50015M-10-9	KODIAK SCIENCES ORD			65.000	198	3.040	198	3,424	0	0	0	(268)	0	(268)	0	04/17/2020	
500255-10-4	KOHL'S ORD			160.000	4,589	28.680	4,589	6,176	0	320	0	549	0	549	0	12/15/2020	
50050N-10-3	KONTOOR BRANDS ORD			112.000	6,991	62.420	6,991	1,254	0	217	0	2,512	0	2,512	0	04/09/2012	
50060P-10-6	KOPPERS HOLDINGS ORD			40.000	2,049	51.220	2,049	1,174	0	10	0	921	0	921	0	06/28/2019	
500643-20-0	KORN FERRY ORD			55.000	3,264	59.350	3,264	2,599	18	36	0	480	0	480	0	10/09/2018	
500754-10-6	KRAFT HEINZ ORD			954.000	35,279	36.980	35,279	27,043	0	1,526	0	(3,558)	0	(3,558)	0	04/17/2020	
50077B-20-7	KRATOS DEFENSE AND SECURITY SOLS ORD			260.000	5,275	20.290	5,275	4,155	0	0	0	2,592	0	2,592	0	03/19/2019	
501044-10-1	KROGER ORD			680.000	31,083	45.710	31,083	18,992	0	748	0	768	0	768	0	10/09/2018	
501147-10-2	KRYSTAL BIOTECH ORD			30.000	3,722	124.060	3,722	2,302	0	0	0	1,345	0	1,345	0	12/21/2022	
50127T-10-9	KURA ONCOLOGY ORD			120.000	1,726	14.380	1,726	2,362	0	0	0	236	0	236	0	06/28/2019	
50155Q-10-0	KYNDRYL HOLDINGS ORD			262.000	5,444	20.780	5,444	5,224	0	0	0	2,531	0	2,531	0	03/28/2007	
50187T-10-6	LGI HOMES ORD			40.000	5,326	133.160	5,326	2,723	0	0	0	1,622	0	1,622	0	04/22/2019	
501889-20-8	LKQ ORD			290.000	13,859	47.790	13,859	8,625	0	326	0	(1,630)	0	(1,630)	0	10/09/2018	
50189K-10-3	LCI INDUSTRIES ORD			50.000	6,286	125.710	6,286	3,927	0	210	0	1,663	0	1,663	0	10/09/2018	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			80.000	18,210	227.620	18,210	5,092	0	96	0	916	0	916	0	10/09/2018	
502175-10-2	LTC PROPERTIES REIT ORD			85.000	2,730	32.120	2,730	3,741	0	194	0	(290)	0	(290)	0	10/09/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			277.000	58,342	210.620	58,342	13,098	0	1,263	0	668	0	668	0	09/25/2008	
505336-10-7	LA Z BOY ORD			90.000	3,323	36.920	3,323	2,609	0	67	0	1,269	0	1,269	0	10/09/2018	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			135.000	30,684	227.290	30,684	8,328	0	194	0	22,356	0	22,356	0	03/28/2007	
505743-10-4	LADDER CAPITAL CL A ORD			122.000	1,404	11.510	1,404	2,089	28	112	0	179	0	179	0	01/07/2019	
511656-10-0	LAKELAND FINANCIAL ORD			35.000	2,281	65.160	2,281	1,624	0	64	0	(273)	0	(273)	0	04/22/2019	
512807-10-8	LAM RESEARCH ORD			163.000	127,671	783.260	127,671	1,788	326	1,170	0	59,162	0	59,162	0	06/01/2012	
512816-10-9	LAMAR ADVERTISING CL A REIT			85.000	9,034	106.280	9,034	6,354	0	425	0	1,010	0	1,010	0	10/09/2018	
513847-10-3	LANCASTER COLONY ORD			40.000	6,656	166.390	6,656	5,913	0	138	0	(1,236)	0	(1,236)	0	10/09/2018	
515098-10-1	LANDSTAR SYSTEM ORD			35.000	6,778	193.650	6,778	2,949	0	114	0	1,076	0	1,076	0	06/23/2017	
516544-10-3	LANTHEUS HOLDINGS ORD			106.000	6,572	62.000	6,572	2,109	0	0	0	1,170	0	1,170	0	06/28/2019	
516806-20-5	VITAL ENERGY ORD			19.000	864	45.490	864	1,083	0	0	0	(113)	0	(113)	0	12/16/2019	
517834-10-7	LAS VEGAS SANDS ORD			440.000	21,652	49.210	21,652	16,698	0	176	0	502	0	502	0	12/30/2021	
518415-10-4	LATTICE SEMICONDUCTOR ORD			225.000	15,523	68.990	15,523	2,896	0	0	0	925	0	925	0	03/19/2019	
518439-10-4	ESTEE LAUDER CL A ORD			272.000	39,780	146.250	39,780	12,035	0	718	0	(27,706)	0	(27,706)	0	08/22/2011	
518613-20-3	LAUREATE EDUCATION ORD			210.000	2,879	13.710	2,879	3,114	0	147	0	859	0	859	0	10/09/2018	
521865-20-4	LEAR ORD			55.000	7,767	141.210	7,767	7,710	0	169	0	945	0	945	0	10/09/2018	
525327-10-2	LEIDOS HOLDINGS ORD			80.000	8,659	108.240	8,659	5,377	0	117	0	244	0	244	0	10/09/2018	
525558-20-1	LEMAITRE VASCULAR ORD			25.000	1,419	56.760	1,419	892	0	14	0	269	0	269	0	12/16/2019	
52567D-10-7	LEMONADE ORD			80.000	1,290	16.130	1,290	5,375	0	0	0	196	0	196	0	09/28/2021	
52603A-20-8	LENDINGCLUB CORPORATION			104.000	909	8.740	909	1,668	0	0	0	(6)	0	(6)	0	04/22/2019	
52603B-10-7	LENDINGTREE ORD			15.000	455	30.320	455	3,256	0	0	0	135	0	135	0	10/09/2018	
526057-10-4	LENNAR CL A ORD			285.000	42,476	149.040	42,476	12,631	0	428	0	16,684	0	16,684	0	10/09/2018	
526107-10-7	LENNOX INTERNATIONAL ORD			20.000	8,950	447.520	8,950	3,988	22	86	0	4,166	0	4,166	0	10/09/2018	
52634L-10-8	LENSAR ORD			24.000	84	3.510	84	64	0	0	0	13	0	13	0	12/16/2019	
529043-10-1	LXP INDUSTRIAL ORD			585.000	5,803	9.920	5,803	4,832	76	293	0	(59)	0	(59)	0	10/09/2018	
530307-10-7	LIBERTY BROADBAND SRS A ORD			45.000	3,629	80.640	3,629	3,713	0	0	0	216	0	216	0	10/09/2018	
530307-30-5	LIBERTY BROADBAND SRS C ORD			153.000	12,330	80.590	12,330	12,587	0	0	0	661	0	661	0	10/09/2018	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD			31.000	1,159	37.390	1,159	723	0	0	0	436	0	436	0	06/17/2020	
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD			40.000	1,462	36.550	1,462	1,727	0	0	0	(265)	0	(265)	0	04/22/2019	
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD			215.000	13,573	63.130	13,573	7,274	0	0	0	6,299	0	6,299	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
531229-77-1	LIBERTY MEDIA FORMULA ONE SRS A ORD			50.000	2,899	57.980	2,899	1,755	0	0	0	1,144	0	1,144	0	04/22/2019	
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			90.000	2,590	28.780	2,590	1,699	0	0	0	892	0	892	0	06/17/2020	
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			155.000	4,455	28.740	4,455	4,793	0	0	0	(339)	0	(339)	0	10/09/2018	
53220K-22-3	LIGAND PHARMACEUTICALS INCORPORATED			11.000	11	1.000	11	0	0	0	0	11	0	11	0	11/02/2022	
53220K-50-4	LIGAND PHARMACEUTICALS ORD			30.000	2,143	71.420	2,143	2,734	0	0	0	139	0	139	0	03/24/2021	
532457-10-8	ELI LILLY ORD			903.000	526,377	582.920	526,377	30,290	0	4,082	0	196,023	0	196,023	0	09/29/2009	
53261M-10-4	EDGIO ORD			175.000	60	0.343	60	1,115	0	0	0	(138)	0	(138)	0	04/17/2020	
532CNT-02-9	CONTRA LIGAND PHARMACE			11.000	11	1.000	11	0	0	0	0	11	0	11	0	11/02/2022	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD			76.000	16,527	217.460	16,527	13,559	54	0	0	2,968	0	2,968	0	10/18/2023	
534187-10-9	LINCOLN NATIONAL ORD			300.000	8,091	26.970	8,091	15,132	0	540	0	(1,125)	0	(1,125)	0	12/15/2020	
535555-10-6	LINDSAY ORD			20.000	2,583	129.160	2,583	1,733	0	28	0	(674)	0	(674)	0	08/14/2019	
536797-10-3	LITHIA MOTORS ORD			50.000	16,464	329.280	16,464	3,900	0	96	0	6,227	0	6,227	0	10/09/2018	
537008-10-4	LITTELFUSE ORD			50.000	13,378	267.560	13,378	9,108	0	125	0	2,368	0	2,368	0	10/09/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			185.000	17,316	93.600	17,316	9,367	0	0	0	4,414	0	4,414	0	10/09/2018	
538146-10-1	LIVEPERSON ORD			140.000	531	3.790	531	3,279	0	0	0	(889)	0	(889)	0	10/09/2018	
53814L-10-8	LIVENT ORD			174.000	3,129	17.980	3,129	2,159	0	0	0	(329)	0	(329)	0	10/09/2018	
53815P-10-8	LIVERAMP HOLDINGS ORD			70.000	2,652	37.880	2,652	3,271	0	0	0	1,011	0	1,011	0	10/09/2018	
539830-10-9	LOCKHEED MARTIN ORD			320.000	145,037	453.240	145,037	23,282	0	3,888	0	(10,640)	0	(10,640)	0	07/18/2012	
540424-10-8	LOEWS ORD			384.000	26,723	69.590	26,723	11,946	0	96	0	4,324	0	4,324	0	10/30/2008	
546347-10-5	LOUISIANA PACIFIC ORD			185.000	13,104	70.830	13,104	4,353	0	178	0	2,152	0	2,152	0	10/09/2018	
548661-10-7	LOWE'S COMPANIES ORD			759.000	168,915	222.550	168,915	21,481	0	3,264	0	17,692	0	17,692	0	10/09/2018	
549498-10-3	LUCID GROUP ORD			710.000	2,989	4.210	2,989	12,911	0	0	0	(1,860)	0	(1,860)	0	08/10/2022	
550021-10-9	LULULEMON ATHLETICA ORD			120.000	61,355	511.290	61,355	18,031	0	0	0	22,909	0	22,909	0	10/09/2018	
55003T-10-7	LL FLOORING HOLDINGS ORD			45.000	176	3.900	176	463	0	0	0	(77)	0	(77)	0	12/16/2019	
55024U-10-9	LUMENTUM HOLDINGS ORD			142.000	7,444	52.420	7,444	7,585	0	0	0	36	0	36	0	12/11/2018	
550424-10-5	LUMINAR TECHNOLOGIES CL A ORD			330.000	1,112	3.370	1,112	2,011	0	0	0	(521)	0	(521)	0	12/21/2022	
550678-10-6	LUXFER HOLDINGS ORD		C	5.000	45	8.940	45	123	0	3	0	(24)	0	(24)	0	06/28/2019	
55087P-10-4	LYFT CL A ORD			400.000	5,996	14.990	5,996	11,465	0	0	0	1,588	0	1,588	0	04/17/2020	
55261F-10-4	M&T BANK ORD			257.000	35,230	137.080	35,230	25,761	0	1,336	0	(2,051)	0	(2,051)	0	08/14/2019	
55262C-10-0	MBIA ORD			95.000	581	6.120	581	893	0	760	0	(639)	0	(639)	0	04/22/2019	
552676-10-8	MDC HOLDINGS ORD			119.000	6,575	55.250	6,575	2,835	0	250	0	2,814	0	2,814	0	10/09/2018	
55272X-60-7	MFA FINANCIAL ORD			221.000	2,491	11.270	2,491	6,444	77	309	0	314	0	314	0	01/30/2018	
55277P-10-4	MGE ENERGY ORD			80.000	5,785	72.310	5,785	5,239	0	134	0	153	0	153	0	10/09/2018	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			540.000	24,127	44.680	24,127	14,769	0	0	0	6,021	0	6,021	0	10/09/2018	
55303J-10-6	MGP INGREDIENTS ORD			30.000	2,956	98.520	2,956	1,429	0	14	0	(236)	0	(236)	0	12/16/2019	
55305B-10-1	M I HOMES ORD			60.000	8,264	137.740	8,264	1,712	0	0	0	5,494	0	5,494	0	06/28/2019	
55306N-10-4	MKS INSTRUMENTS ORD			55.000	5,658	102.870	5,658	4,166	0	48	0	998	0	998	0	10/09/2018	
553498-10-6	MSA SAFETY ORD			70.000	11,818	168.830	11,818	7,062	0	131	0	1,725	0	1,725	0	10/09/2018	
553530-10-6	MSC INDUSTRIAL CL A ORD			30.000	3,038	101.260	3,038	2,529	0	96	0	587	0	587	0	10/09/2018	
55354G-10-0	MSCI ORD			80.000	45,252	565.650	45,252	12,735	0	442	0	8,038	0	8,038	0	10/09/2018	
55405W-10-4	MYR GROUP ORD			30.000	4,339	144.630	4,339	1,120	0	0	0	1,577	0	1,577	0	06/28/2019	
55405Y-10-0	MACOM TECHNOLOGY SOLUTIONS ORD			105.000	9,760	92.950	9,760	2,289	0	0	0	3,147	0	3,147	0	10/15/2019	
554382-10-1	MACERICH REIT ORD			418.000	6,450	15.430	6,450	4,638	0	284	0	1,743	0	1,743	0	12/15/2020	
554489-10-4	VERIS RESIDENTIAL ORD			145.000	2,281	15.730	2,281	2,942	8	7	0	(29)	0	(29)	0	10/09/2018	
556099-10-9	MACROGENICS ORD			110.000	1,058	9.620	1,058	1,866	0	0	0	320	0	320	0	06/28/2019	
55616P-10-4	MACYS ORD			470.000	9,456	20.120	9,456	4,944	78	307	0	(249)	0	(249)	0	12/15/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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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
556269-10-8	STEVEN MADDEN ORD			160.000	6,720	42.000	6,720	5,202	0	134	0	1,606	0	1,606	0	10/09/2018	
558256-10-3	MADISON SQR GARDN ENRTMT CL A ORD			38.920	1,237	31.790	1,237	1,237	0	0	0	0	0	0	0	10/09/2018	
55825T-10-3	MADISON SQUARE GARDEN SPORT CL A ORD			40.000	7,273	181.830	7,273	6,051	0	0	0	(60)	0	(60)	0	10/09/2018	
55826T-10-2	SPHERE ENTERTAINMENT CL A ORD			38.920	1,322	33.960	1,322	1,054	0	0	0	268	0	268	0	10/09/2018	
558868-10-5	MADRIGAL PHARMACEUTI ORD			10.000	2,314	231.380	2,314	2,870	0	0	0	(589)	0	(589)	0	12/21/2022	
55955D-10-0	MAGNITE ORD			205.000	1,915	9.340	1,915	1,962	0	0	0	(256)	0	(256)	0	08/14/2019	
559663-10-9	MAGNOLIA OIL GAS CL A ORD			310.000	6,600	21.290	6,600	2,048	0	143	0	(670)	0	(670)	0	07/16/2020	
56117J-10-0	MALIBU BOATS CL A ORD			40.000	2,193	54.820	2,193	1,264	0	0	0	61	0	61	0	10/15/2019	
562750-10-9	MANHATTAN ASSOCIATES ORD			115.000	24,762	215.320	24,762	5,714	0	0	0	10,801	0	10,801	0	10/09/2018	
563571-40-5	MANITOWOC ORD			75.000	1,252	16.690	1,252	1,129	0	0	0	565	0	565	0	08/14/2019	
56418H-10-0	MANPOWERGROUP ORD			50.000	3,974	79.470	3,974	3,914	0	147	0	(187)	0	(187)	0	10/09/2018	
565788-10-6	MARATHON DIGITAL HOLDINGS ORD			668.000	15,691	23.490	15,691	14,986	0	0	0	4,421	0	4,421	0	12/21/2023	
565849-10-6	MARATHON OIL ORD			1,705.000	41,193	24.160	41,193	7,131	0	699	0	(4,962)	0	(4,962)	0	04/17/2020	
56585A-10-2	MARATHON PETROLEUM ORD			628.000	93,170	148.360	93,170	29,131	0	1,931	0	20,077	0	20,077	0	12/30/2021	
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD			150.000	983	6.550	983	5,293	0	0	0	(1,164)	0	(1,164)	0	03/24/2021	
570535-10-4	MARKEL GROUP ORD			10.000	14,199	1,419.900	14,199	12,854	0	0	0	1,024	0	1,024	0	05/12/2022	
57060D-10-8	MARKETAXESS HOLDINGS ORD			35.000	10,250	292.850	10,250	6,605	0	101	0	489	0	489	0	10/09/2018	
57142B-10-4	MARQETA CL A ORD			580.000	4,048	6.980	4,048	6,373	0	0	0	505	0	505	0	08/10/2022	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD			90.000	7,640	84.890	7,640	9,018	68	259	0	(4,473)	0	(4,473)	0	10/09/2018	
571748-10-2	MARSH & MCLENNAN ORD			622.000	117,850	189.470	117,850	15,436	0	1,617	0	14,922	0	14,922	0	10/21/2004	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			347.000	78,252	225.510	78,252	8,395	0	680	0	26,587	0	26,587	0	03/28/2007	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			20.000	9,978	498.910	9,978	3,618	0	56	0	3,219	0	3,219	0	10/09/2018	
573874-10-4	MARVELL TECHNOLOGY ORD			1,157.000	69,779	60.310	69,779	31,683	0	232	0	20,328	0	20,328	0	07/12/2023	
574599-10-6	MASCO ORD			265.000	17,750	66.980	17,750	8,986	0	302	0	5,382	0	5,382	0	10/09/2018	
574795-10-0	MASIMO ORD			90.000	10,549	117.210	10,549	10,733	0	0	0	(2,767)	0	(2,767)	0	10/09/2018	
575385-10-9	MASONITE INTERNATIONAL ORD			45.000	3,810	84.660	3,810	2,738	0	0	0	182	0	182	0	10/09/2018	
576323-10-9	MASTEC ORD			60.000	4,543	75.720	4,543	2,545	0	0	0	(577)	0	(577)	0	10/09/2018	
57636Q-10-4	MASTERCARD CL A ORD			1,016.000	433,334	426.510	433,334	19,611	0	2,316	0	80,040	0	80,040	0	09/29/2009	
57638P-10-4	MASTERBRAND ORD			280.000	4,158	14.850	4,158	1,793	0	0	0	2,044	0	2,044	0	10/09/2018	
576485-20-5	MATADOR RESOURCES ORD			210.000	11,941	56.860	11,941	7,064	0	137	0	(80)	0	(80)	0	10/09/2018	
57667L-10-7	MATCH GROUP ORD			304.000	11,096	36.500	11,096	17,332	0	0	0	(1,517)	0	(1,517)	0	10/09/2018	
576690-10-1	MATERION ORD			25.000	3,253	130.130	3,253	1,472	0	13	0	1,066	0	1,066	0	04/22/2019	
57686G-10-5	MATSON ORD			75.000	8,220	109.600	8,220	2,958	0	95	0	3,532	0	3,532	0	10/09/2018	
577081-10-2	MATTEL ORD			375.000	7,080	18.880	7,080	5,434	0	0	0	390	0	390	0	10/09/2018	
577128-10-1	MATTHEWS INTERNATIONAL CL A ORD			30.000	1,100	36.650	1,100	1,376	0	28	0	186	0	186	0	10/09/2018	
57776J-10-0	MAXLINEAR ORD			130.000	3,090	23.770	3,090	3,310	0	0	0	(1,325)	0	(1,325)	0	03/19/2019	
579780-20-6	MCCORMICK ORD			410.000	28,052	68.420	28,052	9,174	172	640	0	(5,933)	0	(5,933)	0	08/22/2011	
580135-10-1	MCDONALD'S ORD			853.000	252,923	296.510	252,923	38,249	0	5,314	0	28,132	0	28,132	0	03/28/2007	
580589-10-9	MCGRATH RENT ORD			50.000	5,981	119.620	5,981	2,581	0	93	0	1,044	0	1,044	0	10/09/2018	
58155Q-10-3	MCKESSON ORD			140.000	64,817	462.980	64,817	19,159	87	314	0	12,300	0	12,300	0	10/09/2018	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			1,215.000	5,966	4.910	5,966	5,966	182	1,239	0	4,059	11,628	(7,569)	0	10/09/2018	
58470H-10-1	MEDIFAST ORD			20.000	1,344	67.220	1,344	4,133	0	132	0	(963)	0	(963)	0	10/09/2018	
58506Q-10-9	MEDPACE HOLDINGS ORD			60.000	18,392	306.530	18,392	4,622	0	0	0	5,647	0	5,647	0	08/14/2019	
58933Y-10-5	MERCK & CO ORD			2,788.000	303,948	109.020	303,948	82,957	2,147	8,141	0	(5,381)	0	(5,381)	0	09/30/2011	
59001A-10-2	MERITAGE HOMES ORD			75.000	13,065	174.200	13,065	2,787	0	81	0	6,150	0	6,150	0	10/09/2018	
59064R-10-9	MESA LABORATORIES ORD			10.000	1,048	104.770	1,048	2,443	0	6	0	(614)	0	(614)	0	06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
591520-20-0	METHODE ELECTRONICS ORD			85.000	1,932	22.730	1,932	2,220	0	48	0	(1,839)	0	(1,839)	0	08/14/2019	
59156R-10-8	METLIFE ORD			780.000	51,581	66.130	51,581	32,562	0	1,607	0	(4,867)	0	(4,867)	0	09/21/2015	
592688-10-5	METTLER TOLEDO ORD			20.000	24,259	1,212.960	24,259	11,732	0	0	0	(4,650)	0	(4,650)	0	10/09/2018	
594918-10-4	MICROSOFT ORD			8,471.000	3,185,435	376.040	3,185,435	255,931	0	23,634	0	1,153,920	0	1,153,920	0	12/21/2022	
594972-40-8	MICROSTRATEGY CL A ORD			15.000	9,474	631.620	9,474	2,216	0	0	0	7,351	0	7,351	0	03/19/2019	
595017-10-4	MICROCHIP TECHNOLOGY ORD			600.000	54,108	90.180	54,108	11,331	0	954	0	11,958	0	11,958	0	10/09/2018	
595112-10-3	MICRON TECHNOLOGY ORD			1,155.000	98,568	85.340	98,568	48,833	133	531	0	40,841	0	40,841	0	10/09/2018	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			120.000	16,135	134.460	16,135	11,950	0	672	0	(2,704)	0	(2,704)	0	06/22/2018	
596278-10-1	MIDDLEBY ORD			25.000	3,679	147.170	3,679	3,043	0	0	0	332	0	332	0	10/09/2018	
596680-10-8	MIDDLESEX WATER ORD			35.000	2,297	65.620	2,297	2,073	0	44	0	(457)	0	(457)	0	06/28/2019	
603158-10-6	MINERALS TECHNOLOGIES ORD			55.000	3,922	71.310	3,922	3,412	0	14	0	582	0	582	0	10/09/2018	
60468T-10-5	MIRATI THERAPEUTICS ORD			80.000	4,700	58.750	4,700	5,838	0	0	0	1,075	0	1,075	0	03/19/2019	
607525-10-2	MODEL N ORD			70.000	1,885	26.930	1,885	1,365	0	0	0	(954)	0	(954)	0	06/28/2019	
60770K-10-7	MODERNA ORD			460.000	45,747	99.450	45,747	20,971	0	0	0	(36,878)	0	(36,878)	0	08/10/2022	
607828-10-0	MODINE MANUFACTURING ORD			75.000	4,478	59.700	4,478	1,199	0	0	0	2,988	0	2,988	0	04/22/2019	
60783X-10-4	MODIVCARE ORD			20.000	880	43.990	880	1,147	0	0	0	(915)	0	(915)	0	06/28/2019	
60786M-10-5	MOELIS CL A ORD			90.000	5,052	56.130	5,052	3,821	0	54	0	1,231	0	1,231	0	10/18/2023	
60855R-10-0	MOLINA HEALTHCARE ORD			35.000	12,646	361.310	12,646	5,028	0	0	0	1,088	0	1,088	0	10/09/2018	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			40.000	2,448	61.210	2,448	1,556	0	66	0	388	0	388	0	10/30/2008	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			1,755.000	127,115	72.430	127,115	83,678	746	2,773	0	10,144	0	10,144	0	05/12/2022	
60937P-10-6	MONGODB CL A ORD			65.000	26,575	408.850	26,575	9,794	0	0	0	13,781	0	13,781	0	04/17/2020	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			70.000	44,155	630.780	44,155	18,770	70	263	0	19,402	0	19,402	0	05/12/2022	
61174X-10-9	MONSTER BEVERAGE ORD			950.000	54,730	57.610	54,730	9,308	0	0	0	6,503	0	6,503	0	06/05/2013	
615369-10-5	MOODYS ORD			195.000	76,159	390.560	76,159	3,918	0	601	0	21,828	0	21,828	0	03/28/2007	
617446-44-8	MORGAN STANLEY ORD			1,704.243	158,921	93.250	158,921	41,814	0	5,538	0	14,026	0	14,026	0	02/02/2016	
617700-10-9	MORNINGSTAR ORD			40.000	11,450	286.240	11,450	3,079	0	60	0	2,786	0	2,786	0	06/23/2017	
61945C-10-3	MOSAIC ORD			295.000	10,540	35.730	10,540	9,767	0	310	0	(2,401)	0	(2,401)	0	10/09/2018	
620076-30-7	MOTOROLA SOLUTIONS ORD			180.000	56,356	313.090	56,356	9,648	176	634	0	9,968	0	9,968	0	11/20/2012	
624756-10-2	MUELLER INDUSTRIES ORD			210.000	9,902	47.150	9,902	2,882	0	126	0	3,707	0	3,707	0	10/09/2018	
624758-10-8	MUELLER WATER PRODUCTS SER A ORD			340.000	4,896	14.400	4,896	3,896	0	84	0	1,238	0	1,238	0	10/09/2018	
62482R-10-7	MR COOPER GROUP ORD			145.000	9,442	65.120	9,442	1,318	0	0	0	3,624	0	3,624	0	08/14/2019	
626717-10-2	MURPHY OIL ORD			290.000	12,371	42.660	12,371	7,333	0	319	0	(102)	0	(102)	0	06/25/2021	
626755-10-2	MURPHY USA ORD			50.000	17,828	356.560	17,828	4,011	0	78	0	3,851	0	3,851	0	10/09/2018	
628464-10-9	MYERS INDUSTRIES ORD			30.000	587	19.550	587	578	4	16	0	(80)	0	(80)	0	06/28/2019	
628778-10-2	NBT BANCORP ORD			65.000	2,724	41.910	2,724	2,516	0	81	0	(98)	0	(98)	0	10/09/2018	
62886E-10-8	NCR VOYIX ORD			260.000	4,397	16.910	4,397	4,247	0	0	0	150	0	150	0	10/09/2018	
629209-30-5	NMI HOLDINGS CL A ORD			180.000	5,342	29.680	5,342	3,731	0	0	0	1,580	0	1,580	0	10/09/2018	
629377-50-8	NRG ENERGY ORD			210.000	10,857	51.700	10,857	7,860	0	317	0	4,175	0	4,175	0	10/09/2018	
62945V-10-9	NV5 GLOBAL ORD			20.000	2,222	111.120	2,222	1,628	0	0	0	(424)	0	(424)	0	06/28/2019	
62955J-10-3	NOV ORD			850.000	17,238	20.280	17,238	12,086	0	170	0	(519)	0	(519)	0	12/15/2020	
63001N-10-6	NCR ATLEOS ORD			130.000	3,158	24.290	3,158	2,758	0	0	0	400	0	400	0	10/09/2018	
63009R-10-9	NANOSTRING TECHNOLOGIES ORD			85.000	64	0.748	64	2,579	0	0	0	(614)	0	(614)	0	06/28/2019	
631103-10-8	NASDAQ ORD			525.000	30,524	58.140	30,524	3,469	0	452	0	(1,685)	0	(1,685)	0	10/30/2008	
632307-10-4	NATERA ORD			160.000	10,022	62.640	10,022	4,347	0	0	0	3,595	0	3,595	0	08/14/2019	
633707-10-4	NATIONAL BANK HOLDINGS CL A ORD			35.000	1,302	37.190	1,302	1,270	0	36	0	(171)	0	(171)	0	06/28/2019	
635906-10-0	NATIONAL HEALTHCARE ORD			25.000	2,311	92.420	2,311	2,028	15	58	0	823	0	823	0	06/28/2019	

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
636180-10-1	NATL FUEL GAS ORD			20.000	1,003	50.170	1,003	1,054	10	39	0	(263)	0	(263)	0	06/22/2018	
637417-10-6	NNN REIT ORD			25.000	1,078	43.100	1,078	953	0	56	0	(67)	0	(67)	0	06/23/2017	
637870-10-6	NATIONAL STORAGE AFFILIATES ORD			170.000	7,050	41.470	7,050	4,355	0	379	0	910	0	910	0	10/09/2018	
63845R-10-7	NATIONAL VISION HOLDINGS ORD			80.000	1,674	20.930	1,674	3,396	0	0	0	(1,426)	0	(1,426)	0	10/09/2018	
63938C-10-8	NAVIENT ORD			340.000	6,331	18.620	6,331	4,474	0	218	0	738	0	738	0	10/09/2018	
63947X-10-1	NCINO ORD			90.000	3,027	33.630	3,027	2,401	0	0	0	647	0	647	0	12/21/2022	
640491-10-6	NEOGEN ORD			120.000	2,413	20.110	2,413	3,882	0	0	0	586	0	586	0	10/09/2018	
64049M-20-9	NEOGENOMICS ORD			235.000	3,802	16.180	3,802	4,630	0	0	0	1,631	0	1,631	0	03/19/2019	
64110D-10-4	NETAPP ORD			295.000	26,007	88.160	26,007	26,946	0	590	0	8,290	0	8,290	0	12/30/2021	
64110L-10-6	NETFLIX ORD			505.000	245,874	486.880	245,874	146,044	0	0	0	96,960	0	96,960	0	08/10/2022	
64110Y-10-8	NET LEASE OFFICE PROPERTIES			11.000	203	18.480	203	115	0	0	0	88	0	88	0	11/02/2023	
64111Q-10-4	NETGEAR ORD			25.000	365	14.580	365	910	0	0	0	(88)	0	(88)	0	10/09/2018	
64115T-10-4	NETSCOUT SYSTEMS ORD			145.000	3,183	21.950	3,183	3,249	0	0	0	(1,531)	0	(1,531)	0	10/09/2018	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			130.000	17,129	131.760	17,129	10,636	0	0	0	1,602	0	1,602	0	05/12/2022	
64157F-10-3	NEVRO ORD			75.000	1,614	21.520	1,614	3,884	0	0	0	(1,356)	0	(1,356)	0	10/09/2018	
64828T-20-1	RITHM CAPITAL ORD			860.000	9,185	10.680	9,185	9,449	215	860	0	2,159	0	2,159	0	03/24/2021	
649445-10-3	NEW YORK COMMUNITY BANCORP ORD			490.000	5,013	10.230	5,013	5,179	0	333	0	799	0	799	0	10/09/2018	
649604-84-0	NEW YORK MORTGAGE REIT ORD			180.000	1,535	8.530	1,535	4,471	36	252	0	(308)	0	(308)	0	04/22/2019	
650111-10-7	NEW YORK TIMES CL A ORD			175.000	8,573	48.990	8,573	4,470	0	74	0	2,893	0	2,893	0	10/09/2018	
651229-10-6	NEWELL BRANDS ORD			415.000	3,602	8.680	3,602	7,773	0	183	0	(1,826)	0	(1,826)	0	10/09/2018	
65158N-10-2	NEWMARK GROUP CL A ORD			320.000	3,507	10.960	3,507	2,814	0	38	0	957	0	957	0	10/09/2018	
651639-10-6	NEWMONT ORD			880.000	36,423	41.390	36,423	26,506	0	1,408	0	(5,113)	0	(5,113)	0	10/09/2018	
65249B-10-9	NEWS CL A ORD			755.000	18,535	24.550	18,535	10,185	0	151	0	4,794	0	4,794	0	10/09/2018	
65249B-20-8	NEWS CL B ORD			240.000	6,173	25.720	6,173	3,298	0	48	0	1,747	0	1,747	0	10/09/2018	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			40.000	6,270	156.750	6,270	3,190	0	216	0	(731)	0	(731)	0	10/09/2018	
65339F-10-1	NEXTERA ENERGY ORD			2,380.000	144,561	60.740	144,561	30,209	0	4,451	0	(54,407)	0	(54,407)	0	01/27/2009	
65341D-10-2	NEXPOINT RESIDENTIAL ORD			50.000	1,722	34.430	1,722	2,069	0	86	0	(455)	0	(455)	0	06/28/2019	
65406E-10-2	NICOLET BANKSHARES ORD			20.000	1,610	80.480	1,610	1,485	0	15	0	14	0	14	0	12/16/2019	
654106-10-3	NIKE CL B ORD			1,440.000	156,341	108.570	156,341	18,925	533	1,469	0	(12,154)	0	(12,154)	0	03/28/2007	
65473P-10-5	NISOURCE ORD			860.000	22,833	26.550	22,833	3,532	0	860	0	(748)	0	(748)	0	03/28/2007	
65487K-10-0	NLIGHT ORD			80.000	1,080	13.500	1,080	1,536	0	0	0	269	0	269	0	06/28/2019	
655663-10-2	NORDSON ORD			80.000	21,133	264.160	21,133	16,568	54	210	0	2,115	0	2,115	0	05/12/2022	
655664-10-0	NORDSTROM ORD			120.000	2,214	18.450	2,214	3,715	0	91	0	277	0	277	0	12/15/2020	
655844-10-8	NORFOLK SOUTHERN ORD			195.000	46,094	236.380	46,094	29,605	0	1,053	0	(1,958)	0	(1,958)	0	06/22/2018	
665531-30-7	NORTHERN OIL AND GAS ORD			58.000	2,150	37.070	2,150	1,119	23	81	0	363	0	363	0	06/28/2019	
665859-10-4	NORTHERN TRUST ORD			219.000	18,479	84.380	18,479	12,069	164	657	0	(900)	0	(900)	0	10/30/2008	
666807-10-2	NORTHROP GRUMMAN ORD			195.000	91,287	468.140	91,287	9,880	0	1,431	0	(15,107)	0	(15,107)	0	03/28/2007	
668771-10-8	GEN DIGITAL ORD			400.000	9,128	22.820	9,128	7,968	0	200	0	556	0	556	0	10/09/2018	
66987E-20-6	NOVAGOLD RESOURCES ORD			395.000	1,477	3.740	1,477	2,334	0	0	0	(885)	0	(885)	0	06/28/2019	
67000B-10-4	NOVANTA ORD			75.000	12,631	168.410	12,631	4,859	0	0	0	2,441	0	2,441	0	10/09/2018	
67011P-10-0	NOW ORD			210.000	2,377	11.320	2,377	3,549	0	0	0	(290)	0	(290)	0	10/09/2018	
670346-10-5	NUCOR ORD			325.000	56,563	174.040	56,563	20,706	176	663	0	13,725	0	13,725	0	10/09/2018	
67059N-10-8	NUTANIX CL A ORD			270.000	12,876	47.690	12,876	4,913	0	0	0	5,843	0	5,843	0	08/10/2022	
67066G-10-4	NVIDIA ORD			2,624.000	1,299,457	495.220	1,299,457	125,640	0	417	0	909,373	0	909,373	0	10/18/2023	
670837-10-3	OGE ENERGY ORD			210.000	7,335	34.930	7,335	6,749	0	349	0	(970)	0	(970)	0	03/27/2018	
67098H-10-4	O I GLASS ORD			305.000	4,996	16.380	4,996	5,758	0	0	0	(58)	0	(58)	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
67103H-10-7	O REILLY AUTOMOTIVE ORD			73.000	69,356	950.080	69,356	4,917	0	0	0	7,742	0	7,742	0	08/28/2017	
67103X-10-2	OFG BANCORP ORD			100.000	3,748	37.480	3,748	2,376	22	77	0	992	0	992	0	06/28/2019	
674599-10-5	OCCIDENTAL PETROLEUM ORD			1,020.000	60,904	59.710	60,904	20,011	184	683	0	(3,346)	0	(3,346)	0	12/15/2020	
675234-10-8	OCEANFIRST FINANCIAL ORD			110.000	1,910	17.360	1,910	1,968	0	88	0	(428)	0	(428)	0	12/15/2020	
67576A-10-0	OCULAR THERAPEUTIX ORD			164.000	731	4.460	731	1,683	0	0	0	271	0	271	0	10/20/2020	
679295-10-5	OKTA CL A ORD			211.000	19,102	90.530	19,102	14,189	0	0	0	3,575	0	3,575	0	12/21/2023	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			85.000	34,453	405.330	34,453	7,847	0	136	0	10,332	0	10,332	0	10/09/2018	
680033-10-7	OLD NATIONAL BANCORP ORD			146.998	2,483	16.890	2,483	2,837	0	82	0	(160)	0	(160)	0	03/24/2021	
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD			45.000	1,323	29.400	1,323	888	0	44	0	236	0	236	0	06/23/2017	
680665-20-5	OLIN ORD			275.000	14,836	53.950	14,836	6,628	0	220	0	278	0	278	0	10/09/2018	
681116-10-9	OLLIES BARGAIN OUTLET HLDG ORD			40.000	3,036	75.890	3,036	3,624	0	0	0	1,162	0	1,162	0	10/09/2018	
681919-10-6	OMNICOM GROUP ORD			140.000	12,111	86.510	12,111	3,276	98	392	0	692	0	692	0	03/28/2007	
681936-10-0	OMEGA HEALTHCARE REIT ORD			520.000	15,943	30.660	15,943	17,217	0	1,394	0	1,409	0	1,409	0	10/09/2018	
68213N-10-9	OMNICELL ORD			80.000	3,010	37.630	3,010	5,301	0	0	0	(1,023)	0	(1,023)	0	10/09/2018	
682189-10-5	ON SEMICONDUCTOR ORD			465.000	38,841	83.530	38,841	7,840	0	0	0	9,839	0	9,839	0	10/09/2018	
68218J-10-3	OMNIAB ORD			147.002	907	6.170	907	1,651	0	0	0	378	0	378	0	03/24/2021	
682680-10-3	ONEOK ORD			480.000	33,706	70.220	33,706	19,728	0	1,834	0	2,170	0	2,170	0	12/15/2020	
68268W-10-3	ONEMAIN HOLDINGS ORD			240.000	11,808	49.200	11,808	7,601	0	960	0	3,814	0	3,814	0	10/09/2018	
683344-10-5	ONTO INNOVATION ORD			99.000	15,137	152.900	15,137	3,401	0	0	0	8,396	0	8,396	0	06/28/2019	
683712-10-3	OPENDOOR TECHNOLOGIES ORD			790.000	3,539	4.480	3,539	3,539	0	0	0	12,600	9,977	2,623	0	06/25/2021	
68375N-10-3	OPKO HEALTH ORD			685.000	1,034	1.510	1,034	1,414	0	0	0	178	0	178	0	10/15/2019	
68389X-10-5	ORACLE ORD			1,898.000	200,106	105.430	200,106	34,506	0	2,885	0	44,964	0	44,964	0	03/28/2007	
68404L-20-1	OPTION CARE HEALTH ORD			131.000	4,413	33.690	4,413	1,549	0	0	0	472	0	472	0	08/14/2019	
68554V-10-8	ORASURE TECHNOLOGIES ORD			140.000	1,148	8.200	1,148	1,299	0	0	0	473	0	473	0	06/28/2019	
68571X-10-3	ORCHID ISLAND CAPITAL ORD			0.000	0	13.520	0	0	42	0	0	0	0	0	0	10/15/2019	
68571X-30-1	ORCHID ISLAND CAPITAL ORD			53.000	447	8.430	447	1,566	6	98	0	(110)	0	(110)	0	10/15/2019	
68621T-10-2	ORIGIN BANCORP ORD			40.000	1,423	35.570	1,423	1,320	0	24	0	(45)	0	(45)	0	06/28/2019	
68622V-10-6	ORGANON ORD			276.000	3,980	14.420	3,980	4,004	0	309	0	(3,729)	0	(3,729)	0	09/30/2011	
68629Y-10-3	ORION OFFICE REIT ORD			99.000	566	5.720	566	99	10	40	0	(279)	0	(279)	0	11/15/2021	
686688-10-2	ORMAT TECH ORD			90.000	6,821	75.790	6,821	4,747	0	43	0	(962)	0	(962)	0	10/09/2018	
688239-20-1	OSHKOSH ORD			75.000	8,131	108.410	8,131	5,079	0	123	0	1,517	0	1,517	0	10/09/2018	
68902V-10-7	OTIS WORLDWIDE ORD			465.000	41,604	89.470	41,604	12,135	0	609	0	5,189	0	5,189	0	10/24/2005	
689648-10-3	OTTER TAIL ORD			40.000	3,399	84.970	3,399	1,936	0	70	0	1,050	0	1,050	0	10/09/2018	
69007J-10-6	OUTFRONT MEDIA ORD			280.000	3,909	13.960	3,909	5,379	0	336	0	(734)	0	(734)	0	10/09/2018	
690145-10-7	OUTSET MEDICAL ORD			60.000	325	5.410	325	1,606	0	0	0	(1,225)	0	(1,225)	0	12/21/2022	
690370-10-1	BEYOND ORD			90.000	2,492	27.690	2,492	4,087	14	0	0	750	0	750	0	07/16/2020	
69047Q-10-2	OVINTIV ORD			560.000	24,595	43.920	24,595	5,835	0	644	0	(3,802)	0	(3,802)	0	07/16/2020	
690732-10-2	OWENS & MINOR ORD			150.000	2,891	19.270	2,891	708	0	0	0	(39)	0	(39)	0	08/14/2019	
690742-10-1	OWENS CORNIING ORD			105.000	15,564	148.230	15,564	5,487	0	218	0	6,608	0	6,608	0	10/09/2018	
691497-30-9	OXFORD INDS ORD			10.000	1,000	100.000	1,000	828	0	25	0	68	0	68	0	10/09/2018	
69318G-10-6	PBF ENERGY CL A ORD			130.000	5,715	43.960	5,715	1,762	0	111	0	413	0	413	0	09/28/2021	
693282-10-5	PDF SOLUTIONS ORD			65.000	2,089	32.140	2,089	1,045	0	0	0	235	0	235	0	12/16/2019	
69329Y-10-4	PDL BIOPHARMA, INC.			455.000	1,124	2.470	1,124	1,152	0	499	0	0	0	0	0	12/16/2019	
69336V-10-1	PGT INNOVATIONS ORD			120.000	4,884	40.700	4,884	2,006	0	0	0	2,729	0	2,729	0	06/28/2019	
69343T-10-7	PJT PARTNERS CL A ORD			50.000	5,094	101.870	5,094	2,026	0	50	0	1,409	0	1,409	0	06/28/2019	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			650.000	100,653	154.850	100,653	30,016	0	3,965	0	(2,009)	0	(2,009)	0	08/25/2011	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69351T-10-6	PPL ORD			307.000	8,320	27.100	8,320	8,357	74	290	0	(651)	0	(651)	0	05/15/2018	
69354N-10-6	PRA GROUP ORD			70.000	1,834	26.200	1,834	2,401	0	0	0	(531)	0	(531)	0	10/09/2018	
69366J-20-0	PTC THERAPEUTICS ORD			150.000	4,134	27.560	4,134	5,948	0	0	0	(1,592)	0	(1,592)	0	10/09/2018	
69370C-10-0	PTC ORD			130.000	22,745	174.960	22,745	12,904	0	0	0	7,140	0	7,140	0	10/09/2018	
693718-10-8	PACCAR ORD			322.000	31,443	97.650	31,443	14,247	1,030	936	0	10,198	0	10,198	0	10/09/2018	
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFRNIA ORD			330.000	3,237	9.810	3,237	2,421	0	0	0	538	0	538	0	04/22/2019	
69478X-10-5	PACIFIC PREMIER BANCORP ORD			180.000	5,240	29.110	5,240	6,703	0	238	0	(441)	0	(441)	0	10/09/2018	
695127-10-0	PACIRA BIOSCIENCES ORD			95.000	3,205	33.740	3,205	4,504	0	0	0	(463)	0	(463)	0	10/09/2018	
695156-10-9	PACKAGING CORP OF AMERICA ORD			35.000	5,702	162.910	5,702	3,260	44	175	0	1,225	0	1,225	0	10/09/2018	
69553P-10-0	PAGERDUTY ORD			155.000	3,588	23.150	3,588	3,904	0	0	0	(529)	0	(529)	0	07/16/2020	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			2,400.000	41,208	17.170	41,208	22,890	0	0	0	25,800	0	25,800	0	08/10/2022	
697435-10-5	PALO ALTO NETWORKS ORD			397.000	117,067	294.880	117,067	53,374	0	0	0	44,096	0	44,096	0	12/21/2023	
698813-10-2	PAPA JOHNS INTERNATIONAL ORD			65.000	4,955	76.230	4,955	3,449	0	114	0	(395)	0	(395)	0	10/15/2019	
69888T-20-7	PAR PACIFIC HOLDINGS ORD			60.000	2,191	36.520	2,191	1,231	0	0	0	797	0	797	0	06/28/2019	
700517-10-5	PARK HOTELS RESORTS ORD			480.000	7,344	15.300	7,344	10,339	816	336	0	1,685	0	1,685	0	06/25/2021	
700658-10-7	PARK NATIONAL ORD			30.000	3,986	132.860	3,986	3,178	0	126	0	(237)	0	(237)	0	10/09/2018	
701094-10-4	PARKER HANNIFIN ORD			194.000	89,376	460.700	89,376	10,740	0	1,119	0	32,922	0	32,922	0	06/25/2010	
703343-10-3	PATRICK INDUSTRIES ORD			40.000	4,014	100.350	4,014	2,150	0	76	0	1,590	0	1,590	0	10/09/2018	
703395-10-3	PATTERSON COMPANIES ORD			155.000	4,410	28.450	4,410	3,669	0	161	0	65	0	65	0	10/09/2018	
703481-10-1	PATTERSON UTI ENERGY ORD			290.000	3,132	10.800	3,132	2,661	0	93	0	(1,752)	0	(1,752)	0	09/28/2021	
704326-10-7	PAYCHEX ORD			281.000	33,470	119.110	33,470	13,976	0	972	0	998	0	998	0	06/23/2017	
70432V-10-2	PAYCOM SOFTWARE ORD			60.000	12,403	206.720	12,403	8,089	0	68	0	(6,215)	0	(6,215)	0	10/09/2018	
70438V-10-6	PAYLOCITY HOLDING ORD			80.000	13,188	164.850	13,188	5,578	0	0	0	(2,353)	0	(2,353)	0	10/09/2018	
70450Y-10-3	PAYPAL HOLDINGS ORD			1,295.000	79,526	61.410	79,526	79,526	0	0	0	11,422	24,126	(12,704)	0	10/09/2018	
70509V-10-0	PEBBLEBROOK HOTEL REIT ORD			230.480	3,683	15.980	3,683	5,389	2	9	0	597	0	597	0	09/28/2021	
705573-10-3	PEGASYSTEMS ORD			80.000	3,909	48.860	3,909	4,664	2	10	0	1,170	0	1,170	0	10/09/2018	
70614W-10-0	PELOTON INTERACTIVE ORD			390.000	2,375	6.090	2,375	4,671	0	0	0	(722)	0	(722)	0	08/10/2022	
707569-10-9	PENN ENTERTAINMENT ORD			308.000	8,014	26.020	8,014	8,843	0	0	0	(1,133)	0	(1,133)	0	10/16/2018	
70805E-10-9	PENNANT GROUP ORD			30.000	418	13.920	418	304	0	0	0	88	0	88	0	10/09/2018	
70931T-10-3	PENNYMAC MORTGAGE INVEST REIT ORD			180.000	2,691	14.950	2,691	3,708	72	288	0	461	0	461	0	03/19/2019	
70959W-10-3	PENSKE AUTOMOTIVE GROUP VTG ORD			65.000	10,433	160.510	10,433	2,961	0	181	0	2,963	0	2,963	0	10/09/2018	
70975L-10-7	PENUMBRA ORD			70.000	17,608	251.540	17,608	9,349	0	0	0	2,036	0	2,036	0	10/09/2018	
713448-10-8	PEPSICO ORD			1,467.000	249,155	169.840	249,155	88,330	1,856	7,086	0	(15,873)	0	(15,873)	0	09/30/2011	
71375U-10-1	PERFICIENT ORD			30.000	1,975	65.820	1,975	1,029	0	0	0	(120)	0	(120)	0	06/28/2019	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			266.000	18,394	69.150	18,394	8,031	0	0	0	2,862	0	2,862	0	10/09/2018	
714046-10-9	REVVITY ORD			135.000	14,757	109.310	14,757	9,241	0	38	0	(4,173)	0	(4,173)	0	06/23/2017	
716382-10-6	PETMED EXPRESS ORD			35.000	265	7.560	265	792	0	32	0	(355)	0	(355)	0	12/16/2019	
71639T-10-6	PETIQ CL A ORD			40.000	790	19.750	790	1,318	0	0	0	421	0	421	0	06/28/2019	
717081-10-3	PFIZER ORD			7,822.000	225,195	28.790	225,195	129,574	0	10,321	0	(140,196)	0	(140,196)	0	12/21/2023	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			1,707.000	160,595	94.080	160,595	75,287	2,219	8,723	0	(12,171)	0	(12,171)	0	12/17/2008	
718546-10-4	PHILLIPS 66 ORD			657.000	87,473	133.140	87,473	17,288	0	2,759	0	19,092	0	19,092	0	05/01/2012	
71880K-10-1	PHINIA ORD			96.000	2,908	30.290	2,908	1,903	0	48	0	1,005	0	1,005	0	01/19/2016	
719405-10-2	PHOTRONICS ORD			85.000	2,666	31.370	2,666	697	0	0	0	1,236	0	1,236	0	06/28/2019	
71943U-10-4	PHYSICIANS REALTY REIT ORD			465.000	6,189	13.310	6,189	7,766	0	428	0	(539)	0	(539)	0	10/09/2018	
71944F-10-6	PHREESIA ORD			80.000	1,852	23.150	1,852	2,347	0	0	0	(737)	0	(737)	0	07/16/2020	
720190-20-6	PIEDMONT OFFICE REIT CL A ORD			230.000	1,635	7.110	1,635	4,306	90	174	0	(474)	0	(474)	0	10/09/2018	

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
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			80.000	6,978	87.220	6,978	4,801	0	70	0	1,106	0	1,106	0	10/09/2018	
723484-10-1	PINNACLE WEST ORD			240.000	17,242	71.840	17,242	11,640	0	834	0	(1,008)	0	(1,008)	0	01/26/2012	
72352L-10-6	PINTEREST CL A ORD			780.000	28,891	37.040	28,891	19,164	0	0	0	9,953	0	9,953	0	07/16/2020	
723787-10-7	PIONEER NATURAL RESOURCE ORD			228.000	51,273	224.880	51,273	26,492	0	3,183	0	(800)	0	(800)	0	12/15/2020	
724078-10-0	PIPER SANDLER COMPANIES ORD			30.000	5,246	174.870	5,246	2,274	0	110	0	1,340	0	1,340	0	04/22/2019	
724479-10-0	PITNEY BOWES ORD			375.000	1,650	4.400	1,650	2,558	0	75	0	225	0	225	0	10/09/2018	
72703H-10-1	PLANET FITNESS CL A ORD			85.000	6,205	73.000	6,205	4,134	0	0	0	(493)	0	(493)	0	10/09/2018	
729132-10-0	PLEXUS ORD			55.000	5,947	108.130	5,947	2,996	0	0	0	286	0	286	0	10/09/2018	
72919P-20-2	PLUG POWER ORD			660.000	2,970	4.500	2,970	1,333	0	0	0	(5,194)	0	(5,194)	0	08/14/2019	
731068-10-2	POLARIS ORD			10.000	948	94.770	948	954	0	26	0	(62)	0	(62)	0	10/09/2018	
73278L-10-5	POOL ORD			50.000	19,936	398.710	19,936	6,035	0	215	0	4,819	0	4,819	0	11/27/2017	
733174-70-0	POPULAR ORD			170.000	13,952	82.070	13,952	8,840	105	337	0	2,678	0	2,678	0	10/09/2018	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD			180.000	7,801	43.340	7,801	8,438	86	334	0	(1,019)	0	(1,019)	0	10/09/2018	
737446-10-4	POST HOLDINGS ORD			15.000	1,321	88.060	1,321	933	0	0	0	(33)	0	(33)	0	10/09/2018	
737630-10-3	POTLATCHDELTIC ORD			130.000	6,383	49.100	6,383	4,948	0	234	0	664	0	664	0	10/09/2018	
739276-10-3	POWER INTEGRATIONS ORD			115.000	9,443	82.110	9,443	3,318	0	89	0	1,195	0	1,195	0	10/09/2018	
740367-40-4	PREFERRED BANK ORD			30.000	2,192	73.050	2,192	1,417	0	66	0	(47)	0	(47)	0	06/28/2019	
74052F-10-8	PREMIER FINANCIAL ORD			64.000	1,542	24.100	1,542	1,674	0	79	0	(184)	0	(184)	0	08/14/2019	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD			95.000	5,816	61.220	5,816	3,677	0	0	0	(131)	0	(131)	0	10/09/2018	
74144T-10-8	T ROWE PRICE GROUP ORD			320.000	34,461	107.690	34,461	15,168	0	1,562	0	(438)	0	(438)	0	03/28/2007	
741511-10-9	PRICESMART ORD			50.000	3,789	75.780	3,789	3,939	0	46	0	750	0	750	0	10/09/2018	
74164F-10-3	PRIMORIS SERVICES ORD			110.000	3,653	33.210	3,653	2,302	7	26	0	1,240	0	1,240	0	06/28/2019	
74167P-10-8	PRIMO WATER ORD			295.000	4,440	15.050	4,440	4,059	0	71	0	(145)	0	(145)	0	07/16/2020	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			414.000	32,569	78.670	32,569	17,138	0	1,076	0	(2,174)	0	(2,174)	0	06/14/2016	
742718-10-9	PROCTER & GAMBLE ORD			2,513.000	368,255	146.540	368,255	143,319	0	9,387	0	(12,615)	0	(12,615)	0	08/26/2009	
74275K-10-8	PROCORE TECHNOLOGIES ORD			90.000	6,230	69.220	6,230	5,874	0	0	0	1,984	0	1,984	0	08/10/2022	
74276R-10-2	PRIVIA HEALTH GROUP ORD			150.000	3,455	23.030	3,455	3,398	0	0	0	56	0	56	0	10/18/2023	
74319R-10-1	PROG HOLDINGS ORD			70.000	2,164	30.910	2,164	3,042	0	0	0	981	0	981	0	10/09/2018	
743312-10-0	PROGRESS SOFTWARE ORD			90.000	4,887	54.300	4,887	3,024	0	63	0	347	0	347	0	10/09/2018	
743315-10-3	PROGRESSIVE ORD			875.000	139,370	159.280	139,370	19,005	0	350	0	25,874	0	25,874	0	03/28/2007	
74340W-10-3	PROLOGIS REIT			1,087.000	144,897	133.300	144,897	68,334	0	3,783	0	22,360	0	22,360	0	10/09/2018	
74346Y-10-3	PROS HOLDINGS ORD			80.000	3,103	38.790	3,103	3,379	0	0	0	1,162	0	1,162	0	03/19/2019	
74366E-10-2	PROTAGONIST THERAPEUTICS ORD			80.000	1,834	22.930	1,834	2,277	0	0	0	962	0	962	0	03/24/2021	
744320-10-2	PRUDENTIAL FINANCIAL ORD			250.000	25,928	103.710	25,928	22,402	0	1,250	0	1,063	0	1,063	0	03/24/2021	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			676.000	41,337	61.150	41,337	34,181	0	1,541	0	(81)	0	(81)	0	12/21/2022	
74460D-10-9	PUBLIC STORAGE REIT ORD			175.000	53,375	305.000	53,375	42,303	0	1,065	0	5,690	0	5,690	0	10/18/2023	
745867-10-1	PULTEGROUP ORD			525.000	54,191	103.220	54,191	12,532	105	336	0	30,287	0	30,287	0	10/09/2018	
74624M-10-2	PURE STORAGE CL A ORD			170.000	6,062	35.660	6,062	3,993	0	0	0	1,513	0	1,513	0	10/09/2018	
74727A-10-4	QCR HOLDINGS ORD			30.000	1,752	58.390	1,752	1,046	2	7	0	263	0	263	0	06/28/2019	
747316-10-7	QUAKER HOUGHTON ORD			20.000	4,268	213.420	4,268	3,975	0	35	0	930	0	930	0	10/09/2018	
74736K-10-1	QORVO ORD			115.000	12,950	112.610	12,950	8,550	0	0	0	2,527	0	2,527	0	10/09/2018	
74736L-10-9	Q2 HOLDINGS ORD			110.000	4,775	43.410	4,775	5,647	0	0	0	1,819	0	1,819	0	10/09/2018	
747525-10-3	QUALCOMM ORD			1,268.000	183,391	144.630	183,391	50,480	0	3,994	0	43,987	0	43,987	0	10/17/2007	
74758T-30-3	QUALYS ORD			35.000	6,870	196.280	6,870	2,643	0	0	0	2,942	0	2,942	0	10/09/2018	
747619-10-4	QUANEX BUILDING PRODUCTS ORD			70.000	2,140	30.570	2,140	1,322	0	22	0	482	0	482	0	06/28/2019	
74762E-10-2	QUANTA SERVICES ORD			265.000	57,187	215.800	57,187	8,591	24	85	0	19,425	0	19,425	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74767V-10-9	QUANTUMSCAPE CL A ORD			470.000	3,267	6.950	3,267	11,983	0	0	0	602	0	602	0	09/28/2021	
74834L-10-0	QUEST DIAGNOSTICS ORD			190.000	26,197	137.880	26,197	9,439	0	530	0	(3,526)	0	(3,526)	0	03/28/2007	
74874Q-10-0	QUINSTREET ORD			100.000	1,282	12.820	1,282	1,585	0	0	0	(153)	0	(153)	0	06/28/2019	
74935Q-10-7	RB GLOBAL ORD			615.422	41,166	66.890	41,166	37,101	0	124	0	4,065	0	4,065	0	12/21/2023	
749607-10-7	RLI ORD			40.000	5,325	133.120	5,325	3,073	0	123	0	74	0	74	0	10/09/2018	
74967R-10-6	RMR GROUP CL A ORD			10.000	282	28.230	282	436	0	16	0	0	0	0	0	08/14/2019	
74967X-10-3	RH ORD			35.000	10,202	291.480	10,202	3,805	0	0	0	850	0	850	0	10/09/2018	
749685-10-3	RPM ORD			245.000	27,349	111.630	27,349	12,693	0	421	0	3,474	0	3,474	0	06/22/2018	
74971D-10-1	RPT REALTY ORD			145.000	1,865	12.860	1,865	1,756	0	108	0	423	0	423	0	06/28/2019	
74982T-10-3	RXO ORD			40.000	930	23.260	930	958	0	0	0	242	0	242	0	10/09/2018	
750491-10-2	RADNET ORD			90.000	3,129	34.770	3,129	1,241	0	0	0	1,435	0	1,435	0	06/28/2019	
750917-10-6	RAMBUS ORD			220.000	15,015	68.250	15,015	2,611	0	0	0	7,135	0	7,135	0	04/22/2019	
75281A-10-9	RANGE RESOURCES ORD			490.000	14,916	30.440	14,916	2,182	0	157	0	2,656	0	2,656	0	04/17/2020	
753422-10-4	RAPID7 ORD			90.000	5,139	57.100	5,139	3,169	0	0	0	2,081	0	2,081	0	10/09/2018	
754730-10-9	RAYMOND JAMES ORD			165.000	18,398	111.500	18,398	10,347	74	277	0	767	0	767	0	10/15/2019	
754907-10-3	RAYONIER REIT ORD			250.000	8,353	33.410	8,353	7,332	50	285	0	113	0	113	0	06/23/2017	
75513E-10-1	RTX ORD			1,738.996	146,319	84.140	146,319	45,448	0	4,034	0	(29,180)	0	(29,180)	0	03/28/2007	
75524B-10-4	RBC BEARINGS ORD			55.000	15,669	284.890	15,669	8,425	0	0	0	4,155	0	4,155	0	10/09/2018	
75524W-10-8	RE MAX HOLDINGS CL A ORD			40.000	533	13.330	533	1,230	0	28	0	(212)	0	(212)	0	06/28/2019	
75574U-10-1	READY CAPITAL ORD			89.743	920	10.250	920	1,764	27	45	0	(844)	0	(844)	0	07/16/2020	
75605Y-10-6	ANYWHERE REAL ESTATE ORD			190.000	1,541	8.110	1,541	3,737	0	0	0	327	0	327	0	10/09/2018	
756109-10-4	REALTY INCOME REIT ORD			1,002.000	57,535	57.420	57,535	57,406	257	1,974	0	(3,634)	0	(3,634)	0	12/21/2023	
75629V-10-4	RECURSION PHARMACEUTICALS CL A ORD			190.000	1,873	9.860	1,873	1,482	0	0	0	409	0	409	0	12/21/2022	
75700L-10-8	RED ROCK RESORTS CL A ORD			125.000	6,666	53.330	6,666	3,049	0	125	0	1,665	0	1,665	0	10/09/2018	
75737F-10-8	REDFIN ORD			220.000	2,270	10.320	2,270	3,568	0	0	0	1,338	0	1,338	0	10/09/2018	
758075-40-2	REDWOOD REIT ORD			120.000	889	7.410	889	1,944	0	85	0	78	0	78	0	10/09/2018	
758750-10-3	REGAL REXNORD ORD			73.000	10,805	148.020	10,805	5,177	26	102	0	2,047	0	2,047	0	10/09/2018	
758849-10-3	REGENCY CENTERS REIT ORD			242.000	16,214	67.000	16,214	15,619	162	585	0	1,134	0	1,134	0	08/10/2022	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			115.000	101,003	878.290	101,003	56,013	0	0	0	15,385	0	15,385	0	10/18/2023	
7591EP-10-0	REGIONS FINANCIAL ORD			1,164.000	22,558	19.380	22,558	16,164	279	978	0	(2,538)	0	(2,538)	0	10/20/2020	
759351-60-4	REINSURANCE GROUP OF AMER ORD			80.000	12,942	161.780	12,942	8,977	0	264	0	1,575	0	1,575	0	05/12/2022	
75943R-10-2	RELAY THERAPEUTICS ORD			130.000	1,431	11.010	1,431	4,796	0	0	0	(511)	0	(511)	0	09/28/2021	
759509-10-2	RELIANCE STEEL ORD			60.000	16,781	279.680	16,781	4,932	0	240	0	4,634	0	4,634	0	10/09/2018	
75960P-10-4	REMITLY GLOBAL ORD			177.000	3,437	19.420	3,437	4,765	0	0	0	(1,328)	0	(1,328)	0	10/18/2023	
75970E-10-7	RENASANT ORD			120.000	4,042	33.680	4,042	4,856	26	106	0	(469)	0	(469)	0	10/09/2018	
759916-10-9	REPLIGEN ORD			70.000	12,586	179.800	12,586	3,783	0	0	0	734	0	734	0	10/09/2018	
76009N-10-0	UPBOUND GROUP ORD			110.000	3,737	33.970	3,737	2,929	41	150	0	1,256	0	1,256	0	06/28/2019	
760125-10-4	RENTOKIL INITIAL ADS ECH REP 5 ORD		C	0.175	5	28.610	5	11	0	0	0	0	0	0	0	10/09/2018	
76029L-10-0	REPAY HOLDINGS CL A ORD			162.000	1,383	8.540	1,383	3,861	0	0	0	79	0	79	0	10/20/2020	
76029N-10-6	REPLIMUNE GROUP ORD			56.000	472	8.430	472	2,384	0	0	0	(1,051)	0	(1,051)	0	10/20/2020	
760759-10-0	REPUBLIC SERVICES ORD			349.000	57,554	164.910	57,554	9,796	187	705	0	12,536	0	12,536	0	09/30/2011	
761152-10-7	RESMED ORD			150.000	25,803	172.020	25,803	11,765	0	276	0	(5,417)	0	(5,417)	0	06/23/2017	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			161.000	3,030	18.820	3,030	1,241	0	0	0	382	0	382	0	09/30/2011	
76122Q-10-5	RESOURCES CONNECTION ORD			55.000	779	14.170	779	880	0	31	0	(232)	0	(232)	0	06/28/2019	
76131N-10-1	RETAIL OPPORTUNITY INVEST REIT ORD			260.000	3,648	14.030	3,648	4,813	39	117	0	(260)	0	(260)	0	10/09/2018	
761330-10-9	REVANCE THERAPEUTICS ORD			120.000	1,055	8.790	1,055	1,556	0	0	0	(1,160)	0	(1,160)	0	06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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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
76155X-10-0	REVOLUTION MEDICINES ORD			105.000	3,011	28.680	3,011	4,487	0	0	0	510	0	510	0	10/20/2020	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			280.000	15,708	56.100	15,708	8,977	106	407	0	409	0	409	0	10/09/2018	
76243J-10-5	RHYTHM PHARMACEUTICALS ORD			30.000	1,379	45.970	1,379	656	0	0	0	506	0	506	0	07/16/2020	
766559-60-3	RIGEL PHARMACEUTICALS ORD			280.000	406	1.450	406	613	0	0	0	(14)	0	(14)	0	12/16/2019	
76680R-20-6	RINGCENTRAL CL A ORD			145.000	4,923	33.950	4,923	11,861	0	0	0	(210)	0	(210)	0	10/09/2018	
767292-10-5	RIOT PLATFORMS ORD			215.000	3,326	15.470	3,326	3,790	0	0	0	(464)	0	(464)	0	07/12/2023	
767754-87-2	RITE AID ORD			120.000	26	0.219	26	1,112	0	0	0	(375)	0	(375)	0	10/15/2019	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD			917.000	21,513	23.460	21,513	23,867	0	0	0	3,442	0	3,442	0	12/21/2023	
770323-10-3	ROBERT HALF ORD			105.000	9,232	87.920	9,232	5,785	0	202	0	1,479	0	1,479	0	01/30/2018	
770700-10-2	ROBINHOOD MARKETS CL A ORD			730.000	9,300	12.740	9,300	7,747	0	0	0	3,358	0	3,358	0	08/10/2022	
771049-10-3	ROBLOX CL A ORD			580.000	26,518	45.720	26,518	27,656	0	0	0	10,011	0	10,011	0	08/10/2022	
77311W-10-1	ROCKET COMPANIES CL A ORD			261.000	3,779	14.480	3,779	5,397	0	0	0	1,952	0	1,952	0	10/20/2020	
77313F-10-6	ROCKET PHARMACEUTICALS ORD			75.000	2,248	29.970	2,248	1,803	0	0	0	780	0	780	0	12/16/2019	
773903-10-9	ROCKWELL AUTOMAT ORD			195.000	60,544	310.480	60,544	6,287	0	934	0	10,317	0	10,317	0	03/28/2007	
775133-10-1	ROGERS ORD			40.000	5,283	132.070	5,283	5,357	0	0	0	509	0	509	0	10/09/2018	
77543R-10-2	ROKU CL A ORD			135.000	12,374	91.660	12,374	8,709	0	0	0	6,880	0	6,880	0	10/09/2018	
775711-10-4	ROLLINS ORD			205.000	8,952	43.670	8,952	3,827	0	111	0	1,462	0	1,462	0	06/23/2017	
77634L-10-5	R1 RCM ORD			250.000	2,643	10.570	2,643	2,435	0	0	0	(95)	0	(95)	0	04/22/2019	
776696-10-6	ROPER TECHNOLOGIES ORD			141.000	76,886	545.290	76,886	11,703	0	385	0	15,961	0	15,961	0	02/23/2011	
778296-10-3	ROSS STORES ORD			269.000	37,227	138.390	37,227	8,703	0	360	0	6,004	0	6,004	0	04/17/2020	
780287-10-8	ROYAL GOLD ORD			88.000	10,644	120.960	10,644	10,250	0	44	0	14	0	14	0	07/12/2023	
781846-20-9	RUSH ENTERPRISES CL A ORD			130.000	6,539	50.300	6,539	2,419	0	81	0	2,008	0	2,008	0	03/19/2019	
78377T-10-7	RYMAN HOSPITALITY PROP REIT ORD			90.000	9,905	110.060	9,905	7,476	99	270	0	2,545	0	2,545	0	10/09/2018	
78409V-10-4	S&P GLOBAL ORD			338.999	149,336	440.520	149,336	63,603	0	1,220	0	35,792	0	35,792	0	10/09/2018	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			115.000	29,174	253.690	29,174	17,923	0	391	0	(3,061)	0	(3,061)	0	10/09/2018	
784117-10-3	SEI INVESTMENTS ORD			140.000	8,897	63.550	8,897	7,414	64	120	0	735	0	735	0	05/12/2022	
784305-10-4	SJW GROUP ORD			70.000	4,575	65.350	4,575	4,375	0	106	0	(1,109)	0	(1,109)	0	03/19/2019	
78440X-10-1	SL GREEN RLTY REIT ORD			88.000	3,975	45.170	3,975	4,060	0	0	0	(85)	0	(85)	0	12/21/2023	
78440X-80-4	SL GREEN RLTY REIT ORD			0.000	0	74.050	0	0	1	0	0	0	0	0	0	12/30/2020	
78442P-10-6	SLM ORD			315.000	6,023	19.120	6,023	3,386	0	139	0	794	0	794	0	10/09/2018	
78454L-10-0	SM ENERGY ORD			260.000	10,067	38.720	10,067	1,550	0	156	0	1,011	0	1,011	0	12/15/2020	
78463M-10-7	SPS COMMERCE ORD			70.000	13,569	193.840	13,569	3,129	0	0	0	4,579	0	4,579	0	10/09/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			170.000	10,389	61.110	10,389	9,027	0	150	0	1,539	0	1,539	0	10/09/2018	
78469C-10-3	SP PLUS ORD			50.000	2,563	51.250	2,563	1,596	0	0	0	827	0	827	0	06/28/2019	
784730-10-3	SSR MINING ORD			270.000	2,899	14.220	2,899	3,131	0	42	0	(1,396)	0	(1,396)	72	12/21/2022	
78473E-10-3	SPX TECHNOLOGIES ORD			90.000	9,091	101.010	9,091	2,869	0	0	0	3,182	0	3,182	0	10/09/2018	
78573L-10-6	SABRA HEALTH CARE REIT ORD			400.000	5,708	14.270	5,708	9,084	0	480	0	736	0	736	0	10/09/2018	
78573M-10-4	SABRE ORD			350.000	1,540	4.400	1,540	5,137	0	0	0	(623)	0	(623)	0	03/24/2021	
78646V-10-7	SAFEHOLD ORD			35.000	819	23.400	819	1,481	6	12	0	(662)	0	(662)	0	11/30/2022	
78648T-10-0	SAFETY INSURANCE GROUP ORD			30.000	2,280	75.990	2,280	2,585	0	108	0	(248)	0	(248)	0	10/09/2018	
78667J-10-8	SAGE THERAPEUTICS ORD			110.000	2,384	21.670	2,384	5,037	0	0	0	(1,812)	0	(1,812)	0	09/28/2021	
78709Y-10-5	SAIA ORD			40.000	17,529	438.220	17,529	2,654	0	0	0	9,142	0	9,142	0	10/09/2018	
79466L-30-2	SALESFORCE ORD			1,223.000	321,820	263.140	321,820	176,042	0	0	0	143,533	0	143,533	0	12/21/2023	
79546E-10-4	SALLY BEAUTY HOLDINGS ORD			220.000	2,922	13.280	2,922	3,901	0	0	0	167	0	167	0	10/09/2018	
800363-10-3	SANDY SPRING BANCORP ORD			90.000	2,452	27.240	2,452	3,532	0	122	0	(719)	0	(719)	0	10/09/2018	
801056-10-2	SANMINA ORD			120.000	6,164	51.370	6,164	2,981	0	0	0	(710)	0	(710)	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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803607-10-0	SAREPTA THERAPEUTICS ORD			170.000	16,393	96.430	16,393	13,280	0	0	0	(5,636)	0	(5,636)	0	06/25/2021	
806037-10-7	SCANSOURCE ORD			55.000	2,179	39.610	2,179	1,790	0	0	0	571	0	571	0	06/28/2019	
806407-10-2	HENRY SCHEIN ORD			60.000	4,543	75.710	4,543	3,393	0	0	0	(250)	0	(250)	0	05/15/2018	
806857-10-8	SCHLUMBERGER ORD			1,830.000	95,233	52.040	95,233	32,301	458	1,693	0	(2,599)	0	(2,599)	0	10/20/2020	
806882-10-6	SCHNITZER STEEL INDUSTRIES CL A ORD			50.000	1,508	30.160	1,508	1,308	0	38	0	(25)	0	(25)	0	06/28/2019	
807066-10-5	SCHOLASTIC ORD			35.000	1,320	37.700	1,320	1,157	0	28	0	(62)	0	(62)	0	08/14/2019	
80706P-10-3	SCHOLAR ROCK HOLDING ORD			50.000	940	18.800	940	2,648	0	0	0	488	0	488	0	03/24/2021	
80810D-10-3	SCHRODINGER ORD			73.000	2,613	35.800	2,613	4,018	0	0	0	(1,405)	0	(1,405)	0	07/12/2023	
808513-10-5	CHARLES SCHWAB ORD			1,556.000	107,053	68.800	107,053	61,616	0	1,556	0	(22,500)	0	(22,500)	0	10/20/2020	
808541-10-6	MATIV HOLDINGS ORD			65.000	995	15.310	995	2,217	0	65	0	(363)	0	(363)	0	08/14/2019	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD			110.000	13,675	124.320	13,675	8,356	0	163	0	1,473	0	1,473	0	10/09/2018	
80874P-10-9	LIGHT WONDER ORD			150.000	12,317	82.110	12,317	3,407	0	0	0	3,527	0	3,527	0	03/19/2019	
810186-10-6	SCOTTS MIRACLE GRO ORD			90.000	5,738	63.750	5,738	6,999	0	238	0	1,364	0	1,364	0	10/09/2018	
811054-40-2	EW SCRIPPS CL A ORD			125.000	999	7.995	999	1,660	0	0	0	(649)	0	(649)	0	10/15/2019	
811707-80-1	SEACOAST BANKING OF FLORIDA ORD			85.000	2,419	28.460	2,419	2,506	0	60	0	(232)	0	(232)	0	10/09/2018	
81211K-10-0	SEALED AIR ORD			155.000	5,661	36.520	5,661	5,814	0	124	0	(2,071)	0	(2,071)	0	10/09/2018	
81282V-10-0	SEAWORLD ENTERTAINMENT ORD			105.000	5,547	52.830	5,547	3,064	0	0	0	(71)	0	(71)	0	10/09/2018	
81617J-30-1	SELECT WATER SOLUTIONS CL A ORD			25.000	190	7.590	190	290	0	5	0	(41)	0	(41)	0	06/28/2019	
81619Q-10-5	SELECT MEDICAL HOLDINGS ORD			210.000	4,935	23.500	4,935	3,767	0	105	0	(279)	0	(279)	0	10/09/2018	
816850-10-1	SEMTECH ORD			65.000	1,424	21.910	1,424	3,300	0	0	0	(441)	0	(441)	0	10/09/2018	
816851-10-9	SEMPRA ORD			760.000	56,795	74.730	56,795	23,912	452	1,792	0	(1,930)	0	(1,930)	0	05/23/2012	
81730H-10-9	SENTINELONE CL A ORD			230.000	6,311	27.440	6,311	6,434	0	0	0	2,956	0	2,956	0	08/10/2022	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			170.000	11,637	68.450	11,637	6,031	0	190	0	(117)	0	(117)	0	06/22/2018	
81761L-10-2	SERVICE PROPERTIES TRUST ORD			230.000	1,964	8.540	1,964	1,668	0	184	0	288	0	288	0	12/21/2022	
81762P-10-2	SERVICENOW ORD			270.000	190,752	706.490	190,752	63,521	0	0	0	85,919	0	85,919	0	05/12/2022	
81768T-10-8	SERVISFIRST BANCSHARES ORD			100.000	6,663	66.630	6,663	3,821	30	112	0	(228)	0	(228)	0	10/09/2018	
819047-10-1	SHAKE SHACK CL A ORD			70.000	5,188	74.120	5,188	4,323	0	0	0	2,281	0	2,281	0	10/09/2018	
824348-10-6	SHERWIN WILLIAMS ORD			237.000	73,920	311.900	73,920	10,411	0	574	0	17,673	0	17,673	0	10/19/2015	
82489T-10-4	SHOCKWAVE MEDICAL ORD			50.000	9,528	190.560	9,528	1,876	0	0	0	(753)	0	(753)	0	04/17/2020	
82489W-10-7	SHOALS TECHNOLOGIES GROUP CL A ORD			231.000	3,590	15.540	3,590	5,643	0	0	0	(2,054)	0	(2,054)	0	07/12/2023	
825698-10-3	SHYFT GROUP ORD			75.000	917	12.220	917	1,104	0	15	0	(948)	0	(948)	0	10/15/2019	
826919-10-2	SILICON LABORATORIES ORD			35.000	4,629	132.270	4,629	2,940	0	0	0	(119)	0	(119)	0	10/09/2018	
827048-10-9	SILGAN HOLDINGS ORD			90.000	4,073	45.250	4,073	2,387	0	65	0	(593)	0	(593)	0	06/22/2018	
82710M-10-0	SILK ROAD MEDICAL ORD			70.000	859	12.270	859	3,193	0	0	0	(2,841)	0	(2,841)	0	07/16/2020	
828806-10-9	SIMON PROP GRP REIT ORD			357.000	50,922	142.640	50,922	18,245	0	2,660	0	8,982	0	8,982	0	04/17/2009	
82900L-10-2	SIMPLY GOOD FOODS ORD			90.000	3,564	39.600	3,564	1,809	0	0	0	141	0	141	0	03/19/2019	
829073-10-5	SIMPSON MANUF ORD			100.000	19,798	197.980	19,798	6,934	0	106	0	10,932	0	10,932	0	10/09/2018	
829242-10-6	SINCLAIR BROADCAST GROUP CL A ORD			95.000	1,238	13.030	1,238	2,777	0	48	0	(1,539)	0	(1,539)	0	10/09/2018	
82968B-10-3	SIRIUS XM HOLDINGS ORD			1,018.800	5,573	5.470	5,573	6,306	0	101	0	(377)	0	(377)	0	10/09/2018	
82981J-10-9	SITE CENTERS ORD			375.000	5,111	13.630	5,111	4,676	109	195	0	(11)	0	(11)	0	10/09/2018	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD			40.000	6,500	162.500	6,500	2,707	0	0	0	1,807	0	1,807	0	10/09/2018	
830566-10-5	SKECHERS USA CL A ORD			145.000	9,039	62.340	9,039	3,851	0	0	0	2,957	0	2,957	0	10/09/2018	
830830-10-5	SKYLINE CHAMPION ORD			50.000	3,713	74.260	3,713	1,369	0	0	0	1,138	0	1,138	0	06/28/2019	
830879-10-2	SKYWEST ORD			60.000	3,132	52.200	3,132	3,161	0	0	0	2,141	0	2,141	0	10/09/2018	
83088M-10-2	SKYWORKS SOLUTIONS ORD			146.000	16,413	112.420	16,413	9,519	0	380	0	3,108	0	3,108	0	07/25/2016	
83125X-10-3	SLEEP NUMBER ORD			45.000	667	14.830	667	2,139	0	0	0	(502)	0	(502)	0	03/19/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
831754-10-6	SMITH WESSON BRANDS ORD			95.000	1,288	13.560	1,288	695	11	42	0	464	0	464	0	06/28/2019	
831865-20-9	A O SMITH ORD			115.000	9,481	82.440	9,481	5,735	0	140	0	2,898	0	2,898	0	10/09/2018	
83200N-10-3	SMARTSHEET CL A ORD			215.000	10,281	47.820	10,281	10,406	0	0	0	1,819	0	1,819	0	06/28/2019	
832696-40-5	JM SMUCKER ORD			179.000	22,622	126.380	22,622	12,528	0	717	0	(5,323)	0	(5,323)	0	04/22/2019	
833034-10-1	SNAP ON ORD			110.000	31,772	288.840	31,772	5,076	0	739	0	6,639	0	6,639	0	09/28/2010	
833445-10-9	SNOWFLAKE CL A ORD			350.000	69,650	199.000	69,650	74,363	0	0	0	19,411	0	19,411	0	12/21/2022	
83406F-10-2	SOFI TECHNOLOGIES ORD			1,050.000	10,448	9.950	10,448	8,271	0	0	0	5,607	0	5,607	0	08/10/2022	
83545G-10-2	SONIC AUTOMOTIVE CL A ORD			25.000	1,405	56.210	1,405	584	8	29	0	174	0	174	0	06/28/2019	
83570H-10-8	SONOS ORD			250.000	4,285	17.140	4,285	3,394	0	0	0	60	0	60	0	10/15/2019	
83587F-20-2	SORRENTO THERAPEUTICS ORD			500.000	21	0.041	21	1,335	0	0	0	(423)	0	(423)	0	06/28/2019	
840441-10-9	SOUTHSTATE ORD			131.000	11,063	84.450	11,063	10,697	0	267	0	1,060	0	1,060	0	10/09/2018	
842587-10-7	SOUTHERN ORD			1,295.000	90,805	70.120	90,805	47,258	0	3,600	0	(1,671)	0	(1,671)	0	05/19/2009	
84265V-10-5	SOUTHERN COPPER ORD			160.000	13,771	86.070	13,771	6,757	0	640	0	4,109	0	4,109	0	10/09/2018	
84470P-10-9	SOUTHSIDE BANCSHARES ORD			40.000	1,253	31.320	1,253	1,339	0	57	0	(187)	0	(187)	0	04/22/2019	
844741-10-8	SOUTHWEST AIRLINES ORD			821.000	23,710	28.880	23,710	9,384	148	591	0	(3,933)	0	(3,933)	0	03/28/2007	
845467-10-9	SOUTHWSTN ENER ORD			1,250.000	8,188	6.550	8,188	7,200	0	0	0	875	0	875	0	10/09/2018	
847215-10-0	SPARTANNASH ORD			40.000	918	22.950	918	504	0	34	0	(292)	0	(292)	0	10/15/2019	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD			75.000	5,983	79.770	5,983	4,784	0	126	0	1,414	0	1,414	0	09/27/2019	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			200.000	6,356	31.780	6,356	7,423	0	0	0	436	0	436	0	12/15/2020	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD			236.000	10,311	43.690	10,311	9,357	158	627	0	887	0	887	0	10/09/2018	
848637-10-4	SPLUNK ORD			175.000	26,661	152.350	26,661	18,233	0	0	0	11,596	0	11,596	0	10/09/2018	
848ESC-01-8	SPIRIT MTA REIT			180.000	180	1.000	180	1,501	0	0	0	0	0	0	0	06/28/2019	
85205L-10-7	SPRINGWORKS THERAPEUTICS ORD			79.000	2,884	36.500	2,884	1,861	0	0	0	1,022	0	1,022	0	10/18/2023	
85209W-10-9	SPROUT SOCIAL CL A ORD			60.000	3,686	61.440	3,686	3,983	0	0	0	299	0	299	0	08/10/2022	
852234-10-3	BLOCK CL A ORD			750.000	58,013	77.350	58,013	56,780	0	0	0	12,898	3,576	9,322	0	12/21/2023	
852312-30-5	STAAR SURGICAL ORD			100.000	3,121	31.210	3,121	4,164	0	0	0	(1,733)	0	(1,733)	0	10/09/2018	
85254J-10-2	STAG INDUSTRIAL REIT ORD			390.000	15,311	39.260	15,311	10,495	48	573	0	2,711	0	2,711	0	10/09/2018	
853666-10-5	STANDARD MOTOR ORD			40.000	1,592	39.810	1,592	1,813	0	46	0	200	0	200	0	06/28/2019	
854231-10-7	STANDEX INTL ORD			25.000	3,960	158.380	3,960	2,667	0	29	0	1,399	0	1,399	0	10/09/2018	
854502-10-1	STANLEY BLACK AND DECKER ORD			301.000	29,528	98.100	29,528	15,609	0	969	0	6,917	0	6,917	0	03/01/2010	
85512G-10-6	STAR HOLDINGS ORD			22.950	344	14.980	344	697	0	0	0	(353)	0	(353)	0	06/28/2019	
855244-10-9	STARBUCKS ORD			1,422.000	136,526	96.010	136,526	6,726	0	3,072	0	(4,536)	0	(4,536)	0	03/28/2007	
85571B-10-5	STARWOOD PROPERTY REIT			310.000	6,516	21.020	6,516	6,953	149	595	0	834	0	834	0	06/22/2018	
857477-10-3	STATE STREET ORD			250.000	19,365	77.460	19,365	20,177	173	645	0	(28)	0	(28)	0	03/24/2021	
858119-10-0	STEEL DYNAMICS ORD			359.000	42,398	118.100	42,398	11,565	153	580	0	7,324	0	7,324	0	10/20/2020	
858586-10-0	STEPAN ORD			40.000	3,782	94.550	3,782	3,390	0	59	0	(476)	0	(476)	0	10/09/2018	
858912-10-8	STERICYCLE ORD			100.000	4,956	49.560	4,956	5,413	0	0	0	(33)	0	(33)	0	10/09/2018	
859241-10-1	STERLING INFRASTRUCTURE ORD			50.000	4,397	87.930	4,397	792	0	0	0	2,757	0	2,757	0	10/15/2019	
860372-10-1	STEWART INFO SVC ORD			50.000	2,938	58.750	2,938	2,024	0	93	0	801	0	801	0	06/28/2019	
860630-10-2	STIFEL FINANCIAL ORD			205.000	14,176	69.150	14,176	6,999	0	295	0	2,210	0	2,210	0	10/09/2018	
860897-10-7	STITCH FIX CL A ORD			170.000	607	3.570	607	5,437	0	0	0	78	0	78	0	06/28/2019	
861025-10-4	STOCK YARDS BANCORP ORD			45.000	2,317	51.490	2,317	1,627	0	53	0	(607)	0	(607)	0	06/28/2019	
861896-10-8	STONEX GROUP ORD			45.000	3,322	73.830	3,322	1,187	0	0	0	463	0	463	0	06/28/2019	
86333M-10-8	STRIDE ORD			90.000	5,343	59.370	5,343	2,998	0	0	0	2,528	0	2,528	0	03/19/2019	
863667-10-1	STRYKER ORD			372.000	111,399	299.460	111,399	18,738	298	1,116	0	20,449	0	20,449	0	03/28/2007	
864159-10-8	STURM RUGER ORD			35.000	1,591	45.450	1,591	1,906	0	219	0	(181)	0	(181)	0	06/28/2019	

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
866082-10-0	SUMMIT HOTEL PROPERTIES REIT ORD			220.000	1,478	6.720	1,478	2,889	0	48	0	(110)	0	(110)	0	10/09/2018	
86614U-10-0	SUMMIT MATERIALS CL A ORD			254.000	9,769	38.460	9,769	4,236	0	0	0	2,558	0	2,558	0	10/09/2018	
866674-10-4	SUN COMMUNITIES REIT ORD			90.000	12,029	133.650	12,029	8,681	84	330	0	(842)	0	(842)	0	06/22/2018	
86722A-10-3	SUNCOKE ENERGY ORD			110.000	1,181	10.740	1,181	977	0	40	0	232	0	232	0	06/28/2019	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD			94.000	1,434	15.250	1,434	2,942	0	0	0	(259)	0	(259)	0	10/20/2020	
867652-40-6	SUNPOWER ORD			78.000	377	4.830	377	1,359	0	0	0	(1,030)	0	(1,030)	0	10/20/2020	
86771W-10-5	SUNRUN ORD			255.500	5,015	19.630	5,015	3,161	0	0	0	(1,122)	0	(1,122)	0	12/18/2018	
868459-10-8	SUPERNUS PHARMACEUTICALS ORD			60.000	1,736	28.940	1,736	2,302	0	0	0	(404)	0	(404)	0	12/21/2022	
86881A-10-0	SURGERY PARTNERS ORD			103.000	3,295	31.990	3,295	3,404	0	0	0	(109)	0	(109)	0	12/21/2023	
868873-10-0	SURMODICS ORD			20.000	727	36.350	727	863	0	0	0	45	0	45	0	06/28/2019	
871332-10-2	SYLVAMO ORD			69.000	3,389	49.110	3,389	1,815	0	93	0	36	0	36	0	10/09/2018	
87157D-10-9	SYNAPTICS ORD			35.000	3,993	114.080	3,993	1,348	0	0	0	662	0	662	0	10/09/2018	
871607-10-7	SYNOPSYS ORD			165.000	84,960	514.910	84,960	12,269	0	0	0	32,277	0	32,277	0	06/23/2017	
87161C-50-1	SYNOVUS FINANCIAL ORD			184.000	6,928	37.650	6,928	8,201	70	272	0	18	0	18	0	10/09/2018	
87162W-10-0	TD SYNNEX ORD			85.000	9,147	107.610	9,147	3,043	0	119	0	1,097	0	1,097	0	12/18/2018	
87165B-10-3	SYNCHRONY FINANCIAL ORD			470.000	17,949	38.190	17,949	14,645	0	451	0	2,505	0	2,505	0	10/09/2018	
871829-10-7	SYSCO ORD			641.000	46,876	73.130	46,876	20,525	0	1,269	0	(2,128)	0	(2,128)	0	12/21/2007	
872540-10-9	TJX ORD			1,506.000	141,278	93.810	141,278	17,171	0	1,947	0	21,400	0	21,400	0	07/29/2011	
872590-10-4	T MOBILE US ORD			665.000	106,619	160.330	106,619	47,763	0	432	0	13,519	0	13,519	0	05/12/2022	
87265H-10-9	TRI POINTE HOMES ORD			240.000	8,496	35.400	8,496	2,880	0	0	0	4,034	0	4,034	0	10/09/2018	
87266J-10-4	TPI COMPOSITES ORD			50.000	207	4.140	207	947	0	0	0	(300)	0	(300)	0	10/15/2019	
87266M-10-7	TPG RE FINANCE TRUST ORD			120.000	780	6.500	780	2,314	29	115	0	(35)	0	(35)	0	06/28/2019	
87305R-10-9	TTM TECHNOLOGIES ORD			230.000	3,636	15.810	3,636	3,333	0	0	0	168	0	168	0	10/09/2018	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			173.000	27,844	160.950	27,844	20,119	0	0	0	9,830	0	9,830	0	04/17/2020	
875372-20-3	TANDEM DIABETES CARE ORD			85.000	2,514	29.580	2,514	2,973	0	0	0	(1,306)	0	(1,306)	0	10/09/2018	
875465-10-6	TANGER ORD			170.000	4,712	27.720	4,712	3,713	0	165	0	1,663	0	1,663	0	10/09/2018	
876030-10-7	TAPESTRY ORD			436.000	16,049	36.810	16,049	13,124	0	567	0	(554)	0	(554)	0	10/19/2015	
87612E-10-6	TARGET ORD			505.000	71,922	142.420	71,922	43,263	0	2,202	0	(3,343)	0	(3,343)	0	10/09/2018	
87612G-10-1	TARGA RESOURCES ORD			240.000	20,849	86.870	20,849	7,605	0	444	0	3,209	0	3,209	0	03/24/2021	
87724P-10-6	TAYLOR MORRISON HOME ORD			249.000	13,284	53.350	13,284	4,193	0	0	0	5,727	0	5,727	0	12/18/2018	
87874R-10-0	TECHTARGET ORD			50.000	1,743	34.860	1,743	1,137	0	0	0	(460)	0	(460)	0	08/14/2019	
87901J-10-5	TEGNA ORD			420.000	6,426	15.300	6,426	6,048	48	167	0	(2,474)	0	(2,474)	0	03/18/2014	
87918A-10-5	TELADOC HEALTH ORD			161.000	3,470	21.550	3,470	11,151	0	0	0	(338)	0	(338)	0	10/09/2018	
879360-10-5	TELEDYNE TECH ORD			43.000	19,190	446.290	19,190	5,390	0	0	0	1,994	0	1,994	0	06/23/2017	
879369-10-6	TELEFLEX ORD			45.000	11,220	249.340	11,220	11,022	0	61	0	(13)	0	(13)	0	10/09/2018	
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD			290.000	14,781	50.970	14,781	3,668	0	128	0	4,826	0	4,826	0	10/09/2018	
88025T-10-2	TENABLE HOLDINGS ORD			189.000	8,705	46.060	8,705	7,059	0	0	0	1,495	0	1,495	0	10/20/2020	
88025U-10-9	10X GENOMICS CL A ORD			85.000	4,757	55.960	4,757	7,572	0	0	0	1,659	0	1,659	0	07/16/2020	
88033G-40-7	TENET HEALTHCARE ORD			160.000	12,091	75.570	12,091	4,688	0	0	0	4,285	0	4,285	0	10/09/2018	
880345-10-3	TENNANT ORD			20.000	1,854	92.690	1,854	1,436	0	22	0	622	0	622	0	10/09/2018	
88076W-10-3	TERADATA ORD			20.000	870	43.510	870	785	0	0	0	197	0	197	0	03/24/2021	
880770-10-2	TERADYNE ORD			210.000	22,789	108.520	22,789	7,142	0	92	0	4,446	0	4,446	0	10/09/2018	
880779-10-3	TEREX CORP			130.000	7,470	57.460	7,470	5,034	0	83	0	1,916	0	1,916	0	10/09/2018	
88146M-10-1	TERRENO REALTY REIT ORD			150.000	9,401	62.670	9,401	5,609	68	248	0	870	0	870	0	10/09/2018	
88160R-10-1	TESLA ORD			3,170.000	787,682	248.480	787,682	177,687	0	0	0	350,948	0	350,948	0	07/12/2023	
88162G-10-3	TETRA TECH ORD			10.000	1,669	166.930	1,669	683	0	10	0	217	0	217	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88224Q-10-7	TEXAS CAPITAL BANCSHARES ORD			90.000	5,817	64.630	5,817	7,398	0	0	0	389	0	389	0	10/09/2018	
882508-10-4	TEXAS INSTRUMENTS ORD			1,057.000	180,176	170.460	180,176	17,451	0	5,306	0	5,539	0	5,539	0	03/28/2007	
88262P-10-2	TEXAS PACIFIC LAND ORD			8.000	12,580	1,572.450	12,580	11,487	0	52	0	1,092	0	1,092	0	07/12/2023	
882681-10-9	TEXAS ROADHOUSE ORD			150.000	18,335	122.230	18,335	10,131	0	330	0	4,692	0	4,692	0	10/09/2018	
883203-10-1	TEXTRON ORD			234.000	18,818	80.420	18,818	8,232	5	19	0	2,251	0	2,251	0	10/20/2020	
88322Q-10-8	TG THERAPEUTICS ORD			220.000	3,758	17.080	3,758	1,903	0	0	0	1,155	0	1,155	0	06/28/2019	
88337F-10-5	ODP ORD			93.000	5,236	56.300	5,236	2,753	0	0	0	1,001	0	1,001	0	10/09/2018	
88339J-10-5	TRADE DESK CL A ORD			510.000	36,700	71.960	36,700	6,575	0	0	0	13,836	0	13,836	0	10/09/2018	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			425.000	225,586	530.790	225,586	19,571	149	574	0	(8,458)	0	(8,458)	0	03/28/2007	
885160-10-1	THOR INDUSTRIES ORD			55.000	6,504	118.250	6,504	4,359	26	101	0	2,352	0	2,352	0	10/09/2018	
88554D-20-5	3D SYSTEMS ORD			130.000	826	6.350	826	2,311	0	0	0	(137)	0	(137)	0	10/09/2018	
88579Y-10-1	3M ORD			650.000	71,058	109.320	71,058	45,970	0	3,900	0	(6,890)	0	(6,890)	0	08/20/2008	
88642R-10-9	TIDEWATER ORD			50.000	3,606	72.110	3,606	775	0	0	0	1,763	0	1,763	0	10/15/2019	
887389-10-4	TIMKEN ORD			125.000	10,019	80.150	10,019	5,893	0	163	0	1,185	0	1,185	0	10/09/2018	
888787-10-8	TOAST CL A ORD			340.000	6,208	18.260	6,208	6,087	0	0	0	78	0	78	0	12/21/2022	
889478-10-3	TOLL BROTHERS ORD			205.000	21,072	102.790	21,072	6,501	0	170	0	10,838	0	10,838	0	10/09/2018	
890110-10-9	TOMPKINS FINANCIAL ORD			30.000	1,807	60.230	1,807	2,447	0	72	0	(521)	0	(521)	0	06/28/2019	
89055F-10-3	TOPBUILD ORD			55.000	20,584	374.260	20,584	2,889	0	0	0	11,977	0	11,977	0	10/09/2018	
891092-10-8	TORO ORD			30.000	2,880	95.990	2,880	1,685	11	41	0	(516)	0	(516)	0	10/09/2018	
89214P-10-9	TOWNE BANK ORD			110.000	3,274	29.760	3,274	3,380	28	106	0	(119)	0	(119)	0	10/09/2018	
892356-10-6	TRACTOR SUPPLY ORD			95.000	20,428	215.030	20,428	8,460	0	391	0	(944)	0	(944)	0	10/09/2018	
892672-10-6	TRADEWEB MARKETS CL A ORD			190.000	17,267	90.880	17,267	10,256	0	68	0	4,931	0	4,931	0	07/16/2020	
893641-10-0	TRANSDIGM GROUP ORD			40.000	40,464	1,011.600	40,464	14,049	0	1,400	0	15,278	0	15,278	0	10/09/2018	
89377M-10-9	TRANSMEDICS GROUP ORD			50.000	3,947	78.930	3,947	2,211	0	0	0	861	0	861	0	03/24/2021	
89400J-10-7	TRANSUNION ORD			267.000	18,346	68.710	18,346	18,586	0	53	0	1,631	0	1,631	0	12/21/2023	
894164-10-2	TRAVEL LEISURE ORD			160.000	6,254	39.090	6,254	6,270	0	288	0	430	0	430	0	10/09/2018	
89417E-10-9	TRAVELERS COMPANIES ORD			386.000	73,529	190.490	73,529	19,999	0	1,517	0	1,158	0	1,158	0	03/28/2007	
89422G-10-7	TRAVERE THERAPEUTICS ORD			125.000	1,124	8.990	1,124	2,513	0	0	0	(1,496)	0	(1,496)	0	04/22/2019	
89469A-10-4	TREEHOUSE FOODS ORD			50.000	2,073	41.450	2,073	2,301	0	0	0	(397)	0	(397)	0	10/09/2018	
89531P-10-5	TREX ORD			120.000	9,935	82.790	9,935	4,171	0	0	0	4,855	0	4,855	0	10/09/2018	
896215-20-9	TRIMAS ORD			55.000	1,393	25.330	1,393	1,640	0	9	0	(133)	0	(133)	0	10/09/2018	
896239-10-0	TRIMBLE ORD			155.000	8,246	53.200	8,246	6,394	0	0	0	409	0	409	0	10/09/2018	
896522-10-9	TRINITY INDUSTRIES ORD			160.000	4,254	26.590	4,254	4,504	0	166	0	(477)	0	(477)	0	10/09/2018	
89679E-30-0	TRIUMPH FINANCIAL ORD			45.000	3,608	80.180	3,608	1,307	0	0	0	1,409	0	1,409	0	06/28/2019	
896818-10-1	TRIUMPH GROUP ORD			90.000	1,492	16.580	1,492	2,152	0	0	0	545	0	545	0	04/22/2019	
89785L-10-7	TRUECAR ORD			205.000	709	3.460	709	1,049	0	0	0	195	0	195	0	12/16/2019	
89785X-10-1	TRUEBLUE ORD			40.000	614	15.340	614	984	0	0	0	(170)	0	(170)	0	04/22/2019	
898202-10-6	TRUPANION ORD			65.000	1,983	30.510	1,983	1,950	0	0	0	(1,106)	0	(1,106)	0	08/14/2019	
89832Q-10-9	TRUIST FINANCIAL ORD			1,835.000	67,748	36.920	67,748	61,863	0	1,934	0	(5,024)	0	(5,024)	0	12/21/2023	
898402-10-2	TRUSTMARK ORD			105.000	2,927	27.880	2,927	3,602	0	97	0	(738)	0	(738)	0	10/09/2018	
898697-20-6	TUCOWS ORD			20.000	540	27.000	540	1,220	0	0	0	(138)	0	(138)	0	06/28/2019	
899896-10-4	TUPPERWARE BRANDS ORD			95.000	190	2.000	190	2,955	0	0	0	(203)	0	(203)	0	10/09/2018	
901109-10-8	TUTOR PERINI ORD			60.000	546	9.100	546	932	0	0	0	93	0	93	0	10/15/2019	
901384-10-7	2SEVENTY BIO ORD			53.000	226	4.270	226	1,613	0	0	0	(270)	0	(270)	0	03/24/2021	
90138F-10-2	TWILIO CL A ORD			195.000	14,795	75.870	14,795	14,496	0	0	0	5,247	0	5,247	0	10/09/2018	
90184D-10-0	TWIST BIOSCIENCE ORD			60.000	2,212	36.860	2,212	1,740	0	0	0	783	0	783	0	06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
90187B-80-4	TWO HARBORS INVESTMENT ORD			160.000	2,229	13.930	2,229	4,773	0	336	0	(294)	0	(294)	0	03/24/2021	
902252-10-5	TYLER TECHNOLOGIES ORD			30.000	12,544	418.120	12,544	5,951	0	0	0	2,871	0	2,871	0	10/09/2018	
902494-10-3	TYSON FOODS CL A ORD			314.000	16,878	53.750	16,878	6,509	0	606	0	(2,669)	0	(2,669)	0	09/16/2015	
902653-10-4	UDR REIT ORD			345.000	13,210	38.290	13,210	12,793	0	566	0	(152)	0	(152)	0	06/22/2018	
902681-10-5	UGI ORD			80.000	1,968	24.600	1,968	3,662	30	118	0	(998)	0	(998)	0	01/30/2018	
902788-10-8	UMB FINANCIAL ORD			80.000	6,684	83.550	6,684	5,798	31	122	0	2	0	2	0	10/09/2018	
90278Q-10-8	UFP INDUSTRIES ORD			115.000	14,438	125.550	14,438	3,947	0	127	0	5,325	0	5,325	0	10/09/2018	
902973-30-4	US BANCORP ORD			1,798.000	77,817	43.280	77,817	36,615	881	3,452	0	(593)	0	(593)	0	09/30/2011	
903002-10-3	UMH PROPERTIES REIT ORD			80.000	1,226	15.320	1,226	1,146	0	66	0	(62)	0	(62)	0	10/15/2019	
90328M-10-7	USANA HEALTH SCIENCES ORD			25.000	1,340	53.600	1,340	2,746	0	0	0	10	0	10	0	10/09/2018	
90337L-10-8	US PHYSICAL THERAPY ORD			20.000	1,863	93.140	1,863	2,271	0	34	0	242	0	242	0	10/09/2018	
90353T-10-0	UBER TECHNOLOGIES ORD			2,504.000	154,171	61.570	154,171	73,380	0	0	0	92,247	0	92,247	0	08/10/2022	
90353W-10-3	UBIQUITI ORD			10.000	1,396	139.560	1,396	878	0	24	0	(1,340)	0	(1,340)	0	10/09/2018	
90364P-10-5	UIPATH CL A ORD			490.000	12,172	24.840	12,172	10,715	0	0	0	5,944	0	5,944	0	08/10/2022	
90384S-30-3	ULTA BEAUTY ORD			30.000	14,700	489.990	14,700	8,271	0	0	0	628	0	628	0	10/09/2018	
90385V-10-7	ULTRA CLEAN HOLDINGS ORD			95.000	3,243	34.140	3,243	1,322	0	0	0	94	0	94	0	06/28/2019	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			130.000	6,217	47.820	6,217	9,247	0	0	0	194	0	194	0	10/09/2018	
904311-20-6	UNDER ARMOUR CL C ORD			1.000	8	8.350	8	18	0	0	0	(1)	0	(1)	0	10/09/2018	
904708-10-4	UNIFIRST ORD			30.000	5,487	182.910	5,487	5,004	10	37	0	(302)	0	(302)	0	10/09/2018	
907818-10-8	UNION PACIFIC ORD			821.000	201,654	245.620	201,654	26,878	0	4,269	0	31,650	0	31,650	0	11/17/2009	
909214-30-6	UNISYS ORD			140.000	787	5.620	787	1,360	0	0	0	71	0	71	0	06/28/2019	
909218-12-5	UNIT CORPORATION			8.000	10	1.300	10	5,709	0	0	0	(82)	0	(82)	0	01/08/2021	
90984P-30-3	UNITED COMMUNITY BANKS ORD			190.000	5,559	29.260	5,559	5,254	44	173	0	(863)	0	(863)	0	10/09/2018	
909907-10-7	UNITED BANKSHARES ORD			281.000	10,552	37.550	10,552	9,630	104	405	0	(826)	0	(826)	0	06/28/2019	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			430.000	17,753	41.285	17,753	19,725	0	0	0	1,548	0	1,548	0	12/30/2021	
910340-10-8	UNITED FIRE GROUP ORD			45.000	905	20.120	905	2,180	0	29	0	(326)	0	(326)	0	06/28/2019	
911163-10-3	UNITED NATURAL FOODS ORD			120.000	1,948	16.230	1,948	4,059	0	0	0	(2,698)	0	(2,698)	0	03/24/2021	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			1,002.000	157,544	157.230	157,544	88,273	0	5,152	0	(12,955)	0	(12,955)	0	12/21/2023	
911363-10-9	UNITED RENTAL ORD			55.000	31,538	573.420	31,538	8,401	0	326	0	11,990	0	11,990	0	10/09/2018	
912008-10-9	US FOODS ORD			235.000	10,671	45.410	10,671	6,940	0	0	0	2,677	0	2,677	0	10/09/2018	
912909-10-8	US STEEL ORD			140.000	6,811	48.650	6,811	3,309	0	28	0	3,304	0	3,304	0	06/25/2021	
91307C-10-2	UNITED THERAPEUTICS ORD			40.000	8,796	219.890	8,796	5,007	0	0	0	(2,328)	0	(2,328)	0	10/09/2018	
91324P-10-2	UNITEDHEALTH GRP ORD			1,046.000	550,688	526.470	550,688	27,824	0	7,625	0	(3,881)	0	(3,881)	0	03/28/2007	
91332U-10-1	UNITY SOFTWARE ORD			390.000	15,947	40.890	15,947	20,118	0	0	0	3,022	0	3,022	0	07/12/2023	
913456-10-9	UNIVERSAL ORD			35.000	2,356	67.320	2,356	2,319	0	111	0	508	0	508	0	10/09/2018	
91347P-10-5	UNIVERSAL DISPLAY ORD			95.000	18,170	191.260	18,170	11,052	0	133	0	7,906	0	7,906	0	10/09/2018	
913483-10-3	UNIVERSAL ELECTRONICS ORD			20.000	188	9.390	188	892	0	0	0	(228)	0	(228)	0	08/14/2019	
91359E-10-5	UNVL HEALTH RTY REIT ORD			25.000	1,081	43.250	1,081	1,870	0	72	0	(112)	0	(112)	0	04/22/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			30.000	4,573	152.440	4,573	3,450	0	24	0	347	0	347	0	06/22/2018	
91680M-10-7	UPSTART HOLDINGS ORD			97.000	3,963	40.860	3,963	4,233	0	0	0	(270)	0	(270)	0	07/12/2023	
91688F-10-4	UPWORK ORD			180.000	2,677	14.870	2,677	2,511	0	0	0	797	0	797	0	07/16/2020	
918204-10-8	VF ORD			625.000	11,750	18.800	11,750	15,504	0	619	0	(5,506)	0	(5,506)	0	08/22/2011	
91822J-20-2	VBI VACCINES INC.			9.000	5	0.588	5	1,381	0	0	0	(102)	0	(102)	0	07/16/2020	
91879Q-10-9	VAIL RESORTS ORD			29.000	6,191	213.470	6,191	6,127	60	235	0	(722)	0	(722)	0	06/23/2017	
91913Y-10-0	VALERO ENERGY ORD			530.000	68,900	130.000	68,900	26,719	0	2,162	0	1,664	0	1,664	0	04/17/2020	
919794-10-7	VALLEY NATIONAL ORD			294.000	3,193	10.860	3,193	3,126	32	129	0	(132)	0	(132)	0	08/14/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
920253-10-1	VALMONT INDS ORD			5.000	1,168	233.510	1,168	744	3	12	0	(486)	0	(486)	0	06/23/2017	
92047W-10-1	VALVOLINE ORD			190.000	7,140	37.580	7,140	3,821	0	0	0	937	0	937	0	10/09/2018	
922280-10-2	VARONIS SYSTEMS ORD			210.000	9,509	45.280	9,509	4,446	0	0	0	4,481	0	4,481	0	10/09/2018	
92240M-10-8	VECTOR GROUP ORD			310.000	3,497	11.280	3,497	2,510	0	248	0	(180)	0	(180)	0	10/09/2018	
922417-10-0	VEECO INSTRUMENTS ORD			105.000	3,258	31.030	3,258	1,309	0	0	0	1,307	0	1,307	0	04/22/2019	
92242T-10-1	V2X ORD			25.000	1,161	46.440	1,161	1,014	0	0	0	129	0	129	0	06/28/2019	
92243G-10-8	VAXCYTE ORD			90.000	5,652	62.800	5,652	4,152	0	0	0	1,337	0	1,337	0	12/21/2022	
922475-10-8	VEEVA SYSTEMS ORD			145.000	27,915	192.520	27,915	13,676	0	0	0	4,515	0	4,515	0	10/09/2018	
92276F-10-0	VENTAS REIT ORD			542.000	27,013	49.840	27,013	24,364	244	812	0	3,760	0	3,760	0	03/23/2023	
92337F-10-7	VERACYTE ORD			140.000	3,851	27.510	3,851	3,990	0	0	0	529	0	529	0	06/28/2019	
92338C-10-3	VERALTO ORD			519.000	42,693	82.260	42,693	24,991	47	0	0	17,702	0	17,702	0	12/21/2023	
92343E-10-2	VERISIGN ORD			70.000	14,417	205.960	14,417	10,362	0	0	0	36	0	36	0	10/09/2018	
92343V-10-4	VERIZON COMMUNICATIONS ORD			4,565.000	172,101	37.700	172,101	126,647	0	11,972	0	(7,761)	0	(7,761)	0	01/04/2006	
92343X-10-0	VERINT SYSTEMS ORD			125.000	3,379	27.030	3,379	2,989	0	0	0	(1,156)	0	(1,156)	0	10/09/2018	
923451-10-8	VERITEX HOLDINGS ORD			100.000	2,327	23.270	2,327	2,604	0	80	0	(481)	0	(481)	0	04/22/2019	
92345Y-10-6	VERISK ANALYTICS ORD			170.000	40,606	238.860	40,606	13,763	0	231	0	10,615	0	10,615	0	06/23/2017	
92346J-10-8	VERICEL ORD			100.000	3,561	35.610	3,561	1,889	0	0	0	927	0	927	0	06/28/2019	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			330.000	134,274	406.890	134,274	66,443	0	0	0	38,976	0	38,976	0	05/12/2022	
92536C-10-3	VERU ORD			140.000	101	0.720	101	1,330	0	0	0	(638)	0	(638)	0	12/15/2020	
92537N-10-8	VERTIV HOLDINGS CL A ORD			438.000	21,037	48.030	21,037	10,739	0	11	0	10,702	0	10,702	0	07/12/2023	
92552V-10-0	VIASAT ORD			130.000	3,634	27.950	3,634	6,378	0	0	0	(481)	0	(481)	0	03/24/2021	
925550-10-5	VIAVI SOLUTIONS ORD			255.000	2,568	10.070	2,568	3,078	0	0	0	(112)	0	(112)	0	10/09/2018	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD			640.000	9,466	14.790	9,466	17,649	32	371	0	(1,338)	0	(1,338)	0	10/20/2020	
92556V-10-6	VIATRIS ORD			1,600.000	17,328	10.830	17,328	10,314	0	768	0	(480)	0	(480)	0	08/25/2011	
925652-10-9	VICI PPTYS ORD			1,085.000	34,590	31.880	34,590	23,338	450	1,720	0	(564)	0	(564)	0	10/09/2018	
926400-10-2	VICTORIA S SECRET ORD			149.999	3,981	26.540	3,981	2,489	0	0	0	(1,386)	0	(1,386)	0	10/09/2018	
92672L-10-7	VIEWRAY ORD			290.000	0	0.000	0	2,554	0	0	0	(1,299)	0	(1,299)	0	06/28/2019	
92686J-10-6	VIKING THERAPEUTICS ORD			40.000	744	18.610	744	332	0	0	0	368	0	368	0	06/28/2019	
92719V-10-0	VIMEO ORD			243.000	953	3.920	953	2,596	0	0	0	119	0	119	0	10/09/2018	
92790C-10-4	VIRIDIAN THERAPEUTICS ORD			60.000	1,307	21.780	1,307	1,773	0	0	0	(446)	0	(446)	0	12/21/2022	
92826C-83-9	VISA CL A ORD			1,955.000	508,984	260.350	508,984	39,658	0	3,656	0	102,813	0	102,813	0	09/30/2011	
92828Q-10-9	VIRTUS INVESTMENT PARTNERS ORD			10.000	2,418	241.760	2,418	1,074	0	69	0	503	0	503	0	06/28/2019	
928298-10-8	VISHAY INTERTECH ORD			145.000	3,476	23.970	3,476	2,733	0	58	0	348	0	348	0	10/09/2018	
928377-10-0	VISTA OUTDOOR ORD			120.000	3,548	29.570	3,548	761	0	0	0	624	0	624	0	10/15/2019	
92839U-20-6	VISTEON ORD			50.000	6,245	124.900	6,245	4,316	0	0	0	(297)	0	(297)	0	10/09/2018	
92840M-10-2	VISTRA ORD			750.000	28,890	38.520	28,890	13,792	0	615	0	11,490	0	11,490	0	06/25/2021	
92852X-10-3	VITESSE ENERGY ORD			45.899	1,005	21.890	1,005	382	0	90	0	622	0	622	0	10/09/2018	
929042-10-9	VORNADO REALTY REIT ORD			240.000	6,780	28.250	6,780	4,585	0	72	0	2,195	0	2,195	0	07/12/2023	
929089-10-0	VOYA FINANCIAL ORD			120.000	8,755	72.960	8,755	6,199	0	144	0	1,376	0	1,376	0	10/09/2018	
929236-10-7	WD-40 ORD			10.000	2,391	239.070	2,391	1,620	0	33	0	779	0	779	0	10/09/2018	
92936U-10-9	W P CAREY REIT ORD			175.000	11,342	64.810	11,342	11,307	151	870	0	(2,335)	0	(2,335)	0	10/09/2018	
92939U-10-6	WEC ENERGY GROUP ORD			690.000	58,077	84.170	58,077	20,873	0	2,153	0	(6,617)	0	(6,617)	0	08/22/2011	
92942W-10-7	WK KELLOGG ORD			8.000	105	13.140	105	104	0	1	0	1	0	1	0	12/21/2007	
929566-10-7	WABASH NATL ORD			70.000	1,793	25.620	1,793	1,139	0	22	0	211	0	211	0	06/28/2019	
929740-10-8	WABTEC ORD			240.000	30,456	126.900	30,456	22,620	0	163	0	6,502	0	6,502	0	08/10/2022	
931142-10-3	WALMART ORD			1,581.000	249,245	157.650	249,245	72,726	901	3,589	0	25,075	0	25,075	0	10/17/2007	

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
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			676.000	17,650	26.110	17,650	17,549	0	1,298	0	(7,605)	0	(7,605)	0	11/20/2007	
93148P-10-2	WALKER & DUNLOP ORD			55.000	6,106	111.010	6,106	2,724	0	139	0	1,789	0	1,789	0	10/09/2018	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			2,941.561	33,504	11.390	33,504	33,504	0	0	0	33,269	27,680	5,589	0	05/12/2022	
93627C-10-1	WARRIOR MET COAL			55.000	3,353	60.970	3,353	1,436	0	64	0	1,448	0	1,448	0	06/28/2019	
938824-10-9	WAFD ORD			130.000	4,285	32.960	4,285	4,144	0	130	0	(77)	0	(77)	0	10/09/2018	
939653-10-1	ELME ORD			185.000	2,701	14.600	2,701	5,446	33	131	0	(592)	0	(592)	0	10/09/2018	
940610-10-8	WASHINGTON TRUST BANCORP ORD			35.000	1,133	32.380	1,133	1,826	20	78	0	(518)	0	(518)	0	06/28/2019	
94106L-10-9	WASTE MANAGEMENT ORD			465.000	83,282	179.100	83,282	15,847	0	1,302	0	10,332	0	10,332	0	03/28/2007	
941848-10-3	WATERS ORD			80.000	26,338	329.230	26,338	5,827	0	0	0	(1,068)	0	(1,068)	0	08/22/2011	
942622-20-0	WATSCO ORD			60.000	25,708	428.470	25,708	9,327	0	588	0	10,744	0	10,744	0	06/23/2017	
942749-10-2	WATTS INDUSTRIES CL A ORD			60.000	12,500	208.340	12,500	4,651	0	83	0	3,727	0	3,727	0	10/09/2018	
94419L-10-1	WAYFAIR CL A ORD			80.000	4,936	61.700	4,936	10,218	0	0	0	2,305	0	2,305	0	10/09/2018	
947890-10-9	WEBSTER FINANCIAL ORD			171.310	8,696	50.760	8,696	8,273	0	274	0	586	0	586	0	10/09/2018	
949746-10-1	WELLS FARGO ORD			4,190.000	206,232	49.220	206,232	77,338	0	5,447	0	33,227	0	33,227	0	12/15/2020	
95040Q-10-4	WELLTOWER ORD			632.000	56,987	90.170	56,987	43,794	0	1,216	0	11,487	0	11,487	0	07/12/2023	
95058W-10-0	WENDYS ORD			365.000	7,110	19.480	7,110	6,377	0	365	0	(1,150)	0	(1,150)	0	10/09/2018	
950755-10-8	WERNER ENTERPRISES ORD			60.000	2,542	42.370	2,542	2,044	8	32	0	127	0	127	0	10/09/2018	
95082P-10-5	WESCO INTL ORD			48.000	8,346	173.880	8,346	2,228	0	72	0	2,337	0	2,337	0	06/22/2020	
955306-10-5	WEST PHARM SVC ORD			80.000	28,170	352.120	28,170	7,167	0	62	0	9,342	0	9,342	0	05/15/2018	
957090-10-3	WESTAMERICA BANCORPORATION ORD			40.000	2,256	56.410	2,256	2,440	0	69	0	(104)	0	(104)	0	10/09/2018	
957638-10-9	WESTERN ALLIANCE ORD			190.000	12,500	65.790	12,500	10,921	0	276	0	1,184	0	1,184	0	10/09/2018	
958102-10-5	WESTERN DIGITAL ORD			420.000	21,995	52.370	21,995	22,948	0	0	0	8,744	0	8,744	0	05/12/2022	
959802-10-9	WESTERN UNION ORD			435.000	5,185	11.920	5,185	7,908	0	409	0	(805)	0	(805)	0	10/09/2018	
96145D-10-5	WESTROCK ORD			345.000	14,324	41.520	14,324	11,807	0	254	0	3,528	0	3,528	0	07/12/2023	
962166-10-4	WEYERHAEUSER REIT			560.000	19,471	34.770	19,471	17,102	0	930	0	2,111	0	2,111	0	10/09/2018	
963320-10-6	WHIRLPOOL ORD			110.000	13,395	121.770	13,395	11,694	0	770	0	(2,166)	0	(2,166)	0	10/09/2018	
966084-20-4	WHITESTONE REIT ORD			90.000	1,106	12.290	1,106	1,142	0	43	0	239	0	239	0	06/28/2019	
969457-10-0	WILLIAMS ORD			604.000	21,037	34.830	21,037	12,067	0	1,081	0	1,166	0	1,166	0	10/20/2020	
969904-10-1	WILLIAMS SONOMA ORD			105.000	21,187	201.780	21,187	6,465	0	365	0	9,120	0	9,120	0	10/09/2018	
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD			368.000	16,376	44.500	16,376	5,012	0	0	0	(247)	0	(247)	0	07/16/2020	
974155-10-3	WINGSTOP ORD			65.000	16,678	256.580	16,678	4,529	0	53	0	7,732	0	7,732	0	10/09/2018	
974637-10-0	WINNEBAGO INDS ORD			70.000	5,102	72.880	5,102	2,705	0	78	0	1,413	0	1,413	0	06/28/2019	
97717P-10-4	WISDOMTREE ORD			190.000	1,317	6.930	1,317	933	0	23	0	281	0	281	0	10/15/2019	
977852-10-2	WOLFSPEED ORD			155.000	6,744	43.510	6,744	5,510	0	0	0	(3,957)	0	(3,957)	0	10/09/2018	
978097-10-3	WOLVERINE WORLD WIDE ORD			160.000	1,422	8.890	1,422	5,798	16	64	0	(326)	0	(326)	0	10/09/2018	
980745-10-3	WOODWARD ORD			125.000	17,016	136.130	17,016	9,683	0	110	0	4,940	0	4,940	0	10/09/2018	
98138H-10-1	WORKDAY CL A ORD			255.000	70,395	276.060	70,395	36,362	0	0	0	27,726	0	27,726	0	08/10/2022	
98139A-10-5	WORKIVA CL A ORD			40.000	4,061	101.530	4,061	1,962	0	0	0	702	0	702	0	03/19/2019	
981475-10-6	WORLD KINECT ORD			100.000	2,278	22.780	2,278	2,800	14	56	0	(455)	0	(455)	0	10/09/2018	
981811-10-2	WORTHINGTON ENTERPRISES ORD			55.000	3,165	57.550	3,165	1,584	0	0	0	1,581	0	1,581	0	10/09/2018	
982104-10-1	WORTHINGTON STEEL ORD			55.000	1,546	28.100	1,546	803	0	0	0	743	0	743	0	10/09/2018	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			100.000	8,041	80.410	8,041	5,277	0	140	0	910	0	910	0	10/09/2018	
983793-10-0	XPO ORD			40.000	3,504	87.590	3,504	1,557	0	0	0	2,172	0	2,172	0	10/09/2018	
98389B-10-0	XCEL ENERGY ORD			1,140.000	70,577	61.910	70,577	25,961	593	2,334	0	(9,348)	0	(9,348)	0	08/22/2011	
98401F-10-5	XENCOR ORD			120.000	2,548	21.230	2,548	4,120	0	0	0	(577)	0	(577)	0	10/09/2018	
98419M-10-0	XYLEM ORD			364.800	41,719	114.360	41,719	33,304	0	440	0	10,611	0	10,611	0	12/30/2021	

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
98421M-10-6	XEROX HOLDINGS ORD			305.000	5,591	18.330	5,591	7,997	76	305	0	1,138	0	1,138	0	10/09/2018	
98423J-10-1	XPERI ORD			79.200	873	11.020	873	3,609	0	0	0	191	0	191	0	04/22/2019	
98585X-10-4	YETI HOLDINGS ORD			140.000	7,249	51.780	7,249	3,379	0	0	0	1,466	0	1,466	0	04/17/2020	
988498-10-1	YUM BRANDS ORD			390.000	50,957	130.660	50,957	11,318	0	944	0	1,006	0	1,006	0	05/14/2010	
98888T-10-7	ZIMVIE ORD			15.000	266	17.750	266	569	0	0	0	126	0	126	0	10/09/2018	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			50.000	13,667	273.330	13,667	7,870	0	0	0	846	0	846	0	10/09/2018	
98954M-10-1	ZILLOW GROUP CL A ORD			130.000	7,374	56.720	7,374	5,135	0	0	0	3,316	0	3,316	0	10/09/2018	
98954M-20-0	ZILLOW GROUP CL C ORD			280.000	16,201	57.860	16,201	11,049	0	0	0	7,182	0	7,182	0	10/09/2018	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			150.000	18,255	121.700	18,255	18,469	36	144	0	(870)	0	(870)	0	10/09/2018	
98978V-10-3	ZOETIS CL A ORD			561.000	110,725	197.370	110,725	10,038	0	842	0	28,510	0	28,510	0	07/01/2013	
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD			360.000	6,656	18.490	6,656	6,656	0	0	0	7,133	11,316	(4,183)	0	08/10/2022	
98980G-10-2	ZSCALER ORD			119.000	26,366	221.560	26,366	13,118	0	0	0	10,148	0	10,148	0	10/18/2023	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			330.000	23,730	71.910	23,730	23,730	0	0	0	14,600	13,224	1,376	0	08/10/2022	
989817-10-1	ZUMIEZ ORD			45.000	915	20.340	915	1,423	0	0	0	(63)	0	(63)	0	12/16/2019	
98983L-10-8	ZURN ELKAY WATER SOLUTIONS ORD			260.000	7,647	29.410	7,647	3,819	0	75	0	2,148	0	2,148	0	10/09/2018	
98983V-10-6	ZUORA CL A ORD			240.000	2,256	9.400	2,256	3,676	0	0	0	730	0	730	0	06/28/2019	
G0084W-10-1	ADIENT ORD		C	200.000	7,272	36.360	7,272	6,680	0	0	0	334	0	334	0	10/09/2018	
G01767-10-5	ALKERMES ORD		C	310.000	8,599	27.740	8,599	5,753	0	0	0	2,847	0	2,847	0	03/24/2021	
G0250X-10-7	AMCOR ORD		C	2,130.000	20,533	9.640	20,533	19,368	0	1,049	0	(4,835)	0	(4,835)	0	10/20/2020	
G02602-10-3	AMDOCS ORD			105.000	9,228	87.890	9,228	6,615	46	179	0	(316)	0	(316)	0	10/09/2018	
G037AX-10-1	AMBARELLA ORD			75.000	4,597	61.290	4,597	3,270	0	0	0	(1,571)	0	(1,571)	0	03/19/2019	
G0403H-10-8	AON CL A ORD		C	255.000	74,210	291.020	74,210	12,498	0	613	0	(2,326)	0	(2,326)	0	04/02/2012	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	220.000	16,339	74.270	16,339	5,826	0	0	0	2,528	0	2,528	0	06/22/2018	
G0585R-10-6	ASSURED GUARANTY ORD		C	70.000	5,238	74.830	5,238	2,991	0	78	0	880	0	880	0	10/09/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	80.000	4,430	55.370	4,430	4,211	35	141	0	96	0	96	0	11/27/2017	
G1110E-10-7	BIOHAVEN ORD			45.000	1,926	42.800	1,926	490	0	0	0	1,301	0	1,301	0	09/26/2022	
G1151C-10-1	ACCENTURE CL A ORD		C	699.000	245,286	350.910	245,286	37,508	0	3,250	0	58,765	0	58,765	0	09/30/2011	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	325.000	16,328	50.240	16,328	4,112	0	0	0	(2,301)	0	(2,301)	0	04/17/2020	
G21810-10-9	CLARIVATE ORD		C	630.000	5,834	9.260	5,834	9,613	0	0	0	580	0	580	0	12/21/2022	
G29183-10-3	EATON ORD		C	493.000	118,724	240.820	118,724	25,380	0	1,696	0	41,348	0	41,348	0	12/03/2012	
G30401-10-6	ENDO INTERNATIONAL ORD		C	250.000	1	0.002	1	2,052	0	0	0	(17)	0	(17)	0	03/24/2021	
G3323L-10-0	FABRINET ORD			80.000	15,226	190.330	15,226	3,526	0	0	0	4,969	0	4,969	0	10/09/2018	
G36738-10-5	FRESH DEL MONTE PRODUCE ORD			70.000	1,838	26.250	1,838	1,886	0	53	0	4	0	4	0	06/28/2019	
G3922B-10-7	GENPACT ORD		C	365.000	12,669	34.710	12,669	10,324	0	201	0	(4,238)	0	(4,238)	0	08/28/2017	
G4388N-10-6	HELEN OF TROY ORD		C	25.000	3,020	120.810	3,020	3,107	0	0	0	248	0	248	0	10/09/2018	
G4705A-10-0	ICON ORD		C	111.000	31,421	283.070	31,421	26,921	0	0	0	4,500	0	4,500	0	07/12/2023	
G4740B-10-5	ICHOR HOLDINGS ORD			55.000	1,850	33.630	1,850	1,300	0	0	0	375	0	375	0	06/28/2019	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY ORD		C	210.000	5,756	27.410	5,756	3,715	0	168	0	993	0	993	0	10/09/2018	
G491BT-10-8	INVESCO ORD			100.000	1,784	17.840	1,784	2,181	0	79	0	(15)	0	(15)	0	10/09/2018	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS ORD		C	65.000	601	9.240	601	3,048	0	13	0	(759)	0	(759)	0	06/28/2019	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	125.000	15,375	123.000	15,375	13,880	0	0	0	(4,539)	0	(4,539)	0	04/17/2020	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	884.004	50,954	57.640	50,954	15,938	327	1,282	0	(5,622)	0	(5,622)	0	09/07/2016	
G54950-10-3	LINDE ORD		C	1,593.000	654,261	410.710	654,261	550,759	0	5,467	0	103,502	0	103,502	0	10/18/2023	
G5509L-10-1	LIVANOVA ORD		C	70.000	3,622	51.740	3,622	3,814	0	0	0	(266)	0	(266)	0	12/21/2022	
G5960L-10-3	MEDTRONIC ORD		C	1,328.000	109,401	82.380	109,401	93,126	916	3,639	0	6,188	0	6,188	0	09/21/2015	
G6095L-10-9	APTIV ORD		C	250.000	22,430	89.720	22,430	19,143	0	0	0	(853)	0	(853)	0	10/09/2018	

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
G63365-10-3	MURAL ONCOLOGY ORD		C	31.000	184	5.920	184	257	0	0	0	(74)	0	(74)	0	03/24/2021	
G65163-10-0	JOBY AVIATION CL A ORD			375.000	2,494	6.650	2,494	3,959	0	0	0	(1,466)	0	(1,466)	0	07/12/2023	
G65773-10-6	NORDIC AMERICAN TANKERS ORD		C	330.000	1,386	4.200	1,386	1,287	20	142	0	376	0	376	0	10/15/2019	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			560.000	11,222	20.040	11,222	14,962	0	0	0	4,368	0	4,368	0	03/24/2021	
G6674U-10-8	NOVOCURE ORD		C	606.000	9,048	14.930	9,048	9,048	0	0	0	(6,734)	15,651	(22,386)	0	10/18/2023	
G6683N-10-3	NU HOLDINGS CL A ORD		C	3,125.000	26,031	8.330	26,031	24,664	0	0	0	1,367	0	1,367	0	07/12/2023	
G6700G-10-7	NVENT ELECTRIC ORD		C	355.000	20,977	59.090	20,977	9,457	0	249	0	7,320	0	7,320	0	10/09/2018	
G6S01W-10-8	PARAGON OFFSHORE PLC			5.000	0	0.000	0	0	0	0	0	0	0	0	0	08/04/2014	
G72800-10-8	PROTHENA ORD		C	70.000	2,544	36.340	2,544	911	0	0	0	(1,674)	0	(1,674)	0	12/16/2019	
G7496G-10-3	RENAISSANCERE ORD		C	95.000	18,620	196.000	18,620	11,649	0	144	0	1,118	0	1,118	0	06/22/2018	
G76279-10-1	ROIVANT SCIENCES ORD		C	1,297.000	14,565	11.230	14,565	13,649	0	0	0	917	0	917	0	12/21/2023	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			440.000	12,360	28.090	12,360	17,380	0	352	0	(5,029)	0	(5,029)	0	05/12/2022	
G7S00T-10-4	PENTAIR ORD		C	320.000	23,267	72.710	23,267	13,350	0	282	0	8,874	0	8,874	0	10/09/2018	
G81276-10-0	SIGNET JEWELERS ORD		C	95.000	10,190	107.260	10,190	5,830	0	85	0	3,730	0	3,730	0	10/09/2018	
G8192H-10-6	SIRIUSPOINT ORD		C	185.000	2,146	11.600	2,146	1,787	0	0	0	1,055	0	1,055	0	08/14/2019	
G8473T-10-0	STERIS ORD		C	135.000	29,680	219.850	29,680	18,170	0	194	0	3,865	0	3,865	0	10/18/2023	
G85158-10-6	STONECO CL A ORD		C	360.000	6,491	18.030	6,491	4,305	0	0	0	3,092	0	3,092	0	08/10/2022	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	323.000	78,780	243.900	78,780	9,435	0	969	0	24,487	0	24,487	0	12/17/2010	
G9001E-10-2	LIBERTY LATIN AMERICA CL A ORD		C	5.000	37	7.310	37	79	0	0	0	(1)	0	(1)	0	08/14/2019	
G9001E-12-8	LIBERTY LATIN AMERICA CL C ORD		C	301.000	2,209	7.340	2,209	4,260	0	0	0	(78)	0	(78)	0	10/01/2020	
G9087Q-10-2	TRONOX HOLDINGS ORD			250.000	3,540	14.160	3,540	3,769	0	125	0	113	0	113	0	04/22/2019	
G9618E-10-7	WHITE MOUNTAINS INSURANCE ORD			5.000	7,525	1,505.010	7,525	4,312	0	5	0	453	0	453	0	06/23/2017	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	127.000	30,632	241.200	30,632	14,160	107	424	0	(429)	0	(429)	0	02/09/2016	
G97822-10-3	PERRIGO ORD		C	260.000	8,367	32.180	8,367	11,281	0	284	0	(497)	0	(497)	0	09/28/2021	
G98239-10-9	XP CL A ORD		C	450.000	11,732	26.070	11,732	10,504	0	592	0	1,228	0	1,228	0	07/12/2023	
H11356-10-4	BUNGE ORD			35.000	3,533	100.950	3,533	2,447	0	23	0	1,086	0	1,086	0	10/09/2018	
H1467J-10-4	CHUBB ORD		C	376.999	85,202	226.000	85,202	22,367	324	1,274	0	2,036	0	2,036	0	02/09/2016	
H2906T-10-9	GARMIN ORD		C	115.000	14,782	128.540	14,782	7,413	0	336	0	4,169	0	4,169	0	10/09/2018	
L0223L-10-1	ARDAGH GROUP CL A ORD		D	40.000	990	24.750	990	795	0	20	0	0	0	0	0	12/16/2019	
L44385-10-9	GLOBANT ORD		C	30.000	7,139	237.980	7,139	4,778	0	0	0	2,095	0	2,095	0	07/16/2020	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	191.000	35,891	187.910	35,891	28,069	0	0	0	17,911	0	17,911	0	10/18/2023	
N01045-10-8	AFFIMED ORD		C	90.000	56	0.625	56	724	0	0	0	(55)	0	(55)	0	03/24/2021	
N14506-10-4	ELASTIC ORD		C	45.000	5,072	112.700	5,072	3,830	0	0	0	2,754	0	2,754	0	10/15/2019	
N20944-10-9	CNH INDUSTRIAL ORD		C	1,324.000	16,126	12.180	16,126	19,707	0	0	0	(3,581)	0	(3,581)	0	07/12/2023	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	461.000	43,832	95.080	43,832	24,428	0	2,277	0	5,555	0	5,555	0	09/19/2012	
N72482-12-3	QIAGEN ORD		C	300.000	13,029	43.430	13,029	11,916	0	0	0	(1,888)	0	(1,888)	0	12/21/2022	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			235.000	30,430	129.490	30,430	19,690	0	0	0	18,814	0	18,814	0	03/24/2021	
Y2065G-12-1	DHT HOLDINGS ORD		C	255.000	2,502	9.810	2,502	1,836	0	293	0	237	0	237	0	10/15/2019	
Y41053-10-2	INTERNATIONAL SEAWAYS ORD			55.000	2,501	45.480	2,501	1,368	0	346	0	465	0	465	0	10/15/2019	
Y95308-10-5	WAVE LIFE SCIENCES ORD		C	80.000	404	5.050	404	1,400	0	0	0	(156)	0	(156)	0	12/16/2019	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					54,501,551	XXX	54,501,551	20,084,737	50,172	757,224	0	10,877,798	145,492	10,732,306	72	XXX	XXX
000000-00-0	FEDERAL HOME LOAN BANKS	RF		27,612.000	2,761,200	100.000	2,761,200	2,761,200	0	216,470	0	0	0	0	0	07/28/2023	
00165C-20-3	AMC ENTERTAINMENT HOLDINGS INC			570.000	818	1.435	818	2,278	0	0	0	14	0	14	0	03/24/2021	
339CVR-01-1	FLEXION THERAPEUTICS CVR			140.000	140	1.000	140	0	0	0	0	0	0	0	0	11/22/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
62989*-10-5	NAMIC INSURANCE COMPANY, INC.			4,620.000	1,580,872	342.180	1,580,872	231,000	0	0	0	(179,626)	0	(179,626)	0	03/11/1987	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					4,343,030	XXX	4,343,030	2,994,478	0	216,470	0	(179,611)	0	(179,611)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					58,844,581	XXX	58,844,581	23,079,215	50,172	973,694	0	10,698,187	145,492	10,552,694	72	XXX	XXX
693391-88-0	PIMCO:DIV INCOME INST			5,523,819.484	52,807,714	9.560	52,807,714	52,635,980	0	2,401,085	0	11,265,756	8,696,201	2,569,555	0	12/31/2023	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					52,807,714	XXX	52,807,714	52,635,980	0	2,401,085	0	11,265,756	8,696,201	2,569,555	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					52,807,714	XXX	52,807,714	52,635,980	0	2,401,085	0	11,265,756	8,696,201	2,569,555	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
21057*-10-8	CONSUMERS INSURANCE USA, INC.			1,000.000	40,121,486	40,121.486	40,121,486	42,198,599	0	0	0	1,787,544	0	1,787,544	0	09/30/2015	
59478*-10-9	MICO INSURANCE COMPANY			563.000	35,111,949	62,365.806	35,111,949	25,155,266	0	0	0	2,145,473	0	2,145,473	0	11/05/1997	
62006@-10-2	MOTORISTS SERVICE CORP			2.000	0	0.000	0	24,155,191	0	0	0	(17,901)	0	(17,901)	0	12/31/1985	
62007*-10-3	MOTORISTS COMMERCIAL MUTUAL INSURANCE CO			1,000.000	294,382,492	294,382.492	294,382,492	207,918,947	0	0	0	30,875,875	0	30,875,875	0	12/30/2021	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					369,615,927	XXX	369,615,927	299,428,003	0	0	0	34,790,992	0	34,790,992	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					369,615,927	XXX	369,615,927	299,428,003	0	0	0	34,790,992	0	34,790,992	0	XXX	XXX
5989999999 - Total Common Stocks					481,268,221	XXX	481,268,221	375,143,198	50,172	3,374,779	0	56,754,934	8,841,693	47,913,241	72	XXX	XXX
5999999999 - Total Preferred and Common Stocks					481,268,221	XXX	481,268,221	375,143,198	50,172	3,374,779	0	56,754,934	8,841,693	47,913,241	72	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
882724-U7-0	TEXAS ST		12/18/2023	TRUIST SECURITIES, INC.		1,015,870	1,000,000	15,355
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,015,870	1,000,000	15,355
625517-MY-0	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA		02/07/2023	BARCLAYS CAPITAL INC		727,520	1,000,000	2,600
944097-ZJ-6	WAXAHACHIE TEX INDPT SCH DIST		07/13/2023	Jefferies		979,380	1,000,000	2,833
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,706,900	2,000,000	5,433
3133KQ-FT-8	FH RA8278 - RMBS		02/15/2023	CANTOR FITZGERALD + CO.		1,947,834	1,964,409	3,274
3133KQ-N6-9	FH RA8513 - RMBS		02/07/2023	CANTOR FITZGERALD + CO.		5,002,344	5,000,000	8,333
3140QR-KE-2	FN CB5692 - RMBS		06/02/2023	Wells Fargo Securities, LLC		1,955,349	1,939,590	3,556
3140QT-CD-9	FN CB7267 - RMBS		10/18/2023	GOLDMAN		967,933	990,371	1,981
3140XK-RW-2	FN FS4100 - RMBS		05/30/2023	J P MORGAN SECURITIES		1,978,710	1,969,784	3,611
442349-GV-2	HOUSTON TEX ARPT SYS REV		07/05/2023	NATL FINANCIAL SERVICES CORP (NFS)		1,074,540	1,000,000	0
956510-BY-6	WEST VA PKWYS AUTH TPK TOLL REV		07/13/2023	PERSHING DIV OF DLJ SEC LNDING		1,077,410	1,000,000	6,389
977100-JC-1	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		02/08/2023	BARCLAYS CAPITAL INC		1,506,840	1,500,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						15,510,960	15,364,154	27,144
03464U-AA-4	AOMT 236 A1 - RMBS		09/01/2023	GOLDMAN		1,494,574	1,500,000	11,646
03465G-AC-0	AOMT 232 A3 - RMBS		03/08/2023	MORGAN STANLEY & COMPANY		921,341	1,000,000	5,554
034931-AA-3	AOMT 233 A1 - CMO/RMBS		06/21/2023	MORGAN STANLEY & COMPANY		2,992,018	3,165,000	10,972
05553R-AC-4	BBCMS 23C19 A5 - CMBS		04/10/2023	BARCLAYS CAPITAL INC		1,029,985	1,000,000	3,937
06541B-BK-3	BANK 2023-BNK45 A5 - CMBS		02/09/2023	BANC OF AMERICA/FIXED INCOME		1,287,488	1,250,000	3,975
105933-AA-3	BRAVO 23NQM2 A1 - CMO/RMBS		02/22/2023	BANC OF AMERICA/FIXED INCOME		2,844,563	2,965,983	11,864
12510H-AS-9	CAUTO 231 A1 - ABS		09/14/2023	PERSHING DIV OF DLJ SEC LNDING		973,441	1,000,000	0
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		2,488,220	2,750,000	8,823
17291N-AA-9	CGCMT 23SMRT A - CMBS		05/10/2023	Citigroup (SSB)		1,545,000	1,500,000	5,764
19688L-AA-0	COLT 2022-5 A1 - CMO/RMBS		11/28/2023	Various		2,130,895	2,193,265	4,449
23284B-AE-4	CYRUS 232 A2 - ABS		11/21/2023	Citigroup (SSB)		2,086,370	2,250,000	0
24381V-AA-8	DRMT 213 A1 - CMO/RMBS	C	10/04/2023	Various		2,802,688	3,467,273	1,572
24381Y-AB-0	DRMT 223 A2 - CMO/RMBS		02/16/2023	J P MORGAN SECURITIES		1,457,037	1,490,702	4,396
36267E-AD-3	GSMBS 2022-PJ2 A4 - CMO/RMBS		10/02/2023	J P MORGAN SECURITIES		1,484,330	1,975,612	414
432917-AA-0	HGVT 231 A - RMBS		08/01/2023	Wells Fargo Securities, LLC		999,771	1,000,000	0
43761J-AB-3	HOMES 23NQM1 A2 - CMO/RMBS		02/16/2023	MORGAN STANLEY & COMPANY		1,499,997	1,500,000	6,174
49327M-3H-5	KEYBANK NA		03/15/2023	Various		3,372,310	3,500,000	13,681
655844-CS-5	NORFOLK SOUTHERN CORP		10/11/2023	Citigroup (SSB)		906,520	1,000,000	10,551
67114V-AA-1	OBX 22NQM1 A1 - CMO/RMBS		03/30/2023	GOLDMAN		1,572,919	1,867,607	239
68269J-AE-1	OMFIT 231 A - ABS		05/17/2023	BNP Paribas		1,999,388	2,000,000	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
756109-BT-0	REALTY INCOME CORP		06/28/2023	Wells Fargo Securities, LLC		1,442,415	1,500,000	15,517
76134K-AE-4	VDCR 232 A2A - ABS		09/15/2023	TRUIST SECURITIES, INC.		3,523,031	4,000,000	0
810064-AA-3	SCOTT 23SFS A - CMBS		02/24/2023	GOLDMAN		1,250,000	1,250,000	3,283
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		08/25/2023	NOMURA SECURITIES/FIXED INCOME		974,877	1,160,082	1,646
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS		01/11/2023	BANC OF AMERICA/FIXED INCOME		1,149,617	1,399,804	438
92538N-AA-5	VERUS 2022-4 A1 - CMO/RMBS		11/10/2023	J P MORGAN SECURITIES		745,796	797,643	1,289
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		1,499,994	1,500,000	5,737
98389B-BA-7	XCEL ENERGY INC		07/31/2023	PNC CAPITAL MKTS		1,498,005	1,500,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						51,967,853	55,482,970	135,418
2509999997. Total - Bonds - Part 3						70,201,583	73,847,125	183,351
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						70,201,583	73,847,125	183,351
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
00123Q-10-4	AGNC INVESTMENT REIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	777.000	7,896		0
00206R-10-2	AT&T ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	124.000	2,031		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
00287Y-10-9	ABBVIE ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	76.000	11,541		0
007903-10-7	ADVANCED MICRO DEVICES ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	314.000	43,652		0
01741R-10-2	ATI ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	173.000	8,009		0
023135-10-6	AMAZON COM ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	191.000	18,850		0
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	596.000	12,058		0
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD		07/20/2023	Various	7.674	155		0
049560-10-5	ATMOS ENERGY ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	196.000	22,019		0
051774-10-7	AURORA INNOVATION CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	464.000	1,948		0
05352A-10-0	AVANTOR ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	426.000	8,876		0
07831C-10-3	BELLRING BRANDS ORD		01/01/2023	CITIGROUP GLOBAL MARKETS INC.	95.000	1,479		0
09260D-10-7	BLACKSTONE ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	317.000	26,673		0
099724-10-6	BORGWARNER ORD		07/05/2023	JP MORGAN SECURITIES INC.	483.000	12,756		0
10576N-10-2	BRAZE CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	3,277		0
110122-10-8	BRISTOL MYERS SQUIBB ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	161.000	9,162		0
11135E-20-3	BROADSTONE NET LEASE ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	254.000	3,788		0
11135F-10-1	BROADCOM ORD		11/24/2023	ITG INC	3.346	778		0
143658-30-0	CARNIVAL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	434.000	8,317		0
15118V-20-7	CELSIUS HOLDINGS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	73.000	10,919		0
15678U-12-8	CEREVEL THERAPEUTICS HOLDINGS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	96.000	3,971		0
16359R-10-3	CHEMED ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	9,814		0
166764-10-0	CHEVRON ORD		08/07/2023	CITIGROUP GLOBAL MARKETS INC.	92.760	6,704		0
174610-10-5	CITIZENS FINANCIAL GROUP ORD		01/01/2023	ITG INC	133.650	5,481		0
197236-10-2	COLUMBIA BANKING SYSTEM ORD		03/01/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	172.782	4,783		0
216648-40-2	COOPER ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	43.000	15,743		0
22266T-10-9	COUPANG CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,485.000	26,127		0
224408-10-4	CRANE ORD		04/04/2023	CITIGROUP GLOBAL MARKETS INC.	15.000	797		0
224441-10-5	CRANE NXT ORD		04/04/2023	CITIGROUP GLOBAL MARKETS INC.	15.000	418		0
235851-10-2	DANAHER ORD		10/02/2023	Unknown	705.000	17,385		0
23804L-10-3	DATADOG CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	114.000	12,080		0
25746U-10-9	DOMINION ENERGY ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	373.000	19,624		0
25809K-10-5	DOORDASH CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	5,240		0
26603R-10-6	DUOLINGO CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	38.000	5,857		0
26622P-10-7	DOXIMITY CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	166.000	4,635		0
28414H-10-3	ELANCO ANIMAL HEALTH ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	359.000	5,187		0
29109X-10-6	ASPEN TECHNOLOGY ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	3,112		0
30034W-10-6	EVERGY ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	303.000	14,984		0
30063P-10-5	EXACT SCIENCES ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	49.000	3,221		0
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		07/20/2023	ITG INC	140.515	9,788		0
302492-10-3	FLYWIRE ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	129.000	3,681		0
320517-10-5	FIRST HORIZON ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	768.000	10,470		0
34965K-10-7	FORTREA HOLDINGS ORD		07/03/2023	Unknown	135.000	1,398		0
358054-10-4	FRESHWORKS CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	217.000	3,788		0
35909D-10-9	FRONTIER COMMUNICATIONS PARENT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	332.000	5,904		0
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		01/04/2023	Various	485.667	25,748		0
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	Various	1,457.000	91,469		0
37611X-10-0	GINKGO BIOWORKS HOLD CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	988.000	2,117		0
37637K-10-8	GITLAB CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	5,564		0
379378-20-1	GLOBAL NET LEASE ORD		09/12/2023	GOLDMAN	170.850	2,779		0
418100-10-3	HASHICORP CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	3,518		0
45166A-10-2	IDEAYA BIOSCIENCES ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	73.000	1,935		0
45258J-10-2	IMMUNOVANT ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	73.000	2,696		0
45332Y-10-9	INARI MEDICAL ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	53.000	2,999		0
458140-10-0	INTEL ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	775.000	22,058		0
46333X-10-8	IRONWOOD PHARMA CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	188.000	1,822		0
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		01/17/2023	ITG INC	390.000	8,471		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
48251W-10-4	KKR AND CO ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	388.000	31,750		0
487836-10-8	KELLANOVA ORD		10/02/2023	Unknown	35.000	1,757		0
49177J-10-2	KENVUE ORD		08/25/2023	Unknown	2,160.716	13,908		0
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	Unknown	135.000	8,328		0
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	ITG INC	31.702	741		0
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD		08/04/2023	Various	40.890	1,767		0
531229-75-5	FORMULA ONE GROUP		08/04/2023	ITG INC	215.000	7,274		0
531229-77-1	LIBERTY MEDIA FORMULA ONE SRS A ORD		08/04/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	1,755		0
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	Not Available	90.000	1,699		0
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	ITG INC	155.000	4,793		0
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	76.000	13,559		0
558256-10-3	MADISON SQR GARDN ENRTMT CL A ORD		04/21/2023	Various	38.920	1,237		0
55826T-10-2	SPHERE ENTERTAINMENT CL A ORD		04/21/2023	Various	38.920	1,054		0
565788-10-6	MARATHON DIGITAL HOLDINGS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	518.000	10,758		0
573874-10-4	MARVELL TECHNOLOGY ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	255.000	16,040		0
60786M-10-5	MOELIS CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	3,821		0
62886E-10-8	NCR VOYIX ORD		10/17/2023	ITG INC	260.000	4,247		0
63001N-10-6	NCR ATLEOS ORD		10/17/2023	ITG INC	130.000	2,758		0
64110Y-10-8	NET LEASE OFFICE PROPERTIES		11/02/2023	Unknown	11.673	122		0
67066G-10-4	NVIDIA ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	10,121		0
679295-10-5	OKTA CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	56.000	4,935		0
697435-10-5	PALO ALTO NETWORKS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	112.000	33,202		0
717081-10-3	PFIZER ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,529.000	42,938		0
71880K-10-1	PHINIA ORD		07/05/2023	JP MORGAN SECURITIES INC.	96.600	1,915		0
74276R-10-2	PRIVIA HEALTH GROUP ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	3,398		0
74460D-10-9	PUBLIC STORAGE REIT ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	30,873		0
74935Q-10-7	RB GLOBAL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	492.000	32,177		0
75574U-10-1	READY CAPITAL ORD		05/31/2023	ITG INC	89.743	1,764		0
756109-10-4	REALTY INCOME REIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	355.000	20,129		0
758849-10-3	REGENCY CENTERS REIT ORD		08/18/2023	GOLDMAN	22.555	1,365		0
75886F-10-7	REGENERON PHARMACEUTICALS ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	20,684		0
75960P-10-4	REMITLY GLOBAL ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	177.000	4,765		0
767292-10-5	RIOT PLATFORMS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	215.000	3,790		0
767744-10-5	RITCHIE BROS AUCTIONEERS ORD	C	03/20/2023	Unknown	123.422	4,923		0
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	217.000	5,169		0
780287-10-8	ROYAL GOLD ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	78.000	9,503		0
78440X-10-1	SL GREEN RLTY REIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	88.000	4,060		0
78646V-10-7	SAFEHOLD ORD WI		03/31/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	1,481		0
79466L-30-2	SALESFORCE ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	121.000	32,173		0
80810D-10-3	SCHRODINGER ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	73.000	4,018		0
82489W-10-7	SHOALS TECHNOLOGIES GROUP CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	231.000	5,643		0
829242-10-6	SINCLAIR BROADCAST GROUP CL A ORD		06/01/2023	ITG INC	95.000	2,777		0
832696-40-5	JM SMUCKER ORD		11/07/2023	Unknown	9.306	1,041		0
85205L-10-7	SPRINGWORKS THERAPEUTICS ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	79.000	1,861		0
852234-10-3	BLOCK CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	115.000	8,788		0
85512G-10-6	STAR HOLDINGS ORD		03/31/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.950	697		0
86881A-10-0	SURGERY PARTNERS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	103.000	3,404		0
88160R-10-1	TESLA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	350.000	89,366		0
88262P-10-2	TEXAS PACIFIC LAND ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	11,487		0
89400J-10-7	TRANSUNION ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	142.000	9,621		0
89832Q-10-9	TRUIST FINANCIAL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	905.000	32,754		0
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	207.000	32,297		0
91332U-10-1	UNITY SOFTWARE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	5,205		0
91680M-10-7	UPSTART HOLDINGS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	97.000	4,233		0
92276F-10-0	VENTAS REIT ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	364.000	15,234		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
92338C-10-3	VERALTO ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	519.000	24,991		0
92537N-10-8	VERTIV HOLDINGS CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	357.000	9,228		0
92852X-10-3	VITESSE ENERGY ORD		01/17/2023	ITG INC	45.899	382		0
929042-10-9	VORNADO REALTY REIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240.000	4,585		0
92942W-10-7	WK KELLOGG ORD		10/02/2023	Unknown	8.750	114		0
95040Q-10-4	WELLTOWER ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	267.000	21,574		0
96145D-10-5	WESTROCK ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	245.000	7,281		0
981811-10-2	WORTHINGTON ENTERPRISES ORD		12/01/2023	ITG INC	55.000	1,584		0
982104-10-1	WORTHINGTON STEEL ORD		12/01/2023	ITG INC	55.000	803		0
98419M-10-0	XYLEM ORD		05/24/2023	ITG INC	124.800	4,571		0
98980G-10-2	ZSCALER ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	49.000	8,385		0
G01767-10-5	ALKERMES ORD	C	11/16/2023	CITIGROUP GLOBAL MARKETS INC.	310.000	5,753		0
G4705A-10-0	ICON ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	111.000	26,921		0
G54950-10-3	LINDE ORD	C	10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,593.000	550,759		0
G63365-10-3	MURAL ONCOLOGY ORD	C	11/16/2023	CITIGROUP GLOBAL MARKETS INC.	31.000	257		0
G65163-10-0	JOBY AVIATION CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	375.000	3,959		0
G6674U-10-8	NOVOCURE ORD	C	10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	286.000	7,961		0
G6683N-10-3	NU HOLDINGS CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,125.000	24,664		0
G76279-10-1	ROIVANT SCIENCES ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,297.000	13,649		0
G8473T-10-0	STERIS ORD	C	10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	11,157		0
G98239-10-9	XP CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	450.000	10,504		0
H11356-10-4	BUNGE ORD		10/31/2023	ITG INC	35.000	2,447		0
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	41.000	6,137		0
N20944-10-9	CNH INDUSTRIAL ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,324.000	19,707		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,978,087	XXX	0
000000-00-0	FEDERAL HOME LOAN BANKS		07/28/2023	Unknown	7,060.000	706,000		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						706,000	XXX	0
693391-88-0	PIMCO:DIV INCOME INST		12/31/2023	DIRECT	261,215.093	2,401,085		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						2,401,085	XXX	0
620068-10-2	MOTORISTS SERVICE CORP		12/01/2023	Unknown	0.000	19,245		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						19,245	XXX	0
5989999997. Total - Common Stocks - Part 3						5,104,417	XXX	0
5989999998. Total - Common Stocks - Part 5						9,217	XXX	0
5989999999. Total - Common Stocks						5,113,634	XXX	0
5999999999. Total - Preferred and Common Stocks						5,113,634	XXX	0
6009999999 - Totals						75,315,217	XXX	183,351

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-7K-5	G2 MA5398 - RMBS		12/01/2023	Paydown		36,402	36,440	37,275	38,471	0	(2,031)	0	(2,031)	0	36,440	0	(38)	(38)	761	08/20/2048
3620AD-NY-4	GN 726807 - RMBS		12/01/2023	Paydown		10,144	10,144	10,391	10,479	0	(336)	0	(336)	0	10,144	0	0	0	444	09/15/2039
3620C6-EG-6	GN 749935 - RMBS		12/01/2023	Paydown		3,255	3,255	3,397	3,471	0	(215)	0	(215)	0	3,255	0	0	0	88	11/15/2040
36291E-H8-7	GN 625855 - RMBS		12/01/2023	Paydown		13,430	13,430	14,706	13,828	0	(398)	0	(398)	0	13,430	0	0	0	422	06/15/2035
36291H-C9-3	GN 628396 - RMBS		12/01/2023	Paydown		67,057	67,057	71,248	68,112	0	(1,055)	0	(1,055)	0	67,057	0	0	0	2,087	10/15/2028
912828-UH-1	UNITED STATES TREASURY		01/15/2023	Maturity @ 100.00		2,968,150	2,968,150	2,281,948	2,969,585	(646,530)	113	0	(646,417)	0	2,323,168	0	644,982	644,982	1,855	01/15/2023
0109999999. Subtotal - Bonds - U.S. Governments						3,098,438	3,098,476	2,418,964	3,103,947	(646,530)	(3,922)	0	(650,452)	0	2,453,494	0	644,944	644,944	5,657	XXX
13063B-S6-0	CALIFORNIA ST		02/01/2023	Call @ 100.00		1,000,000	1,000,000	1,145,470	1,001,441	0	(1,441)	0	(1,441)	0	1,000,000	0	0	0	25,000	02/01/2027
57582R-EL-6	MASSACHUSETTS (COMMONWEALTH OF)		02/06/2023	CITIGROUP GLOBAL MARKETS INC.		1,324,663	1,250,000	1,440,550	1,303,635	0	(2,181)	0	(2,181)	0	1,301,454	0	23,209	23,209	37,674	07/01/2032
93974D-BE-7	WASHINGTON ST		08/01/2023	Call @ 100.00		375,000	375,000	419,914	380,218	0	(5,218)	0	(5,218)	0	375,000	0	0	0	18,750	08/01/2033
93974D-BG-2	WASHINGTON ST		08/01/2023	Call @ 100.00		1,000,000	1,000,000	1,133,750	1,009,747	0	(9,747)	0	(9,747)	0	1,000,000	0	0	0	50,000	08/01/2035
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,699,663	3,625,000	4,139,684	3,695,041	0	(18,588)	0	(18,588)	0	3,676,454	0	23,209	23,209	131,424	XXX
12343E-CT-5	BUTLER CNTY KANS UNI SCH DIST NO 385 AND		02/06/2023	PERSHING DIV OF DLJ SEC LNDING		837,383	750,000	903,750	826,306	0	(1,610)	0	(1,610)	0	824,696	0	12,687	12,687	16,354	09/01/2032
266705-K3-5	DURHAM CNTY N C		02/06/2023	CITIGROUP GLOBAL MARKETS INC.		390,446	380,000	440,169	393,140	0	(1,086)	0	(1,086)	0	392,054	0	(1,608)	(1,608)	6,703	04/01/2031
735371-NU-6	PORT SEATTLE WASH		02/06/2023	WELLS FARGO BANK, N.A./SIG		508,835	500,000	543,665	507,564	0	(550)	0	(550)	0	507,014	0	1,821	1,821	3,722	06/01/2029
797508-FZ-6	SAN DIEGUITO CALIF UN HIGH SCH DIST		05/31/2023	Jefferies		510,445	500,000	532,460	509,232	0	(1,445)	0	(1,445)	0	507,787	0	2,658	2,658	16,722	08/01/2033
797508-GA-0	SAN DIEGUITO CALIF UN HIGH SCH DIST		05/31/2023	Jefferies		510,445	500,000	530,665	508,735	0	(1,366)	0	(1,366)	0	507,368	0	3,077	3,077	16,722	08/01/2034
982696-QR-0	WYANDOTTE CNTY KANS UNI SCH DIST NO 500		05/31/2023	PERSHING DIV OF DLJ SEC LNDING		529,965	500,000	565,590	527,454	0	(2,950)	0	(2,950)	0	524,504	0	5,461	5,461	18,819	09/01/2028
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,287,519	3,130,000	3,516,299	3,272,431	0	(9,007)	0	(9,007)	0	3,263,424	0	24,095	24,095	79,043	XXX
010268-AU-4	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		06/01/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		503,635	500,000	522,590	504,569	0	(1,141)	0	(1,141)	0	503,428	0	207	207	15,222	09/01/2034
01179R-V9-1	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		06/01/2023	RBC CAPITAL MARKETS		224,558	220,000	254,639	226,903	0	(1,645)	0	(1,645)	0	225,258	0	(700)	(700)	7,456	10/01/2033
086377-DJ-4	BESSEMER ALA GOVERNMENTAL UTIL SVCS CORP		02/06/2023	PERSHING DIV OF DLJ SEC LNDING		828,060	750,000	893,790	825,266	0	(1,499)	0	(1,499)	0	823,767	0	4,293	4,293	6,979	06/01/2030
3131WR-K2-0	FH ZJ1213 - RMBS		12/01/2023	Paydown		10,225	10,225	10,752	11,034	0	(809)	0	(809)	0	10,225	0	0	0	220	02/01/2041
3131X4-2T-1	FH ZK1686 - RMBS		02/27/2023	Paydown		1,876	1,876	1,858	1,864	0	12	0	12	0	1,876	0	0	0	12	07/01/2024
3131X4-2U-8	FH ZK1687 - RMBS		12/01/2023	Paydown		2,125	2,125	2,104	2,114	0	11	0	11	0	2,125	0	0	0	43	07/01/2024
3131X5-AP-7	FH ZK1814 - RMBS		12/01/2023	Paydown		30,658	30,658	31,530	30,724	0	(66)	0	(66)	0	30,658	0	0	0	769	10/01/2024
3131X5-B4-3	FH ZK1859 - RMBS		12/01/2023	Paydown		1,749	1,749	1,814	1,759	0	(10)	0	(10)	0	1,749	0	0	0	33	09/01/2024
3131X5-D3-3	FH ZK1922 - RMBS		12/01/2023	Paydown		7,851	7,851	8,142	7,898	0	(47)	0	(47)	0	7,851	0	0	0	172	10/01/2024
3131XJ-S5-2	FH ZL3240 - RMBS		12/01/2023	Paydown		37,267	37,267	38,921	39,925	0	(2,658)	0	(2,658)	0	37,267	0	0	0	732	06/01/2042
3131XM-FM-2	FH ZL5572 - RMBS		12/01/2023	Paydown		73,369	73,369	76,464	76,381	0	(3,012)	0	(3,012)	0	73,369	0	0	0	1,916	04/01/2043
3131XN-6U-2	FH ZL7183 - RMBS		12/01/2023	Paydown		1,397	1,397	1,469	1,501	0	(104)	0	(104)	0	1,397	0	0	0	30	10/01/2043
3131XP-DV-7	FH ZL7316 - RMBS		12/01/2023	Paydown		36,050	36,050	38,157	39,295	0	(3,245)	0	(3,245)	0	36,050	0	0	0	788	11/01/2043
3131XQ-TK-2	FH ZL8654 - RMBS		12/01/2023	Paydown		12,779	12,779	13,561	13,887	0	(1,108)	0	(1,108)	0	12,779	0	0	0	251	11/01/2044
3131XR-BB-9	FH ZL9034 - RMBS		12/01/2023	Paydown		44,711	44,711	46,906	47,393	0	(2,681)	0	(2,681)	0	44,711	0	0	0	920	02/01/2045
31329J-PV-3	FH ZA1336 - RMBS		12/01/2023	Paydown		51,487	51,487	53,474	54,337	0	(2,850)	0	(2,850)	0	51,487	0	0	0	742	07/01/2042
31329J-PX-9	FH ZA1338 - RMBS		12/01/2023	Paydown		32,173	32,173	33,263	33,694	0	(1,521)	0	(1,521)	0	32,173	0	0	0	534	08/01/2042
31329K-XH-2	FH ZA2480 - RMBS		12/01/2023	Paydown		501,255	501,255	484,494	474,213	0	27,043	0	27,043	0	501,255	0	0	0	8,737	11/01/2037
31329K-YU-2	FH ZA2523 - RMBS		12/01/2023	Paydown		161,691	161,691	164,344	167,409	0	(5,718)	0	(5,718)	0	161,691	0	0	0	3,610	09/01/2038
3132A4-6K-9	FH ZS4474 - RMBS		12/01/2023	Paydown		21,084	21,084	21,782	22,116	0	(1,033)	0	(1,033)	0	21,084	0	0	0	387	03/01/2042
3132A4-PW-2	FH ZS4037 - RMBS		12/01/2023	Paydown		33,936	33,936	35,304	35,584	0	(1,649)	0	(1,649)	0	33,936	0	0	0	636	05/01/2044
3132A5-A4-7	FH ZS4527 - RMBS		12/01/2023	Paydown		26,641	26,641	27,432	28,219	0	(1,578)	0	(1,578)	0	26,641	0	0	0	547	08/01/2043
3132A5-AY-1	FH ZS4523 - RMBS		12/01/2023	Paydown		16,180	16,180	16,263	16,276	0	(96)	0	(96)	0	16,180	0	0	0	315	07/01/2043
3132A6-TF-0	FH ZS5950 - RMBS		12/01/2023	Paydown		7,469	7,469	7,764	7,521	0	(52)	0	(52)	0	7,469	0	0	0	160	09/01/2024
3132CW-T4-6	FH SB0571 - RMBS		12/01/2023	Paydown		227,568	227,568	234,181	233,641	0	(6,073)	0	(6,073)	0	227,568	0	0	0	2,619	10/01/2036

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
3132D5-6Z-0	FH SB8088 - RMBS		12/01/2023	Paydown		303,645	303,645	311,118	310,742	0	(7,096)	0	(7,096)	0	303,645	0	0	0	2,464	02/01/2036
3132DN-Z4-8	FH SD1663 - RMBS		12/01/2023	Paydown		104,886	104,886	96,839	96,941	0	7,945	0	7,945	0	104,886	0	0	0	2,450	10/01/2052
3132DV-7B-5	FH SD8090 - RMBS		12/01/2023	Paydown		157,926	157,926	162,726	163,196	0	(5,270)	0	(5,270)	0	157,926	0	0	0	1,735	09/01/2050
3132HM-ZZ-7	FH Q11660 - RMBS		12/01/2023	Paydown		135,266	135,266	140,613	140,685	0	(5,419)	0	(5,419)	0	135,266	0	0	0	2,761	10/01/2042
3132L5-SE-4	FH V80517 - RMBS		12/01/2023	Paydown		69,409	69,409	73,389	75,562	0	(6,153)	0	(6,153)	0	69,409	0	0	0	1,436	10/01/2043
3132M9-5A-8	FH Q29241 - RMBS		12/01/2023	Paydown		45,887	45,887	49,063	50,675	0	(4,788)	0	(4,788)	0	45,887	0	0	0	1,003	10/01/2044
3132QU-3B-7	FH Q37993 - RMBS		12/01/2023	Paydown		36,837	36,837	39,237	41,118	0	(4,281)	0	(4,281)	0	36,837	0	0	0	997	12/01/2045
3133A8-MR-5	FH QB2168 - RMBS		12/01/2023	Paydown		183,872	183,872	190,250	191,324	0	(7,451)	0	(7,451)	0	183,872	0	0	0	2,330	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS		12/01/2023	Paydown		215,928	215,928	225,476	224,905	0	(8,977)	0	(8,977)	0	215,928	0	0	0	2,366	12/01/2035
3133KQ-FT-8	FH RA8278 - RMBS		12/01/2023	Paydown		89,653	89,653	88,896	0	0	756	0	756	0	89,653	0	0	0	1,863	12/01/2052
3133KQ-N6-9	FH RA8513 - RMBS		12/01/2023	Paydown		297,367	297,367	297,507	0	0	(134)	0	(134)	0	297,367	0	0	0	2,808	02/01/2053
3133KY-U6-4	FH RB5105 - RMBS		12/01/2023	Paydown		269,883	269,883	278,823	278,358	0	(8,475)	0	(8,475)	0	269,883	0	0	0	2,962	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS		12/01/2023	Paydown		164,868	164,868	169,324	169,121	0	(4,253)	0	(4,253)	0	164,868	0	0	0	1,802	07/01/2041
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS		12/01/2023	Paydown		85,439	85,439	88,804	87,510	0	(2,071)	0	(2,071)	0	85,439	0	0	0	1,586	08/25/2042
3136AE-ZQ-3	FNR 2013-56 P - CMO/RMBS		12/01/2023	Paydown		241,709	241,709	238,914	239,419	0	2,289	0	2,289	0	241,709	0	0	0	3,095	06/25/2043
3136AF-Y8-1	FNR 2013-89 PA - CMO/RMBS		12/01/2023	Paydown		6,932	6,932	7,185	7,084	0	(153)	0	(153)	0	6,932	0	0	0	121	02/25/2043
3137B4-Z5-8	FHR 4261 PA - CMO/RMBS		12/01/2023	Paydown		48,403	48,403	49,643	48,872	0	(470)	0	(470)	0	48,403	0	0	0	793	07/15/2032
3137B8-PP-6	FHR 4322 PA - CMO/RMBS		12/01/2023	Paydown		17,066	17,066	18,016	18,147	0	(1,081)	0	(1,081)	0	17,066	0	0	0	363	03/15/2044
31385X-NF-0	FN 555790 - RMBS		12/01/2023	Paydown		7,482	7,482	7,585	8,138	0	(656)	0	(656)	0	7,482	0	0	0	153	10/01/2033
3138EN-7M-5	FN AL6299 - RMBS		12/01/2023	Paydown		18,220	18,220	19,270	20,040	0	(1,821)	0	(1,821)	0	18,220	0	0	0	367	01/01/2045
3138EN-WV-7	FN AL6059 - RMBS		12/01/2023	Paydown		127,372	127,372	131,602	133,563	0	(6,192)	0	(6,192)	0	127,372	0	0	0	2,661	11/01/2044
3138EN-WX-3	FN AL6061 - RMBS		12/01/2023	Paydown		28,323	28,323	29,310	29,441	0	(1,118)	0	(1,118)	0	28,323	0	0	0	506	11/01/2044
3138WG-EZ-3	FN AS6451 - RMBS		12/01/2023	Paydown		57,078	57,078	59,669	60,573	0	(3,495)	0	(3,495)	0	57,078	0	0	0	961	01/01/2046
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
3138WH-XR-8	FN AS7887 - RMBS		12/01/2023	Paydown		49,897	49,897	49,034	48,472	0	1,426	0	1,426	0	49,897	0	0	0	826	09/01/2041
3138WK-3E-3	FN AS9796 - RMBS		12/01/2023	Paydown		519,028	519,028	520,002	521,292	0	(2,263)	0	(2,263)	0	519,028	0	0	0	4,580	06/01/2047
3138WT-UT-1	FN AT5993 - RMBS		12/01/2023	Paydown		105,470	105,470	103,656	102,849	0	2,621	0	2,621	0	105,470	0	0	0	1,630	05/01/2043
3138Y1-3L-7	FN AX0802 - RMBS		12/01/2023	Paydown		21,429	21,429	22,567	22,870	0	(1,442)	0	(1,442)	0	21,429	0	0	0	416	10/01/2044
3138Y6-MY-7	FN AX4874 - RMBS		12/01/2023	Paydown		89,821	89,821	95,210	96,152	0	(6,331)	0	(6,331)	0	89,821	0	0	0	1,628	12/01/2044
3138YE-5V-5	FN AY1759 - RMBS		12/01/2023	Paydown		26,792	26,792	27,332	27,910	0	(1,118)	0	(1,118)	0	26,792	0	0	0	483	02/01/2045
31390U-MU-7	FN 656571 - RMBS		12/01/2023	Paydown		2,288	2,288	2,293	2,585	0	(297)	0	(297)	0	2,288	0	0	0	51	05/01/2033
31402H-Z2-0	FN 729861 - RMBS		12/01/2023	Paydown		6,458	6,458	6,660	6,651	0	(193)	0	(193)	0	6,458	0	0	0	95	11/01/2033
31403D-YB-9	FN 746006 - RMBS		12/01/2023	Paydown		2,907	2,907	3,010	3,371	0	(464)	0	(464)	0	2,907	0	0	0	71	12/01/2033
31405Q-AX-6	FN 795722 - RMBS		12/01/2023	Paydown		26,298	26,298	26,693	30,511	0	(4,213)	0	(4,213)	0	26,298	0	0	0	712	10/01/2034
3140FP-C9-8	FN BE3695 - RMBS		12/01/2023	Paydown		35,428	35,428	36,192	37,363	0	(1,935)	0	(1,935)	0	35,428	0	0	0	636	06/01/2047
3140GY-GZ-6	FN BH9215 - RMBS		12/01/2023	Paydown		27,665	27,665	28,396	29,257	0	(1,591)	0	(1,591)	0	27,665	0	0	0	514	01/01/2048
3140H5-AW-1	FN BJ3620 - RMBS		12/01/2023	Paydown		16,880	16,880	17,716	18,440	0	(1,560)	0	(1,560)	0	16,880	0	0	0	300	01/01/2048
3140JQ-TE-3	FN BN7748 - RMBS		12/01/2023	Paydown		6,458	6,458	6,710	6,902	0	(444)	0	(444)	0	6,458	0	0	0	141	09/01/2049
3140K3-J2-9	FN BO7480 - RMBS		12/01/2023	Paydown		150,081	150,081	154,725	157,735	0	(7,654)	0	(7,654)	0	150,081	0	0	0	2,693	12/01/2049
3140KP-JP-9	FN BQ3869 - RMBS		12/01/2023	Paydown		160,323	160,323	165,783	165,909	0	(5,587)	0	(5,587)	0	160,323	0	0	0	1,378	09/01/2050
3140KT-L7-8	FN BQ7549 - RMBS		12/01/2023	Paydown		241,796	241,796	250,769	250,566	0	(8,770)	0	(8,770)	0	241,796	0	0	0	2,672	11/01/2050
3140LY-A9-4	FN BT9031 - RMBS		12/01/2023	Paydown		72,109	72,109	74,149	74,014	0	(1,905)	0	(1,905)	0	72,109	0	0	0	795	08/01/2041
3140Q9-NW-9	FN CA2204 - RMBS		12/01/2023	Paydown		112,702	112,702	117,299	127,317	0	(14,615)	0	(14,615)	0	112,702	0	0	0	2,688	08/01/2048
3140QA-NN-6	FN CA3096 - RMBS		12/01/2023	Paydown		65,095	65,095	68,243	75,297	0	(10,202)	0	(10,202)	0	65,095	0	0	0	1,465	02/01/2049
3140QK-QX-9	FN CB0469 - RMBS		12/01/2023	Paydown		272,043	272,043	285,007	283,951	0	(11,909)	0	(11,909)	0	272,043	0	0	0	3,853	05/01/2041
3140QN-BZ-4	FN CB2755 - RMBS		12/01/2023	Paydown		150,388	150,388	140,119	140,275	0	10,113	0	10,113	0	150,388	0	0	0	2,492	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
3140QR-KE-2	FN CB5692 - RMBS		12/01/2023	Paydown		61,443	61,443	61,942	0	0	(499)	0	(499)	0	61,443	0	0	0	868	02/01/2053
3140QT-CD-9	FN CB7267 - RMBS		12/01/2023	Paydown		4,910	4,910	4,799	0	0	111	0	111	0	4,910	0	0	0	25	10/01/2053

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
3140X4-M4-5	FN FM1278 - RMBS		12/01/2023	Paydown		344,108	344,108	352,119	354,276	0	(10,168)	0	(10,168)	0	344,108	0	0	0	5,369	07/01/2034
3140X7-2G-3	FN FM4374 - RMBS		12/01/2023	Paydown		538,953	538,953	556,217	556,181	0	(17,228)	0	(17,228)	0	538,953	0	0	0	3,713	09/01/2050
3140X7-4F-3	FN FM4421 - RMBS		12/01/2023	Paydown		342,258	342,258	357,873	356,539	0	(14,281)	0	(14,281)	0	342,258	0	0	0	3,573	10/01/2035
3140X7-XJ-3	FN FM4280 - RMBS		12/01/2023	Paydown		405,230	405,230	419,729	418,909	0	(13,679)	0	(13,679)	0	405,230	0	0	0	3,935	09/01/2050
3140X8-P4-3	FN FM4942 - RMBS		12/01/2023	Paydown		284,382	284,382	296,068	295,855	0	(11,473)	0	(11,473)	0	284,382	0	0	0	2,817	11/01/2050
3140XB-FD-7	FN FM7363 - RMBS		12/01/2023	Paydown		305,574	305,574	318,704	317,634	0	(12,060)	0	(12,060)	0	305,574	0	0	0	4,868	05/01/2041
3140XK-RW-2	FN FS4100 - RMBS		12/01/2023	Paydown		85,994	85,994	86,384	0	0	(390)	0	(390)	0	85,994	0	0	0	1,654	03/01/2053
31410L-UV-2	FN 890796 - RMBS		12/01/2023	Paydown		57,316	57,316	58,624	59,183	0	(1,867)	0	(1,867)	0	57,316	0	0	0	1,118	12/01/2045
31412U-AJ-9	FN 934809 - RMBS		12/01/2023	Paydown		3,542	3,542	3,668	3,552	0	(10)	0	(10)	0	3,542	0	0	0	75	03/01/2024
31416X-FA-3	FN AB1960 - RMBS		12/01/2023	Paydown		12,829	12,829	13,735	13,820	0	(991)	0	(991)	0	12,829	0	0	0	226	12/01/2040
31418D-2V-3	FN MA4387 - RMBS		12/01/2023	Paydown		418,487	418,487	426,334	425,739	0	(7,251)	0	(7,251)	0	418,487	0	0	0	4,510	07/01/2041
31418E-AC-4	FN MA4502 - RMBS		12/01/2023	Paydown		191,063	191,063	198,765	198,261	0	(7,198)	0	(7,198)	0	191,063	0	0	0	2,694	12/01/2041
31418E-AX-8	FN MA4521 - RMBS		12/01/2023	Paydown		232,008	232,008	239,476	239,042	0	(7,034)	0	(7,034)	0	232,008	0	0	0	2,959	01/01/2042
31418V-KJ-0	FN AD7496 - RMBS		12/01/2023	Paydown		4,336	4,336	4,368	4,340	0	(4)	0	(4)	0	4,336	0	0	0	77	01/01/2026
414005-WH-7	HARRIS CNTY TEX		02/06/2023	NATL FINANCIAL SERVICES CORP (NFS)		542,795	500,000	585,805	535,096	0	(945)	0	(945)	0	534,150	0	8,645	8,645	12,014	08/15/2028
469495-DH-5	JACKSONVILLE FLA TRANSN REV		02/06/2023	J P MORGAN SECURITIES		797,873	750,000	873,195	792,306	0	(1,546)	0	(1,546)	0	790,759	0	7,113	7,113	13,229	10/01/2028
56185P-CG-6	MANATEE CNTY FLA SCH DIST SALES TAX REV		02/06/2023	ICE BONDS SECURITIES		544,215	500,000	577,170	535,454	0	(814)	0	(814)	0	534,640	0	9,575	9,575	8,819	10/01/2029
594612-DJ-9	MICHIGAN ST		02/06/2023	J P MORGAN SECURITIES		828,083	750,000	863,805	801,159	0	(1,192)	0	(1,192)	0	799,967	0	28,115	28,115	14,896	03/15/2027
594615-JF-4	MICHIGAN ST BLDG AUTH REV		06/01/2023	ICE BONDS SECURITIES		124,933	120,000	135,882	124,923	0	(721)	0	(721)	0	124,202	0	731	731	3,833	04/15/2032
594654-KK-0	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		05/01/2023	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	374	12/01/2050
606092-JU-9	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ		02/06/2023	MORGAN STANLEY & COMPANY		522,130	500,000	574,580	520,981	0	(878)	0	(878)	0	520,103	0	2,027	2,027	4,653	12/01/2030
644614-2U-2	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV		02/06/2023	PERSHING DIV OF DLJ SEC LNDING		578,578	550,000	632,511	572,921	0	(932)	0	(932)	0	571,989	0	6,589	6,589	16,576	07/01/2031
64990E-MU-8	NEW YORK STATE DORMITORY AUTHORITY		02/06/2023	J P MORGAN SECURITIES		767,340	750,000	883,598	767,927	0	(1,619)	0	(1,619)	0	766,308	0	1,032	1,032	18,021	02/15/2030
679086-DU-9	OKLAHOMA ST CAP IMPT AUTH ST AGY FAC REV		02/06/2023	WELLS FARGO BANK, N.A./SIG		515,995	500,000	593,760	516,116	0	(1,112)	0	(1,112)	0	515,004	0	991	991	15,069	07/01/2028
684545-ZE-9	ORANGE CNTY FLA TOURIST DEV TAX REV		02/06/2023	RBC CAPITAL MARKETS		540,955	500,000	576,385	532,061	0	(842)	0	(842)	0	531,219	0	9,736	9,736	8,819	10/01/2028
762197-VL-2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH		02/06/2023	WELLS FARGO BANK, N.A./SIG		563,693	510,000	616,325	563,824	0	(1,129)	0	(1,129)	0	562,695	0	998	998	10,129	09/15/2028
762197-VN-8	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH		02/06/2023	WELLS FARGO BANK, N.A./SIG		550,355	500,000	595,570	548,588	0	(1,015)	0	(1,015)	0	547,573	0	2,782	2,782	9,931	09/15/2030
762232-AN-6	RHODE ISLAND ST COMM CORP REV		02/06/2023	MORGAN STANLEY & COMPANY		1,075,400	1,000,000	1,144,010	1,057,429	0	(1,653)	0	(1,653)	0	1,055,776	0	19,624	19,624	7,361	06/15/2028
786089-JR-4	SACRAMENTO CALIF WTR REV		12/08/2023	Not Available		830,390	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(169,610)	(169,610)	41,340	09/01/2042
786134-VD-5	SACRAMENTO CNTY CALIF SANTN DIST FING AU		12/01/2023	Maturity @ 100.00		650,000	650,000	648,219	649,694	0	306	0	306	0	650,000	0	0	0	20,820	12/01/2023
790407-JQ-4	ST JOHNS CNTY FLA SALES TAX REV		02/06/2023	RBC CAPITAL MARKETS		993,767	950,000	1,126,890	994,345	0	(1,996)	0	(1,996)	0	992,349	0	1,418	1,418	16,757	10/01/2028
794665-FQ-7	SALES TAX ASSET RECEIVABLE CORP N Y		02/06/2023	GOLDMAN		520,560	500,000	601,165	520,086	0	(1,148)	0	(1,148)	0	518,938	0	1,622	1,622	7,847	10/15/2028
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/18/2023	Call @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	143	11/01/2041
915138-NY-3	UNIVERSITY TOLEDO OHIO GEN RCPTS		02/06/2023	ICE BONDS SECURITIES		565,785	500,000	605,275	563,224	0	(943)	0	(943)	0	562,280	0	3,505	3,505	4,653	06/01/2029
91802R-AH-2	UTLUTL 2013T AND 2013TE E10 - ABS		02/06/2023	Various		430,482	412,112	480,652	439,340	0	37,580	0	37,580	0	476,920	0	(46,438)	(46,438)	7,361	12/15/2029
92778V-BL-1	VIRGINIA COLLEGE BUILDING AUTHORITY		02/06/2023	RBC CAPITAL MARKETS		1,470,252	1,400,000	1,652,550	1,472,803	0	(3,523)	0	(3,523)	0	1,469,280	0	972	972	36,361	02/01/2031
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C		12/01/2023	Paydown		20,943	20,943	20,943	20,943	0	0	0	0	0	20,943	0	0	0	325	04/25/2042
956724-AQ-1	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE		02/06/2023	BARCLAYS CAPITAL INC		668,356	650,000	747,071	674,627	0	(1,703)	0	(1,703)	0	672,924	0	(4,568)	(4,568)	19,590	07/01/2029
977100-FD-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/31/2023	Jefferies		632,472	600,000	702,408	641,919	0	(5,053)	0	(5,053)	0	636,866	0	(4,394)	(4,394)	17,583	05/01/2036
0909999999. Subtotal - Bonds - U.S. Special Revenues						26,069,274	25,360,725	27,903,549	25,889,370	0	(243,882)	0	(243,882)	0	26,185,010	0	(115,736)	(115,736)	480,445	XXX
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
03464H-AB-1	AOMT 225 A2 - CMO/RMBS		12/01/2023	Paydown		101,634	101,634	96,880	97,074	0	4,560	0	4,560	0	101,634	0	0	0	2,406	05/25/2067
03464P-AC-1	AOMT 2022-2 A3 - RMBS		12/01/2023	Paydown		121,361	121,361	121,056	121,057	0	303	0	303	0	121,361	0	0	0	2,319	01/27/2067
03464T-AA-7	AOMT 2022-3 A1 - RMBS		12/01/2023	Paydown		310,235	310,235	306,914	308,144	0	2,091	0	2,091	0	310,235	0	0	0	6,810	01/25/2067

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
03464U-AA-4	AOMT 236 A1 - RMBS		12/01/2023	Paydown		109,697	109,697	109,300	0	0	397	0	397	0	109,697	0	0	0	3,567	12/27/2067
03465G-AC-0	AOMT 232 A3 - RMBS		12/01/2023	Paydown		83,702	77,327	71,244	0	0	6,082	0	6,082	0	77,327	0	6,375	6,375	1,972	10/25/2067
034931-AA-3	AOMT 233 A1 - CMO/RMBS		12/01/2023	Paydown		128,391	128,391	121,374	0	0	7,017	0	7,017	0	128,391	0	0	0	1,722	09/25/2067
037833-EB-2	APPLE INC		12/14/2023	MORGAN STANLEY & COMPANY		1,847,920	2,000,000	1,995,500	1,997,188	0	865	0	865	0	1,998,052	0	(150,132)	(150,132)	19,056	02/08/2026
04016L-AQ-0	ARES XLII AR - CDO	C	10/23/2023	Paydown		1,165,165	1,165,165	1,165,165	1,165,165	0	0	0	0	0	1,165,165	0	0	0	43,897	01/24/2028
05588U-AA-0	HGVGI 19A A - RMBS		12/25/2023	Paydown		192,856	192,856	192,808	192,818	0	38	0	38	0	192,856	0	0	0	3,252	09/26/2033
05683L-AA-4	BCC 2018-1 A1 - CDO	C	10/23/2023	Paydown		49,896	49,896	49,896	49,896	0	0	0	0	0	49,896	0	0	0	2,900	04/23/2031
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
10568K-AB-4	BRAVO 2022-NQM2 A2 - CMO/RMBS		12/01/2023	Paydown		80,857	80,857	80,856	80,855	0	2	0	2	0	80,857	0	0	0	1,851	11/25/2061
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS		12/01/2023	Paydown		159,677	159,677	159,556	159,553	0	123	0	123	0	159,677	0	0	0	3,722	09/26/2061
105933-AA-3	BRAVO 23NQM2 A1 - CMO/RMBS		12/01/2023	Paydown		226,997	226,997	217,705	0	0	9,293	0	9,293	0	226,997	0	0	0	5,525	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
12591K-AD-7	COMM 2013-CCRE12 A3 - CMBS		06/12/2023	Paydown		1,741,533	1,741,533	1,888,202	1,752,606	0	(11,073)	0	(11,073)	0	1,741,533	0	0	0	30,847	10/15/2046
12595V-AC-1	COMM 2018-COR3 A2 - CMBS		12/01/2023	Paydown		281	281	283	282	0	(1)	0	(1)	0	281	0	0	0	4	05/12/2051
12626L-AE-2	COMM 2013-CCRE11 A4 - CMBS		07/12/2023	Paydown		2,250,000	2,250,000	2,362,148	2,256,612	0	(6,612)	0	(6,612)	0	2,250,000	0	0	0	48,201	08/12/2050
12662Y-AA-7	COLT 226 A1 - CMO/RMBS		12/25/2023	Paydown		296,548	296,548	291,794	291,812	0	4,736	0	4,736	0	296,548	0	0	0	7,672	07/25/2067
16159L-AC-2	CHASE 23RPL1 A1 - CMO/RMBS		12/01/2023	Paydown		165,366	165,366	149,624	0	0	15,742	0	15,742	0	165,366	0	0	0	2,019	06/26/2062
17328P-AQ-6	CMLTI 20EXP2 A3 - CMO/RMBS		12/25/2023	Paydown		70,314	70,314	72,094	73,711	0	(3,397)	0	(3,397)	0	70,314	0	0	0	912	08/25/2050
17328P-AX-1	CMLTI 20EXP2 A4 - CMO/RMBS		12/25/2023	Paydown		51,229	51,229	52,205	53,112	0	(1,883)	0	(1,883)	0	51,229	0	0	0	664	08/25/2050
19688L-AA-0	COLT 2022-5 A1 - CMO/RMBS		12/01/2023	Paydown		119,673	119,673	117,226	0	0	2,447	0	2,447	0	119,673	0	0	0	2,181	04/25/2067
24381V-AA-8	DRMT 213 A1 - CMO/RMBS	C	12/01/2023	Paydown		109,578	109,578	89,243	0	0	20,335	0	20,335	0	109,578	0	0	0	250	08/25/2066
24381Y-AB-0	DRMT 223 A2 - CMO/RMBS		12/01/2023	Paydown		192,442	192,442	188,096	0	0	4,346	0	4,346	0	192,442	0	0	0	4,795	06/25/2067
28415P-AA-2	EHGVT 2016-A A - RMBS		07/25/2023	Paydown		105,031	105,031	105,029	105,030	0	1	0	1	0	105,031	0	0	0	1,490	04/25/2028
31573E-AA-9	EFMT 223 A1 - CMO/RMBS		12/01/2023	Paydown		130,602	130,602	129,169	129,173	0	1,429	0	1,429	0	130,602	0	0	0	3,343	08/25/2067
33853H-AB-7	FSMT 2021-13INV A2 - CMO/RMBS		12/01/2023	Paydown		99,517	99,517	88,078	88,285	0	11,233	0	11,233	0	99,517	0	0	0	1,595	12/25/2051
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS		12/01/2023	Paydown		138,718	138,718	138,072	138,496	0	222	0	222	0	138,718	0	0	0	3,754	02/25/2067
36267E-AD-3	GSMBS 2022-PJ2 A4 - CMO/RMBS		12/01/2023	Paydown		16,678	16,678	12,531	0	0	4,147	0	4,147	0	16,678	0	0	0	52	06/25/2052
36319T-AN-6	GALXY XXIII AR - CDO	C	10/24/2023	Paydown		1,738,822	1,738,822	1,738,822	1,738,822	0	0	0	0	0	1,738,822	0	0	0	77,902	04/24/2029
36321J-AC-8	GALXY XXVIII A1 - CDO	C	10/16/2023	Paydown		80,595	80,595	80,595	80,595	0	0	0	0	0	80,595	0	0	0	4,908	07/15/2031
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	C	05/19/2023	MARKETAXESS CORPORATION		2,201,963	2,250,000	2,238,210	2,246,631	0	914	0	914	0	2,247,545	0	(45,582)	(45,582)	32,250	06/01/2024
38137H-BU-1	GLD11 XI AR2 - CDO		10/18/2023	Paydown		256,640	256,640	256,640	256,640	0	0	0	0	0	256,640	0	0	0	12,069	01/21/2031
43283G-AA-0	HGVT 2022-2 A - RMBS		12/25/2023	Paydown		233,984	233,984	233,942	233,943	0	41	0	41	0	233,984	0	0	0	6,178	01/26/2037
432917-AA-0	HGVT 231 A - RMBS		12/25/2023	Paydown		99,840	99,840	99,817	0	0	23	0	23	0	99,840	0	0	0	1,439	01/25/2038
43761J-AB-3	HOMES 23NQM1 A2 - CMO/RMBS		12/25/2023	Paydown		146,748	146,762	146,761	0	0	0	0	0	0	146,762	0	(13)	(13)	4,094	01/25/2068
452570-AE-4	IMSA 2007-2 2A - RMBS		11/27/2023	Paydown		12,109	12,109	12,109	12,674	0	(565)	0	(565)	0	12,109	0	0	0	161	04/25/2037
55265K-2G-3	MASTR 2003-11 7A2 - CMO/RMBS		12/01/2023	Paydown		4,771	4,771	4,600	4,689	0	82	0	82	0	4,771	0	0	0	138	12/25/2033
55285K-AA-3	MFRA 22INV3 A1 - RMBS		12/01/2023	Paydown		66,910	66,910	65,860	65,864	0	1,046	0	1,046	0	66,910	0	0	0	2,192	10/25/2057
55389T-AA-9	MVWOT 211W A - RMBS		12/20/2023	Paydown		288,885	288,885	288,807	288,813	0	72	0	72	0	288,885	0	0	0	1,602	01/22/2041
55389T-AB-7	MVWOT 211W B - RMBS		12/20/2023	Paydown		240,737	240,737	240,685	240,689	0	48	0	48	0	240,737	0	0	0	1,686	01/22/2041
64831V-AA-0	NRZT 22NQM5 A1 - CMO/RMBS		12/01/2023	Paydown		140,289	140,289	138,967	138,971	0	1,318	0	1,318	0	140,289	0	0	0	4,101	11/25/2052
67114V-AA-1	OBX 22NQM1 A1 - CMO/RMBS		12/01/2023	Paydown		128,790	120,882	101,808	0	0	19,074	0	19,074	0	120,882	0	7,908	7,908	944	11/25/2061
743756-AB-4	PROVIDENCE HEALTH AND SERVICES		03/17/2023	J P MORGAN SECURITIES		931,190	1,000,000	1,070,040	1,051,354	0	(3,118)	0	(3,118)	0	1,048,236	0	(117,046)	(117,046)	12,967	10/01/2026
74982W-AA-4	RACEP IX AA2 - CDO		10/16/2023	Paydown		339,846	339,846	339,846	339,846	0	0	0	0	0	339,846	0	0	0	15,117	10/15/2030
82652M-AA-8	SRFC 2019-2 A - ABS		12/20/2023	Paydown		74,181	74,181	74,161	74,163	0	19	0	19	0	74,181	0	0	0	975	05/20/2036
82652N-AA-6	SRFC 2019-3 A - RMBS		12/20/2023	Paydown		79,306	79,306	79,304	79,304	0	1	0	1	0	79,306	0	0	0	917	08/20/2036
82652Q-AA-9	SRFC 211 A - RMBS		12/20/2023	Paydown		366,183	366,183	366,081	366,093	0	90	0	90	0	366,183	0	0	0	1,760	11/20/2037
82653E-AB-3	SRFC 2019-1 B - RMBS		12/20/2023	Paydown		111,808	111,808	111,783	116,504	0	(4,696)	0	(4,696)	0	111,808	0	0	0	1,893	01/22/2036
89170V-AA-6	TPMT 221 A1 - CMO/RMBS		12/01/2023	Paydown		175,588	175,588	168,161	168,195	0	7,393	0	7,393	0	175,588	0	0	0	3,583	07/25/2062

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
89175V-AA-1	TPMT 182 A1 - RMBS		12/01/2023	Paydown		74,324	74,324	76,112	75,246	0	(922)	0	(922)	0	74,324	0	0	0	1,289	03/25/2058
89176E-AA-8	TPMT 2018-1 A1 - RMBS		12/01/2023	Paydown		64,733	64,733	66,179	65,544	0	(811)	0	(811)	0	64,733	0	0	0	1,088	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
89180G-AW-9	TPMT 22SJ1 A1B - CMO/RMBS		12/25/2023	Paydown		185,993	185,993	185,993	185,992	0	2	0	2	0	185,993	0	0	0	3,589	03/25/2062
924921-AC-3	VERUS 2022-5 A3 - CMO/RMBS		12/01/2023	Paydown		108,882	108,882	104,008	104,058	0	4,824	0	4,824	0	108,882	0	0	0	2,245	04/25/2067
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS		12/01/2023	Paydown		39,838	39,838	33,478	0	0	6,360	0	6,360	0	39,838	0	0	0	126	11/26/2066
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS		12/01/2023	Paydown		110,983	110,983	91,147	0	0	19,836	0	19,836	0	110,983	0	0	0	552	07/26/2066
92538N-AA-5	VERUS 2022-4 A1 - CMO/RMBS		12/01/2023	Paydown		8,078	8,078	7,553	0	0	525	0	525	0	8,078	0	0	0	30	04/25/2067
92538N-AB-3	VERUS 2022-4 A2 - CMO/RMBS		12/01/2023	Paydown		88,946	88,946	88,387	90,539	0	(1,593)	0	(1,593)	0	88,946	0	0	0	2,280	04/25/2067
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		189,504	189,504	189,503	0	0	1	0	1	0	189,504	0	0	0	5,544	02/27/2068
95001R-AW-9	WFCM 2018-C48 A4 - CMBS		10/01/2023	Paydown		228,259	228,259	230,539	229,483	0	(1,224)	0	(1,224)	0	228,259	0	0	0	6,273	01/17/2052
95002D-BD-0	WFCM 2018-C47 A3 - CMBS		12/01/2023	Paydown		65,043	65,043	65,690	65,375	0	(332)	0	(332)	0	65,043	0	0	0	2,059	09/16/2061
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,513,650	19,768,307	19,929,490	17,805,931	0	123,731	0	123,731	0	19,812,141	0	(298,490)	(298,490)	433,380	XXX
2509999997. Total - Bonds - Part 4						55,668,543	54,982,508	57,907,986	53,766,720	(646,530)	(151,668)	0	(798,198)	0	55,390,523	0	278,021	278,021	1,129,948	XXX
2509999998. Total - Bonds - Part 5									0											XXX
2509999999. Total - Bonds						55,668,543	54,982,508	57,907,986	53,766,720	(646,530)	(151,668)	0	(798,198)	0	55,390,523	0	278,021	278,021	1,129,948	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
000360-20-6	AAON ORD		08/17/2023	Not Available	0.500	47		11	25	(14)	0	0	(14)	0	11	0	36	36	0	
00165C-30-2	AMC ENTERTAINMENT HOLDINGS, INC.		08/24/2023	Not Available	7.600	7		398	398	0	0	0	0	0	398	0	(392)	(392)	0	
00288U-10-6	ABCELLERA BIOLOGICS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	280.000	1,565		3,680	2,836	844	0	0	844	0	3,680	0	(2,115)	(2,115)	0	
00507V-10-9	ACTIVISION BLIZZARD ORD		10/13/2023	Not Available	1,030.000	97,850		71,691	78,847	(7,156)	0	0	(7,156)	0	71,691	0	26,159	26,159	1,020	
02208R-10-6	ALTRA INDUSTRIAL MOTION ORD		03/27/2023	Not Available	120.000	7,440		3,904	7,170	(3,266)	0	0	(3,266)	0	3,904	0	3,536	3,536	22	
023135-10-6	AMAZON COM ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200.000	26,121		33,958	16,800	17,158	0	0	17,158	0	33,958	0	(7,837)	(7,837)	0	
02607T-10-9	NECESSITY RETAIL REIT CL A ORD		09/12/2023	VARIOUS	255.000	2,779		2,779	1,512	1,267	0	0	1,267	0	2,779	0	0	0	163	
03966V-10-7	ARCONIC ORD		08/21/2023	Not Available	225.000	6,750		4,802	4,761	41	0	0	41	0	4,802	0	1,948	1,948	0	
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD		07/20/2023	Adjustment	0.674	9		19	19	0	0	0	0	0	19	0	(10)	(10)	0	
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS ORD		03/20/2023	Not Available	60.000	6,150		3,358	6,048	(2,690)	0	0	(2,690)	0	3,358	0	2,792	2,792	0	
05070N-20-2	AUDACY ORD		06/30/2023	Not Available	0.170	0		17	17	0	0	0	0	0	17	0	(17)	(17)	0	
05351X-10-1	AVAYA HOLDINGS ORD		05/01/2023	Not Available	165.000	0		3,368	32	3,335	0	0	3,335	0	3,368	0	(3,368)	(3,368)	0	
060505-10-4	BANK OF AMERICA ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,484.000	81,817		74,495	82,270	(7,775)	0	0	(7,775)	0	74,495	0	7,322	7,322	2,285	
075896-10-0	BED BATH AND BEYOND ORD		10/17/2023	VARIOUS	225.000	3,134		3,134	565	2,570	0	0	2,570	0	3,134	0	0	0	0	
079823-10-0	BELLRING BRANDS, INC.		01/01/2023	Adjustment	0.000	1,197		0	0	0	0	0	0	0	0	0	1,197	1,197	0	
09215C-10-5	BLACK KNIGHT ORD		09/12/2023	Not Available	298.001	22,608		14,143	18,402	(4,258)	0	0	(4,258)	0	14,143	0	8,465	8,465	0	
099724-10-6	BORGWARNER ORD		07/05/2023	Adjustment	483.000	14,671		14,671	19,441	(4,770)	0	0	(4,770)	0	14,671	0	0	0	164	
104674-10-6	BRADY NONVOTING CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	2,621		2,305	2,591	(285)	0	0	(285)	0	2,305	0	316	316	38	
11135B-10-0	BROADMARK REALTY CAPITAL ORD		05/31/2023	VARIOUS	190.000	1,764		1,764	676	1,087	0	0	1,087	0	1,764	0	0	0	40	
14575E-10-5	CARS.COM ORD		05/01/2023	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
166764-10-0	CHEVRON ORD		08/08/2023	Not Available	0.760	120		55	0	0	0	0	0	0	55	0	66	66	0	
16961L-10-6	CHINOOK THERAPEUTICS ORD		08/14/2023	VARIOUS	70.000	123		1,784	1,834	(50)	0	0	(50)	0	1,784	0	(1,661)	(1,661)	2,800	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		01/01/2023	Adjustment	0.650	26		27	0	0	0	0	0	0	27	0	(1)	(1)	0	
200525-10-3	COMMERCE BANCSHARES ORD		12/01/2023	Not Available	0.900	46		36	58	(23)	0	0	(23)	0	36	0	11	11	1	
22160K-10-5	COSTCO WHOLESALE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	62.000	33,452		28,652	28,303	349	0	0	349	0	28,652	0	4,800	4,800	119	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
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	145.000	11,745		9,660	11,480	(1,820)	0	0	(1,820)	0	9,660	0	2,085	2,085	0	
223622-60-6	COWEN CL A ORD		03/02/2023	Not Available	60.000	2,340		1,031	2,317	(1,286)	0	0	(1,286)	0	1,031	0	1,309	1,309	0	
224441-10-5	CRANE NXT ORD		04/04/2023	VARIOUS	15.000	1,214		1,214	1,507	(293)	0	0	(293)	0	1,214	0	0	0	7	
235851-10-2	DANAHER ORD		10/02/2023	VARIOUS	705.000	19,679		19,679	187,121	(167,442)	0	0	(167,442)	0	19,679	0	0	0	557	
24703L-20-2	DELL TECHNOLOGIES CL C ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	10,614		5,226	7,843	(2,617)	0	0	(2,617)	0	5,226	0	5,388	5,388	137	
253651-10-3	DIEBOLD NIXDORF ORD		08/11/2023	VARIOUS	165.000	2,128		2,128	234	1,894	0	0	1,894	0	2,128	0	0	0	0	
25470M-10-9	DISH NETWORK CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	483.000	3,501		16,475	6,781	9,694	0	0	9,694	0	16,475	0	(12,975)	(12,975)	0	
25961D-10-5	DOUGLAS ELLIMAN ORD		06/21/2023	Adjustment	0.750	2		6	6	0	0	0	0	0	6	0	(5)	(5)	0	
26927E-10-4	EVO PAYMENTS CL A ORD		03/27/2023	Not Available	60.000	2,040		1,891	2,030	(139)	0	0	(139)	0	1,891	0	149	149	0	
29089Q-10-5	EMERGENT BIOSOLUTIONS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	237		6,809	1,240	5,569	0	0	5,569	0	6,809	0	(6,572)	(6,572)	0	
29530P-10-2	ERIE INDEMNITY CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	12,067		7,453	14,923	(7,470)	0	0	(7,470)	0	7,453	0	4,614	4,614	214	
30057T-10-5	EVOQUA WATER TECHNOLOGIES ORD		05/24/2023	VARIOUS	260.000	4,571		4,571	10,296	(5,725)	0	0	(5,725)	0	4,571	0	0	0	0	
30161N-10-1	EXELON ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,290.000	45,007		51,789	55,767	(3,978)	0	0	(3,978)	0	51,789	0	(6,782)	(6,782)	1,858	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		08/01/2023	Not Available	0.515	78		45	76	(31)	0	0	(31)	0	45	0	33	33	2	
314211-10-3	FEDERATED HERMES CL B ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	7,104		5,118	7,625	(2,507)	0	0	(2,507)	0	5,118	0	1,986	1,986	116	
33616C-10-0	FIRST REPUBLIC BANK ORD		04/27/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145.000	915		12,748	17,674	(4,926)	0	0	(4,926)	0	12,748	0	(11,833)	(11,833)	39	
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	VARIOUS	1,457.000	117,217		117,217	122,082	(4,865)	0	0	(4,865)	0	117,217	0	0	0	117	
399473-20-6	GROUPON ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	39.000	484		2,808	335	2,473	0	0	2,473	0	2,808	0	(2,324)	(2,324)	0	
42805E-30-6	HESKA ORD		06/13/2023	Not Available	30.000	3,600		2,554	1,865	690	0	0	690	0	2,554	0	1,046	1,046	0	
44109J-10-6	HOSTESS BRANDS CL A ORD		11/07/2023	VARIOUS	310.000	10,341		4,108	6,956	(2,849)	0	0	(2,849)	0	4,108	0	6,233	6,233	0	
449253-10-3	IAA ORD		03/20/2023	VARIOUS	235.000	7,931		8,058	9,400	(1,342)	0	0	(1,342)	0	8,058	0	(126)	(126)	0	
45031U-10-1	SAFEHOLD ORD		03/31/2023	VARIOUS	150.000	1,863		1,863	1,145	719	0	0	719	0	1,863	0	0	0	0	
456237-10-6	INDUSTRIAL LOGISTICS PROPERTIES ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125.000	575		2,438	409	2,029	0	0	2,029	0	2,438	0	(1,863)	(1,863)	5	
45773H-20-1	INOVIO PHARMACEUTICALS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	430.000	163		3,916	671	3,245	0	0	3,245	0	3,916	0	(3,754)	(3,754)	0	
46146L-10-1	INVESTORS BANCORP ORD		01/01/2023	Adjustment	0.000	5,455		0	0	0	0	0	0	0	0	0	5,455	5,455	0	
46185L-10-3	INVITAE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	382		7,131	539	6,592	0	0	6,592	0	7,131	0	(6,749)	(6,749)	0	
46583P-10-2	IVERIC BIO ORD		07/12/2023	Not Available	240.000	9,600		3,809	5,138	(1,330)	0	0	(1,330)	0	3,809	0	5,791	5,791	0	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		01/17/2023	VARIOUS	390.000	8,853		8,853	13,369	(4,516)	0	0	(4,516)	0	8,853	0	0	0	0	
478160-10-4	JOHNSON & JOHNSON ORD		08/25/2023	VARIOUS	269.000	13,908		13,908	47,519	(33,610)	0	0	(33,610)	0	13,908	0	0	0	914	
487836-10-8	KELLANOVA ORD		10/02/2023	Unknown	35.000	1,871		1,871	2,493	(623)	0	0	(623)	0	1,871	0	0	0	62	
49177J-10-2	KENVUE ORD		08/29/2023	Not Available	0.716	17		5	0	0	0	0	0	0	5	0	12	12	0	
50187A-10-7	LHC GROUP ORD		02/24/2023	Not Available	65.000	11,050		6,503	10,510	(4,007)	0	0	(4,007)	0	6,503	0	4,547	4,547	0	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	VARIOUS	135.000	9,727		9,727	31,790	(22,063)	0	0	(22,063)	0	9,727	0	0	0	194	
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	VARIOUS	155.000	6,519		6,519	6,093	426	0	0	426	0	6,519	0	0	0	0	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	VARIOUS	90.000	2,292		2,292	3,522	(1,229)	0	0	(1,229)	0	2,292	0	0	0	0	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	Not Available	0.702	18		19	0	0	0	0	0	0	19	0	0	0	0	
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD		08/11/2023	Not Available	0.890	27		40	0	0	0	0	0	0	40	0	(13)	(13)	0	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	VARIOUS	215.000	7,544		7,544	12,853	(5,308)	0	0	(5,308)	0	7,544	0	0	0	0	
531229-87-0	LIBERTY MEDIA FORMULA ONE SRS A ORD		07/20/2023	VARIOUS	50.000	1,828		1,828	2,672	(844)	0	0	(844)	0	1,828	0	0	0	0	
53223X-10-7	LIFE STORAGE ORD		07/20/2023	VARIOUS	157.000	9,788		9,788	15,465	(5,676)	0	0	(5,676)	0	9,788	0	0	0	518	

SCHEDULE D - PART 4

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
54911Q-10-7	LOYALTY VENTURES ORD		06/29/2023	VARIOUS	26.000	486		486	63	423	0	0	423	0	486	0	0	0	0	
550241-10-3	LUMEN TECHNOLOGIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,650.000	3,416		17,292	8,613	8,679	0	0	8,679	0	17,292	0	(13,876)	(13,876)	0	
55826T-10-2	SPHERE ENTERTAINMENT CL A ORD		04/21/2023	VARIOUS	38.920	2,291		2,291	1,750	541	0	0	541	0	2,291	0	0	0	0	
56585A-10-2	MARATHON PETROLEUM ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	186.000	28,262		11,837	21,649	(9,811)	0	0	(9,811)	0	11,837	0	16,425	16,425	572	
57778K-10-5	MAXAR TECHNOLOGIES ORD		05/04/2023	Not Available	110.000	5,830		3,496	5,691	(2,196)	0	0	(2,196)	0	3,496	0	2,334	2,334	1	
589584-10-1	MERIDIAN BIOSCIENCE ORD		02/01/2023	Not Available	90.000	3,060		1,069	2,989	(1,920)	0	0	(1,920)	0	1,069	0	1,991	1,991	0	
60878Y-10-8	MOMENTIVE GLOBAL ORD		06/01/2023	Not Available	275.000	2,602		5,024	1,925	3,099	0	0	3,099	0	5,024	0	(2,423)	(2,423)	0	
62886E-10-8	NCR VOYIX ORD		10/17/2023	VARIOUS	260.000	7,004		7,004	6,087	918	0	0	918	0	7,004	0	0	0	0	
636518-10-2	NATIONAL INSTRUMENTS ORD		10/12/2023	Not Available	170.000	10,200		6,375	6,273	102	0	0	102	0	6,375	0	3,825	3,825	143	
640268-10-8	NEKTAR THERAPEUTICS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	330.000	185		6,616	746	5,870	0	0	5,870	0	6,616	0	(6,431)	(6,431)	0	
64110Y-10-8	NET LEASE OFFICE PROPERTIES		11/14/2023	Not Available	0.672	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		2,905	2,823	83	0	0	83	0	2,905	0	1,445	1,445	0	
65343C-10-2	NEXTGEN HEALTHCARE ORD		11/10/2023	Not Available	120.000	2,874		2,387	2,254	134	0	0	134	0	2,387	0	487	487	0	
654110-10-5	NIKOLA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	460.000	624		8,325	994	7,331	0	0	7,331	0	8,325	0	(7,700)	(7,700)	0	
670002-40-1	NOVAVAX ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	80.000	769		9,510	822	8,687	0	0	8,687	0	9,510	0	(8,740)	(8,740)	0	
67181A-10-7	OAK STREET HEALTH ORD		05/02/2023	Not Available	100.000	3,900		4,587	2,151	2,436	0	0	2,436	0	4,587	0	(687)	(687)	0	
68269G-10-7	1LIFE HEALTHCARE ORD		02/23/2023	Not Available	214.000	3,852		6,659	3,576	3,083	0	0	3,083	0	6,659	0	(2,807)	(2,807)	0	
69327R-10-1	PDC ENERGY ORD		08/07/2023	VARIOUS	200.000	6,704		6,704	12,696	(5,993)	0	0	(5,993)	0	6,704	0	0	0	160	
693506-10-7	PPG INDUSTRIES ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	26,430		17,743	22,633	(4,891)	0	0	(4,891)	0	17,743	0	8,687	8,687	457	
693718-10-8	PACCAR ORD		02/08/2023	Not Available	0.500	34		22	33	(11)	0	0	(11)	0	22	0	12	12	1	
71880K-10-1	PHINIA ORD		07/05/2023	Not Available	0.600	21		12	0	0	0	0	0	0	12	0	9	9	0	
74349U-10-8	PROMETHEUS BIOSCIENCES ORD		06/20/2023	Not Available	40.000	8,000		4,397	4,400	(3)	0	0	(3)	0	4,397	0	3,603	3,603	0	
743CVR-03-7	PROGENICS PHARMACEUTICALS CVR		05/23/2023	Not Available	360.000	414		0	360	(360)	0	0	(360)	0	0	0	414	414	0	
74460D-10-9	PUBLIC STORAGE REIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	41,802		51,995	39,227	12,768	0	0	12,768	0	51,995	0	(10,192)	(10,192)	840	
749119-10-3	QUOTIENT TECHNOLOGY ORD		09/07/2023	Not Available	180.000	720		1,933	617	1,315	0	0	1,315	0	1,933	0	(1,213)	(1,213)	0	
758849-10-3	REGENCY CENTERS REIT ORD		08/18/2023	Not Available	0.555	36		36	35	1	0	0	1	0	36	0	0	0	1	
760125-10-4	RENTOKIL INITIAL ADS ECH REP 5 ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	36.000	1,003		2,354	1,109	1,244	0	0	1,244	0	2,354	0	(1,350)	(1,350)	16	
781846-20-9	RUSH ENTERPRISES CL A ORD		08/29/2023	Not Available	0.500	22		9	17	(8)	0	0	(8)	0	9	0	12	12	0	
783332-10-9	RUTHS HOSPITALITY GROUP ORD		06/20/2023	Not Available	45.000	968		1,022	697	325	0	0	325	0	1,022	0	(54)	(54)	7	
78486Q-10-1	SVB FINANCIAL GROUP ORD		03/28/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	46.000	15		12,799	10,586	2,213	0	0	2,213	0	12,799	0	(12,784)	(12,784)	0	
78645L-10-0	SAFEHOLD ORD		03/31/2023	VARIOUS	11.000	315		315	315	0	0	0	0	0	315	0	0	0	4	
81181C-10-4	SEAGEN ORD		12/14/2023	Not Available	170.000	38,930		12,725	21,847	(9,122)	0	0	(9,122)	0	12,725	0	26,206	26,206	0	
82669G-10-4	SIGNATURE BANK ORD		03/29/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	120.000	28		13,970	13,826	144	0	0	144	0	13,970	0	(13,942)	(13,942)	84	
829226-10-9	SINCLAIR BROADCAST GROUP CL A ORD		06/01/2023	VARIOUS	95.000	2,777		2,777	1,473	1,303	0	0	1,303	0	2,777	0	0	0	48	
832696-40-5	JM SMUCKER ORD		11/08/2023	Not Available	0.306	35		34	0	0	0	0	0	0	34	0	0	0	0	
862121-10-0	STORE CAPITAL ORD		02/03/2023	Not Available	520.000	16,770		14,763	16,671	(1,908)	0	0	(1,908)	0	14,763	0	2,007	2,007	0	
86646P-10-3	SUMO LOGIC ORD		05/15/2023	Not Available	150.000	1,808		1,236	1,215	21	0	0	21	0	1,236	0	571	571	0	
87166B-10-2	SYNEOS HEALTH CL A ORD		09/29/2023	Not Available	140.000	6,020		6,696	5,135	1,561	0	0	1,561	0	6,696	0	(676)	(676)	0	
88339P-10-1	THE REALREAL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	170.000	377		3,598	213	3,386	0	0	3,386	0	3,598	0	(3,221)	(3,221)	0	
896818-11-9	TRIUMPH GROUP EQY WARRANT		07/07/2023	VARIOUS	27.000	0		0	18	(18)	0	0	(18)	0	0	0	0	0	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89832Q-10-9	TRUIST FINANCIAL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	850.000	28,117		49,861	36,576	13,286	0	0	13,286	0	49,861	0	(21,744)	(21,744)	884	
904214-10-3	UMPQUA HOLDINGS ORD		03/01/2023	VARIOUS	290.000	4,783		4,783	5,177	(394)	0	0	(394)	0	4,783	0	0	0	61	
917286-20-5	URSTADT BIDDLE CL A REIT ORD		08/18/2023	VARIOUS	65.000	1,365		1,365	1,232	133	0	0	133	0	1,365	0	0	0	46	
928563-40-2	VMWARE CL A ORD		11/24/2023	Not Available	83.278	10,753		4,882	10,223	(5,341)	0	0	(5,341)	0	4,882	0	5,871	5,871	0	
92942W-10-7	WK KELLOGG ORD		10/02/2023	Not Available	0.750	8		10	0	0	0	0	0	0	10	0	(2)	(2)	0	
981811-10-2	WORTHINGTON ENTERPRISES ORD		12/01/2023	VARIOUS	55.000	2,386		2,386	2,734	(348)	0	0	(348)	0	2,386	0	0	0	69	
G01767-10-5	ALKERMES ORD	C	11/16/2023	VARIOUS	310.000	6,010		6,010	8,100	(2,090)	0	0	(2,090)	0	6,010	0	0	0	0	
G16962-10-5	BUNGE ORD		10/31/2023	VARIOUS	35.000	2,447		2,447	3,492	(1,045)	0	0	(1,045)	0	2,447	0	0	0	67	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD	C	10/06/2023	Not Available	310.000	36,115		5,800	35,278	(29,478)	0	0	(29,478)	0	5,800	0	30,315	30,315	0	
G5494J-10-3	LINDE ORD	C	03/01/2023	VARIOUS	540.000	169,298		169,298	176,137	(6,839)	0	0	(6,839)	0	169,298	0	0	0	0	
G9078F-10-7	TRITON INTERNATIONAL ORD	C	10/04/2023	Not Available	120.000	9,979		3,839	8,254	(4,415)	0	0	(4,415)	0	3,839	0	6,140	6,140	252	
M6191J-10-0	JFROG ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	2,518		3,048	1,920	1,129	0	0	1,129	0	3,048	0	(530)	(530)	0	
M98068-10-5	WIX.COM ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	5,471		5,406	5,378	28	0	0	28	0	5,406	0	65	65	0	
N2451R-10-5	CUREVAC N V ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	363		5,008	543	4,465	0	0	4,465	0	5,008	0	(4,645)	(4,645)	0	
N72482-12-3	QIAGEN ORD	C	01/01/2023	VARIOUS	0.000	0		0	44	(44)	0	0	(44)	0	0	0	0	0	0	
P31076-10-5	COPA HOLDINGS CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	5,408		4,185	4,159	26	0	0	26	0	4,185	0	1,224	1,224	82	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,182,553	XXX	1,157,029	1,415,123	(258,302)	0	0	(258,302)	0	1,157,029	0	25,524	25,524	15,187	XXX
000000-00-0	FEDERAL HOME LOAN BANKS		12/06/2023	DIRECT	17,511.000	1,751,100		1,751,100	1,751,100	0	0	0	0	0	1,751,100	0	0	0	35,006	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,751,100	XXX	1,751,100	1,751,100	0	0	0	0	0	1,751,100	0	0	0	35,006	XXX
62006@-10-2	MOTORISTS SERVICE CORP		04/01/2023	Return of Capital	0.000	1,345		1,345	1,345	0	0	0	0	0	1,345	0	0	0	0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						1,345	XXX	1,345	1,345	0	0	0	0	0	1,345	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						2,934,997	XXX	2,909,473	3,167,568	(258,302)	0	0	(258,302)	0	2,909,473	0	25,524	25,524	50,193	XXX
5989999998. Total - Common Stocks - Part 5						9,217	XXX	9,217	0	0	0	0	0	0	9,217	0	0	0	0	XXX
5989999999. Total - Common Stocks						2,944,214	XXX	2,918,690	3,167,568	(258,302)	0	0	(258,302)	0	2,918,690	0	25,524	25,524	50,193	XXX
5999999999. Total - Preferred and Common Stocks						2,944,214	XXX	2,918,690	3,167,568	(258,302)	0	0	(258,302)	0	2,918,690	0	25,524	25,524	50,193	XXX
6009999999 - Totals						58,612,758	XXX	60,826,676	56,934,288	(904,832)	(151,668)	0	(1,056,499)	0	58,309,213	0	303,545	303,545	1,180,141	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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
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
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	ITG INC	08/04/2023	Unknown	215.000	7,422	7,422	7,422	0	0	0	0	0	0	0	0	0	0
531229-87-0	LIBERTY MEDIA FORMULA ONE SRS A ORD		07/20/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/04/2023	Unknown	50.000	1,795	1,795	1,795	0	0	0	0	0	0	0	0	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								9,217	9,217	9,217	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								9,217	9,217	9,217	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								9,217	9,217	9,217	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								9,217	9,217	9,217	0	0	0	0	0	0	0	0	0	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. P&C Insurer										
21057*-10-8	CONSUMERS INSURANCE USA INC.		10204	62-1590861	8BI	40,121,486	1,144,979			
59478*-10-9	MICO INSURANCE COMPANY		40932	31-1022150	8BI	35,111,949				
62007*-10-3	MOTORISTS COMMERCIAL MUTUAL INSURANCE CO		13331	41-0299900	8BI	294,382,492				
1199999. Subtotal - Common Stock - U.S. P&C Insurer						369,615,927	1,144,979	0	XXX	XXX
Subtotal - Common Stock - Other Affiliates										
62006@-10-2	ENCOVA SERVICE CORPORATION			31-0851906	8BII					
1799999. Subtotal - Common Stock - Other Affiliates						0	0	0	XXX	XXX
1899999. Total Common Stocks						369,615,927	1,144,979	0	XXX	XXX
1999999 - Totals						369,615,927	1,144,979	0	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
00131@-10-0	ENCOVA INSURANCE AGENCY INC	MOTORISTS COMMERCIAL MUTUAL INSURANCE CO	0	200.000	100.0
61944@-10-9	ENCOVA LIFE INSURANCE COMPANY	MOTORISTS COMMERCIAL MUTUAL INSURANCE CO	0	300,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
United Bank	Charleston, WV		0.000	933,830		58,696,008	XXX
Federal Home Loan Bank	Cincinati, OH					564,513	XXX
PNC Bank	Columbus, OH					(3,095,799)	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	(472,015)	XXX
0199999. Totals - Open Depositories		XXX	XXX	933,830	0	55,692,707	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	933,830	0	55,692,707	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	933,830	0	55,692,707	XXX

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

1. January	24,364,278	4. April	16,355,480	7. July	36,860,522	10. October	54,672,607
2. February	31,342,621	5. May	15,412,322	8. August	22,447,148	11. November	72,832,323
3. March	18,165,229	6. June	17,344,905	9. September	37,364,248	12. December	55,692,707

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
316175-10-8	FIDELITY IMM:GOVT I		12/29/2023	5.230		12,193,985	37,709	11,290
8309999999. Subtotal - All Other Money Market Mutual Funds						12,193,985	37,709	11,290
8609999999 - Total Cash Equivalents						12,193,985	37,709	11,290

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			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	Property & Casualty	3,550,342	3,511,910	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	3,550,342	3,511,910	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0