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HEALTH ANNUAL STATEMENT

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

Mount Carmel Health Plan, Inc.

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

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

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

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

Main Administrative Office 3100 Easton Square Place (Street and Number)
Columbus, OH, US 43219 (City or Town, State, Country and Zip Code), 407-754-5667 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 3100 Easton Square Place (Street and Number)
Columbus, OH, US 43219 (City or Town, State, Country and Zip Code), 407-754-5667 (Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact David Lee Vis (Name), 407-754-5667 (Area Code) (Telephone Number)
David.Vis@medigold.com (E-mail Address), 614-546-3131 (FAX Number)

OFFICERS

President	John Charles Randolph	Secretary & Treasurer	Joseph Jerome Patrick Jr.
Board Chair	Stephen Michael Lundregan	Vice President & CFO	David Lee Vis

OTHER

Trisha Anne Whetstone, Assistant Secretary	David Lee Vis, Assistant Treasurer	

DIRECTORS OR TRUSTEES

Lorraine Leigh Lutton	Stephen Michael Lundregan	Joseph Jerome Patrick, Jr
John Charles Randolph	Todd Daniel Fox	Cathy Krupsa Eddy
Jill Dyan Phlegar		

State of Ohio
County of Franklin SS

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

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

Subscribed and sworn to before me this
________ day of ________

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	51,929,014	10.824	51,929,014	0	51,929,014	10.824
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	50,220,808	10.468	50,220,808	0	50,220,808	10.468
1.06 Industrial and miscellaneous	173,882,571	36.243	173,882,571	0	173,882,571	36.243
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	276,032,392	57.534	276,032,392	0	276,032,392	57.534
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)	81,756,048	17.041	81,756,048	0	81,756,048	17.041
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	35,024,216	7.300	35,024,216	0	35,024,216	7.300
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	25,979,249	5.415	25,979,249	0	25,979,249	5.415
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	757,680	0.158	757,680	0	757,680	0.158
3.09 Total common stocks	143,517,194	29.914	143,517,194	0	143,517,194	29.914
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(4,051,115)	(0.844)	(4,051,115)	0	(4,051,115)	(0.844)
6.02 Cash equivalents (Schedule E, Part 2)	42,380,527	8.834	42,380,527	0	42,380,527	8.834
6.03 Short-term investments (Schedule DA)	21,853,025	4.555	21,853,025	0	21,853,025	4.555
6.04 Total cash, cash equivalents and short-term investments	60,182,437	12.544	60,182,437	0	60,182,437	12.544
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	37,490	0.008	37,490	0	37,490	0.008
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	479,769,513	100.000	479,769,513	0	479,769,513	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

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 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		392,911,185
2.	Cost of bonds and stocks acquired, Part 3, Column 7		105,228,837
3.	Accrual of discount		355,184
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	8,347,598	
	4.4. Part 4, Column 11	(1,270,468)	7,077,130
5.	Total gain (loss) on disposals, Part 4, Column 19		934,385
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		86,044,159
7.	Deduct amortization of premium		733,888
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	179,089	
	9.4. Part 4, Column 13	0	179,089
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)		419,549,586
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		419,549,586

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	51,929,014	46,294,358	52,176,806	53,017,973
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	51,929,014	46,294,358	52,176,806	53,017,973
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	50,220,808	49,119,472	50,189,624	52,758,429
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	156,492,728	146,318,369	157,267,884	155,109,725
	9. Canada	9,755,777	9,659,653	9,748,569	9,750,000
	10. Other Countries	7,634,066	7,311,968	7,658,461	7,625,000
	11. Totals	173,882,571	163,289,990	174,674,914	172,484,725
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	276,032,392	258,703,821	277,041,344	278,261,127
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	105,228,927	105,228,927	73,002,475	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	284,250	284,250	264,302	
	22. Other Countries	2,979,801	2,979,801	1,985,281	
	23. Totals	108,492,978	108,492,978	75,252,058	
Parent, Subsidiaries and Affiliates	24. Totals	35,024,216	35,024,216	27,423,742	
	25. Total Common Stocks	143,517,194	143,517,194	102,675,800	
	26. Total Stocks	143,517,194	143,517,194	102,675,800	
	27. Total Bonds and Stocks	419,549,586	402,221,014	379,717,144	

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	32,770,634	10,082,107	1,413,266	14,912,450	6,097,622	XXX	65,276,079	21.6	84,250,158	28.8	65,276,079	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	32,770,634	10,082,107	1,413,266	14,912,450	6,097,622	XXX	65,276,079	21.6	84,250,158	28.8	65,276,079	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	6,361,981	17,297,731	13,106,102	11,334,806	3,709,837	XXX	51,810,456	17.1	32,973,611	11.3	51,810,456	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	6,361,981	17,297,731	13,106,102	11,334,806	3,709,837	XXX	51,810,456	17.1	32,973,611	11.3	51,810,456	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	34,551,119	66,416,002	22,163,958	5,401,444	6,209,307	XXX	134,741,830	44.6	129,890,282	44.3	123,643,327	11,098,503
6.2 NAIC 2	6,966,207	19,300,375	18,127,497	2,610,298	3,289,956	XXX	50,294,334	16.6	45,789,914	15.6	47,523,260	2,771,074
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	41,517,326	85,716,377	40,291,455	8,011,742	9,499,263	XXX	185,036,164	61.2	175,680,196	60.0	171,166,587	13,869,576
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) 73,683,734	93,795,840	36,683,326	31,648,699	16,016,765	0	251,828,365	83.4	XXX	XXX	240,729,863	11,098,503
12.2 NAIC 2	(d) 6,966,207	19,300,375	18,127,497	2,610,298	3,289,956	0	50,294,334	16.6	XXX	XXX	47,523,260	2,771,074
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	80,649,941	113,096,216	54,810,823	34,258,998	19,306,722	0	(b) 302,122,699	100.0	XXX	XXX	288,253,123	13,869,576
12.8 Line 12.7 as a % of Col. 7	26.7	37.4	18.1	11.3	6.4	0.0	100.0	XXX	XXX	XXX	95.4	4.6
13. Total Bonds Prior Year												
13.1 NAIC 1	56,320,970	121,160,328	33,788,846	21,296,712	14,547,194	0	XXX	XXX	247,114,051	84.4	241,142,230	5,971,821
13.2 NAIC 2	3,470,592	17,683,867	18,732,141	2,059,972	3,843,343	0	XXX	XXX	45,789,914	15.6	42,818,747	2,971,167
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	59,791,562	138,844,195	52,520,987	23,356,684	18,390,537	0	XXX	XXX	(b) 292,903,965	100.0	283,960,977	8,942,988
13.8 Line 13.7 as a % of Col. 9	20.4	47.4	17.9	8.0	6.3	0.0	XXX	XXX	100.0	XXX	96.9	3.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	67,562,814	89,210,917	36,290,667	31,648,699	16,016,765	0	240,729,863	79.7	241,142,230	82.3	240,729,863	XXX
14.2 NAIC 2	6,366,258	17,852,108	17,404,640	2,610,298	3,289,956	0	47,523,260	15.7	42,818,747	14.6	47,523,260	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	73,929,072	107,063,025	53,695,307	34,258,998	19,306,722	0	288,253,123	95.4	283,960,977	96.9	288,253,123	XXX
14.8 Line 14.7 as a % of Col. 7	25.6	37.1	18.6	11.9	6.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	24.5	35.4	17.8	11.3	6.4	0.0	95.4	XXX	XXX	XXX	95.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	6,120,920	4,584,923	392,659	0	0	0	11,098,503	3.7	5,971,821	2.0	XXX	11,098,503
15.2 NAIC 2	599,950	1,448,267	722,856	0	0	0	2,771,074	0.9	2,971,167	1.0	XXX	2,771,074
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	6,720,870	6,033,191	1,115,516	0	0	0	13,869,576	4.6	8,942,988	3.1	XXX	13,869,576
15.8 Line 15.7 as a % of Col. 7	48.5	43.5	8.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.2	2.0	0.4	0.0	0.0	0.0	4.6	XXX	XXX	XXX	XXX	4.6

(a) Includes $ 11,933,227 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 $ 0 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 $ 24,382,761 ; NAIC 2 $ 1,707,546 ; 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	32,515,259	9,197,118	441,080	14,867,207	6,097,622	XXX	63,118,285	20.9	84,159,411	28.7	63,118,285	0
1.02 Residential Mortgage-Backed Securities	255,375	884,990	972,187	45,242	0	XXX	2,157,794	0.7	90,748	0.0	2,157,794	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	32,770,634	10,082,107	1,413,266	14,912,450	6,097,622	XXX	65,276,079	21.6	84,250,158	28.8	65,276,079	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,589,649	0	0	0	0	XXX	1,589,649	0.5	1,479,752	0.5	1,589,649	0
5.02 Residential Mortgage-Backed Securities	4,772,332	16,288,030	13,106,102	11,334,806	3,709,837	XXX	49,211,107	16.3	30,481,005	10.4	49,211,107	0
5.03 Commercial Mortgage-Backed Securities	0	1,009,701	0	0	0	XXX	1,009,701	0.3	1,012,855	0.3	1,009,701	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	6,361,981	17,297,731	13,106,102	11,334,806	3,709,837	XXX	51,810,456	17.1	32,973,611	11.3	51,810,456	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	22,116,427	65,275,425	40,291,455	8,011,742	9,499,263	XXX	145,194,311	48.1	132,365,769	45.2	134,507,475	10,686,837
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	19,400,900	20,440,953	0	0	0	XXX	39,841,852	13.2	43,314,426	14.8	36,659,113	3,182,740
6.05 Totals	41,517,326	85,716,377	40,291,455	8,011,742	9,499,263	XXX	185,036,164	61.2	175,680,196	60.0	171,166,587	13,869,576
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	56,221,334	74,472,542	40,732,534	22,878,950	15,596,885	XXX	209,902,245	69.5	XXX	XXX	199,215,408	10,686,837
12.02 Residential Mortgage-Backed Securities	5,027,708	17,173,020	14,078,289	11,380,048	3,709,837	XXX	51,368,901	17.0	XXX	XXX	51,368,901	0
12.03 Commercial Mortgage-Backed Securities	0	1,009,701	0	0	0	XXX	1,009,701	0.3	XXX	XXX	1,009,701	0
12.04 Other Loan-Backed and Structured Securities	19,400,900	20,440,953	0	0	0	XXX	39,841,852	13.2	XXX	XXX	36,659,113	3,182,740
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	80,649,941	113,096,216	54,810,823	34,258,998	19,306,722	0	302,122,699	100.0	XXX	XXX	288,253,123	13,869,576
12.10 Line 12.09 as a % of Col. 7	26.7	37.4	18.1	11.3	6.4	0.0	100.0	XXX	XXX	XXX	95.4	4.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	48,565,642	91,931,433	44,542,632	16,520,625	16,444,600	XXX	XXX	XXX	218,004,932	74.4	210,852,107	7,152,825
13.02 Residential Mortgage-Backed Securities	2,720,371	11,091,030	7,978,354	6,836,059	1,945,937	XXX	XXX	XXX	30,571,752	10.4	30,571,752	0
13.03 Commercial Mortgage-Backed Securities	0	1,012,855	0	0	0	XXX	XXX	XXX	1,012,855	0.3	1,012,855	0
13.04 Other Loan-Backed and Structured Securities	8,505,549	34,808,877	0	0	0	XXX	XXX	XXX	43,314,426	14.8	41,524,263	1,790,163
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	59,791,562	138,844,195	52,520,987	23,356,684	18,390,537	0	XXX	XXX	292,903,965	100.0	283,960,977	8,942,988
13.10 Line 13.09 as a % of Col. 9	20.4	47.4	17.9	8.0	6.3	0.0	XXX	XXX	100.0	XXX	96.9	3.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	50,746,854	70,375,701	39,617,018	22,878,950	15,596,885	XXX	199,215,408	65.9	210,852,107	72.0	199,215,408	XXX
14.02 Residential Mortgage-Backed Securities	5,027,708	17,173,020	14,078,289	11,380,048	3,709,837	XXX	51,368,901	17.0	30,571,752	10.4	51,368,901	XXX
14.03 Commercial Mortgage-Backed Securities	0	1,009,701	0	0	0	XXX	1,009,701	0.3	1,012,855	0.3	1,009,701	XXX
14.04 Other Loan-Backed and Structured Securities	18,154,509	18,504,603	0	0	0	XXX	36,659,113	12.1	41,524,263	14.2	36,659,113	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	73,929,072	107,063,025	53,695,307	34,258,998	19,306,722	0	288,253,123	95.4	283,960,977	96.9	288,253,123	XXX
14.10 Line 14.09 as a % of Col. 7	25.6	37.1	18.6	11.9	6.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	24.5	35.4	17.8	11.3	6.4	0.0	95.4	XXX	XXX	XXX	95.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	5,474,480	4,096,841	1,115,516	0	0	XXX	10,686,837	3.5	7,152,825	2.4	XXX	10,686,837
15.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	1,246,390	1,936,350	0	0	0	XXX	3,182,740	1.1	1,790,163	0.6	XXX	3,182,740
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	6,720,870	6,033,191	1,115,516	0	0	0	13,869,576	4.6	8,942,988	3.1	XXX	13,869,576
15.10 Line 15.09 as a % of Col. 7	48.5	43.5	8.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.2	2.0	0.4	0.0	0.0	0.0	4.6	XXX	XXX	XXX	XXX	4.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	19,059,510	19,059,510	0	0	0
2. Cost of short-term investments acquired	43,048,334	43,048,334	0	0	0
3. Accrual of discount	872,382	872,382	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	41,125,000	41,125,000	0	0	0
7. Deduct amortization of premium	2,201	2,201	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,853,025	21,853,025	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	21,853,025	21,853,025	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	65,584,822	3,389,454	62,195,368	0
2.	Cost of cash equivalents acquired	694,874,687	37,873,878	657,000,809	
3.	Accrual of discount	216,950	216,950	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	718,295,932	37,243,000	681,052,932	
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)	42,380,527	4,237,282	38,143,245	0
11.	Deduct total nonadmitted amounts	0	0	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	42,380,527	4,237,282	38,143,245	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-QE-1	UNITED STATES TREASURY				1.A	4,390,684	107.4414	4,405,098	4,100,000	4,385,529	0	(5,154)	0	0	4.625	4.033	FA	71,625	94,813	07/31/2023	02/15/2040
912810-SQ-2	UNITED STATES TREASURY				1.A	7,280,737	64.0977	5,300,876	8,270,000	7,372,725	0	45,552	0	0	1.125	1.889	FA	35,142	93,038	12/23/2021	08/15/2040
912810-SS-8	UNITED STATES TREASURY				1.A	5,034,639	59.9063	3,145,078	5,250,000	5,046,544	0	5,826	0	0	1.625	1.808	MN	11,016	85,313	12/20/2021	11/15/2050
912810-TB-4	UNITED STATES TREASURY				1.A	1,000,766	63.5625	670,584	1,055,000	1,003,339	0	1,349	0	0	1.875	2.108	MN	2,554	19,781	01/31/2022	11/15/2051
912810-TC-2	UNITED STATES TREASURY				1.A	3,101,521	72.6289	2,320,494	3,195,000	3,108,953	0	3,896	0	0	2.000	2.183	MN	8,251	63,900	01/31/2022	11/15/2041
912810-TN-8	UNITED STATES TREASURY				1.A	47,713	92.7891	46,395	50,000	47,739	0	26	0	0	3.625	3.886	FA	685	906	06/02/2023	02/15/2053
912828-G3-8	UNITED STATES TREASURY				1.A	12,418,865	97.7617	11,731,406	12,000,000	12,127,953	0	(145,626)	0	0	2.250	1.017	MN	34,863	270,000	12/14/2021	11/15/2024
912828-J2-7	UNITED STATES TREASURY				1.A	344,203	97.0664	339,732	350,000	349,248	0	655	0	0	2.000	2.195	FA	2,644	7,000	09/15/2015	02/15/2025
912828-K7-4	UNITED STATES TREASURY				1.A	328,790	96.2461	312,800	325,000	325,934	0	(565)	0	0	2.000	1.819	FA	2,455	6,500	12/10/2019	08/15/2025
912828-YS-3	UNITED STATES TREASURY				1.A	437,541	89.3672	446,836	500,000	441,080	0	3,539	0	0	1.750	4.024	MN	1,130	4,375	08/07/2023	11/15/2029
912828-YY-0	UNITED STATES TREASURY				1.A	7,119,453	97.0547	6,793,828	7,000,000	7,040,240	0	(39,936)	0	0	1.750	1.168	JD	61,587	122,500	02/28/2022	12/31/2024
91282C-EN-7	UNITED STATES TREASURY				1.A	3,360,684	96.2500	3,368,750	3,500,000	3,361,226	0	542	0	0	2.750	4.034	AO	16,394	0	12/26/2023	04/30/2027
91282C-HM-6	UNITED STATES TREASURY				1.A	198,914	100.9648	201,930	200,000	199,033	0	119	0	0	4.500	4.704	JJ	4,158	0	09/08/2023	07/15/2026
91282C-HU-8	UNITED STATES TREASURY				1.A	4,956,836	100.7109	5,035,547	5,000,000	4,961,676	0	4,840	0	0	4.375	4.689	FA	82,626	0	08/24/2023	08/15/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						50,021,346	XXX	44,119,354	50,795,000	49,771,219	0	(124,937)	0	0	XXX	XXX	XXX	335,127	768,125	XXX	XXX
3620AA-TY-4	GN 724267 - RMBS			4	1.A	77,011	100.3056	74,275	74,049	77,264	0	(18)	0	0	5.000	4.105	MON	309	3,702	04/01/2010	09/15/2039
38378U-WE-3	GNR 2013-148 PD - CMO/RMBS			4	1.A	908,008	94.5944	897,928	949,241	909,433	0	1,425	0	0	3.000	4.220	MON	2,373	21,358	03/30/2023	07/20/2043
38383W-ZF-6	GNR 2023-041 MV - CMO/RMBS			4	1.A	1,170,441	100.2599	1,202,801	1,199,683	1,171,098	0	657	0	0	5.000	5.520	MON	4,999	19,995	08/22/2023	03/20/2034
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,155,460	XXX	2,175,005	2,222,973	2,157,794	0	2,063	0	0	XXX	XXX	XXX	7,680	45,055	XXX	XXX
0109999999. Total - U.S. Government Bonds						52,176,806	XXX	46,294,358	53,017,973	51,929,014	0	(122,874)	0	0	XXX	XXX	XXX	342,808	813,180	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
312935-M2-2	FH A88477 - RMBS			4	1.A	87,823	101.8746	85,770	84,192	88,298	0	(149)	0	0	5.000	3.983	MON	351	4,210	05/11/2010	09/01/2039
3132CW-MJ-0	FH SB0361 - RMBS			4	1.A	2,304,747	94.5067	2,382,516	2,521,002	2,305,175	0	428	0	0	3.000	5.278	MON	6,303	18,908	09/25/2023	07/01/2035
3132DQ-6L-5	FH SD3575 - RMBS			4	1.A	1,508,850	89.7109	1,565,849	1,745,439	1,509,318	0	468	0	0	3.000	5.175	MON	4,364	17,454	08/17/2023	01/01/2050
3132DQ-NY-8	FH SD3107 - RMBS			4	1.A	1,268,992	95.0965	1,313,041	1,380,746	1,269,707	0	715	0	0	4.000	5.178	MON	4,602	18,410	08/15/2023	03/01/2053
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	649,197	82.2945	546,944	664,618	649,625	0	401	0	0	2.000	2.270	MON	1,108	13,292	01/27/2022	09/01/2050
3132DW-CX-9	FH SD8186 - RMBS			4	1.A	1,918,502	92.3308	1,809,827	1,960,155	1,917,361	0	(478)	0	0	3.500	3.815	MON	5,717	68,605	04/20/2022	11/01/2051
3132DW-E7-4	FH SD8258 - RMBS			4	1.A	2,236,604	99.0323	2,270,843	2,293,034	2,237,873	0	1,269	0	0	5.000	5.379	MON	9,554	85,989	03/08/2023	10/01/2052
3132DW-FH-1	FH SD8268 - RMBS			4	1.A	1,356,519	100.8284	1,378,580	1,367,254	1,356,700	0	133	0	0	5.500	5.632	MON	6,267	75,199	10/28/2022	11/01/2052
3132DW-FU-2	FH SD8279 - RMBS			4	1.A	1,325,710	101.9044	1,340,795	1,315,739	1,325,528	0	41	0	0	6.000	5.860	MON	6,579	78,944	11/09/2022	11/01/2052
3132H1-BA-4	FH U89032 - RMBS			4	1.A	1,642,895	94.6277	1,677,286	1,772,510	1,644,528	0	1,632	0	0	3.000	5.264	MON	4,431	13,294	09/25/2023	07/01/2033
3133BB-TU-3	FH QE2363 - RMBS			4	1.A	2,127,387	91.8023	1,995,073	2,173,228	2,129,198	0	792	0	0	3.500	3.765	MON	6,339	76,063	05/12/2022	05/01/2052
3133KJ-A6-9	FH RA2729 - RMBS			4	1.A	1,443,001	86.0605	1,234,523	1,434,483	1,443,248	0	(160)	0	0	2.500	2.415	MON	2,989	35,862	01/14/2022	06/01/2050
3136B0-7J-9	FNR 2018-11 PA - CMO/RMBS			4	1.A	1,170,676	94.6525	1,169,374	1,235,440	1,181,984	0	11,387	0	0	3.000	5.075	MON	3,089	37,063	12/07/2022	06/25/2046
31371L-6G-9	FN 255671 - RMBS			4	1.A	36,877	103.0653	38,060	36,928	36,860	0	(1)	0	0	5.500	5.509	MON	169	2,031	09/26/2008	04/01/2035
3137H9-CG-2	FHR 5272 AC - CMO/RMBS			4	1.A	590,625	100.8803	602,128	596,873	590,717	0	92	0	0	5.500	5.846	MON	2,736	5,500	11/09/2023	01/25/2040
3137H9-TW-9	FHR 5299 VA - CMO/RMBS			4	1.A	1,220,881	91.9869	1,250,005	1,358,894	1,223,349	0	2,468	0	0	3.000	5.151	MON	3,397	10,192	09/18/2023	06/25/2034
3138AB-YR-4	FN AH9719 - RMBS			4	1.A	67,874	99.9831	65,617	65,628	68,355	0	(80)	0	0	4.500	3.706	MON	246	2,953	07/07/2011	04/01/2041
3138AK-QW-2	FN AI5868 - RMBS			4	1.A	113,441	99.9831	109,027	109,045	114,047	0	235	0	0	4.500	3.627	MON	409	4,907	07/28/2011	07/01/2041
3138E2-GH-2	FN AJ9199 - RMBS			4	1.A	92,214	97.4586	87,501	89,783	93,556	0	(133)	0	0	4.000	3.230	MON	299	3,591	08/08/2012	01/01/2042
3138EG-HX-5	FN AL0245 - RMBS			4	1.A	122,988	97.4258	118,672	121,808	123,611	0	(53)	0	0	4.000	3.705	MON	406	4,872	07/28/2011	04/01/2041

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	2	3	4	5	6	7	8	9	10	11	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
3138M5-LN-7	FN AP2132 - RMBS			4	1.A	371,147	94.6599	350,089	369,838	372,195	0	(6)	0	0	3.500	3.375	MON	1,079	12,944	09/15/2015	08/01/2042
3138WE-6X-2	FN AS5385 - RMBS			4	1.A	191,491	96.7778	181,565	187,611	197,340	0	(17)	0	0	4.000	3.188	MON	625	7,504	09/15/2015	07/01/2045
31398M-KQ-8	FNR 2010-18 QZ - CMO/RMBS			4	1.A	1,686,428	100.5060	1,714,788	1,706,155	1,686,645	0	217	0	0	5.000	5.283	MON	14,323	14,218	08/24/2023	03/25/2040
31402Q-WA-5	FN 735141 - RMBS			4	1.A	38,122	103.0637	40,143	38,950	38,260	0	4	0	0	5.500	5.980	MON	179	2,142	10/29/2008	01/01/2035
31403C-6L-0	FN 745275 - RMBS			4	1.A	24,661	101.7226	24,220	23,810	24,616	0	(44)	0	0	5.000	4.121	MON	99	1,190	11/03/2009	02/01/2036
31403D-WU-9	FN 745959 - RMBS			4	1.A	33,017	103.0666	32,113	31,158	32,819	0	(9)	0	0	5.500	4.117	MON	143	1,714	01/28/2010	11/01/2036
31408F-6B-0	FN 850566 - RMBS			4	1.A	14,252	101.7227	15,288	15,029	14,303	0	37	0	0	5.000	6.251	MON	63	751	10/30/2008	01/01/2036
31409W-LB-5	FN 880622 - RMBS			4	1.A	15,902	102.8043	16,878	16,417	15,936	0	(12)	0	0	5.500	6.269	MON	75	903	07/22/2008	04/01/2036
3140F0-JX-3	FN BC4777 - RMBS			4	1.A	475,996	94.3821	442,786	469,142	475,258	0	(600)	0	0	2.500	2.036	MON	977	11,729	01/09/2020	10/01/2031
3140MM-Y2-8	FN BV7928 - RMBS			4	1.A	2,571,417	97.0712	2,558,059	2,635,240	2,571,587	0	129	0	0	4.500	4.851	MON	9,882	118,586	12/20/2022	08/01/2052
3140QD-KP-8	FN CA5701 - RMBS			4	1.A	1,409,790	86.3533	1,227,566	1,421,562	1,409,742	0	38	0	0	2.500	2.598	MON	2,962	35,539	02/09/2022	05/01/2050
3140QG-NT-0	FN CA8501 - RMBS			4	1.A	1,209,521	82.1840	1,253,312	1,525,006	1,210,006	0	485	0	0	2.000	4.987	MON	2,542	7,625	09/18/2023	01/01/2051
3140QM-ZN-7	FN CB2548 - RMBS			4	1.A	1,519,956	85.5517	1,507,540	1,762,140	1,522,473	0	2,517	0	0	2.500	4.387	MON	3,671	33,040	03/28/2023	01/01/2052
3140QN-SX-1	FN CB3233 - RMBS			4	1.A	2,126,431	89.3105	1,997,438	2,236,509	2,130,674	0	1,806	0	0	3.000	3.621	MON	5,591	67,095	06/07/2022	04/01/2052
3140X6-FL-0	FN FM2870 - RMBS			4	1.A	981,511	90.1878	1,017,814	1,128,550	981,595	0	84	0	0	3.000	4.937	MON	2,821	8,464	09/08/2023	03/01/2050
3140X8-BP-1	FN FM4545 - RMBS			4	1.A	1,162,009	86.7230	1,002,248	1,155,689	1,161,968	0	(101)	0	0	2.500	2.424	MON	2,408	28,892	01/27/2022	10/01/2050
3140X9-QL-2	FN FM5858 - RMBS			4	1.A	1,985,359	89.5213	1,729,751	1,932,223	1,988,247	0	1,057	0	0	3.000	2.626	MON	4,831	57,967	01/19/2022	01/01/2051
3140XB-H8-6	FN FM7454 - RMBS			4	1.A	1,116,491	97.7598	1,099,382	1,124,574	1,116,615	0	195	0	0	3.500	3.645	MON	3,280	39,360	08/22/2022	12/01/2035
3140XF-UW-9	FN FS0596 - RMBS			4	1.A	1,014,149	89.0101	927,476	1,041,990	1,013,684	0	975	0	0	3.000	3.347	MON	2,605	31,260	03/25/2022	08/01/2051
3140XL-J3-3	FN FS4781 - RMBS			4	1.A	3,028,618	95.7267	3,135,724	3,275,704	3,028,281	0	(337)	0	0	4.000	5.198	MON	10,919	43,676	08/16/2023	10/01/2051
3140XL-R5-9	FN FS5007 - RMBS			4	1.A	2,306,911	91.8835	2,389,203	2,600,252	2,311,202	0	4,291	0	0	3.500	5.276	MON	7,584	30,336	08/18/2023	09/01/2052
31411E-2C-0	FN 906271 - RMBS			4	1.A	34,437	103.0689	35,944	34,874	34,385	0	(4)	0	0	5.500	5.829	MON	160	1,918	10/31/2007	01/01/2037
31411E-YD-3	FN 906208 - RMBS			4	1.A	67,516	103.0643	70,505	68,408	67,599	0	(18)	0	0	5.500	5.772	MON	314	3,762	10/31/2007	01/01/2037
31412P-6K-2	FN 931574 - RMBS			4	1.A	17,651	101.7222	17,571	17,274	17,560	0	(24)	0	0	5.000	4.480	MON	72	864	07/23/2009	02/01/2035
31416T-L5-6	FN AA9347 - RMBS			4	1.A	80,820	101.7291	79,617	78,264	80,950	0	(119)	0	0	5.000	4.256	MON	326	3,913	04/01/2010	08/01/2039
31418D-HD-7	FN MA3827 - RMBS			4	1.A	325,291	92.9478	298,918	321,598	327,515	0	(284)	0	0	2.500	2.029	MON	670	8,040	01/09/2020	11/01/2034
31418D-YC-0	FN MA4306 - RMBS			4	1.A	1,339,990	85.6649	1,272,187	1,485,074	1,343,699	0	3,399	0	0	2.500	3.799	MON	3,094	37,127	08/24/2022	04/01/2051
31418E-E6-3	FN MA4656 - RMBS			4	1.A	1,365,332	97.0712	1,324,723	1,364,692	1,365,124	0	(135)	0	0	4.500	4.494	MON	5,118	61,411	07/08/2022	07/01/2052
31418E-J7-6	FN MA4785 - RMBS			4	1.A	1,361,872	99.1684	1,352,554	1,363,897	1,361,791	0	(46)	0	0	5.000	5.024	MON	5,683	68,195	09/15/2022	10/01/2052
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						49,161,890	XXX	48,156,835	51,758,429	49,211,107	0	32,488	0	0	XXX	XXX	XXX	161,447	1,317,507	XXX	XXX
3137FA-WS-3	FHMS K-067 A2 - CMBS			4	1.A	1,027,734	96.2638	962,638	1,000,000	1,009,701	0	(3,154)	0	0	3.194	2.856	MON	2,662	31,940	11/17/2017	07/25/2027
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,027,734	XXX	962,638	1,000,000	1,009,701	0	(3,154)	0	0	XXX	XXX	XXX	2,662	31,940	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						50,189,624	XXX	49,119,472	52,758,429	50,220,808	0	29,335	0	0	XXX	XXX	XXX	164,109	1,349,447	XXX	XXX
00115A-AN-9	AEP TRANSMISSION COMPANY LLC			1,2	1.G FE	245,698	65.0310	162,577	250,000	245,902	0	97	0	0	2.750	2.836	FA	2,597	6,875	12/01/2021	08/15/2051
00206R-GQ-9	AT&T INC			1,2	2.B FE	1,018,088	98.0733	833,623	850,000	961,588	0	(16,964)	0	0	4.300	2.010	FA	13,808	36,550	07/30/2020	02/15/2030
00206R-KD-3	AT&T INC			1,2	2.B FE	242,013	75.7381	189,345	250,000	242,581	0	275	0	0	3.100	3.311	FA	3,229	7,750	12/01/2021	02/01/2043
002824-BF-6	ABBOTT LABORATORIES			1,2	1.D FE	463,046	98.6408	459,666	466,000	465,101	0	287	0	0	3.750	3.821	MN	1,505	17,475	11/18/2016	11/30/2026
00287Y-AQ-2	ABBVIE INC			1,2	1.G FE	388,924	98.1416	343,495	350,000	361,698	0	(8,432)	0	0	3.600	1.131	MN	1,645	12,600	09/23/2020	05/14/2025
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	624,150	87.5061	546,913	625,000	624,443	0	81	0	0	2.050	2.065	MN	1,637	12,813	04/27/2020	05/15/2030
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	149,612	97.2054	145,808	150,000	149,650	0	38	0	0	4.750	4.777	AO	1,504	4,730	02/02/2023	04/15/2035
02079K-AD-9	ALPHABET INC			1,2	1.C FE	398,904	82.9680	331,872	400,000	399,263	0	107	0	0	1.100	1.129	FA	1,662	4,400	08/03/2020	08/15/2030
023135-BS-4	AMAZON.COM INC			1,2	1.E FE	1,048,575	84.8080	869,282	1,025,000	1,040,942	0	(2,369)	0	0	1.500	1.247	JD	1,196	15,375	09/23/2020	06/03/2030
023135-BT-2	AMAZON.COM INC			1,2	1.E FE	965,640	66.7340	667,340	1,000,000	967,364	0	841	0	0	2.500	2.673	JD	1,944	25,000	12/01/2021	06/03/2050

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
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	499,875	98.2775	491,387	500,000	499,941	0	41	0	0	4.000	4.009	MN	2,444	20,000	05/10/2022	05/17/2025
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	239,894	86.2520	207,005	240,000	239,919	0	10	0	0	2.690	2.695	MN	646	6,456	05/18/2021	05/25/2031
025537-AV-3	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	398,940	103.4857	413,943	400,000	399,160	0	190	0	0	5.750	5.812	MN	3,833	22,936	10/31/2022	11/01/2027
025816-CQ-0	AMERICAN EXPRESS CO			2	2.A FE	499,495	96.7651	483,826	500,000	499,799	0	167	0	0	2.250	2.285	MS	3,656	11,250	03/01/2022	03/04/2025
025816-DF-3	AMERICAN EXPRESS CO			2,5	2.A FE	450,000	100.0325	450,146	450,000	450,000	0	0	0	0	5.043	5.044	MN	3,782	11,347	04/26/2023	05/01/2034
025816-DN-6	AMERICAN EXPRESS CO			2,5	2.A FE	100,000	108.5996	108,600	100,000	100,000	0	0	0	0	6.489	6.492	AO	1,100	0	10/24/2023	10/30/2031
02665W-EH-0	AMERICAN HONDA FINANCE CORP			1	1.G FE	499,350	99.9331	499,665	500,000	499,407	0	57	0	0	4.600	4.622	AO	4,728	11,500	04/13/2023	04/17/2030
02665W-EK-3	AMERICAN HONDA FINANCE CORP			1	1.G FE	998,770	101.8048	1,018,048	1,000,000	998,956	0	186	0	0	5.250	5.295	JJ	25,375	0	07/05/2023	07/07/2026
03027X-BA-7	AMERICAN TOWER CORP			1,2	2.C FE	647,140	89.1218	579,292	650,000	648,178	0	272	0	0	2.900	2.951	JJ	8,692	18,850	01/07/2020	01/15/2030
031162-CU-2	AMGEN INC			1,2	2.A FE	1,199,580	88.7916	1,065,499	1,200,000	1,199,730	0	40	0	0	2.450	2.454	FA	10,617	29,400	02/18/2020	02/21/2030
031162-DM-9	AMGEN INC			1	2.A FE	399,736	100.2191	400,876	400,000	399,843	0	107	0	0	5.250	5.285	MS	6,942	10,500	02/15/2023	03/02/2025
032095-AG-6	AMPHENOL CORP			1,2	2.A FE	696,367	99.3797	695,658	700,000	699,430	0	2,250	0	0	3.200	3.533	AO	5,600	22,400	08/18/2022	04/01/2024
032095-AL-5	AMPHENOL CORP			1,2	2.A FE	498,170	84.2978	421,489	500,000	498,556	0	170	0	0	2.200	2.241	MS	3,239	11,000	09/07/2021	09/15/2031
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	1.G FE	600,790	100.0608	500,304	500,000	588,545	0	(6,020)	0	0	4.700	2.947	FA	9,792	23,500	12/02/2021	02/01/2036
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	562,080	95.3540	476,770	500,000	546,075	0	(6,673)	0	0	3.500	1.964	JD	1,458	17,500	07/22/2021	06/01/2030
037833-AL-4	APPLE INC			1	1.B FE	592,605	89.3360	446,680	500,000	585,773	0	(3,334)	0	0	3.850	2.705	MN	3,048	19,250	12/01/2021	05/04/2043
037833-DB-3	APPLE INC			1,2	1.B FE	519,455	95.8315	479,157	500,000	509,742	0	(2,492)	0	0	2.900	2.346	MS	4,390	14,500	12/18/2019	09/12/2027
037833-ES-5	APPLE INC			1,2	1.B FE	500,000	100.0289	500,144	500,000	500,000	0	0	0	0	4.421	4.421	MN	3,254	10,930	05/08/2023	05/08/2026
037833-EV-8	APPLE INC			1,2	1.B FE	649,422	101.7441	661,337	650,000	649,452	0	30	0	0	4.300	4.311	MN	3,960	13,975	05/08/2023	05/10/2033
038222-AN-5	APPLIED MATERIALS INC			1,2	1.F FE	647,511	85.1675	553,589	650,000	648,353	0	240	0	0	1.750	1.792	JD	948	11,375	05/26/2020	06/01/2030
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	439,569	97.7945	430,296	440,000	439,785	0	40	0	0	4.000	4.011	AO	3,716	17,600	10/09/2018	10/15/2028
053332-BA-9	AUTOZONE INC			1,2	2.B FE	299,088	81.2781	243,834	300,000	299,366	0	84	0	0	1.650	1.682	JJ	2,283	4,950	08/04/2020	01/15/2031
05348E-BA-6	AVALONBAY COMMUNITIES INC			1,2	1.G FE	199,308	95.6099	191,220	200,000	199,806	0	53	0	0	3.350	3.381	MN	856	6,700	05/03/2017	05/15/2027
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	1,266,084	98.1085	1,177,302	1,200,000	1,211,710	0	(19,919)	0	0	2.500	0.822	FA	12,500	30,000	03/26/2021	08/01/2024
05971K-AM-1	BANCO SANTANDER SA		C		1.F FE	800,000	99.2949	794,360	800,000	800,000	0	0	0	0	3.892	3.892	MN	3,200	31,136	05/16/2022	05/24/2024
06051G-GA-1	BANK OF AMERICA CORP			1,2	1.E FE	1,694,514	95.2332	1,618,965	1,700,000	1,700,247	0	(249)	0	0	3.248	3.236	AO	10,736	55,216	12/18/2019	10/21/2027
06051G-JP-5	BANK OF AMERICA CORP			1,2,5	1.G FE	817,633	84.5644	684,972	810,000	815,014	0	(1,095)	0	0	2.651	2.548	MS	6,561	21,473	12/01/2021	03/11/2032
06051G-KG-3	BANK OF AMERICA CORP			1,2,5	1.G FE	444,812	99.6126	448,257	450,000	447,379	0	2,568	0	0	1.843	2.808	FA	3,387	0	11/09/2023	02/04/2025
06051G-KL-2	BANK OF AMERICA CORP			1,2	2.A FE	200,000	87.9538	175,908	200,000	200,000	0	0	0	0	3.846	3.846	MS	2,414	7,692	03/03/2022	03/08/2037
06368L-C5-3	BANK OF MONTREAL			1	1.G FE	300,000	101.4096	304,229	300,000	300,000	0	0	0	0	5.266	5.266	JD	878	0	12/05/2023	12/11/2026
06368L-WT-9	BANK OF MONTREAL			1	1.F FE	1,013,890	101.5976	1,015,976	1,000,000	1,013,670	0	(220)	0	0	5.920	5.080	MS	15,787	0	12/19/2023	09/25/2025
06406R-BJ-5	BANK OF NEW YORK MELLON CORP			2,5	1.E FE	901,308	98.9566	890,610	900,000	900,719	0	(438)	0	0	4.414	4.376	JJ	17,325	39,505	08/18/2022	07/24/2026
06406R-BL-0	BANK OF NEW YORK MELLON CORP			1,2,5	1.E FE	750,000	103.7436	778,077	750,000	750,000	0	0	0	0	5.802	5.805	AO	7,978	43,515	10/18/2022	10/25/2028
064159-3X-2	BANK OF NOVA SCOTIA			1	1.F FE	999,760	98.6421	986,421	1,000,000	999,977	0	80	0	0	0.700	0.708	AO	1,478	7,000	04/14/2021	04/15/2024
06418J-AA-9	BANK OF NOVA SCOTIA			1	1.F FE	999,620	101.7288	1,017,288	1,000,000	999,628	0	8	0	0	5.350	5.364	JD	3,567	0	11/29/2023	12/07/2026
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	1,002,310	70.3377	703,377	1,000,000	1,002,219	0	(55)	0	0	2.850	2.838	AO	6,017	28,500	12/02/2021	10/15/2050
10112R-BE-3	BOSTON PROPERTIES LP			1,2	2.B FE	512,795	79.6029	398,014	500,000	510,155	0	(1,106)	0	0	2.550	2.278	AO	3,188	12,750	07/22/2021	04/01/2032
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.G FE	1,258,275	77.6161	970,201	1,250,000	1,257,615	0	(327)	0	0	3.060	3.015	JD	1,488	38,250	12/01/2021	06/17/2041
110122-DP-0	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	399,760	88.9050	355,620	400,000	399,865	0	34	0	0	1.125	1.134	MN	600	4,500	11/09/2020	11/13/2027
110122-DY-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	224,550	107.3089	241,445	225,000	224,543	0	(7)	0	0	5.750	5.786	FA	1,725	0	10/30/2023	02/01/2031
12189L-BF-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	525,645	72.5879	362,940	500,000	524,437	0	(596)	0	0	3.050	2.792	FA	5,761	15,250	12/01/2021	02/15/2051
124857-AT-0	PARAMOUNT GLOBAL			1,2	2.C FE	559,503	91.2858	515,765	565,000	562,805	0	487	0	0	3.375	3.477	FA	7,204	19,069	06/26/2017	02/15/2028
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC			1	2.B FE	198,938	98.2417	196,483	200,000	199,491	0	348	0	0	3.950	4.140	MN	834	7,900	05/17/2022	05/23/2025
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	1,019,385	98.2873	884,586	900,000	939,093	0	(24,864)	0	0	3.875	1.045	JJ	15,597	34,875	09/23/2020	07/20/2025
13607H-R4-6	CANADIAN IMPERIAL BANK OF COMMERCE			1	1.F FE	941,412	97.6826	927,984	950,000	945,858	0	3,141	0	0	3.300	3.656	AO	7,315	31,350	08/01/2022	04/07/2025

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
13607L-NF-6	CANADIAN IMPERIAL BANK OF COMMERCE				1.F FE	500,000	100.0107	500,054	500,000	500,000	0	0	0	0	5.144	5.144	AO	4,501	12,860	04/24/2023	04/28/2025
14040H-BT-1	CAPITAL ONE FINANCIAL CORP			2	2.B FE	904,077	98.3293	934,129	950,000	943,097	0	8,031	0	0	3.300	4.203	AO	5,312	31,350	09/19/2018	10/30/2024
14040H-CH-6	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	248,625	89.9908	224,977	250,000	248,265	0	(175)	0	0	1.878	1.977	MN	769	4,695	12/01/2021	11/02/2027
141781-CA-0	CARGILL INC			1	1.F FE	149,702	99.8379	149,757	150,000	149,756	0	55	0	0	4.500	4.570	JD	131	4,500	04/17/2023	06/24/2026
14913U-AA-8	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	199,906	99.8196	199,639	200,000	199,925	0	19	0	0	4.350	4.367	MN	1,112	4,350	05/08/2023	05/15/2026
14913U-AB-6	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	747,630	100.7261	755,446	750,000	747,834	0	204	0	0	5.150	5.337	FA	15,021	0	11/09/2023	08/11/2025
15189X-AV-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	706,968	85.6387	608,035	710,000	707,748	0	281	0	0	2.350	2.398	AO	4,171	16,685	03/08/2021	04/01/2031
166764-BY-5	CHEVRON CORP			1,2	1.D FE	840,000	88.7354	745,377	840,000	840,000	0	0	0	0	2.236	2.236	MN	2,609	18,782	05/07/2020	05/11/2030
17252M-AP-5	CINTAS NO 2 CORP			1,2	1.G FE	749,835	98.1456	736,092	750,000	749,924	0	55	0	0	3.450	3.458	MN	4,313	25,875	04/26/2022	05/01/2025
172967-JL-6	CITIGROUP INC				2.B FE	535,070	98.1429	490,715	500,000	513,281	0	(10,555)	0	0	3.875	1.689	MS	5,113	19,375	12/01/2021	03/26/2025
172967-LD-1	CITIGROUP INC			1,2,5	1.G FE	1,284,494	96.7879	1,161,455	1,200,000	1,247,095	0	(11,095)	0	0	3.887	2.837	JJ	22,156	46,644	01/21/2021	01/10/2028
172967-MY-4	CITIGROUP INC			1,2,5	2.A FE	503,415	83.5689	417,845	500,000	502,732	0	(335)	0	0	2.561	2.486	MN	2,134	12,805	12/01/2021	05/01/2032
17325F-BA-5	CITIBANK NA			1,2	1.E FE	500,000	101.6785	508,393	500,000	500,000	0	0	0	0	5.864	5.864	MS	7,493	0	09/26/2023	09/29/2025
191216-DE-7	COCA-COLA CO			1	1.E FE	399,924	82.5616	330,247	400,000	399,947	0	7	0	0	1.375	1.377	MS	1,619	5,500	09/14/2020	03/15/2031
194162-AM-5	COLGATE-PALMOLIVE CO			1	1.D FE	899,172	97.8272	880,445	900,000	899,547	0	269	0	0	3.100	3.132	FA	10,540	28,365	08/01/2022	08/15/2025
20030N-CA-7	COMCAST CORP			1,2	1.G FE	1,028,556	95.3926	906,230	950,000	997,960	0	(11,091)	0	0	3.150	1.872	FA	11,305	29,925	03/09/2021	02/15/2028
20030N-DG-3	COMCAST CORP			1,2	1.G FE	361,540	93.7312	304,626	325,000	351,936	0	(4,006)	0	0	3.400	1.983	AO	2,763	11,050	07/23/2021	04/01/2030
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	845,439	96.8567	776,790	802,000	824,856	0	(4,844)	0	0	3.800	3.095	MN	3,894	30,476	07/11/2019	05/15/2028
21036P-AS-7	CONSTELLATION BRANDS INC			1,2	2.C FE	548,713	96.3729	530,051	550,000	549,666	0	92	0	0	3.500	3.519	MN	2,781	19,250	05/02/2017	05/09/2027
224044-CN-5	COX COMMUNICATIONS INC			1,2	2.B FE	722,202	84.8657	615,276	725,000	722,856	0	257	0	0	2.600	2.644	JD	838	18,850	05/18/2021	06/15/2031
22822V-AR-2	CROWN CASTLE INC			1,2	2.C FE	487,479	89.7789	426,450	475,000	484,877	0	(1,381)	0	0	3.300	2.943	JJ	7,838	15,675	12/01/2021	07/01/2030
23331A-BM-0	DR HORTON INC			1,2	2.A FE	399,756	97.5598	390,239	400,000	399,961	0	48	0	0	2.500	2.513	AO	2,111	10,000	10/07/2019	10/15/2024
23338V-AK-2	DTE ELECTRIC CO			1,2	1.F FE	599,304	87.8546	527,127	600,000	599,554	0	67	0	0	2.250	2.263	MS	4,500	13,500	02/11/2020	03/01/2030
233853-AD-2	DAIMLER TRUCK FINANCE NORTH AMERICA LLC			1	2.A FE	599,844	96.3221	577,933	600,000	599,950	0	52	0	0	1.625	1.634	JD	488	9,750	12/02/2021	12/13/2024
24422E-WB-1	JOHN DEERE CAPITAL CORP				1.F FE	299,871	96.9319	290,796	300,000	299,948	0	43	0	0	2.125	2.140	MS	2,019	6,375	03/02/2022	03/07/2025
25243Y-BA-6	DIAGEO CAPITAL PLC		C	1,2	1.G FE	999,710	97.4417	974,417	1,000,000	999,956	0	54	0	0	2.125	2.131	AO	3,955	21,250	09/30/2019	10/24/2024
25243Y-BF-5	DIAGEO CAPITAL PLC		C	1	1.G FE	599,208	100.7807	604,684	600,000	599,508	0	253	0	0	5.200	5.248	AO	5,807	31,200	10/19/2022	10/24/2025
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	153,864	93.8787	140,818	150,000	152,326	0	(380)	0	0	3.600	3.289	JJ	2,700	5,400	09/13/2019	07/01/2029
254687-FL-5	WALT DISNEY CO			1,2	1.G FE	577,578	88.7656	532,594	600,000	586,589	0	2,179	0	0	2.000	2.425	MS	4,000	12,000	09/17/2019	09/01/2029
254687-FX-9	WALT DISNEY CO			1	1.G FE	461,750	89.1096	400,993	450,000	458,674	0	(1,122)	0	0	2.650	2.351	JJ	5,565	11,925	03/09/2021	01/13/2031
260543-DC-4	DOW CHEMICAL CO			1,2	2.B FE	503,335	85.7160	428,580	500,000	502,528	0	(339)	0	0	2.100	2.021	MN	1,342	10,500	07/23/2021	11/15/2030
260543-DD-2	DOW CHEMICAL CO			1,2	2.B FE	329,718	77.6151	232,845	300,000	328,351	0	(670)	0	0	3.600	3.080	MN	1,380	10,800	12/01/2021	11/15/2050
263534-CQ-0	EIDP INC			1,2	1.G FE	249,680	99.6460	249,115	250,000	249,744	0	64	0	0	4.500	4.546	MN	1,438	5,625	05/11/2023	05/15/2026
26441C-BL-8	DUKE ENERGY CORP			1,2	2.B FE	798,944	85.4706	683,765	800,000	799,190	0	97	0	0	2.550	2.565	JD	907	20,400	06/07/2021	06/15/2031
29250N-BL-8	ENBRIDGE INC			1	2.A FE	974,357	96.9671	945,429	975,000	974,753	0	215	0	0	2.500	2.523	FA	9,276	24,375	02/15/2022	02/14/2025
29250N-BR-5	ENBRIDGE INC			1,2	2.A FE	449,424	104.1515	468,682	450,000	449,460	0	36	0	0	5.700	5.717	MS	8,051	12,825	03/06/2023	03/08/2033
29250N-BY-0	ENBRIDGE INC			1,2	2.A FE	299,490	107.1416	321,425	300,000	299,500	0	10	0	0	6.200	6.230	MN	2,687	0	11/06/2023	11/15/2030
29273V-AR-1	ENERGY TRANSFER LP			1,2	2.C FE	474,720	102.7734	488,174	475,000	474,699	0	(21)	0	0	6.050	6.074	JD	2,395	3,832	10/10/2023	12/01/2026
29278N-AF-0	ENERGY TRANSFER LP			1,2	2.C FE	394,285	99.7042	393,831	395,000	394,648	0	69	0	0	4.950	4.973	JD	869	19,553	06/05/2018	06/15/2028
29278N-AQ-6	ENERGY TRANSFER LP			1,2	2.C FE	199,686	93.0220	186,044	200,000	199,787	0	29	0	0	3.750	3.769	MN	958	7,500	01/07/2020	05/15/2030
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	458,536	91.5472	366,189	400,000	454,526	0	(1,982)	0	0	4.450	3.469	FA	6,724	17,800	12/02/2021	02/15/2043
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	569,550	90.5668	516,231	570,000	569,688	0	46	0	0	2.800	2.810	JJ	6,694	15,960	01/06/2020	01/31/2030
30040W-AL-2	EVERSOURCE ENERGY			1,2	2.B FE	703,206	84.5816	592,071	700,000	702,386	0	(298)	0	0	2.550	2.498	MS	5,256	17,850	03/09/2021	03/15/2031
30040W-AS-7	EVERSOURCE ENERGY			1	2.B FE	199,928	99.2355	198,471	200,000	199,982	0	36	0	0	4.200	4.219	JD	93	8,400	06/22/2022	06/27/2024
30040W-AV-0	EVERSOURCE ENERGY			1	2.B FE	499,705	99.5466	497,733	500,000	499,767	0	62	0	0	4.750	4.771	MN	3,035	12,139	05/08/2023	05/15/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30231G-AN-2	EXXON MOBIL CORP			1,2	1.D FE	276,660	82.4136	206,034	250,000	274,948	0	(838)	0	0	3.567	2.931	MS	2,849	8,918	12/01/2021	03/06/2045
302491-AW-5	FMC CORP			1,2	2.C FE	474,212	99.8987	474,519	475,000	474,365	0	154	0	0	5.150	5.210	MN	2,922	12,231	05/16/2023	05/18/2026
31428X-BP-0	FEDEX CORP			1,2	2.B FE	174,659	95.9391	167,893	175,000	174,842	0	35	0	0	3.400	3.424	FA	2,248	5,950	01/29/2018	02/15/2028
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERVICES I			1	2.B FE	624,775	99.0085	618,803	625,000	624,882	0	73	0	0	4.500	4.513	JJ	12,969	28,281	07/06/2022	07/15/2025
316773-CP-3	FIFTH THIRD BANCORP				2.A FE	747,975	99.8747	749,061	750,000	749,991	0	208	0	0	4.300	4.329	JJ	14,781	32,250	11/18/2013	01/16/2024
31677Q-BR-9	FIFTH THIRD BANK NA (OHIO)			1,2	1.G FE	249,823	92.4288	231,072	250,000	249,911	0	27	0	0	2.250	2.262	FA	2,344	5,625	01/28/2020	02/01/2027
341081-GQ-4	FLORIDA POWER & LIGHT CO			1,2	1.E FE	219,932	101.3146	222,892	220,000	219,934	0	2	0	0	4.800	4.804	MN	1,349	5,192	05/15/2023	05/15/2033
35137L-AH-8	FOX CORP			1,2	2.B FE	350,146	99.5024	323,383	325,000	341,485	0	(3,067)	0	0	4.709	3.570	JJ	6,632	15,304	02/11/2021	01/25/2029
35137L-AM-7	FOX CORP			1,2	2.B FE	169,735	97.3557	165,505	170,000	169,929	0	54	0	0	3.050	3.084	AO	1,210	5,185	03/31/2020	04/07/2025
361448-BG-7	GATX CORP			1,2	2.B FE	446,616	79.5622	358,030	450,000	447,498	0	310	0	0	1.900	1.981	JD	713	8,550	02/01/2021	06/01/2031
361448-BN-2	GATX CORP			1,2	2.B FE	299,493	110.2711	330,813	300,000	299,498	0	5	0	0	6.900	6.923	MN	3,393	0	10/31/2023	05/01/2034
373334-KL-4	GEORGIA POWER CO			1,2	2.A FE	394,064	90.6570	362,628	400,000	396,316	0	587	0	0	2.650	2.826	MS	3,121	10,600	01/08/2020	09/15/2029
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	915,769	97.8759	905,352	925,000	922,197	0	1,218	0	0	3.650	3.797	MS	11,254	33,763	04/30/2018	03/01/2026
37940X-AP-7	GLOBAL PAYMENTS INC			1,2	2.C FE	774,403	100.1931	776,497	775,000	774,545	0	110	0	0	4.950	4.968	FA	14,493	37,617	08/08/2022	08/15/2027
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	1.F FE	447,245	99.0950	421,154	425,000	426,649	0	(3,105)	0	0	3.850	3.090	JJ	7,863	16,363	09/15/2016	07/08/2024
38141G-A4-6	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	100,000	106.2174	106,217	100,000	100,000	0	0	0	0	6.484	6.488	AO	1,207	0	10/18/2023	10/24/2029
38141G-XJ-8	GOLDMAN SACHS GROUP INC			1,2	1.F FE	686,987	97.7455	684,218	700,000	693,596	0	4,890	0	0	3.500	4.261	AO	6,125	24,500	08/22/2022	04/01/2025
38141G-YM-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	996,240	91.5183	915,183	1,000,000	994,159	0	(1,013)	0	0	1.948	2.016	AO	3,788	19,480	12/01/2021	10/21/2027
404280-CX-5	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	700,000	91.8287	642,801	700,000	700,000	0	0	0	0	2.251	2.251	MN	1,707	15,757	11/15/2021	11/22/2027
404280-DG-1	HSBC HOLDINGS PLC		C	1,2	1.G FE	402,132	99.9845	399,938	400,000	401,592	0	(392)	0	0	5.210	5.114	FA	8,104	20,840	08/04/2022	08/11/2028
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	521,393	98.4668	516,950	525,000	523,053	0	351	0	0	3.900	3.984	JD	1,422	20,475	11/27/2018	12/06/2028
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	625,668	94.0889	564,533	600,000	615,570	0	(2,638)	0	0	2.950	2.439	JD	787	17,700	01/06/2020	06/15/2029
437076-CR-1	HOME DEPOT INC			1,2	1.F FE	499,820	99.0864	495,432	500,000	499,894	0	58	0	0	4.000	4.013	MS	5,889	19,778	09/12/2022	09/15/2025
437076-CT-7	HOME DEPOT INC			1,2	1.F FE	394,588	101.4626	405,850	400,000	394,689	0	80	0	0	4.950	5.038	MS	5,830	19,580	09/12/2022	09/15/2052
438516-CB-0	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	513,200	95.4816	477,408	500,000	503,834	0	(2,682)	0	0	1.350	0.804	JD	563	6,750	06/18/2020	06/01/2025
446150-AS-3	HUNTINGTON BANCSHARES INC			1,2	2.A FE	248,993	85.6809	214,202	250,000	249,356	0	96	0	0	2.550	2.596	FA	2,603	6,375	01/28/2020	02/04/2030
44891A-BP-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	549,852	90.1354	495,745	550,000	549,921	0	20	0	0	2.375	2.379	AO	2,758	13,063	09/15/2020	10/15/2027
458140-CH-1	INTEL CORP			1,2	1.F FE	499,700	107.2554	536,277	500,000	499,707	0	7	0	0	5.625	5.630	FA	11,016	14,063	02/07/2023	02/10/2043
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	524,423	98.2206	515,658	525,000	524,724	0	190	0	0	3.650	3.689	MN	2,023	19,163	05/12/2022	05/23/2025
459200-KP-5	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	499,905	74.6604	373,302	500,000	499,909	0	2	0	0	3.430	3.431	FA	6,765	17,150	02/02/2022	02/09/2052
459200-KT-7	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	1,323,278	98.8690	1,310,014	1,325,000	1,323,734	0	322	0	0	4.150	4.179	JJ	23,522	54,988	07/20/2022	07/27/2027
46625H-JZ-4	JPMORGAN CHASE & CO				1.G FE	990,780	98.0834	882,750	900,000	945,643	0	(14,858)	0	0	4.125	2.331	JD	1,650	37,125	03/30/2021	12/15/2026
46625H-MN-7	JPMORGAN CHASE & CO			2	1.E FE	107,326	98.4503	98,450	100,000	101,414	0	(886)	0	0	3.900	2.953	JJ	1,798	3,900	09/09/2016	07/15/2025
46647P-AJ-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	1,147,070	88.8715	888,715	1,000,000	1,132,191	0	(7,275)	0	0	3.882	2.773	JJ	16,930	38,820	12/01/2021	07/24/2038
46647P-BP-0	JPMORGAN CHASE & CO			1,2,5	2.A FE	1,034,670	88.0162	880,162	1,000,000	1,027,746	0	(3,377)	0	0	2.956	2.541	MN	3,941	29,560	12/01/2021	05/13/2031
46647P-CZ-7	JPMORGAN CHASE & CO			1,2,5	1.G FE	926,374	98.3897	934,702	950,000	932,270	0	5,896	0	0	4.080	5.056	AO	6,998	19,380	07/17/2023	04/26/2026
49456B-AR-2	KINDER MORGAN INC			1,2	2.B FE	198,120	83.1812	166,362	200,000	198,684	0	170	0	0	2.000	2.100	FA	1,511	4,000	07/27/2020	02/15/2031
49456B-AX-9	KINDER MORGAN INC			1,2	2.B FE	249,208	99.5837	248,959	250,000	249,212	0	4	0	0	5.200	5.243	JD	1,083	10,869	01/26/2023	06/01/2033
501044-DN-8	KROGER CO			1,2	2.B FE	577,545	82.1289	410,644	500,000	573,843	0	(1,817)	0	0	3.950	3.118	JJ	9,107	19,750	12/01/2021	01/15/2050
532457-BV-9	ELI LILLY AND CO			1,2	1.E FE	1,273,037	96.2600	1,227,315	1,275,000	1,273,943	0	182	0	0	3.375	3.393	MS	12,670	43,031	02/20/2019	03/15/2029
53522K-AB-9	LINDE INC			1,2	1.F FE	998,920	100.0728	1,000,728	1,000,000	999,290	0	344	0	0	4.700	4.739	JD	3,394	47,000	11/28/2022	12/05/2025
539830-BV-0	LOCKHEED MARTIN CORP			1,2	1.G FE	748,748	103.2725	774,544	750,000	749,038	0	239	0	0	5.100	5.137	MN	4,888	40,481	10/19/2022	11/15/2027
548661-DY-0	LOWE'S COMPANIES INC			1,2	2.A FE	597,702	83.1941	499,165	600,000	598,394	0	221	0	0	1.700	1.742	AO	2,153	10,200	10/07/2020	10/15/2030
548661-ED-5	LOWE'S COMPANIES INC			1,2	2.A FE	399,108	88.3940	353,576	400,000	399,388	0	124	0	0	1.700	1.734	MS	2,002	6,800	09/13/2021	09/15/2028
55336V-BW-9	MPLX LP			1,2	2.B FE	149,304	99.1743	148,761	150,000	149,320	0	16	0	0	5.650	5.682	MS	2,825	4,755	02/02/2023	03/01/2053

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
55903V-AW-3	WARNERMEDIA HOLDINGS INC			1	2.C FE	300,000	99.4711	298,413	300,000	300,000	0	0	0	0	3.428	3.425	MS	3,028	10,284	03/09/2022	03/15/2024
55903V-BD-4	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	300,000	88.4846	265,454	300,000	300,000	0	0	0	0	5.050	5.049	MS	4,461	15,150	03/09/2022	03/15/2042
56585A-BD-3	MARATHON PETROLEUM CORP			1,2	2.B FE	346,988	95.6277	315,571	330,000	339,265	0	(2,009)	0	0	3.800	3.090	AO	3,135	12,540	12/20/2019	04/01/2028
574599-BQ-8	MASCO CORP			1,2	2.B FE	620,419	82.3324	514,578	625,000	621,623	0	436	0	0	2.000	2.082	FA	4,722	12,500	02/18/2021	02/15/2031
57629W-6F-2	MASSMUTUAL GLOBAL FUNDING II				1.D FE	1,498,965	99.7493	1,496,239	1,500,000	1,499,199	0	234	0	0	4.500	4.525	AO	15,188	33,375	04/04/2023	04/10/2026
58933Y-BK-0	MERCK & CO INC			1,2	1.E FE	624,450	100.9140	630,713	625,000	624,478	0	28	0	0	4.500	4.511	MN	3,438	14,063	05/08/2023	05/17/2033
594918-CJ-1	MICROSOFT CORP			1,2	1.A FE	390,618	83.4008	417,004	500,000	392,659	0	2,041	0	0	1.350	5.182	MS	1,988	0	11/07/2023	09/15/2030
617446-8C-6	MORGAN STANLEY			1	1.E FE	313,656	98.5732	295,720	300,000	303,091	0	(1,900)	0	0	4.000	3.317	JJ	5,267	12,000	12/19/2017	07/23/2025
617446-8V-4	MORGAN STANLEY			1,2	1.E FE	1,000,000	92.0296	920,296	1,000,000	1,000,000	0	0	0	0	0.985	0.985	JD	575	9,850	12/07/2020	12/10/2026
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.E FE	1,091,090	95.4419	954,419	1,000,000	1,066,166	0	(12,150)	0	0	3.772	2.378	JJ	16,450	37,720	12/01/2021	01/24/2029
61747Y-EF-8	MORGAN STANLEY			2,5	2.A FE	966,830	79.4490	794,490	1,000,000	964,044	0	(1,363)	0	0	2.484	2.759	MS	7,245	24,840	12/01/2021	09/16/2036
61747Y-EQ-4	MORGAN STANLEY			1,2,5	1.G FE	1,000,000	99.4000	994,000	1,000,000	1,000,000	0	0	0	0	3.620	3.623	AO	7,441	36,200	04/18/2022	04/17/2025
63111X-AG-6	NASDAQ INC			1	2.B FE	149,880	100.9749	151,462	150,000	149,909	0	29	0	0	5.650	5.693	JD	71	4,238	06/22/2023	06/28/2025
637417-AL-0	NNN REIT INC			1,2	2.A FE	622,606	97.1041	606,901	625,000	623,761	0	228	0	0	4.300	4.346	AO	5,674	26,875	09/28/2018	10/15/2028
637417-AS-5	NNN REIT INC			1,2	2.A FE	390,704	103.4373	413,749	400,000	391,002	0	298	0	0	5.600	5.905	AO	8,462	0	08/08/2023	10/15/2033
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1	1.G FE	399,988	96.5506	386,203	400,000	399,996	0	4	0	0	1.875	1.876	FA	3,000	7,500	01/31/2022	02/07/2025
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDINGS INC				2.A FE	601,524	99.0201	594,121	600,000	600,518	0	(732)	0	0	4.255	4.127	MS	8,510	25,530	08/02/2022	09/01/2024
670346-AX-3	NUCOR CORP			1	2.A FE	599,616	98.4077	590,446	600,000	599,816	0	126	0	0	3.950	3.973	MN	2,502	23,700	05/18/2022	05/23/2025
67066G-AF-1	NVIDIA CORP			1,2	1.E FE	709,025	92.6329	578,955	625,000	680,363	0	(8,420)	0	0	2.850	1.366	AO	4,453	17,813	07/15/2020	04/01/2030
67066G-AH-7	NVIDIA CORP			1,2	1.E FE	578,005	83.7996	418,998	500,000	574,089	0	(1,914)	0	0	3.500	2.708	AO	4,375	17,500	12/01/2021	04/01/2050
68389X-CA-1	ORACLE CORP			1,2	2.B FE	1,077,990	78.6414	786,414	1,000,000	1,074,730	0	(1,613)	0	0	3.950	3.521	MS	10,533	39,500	12/01/2021	03/25/2051
69371R-R7-3	PACCAR FINANCIAL CORP				1.E FE	1,474,617	97.7356	1,441,600	1,475,000	1,474,834	0	127	0	0	2.850	2.859	AO	9,809	42,038	03/31/2022	04/07/2025
6944PL-2W-8	PACIFIC LIFE GLOBAL FUNDING II				1.D FE	999,650	101.8831	1,018,831	1,000,000	999,618	0	(32)	0	0	5.500	5.493	FA	18,486	0	08/23/2023	08/28/2026
695156-AX-7	PACKAGING CORP OF AMERICA			1,2	2.B FE	299,772	105.2525	315,758	300,000	299,774	0	2	0	0	5.700	5.710	JD	1,473	0	11/27/2023	12/01/2033
709599-BN-3	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	498,615	97.5724	487,862	500,000	499,021	0	253	0	0	4.400	4.461	JJ	11,000	23,344	06/02/2022	07/01/2027
709599-BS-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	399,168	102.2392	408,957	400,000	399,325	0	157	0	0	5.700	5.747	FA	9,500	12,603	01/05/2023	02/01/2028
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	724,152	99.7577	723,243	725,000	724,318	0	166	0	0	4.450	4.492	MN	3,764	16,131	05/16/2023	05/19/2026
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	424,363	100.2446	426,039	425,000	424,394	0	31	0	0	4.750	4.769	MN	2,355	10,094	05/16/2023	05/19/2033
718546-BA-1	PHILLIPS 66			1,2	2.A FE	500,105	71.9065	359,533	500,000	500,092	0	(2)	0	0	3.300	3.299	MS	4,858	16,500	12/01/2021	03/15/2052
74153W-CQ-0	PRICOA GLOBAL FUNDING I				1.D FE	499,485	96.1108	480,554	500,000	499,838	0	172	0	0	1.150	1.185	JD	399	5,750	12/01/2021	12/06/2024
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	918,812	87.5409	809,753	925,000	921,017	0	581	0	0	2.250	2.324	AO	4,394	20,813	02/03/2020	04/15/2030
744448-CS-8	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.F FE	1,076,380	71.5240	715,240	1,000,000	1,072,598	0	(1,856)	0	0	3.200	2.806	MS	10,667	32,000	12/01/2021	03/01/2050
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	696,499	88.5638	597,805	675,000	690,099	0	(2,326)	0	0	2.450	2.054	JJ	7,626	16,538	03/09/2021	01/15/2030
74460D-AD-1	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	329,993	95.4202	314,887	330,000	330,006	0	(1)	0	0	3.385	3.385	MN	1,862	11,171	04/10/2019	05/01/2029
74460W-AF-4	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	374,689	103.2838	387,314	375,000	374,704	0	16	0	0	5.125	5.143	JJ	8,275	0	07/24/2023	01/15/2029
75513E-CT-6	RTX CORP			1,2	2.A FE	99,910	102.7131	102,713	100,000	99,914	0	4	0	0	5.750	5.783	MN	847	0	11/06/2023	11/08/2026
756109-AQ-7	REALTY INCOME CORP			1,2	1.G FE	1,029,270	99.1454	991,454	1,000,000	1,006,909	0	(12,596)	0	0	3.875	2.573	JJ	17,868	38,750	03/11/2022	07/15/2024
756109-AW-4	REALTY INCOME CORP			1,2	1.G FE	695,481	93.4792	607,615	650,000	680,992	0	(5,272)	0	0	3.250	2.314	JD	939	21,125	03/09/2021	06/15/2029
756109-BT-0	REALTY INCOME CORP			1,2	1.G FE	441,090	100.0196	450,088	450,000	441,665	0	575	0	0	4.900	5.148	JJ	15,741	0	04/05/2023	07/15/2033
76720A-AN-6	RIO TINTO FINANCE (USA) PLC		C	1,2	1.F FE	348,992	104.1938	364,678	350,000	349,057	0	65	0	0	5.000	5.037	MS	5,444	8,750	03/06/2023	03/09/2033
773903-AL-3	ROCKWELL AUTOMATION INC			1,2	1.G FE	623,631	82.6607	516,630	625,000	623,934	0	129	0	0	1.750	1.774	FA	4,132	10,938	08/03/2021	08/15/2031
776743-AL-0	ROPER TECHNOLOGIES INC			1,2	2.B FE	648,954	82.5281	536,433	650,000	649,265	0	96	0	0	1.750	1.767	FA	4,297	11,375	08/18/2020	02/15/2031
78016E-Z5-9	ROYAL BANK OF CANADA				1.E FE	1,699,371	97.9807	1,665,672	1,700,000	1,699,723	0	207	0	0	3.375	3.388	AO	12,272	57,375	04/07/2022	04/14/2025
78016E-ZQ-3	ROYAL BANK OF CANADA			1	1.E FE	698,579	92.4226	646,958	700,000	699,330	0	283	0	0	1.200	1.242	AO	1,493	8,400	04/22/2021	04/27/2026
79466L-AJ-3	SALESFORCE INC			1,2	1.F FE	556,765	85.5745	470,660	550,000	555,207	0	(639)	0	0	1.950	1.815	JJ	4,945	10,725	07/08/2021	07/15/2031

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
824348-BR-6	SHERWIN-WILLIAMS CO			1	2.B FE	574,937	98.8226	568,230	575,000	574,964	0	21	0	0	4.250	4.254	FA	9,707	24,302	08/08/2022	08/08/2025
84861T-AD-0	SPIRIT REALTY LP			1,2	2.B FE	154,389	94.9804	142,471	150,000	152,669	0	(428)	0	0	4.000	3.642	JJ	2,767	6,000	09/13/2019	07/15/2029
84861T-AE-8	SPIRIT REALTY LP			1,2	2.B FE	903,960	94.6688	852,019	900,000	901,958	0	(605)	0	0	3.200	3.124	JJ	13,280	28,800	07/20/2020	01/15/2027
86562M-CJ-7	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	1,100,000	82.5097	907,607	1,100,000	1,100,000	0	0	0	0	2.222	2.222	MS	7,061	24,442	09/13/2021	09/17/2031
87612E-BL-9	TARGET CORP			1,2	1.F FE	1,387,893	96.9213	1,259,977	1,300,000	1,323,832	0	(18,330)	0	0	2.250	0.815	AO	6,175	29,250	06/18/2020	04/15/2025
89236T-EM-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	648,557	95.4166	620,208	650,000	649,367	0	145	0	0	3.050	3.076	JJ	9,362	19,825	01/08/2018	01/11/2028
89236T-JK-2	TOYOTA MOTOR CREDIT CORP			1	1.E FE	599,736	92.3768	554,261	600,000	599,868	0	53	0	0	1.125	1.134	JD	244	6,750	06/15/2021	06/18/2026
89236T-KF-1	TOYOTA MOTOR CREDIT CORP				1.E FE	699,370	98.3835	688,684	700,000	699,649	0	205	0	0	3.650	3.682	FA	9,439	25,550	08/15/2022	08/18/2025
89352H-AW-9	TRANSCANADA PIPELINES LTD			1,2	2.B FE	597,666	97.4242	584,545	600,000	598,878	0	229	0	0	4.250	4.297	MN	3,258	25,500	05/03/2018	05/15/2028
89352H-BE-8	TRANSCANADA PIPELINES LTD			1,2	2.B FE	275,000	99.9956	274,988	275,000	275,000	0	0	0	0	6.203	6.203	MS	5,307	8,529	03/07/2023	03/09/2026
902494-BC-6	TYSON FOODS INC			1,2	2.B FE	289,516	95.3527	276,523	290,000	289,916	0	23	0	0	3.550	3.559	JD	829	10,295	05/23/2017	06/02/2027
907818-FB-9	UNION PACIFIC CORP			1,2	1.G FE	999,570	97.6913	976,913	1,000,000	999,788	0	36	0	0	3.700	3.705	MS	12,333	37,000	02/11/2019	03/01/2029
907818-FD-5	UNION PACIFIC CORP			1,2	1.G FE	446,172	86.0015	344,006	400,000	441,835	0	(2,123)	0	0	3.550	2.724	FA	5,364	14,200	12/01/2021	08/15/2039
91159H-JB-7	US BANCORP			2	1.G FE	895,203	77.7112	699,401	900,000	895,777	0	275	0	0	2.491	2.534	MN	3,612	22,419	12/01/2021	11/03/2036
91159H-JH-4	US BANCORP			1,2,5	1.F FE	450,000	100.6502	452,926	450,000	450,000	0	0	0	0	5.727	5.732	AO	5,011	25,772	10/18/2022	10/21/2026
91324P-DP-4	UNITEDHEALTH GROUP INC			1	1.F FE	498,280	97.7547	488,774	500,000	499,069	0	167	0	0	3.875	3.917	JD	861	19,375	12/13/2018	12/15/2028
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	799,268	86.5641	649,231	750,000	782,746	0	(4,899)	0	0	2.000	1.284	MN	1,917	15,000	07/27/2020	05/15/2030
91324P-DZ-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	409,280	70.2905	281,162	400,000	408,824	0	(224)	0	0	2.900	2.781	MN	1,482	11,600	12/01/2021	05/15/2050
91913Y-BB-5	VALERO ENERGY CORP			1,2	2.B FE	635,075	91.2303	570,189	625,000	630,824	0	(1,502)	0	0	2.150	1.888	MS	3,957	13,438	02/11/2021	09/15/2027
91913Y-BE-9	VALERO ENERGY CORP			1,2	2.B FE	663,262	77.3241	521,938	675,000	663,620	0	209	0	0	4.000	4.101	JD	2,250	27,000	02/02/2022	06/01/2052
92343V-CR-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	831,008	98.4839	738,630	750,000	765,731	0	(18,722)	0	0	3.500	0.963	MN	4,375	26,250	06/18/2020	11/01/2024
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	244,264	96.8029	193,606	200,000	228,747	0	(4,612)	0	0	4.016	1.472	JD	625	8,032	07/27/2020	12/03/2029
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	575,095	91.5315	457,657	500,000	549,698	0	(7,561)	0	0	3.150	1.472	MS	4,331	15,750	07/30/2020	03/22/2030
92939U-AH-9	WEC ENERGY GROUP INC			1,2	2.A FE	449,676	99.8109	449,149	450,000	449,807	0	104	0	0	5.000	5.026	MS	5,875	22,500	09/22/2022	09/27/2025
931142-EE-9	WALMART INC			1,2	1.C FE	682,904	98.8843	677,358	685,000	683,966	0	208	0	0	3.700	3.737	JD	352	25,345	06/20/2018	06/26/2028
931142-EL-3	WALMART INC			1,2	1.C FE	542,500	98.7427	493,713	500,000	505,524	0	(10,585)	0	0	2.850	0.714	JJ	6,848	14,250	06/18/2020	07/08/2024
931142-FE-8	WALMART INC			1,2	1.C FE	244,321	97.6164	239,160	245,000	244,328	0	7	0	0	4.500	4.517	AO	2,328	5,421	04/12/2023	04/15/2053
94106L-BV-0	WASTE MANAGEMENT INC			1,2	2.A FE	148,971	102.4394	153,659	150,000	149,041	0	70	0	0	4.875	5.018	FA	3,006	0	07/27/2023	02/15/2029
94974B-FY-1	WELLS FARGO & CO				1.G FE	888,380	97.8373	831,617	850,000	862,159	0	(4,733)	0	0	4.100	3.479	JD	2,711	34,850	12/19/2017	06/03/2026
94988J-6B-8	WELLS FARGO BANK NA			1,2	1.C FE	649,532	101.0186	656,621	650,000	649,615	0	83	0	0	5.550	5.590	FA	14,230	0	08/02/2023	08/01/2025
95000U-2N-2	WELLS FARGO & CO			1,2,5	1.E FE	816,712	95.8474	766,779	800,000	806,621	0	(4,877)	0	0	2.188	1.695	AO	2,966	17,504	12/01/2021	04/30/2026
961214-DW-0	WESTPAC BANKING CORP		C		1.D FE	149,471	95.4714	143,207	150,000	149,764	0	53	0	0	3.400	3.442	JJ	2,210	5,100	01/17/2018	01/25/2028
961214-EH-2	WESTPAC BANKING CORP		C		1.D FE	735,434	97.2518	680,763	700,000	710,479	0	(9,150)	0	0	2.350	1.018	FA	6,032	16,450	03/26/2021	02/19/2025
961214-EM-1	WESTPAC BANKING CORP		C	2	2.A FE	675,000	96.3305	650,231	675,000	675,000	0	0	0	0	2.894	2.894	FA	7,977	19,535	01/23/2020	02/04/2030
962166-CC-6	WEYERHAEUSER CO			1	2.B FE	348,852	99.5567	348,448	350,000	349,077	0	225	0	0	4.750	4.869	MN	2,124	8,220	05/15/2023	05/15/2026
98389B-AV-2	XCEL ENERGY INC			1,2	2.A FE	347,589	97.6609	341,813	350,000	348,804	0	240	0	0	4.000	4.085	JD	622	14,000	06/20/2018	06/15/2028
98389B-AW-0	XCEL ENERGY INC			1,2	2.A FE	613,086	89.6743	538,046	600,000	609,166	0	(1,429)	0	0	2.600	2.322	JD	1,300	15,600	03/09/2021	12/01/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						136,130,391	XXX	125,348,806	133,883,000	135,287,109	0	(278,413)	0	0	XXX	XXX	XXX	1,177,570	3,784,045	XXX	XXX
02582J-JR-2	AMXCA 2021-1 A - ABS			4	1.A FE	942,986	96.3967	915,769	950,000	947,879	0	2,409	0	0	0.900	1.160	MON	380	8,550	12/15/2021	11/16/2026
02582J-JT-8	AMXCA 2022-2 A - ABS			4	1.A FE	899,801	97.9600	881,640	900,000	899,904	0	66	0	0	3.390	3.422	MON	1,356	30,510	05/17/2022	05/17/2027
05602R-AD-3	BMWOT 2022-A A3 - ABS			4	1.A FE	3,499,881	98.5884	3,465,019	3,514,632	3,508,774	0	6,604	0	0	3.210	3.440	MON	1,880	112,820	08/25/2022	08/25/2026
12657W-AC-4	CNH 2021-B A3 - ABS			4	1.A FE	915,958	96.7052	885,989	916,175	916,121	0	45	0	0	0.440	0.450	MON	179	4,031	07/20/2021	08/17/2026
12660D-AC-1	CNH 2022-A A3 - ABS			4	1.A FE	1,999,852	97.4124	1,948,247	2,000,000	1,999,937	0	50	0	0	2.940	2.961	MON	2,613	58,800	03/24/2022	07/15/2027
14041N-FZ-9	COMET 2022-1 A - ABS			4	1.A FE	1,499,887	97.4675	1,462,013	1,500,000	1,499,953	0	36	0	0	2.800	2.819	MON	1,867	42,000	03/23/2022	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14043Q-AC-6	COPAR 2022-1 A3 - ABS			4	1.A FE	999,782	97.7934	977,934	1,000,000	999,906	0	74	0	0	3.170	3.199	MON	1,409	31,700	04/26/2022	04/15/2027
161571-HS-6	CHAIT 2022-1 A - ABS			4	1.A FE	1,269,788	98.6651	1,253,047	1,270,000	1,269,874	0	67	0	0	3.970	4.009	MON	2,241	50,419	09/09/2022	09/15/2027
254683-CR-4	DCENT 2022-1 A - ABS			4	1.A FE	1,999,771	96.6864	1,933,727	2,000,000	1,999,911	0	76	0	0	1.960	1.972	MON	1,742	39,200	02/14/2022	02/16/2027
344940-AD-3	FORDO 2023-C A3 - ABS			4	1.A FE	762,480	102.1029	765,772	750,000	762,346	0	(134)	0	0	5.530	4.888	MON	1,843	0	12/19/2023	09/15/2028
34535A-AD-2	FORDO 2022-C A3 - ABS			4	1.A FE	3,219,814	99.3159	3,197,972	3,220,000	3,219,912	0	81	0	0	4.480	4.525	MON	6,411	144,256	09/20/2022	12/15/2026
36260K-AD-6	GMCAR 2020-4 A4 - ABS			4	1.A FE	1,849,501	97.1317	1,796,937	1,850,000	1,849,908	0	130	0	0	0.500	0.507	MON	385	9,250	10/06/2020	02/17/2026
36265Q-AD-8	GMCAR 2022-4 A3 - ABS			4	1.A FE	899,852	99.6218	896,596	900,000	899,918	0	53	0	0	4.820	4.875	MON	1,808	43,380	10/04/2022	08/16/2027
380146-AC-4	GMCAR 2022-1 A3 - ABS			4	1.A FE	867,235	97.0709	841,907	867,311	867,287	0	24	0	0	1.230	1.267	MON	455	10,928	01/11/2022	11/16/2026
43815Q-AC-1	HAROT 2023-3 A3 - ABS			4	1.A FE	1,936,478	101.3221	1,950,450	1,925,000	1,936,350	0	(128)	0	0	5.410	5.176	MON	3,761	12,638	12/19/2023	02/18/2028
44891R-AC-4	HART 2020-C A3 - ABS			4	1.A FE	31,163	99.3666	30,972	31,170	31,167	0	1	0	0	0.380	0.350	MON	5	118	10/20/2020	05/15/2025
448977-AD-0	HART 2022-A A3 - ABS			4	1.A FE	1,699,347	97.7245	1,660,742	1,699,412	1,699,391	0	24	0	0	2.220	2.232	MON	1,677	37,727	03/09/2022	10/15/2026
47787C-AB-9	JDOT 2023-C A2 - ABS			4	1.A FE	299,980	100.3940	301,182	300,000	299,984	0	5	0	0	5.760	5.836	MON	768	4,128	09/12/2023	08/17/2026
47787J-AC-2	JDOT 2022 A3 - ABS			4	1.A FE	591,398	97.7664	578,317	591,529	591,485	0	44	0	0	0.360	2.341	MON	610	13,723	03/10/2022	09/15/2026
65479Q-AC-1	NAROT 2022-A A3 - ABS			4	1.A FE	1,665,231	97.2806	1,620,264	1,665,557	1,665,449	0	111	0	0	1.860	1.875	MON	1,377	30,979	02/16/2022	08/17/2026
65480J-AC-4	NAROT 2022-B A3 - ABS			4	1.A FE	1,339,723	99.2634	1,330,130	1,340,000	1,339,841	0	95	0	0	4.460	4.510	MON	2,656	59,764	09/20/2022	05/17/2027
89236X-AD-8	TAOT 2020-D A4 - ABS			4	1.A FE	829,951	98.1583	814,564	829,848	829,861	0	(27)	0	0	0.470	0.467	MON	173	3,900	10/09/2020	01/15/2026
89238F-AD-5	TAOT 2022-B A3 - ABS			4	1.A FE	3,054,832	98.0059	3,038,182	3,100,000	3,081,643	0	19,597	0	0	2.930	3.648	MON	4,037	90,830	08/23/2022	09/15/2026
89239K-AC-5	TAOT 2022-A A3 - ABS			4	1.A FE	823,220	97.3013	801,140	823,360	823,320	0	46	0	0	1.230	1.240	MON	450	10,127	01/25/2022	06/15/2026
92348K-BC-6	VZMT 2022-7 A1A - RMBS			4	1.A FE	999,822	99.9976	999,976	1,000,000	999,918	0	94	0	0	5.230	5.297	MON	1,598	52,300	11/17/2022	11/22/2027
92348K-BL-6	VZMT 2023-2 A - RMBS			4	1.A FE	1,299,980	99.8183	1,297,638	1,300,000	1,300,864	0	885	0	0	4.890	4.886	MON	1,942	41,497	04/18/2023	04/13/2028
92868K-AC-7	VALET 2021-1 A3 - ABS			4	1.A FE	2,346,810	97.3418	2,295,057	2,357,730	2,354,556	0	3,359	0	0	1.020	1.245	MON	735	24,049	02/15/2022	06/22/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						38,544,523	XXX	37,941,185	38,601,725	38,595,462	0	33,688	0	0	XXX	XXX	XXX	44,360	967,626	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						174,674,914	XXX	163,289,990	172,484,725	173,882,571	0	(244,725)	0	0	XXX	XXX	XXX	1,221,929	4,751,671	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						186,151,737	XXX	169,468,159	184,678,000	185,058,328	0	(403,350)	0	0	XXX	XXX	XXX	1,512,697	4,552,170	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						51,317,350	XXX	50,331,839	53,981,402	51,368,901	0	34,552	0	0	XXX	XXX	XXX	169,127	1,362,562	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,027,734	XXX	962,638	1,000,000	1,009,701	0	(3,154)	0	0	XXX	XXX	XXX	2,662	31,940	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						38,544,523	XXX	37,941,185	38,601,725	38,595,462	0	33,688	0	0	XXX	XXX	XXX	44,360	967,626	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						277,041,344	XXX	258,703,821	278,261,127	276,032,392	0	(338,265)	0	0	XXX	XXX	XXX	1,728,846	6,914,298	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 141,137,943	1B ..$ 2,244,967	1C ..$ 3,484,914	1D ..$ 6,338,495	1E ..$ 19,864,281	1F ..$ 24,436,181	1G ..$ 29,938,825
1B	2A ...$ 21,820,882	2B ..$ 21,602,337	2C ..$ 5,163,569				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 141,137,943	1B ..$ 2,244,967	1C ..$ 3,484,914	1D ..$ 6,338,495	1E ..$ 19,864,281	1F ..$ 24,436,181	1G ..$ 29,938,825
1B	2A ...$ 21,820,882	2B ..$ 21,602,337	2C ..$ 5,163,569				
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
001055-10-2	AFLAC ORD			573.000	47,273	82.500	47,273	18,012	0	963	0	6,051	0	6,051	0	04/15/2020	
00123Q-10-4	AGNC INVESTMENT REIT ORD			2,996.000	29,391	9.810	29,391	28,491	360	1,438	0	899	0	899	0	08/18/2023	
00130H-10-5	THE AES CORPORATION			838.000	16,132	19.250	16,132	11,391	0	556	0	(7,969)	0	(7,969)	0	06/24/2019	
00206R-10-2	AT&T ORD			8,453.000	141,841	16.780	141,841	170,044	0	9,257	0	(13,181)	0	(13,181)	0	08/17/2023	
002824-10-0	ABBOTT LABORATORIES ORD			2,242.000	246,777	110.070	246,777	98,966	0	4,565	0	781	0	781	0	02/27/2023	
00287Y-10-9	ABBVIE ORD			2,190.000	339,384	154.970	339,384	147,800	0	12,908	0	(14,285)	0	(14,285)	0	05/16/2023	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD			2,267.000	176,282	77.760	176,282	139,370	0	0	0	(5,420)	0	(5,420)	0	04/20/2023	
006739-10-6	ADDUS HOMECARE ORD			1,718.000	159,516	92.850	159,516	159,472	0	0	0	(2,280)	0	(2,280)	0	07/31/2023	
00724F-10-1	ADOBE ORD			597.000	356,170	596.600	356,170	63,332	0	0	0	155,262	0	155,262	0	07/06/2022	
00773J-10-3	SPYRE THERAPEUTICS, INC.			783.000	16,850	21.520	16,850	9,686	0	0	0	7,164	0	7,164	0	12/14/2023	
007903-10-7	ADVANCED MICRO DEVICES ORD			1,973.996	290,987	147.410	290,987	67,014	0	0	0	162,790	0	162,790	0	02/27/2023	
00846U-10-1	AGILENT TECHNOLOGIES ORD			374.000	51,997	139.030	51,997	15,461	88	337	0	(3,972)	0	(3,972)	0	09/30/2019	
009066-10-1	AIRBNB CL A ORD			500.000	68,070	136.140	68,070	71,376	0	0	0	(3,306)	0	(3,306)	0	09/15/2023	
00912X-30-2	AIR LEASE CL A ORD			5,126.000	214,984	41.940	214,984	203,777	1,022	1,881	0	15,435	0	15,435	0	12/14/2023	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			281.000	76,938	273.800	76,938	34,467	492	1,930	0	(9,683)	0	(9,683)	0	08/30/2022	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			205.000	24,262	118.350	24,262	9,961	0	0	0	6,980	0	6,980	0	06/24/2019	
00973Y-10-8	AKERO THERAPEUTICS ORD			1,142.000	26,666	23.350	26,666	33,057	0	167	0	(14,644)	0	(14,644)	0	12/15/2023	
012653-10-1	ALBEMARLE ORD			144.000	20,805	144.480	20,805	13,176	58	230	0	(10,423)	0	(10,423)	0	04/09/2021	
013872-10-6	ALCOA ORD			1,002.000	34,068	34.000	34,068	18,463	0	401	0	(11,493)	0	(11,493)	0	02/04/2020	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			192.000	24,340	126.770	24,340	25,017	244	924	0	(3,606)	0	(3,606)	0	01/06/2023	
016255-10-1	ALIGN TECHNOLOGY ORD			91.000	24,934	274.000	24,934	16,880	0	0	0	5,742	0	5,742	0	06/24/2019	
01741R-10-2	ATI ORD			541.000	24,599	45.470	24,599	10,567	0	0	0	8,445	0	8,445	0	12/14/2020	
018802-10-8	ALLIANT ENERGY ORD			336.000	17,237	51.300	17,237	14,127	0	608	0	(1,314)	0	(1,314)	0	07/23/2020	
020002-10-1	ALLSTATE ORD			362.983	50,810	139.980	50,810	15,862	323	1,278	0	1,590	0	1,590	0	06/24/2019	
020764-10-6	ALPHA METALLURGICAL RESOURCES ORD			97.000	32,875	338.920	32,875	13,121	0	714	0	18,675	0	18,675	0	09/19/2022	
02079K-10-7	ALPHABET CL C ORD			6,404.000	902,516	140.930	902,516	205,969	0	0	0	330,266	0	330,266	0	08/17/2023	
02079K-30-5	ALPHABET CL A ORD			7,512.996	1,049,491	139.690	1,049,491	248,496	0	0	0	381,539	0	381,539	0	11/02/2023	
02209S-10-3	ALTRIA GROUP ORD			2,281.000	92,016	40.340	92,016	89,378	2,235	8,668	0	(12,249)	0	(12,249)	0	06/10/2020	
023135-10-6	AMAZON COM ORD			11,544.998	1,754,147	151.940	1,754,147	531,788	0	0	0	765,524	0	765,524	0	09/15/2023	
023576-10-1	AMERANT BANCORP CL A ORD			7,234.000	177,739	24.570	177,739	201,003	0	2,192	0	(10,535)	0	(10,535)	0	12/15/2023	
023608-10-2	AMEREN ORD			329.000	23,800	72.340	23,800	14,483	207	622	0	(5,455)	0	(5,455)	0	04/28/2021	
02361E-10-8	AMERESCO CL A ORD			763.000	24,164	31.670	24,164	43,381	0	0	0	(17,338)	0	(17,338)	0	09/29/2023	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			835.000	11,473	13.740	11,473	14,120	0	0	0	852	0	852	0	03/30/2021	
025537-10-1	AMERICAN ELECTRIC POWER ORD			660.000	53,605	81.220	53,605	36,083	0	2,224	0	(9,068)	0	(9,068)	0	01/06/2023	
025816-10-9	AMERICAN EXPRESS ORD			771.000	144,439	187.340	144,439	43,891	0	1,789	0	30,524	0	30,524	0	09/30/2019	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			2,094.000	75,300	35.960	75,300	69,185	736	0	0	6,116	0	6,116	0	10/03/2023	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			954.000	64,634	67.750	64,634	46,563	0	1,336	0	4,303	0	4,303	0	09/30/2019	
03027X-10-0	AMERICAN TOWER REIT			598.000	129,096	215.880	129,096	66,282	1,017	3,756	0	2,408	0	2,408	0	01/06/2023	
030371-10-8	AMER VANGUARD ORD			5,316.000	58,317	10.970	58,317	80,753	159	638	0	(57,094)	0	(57,094)	0	08/11/2022	
030420-10-3	AMERICAN WATER WORKS ORD			250.000	32,998	131.990	32,998	20,830	0	658	0	(4,957)	0	(4,957)	0	05/16/2023	
03073E-10-5	CENCORA ORD			207.000	42,514	205.380	42,514	16,704	0	407	0	8,212	0	8,212	0	11/28/2022	
03076C-10-6	AMERIPRISE FINANCE ORD			140.000	53,176	379.830	53,176	15,790	0	742	0	9,584	0	9,584	0	06/24/2019	
03076K-10-8	AMERIS BANCORP ORD			3,091.000	163,978	53.050	163,978	143,473	464	1,855	0	18,268	0	18,268	0	10/31/2022	
031100-10-0	AMETEK ORD			289.000	47,653	164.890	47,653	14,905	0	289	0	7,274	0	7,274	0	09/30/2019	
031162-10-0	AMGEN ORD			703.000	202,478	288.020	202,478	86,429	0	5,990	0	17,842	0	17,842	0	09/30/2019	
03152W-10-9	AMICUS THERAPEUTICS ORD			2,722.000	38,625	14.190	38,625	37,244	0	0	0	5,409	0	5,409	0	05/19/2023	

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
032095-10-1	AMPHENOL CL A ORD			764.000	75,735	99.130	75,735	20,778	168	636	0	17,528	0	17,528	0	01/06/2023	
032654-10-5	ANALOG DEVICES ORD			666.000	132,241	198.560	132,241	54,241	0	2,291	0	22,997	0	22,997	0	10/09/2020	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD			2,981.000	57,742	19.370	57,742	57,015	1,938	1,938	0	727	0	727	0	08/18/2023	
03662Q-10-5	ANSYS ORD			112.000	40,643	362.880	40,643	17,501	0	0	0	13,584	0	13,584	0	01/10/2020	
03674X-10-6	ANTERO RESOURCES ORD			6,131.000	139,051	22.680	139,051	144,279	0	0	0	(5,228)	0	(5,228)	0	12/19/2023	
036752-10-3	ELEVANCE HEALTH ORD			307.000	144,769	471.560	144,769	39,746	0	1,817	0	(12,487)	0	(12,487)	0	01/06/2023	
03676B-10-2	ANTERO MIDSTREAM ORD			4,888.000	61,247	12.530	61,247	48,080	0	3,918	0	7,663	0	7,663	0	12/19/2023	
03743Q-10-8	APA ORD			174.000	6,243	35.880	6,243	6,230	0	174	0	(1,879)	0	(1,879)	0	09/30/2019	
03753U-10-6	APELLIS PHARMACEUTICALS ORD			1,135.000	67,941	59.860	67,941	46,654	0	0	0	12,489	0	12,489	0	12/14/2023	
037833-10-0	APPLE ORD			18,659.000	3,592,417	192.530	3,592,417	424,116	0	17,566	0	1,156,983	0	1,156,983	0	11/02/2023	
038222-10-5	APPLIED MATERIAL ORD			1,089.000	176,494	162.070	176,494	25,471	0	1,329	0	70,447	0	70,447	0	07/01/2021	
03831W-10-8	APPLOVIN CL A ORD			771.000	30,724	39.850	30,724	31,386	0	0	0	(662)	0	(662)	0	12/18/2023	
03852U-10-6	ARAMARK ORD			1,601.000	44,988	28.100	44,988	42,625	0	152	0	2,363	0	2,363	0	10/26/2023	
039483-10-2	ARCHER DANIELS MIDLAND ORD			701.000	50,626	72.220	50,626	28,255	0	1,262	0	(14,462)	0	(14,462)	0	06/24/2019	
040413-10-6	ARISTA NETWORKS ORD			314.000	73,950	235.510	73,950	18,753	0	0	0	35,846	0	35,846	0	09/16/2022	
04351P-10-1	ASCENDIS PHARMA ADR REP ORD		C	261.000	32,873	125.950	32,873	28,408	0	0	0	4,851	0	4,851	0	04/03/2023	
04621X-10-8	ASSURANT ORD			77.000	12,974	168.490	12,974	5,747	0	217	0	3,344	0	3,344	0	06/24/2019	
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD			1,520.000	60,162	39.580	60,162	40,274	0	0	0	10,708	0	10,708	0	12/06/2022	
049560-10-5	ATMOS ENERGY ORD			185.000	21,442	115.900	21,442	18,707	0	547	0	615	0	615	0	05/16/2023	
051774-10-7	AURORA INNOVATION CL A ORD			44,463.000	194,303	4.370	194,303	115,983	0	0	0	101,906	0	101,906	0	07/19/2023	
052769-10-6	AUTODESK ORD			272.000	66,227	243.480	66,227	19,871	0	0	0	15,398	0	15,398	0	02/07/2020	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			532.000	123,940	232.970	123,940	42,257	745	2,650	0	(3,109)	0	(3,109)	0	01/06/2023	
053332-10-2	AUTOZONE ORD			24.000	62,055	2,585.610	62,055	14,077	0	0	0	2,866	0	2,866	0	06/10/2020	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			171.000	32,015	187.220	32,015	23,777	282	1,118	0	4,395	0	4,395	0	03/04/2020	
053611-10-9	AVERY DENNISON ORD			106.000	21,429	202.160	21,429	5,419	0	337	0	2,243	0	2,243	0	06/24/2019	
054540-20-8	AXCELIS TECHNOLOGIES ORD			202.000	26,197	129.690	26,197	12,308	0	0	0	10,167	0	10,167	0	09/30/2022	
05464C-10-1	AXON ENTERPRISE ORD			720.000	185,998	258.330	185,998	139,058	0	0	0	46,940	0	46,940	0	09/27/2023	
05464T-10-4	AXSOME THERAPEUTICS ORD			368.000	29,289	79.590	29,289	27,600	0	0	0	1,689	0	1,689	0	06/28/2023	
05478C-10-5	AZEK COMPANY CL A ORD			8,533.000	326,387	38.250	326,387	192,676	0	0	0	132,959	0	132,959	0	11/02/2023	
05722G-10-0	BAKER HUGHES CL A ORD			1,335.000	45,630	34.180	45,630	32,601	0	1,041	0	6,208	0	6,208	0	09/16/2022	
058498-10-6	BALL ORD			419.000	24,101	57.520	24,101	12,459	0	335	0	2,673	0	2,673	0	09/30/2019	
060505-10-4	BANK OF AMERICA ORD			8,492.000	285,926	33.670	285,926	143,678	2,038	5,775	0	4,671	0	4,671	0	04/15/2020	
064058-10-0	BANK OF NEW YORK MELLON ORD			978.000	50,905	52.050	50,905	33,816	0	1,545	0	6,386	0	6,386	0	06/24/2019	
070830-10-4	BATH AND BODY WORKS ORD			247.000	10,661	43.160	10,661	8,124	0	198	0	252	0	252	0	08/17/2021	
071813-10-9	BAXTER INTERNATIONAL ORD			615.000	23,776	38.660	23,776	28,739	178	713	0	(7,571)	0	(7,571)	0	01/10/2020	
075887-10-9	BECTON DICKINSON ORD			366.000	89,242	243.830	89,242	54,707	348	999	0	(3,839)	0	(3,839)	0	01/06/2023	
07831C-10-3	BELLRING BRANDS ORD			3,488.000	193,340	55.430	193,340	84,801	0	0	0	103,688	0	103,688	0	03/21/2023	
08265T-20-8	BENTLEY SYSTEMS CL B ORD			1,604.000	83,697	52.180	83,697	66,183	0	311	0	23,422	0	23,422	0	04/05/2023	
084423-10-2	WR BERKLEY ORD			261.000	18,458	70.720	18,458	11,872	0	504	0	(483)	0	(483)	0	12/04/2019	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			2,343.000	835,654	356.660	835,654	335,877	0	0	0	105,670	0	105,670	0	09/15/2023	
086516-10-1	BEST BUY ORD			291.000	22,779	78.280	22,779	8,276	268	1,059	0	(562)	0	(562)	0	02/13/2019	
090572-20-7	BIO RAD LABORATORIES CL A ORD			28.000	9,041	322.890	9,041	12,655	0	0	0	(2,733)	0	(2,733)	0	06/19/2020	
09062X-10-3	BIOGEN ORD			183.000	47,355	258.770	47,355	39,821	0	0	0	(3,321)	0	(3,321)	0	11/22/2019	
09073M-10-4	BIO TECHNE ORD			2,180.000	168,209	77.160	168,209	167,157	0	698	0	(299)	12,171	(12,470)	0	09/20/2022	
09247X-10-1	BLACKROCK ORD			192.000	155,866	811.800	155,866	72,916	0	3,840	0	19,809	0	19,809	0	09/16/2022	
09260D-10-7	BLACKSTONE ORD			900.000	117,828	130.920	117,828	102,413	0	720	0	15,415	0	15,415	0	09/15/2023	

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1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value: 7 Rate Per Share Used to Obtain Fair Value	Fair Value: 8 Fair Value	9 Actual Cost	Dividends: 10 Declared but Unpaid	Dividends: 11 Amount Received During Year	Dividends: 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value: 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value: 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09627Y-10-9	BLUEPRINT MEDICINES ORD			573.000	52,854	92.240	52,854	38,471	0	0	0	27,396	0	27,396	0	10/06/2023	
097023-10-5	BOEING ORD			719.000	187,415	260.660	187,415	88,961	0	0	0	50,228	0	50,228	0	01/06/2023	
09739D-10-0	BOISE CASCADE ORD			1,561.000	201,931	129.360	201,931	62,280	0	13,581	0	94,737	0	94,737	0	02/23/2021	
09857L-10-8	BOOKING HOLDINGS ORD			46.993	166,693	3,547.220	166,693	59,116	0	0	0	71,990	0	71,990	0	11/22/2019	
099406-10-0	BOOT BARN HOLDINGS ORD			1,398.000	107,310	76.760	107,310	111,761	0	0	0	(4,450)	0	(4,450)	0	09/13/2023	
099724-10-6	BORGWARNER ORD			310.000	11,114	35.850	11,114	13,089	0	68	0	(1,976)	0	(1,976)	0	10/06/2020	
101121-10-1	BOSTON PROPERTIES REIT ORD			183.000	12,841	70.170	12,841	13,022	179	717	0	6,649	6,175	474	0	06/24/2019	
101137-10-7	BOSTON SCIENTIFIC ORD			1,857.000	107,353	57.810	107,353	32,229	0	0	0	21,430	0	21,430	0	06/17/2022	
10806X-10-2	BRIDGEBIO PHARMA ORD			1,134.000	45,780	40.370	45,780	34,188	0	0	0	11,592	0	11,592	0	09/13/2023	
110122-10-8	BRISTOL MYERS SQUIBB ORD			2,529.000	129,763	51.310	129,763	133,754	0	5,746	0	(52,207)	0	(52,207)	0	01/06/2023	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			14,299.000	332,738	23.270	332,738	260,578	0	11,599	0	7,129	0	7,129	0	09/15/2023	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			143.000	29,422	205.750	29,422	16,482	114	425	0	10,242	0	10,242	0	06/24/2019	
11135F-10-1	BROADCOM ORD			560.000	625,100	1,116.250	625,100	114,726	2,940	7,452	0	302,656	0	302,656	0	11/27/2023	
115236-10-1	BROWN & BROWN ORD			299.000	21,262	71.110	21,262	17,047	0	142	0	4,228	0	4,228	0	09/17/2021	
115637-20-9	BROWN FORMAN CL B ORD			231.000	13,190	57.100	13,190	8,499	50	190	0	(1,982)	0	(1,982)	0	09/30/2019	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			3,865.000	645,223	166.940	645,223	245,393	0	0	0	354,178	0	354,178	0	12/15/2023	
12047B-10-5	BUMBLE CL A ORD			4,368.000	64,384	14.740	64,384	123,557	0	0	0	(27,314)	0	(27,314)	0	07/13/2023	
122017-10-6	BURLINGTON STORES ORD			1,772.000	344,619	194.480	344,619	300,008	0	0	0	44,611	0	44,611	0	12/08/2023	
12503M-10-8	CBOE GLOBAL MARKETS ORD			857.000	153,026	178.560	153,026	110,751	0	1,206	0	36,717	0	36,717	0	09/06/2023	
12504L-10-9	CBRE GROUP CL A ORD			424.000	39,470	93.090	39,470	13,032	0	0	0	6,839	0	6,839	0	09/30/2019	
12514G-10-8	CDW ORD			168.000	38,190	227.320	38,190	20,706	0	402	0	8,188	0	8,188	0	09/30/2019	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			277.000	22,022	79.500	22,022	12,150	0	443	0	(1,579)	0	(1,579)	0	09/30/2019	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			169.000	14,600	86.390	14,600	9,951	103	412	0	(874)	0	(874)	0	06/24/2019	
125523-10-0	CIGNA ORD			388.000	116,187	299.450	116,187	49,531	0	1,909	0	(12,373)	0	(12,373)	0	11/22/2019	
12572Q-10-5	CME GROUP CL A ORD			466.000	98,140	210.600	98,140	44,134	2,447	4,086	0	19,607	0	19,607	0	05/16/2023	
125896-10-0	CMS ENERGY ORD			359.000	20,847	58.070	20,847	11,722	0	700	0	(1,888)	0	(1,888)	0	06/24/2019	
126408-10-3	CSX ORD			2,288.000	79,325	34.670	79,325	23,677	0	1,007	0	8,443	0	8,443	0	09/30/2019	
126650-10-0	CVS HEALTH ORD			1,587.000	125,310	78.960	125,310	105,273	0	3,659	0	(20,301)	0	(20,301)	0	09/15/2023	
12674W-10-9	CABALETTA BIO ORD			793.000	18,001	22.700	18,001	11,559	0	0	0	6,442	0	6,442	0	10/04/2023	
127055-10-1	CABOT ORD			2,780.000	232,130	83.500	232,130	139,627	0	4,135	0	46,326	0	46,326	0	06/16/2023	
127097-10-3	COTERRA ENERGY ORD			926.000	23,632	25.520	23,632	24,344	0	792	0	(126)	0	(126)	0	09/15/2023	
127203-10-7	CACTUS CL A ORD			2,141.000	97,201	45.400	97,201	88,363	0	903	0	(10,390)	0	(10,390)	0	12/19/2023	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			353.000	96,147	272.370	96,147	16,414	0	0	0	39,024	0	39,024	0	02/27/2023	
12740C-10-3	CADENCE BANK ORD			4,469.000	132,238	29.590	132,238	103,602	1,050	2,734	0	33,264	0	33,264	0	03/17/2023	
12769G-10-0	CAESARS ENTERTAINMENT ORD			265.000	12,423	46.880	12,423	11,588	0	0	0	1,399	0	1,399	0	03/19/2021	
133131-10-2	CAMDEN PROPERTY REIT ORD			129.000	12,808	99.290	12,808	16,150	129	508	0	(1,624)	0	(1,624)	0	05/02/2022	
134429-10-9	CAMPBELL SOUP ORD			269.000	11,629	43.230	11,629	11,819	0	398	0	(3,637)	0	(3,637)	0	10/01/2020	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			497.000	65,167	131.120	65,167	35,678	0	1,193	0	18,966	0	18,966	0	07/06/2022	
14149Y-10-8	CARDINAL HEALTH ORD			281.000	28,325	100.800	28,325	13,349	141	560	0	6,724	0	6,724	0	09/30/2019	
14174T-10-7	CARETRUST REIT ORD			13,133.000	293,917	22.380	293,917	263,785	3,677	10,422	0	41,926	0	41,926	0	09/20/2023	
141788-10-9	CARGURUS CL A ORD			1,777.000	42,932	24.160	42,932	35,222	0	0	0	18,037	0	18,037	0	07/08/2022	
14179K-10-1	CARGO THERAPEUTICS ORD			539.000	12,478	23.150	12,478	8,103	0	0	0	4,375	0	4,375	0	11/10/2023	
143130-10-2	CARMAX ORD			211.000	16,192	76.740	16,192	9,904	0	0	0	3,344	0	3,344	0	06/24/2019	
143658-30-0	CARNIVAL ORD			1,335.000	24,751	18.540	24,751	27,384	0	0	0	13,169	0	13,169	0	08/17/2023	
144285-10-3	CARPENTER TECHNOLOGY ORD			355.000	25,134	70.800	25,134	13,377	0	284	0	12,020	0	12,020	0	09/19/2022	
14448C-10-4	CARRIER GLOBAL ORD			1,038.000	59,633	57.450	59,633	16,729	197	768	0	16,816	0	16,816	0	12/24/2019	

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1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
147528-10-3	CASEYS GENERAL STORES ORD			516.000	141,766	274.740	141,766	140,417	0	104	0	1,349	0	1,349	0	12/21/2023	
148806-10-2	CATALENT ORD			216.000	9,705	44.930	9,705	8,392	0	0	0	9,924	9,941	(17)	0	09/18/2020	
149123-10-1	CATERPILLAR ORD			678.000	200,464	295.670	200,464	65,302	0	3,390	0	38,043	0	38,043	0	07/01/2021	
149568-10-7	CAVCO INDUSTRIES ORD			397.000	137,608	346.620	137,608	96,676	0	0	0	35,440	0	35,440	0	12/01/2023	
150870-10-3	CELANESE ORD			135.000	20,975	155.370	20,975	12,355	0	378	0	7,173	0	7,173	0	02/13/2019	
15117B-20-2	CELLDEX THERAPEUTICS ORD			1,176.000	46,640	39.660	46,640	33,762	0	0	0	(4,017)	0	(4,017)	0	11/08/2023	
15118V-20-7	CELSIUS HOLDINGS ORD			3,801.000	207,231	54.520	207,231	122,966	0	0	0	82,151	0	82,151	0	04/24/2023	
15135B-10-1	CENTENE ORD			640.000	47,494	74.210	47,494	26,794	0	0	0	(4,992)	0	(4,992)	0	08/30/2022	
15189T-10-7	CENTERPOINT ENERGY ORD			778.000	22,227	28.570	22,227	18,576	0	599	0	(1,105)	0	(1,105)	0	12/17/2021	
156504-30-0	CENTURY COMMUNITIES ORD			1,901.000	173,257	91.140	173,257	89,456	0	1,698	0	76,491	0	76,491	0	03/13/2023	
15677J-10-8	CERIDIAN HCM HOLDING ORD			4,564.000	306,336	67.120	306,336	281,066	0	0	0	13,805	0	13,805	0	11/03/2023	
159864-10-7	CHRLS RIVER LABS ORD			61.000	14,420	236.400	14,420	12,947	0	0	0	1,129	0	1,129	0	05/13/2021	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			138.000	53,638	388.680	53,638	39,168	0	0	0	6,842	0	6,842	0	11/22/2019	
165167-73-5	CHESAPEAKE ENERGY ORD			1,289.998	99,252	76.940	99,252	86,852	0	4,145	0	(17,288)	0	(17,288)	0	12/19/2023	
166764-10-0	CHEVRON ORD			2,216.996	330,687	149.160	330,687	231,090	0	13,102	0	(65,366)	0	(65,366)	0	08/07/2023	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			35.000	80,044	2,286.960	80,044	20,022	0	0	0	31,481	0	31,481	0	09/18/2020	
171340-10-2	CHURCH AND DWIGHT ORD			313.000	29,597	94.560	29,597	14,439	0	341	0	4,366	0	4,366	0	06/24/2019	
172062-10-1	CINCINNATI FINANCIAL ORD			191.000	19,761	103.460	19,761	9,988	143	562	0	204	0	204	0	09/30/2019	
17243V-10-2	CINEMARK HOLDINGS ORD			8,778.000	123,682	14.090	123,682	120,615	0	0	0	45,464	0	45,464	0	04/04/2023	
17275R-10-2	CISCO SYSTEMS ORD			5,088.000	257,046	50.520	257,046	97,454	0	7,886	0	14,653	0	14,653	0	03/18/2022	
172908-10-5	CINTAS ORD			108.000	65,087	602.660	65,087	10,405	0	540	0	16,312	0	16,312	0	11/02/2020	
172967-42-4	CITIGROUP ORD			2,411.000	124,022	51.440	124,022	117,245	0	5,015	0	14,972	0	14,972	0	02/28/2020	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			622.000	20,613	33.140	20,613	16,150	0	1,045	0	(3,875)	0	(3,875)	0	05/02/2022	
184496-10-7	CLEAN HARBORS ORD			2,909.000	507,650	174.510	507,650	339,585	0	0	0	134,770	0	134,770	0	11/28/2023	
185123-10-6	CLEARWATER ANALYTICS HOLDIN CL A ORD			4,474.000	89,614	20.030	89,614	80,532	0	0	0	5,727	0	5,727	0	09/24/2021	
185899-10-1	CLEVELAND CLIFFS ORD			2,879.000	58,789	20.420	58,789	38,063	0	0	0	12,408	0	12,408	0	12/15/2020	
189054-10-9	CLOROX ORD			159.000	22,672	142.590	22,672	15,659	0	757	0	359	0	359	0	06/24/2019	
191098-10-2	COCA COLA CONSOLIDATED ORD			22.000	20,425	928.400	20,425	19,567	0	0	0	857	0	857	0	12/21/2023	
191216-10-0	COCA-COLA ORD			4,837.000	285,044	58.930	285,044	189,943	0	8,886	0	(22,526)	0	(22,526)	0	05/16/2023	
192422-10-3	COGNEX ORD			410.000	17,113	41.740	17,113	18,781	0	78	0	(1,493)	0	(1,493)	0	09/27/2023	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			647.000	48,868	75.530	48,868	31,867	0	751	0	11,866	0	11,866	0	03/10/2020	
19247G-10-7	COHERENT ORD			1,913.000	83,273	43.530	83,273	81,546	0	0	0	7,786	0	7,786	0	12/19/2023	
194162-10-3	COLGATE PALMOLIVE ORD			1,072.000	85,449	79.710	85,449	67,589	0	2,048	0	972	0	972	0	01/06/2023	
20030N-10-1	COMCAST CL A ORD			5,131.000	224,994	43.850	224,994	126,623	0	5,849	0	45,563	0	45,563	0	06/18/2021	
200340-10-7	COMERICA ORD			161.000	8,985	55.810	8,985	8,107	114	452	0	(1,777)	0	(1,777)	0	03/15/2019	
201723-10-3	COMMERCIAL METALS ORD			605.000	30,274	50.040	30,274	24,519	0	387	0	1,053	0	1,053	0	03/23/2022	
205887-10-2	CONAGRA BRANDS ORD			611.000	17,511	28.660	17,511	14,532	0	831	0	(6,134)	0	(6,134)	0	06/24/2019	
20825C-10-4	CONOCOPHILLIPS ORD			1,499.000	173,989	116.070	173,989	81,158	0	6,883	0	(2,923)	0	(2,923)	0	01/06/2023	
209115-10-4	CONSOLIDATED EDISON ORD			444.000	40,391	90.970	40,391	27,927	0	1,439	0	(1,927)	0	(1,927)	0	04/28/2021	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			207.000	50,042	241.750	50,042	20,686	0	718	0	2,070	0	2,070	0	04/15/2020	
21037T-10-9	CONSTELLATION ENERGY ORD			411.990	48,158	116.890	48,158	11,707	0	465	0	12,640	0	12,640	0	09/04/2020	
216648-40-2	COOPER ORD			63.000	23,842	378.440	23,842	11,895	0	4	0	3,010	0	3,010	0	09/30/2019	
217204-10-6	COPART ORD			1,110.000	54,390	49.000	54,390	17,599	0	0	0	20,143	0	20,143	0	05/16/2023	
219350-10-5	CORNING ORD			981.000	29,871	30.450	29,871	17,656	0	1,099	0	(1,462)	0	(1,462)	0	09/30/2019	
22052L-10-4	CORTEVA ORD			944.000	45,236	47.920	45,236	35,580	0	585	0	(10,252)	0	(10,252)	0	09/30/2019	
22160K-10-5	COSTCO WHOLESALE ORD			575.000	379,546	660.080	379,546	88,038	8,625	2,264	0	116,660	0	116,660	0	05/16/2023	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22160N-10-9	COSTAR GROUP ORD			526.000	45,967	87.390	45,967	37,171	0	0	0	5,368	0	5,368	0	05/16/2023	
22663K-10-7	CRINETICS PHARMACEUTICALS ORD			1,077.000	38,320	35.580	38,320	20,437	0	0	0	17,064	0	17,064	0	09/13/2023	
22822V-10-1	CROWN CASTLE ORD			545.000	62,779	115.190	62,779	47,224	853	2,559	0	(11,145)	0	(11,145)	0	11/02/2020	
228368-10-6	CROWN HOLDINGS ORD			1,413.000	130,123	92.090	130,123	106,121	0	1,356	0	13,960	0	13,960	0	11/21/2019	
229663-10-9	CUBESMART REIT ORD			5,861.000	271,657	46.350	271,657	263,719	2,989	2,383	0	7,938	0	7,938	0	12/21/2023	
231021-10-6	CUMMINS ORD			176.000	42,164	239.570	42,164	23,537	0	1,144	0	(479)	0	(479)	0	09/30/2019	
231561-10-1	CURTISS WRIGHT ORD			823.000	183,356	222.790	183,356	135,860	0	360	0	30,584	0	30,584	0	11/30/2023	
23282W-60-5	CYTOKINETICS ORD			952.000	79,482	83.490	79,482	21,547	0	0	0	35,862	0	35,862	0	11/14/2022	
23331A-10-9	D R HORTON ORD			400.000	60,792	151.980	60,792	9,841	0	420	0	25,136	0	25,136	0	06/24/2019	
233331-10-7	DTE ENERGY ORD			250.000	27,565	110.260	27,565	17,168	255	953	0	(1,818)	0	(1,818)	0	12/24/2019	
235851-10-2	DANAHER ORD			841.000	194,557	231.340	194,557	63,520	202	227	0	131,037	0	131,037	0	01/06/2023	
237194-10-5	DARDEN RESTAURANTS ORD			172.000	28,260	164.300	28,260	10,026	0	867	0	4,467	0	4,467	0	05/01/2020	
23918K-10-8	DAVITA ORD			93.000	9,743	104.760	9,743	5,586	0	0	0	2,798	0	2,798	0	02/13/2019	
243537-10-7	DECKERS OUTDOOR ORD			508.000	339,562	668.430	339,562	196,209	0	0	0	118,696	0	118,696	0	11/06/2023	
244199-10-5	DEERE ORD			351.000	140,354	399.870	140,354	35,881	516	1,773	0	(10,140)	0	(10,140)	0	12/24/2019	
247361-70-2	DELTA AIR LINES ORD			837.000	33,673	40.230	33,673	22,255	0	167	0	6,169	0	6,169	0	09/25/2020	
24823R-10-5	DENALI THERAPEUTICS ORD			883.000	18,949	21.460	18,949	23,400	0	0	0	(5,607)	0	(5,607)	0	10/20/2022	
24906P-10-9	DENTSPLY SIRONA ORD			282.000	10,036	35.590	10,036	14,514	39	154	0	1,058	0	1,058	0	06/24/2019	
25179M-10-3	DEVON ENERGY ORD			835.000	37,825	45.300	37,825	22,028	643	1,754	0	(13,535)	0	(13,535)	0	11/28/2022	
252131-10-7	DEXCOM ORD			496.000	61,549	124.090	61,549	52,238	0	0	0	5,421	0	5,421	0	01/06/2023	
25271C-20-1	DIAMOND OFFSHORE DRILLING ORD			3,619.000	47,047	13.000	47,047	30,750	0	0	0	8,414	0	8,414	0	12/19/2023	
25278X-10-9	DIAMONDBACK ENERGY ORD			227.000	35,203	155.080	35,203	21,776	0	1,814	0	4,154	0	4,154	0	11/28/2022	
253868-10-3	DIGITAL REALTY REIT ORD			369.000	49,660	134.580	49,660	40,830	450	1,775	0	12,725	0	12,725	0	01/06/2023	
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD			11,127.000	195,168	17.540	195,168	183,358	111	111	0	11,809	0	11,809	0	07/31/2023	
254604-10-1	DISC MEDICINE ORD			208.000	12,014	57.760	12,014	11,968	0	0	0	46	0	46	0	12/14/2023	
254687-10-6	WALT DISNEY ORD			2,364.003	213,446	90.290	213,446	195,184	709	0	0	7,779	0	7,779	0	05/16/2023	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			268.000	30,123	112.400	30,123	9,440	0	724	0	3,905	0	3,905	0	06/24/2019	
256677-10-5	DOLLAR GENERAL ORD			291.000	39,561	135.950	39,561	19,533	0	675	0	(32,097)	0	(32,097)	0	09/30/2019	
256746-10-8	DOLLAR TREE ORD			285.000	40,484	142.050	40,484	18,646	0	0	0	174	0	174	0	06/10/2020	
25746U-10-9	DOMINION ENERGY ORD			1,070.003	50,290	47.000	50,290	64,946	0	2,857	0	(6,240)	9,101	(15,341)	0	01/06/2023	
25754A-20-1	DOMINOS PIZZA ORD			45.000	18,550	412.230	18,550	16,987	54	163	0	2,962	0	2,962	0	05/11/2020	
260003-10-8	DOVER ORD			185.000	28,455	153.810	28,455	11,396	0	376	0	3,404	0	3,404	0	09/30/2019	
260557-10-3	DOW ORD			918.000	50,343	54.840	50,343	44,934	0	2,570	0	4,085	0	4,085	0	02/07/2020	
26441C-20-4	DUKE ENERGY ORD			996.000	96,652	97.040	96,652	75,531	0	3,998	0	(5,773)	0	(5,773)	0	05/16/2023	
26603R-10-6	DUOLINGO CL A ORD			254.000	57,620	226.850	57,620	34,450	0	0	0	23,170	0	23,170	0	10/19/2023	
26614N-10-2	DUPONT DE NEMOURS ORD			543.990	41,849	76.930	41,849	40,520	0	783	0	4,515	0	4,515	0	05/01/2020	
268150-10-9	DYNATRACE ORD			4,858.000	265,684	54.690	265,684	237,211	0	0	0	29,875	0	29,875	0	12/18/2023	
26856L-10-3	ELF BEAUTY ORD			1,120.000	161,661	144.340	161,661	144,379	0	0	0	17,281	0	17,281	0	09/13/2023	
26875P-10-1	EOG RESOURCES ORD			744.000	89,987	120.950	89,987	55,807	1,116	3,199	0	(6,376)	0	(6,376)	0	09/30/2019	
26884L-10-9	EQT ORD			5,063.000	195,736	38.660	195,736	176,800	0	1,593	0	22,397	0	22,397	0	12/19/2023	
277276-10-1	EASTGROUP PROPERTIES REIT ORD			1,295.000	237,684	183.540	237,684	231,753	1,645	1,483	0	5,932	0	5,932	0	12/20/2023	
277432-10-0	EASTMAN CHEMICAL ORD			173.000	15,539	89.820	15,539	12,941	140	547	0	1,450	0	1,450	0	09/30/2019	
278642-10-3	EBAY ORD			701.000	30,578	43.620	30,578	12,069	0	701	0	1,507	0	1,507	0	02/13/2019	
278865-10-0	ECOLAB ORD			315.990	62,677	198.350	62,677	36,826	180	670	0	16,681	0	16,681	0	07/23/2020	
281020-10-7	EDISON INTERNATIONAL ORD			488.000	34,887	71.490	34,887	26,695	381	1,440	0	3,841	0	3,841	0	06/19/2020	
28176E-10-8	EDWARDS LIFESCIENCES ORD			795.000	60,619	76.250	60,619	17,247	0	0	0	1,244	0	1,244	0	02/27/2023	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
285512-10-9	ELECTRONIC ARTS ORD			250.000	34,203	136.810	34,203	10,090	0	190	0	3,658	0	3,658	0	04/01/2020	
291011-10-4	EMERSON ELECTRIC ORD			659.000	64,140	97.330	64,140	41,375	0	1,374	0	837	0	837	0	01/06/2023	
29109X-10-6	ASPEN TECHNOLOGY ORD			366.000	80,575	220.150	80,575	67,268	0	0	0	8,248	0	8,248	0	10/10/2023	
29261A-10-0	ENCOMPASS HEALTH ORD			2,433.000	162,330	66.720	162,330	133,125	365	1,408	0	16,336	0	16,336	0	02/10/2023	
292766-10-2	ENERPLUS ORD			8,412.000	129,040	15.340	129,040	104,367	0	1,133	0	(14,231)	0	(14,231)	0	12/19/2023	
29355A-10-7	ENPHASE ENERGY ORD			170.000	22,464	132.140	22,464	17,173	0	0	0	(5,178)	17,402	(22,579)	0	01/06/2021	
29362U-10-4	ENTEGRIS ORD			824.000	98,732	119.820	98,732	38,032	0	330	0	44,686	0	44,686	0	11/21/2019	
29364G-10-3	ENTERGY ORD			251.000	25,399	101.190	25,399	17,584	0	1,089	0	(2,839)	0	(2,839)	0	09/30/2019	
29414B-10-4	EPAM SYSTEMS ORD			70.000	20,814	297.340	20,814	18,073	0	0	0	4,299	6,427	(2,128)	0	12/13/2021	
294429-10-5	EQUIFAX ORD			153.000	37,835	247.290	37,835	12,595	0	239	0	8,098	0	8,098	0	09/30/2019	
29444U-70-0	EQUINIX REIT ORD			119.000	95,841	805.390	95,841	40,999	0	1,724	0	17,891	0	17,891	0	01/06/2023	
29452E-10-1	EQUITABLE HOLDINGS ORD			5,909.000	196,770	33.300	196,770	144,235	0	3,360	0	52,535	0	52,535	0	06/23/2023	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			440.000	26,910	61.160	26,910	25,108	292	1,150	0	950	0	950	0	06/24/2019	
297178-10-5	ESSEX PROPERTY REIT ORD			83.000	20,579	247.940	20,579	16,321	192	758	0	2,990	0	2,990	0	06/24/2019	
29786A-10-6	ETSY ORD			567.000	45,955	81.050	45,955	38,742	0	0	0	5,945	5,679	266	0	10/20/2023	
29977A-10-5	EVERCORE CL A ORD			571.000	97,670	171.050	97,670	55,890	0	1,713	0	33,234	0	33,234	0	02/14/2023	
30034W-10-6	EVERGY ORD			297.000	15,503	52.200	15,503	15,776	0	737	0	(3,187)	0	(3,187)	0	03/15/2019	
30040W-10-8	EVERSOURCE ENERGY ORD			434.000	26,786	61.720	26,786	21,396	293	879	0	(9,600)	0	(9,600)	0	06/19/2020	
30050B-10-1	EVOLENT HEALTH CL A ORD			3,835.000	126,670	33.030	126,670	104,415	0	0	0	22,255	0	22,255	0	12/06/2023	
30063P-10-5	EXACT SCIENCES ORD			1,613.000	119,330	73.980	119,330	71,561	0	0	0	33,695	0	33,695	0	09/29/2023	
30161N-10-1	EXELON ORD			1,286.000	46,167	35.900	46,167	29,801	0	1,817	0	(9,299)	0	(9,299)	0	05/16/2023	
30212P-30-3	EXPEDIA GROUP ORD			188.000	28,537	151.790	28,537	17,865	0	0	0	12,068	0	12,068	0	03/18/2022	
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD			114.000	14,501	127.200	14,501	4,910	0	157	0	2,654	0	2,654	0	06/24/2019	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			262.000	42,006	160.330	42,006	29,183	424	848	0	3,556	0	3,556	0	07/21/2023	
30231G-10-2	EXXON MOBIL ORD			5,132.000	513,097	99.980	513,097	298,979	0	18,886	0	(52,962)	0	(52,962)	0	08/30/2022	
302491-30-3	FMC ORD			163.000	10,277	63.050	10,277	8,127	95	378	0	(10,065)	0	(10,065)	0	09/30/2019	
30303M-10-2	META PLATFORMS CL A ORD			2,833.000	1,002,769	353.960	1,002,769	276,454	0	0	0	654,605	0	654,605	0	11/02/2023	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			248.000	118,308	477.050	118,308	107,110	0	377	0	12,204	0	12,204	0	09/06/2023	
303250-10-4	FAIR ISAAC ORD			32.000	37,248	1,164.010	37,248	20,958	0	0	0	16,290	0	16,290	0	03/17/2023	
311900-10-4	FASTENAL ORD			706.000	45,728	64.770	45,728	16,317	0	1,257	0	12,320	0	12,320	0	05/01/2020	
313745-10-1	FEDERAL REIT ORD			88.000	9,068	103.050	9,068	12,912	96	381	0	177	0	177	0	06/24/2019	
31428X-10-6	FEDEX ORD			312.000	78,927	252.970	78,927	46,159	393	1,504	0	24,888	0	24,888	0	03/25/2020	
315616-10-2	F5 ORD			339.000	60,674	178.980	60,674	49,100	0	0	0	10,655	0	10,655	0	09/27/2023	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			763.000	45,833	60.070	45,833	48,187	0	1,587	0	2,275	8,211	(5,936)	0	07/06/2020	
316773-10-0	FIFTH THIRD BANCORP ORD			847.000	29,213	34.490	29,213	16,133	296	1,135	0	1,423	0	1,423	0	06/24/2019	
318672-70-6	FIRST BANCORP ORD			6,253.000	102,862	16.450	102,862	85,196	0	875	0	17,666	0	17,666	0	10/18/2023	
336433-10-7	FIRST SOLAR ORD			127.000	21,880	172.280	21,880	19,568	0	0	0	2,841	0	2,841	0	01/06/2023	
336901-10-3	1ST SOURCE ORD			1,234.000	67,808	54.950	67,808	53,827	0	1,209	0	13,981	0	13,981	0	04/11/2023	
33768G-10-7	FIRSTCASH HOLDINGS ORD			1,031.000	111,750	108.390	111,750	74,775	0	1,402	0	22,146	0	22,146	0	01/20/2022	
337738-10-8	FISERV ORD			735.000	97,637	132.840	97,637	48,407	0	0	0	23,351	0	23,351	0	09/16/2022	
337932-10-7	FIRSTENERGY ORD			687.000	25,185	36.660	25,185	23,267	0	1,085	0	(3,627)	0	(3,627)	0	09/30/2019	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			110.000	31,087	282.610	31,087	24,018	0	0	0	10,882	0	10,882	0	09/30/2019	
343412-10-2	FLUOR ORD			9,460.000	370,548	39.170	370,548	279,510	0	0	0	52,621	0	52,621	0	09/19/2023	
34354P-10-5	FLOWSERVE ORD			5,979.000	246,454	41.220	246,454	188,968	1,196	4,269	0	57,174	0	57,174	0	07/21/2023	
345370-86-0	FORD MOTOR ORD			5,098.000	62,145	12.190	62,145	43,627	0	6,373	0	2,855	0	2,855	0	12/16/2022	
346375-10-8	FORMFACTOR ORD			1,687.000	70,365	41.710	70,365	64,526	0	0	0	5,839	0	5,839	0	11/22/2023	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
34959E-10-9	FORTINET ORD			835.000	48,873	58.530	48,873	13,084	0	0	0	8,049	0	8,049	0	06/24/2019	
34959J-10-8	FORTIVE ORD			440.000	32,397	73.630	32,397	17,438	35	92	0	4,127	0	4,127	0	09/18/2020	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD			1,980.000	150,757	76.140	150,757	124,025	0	1,678	0	26,732	0	26,732	0	08/21/2023	
35137L-10-5	FOX CL A ORD			289.000	8,575	29.670	8,575	8,205	0	147	0	(202)	0	(202)	0	09/30/2019	
35137L-20-4	FOX CL B ORD			206.000	5,696	27.650	5,696	8,083	0	105	0	(165)	0	(165)	0	09/30/2019	
354613-10-1	FRANKLIN RESOURCES ORD			354.000	10,546	29.790	10,546	15,904	0	425	0	1,207	0	1,207	0	06/24/2019	
35671D-85-7	FREEPORT MCMORAN ORD			1,842.000	78,414	42.570	78,414	25,230	0	1,105	0	8,418	0	8,418	0	09/30/2019	
358039-10-5	FRESHPET ORD			1,732.000	150,268	86.760	150,268	124,915	0	0	0	57,699	0	57,699	0	03/21/2023	
359694-10-6	HB FULLER ORD			1,430.000	116,416	81.410	116,416	81,116	0	1,151	0	14,000	0	14,000	0	08/12/2022	
361448-10-3	GATX ORD			247.000	29,694	120.220	29,694	29,817	136	136	0	(123)	0	(123)	0	08/04/2023	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD			463.990	35,876	77.320	35,876	25,922	0	42	0	9,954	0	9,954	0	08/30/2022	
363576-10-9	ARTHUR J GALLAGHER ORD			275.000	61,842	224.880	61,842	18,813	0	598	0	9,631	0	9,631	0	05/16/2023	
366651-10-7	GARTNER ORD			102.000	46,013	451.110	46,013	11,534	0	0	0	11,727	0	11,727	0	09/30/2019	
368736-10-4	GENERAC HOLDINGS ORD			80.000	10,339	129.240	10,339	9,273	0	0	0	2,286	0	2,286	0	03/19/2021	
369550-10-8	GENERAL DYNAMICS ORD			286.000	74,266	259.670	74,266	29,572	0	1,493	0	3,306	0	3,306	0	03/04/2020	
369604-30-1	GENERAL ELECTRIC ORD			1,393.000	177,789	127.630	177,789	92,156	111	334	0	85,632	0	85,632	0	08/30/2022	
370334-10-4	GENERAL MILLS ORD			746.000	48,594	65.140	48,594	36,387	0	1,686	0	(13,958)	0	(13,958)	0	02/07/2020	
37045V-10-0	GENERAL MOTORS ORD			1,745.000	62,680	35.920	62,680	62,493	0	628	0	3,979	0	3,979	0	08/30/2022	
372460-10-5	GENUINE PARTS ORD			184.000	25,484	138.500	25,484	15,488	175	689	0	(6,442)	0	(6,442)	0	06/24/2019	
374163-10-3	GERON ORD			8,179.000	17,258	2.110	17,258	19,914	0	0	0	(2,656)	0	(2,656)	0	08/22/2023	
375558-10-3	GILEAD SCIENCES ORD			1,610.000	130,426	81.010	130,426	118,662	0	4,830	0	(7,805)	0	(7,805)	0	01/06/2023	
37940X-10-2	GLOBAL PAYMENTS ORD			261.005	33,148	127.000	33,148	19,112	65	196	0	7,225	0	7,225	0	01/10/2020	
37959E-10-2	GLOBE LIFE ORD			27.000	3,286	121.720	3,286	1,441	0	24	0	32	0	32	0	06/24/2019	
38141G-10-4	GOLDMAN SACHS GROUP ORD			435.000	167,810	385.770	167,810	71,454	0	4,568	0	18,440	0	18,440	0	08/30/2022	
382550-10-1	GOODYEAR TIRE AND RUBBER ORD			8,116.000	116,221	14.320	116,221	114,553	0	0	0	1,668	0	1,668	0	12/13/2023	
384802-10-4	WW GRAINGER ORD			56.000	46,407	828.690	46,407	13,342	0	409	0	15,257	0	15,257	0	06/24/2019	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			10,073.000	248,299	24.650	248,299	161,357	1,007	4,029	0	24,175	0	24,175	0	02/16/2021	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			1,507.000	164,323	109.040	164,323	123,133	0	0	0	47,634	0	47,634	0	12/18/2023	
40412C-10-1	HCA HEALTHCARE ORD			274.000	74,166	270.680	74,166	21,849	0	658	0	8,417	0	8,417	0	02/07/2020	
40434L-10-5	HP ORD			1,077.000	32,407	30.090	32,407	15,309	297	1,131	0	3,468	0	3,468	0	01/10/2020	
405024-10-0	HAEMONETICS ORD			1,137.000	97,225	85.510	97,225	71,641	0	0	0	7,800	0	7,800	0	09/29/2021	
406216-10-1	HALLIBURTON ORD			1,107.000	40,018	36.150	40,018	34,723	0	708	0	(3,542)	0	(3,542)	0	10/31/2022	
407497-10-6	HAMILTON LANE CL A ORD			1,078.000	122,288	113.440	122,288	71,419	480	1,780	0	51,680	0	51,680	0	02/17/2023	
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD			3,621.000	99,867	27.580	99,867	91,582	1,430	4,751	0	733	0	733	0	10/02/2023	
413160-10-2	HARMONIC ORD			12,609.000	164,421	13.040	164,421	153,412	0	0	0	12,767	0	12,767	0	12/22/2023	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			425.000	34,162	80.380	34,162	15,511	200	723	0	1,934	0	1,934	0	09/30/2019	
418056-10-7	HASBRO ORD			167.000	8,527	51.060	8,527	10,566	0	468	0	(1,662)	0	(1,662)	0	11/22/2019	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			695.000	13,761	19.800	13,761	15,275	0	834	0	2,948	6,611	(3,663)	0	06/19/2020	
422704-10-6	HECLA MINING ORD			3,324.000	15,988	4.810	15,988	21,188	0	83	0	(2,493)	0	(2,493)	0	02/01/2021	
42328H-10-9	HELIOS TECHNOLOGIES ORD			3,439.000	155,959	45.350	155,959	152,057	0	0	0	3,902	0	3,902	0	12/27/2023	
423452-10-1	HELMERICH AND PAYNE ORD			672.000	24,340	36.220	24,340	27,967	0	185	0	(3,627)	0	(3,627)	0	12/20/2023	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			97.000	15,851	163.410	15,851	13,412	0	202	0	(1,179)	0	(1,179)	0	06/24/2019	
427866-10-8	HERSHEY FOODS ORD			189.000	35,237	186.440	35,237	15,963	0	842	0	(8,453)	0	(8,453)	0	01/06/2023	
42809H-10-7	HESS ORD			363.000	52,330	144.160	52,330	21,780	159	476	0	849	0	849	0	11/02/2020	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			1,732.000	29,409	16.980	29,409	16,577	225	795	0	1,646	0	1,646	0	08/17/2023	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			343.000	62,457	182.090	62,457	24,980	51	154	0	19,115	0	19,115	0	06/24/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
436440-10-1	HOLOGIC ORD			333.000	23,793	71.450	23,793	11,736	0	0	0	(1,119)	0	(1,119)	0	06/24/2019	
436893-20-0	HOME BANCSHARES ORD			6,230.000	157,806	25.330	157,806	141,934	0	2,833	0	22,712	0	22,712	0	10/04/2023	
437076-10-2	HOME DEPOT ORD			1,275.000	441,851	346.550	441,851	88,876	0	10,659	0	39,130	0	39,130	0	08/18/2020	
438516-10-6	HONEYWELL INTERNATIONAL ORD			856.000	179,512	209.710	179,512	77,776	0	3,570	0	(3,929)	0	(3,929)	0	02/28/2020	
440452-10-0	HORMEL FOODS ORD			350.000	11,239	32.110	11,239	9,245	0	385	0	(4,704)	0	(4,704)	0	09/30/2019	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			910.000	17,718	19.470	17,718	16,423	410	701	0	3,112	0	3,112	0	06/24/2019	
441593-10-0	HOULIHAN LOK CL A ORD			701.000	84,057	119.910	84,057	74,869	0	386	0	9,188	0	9,188	0	09/13/2023	
443201-10-8	HOWMET AEROSPACE ORD			492.000	26,627	54.120	26,627	8,378	0	84	0	7,237	0	7,237	0	09/30/2019	
443510-60-7	HUBBELL ORD			100.000	32,893	328.930	32,893	29,965	0	122	0	2,928	0	2,928	0	10/17/2023	
444859-10-2	HUMANA ORD			162.000	74,165	457.810	74,165	21,491	143	558	0	(8,810)	0	(8,810)	0	09/30/2019	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			108.000	21,572	199.740	21,572	9,091	0	181	0	2,741	0	2,741	0	06/24/2019	
446150-10-4	HUNTINGTON BANCSHARES ORD			1,887.002	24,003	12.720	24,003	21,693	292	1,170	0	(2,604)	0	(2,604)	0	06/08/2021	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD			53.000	13,761	259.640	13,761	12,281	0	266	0	1,535	0	1,535	0	09/30/2019	
447011-10-7	HUNTSMAN ORD			2,909.000	73,103	25.130	73,103	70,097	691	2,073	0	(6,836)	0	(6,836)	0	09/23/2021	
448579-10-2	HYATT HOTELS CL A ORD			2,469.000	321,982	130.410	321,982	187,179	0	1,025	0	94,212	0	94,212	0	09/20/2023	
45167R-10-4	IDEX ORD			96.000	20,843	217.110	20,843	15,576	0	242	0	(1,077)	0	(1,077)	0	09/30/2019	
45168D-10-4	IDEXX LABORATORIES ORD			105.000	58,280	555.050	58,280	16,666	0	0	0	15,444	0	15,444	0	09/30/2019	
452308-10-9	ILLINOIS TOOL ORD			354.000	92,727	261.940	92,727	30,992	496	1,887	0	14,741	0	14,741	0	03/10/2020	
452327-10-9	ILLUMINA ORD			195.000	27,152	139.240	27,152	41,472	0	0	0	(12,277)	0	(12,277)	0	01/18/2022	
45253H-10-1	IMMUNOGEN ORD			1,231.000	36,499	29.650	36,499	6,074	0	0	0	30,157	0	30,157	0	10/11/2023	
45258D-10-5	IMMUNOCORE HOLDINGS ADR		C	525.000	35,868	68.320	35,868	18,967	0	0	0	5,739	0	5,739	0	06/16/2023	
45258J-10-2	IMMUNOVANT ORD			503.000	21,191	42.130	21,191	18,580	0	0	0	2,612	0	2,612	0	10/23/2023	
45332Y-10-9	INARI MEDICAL ORD			934.000	60,635	64.920	60,635	75,092	0	0	0	1,270	0	1,270	0	11/18/2021	
45337C-10-2	INCYTE ORD			233.000	14,630	62.790	14,630	16,013	0	0	0	(4,084)	0	(4,084)	0	05/01/2020	
45687V-10-6	INGERSOLL RAND ORD			508.004	39,289	77.340	39,289	12,888	0	41	0	12,746	0	12,746	0	01/18/2022	
45688C-10-7	INGEVITY ORD			1,755.000	82,871	47.220	82,871	127,121	0	0	0	(29,944)	0	(29,944)	0	08/07/2023	
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD			250.000	50,858	203.430	50,858	72,795	0	0	0	(21,937)	0	(21,937)	0	08/01/2023	
45784P-10-1	INSULET ORD			100.000	21,698	216.980	21,698	18,909	0	0	0	2,789	12,368	(9,579)	0	03/14/2023	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD			1,051.000	45,771	43.550	45,771	56,702	0	0	0	(13,159)	0	(13,159)	0	09/29/2021	
458140-10-0	INTEL ORD			5,357.000	269,189	50.250	269,189	147,681	0	3,696	0	122,997	0	122,997	0	09/15/2023	
45826J-10-5	INTELLIA THERAPEUTICS ORD			737.000	22,471	30.490	22,471	41,472	0	0	0	(3,662)	0	(3,662)	0	01/04/2023	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			717.000	92,084	128.430	92,084	29,508	301	903	0	18,533	0	18,533	0	01/06/2023	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			1,170.000	191,354	163.550	191,354	146,392	0	7,698	0	26,831	0	26,831	0	05/16/2023	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			326.990	26,476	80.970	26,476	33,712	265	1,044	0	(7,863)	0	(7,863)	0	01/06/2023	
460146-10-3	INTERNATIONAL PAPER ORD			496.000	17,930	36.150	17,930	21,741	0	918	0	754	0	754	0	06/24/2019	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			5,414.000	176,713	32.640	176,713	122,812	0	5,816	0	(3,697)	0	(3,697)	0	12/21/2023	
46116X-10-1	INTRA CELLULAR THERAPIES ORD			761.000	54,503	71.620	54,503	34,648	0	0	0	14,140	0	14,140	0	10/04/2023	
461202-10-3	INTUIT ORD			363.000	226,886	625.030	226,886	53,398	0	1,172	0	85,429	0	85,429	0	02/27/2023	
46120E-60-2	INTUITIVE SURGICAL ORD			453.000	152,824	337.360	152,824	32,225	0	0	0	32,621	0	32,621	0	07/06/2022	
46187W-10-7	INVITATION HOMES ORD			700.000	23,877	34.110	23,877	25,389	196	728	0	3,129	0	3,129	0	10/31/2022	
462222-10-0	IONIS PHARMACEUTICALS ORD			995.000	50,337	50.590	50,337	50,610	0	0	0	(273)	0	(273)	0	12/18/2023	
46266C-10-5	IQVIA HOLDINGS ORD			236.000	54,606	231.380	54,606	26,720	0	0	0	6,252	0	6,252	0	09/25/2020	
46284V-10-1	IRON MOUNTAIN ORD			360.000	25,193	69.980	25,193	14,011	234	902	0	7,247	0	7,247	0	06/24/2019	
46590V-10-0	JBG SMITH PROPERTIES ORD			4,349.000	73,976	17.010	73,976	68,426	0	1,841	0	5,550	0	5,550	0	09/20/2023	
46625H-10-0	JPMORGAN CHASE ORD			3,698.000	629,030	170.100	629,030	216,576	0	14,889	0	133,067	0	133,067	0	05/16/2023	
466313-10-3	JABIL ORD			1,293.000	164,728	127.400	164,728	144,252	0	120	0	20,476	0	20,476	0	12/15/2023	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46982L-10-8	JACOBS SOLUTIONS ORD			169.000	21,936	129.800	21,936	9,263	0	176	0	1,644	0	1,644	0	09/30/2019	
478160-10-4	JOHNSON & JOHNSON ORD			3,050.000	478,057	156.740	478,057	260,278	0	14,295	0	(60,067)	0	(60,067)	0	05/16/2023	
48203R-10-4	JUNIPER NETWORKS ORD			437.000	12,883	29.480	12,883	9,579	0	385	0	(1,084)	0	(1,084)	0	06/24/2019	
482480-10-0	KLA ORD			189.000	109,866	581.300	109,866	13,507	0	1,011	0	38,607	0	38,607	0	09/30/2019	
48576A-10-0	KARUNA THERAPEUTICS ORD			268.000	84,825	316.510	84,825	32,439	0	0	0	32,650	0	32,650	0	08/04/2023	
487836-10-8	KELLANOVA ORD			335.000	18,730	55.910	18,730	19,021	0	188	0	(291)	0	(291)	0	11/19/2020	
49177J-10-2	KENVUE ORD			1,894.997	40,799	21.530	40,799	20,133	0	758	0	20,667	0	20,667	0	05/16/2023	
49271V-10-0	KEURIG DR PEPPER ORD			1,100.000	36,652	33.320	36,652	38,352	0	897	0	(2,574)	0	(2,574)	0	09/16/2022	
493267-10-8	KEYCORP ORD			1,268.000	18,259	14.400	18,259	16,813	0	999	0	(3,147)	0	(3,147)	0	08/17/2023	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			235.000	37,386	159.090	37,386	14,693	0	0	0	(2,815)	0	(2,815)	0	09/30/2019	
494368-10-3	KIMBERLY CLARK ORD			433.000	52,614	121.510	52,614	46,123	511	2,014	0	(6,185)	0	(6,185)	0	01/06/2023	
49446R-10-9	KIMCO REALTY REIT ORD			793.000	16,899	21.310	16,899	16,337	0	809	0	103	0	103	0	08/17/2021	
49456B-10-1	KINDER MORGAN CL P ORD			2,568.000	45,300	17.640	45,300	46,847	0	2,889	0	(1,130)	0	(1,130)	0	09/16/2022	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			7,660.000	441,599	57.650	441,599	396,831	0	2,859	0	36,771	0	36,771	0	10/09/2023	
500754-10-6	KRAFT HEINZ ORD			998.000	36,906	36.980	36,906	39,065	399	1,198	0	(3,723)	0	(3,723)	0	09/16/2022	
501044-10-1	KROGER ORD			871.000	39,813	45.710	39,813	18,368	0	958	0	984	0	984	0	06/24/2019	
501575-10-4	KYMERA THERAPEUTICS ORD			758.000	19,299	25.460	19,299	21,340	0	0	0	966	0	966	0	11/03/2023	
501889-20-8	LKQ ORD			328.000	15,675	47.790	15,675	10,625	0	369	0	(1,843)	0	(1,843)	0	06/24/2019	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			247.005	52,024	210.620	52,024	21,529	0	1,126	0	595	0	595	0	09/30/2019	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			123.000	27,957	227.290	27,957	10,807	0	177	0	17,150	0	17,150	0	06/24/2019	
512807-10-8	LAM RESEARCH ORD			176.000	137,854	783.260	137,854	14,424	352	1,263	0	63,881	0	63,881	0	12/24/2019	
513272-10-4	LAMB WESTON HOLDINGS ORD			185.000	19,997	108.090	19,997	13,861	0	207	0	3,465	0	3,465	0	06/24/2019	
517834-10-7	LAS VEGAS SANDS ORD			413.000	20,324	49.210	20,324	16,362	0	165	0	471	0	471	0	02/07/2020	
518439-10-4	ESTEE LAUDER CL A ORD			292.000	42,705	146.250	42,705	24,911	0	771	0	(29,743)	0	(29,743)	0	07/06/2020	
52466B-10-3	LEGALZOOM COM ORD			3,062.000	34,601	11.300	34,601	37,371	0	0	0	8,475	0	8,475	0	09/07/2023	
525327-10-2	LEIDOS HOLDINGS ORD			168.000	18,184	108.240	18,184	13,954	64	181	0	512	0	512	0	08/12/2019	
526057-10-4	LENNAR CL A ORD			255.000	38,005	149.040	38,005	11,387	0	383	0	14,928	0	14,928	0	06/24/2019	
532457-10-8	ELI LILLY ORD			1,021.000	595,161	582.920	595,161	77,205	0	4,595	0	221,076	0	221,076	0	05/16/2023	
536797-10-3	LITHIA MOTORS ORD			369.000	121,504	329.280	121,504	103,685	0	51	0	17,819	0	17,819	0	12/19/2023	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			179.000	16,754	93.600	16,754	12,808	0	0	0	4,271	0	4,271	0	12/20/2019	
53814L-10-8	LIVENT ORD			5,457.000	98,117	17.980	98,117	66,837	0	0	0	(10,314)	0	(10,314)	0	12/15/2021	
539830-10-9	LOCKHEED MARTIN ORD			263.000	119,202	453.240	119,202	46,317	923	2,367	0	(8,745)	0	(8,745)	0	05/01/2020	
540424-10-8	LOEWS ORD			244.000	16,980	69.590	16,980	10,407	0	61	0	2,747	0	2,747	0	03/15/2019	
548661-10-7	LOWE'S COMPANIES ORD			697.000	155,117	222.550	155,117	35,250	0	2,997	0	16,247	0	16,247	0	04/01/2020	
550021-10-9	LULULEMON ATHLETICA ORD			150.000	76,694	511.290	76,694	61,941	0	0	0	14,752	0	14,752	0	10/17/2023	
55024U-10-9	LUMENTUM HOLDINGS ORD			458.000	24,008	52.420	24,008	30,798	0	0	0	1,357	0	1,357	0	09/27/2023	
55261F-10-4	M&T BANK ORD			139.004	19,055	137.080	19,055	16,924	181	542	0	(1,109)	0	(1,109)	0	11/22/2019	
552848-10-3	MGIC INVESTMENT ORD			6,664.000	128,549	19.290	128,549	84,154	0	2,821	0	41,753	0	41,753	0	03/09/2023	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			312.000	13,940	44.680	13,940	10,145	0	0	0	3,479	0	3,479	0	09/30/2019	
55306N-10-4	MKS INSTRUMENTS ORD			383.000	39,399	102.870	39,399	38,543	0	337	0	6,948	0	6,948	0	01/27/2022	
553368-10-1	MP MATERIALS CL A ORD			554.000	10,997	19.850	10,997	16,965	0	0	0	(2,454)	0	(2,454)	0	09/19/2022	
55354G-10-0	MSCI ORD			105.000	59,393	565.650	59,393	16,967	0	580	0	10,550	0	10,550	0	03/25/2020	
554382-10-1	MACERICH REIT ORD			8,148.000	125,724	15.430	125,724	122,594	0	0	0	3,129	0	3,129	0	12/14/2023	
554489-10-4	VERIS RESIDENTIAL ORD			12,567.000	197,679	15.730	197,679	207,366	660	628	0	(9,687)	0	(9,687)	0	09/26/2023	
565849-10-6	MARATHON OIL ORD			722.000	17,444	24.160	17,444	11,577	0	296	0	(2,101)	0	(2,101)	0	10/31/2022	
56585A-10-2	MARATHON PETROLEUM ORD			502.000	74,477	148.360	74,477	34,416	0	1,356	0	13,704	0	13,704	0	08/17/2023	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
57060D-10-8	MARKETAXESS HOLDINGS ORD			49.000	14,350	292.850	14,350	16,961	0	141	0	684	0	684	0	04/15/2020	
571748-10-2	MARSH & MCLENNAN ORD			638.000	120,882	189.470	120,882	35,956	0	1,652	0	15,328	0	15,328	0	02/27/2023	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			348.000	78,477	225.510	78,477	23,249	181	497	0	26,374	0	26,374	0	05/16/2023	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			78.000	38,915	498.910	38,915	10,167	58	161	0	12,553	0	12,553	0	06/24/2019	
574599-10-6	MASCO ORD			127.000	8,506	66.980	8,506	2,522	0	145	0	2,579	0	2,579	0	03/15/2019	
57636Q-10-4	MASTERCARD CL A ORD			1,047.000	446,556	426.510	446,556	95,665	0	2,382	0	82,317	0	82,317	0	05/16/2023	
57638P-10-4	MASTERBRAND ORD			8,426.000	125,126	14.850	125,126	77,398	0	0	0	47,728	0	47,728	0	08/09/2023	
576485-20-5	MATADOR RESOURCES ORD			1,391.000	79,092	56.860	79,092	84,403	0	255	0	(5,311)	0	(5,311)	0	12/19/2023	
57667L-10-7	MATCH GROUP ORD			354.000	12,921	36.500	12,921	15,293	0	0	0	(1,766)	0	(1,766)	0	09/17/2021	
579780-20-6	MCCORMICK ORD			312.000	21,347	68.420	21,347	12,030	131	487	0	(4,515)	0	(4,515)	0	06/24/2019	
580135-10-1	MCDONALD'S ORD			948.000	281,091	296.510	281,091	102,904	0	5,894	0	31,011	0	31,011	0	05/16/2023	
580589-10-9	MCGRATH RENT ORD			200.000	23,924	119.620	23,924	20,551	0	0	0	3,373	0	3,373	0	12/08/2023	
58155Q-10-3	MCKESSON ORD			190.000	87,966	462.980	87,966	27,617	118	426	0	16,693	0	16,693	0	03/18/2020	
58933Y-10-5	MERCK & CO ORD			3,183.000	347,011	109.020	347,011	165,191	2,451	9,238	0	(6,359)	0	(6,359)	0	05/16/2023	
59156R-10-8	METLIFE ORD			697.000	46,093	66.130	46,093	26,194	0	1,436	0	(4,349)	0	(4,349)	0	06/24/2019	
592688-10-5	METTLER TOLEDO ORD			28.000	33,963	1,212.960	33,963	12,139	0	0	0	(6,510)	0	(6,510)	0	11/22/2019	
594918-10-4	MICROSOFT ORD			9,472.000	3,561,851	376.040	3,561,851	537,101	0	26,312	0	1,283,537	0	1,283,537	0	11/02/2023	
595017-10-4	MICROCHIP TECHNOLOGY ORD			694.000	62,585	90.180	62,585	21,394	0	1,103	0	13,831	0	13,831	0	04/09/2021	
595112-10-3	MICRON TECHNOLOGY ORD			1,393.000	118,879	85.340	118,879	26,277	160	641	0	49,256	0	49,256	0	04/15/2020	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			144.000	19,362	134.460	19,362	14,243	0	806	0	(3,244)	0	(3,244)	0	06/24/2019	
596278-10-1	MIDDLEBY ORD			2,301.000	338,638	147.170	338,638	304,031	0	0	0	26,088	0	26,088	0	11/14/2023	
60770K-10-7	MODERNA ORD			435.000	43,261	99.450	43,261	40,192	0	0	0	(6,744)	21,628	(28,371)	0	09/15/2023	
608190-10-4	MOHAWK INDUSTRIES ORD			75.000	7,763	103.500	7,763	10,461	0	0	0	96	0	96	0	06/24/2019	
60855R-10-0	MOLINA HEALTHCARE ORD			73.000	26,376	361.310	26,376	22,767	0	0	0	2,270	0	2,270	0	03/01/2022	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			237.000	14,507	61.210	14,507	14,937	0	389	0	2,297	0	2,297	0	09/30/2019	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			1,756.000	127,187	72.430	127,187	62,134	746	2,764	0	10,166	0	10,166	0	02/27/2023	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			56.000	35,324	630.780	35,324	21,949	56	210	0	15,522	0	15,522	0	08/17/2021	
61174X-10-9	MONSTER BEVERAGE ORD			968.000	55,766	57.610	55,766	13,439	0	0	0	6,626	0	6,626	0	09/30/2019	
615369-10-5	MOODYS ORD			200.000	78,112	390.560	78,112	18,194	0	616	0	22,388	0	22,388	0	04/01/2020	
61559X-10-4	MOONLAKE IMMUNOTHERAPEUTICS CL A ORD		C	258.000	15,581	60.390	15,581	12,240	0	0	0	3,341	0	3,341	0	12/01/2023	
617446-44-8	MORGAN STANLEY ORD			1,608.996	150,039	93.250	150,039	53,457	0	5,229	0	13,242	0	13,242	0	02/26/2021	
617700-10-9	MORNINGSTAR ORD			255.000	72,991	286.240	72,991	59,451	0	96	0	13,541	0	13,541	0	09/06/2023	
61775R-10-5	MORPHIC HOLDING ORD			576.000	16,635	28.880	16,635	17,168	0	0	0	20	0	20	0	09/22/2023	
61945C-10-3	MOSAIC ORD			450.000	16,079	35.730	16,079	12,249	0	473	0	(3,663)	0	(3,663)	0	09/30/2019	
620076-30-7	MOTOROLA SOLUTIONS ORD			216.000	67,627	313.090	67,627	17,888	212	748	0	11,723	0	11,723	0	05/16/2023	
62482R-10-7	MR COOPER GROUP ORD			495.000	32,234	65.120	32,234	27,826	0	0	0	4,408	0	4,408	0	10/25/2023	
629377-50-8	NRG ENERGY ORD			4,395.000	227,222	51.700	227,222	164,775	0	2,020	0	60,662	0	60,662	0	09/28/2023	
62944T-10-5	NVR ORD			4.000	28,002	7,000.450	28,002	16,180	0	0	0	9,551	0	9,551	0	05/06/2021	
631103-10-8	NASDAQ ORD			438.000	25,465	58.140	25,465	6,463	0	377	0	(1,406)	0	(1,406)	0	06/24/2019	
633707-10-4	NATIONAL BANK HOLDINGS CL A ORD			2,962.000	110,157	37.190	110,157	141,688	0	3,080	0	(14,772)	0	(14,772)	0	01/04/2023	
64110D-10-4	NETAPP ORD			279.000	24,597	88.160	24,597	11,148	0	558	0	7,840	0	7,840	0	06/24/2019	
64110L-10-6	NETFLIX ORD			577.000	280,930	486.880	280,930	79,028	0	0	0	110,404	0	110,404	0	05/16/2023	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			581.000	76,553	131.760	76,553	52,777	0	0	0	7,342	0	7,342	0	11/10/2023	
64828T-20-1	RITHM CAPITAL ORD			8,693.000	92,841	10.680	92,841	87,346	2,173	8,693	0	21,819	0	21,819	0	07/29/2021	
649445-10-3	NEW YORK COMMUNITY BANCORP ORD			9,698.000	99,211	10.230	99,211	89,214	0	4,769	0	9,996	0	9,996	0	05/16/2023	
650111-10-7	NEW YORK TIMES CL A ORD			3,750.000	183,713	48.990	183,713	133,808	0	1,510	0	60,185	0	60,185	0	08/16/2023	

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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
651639-10-6	NEWMONT ORD			1,420.000	58,774	41.390	58,774	42,355	0	1,792	0	(4,035)	0	(4,035)	0	11/07/2023	
65249B-10-9	NEWS CL A ORD			486.000	11,931	24.550	11,931	7,277	0	97	0	3,086	0	3,086	0	09/30/2019	
65249B-20-8	NEWS CL B ORD			153.000	3,935	25.720	3,935	2,120	0	31	0	1,114	0	1,114	0	09/30/2019	
65339F-10-1	NEXTERA ENERGY ORD			2,451.000	148,874	60.740	148,874	76,953	0	4,497	0	(55,261)	0	(55,261)	0	06/16/2023	
654106-10-3	NIKE CL B ORD			1,520.000	165,026	108.570	165,026	61,564	562	1,550	0	(12,864)	0	(12,864)	0	02/27/2023	
65473P-10-5	NISOURCE ORD			4,974.000	132,060	26.550	132,060	134,820	0	4,340	0	(2,305)	0	(2,305)	0	09/28/2023	
655663-10-2	NORDSON ORD			68.000	17,963	264.160	17,963	15,104	46	179	0	1,798	0	1,798	0	02/14/2022	
655844-10-8	NORFOLK SOUTHERN ORD			305.000	72,096	236.380	72,096	28,697	0	1,647	0	(3,062)	0	(3,062)	0	06/24/2019	
665859-10-4	NORTHERN TRUST ORD			271.000	22,867	84.380	22,867	17,455	203	813	0	(1,114)	0	(1,114)	0	06/24/2019	
666807-10-2	NORTHROP GRUMMAN ORD			189.000	88,478	468.140	88,478	25,971	0	1,387	0	(14,642)	0	(14,642)	0	11/22/2019	
668771-10-8	GEN DIGITAL ORD			718.000	16,385	22.820	16,385	15,136	0	359	0	998	0	998	0	02/13/2019	
66987E-20-6	NOVAGOLD RESOURCES ORD			2,408.000	9,006	3.740	9,006	11,149	0	0	0	(5,394)	0	(5,394)	0	11/21/2019	
670346-10-5	NUCOR ORD			341.000	59,348	174.040	59,348	16,798	184	696	0	14,400	0	14,400	0	09/30/2019	
67066G-10-4	NVIDIA ORD			3,149.000	1,559,448	495.220	1,559,448	86,661	0	503	0	1,097,114	0	1,097,114	0	05/16/2023	
670703-10-7	NUVALENT CL A ORD			395.000	29,068	73.590	29,068	12,732	0	0	0	17,208	0	17,208	0	02/08/2023	
67079A-10-2	NUVEI ORD		A	2,647.000	69,510	26.260	69,510	86,845	0	397	0	(1,293)	0	(1,293)	0	05/30/2023	
67103H-10-7	O REILLY AUTOMOTIVE ORD			85.000	80,757	950.080	80,757	13,592	0	0	0	9,014	0	9,014	0	06/24/2019	
674215-20-7	CHORD ENERGY ORD			916.003	152,267	166.230	152,267	104,997	0	9,580	0	23,301	0	23,301	0	12/19/2023	
674599-10-5	OCCIDENTAL PETROLEUM ORD			851.000	50,813	59.710	50,813	32,063	153	570	0	(2,791)	0	(2,791)	0	12/17/2021	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			120.000	48,640	405.330	48,640	14,745	0	192	0	14,586	0	14,586	0	12/06/2019	
680033-10-7	OLD NATIONAL BANCORP ORD			4,327.000	73,083	16.890	73,083	63,204	0	1,817	0	9,879	0	9,879	0	03/17/2023	
681116-10-9	OLLIES BARGAIN OUTLET HLDG ORD			2,597.000	197,086	75.890	197,086	177,576	0	0	0	19,511	0	19,511	0	11/06/2023	
681919-10-6	OMNICOM GROUP ORD			272.000	23,531	86.510	23,531	18,639	190	762	0	1,344	0	1,344	0	03/15/2019	
682189-10-5	ON SEMICONDUCTOR ORD			549.000	45,858	83.530	45,858	28,509	0	0	0	11,617	0	11,617	0	07/06/2022	
682680-10-3	ONEOK ORD			779.000	54,701	70.220	54,701	43,234	0	2,212	0	3,331	0	3,331	0	11/02/2023	
68268W-10-3	ONEMAIN HOLDINGS ORD			2,316.000	113,947	49.200	113,947	92,037	0	9,264	0	36,801	0	36,801	0	10/26/2021	
683344-10-5	ONTO INNOVATION ORD			755.000	115,440	152.900	115,440	84,630	0	0	0	30,809	0	30,809	0	11/13/2023	
68389X-10-5	ORACLE ORD			1,975.000	208,224	105.430	208,224	76,123	0	2,890	0	43,571	0	43,571	0	09/15/2023	
68404L-20-1	OPTION CARE HEALTH ORD			4,413.000	148,674	33.690	148,674	127,092	0	0	0	21,582	0	21,582	0	10/25/2023	
68902V-10-7	OTIS WORLDWIDE ORD			519.000	46,435	89.470	46,435	25,517	0	680	0	5,792	0	5,792	0	12/24/2019	
69007J-10-6	OUTFRONT MEDIA ORD			5,594.000	78,092	13.960	78,092	104,070	1,807	4,695	0	(13,793)	0	(13,793)	0	04/05/2023	
69331C-10-8	PG&E ORD			2,700.000	48,681	18.030	48,681	37,001	27	0	0	4,148	0	4,148	0	09/15/2023	
69336V-10-1	PGT INNOVATIONS ORD			919.000	37,403	40.700	37,403	17,593	0	0	0	19,545	0	19,545	0	07/12/2023	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			526.000	81,451	154.850	81,451	46,890	0	2,754	0	1,533	0	1,533	0	09/15/2023	
693506-10-7	PPG INDUSTRIES ORD			292.000	43,669	149.550	43,669	27,305	0	742	0	6,953	0	6,953	0	06/10/2020	
69351T-10-6	PPL ORD			1,001.000	27,127	27.100	27,127	29,183	240	946	0	(2,122)	0	(2,122)	0	02/28/2020	
69366J-20-0	PTC THERAPEUTICS ORD			823.000	22,682	27.560	22,682	37,254	0	0	0	(8,732)	0	(8,732)	0	04/14/2022	
69370C-10-0	PTC ORD			1,880.000	328,925	174.960	328,925	289,165	0	0	0	42,781	0	42,781	0	12/14/2023	
693718-10-8	PACCAR ORD			672.000	65,621	97.650	65,621	26,125	2,150	1,953	0	21,282	0	21,282	0	04/15/2020	
695156-10-9	PACKAGING CORP OF AMERICA ORD			119.000	19,386	162.910	19,386	12,713	149	595	0	4,165	0	4,165	0	06/24/2019	
697435-10-5	PALO ALTO NETWORKS ORD			400.000	117,952	294.880	117,952	98,613	0	0	0	19,339	0	19,339	0	06/16/2023	
701094-10-4	PARKER HANNIFIN ORD			165.000	76,016	460.700	76,016	22,625	0	944	0	27,630	0	27,630	0	02/27/2023	
704326-10-7	PAYCHEX ORD			412.000	49,073	119.110	49,073	20,933	0	1,426	0	1,465	0	1,465	0	01/06/2023	
70432V-10-2	PAYCOM SOFTWARE ORD			62.000	12,817	206.720	12,817	19,377	0	70	0	(6,423)	0	(6,423)	0	01/27/2020	
70450Y-10-3	PAYPAL HOLDINGS ORD			1,358.000	83,395	61.410	83,395	56,955	0	0	0	(13,322)	0	(13,322)	0	06/18/2021	
713448-10-8	PEPSICO ORD			1,783.000	302,825	169.840	302,825	163,472	2,256	8,557	0	(19,453)	0	(19,453)	0	05/16/2023	

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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 Designation, NAIC Designation Modifier and SVO Administrative Symbol
71377A-10-3	PERFORMANCE FOOD GROUP ORD			2,893.000	200,051	69.150	200,051	153,949	0	0	0	30,919	0	30,919	0	12/05/2023	
714046-10-9	REVVITY ORD			157.000	17,162	109.310	17,162	9,369	0	44	0	(4,853)	0	(4,853)	0	01/18/2022	
717081-10-3	PFIZER ORD			6,969.000	200,638	28.790	200,638	197,610	0	11,299	0	(154,479)	0	(154,479)	0	06/16/2023	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			1,990.000	187,219	94.080	187,219	158,688	2,587	10,128	0	(14,225)	0	(14,225)	0	01/06/2023	
718546-10-4	PHILLIPS 66 ORD			509.000	67,768	133.140	67,768	40,495	0	2,138	0	14,792	0	14,792	0	08/30/2022	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			1,186.000	103,443	87.220	103,443	82,484	0	522	0	20,959	0	20,959	0	07/20/2023	
723484-10-1	PINNACLE WEST ORD			142.000	10,201	71.840	10,201	8,675	0	493	0	(596)	0	(596)	0	06/24/2019	
723787-10-7	PIONEER NATURAL RESOURCE ORD			304.000	68,364	224.880	68,364	46,665	0	4,244	0	(1,067)	0	(1,067)	0	09/16/2022	
73278L-10-5	POOL ORD			50.000	19,936	398.710	19,936	16,401	0	215	0	4,819	0	4,819	0	10/06/2020	
733174-70-0	POPULAR ORD			3,467.000	284,537	82.070	284,537	206,850	2,150	6,662	0	53,414	0	53,414	0	09/05/2023	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD			1,113.000	48,237	43.340	48,237	49,623	529	1,645	0	(4,560)	0	(4,560)	0	09/28/2023	
737446-10-4	POST HOLDINGS ORD			385.000	33,903	88.060	33,903	34,652	0	0	0	(749)	0	(749)	0	08/15/2023	
74144T-10-8	T ROWE PRICE GROUP ORD			287.000	30,907	107.690	30,907	23,414	350	1,050	0	(393)	0	(393)	0	06/10/2020	
74164F-10-3	PRIMORIS SERVICES ORD			4,688.000	155,688	33.210	155,688	112,324	281	1,125	0	52,834	0	52,834	0	10/07/2022	
74167P-10-8	PRIMO WATER ORD			2,383.000	35,864	15.050	35,864	33,886	0	143	0	1,978	0	1,978	0	09/22/2023	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			329.000	25,882	78.670	25,882	14,992	0	855	0	(1,727)	0	(1,727)	0	09/30/2019	
742718-10-9	PROCTER & GAMBLE ORD			2,948.001	432,000	146.540	432,000	212,956	0	10,997	0	(14,605)	0	(14,605)	0	02/27/2023	
74276R-10-2	PRIVIA HEALTH GROUP ORD			4,641.000	106,882	23.030	106,882	109,258	0	0	0	(2,376)	0	(2,376)	0	09/11/2023	
743315-10-3	PROGRESSIVE ORD			752.000	119,779	159.280	119,779	26,605	0	300	0	22,088	0	22,088	0	02/27/2023	
74340W-10-3	PROLOGIS REIT			1,195.000	159,294	133.300	159,294	68,928	1,040	3,104	0	24,384	0	24,384	0	05/16/2023	
744320-10-2	PRUDENTIAL FINANCIAL ORD			476.000	49,366	103.710	49,366	39,869	0	2,380	0	2,023	0	2,023	0	06/24/2019	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			639.000	39,075	61.150	39,075	23,296	364	1,093	0	(77)	0	(77)	0	06/24/2019	
74460D-10-9	PUBLIC STORAGE REIT ORD			201.000	61,305	305.000	61,305	36,875	0	2,412	0	4,987	0	4,987	0	09/16/2022	
745867-10-1	PULTEGROUP ORD			313.000	32,308	103.220	32,308	6,861	63	200	0	18,057	0	18,057	0	11/19/2020	
74624M-10-2	PURE STORAGE CL A ORD			3,088.000	110,118	35.660	110,118	98,958	0	0	0	8,723	0	8,723	0	09/27/2023	
74736K-10-1	QORVO ORD			48.000	5,405	112.610	5,405	2,411	0	0	0	1,055	0	1,055	0	09/30/2019	
747525-10-3	QUALCOMM ORD			1,339.000	193,660	144.630	193,660	81,215	0	4,218	0	46,438	0	46,438	0	01/06/2023	
74758T-30-3	QUALYS ORD			156.000	30,620	196.280	30,620	31,645	0	0	0	(1,026)	0	(1,026)	0	12/19/2023	
74762E-10-2	QUANTA SERVICES ORD			180.000	38,844	215.800	38,844	5,321	16	58	0	13,194	0	13,194	0	09/30/2019	
74834L-10-0	QUEST DIAGNOSTICS ORD			149.000	20,544	137.880	20,544	8,971	0	416	0	(2,765)	0	(2,765)	0	06/24/2019	
750917-10-6	RAMBUS ORD			2,937.000	200,450	68.250	200,450	55,026	0	0	0	95,247	0	95,247	0	10/06/2022	
751212-10-1	RALPH LAUREN CL A ORD			65.000	9,373	144.200	9,373	9,262	49	195	0	2,504	0	2,504	0	09/30/2019	
754730-10-9	RAYMOND JAMES ORD			237.000	26,426	111.500	26,426	12,024	107	398	0	1,102	0	1,102	0	06/24/2019	
75513E-10-1	RTX ORD			1,886.990	158,771	84.140	158,771	98,414	0	4,378	0	(31,690)	0	(31,690)	0	01/06/2023	
756109-10-4	REALTY INCOME REIT ORD			884.000	50,759	57.420	50,759	53,388	227	2,545	0	(5,109)	0	(5,109)	0	06/16/2023	
758849-10-3	REGENCY CENTERS REIT ORD			213.000	14,271	67.000	14,271	14,062	143	554	0	959	0	959	0	06/24/2019	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			137.000	120,326	878.290	120,326	55,532	0	0	0	21,465	0	21,465	0	01/06/2023	
7591EP-10-0	REGIONS FINANCIAL ORD			1,266.000	24,535	19.380	24,535	13,018	304	1,003	0	(2,567)	0	(2,567)	0	08/17/2023	
759351-60-4	REINSURANCE GROUP OF AMER ORD			1,601.000	259,010	161.780	259,010	206,540	0	5,178	0	29,616	0	29,616	0	03/09/2023	
759509-10-2	RELIANCE STEEL ORD			318.000	88,938	279.680	88,938	37,137	0	1,272	0	24,562	0	24,562	0	01/29/2021	
75960P-10-4	REMITLY GLOBAL ORD			9,521.000	184,898	19.420	184,898	170,377	0	0	0	14,521	0	14,521	0	11/03/2023	
759916-10-9	REPLIGEN ORD			702.000	126,220	179.800	126,220	145,373	0	0	0	5,686	0	5,686	0	01/31/2023	
760759-10-0	REPUBLIC SERVICES ORD			267.000	44,031	164.910	44,031	9,873	143	539	0	9,591	0	9,591	0	06/24/2019	
761152-10-7	RESMED ORD			188.000	32,340	172.020	32,340	16,884	0	342	0	(6,834)	0	(6,834)	0	02/27/2023	
76155X-10-0	REVOLUTION MEDICINES ORD			1,944.000	55,754	28.680	55,754	46,288	0	0	0	13,361	0	13,361	0	12/01/2023	
770323-10-3	ROBERT HALF ORD			145.000	12,748	87.920	12,748	6,045	0	278	0	2,043	0	2,043	0	06/24/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
77313F-10-6	ROCKET PHARMACEUTICALS ORD			1,286.000	38,541	29.970	38,541	21,146	0	0	0	13,703	0	13,703	0	09/13/2023	
773903-10-9	ROCKWELL AUTOMAT ORD			149.000	46,262	310.480	46,262	17,590	0	714	0	7,884	0	7,884	0	09/30/2019	
77543R-10-2	ROKU CL A ORD			1,176.000	107,792	91.660	107,792	80,689	0	0	0	27,103	0	27,103	0	08/10/2023	
775711-10-4	ROLLINS ORD			262.000	11,442	43.670	11,442	6,786	0	141	0	1,868	0	1,868	0	06/24/2019	
776696-10-6	ROPER TECHNOLOGIES ORD			134.000	73,053	545.170	73,053	22,468	0	366	0	15,153	0	15,153	0	06/10/2020	
778296-10-3	ROSS STORES ORD			440.000	60,892	138.390	60,892	17,799	147	442	0	9,821	0	9,821	0	03/15/2019	
780287-10-8	ROYAL GOLD ORD			302.000	36,530	120.960	36,530	32,221	0	453	0	2,488	0	2,488	0	02/11/2022	
783549-10-8	RYDER SYSTEM ORD			1,637.000	188,353	115.060	188,353	165,952	0	1,857	0	22,401	0	22,401	0	09/15/2023	
78377T-10-7	RYMAN HOSPITALITY PROP REIT ORD			2,407.000	264,914	110.060	264,914	197,075	2,648	6,654	0	67,126	0	67,126	0	09/20/2023	
78409V-10-4	S&P GLOBAL ORD			424.990	187,217	440.520	187,217	54,378	0	1,530	0	44,870	0	44,870	0	05/02/2022	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			135.000	34,248	253.690	34,248	21,259	0	459	0	(3,594)	0	(3,594)	0	02/28/2020	
78463M-10-7	SPS COMMERCE ORD			334.000	64,743	193.840	64,743	64,011	0	0	0	732	0	732	0	12/19/2023	
784730-10-3	SSR MINING ORD			1,317.000	14,171	10.760	14,171	24,824	0	277	0	(6,466)	0	(6,466)	0	06/24/2022	
78667J-10-8	SAGE THERAPEUTICS ORD			708.000	15,342	21.670	15,342	24,804	0	0	0	(6,946)	0	(6,946)	0	08/11/2023	
79466L-30-2	SALESFORCE ORD			1,194.000	314,189	263.140	314,189	126,992	0	0	0	155,134	0	155,134	0	05/16/2023	
803607-10-0	SAREPTA THERAPEUTICS ORD			718.000	69,237	96.430	69,237	70,567	0	0	0	(23,802)	0	(23,802)	0	07/07/2022	
805111-10-1	SAVARA ORD			3,361.000	15,797	4.700	15,797	14,839	0	0	0	958	0	958	0	12/18/2023	
806407-10-2	HENRY SCHEIN ORD			185.000	14,006	75.710	14,006	10,585	0	0	0	(770)	0	(770)	0	06/24/2019	
806857-10-8	SCHLUMBERGER ORD			1,660.000	86,386	52.040	86,386	70,115	415	1,536	0	(2,357)	0	(2,357)	0	10/31/2022	
808513-10-5	CHARLES SCHWAB ORD			1,748.000	120,262	68.800	120,262	57,479	0	1,748	0	(25,276)	0	(25,276)	0	11/28/2022	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD			2,437.000	302,968	124.320	302,968	256,789	0	1,504	0	24,717	0	24,717	0	12/26/2023	
816851-10-9	SEMPRA ORD			806.000	60,232	74.730	60,232	41,718	480	1,885	0	(2,050)	0	(2,050)	0	01/06/2023	
81762P-10-2	SERVICENOW ORD			259.000	182,981	706.490	182,981	76,707	0	0	0	82,673	0	82,673	0	01/06/2023	
819047-10-1	SHAKE SHACK CL A ORD			2,018.000	149,574	74.120	149,574	142,594	0	0	0	6,980	0	6,980	0	12/14/2023	
824348-10-6	SHERWIN WILLIAMS ORD			306.000	95,441	311.900	95,441	24,118	0	741	0	22,818	0	22,818	0	01/10/2020	
82452J-10-9	SHIFT4 PAYMENTS CL A ORD			3,666.000	272,530	74.340	272,530	186,562	0	0	0	67,998	0	67,998	0	11/08/2023	
82489T-10-4	SHOCKWAVE MEDICAL ORD			525.000	100,044	190.560	100,044	119,203	0	0	0	(19,159)	0	(19,159)	0	09/29/2023	
82489W-10-7	SHOALS TECHNOLOGIES GROUP CL A ORD			2,971.000	46,169	15.540	46,169	62,668	0	0	0	(16,498)	0	(16,498)	0	11/06/2023	
828806-10-9	SIMON PROP GRP REIT ORD			420.000	59,909	142.640	59,909	61,285	798	2,331	0	10,478	0	10,478	0	02/27/2023	
82900L-10-2	SIMPLY GOOD FOODS ORD			404.000	15,998	39.600	15,998	15,728	0	0	0	270	0	270	0	12/21/2023	
82983N-10-8	SITIO ROYALTIES CL A ORD			2,499.996	58,775	23.510	58,775	46,688	0	4,487	0	(11,853)	0	(11,853)	0	12/19/2023	
830830-10-5	SKYLINE CHAMPION ORD			6,681.000	496,131	74.260	496,131	360,958	0	0	0	119,165	0	119,165	0	12/11/2023	
83088M-10-2	SKYWORKS SOLUTIONS ORD			215.000	24,170	112.420	24,170	20,754	0	559	0	4,577	0	4,577	0	09/30/2019	
831865-20-9	A O SMITH ORD			174.000	14,345	82.440	14,345	9,609	0	212	0	4,385	0	4,385	0	03/15/2019	
832696-40-5	JM SMUCKER ORD			143.000	18,072	126.380	18,072	14,860	0	595	0	(4,587)	0	(4,587)	0	06/24/2019	
833034-10-1	SNAP ON ORD			70.000	20,219	288.840	20,219	7,739	0	470	0	4,225	0	4,225	0	03/15/2019	
834203-30-9	SOLENO THERAPEUTICS ORD			344.000	13,846	40.250	13,846	12,071	0	0	0	1,775	0	1,775	0	12/07/2023	
840441-10-9	SOUTHSTATE ORD			1,437.000	121,355	84.450	121,355	111,177	0	2,931	0	10,734	0	10,734	0	01/13/2023	
842587-10-7	SOUTHERN ORD			1,343.000	94,171	70.120	94,171	61,045	0	3,734	0	(1,732)	0	(1,732)	0	12/16/2022	
844741-10-8	SOUTHWEST AIRLINES ORD			825.000	23,826	28.880	23,826	21,501	149	540	0	(3,871)	0	(3,871)	0	08/17/2023	
844895-10-2	SOUTHWEST GAS HOLDINGS ORD			2,528.000	160,149	63.350	160,149	161,087	0	5,321	0	34,698	31,088	3,610	0	09/28/2023	
85225A-10-7	SQUARESPACE CL A ORD			5,787.000	191,029	33.010	191,029	145,597	0	0	0	43,024	0	43,024	0	12/15/2023	
854502-10-1	STANLEY BLACK AND DECKER ORD			202.000	19,816	98.100	19,816	18,499	0	650	0	4,642	0	4,642	0	07/06/2020	
855244-10-9	STARBUCKS ORD			1,488.000	142,863	96.010	142,863	60,610	0	3,185	0	(4,930)	0	(4,930)	0	05/16/2023	
857477-10-3	STATE STREET ORD			445.000	34,470	77.460	34,470	30,340	307	1,148	0	(49)	0	(49)	0	09/30/2019	
858119-10-0	STEEL DYNAMICS ORD			215.000	25,392	118.100	25,392	22,768	91	342	0	4,048	0	4,048	0	02/27/2023	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
85914M-10-7	STEPSTONE GROUP CL A ORD			3,848.000	122,482	31.830	122,482	111,599	0	4,117	0	26,636	6,653	19,983	0	02/21/2023	
863667-10-1	STRYKER ORD			433.000	129,666	299.460	129,666	46,374	346	1,294	0	23,664	0	23,664	0	02/27/2023	
86366E-10-6	STRUCTURE THERAPEUTICS ADR			789.000	32,160	40.760	32,160	19,823	0	0	0	12,337	0	12,337	0	12/18/2023	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD			2,253.000	34,358	15.250	34,358	35,704	0	0	0	(1,346)	0	(1,346)	0	09/28/2023	
86800U-10-4	SUPER MICRO COMPUTER ORD			316.000	89,826	284.260	89,826	49,936	0	0	0	39,890	0	39,890	0	09/27/2023	
86881A-10-0	SURGERY PARTNERS ORD			4,641.000	148,466	31.990	148,466	144,927	0	0	0	(1,946)	0	(1,946)	0	09/12/2023	
87157D-10-9	SYNAPTICS ORD			1,266.000	144,425	114.080	144,425	118,704	0	0	0	31,555	0	31,555	0	09/29/2023	
871607-10-7	SYNOPSYS ORD			194.000	99,893	514.910	99,893	16,545	0	0	0	37,950	0	37,950	0	08/30/2022	
87161C-50-1	SYNOVUS FINANCIAL ORD			8,239.000	310,198	37.650	310,198	332,474	3,131	11,474	0	10,422	0	10,422	0	03/17/2023	
87164F-10-5	SYNDAX PHARMACEUTICALS ORD			1,403.000	30,319	21.610	30,319	23,197	0	0	0	(3,181)	0	(3,181)	0	12/15/2023	
87165B-10-3	SYNCHRONY FINANCIAL ORD			289.000	11,037	38.190	11,037	8,858	0	277	0	1,540	0	1,540	0	06/24/2019	
871829-10-7	SYSCO ORD			648.000	47,388	73.130	47,388	26,965	0	1,283	0	(2,151)	0	(2,151)	0	09/30/2019	
872540-10-9	TJX ORD			1,492.000	139,965	93.810	139,965	44,887	0	1,928	0	21,201	0	21,201	0	06/10/2020	
872590-10-4	T MOBILE US ORD			666.000	106,780	160.330	106,780	61,722	0	433	0	13,540	0	13,540	0	09/16/2022	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			199.000	32,029	160.950	32,029	23,390	0	0	0	11,307	0	11,307	0	06/17/2022	
875465-10-6	TANGER ORD			4,899.000	135,800	27.720	135,800	115,194	0	847	0	20,606	0	20,606	0	11/10/2023	
87612E-10-6	TARGET ORD			513.000	73,061	142.420	73,061	31,228	0	2,237	0	(3,396)	0	(3,396)	0	11/22/2019	
87612G-10-1	TARGA RESOURCES ORD			300.000	26,061	86.870	26,061	19,756	0	555	0	4,011	0	4,011	0	10/11/2022	
879360-10-5	TELEDYNE TECH ORD			59.000	26,331	446.290	26,331	20,023	0	0	0	2,736	0	2,736	0	06/19/2020	
879369-10-6	TELEFLEX ORD			520.000	129,657	249.340	129,657	103,923	0	707	0	(151)	0	(151)	0	11/02/2022	
880770-10-2	TERADYNE ORD			202.000	21,921	108.520	21,921	15,427	0	89	0	4,276	0	4,276	0	09/18/2020	
88160R-10-1	TESLA ORD			3,498.000	869,183	248.480	869,183	831,708	0	0	0	423,178	0	423,178	0	09/15/2023	
882508-10-4	TEXAS INSTRUMENTS ORD			1,173.000	199,950	170.460	199,950	65,516	0	5,859	0	6,156	0	6,156	0	05/16/2023	
882681-10-9	TEXAS ROADHOUSE ORD			1,698.000	207,547	122.230	207,547	170,937	0	2,489	0	36,179	0	36,179	0	12/21/2023	
883203-10-1	TEXTRON ORD			2,840.000	228,393	80.420	228,393	144,934	57	211	0	25,207	0	25,207	0	03/06/2023	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			508.000	269,641	530.790	269,641	73,359	178	682	0	(9,888)	0	(9,888)	0	05/16/2023	
88579Y-10-1	3M ORD			704.990	77,070	109.320	77,070	98,663	0	4,230	0	(7,473)	0	(7,473)	0	11/02/2020	
892356-10-6	TRACTOR SUPPLY ORD			149.000	32,039	215.030	32,039	9,355	0	614	0	(1,481)	0	(1,481)	0	06/24/2019	
893641-10-0	TRANSDIGM GROUP ORD			66.000	66,766	1,011.600	66,766	20,796	0	2,310	0	24,975	0	24,975	0	02/27/2023	
89417E-10-9	TRAVELERS COMPANIES ORD			307.000	58,480	190.490	58,480	26,781	307	900	0	921	0	921	0	06/24/2019	
896239-10-0	TRIMBLE ORD			300.000	15,960	53.200	15,960	13,920	0	0	0	8,299	7,507	792	0	01/20/2021	
896288-10-7	TRINET GROUP ORD			1,589.000	188,980	118.930	188,980	102,899	0	0	0	73,882	0	73,882	0	07/27/2023	
89832Q-10-9	TRUIST FINANCIAL ORD			1,751.004	64,647	36.920	64,647	61,658	0	3,642	0	(10,699)	0	(10,699)	0	10/31/2022	
901384-10-7	2SEVENTY BIO ORD			1,051.000	4,488	4.270	4,488	11,460	0	0	0	2,661	8,021	(5,360)	0	08/15/2022	
902252-10-5	TYLER TECHNOLOGIES ORD			51.000	21,324	418.120	21,324	16,994	0	0	0	4,881	0	4,881	0	06/19/2020	
902494-10-3	TYSON FOODS CL A ORD			372.000	19,995	53.750	19,995	16,186	0	718	0	(3,162)	0	(3,162)	0	06/24/2019	
902653-10-4	UDR REIT ORD			371.000	14,206	38.290	14,206	14,395	0	608	0	(163)	0	(163)	0	09/30/2019	
902788-10-8	UMB FINANCIAL ORD			925.000	77,284	83.550	77,284	56,181	361	703	0	21,103	0	21,103	0	03/27/2023	
902973-30-4	US BANCORP ORD			1,804.000	78,077	43.280	78,077	73,098	884	3,374	0	704	0	704	0	05/16/2023	
90353T-10-0	UBER TECHNOLOGIES ORD			2,500.000	153,925	61.570	153,925	154,656	0	0	0	(731)	0	(731)	0	12/15/2023	
90384S-30-3	ULTA BEAUTY ORD			67.000	32,829	489.990	32,829	15,153	0	0	0	1,402	0	1,402	0	09/30/2019	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			772.000	36,917	47.820	36,917	38,122	0	0	0	2,558	0	2,558	0	10/18/2023	
907818-10-8	UNION PACIFIC ORD			808.000	198,461	245.620	198,461	61,485	0	4,202	0	31,148	0	31,148	0	11/22/2019	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			420.000	17,329	41.260	17,329	22,781	0	0	0	1,050	0	1,050	0	02/27/2023	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			945.000	148,582	157.230	148,582	98,707	0	6,075	0	(15,594)	0	(15,594)	0	05/16/2023	
911363-10-9	UNITED RENTAL ORD			91.000	52,181	573.420	52,181	9,599	0	539	0	19,838	0	19,838	0	09/30/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
912008-10-9	US FOODS ORD			4,331.000	196,671	45.410	196,671	167,715	0	0	0	28,955	0	28,955	0	12/05/2023	
912909-10-8	US STEEL ORD			1,436.000	69,861	48.650	69,861	35,757	0	287	0	33,890	0	33,890	0	07/12/2021	
91307C-10-2	UNITED THERAPEUTICS ORD			382.000	83,998	219.890	83,998	70,342	0	0	0	(20,419)	0	(20,419)	0	10/23/2023	
91324P-10-2	UNITEDHEALTH GRP ORD			1,185.000	623,867	526.470	623,867	139,552	0	8,621	0	(3,695)	0	(3,695)	0	05/16/2023	
91347P-10-5	UNIVERSAL DISPLAY ORD			656.000	125,467	191.260	125,467	100,478	230	338	0	24,988	0	24,988	0	11/10/2023	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			102.000	15,549	152.440	15,549	10,855	0	82	0	1,178	0	1,178	0	06/24/2019	
918204-10-8	VF ORD			412.000	7,746	18.800	7,746	14,763	0	408	0	(3,630)	0	(3,630)	0	06/24/2019	
91913Y-10-0	VALERO ENERGY ORD			416.000	54,080	130.000	54,080	24,478	0	1,697	0	1,306	0	1,306	0	08/30/2022	
920253-10-1	VALMONT INDS ORD			616.000	143,842	233.510	143,842	136,781	370	0	0	7,061	0	7,061	0	12/12/2023	
92243G-10-8	VAXCYTE ORD			891.000	55,955	62.800	55,955	25,610	0	0	0	13,231	0	13,231	0	10/26/2022	
92276F-10-0	VENTAS REIT ORD			514.000	25,618	49.840	25,618	27,976	231	908	0	2,257	0	2,257	0	02/27/2023	
92337F-10-7	VERACYTE ORD			2,350.000	64,649	27.510	64,649	61,600	0	0	0	8,883	0	8,883	0	11/19/2021	
92338C-10-3	VERALTO ORD			279.963	23,030	82.260	23,030	8,374	25	0	0	14,656	0	14,656	0	01/06/2023	
92343E-10-2	VERISIGN ORD			119.000	24,509	205.960	24,509	9,435	0	0	0	62	0	62	0	06/24/2019	
92343V-10-4	VERIZON COMMUNICATIONS ORD			5,105.000	192,459	37.700	192,459	244,243	0	13,206	0	(8,119)	0	(8,119)	0	08/17/2023	
92345Y-10-6	VERISK ANALYTICS ORD			198.000	47,294	238.860	47,294	18,062	67	202	0	12,363	0	12,363	0	02/07/2020	
92511U-10-2	VERRA MOBILITY CL A ORD			5,977.000	137,650	23.030	137,650	105,903	0	0	0	31,748	0	31,748	0	11/30/2023	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			329.000	133,867	406.890	133,867	34,414	0	0	0	38,851	0	38,851	0	01/06/2023	
925550-10-5	VIAVI SOLUTIONS ORD			6,682.000	67,288	10.070	67,288	78,800	0	0	0	782	0	782	0	09/27/2023	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD			742.003	10,974	14.790	10,974	30,092	37	430	0	(1,551)	0	(1,551)	0	10/23/2020	
92556V-10-6	VIATRIS ORD			1,546.980	16,754	10.830	16,754	26,611	0	743	0	(464)	0	(464)	0	06/19/2020	
925652-10-9	VICI PPTYS ORD			1,300.000	41,444	31.880	41,444	41,380	540	1,983	0	(611)	0	(611)	0	05/16/2023	
927959-10-6	VIPER ENERGY CL A ORD			4,674.000	146,670	31.380	146,670	107,593	0	6,868	0	(815)	0	(815)	0	12/19/2023	
92826C-83-9	VISA CL A ORD			2,003.000	521,481	260.350	521,481	88,293	0	3,742	0	105,239	0	105,239	0	02/27/2023	
92840M-10-2	VISTRA ORD			5,161.000	198,802	38.520	198,802	165,894	1,099	335	0	32,908	0	32,908	0	11/27/2023	
929089-10-0	VOYA FINANCIAL ORD			1,757.000	128,191	72.960	128,191	91,805	0	2,079	0	18,560	0	18,560	0	03/09/2023	
929160-10-9	VULCAN MATERIALS ORD			172.000	39,046	227.010	39,046	12,167	0	296	0	8,927	0	8,927	0	04/01/2020	
92939U-10-6	WEC ENERGY GROUP ORD			407.998	34,341	84.170	34,341	20,090	0	1,273	0	(3,913)	0	(3,913)	0	04/15/2020	
929740-10-8	WABTEC ORD			230.000	29,187	126.900	29,187	16,405	0	156	0	6,231	0	6,231	0	09/30/2019	
931142-10-3	WALMART ORD			1,814.000	285,977	157.650	285,977	146,197	1,034	4,118	0	28,770	0	28,770	0	09/16/2022	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			909.000	23,734	26.110	23,734	33,402	0	1,745	0	(119)	10,107	(10,226)	0	11/22/2019	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			2,923.990	33,275	11.380	33,275	63,017	0	0	0	5,183	0	5,183	0	08/17/2023	
94106L-10-9	WASTE MANAGEMENT ORD			478.000	85,610	179.100	85,610	24,054	0	1,338	0	10,621	0	10,621	0	02/07/2020	
941848-10-3	WATERS ORD			75.000	24,692	329.230	24,692	7,912	0	0	0	(1,001)	0	(1,001)	0	02/13/2019	
94419L-10-1	WAYFAIR CL A ORD			4,507.000	278,082	61.700	278,082	246,457	0	0	0	31,625	0	31,625	0	11/02/2023	
949746-10-1	WELLS FARGO ORD			4,631.000	227,938	49.220	227,938	161,105	0	5,987	0	36,872	0	36,872	0	05/16/2023	
95040Q-10-4	WELLTOWER ORD			606.000	54,643	90.170	54,643	38,221	0	1,479	0	14,847	0	14,847	0	01/06/2023	
95082P-10-5	WESCO INTL ORD			958.000	166,577	173.880	166,577	122,641	383	942	0	44,436	0	44,436	0	10/23/2023	
955306-10-5	WEST PHARM SVC ORD			93.000	32,747	352.120	32,747	19,625	0	72	0	10,860	0	10,860	0	05/21/2020	
957638-10-9	WESTERN ALLIANCE ORD			2,680.000	176,317	65.790	176,317	134,500	0	1,595	0	42,132	0	42,132	0	12/19/2023	
958102-10-5	WESTERN DIGITAL ORD			379.000	19,848	52.370	19,848	21,684	0	0	0	7,891	0	7,891	0	09/30/2019	
96145D-10-5	WESTROCK ORD			326.000	13,536	41.520	13,536	16,785	0	368	0	2,073	0	2,073	0	02/13/2019	
96208T-10-4	WEX ORD			1,753.000	341,046	194.550	341,046	290,844	0	0	0	47,005	0	47,005	0	11/01/2023	
962166-10-4	WEYERHAEUSER REIT			943.000	32,788	34.770	32,788	26,471	0	1,565	0	3,555	0	3,555	0	09/30/2019	
963320-10-6	WHIRLPOOL ORD			79.000	9,620	121.770	9,620	10,764	0	553	0	(1,556)	0	(1,556)	0	09/30/2019	
969457-10-0	WILLIAMS ORD			1,542.000	53,708	34.830	53,708	41,725	0	2,760	0	2,976	0	2,976	0	09/30/2019	

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1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value: 7 Rate Per Share Used to Obtain Fair Value	Fair Value: 8 Fair Value	9 Actual Cost	Dividends: 10 Declared but Unpaid	Dividends: 11 Amount Received During Year	Dividends: 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value: 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value: 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
97717P-10-4	WISDOMTREE ORD			4,101.000	28,420	6.930	28,420	29,569	0	123	0	(1,150)	0	(1,150)	0	09/15/2023	
983134-10-7	WYNN RESORTS ORD			122.000	11,115	91.110	11,115	15,798	0	92	0	1,054	0	1,054	0	09/30/2019	
98389B-10-0	XCEL ENERGY ORD			694.000	42,966	61.910	42,966	25,204	361	1,421	0	(5,691)	0	(5,691)	0	04/28/2021	
98419M-10-0	XYLEM ORD			329.000	37,624	114.360	37,624	20,423	0	368	0	960	0	960	0	06/16/2023	
988498-10-1	YUM BRANDS ORD			364.000	47,560	130.660	47,560	19,155	0	881	0	939	0	939	0	06/24/2019	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			69.000	18,860	273.330	18,860	17,422	0	0	0	1,167	0	1,167	0	12/20/2019	
98954M-10-1	ZILLOW GROUP CL A ORD			3,711.000	210,488	56.720	210,488	170,479	0	0	0	43,994	0	43,994	0	12/18/2023	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			267.000	32,494	121.700	32,494	26,062	64	256	0	(1,549)	0	(1,549)	0	02/07/2020	
989701-10-7	ZIONS BANCORPORATION ORD			224.000	9,827	43.870	9,827	6,789	0	367	0	(1,185)	0	(1,185)	0	06/24/2019	
98978V-10-3	ZOETIS CL A ORD			599.000	118,225	197.370	118,225	24,236	0	894	0	30,183	0	30,183	0	02/27/2023	
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD			8,368.000	154,724	18.490	154,724	191,448	0	0	0	(36,723)	0	(36,723)	0	11/29/2023	
G01767-10-5	ALKERMES ORD		C	1,551.000	43,025	27.740	43,025	41,249	0	0	0	1,776	0	1,776	0	12/01/2023	
G0176J-10-9	ALLEGION ORD		C	116.000	14,696	126.690	14,696	5,750	52	157	0	2,486	0	2,486	0	02/13/2019	
G0250X-10-7	AMCOR ORD		C	2,062.000	19,878	9.640	19,878	22,991	0	1,016	0	(4,681)	0	(4,681)	0	06/24/2019	
G0403H-10-8	AON CL A ORD		C	279.000	81,195	291.020	81,195	24,416	0	671	0	(2,544)	0	(2,544)	0	06/24/2019	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	500.000	37,135	74.270	37,135	28,751	0	0	0	5,745	0	5,745	0	10/31/2022	
G0585R-10-6	ASSURED GUARANTY ORD		C	2,894.000	216,558	74.830	216,558	147,459	0	2,892	0	35,233	0	35,233	0	12/12/2023	
G0750C-10-8	AXALTA COATING SYSTEMS ORD			2,039.000	69,265	33.970	69,265	59,412	0	0	0	17,332	0	17,332	0	12/03/2021	
G1151C-10-1	ACCENTURE CL A ORD		C	810.000	284,237	350.910	284,237	81,746	0	3,758	0	68,075	0	68,075	0	02/27/2023	
G25457-10-5	CREDO TECHNOLOGY GROUP HOLDING ORD		C	3,562.000	69,352	19.470	69,352	63,453	0	0	0	5,900	0	5,900	0	11/22/2023	
G29183-10-3	EATON ORD		C	510.000	122,818	240.820	122,818	35,064	0	1,754	0	42,745	0	42,745	0	01/06/2023	
G3223R-10-8	EVEREST GROUP ORD		C	1,134.000	400,960	353.580	400,960	399,288	0	7,036	0	(2,105)	0	(2,105)	0	11/30/2023	
G3323L-10-0	FABRINET ORD			1,058.000	201,369	190.330	201,369	144,572	0	0	0	47,236	0	47,236	0	11/07/2023	
G3934V-10-9	GENIUS SPORTS ORD		C	23,666.000	146,256	6.180	146,256	125,265	0	0	0	20,991	0	20,991	0	12/07/2023	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY ORD		C	5,082.000	139,298	27.410	139,298	151,429	0	1,335	0	(12,131)	0	(12,131)	0	12/05/2023	
G491BT-10-8	INVESCO ORD			590.000	10,526	17.840	10,526	12,211	0	465	0	(89)	0	(89)	0	09/16/2022	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	879.000	50,666	57.640	50,666	35,246	325	1,275	0	(5,590)	0	(5,590)	0	03/15/2019	
G54950-10-3	LINDE ORD		C	640.000	262,854	410.710	262,854	92,110	0	3,264	0	170,745	0	170,745	0	11/19/2020	
G5960L-10-3	MEDTRONIC ORD		C	1,723.000	141,941	82.380	141,941	117,589	1,189	4,678	0	7,670	0	7,670	0	05/16/2023	
G6095L-10-9	APTIV ORD		C	348.000	31,223	89.720	31,223	20,199	0	0	0	(1,539)	0	(1,539)	0	02/27/2023	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			527.000	10,561	20.040	10,561	13,652	0	0	0	4,111	0	4,111	0	09/16/2022	
G72800-10-8	PROTHENA ORD		C	428.000	15,554	36.340	15,554	13,378	0	0	0	(10,233)	0	(10,233)	0	09/21/2022	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS ORD		C	245.000	20,916	85.370	20,916	12,114	172	686	0	8,026	0	8,026	0	03/15/2019	
G7997W-10-2	SEADRILL LIMITED		C	303.000	14,326	47.280	14,326	14,375	0	0	0	(49)	0	(49)	0	12/20/2023	
G7S00T-10-4	PENTAIR ORD		C	213.000	15,487	72.710	15,487	9,102	0	187	0	5,906	0	5,906	0	09/30/2019	
G8068L-10-8	SHARKNINJA ORD			1,900.000	97,223	51.170	97,223	89,300	0	0	0	7,923	0	7,923	0	12/06/2023	
G8473T-10-0	STERIS ORD		C	127.000	27,921	219.850	27,921	19,966	0	251	0	4,465	0	4,465	0	06/18/2021	
G87110-10-5	TECHNIPFMC ORD		C	2,045.000	41,186	20.140	41,186	27,329	0	180	0	14,008	0	14,008	0	12/19/2023	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	293.000	71,463	243.900	71,463	13,585	220	659	0	22,212	0	22,212	0	09/30/2019	
G9460G-10-1	VALARIS ORD		C	913.000	62,604	68.570	62,604	50,508	0	0	0	(264)	0	(264)	0	12/19/2023	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	138.000	33,286	241.200	33,286	18,104	116	461	0	(466)	0	(466)	0	06/24/2019	
G98239-10-9	XP CL A ORD		C	1,685.000	43,928	26.070	43,928	44,477	0	2,207	0	(549)	0	(549)	0	08/04/2023	
H11356-10-4	BUNGE ORD			200.000	20,190	100.950	20,190	20,925	0	133	0	(735)	0	(735)	0	03/14/2023	
H1467J-10-4	CHUBB ORD		C	543.000	122,718	226.000	122,718	57,228	467	1,835	0	2,932	0	2,932	0	03/10/2020	
H2906T-10-9	GARMIN ORD		C	196.000	25,194	128.540	25,194	11,702	143	429	0	7,105	0	7,105	0	11/02/2020	
H84989-10-4	TE CONNECTIVITY ORD		C	405.000	56,903	140.500	56,903	23,856	0	944	0	10,409	0	10,409	0	06/10/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
M8744T-10-6	TABOOLA.COM ORD			11,240.000	48,669	4.330	48,669	29,969	0	0	0	14,050	0	14,050	0	11/28/2022	
M98068-10-5	WIX.COM ORD		C	636.000	78,241	123.020	78,241	53,569	0	0	0	26,203	0	26,203	0	02/22/2023	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	323.000	30,711	95.080	30,711	25,883	0	1,596	0	3,892	0	3,892	0	03/15/2019	
N6596X-10-9	NXP SEMICONDUCTORS ORD		C	327.000	75,105	229.680	75,105	47,768	332	1,080	0	23,430	0	23,430	0	03/19/2021	
N72482-12-3	QIAGEN ORD		C	2,253.000	97,848	43.430	97,848	90,717	0	0	0	7,131	0	7,131	0	10/02/2023	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			285.000	36,905	129.490	36,905	25,007	0	0	0	22,817	0	22,817	0	03/30/2021	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					81,756,048	XXX	81,756,048	46,218,722	98,052	978,941	0	15,001,876	179,089	14,822,787	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					81,756,048	XXX	81,756,048	46,218,722	98,052	978,941	0	15,001,876	179,089	14,822,787	0	XXX	XXX
056823-33-9	BAIL GIFF D EAFE AC K			350,189.414	4,447,406	12.700	4,447,406	4,370,105	0	0	0	385,208	0	385,208	0	12/28/2022	
19766Q-78-3	COLUMBIA PYRFORD IS ADV			468,209.867	6,536,210	13.960	6,536,210	6,572,392	0	200,141	0	490,904	0	490,904	0	12/19/2023	
543488-82-9	LOOMIS SAYLES:INV GB N			772,248.960	7,660,710	9.920	7,660,710	8,696,192	0	321,478	0	216,457	0	216,457	0	12/20/2023	
74440B-88-4	PGIM TOT RTN BOND R6			608,202.680	7,334,924	12.060	7,334,924	8,697,416	0	333,571	0	194,405	0	194,405	0	11/30/2023	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					25,979,249	XXX	25,979,249	28,336,105	0	855,190	0	1,286,974	0	1,286,974	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					25,979,249	XXX	25,979,249	28,336,105	0	855,190	0	1,286,974	0	1,286,974	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
464287-65-5	ISHARES:RUSS 2000 ETF			3,775.000	757,680	200.710	757,680	697,232	0	3,007	0	67,212	0	67,212	0	12/28/2023	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					757,680	XXX	757,680	697,232	0	3,007	0	67,212	0	67,212	0	XXX	XXX
62080@-10-1	MOUNT CARMEL HEALTH PLAN OF NEW YORK, INC.			1.000	24,668,392	22,075,597.500	24,668,392	21,800,794	0	0	0	716,585	0	716,585	0	03/02/2020	
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.			1.000	5,408,059	2,318,856.110	5,408,059	2,122,948	0	0	0	(6,340,278)	0	(6,340,278)	0	12/01/2018	
62080*-10-3	MOUNT CARMEL HEALTH PLAN OF CONNECTICUT, INC.			1.000	3,078,040	1,928,280.000	3,078,040	2,000,000	0	0	0	(554,495)	0	(554,495)		12/08/2021	
89651#-10-1	TRINITY HEALTH PLAN OF MICHIGAN, INC.			1.000	1,869,725	1,500,000.000	1,869,725	1,500,000	0	0	0	(1,830,275)	0	(1,830,275)		12/31/2022	
5919999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					35,024,216	XXX	35,024,216	27,423,742	0	0	0	(8,008,463)	0	(8,008,463)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					35,024,216	XXX	35,024,216	27,423,742	0	0	0	(8,008,463)	0	(8,008,463)	0	XXX	XXX
5989999999 - Total Common Stocks					143,517,194	XXX	143,517,194	102,675,800	98,052	1,837,137	0	8,347,598	179,089	8,168,509	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					143,517,194	XXX	143,517,194	102,675,800	98,052	1,837,137	0	8,347,598	179,089	8,168,509	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38378U-WE-3	GNR 2013-148 PD - CMO/RMBS		03/30/2023	Bank of America		1,040,048	1,087,277	2,718
38383W-ZF-6	GNR 2023-041 MV - CMO/RMBS		08/22/2023	RBC		1,199,496	1,229,464	4,098
912810-QE-1	UNITED STATES TREASURY		07/31/2023	CITADEL		5,033,223	4,700,000	100,281
912810-TN-8	UNITED STATES TREASURY		06/02/2023	Nomura		47,713	50,000	551
912828-YS-3	UNITED STATES TREASURY		08/07/2023	Northern Trust		437,541	500,000	2,021
91282C-EN-7	UNITED STATES TREASURY		12/26/2023	WELLS FARGO BANK N.A		3,360,684	3,500,000	15,072
91282C-HM-6	UNITED STATES TREASURY		09/08/2023	Northern Trust		198,914	200,000	1,418
91282C-HU-8	UNITED STATES TREASURY		08/24/2023	MIZUHO_SECURITIES		4,956,836	5,000,000	5,944
0109999999. Subtotal - Bonds - U.S. Governments						16,274,454	16,266,740	132,104
3132CW-MJ-0	FH SB0361 - RMBS		09/25/2023	Northern Trust		2,404,048	2,629,620	5,478
3132DQ-6L-5	FH SD3575 - RMBS		08/17/2023	JP MORGAN FUNDS		1,556,016	1,800,000	2,550
3132DQ-NY-8	FH SD3107 - RMBS		08/15/2023	Morgan Stanley & Co		1,299,546	1,413,991	2,357
3132DW-E7-4	FH SD8258 - RMBS		03/08/2023	Bank of America		2,351,572	2,410,902	2,679
3132H1-BA-4	FH U89032 - RMBS		09/25/2023	RBC		1,710,286	1,845,218	3,844
3137H9-CG-2	FHR 5272 AC - CMO/RMBS		11/09/2023	Northern Trust		596,417	602,726	1,197
3137H9-TW-9	FHR 5299 VA - CMO/RMBS		09/18/2023	RBC		1,245,652	1,386,465	2,311
31398M-KQ-8	FNR 2010-18 QZ - CMO/RMBS		08/24/2023	RBC		1,770,190	1,790,897	6,965
3140QG-NT-0	FN CA8501 - RMBS		09/18/2023	WELLS FARGO BANK N.A		1,232,406	1,553,861	1,554
3140QM-ZN-7	FN CB2548 - RMBS		03/28/2023	Various		1,605,118	1,860,872	3,618
3140X6-FL-0	FN FM2870 - RMBS		09/08/2023	Various		1,004,278	1,154,728	1,012
3140XL-J3-3	FN FS4781 - RMBS		08/16/2023	JP Morgan		3,132,347	3,387,895	6,023
3140XL-R5-9	FN FS5007 - RMBS		08/18/2023	Morgan Stanley		2,344,748	2,642,900	5,139
0909999999. Subtotal - Bonds - U.S. Special Revenues						22,252,623	24,480,075	44,726
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES INC		02/02/2023	GOLDMAN, SACHS & CO.		149,612	150,000	0
025816-DF-3	AMERICAN EXPRESS CO		04/26/2023	CITIGROUP GLOBAL MARKETS, INC./CORRESPON		450,000	450,000	0
025816-DN-6	AMERICAN EXPRESS CO		10/24/2023	RBC		100,000	100,000	0
02665W-EH-0	AMERICAN HONDA FINANCE CORP		04/13/2023	BNP PARIBAS SECURITIES CORP.		499,350	500,000	0
02665W-EK-3	AMERICAN HONDA FINANCE CORP		07/05/2023	MIZUHO		998,770	1,000,000	0
031162-DM-9	AMGEN INC		02/15/2023	Bank of America Merrill Lynch		399,736	400,000	0
037833-ES-5	APPLE INC		05/08/2023	GOLDMAN SACHS		500,000	500,000	0
037833-EV-8	APPLE INC		05/08/2023	GOLDMAN SACHS		649,422	650,000	0
06051G-KG-3	BANK OF AMERICA CORP		11/09/2023	MARKET TAXES CORP		444,812	450,000	2,281
06368L-C5-3	BANK OF MONTREAL		12/05/2023	NESBITT BURNS SECS INC		300,000	300,000	0
06368L-WT-9	BANK OF MONTREAL		12/19/2023	MARKET TAXES CORP		1,013,890	1,000,000	14,142
06418J-AA-9	BANK OF NOVA SCOTIA		11/29/2023	Northern Trust		999,620	1,000,000	0
110122-DY-1	BRISTOL-MYERS SQUIBB CO		10/30/2023	Northern Trust		224,550	225,000	0
13607L-NF-6	CANADIAN IMPERIAL BANK OF COMMERCE	C	04/24/2023	Unknown		500,000	500,000	0
141781-CA-0	CARGILL INC		04/17/2023	GOLDMAN, SACHS & CO.		149,702	150,000	0
14913U-AA-8	CATERPILLAR FINANCIAL SERVICES CORP		05/08/2023	SG AMERICAS SECURITIES		199,906	200,000	0
14913U-AB-6	CATERPILLAR FINANCIAL SERVICES CORP		11/09/2023	Wells Fargo		747,630	750,000	9,871
17325F-BA-5	CITIBANK NA		09/26/2023	Northern Trust		500,000	500,000	0
263534-CQ-0	EIDP INC		05/11/2023	SMBC NIKKO SECURITIES		249,680	250,000	0
29250N-BR-5	ENBRIDGE INC	C	03/06/2023	MORGAN STANLEY CO		449,424	450,000	0
29250N-BY-0	ENBRIDGE INC		11/06/2023	MORGAN STANLEY		299,490	300,000	0
29273V-AR-1	ENERGY TRANSFER LP		10/10/2023	MIZUHO_SECURITIES		474,720	475,000	0
30040W-AV-0	EVERSOURCE ENERGY		05/08/2023	Citigroup Global Markets, Inc.		499,705	500,000	0
302491-AW-5	FMC CORP		05/16/2023	TDBank		474,212	475,000	0
341081-GQ-4	FLORIDA POWER & LIGHT CO		05/15/2023	J.P. MORGAN CHASE BANK		219,932	220,000	0
344940-AD-3	FORDO 2023-C A3 - ABS		12/19/2023	BNP Paribas		762,480	750,000	691
361448-BN-2	GATX CORP		10/31/2023	MORGAN STANLEY		299,493	300,000	0
38141G-A4-6	GOLDMAN SACHS GROUP INC		10/18/2023	GOLDMAN SACHS		100,000	100,000	0
43815Q-AC-1	HAROT 2023-3 A3 - ABS		12/19/2023	Various		1,936,478	1,925,000	541
458140-CH-1	INTEL CORP		02/07/2023	J.P. MORGAN SECURITIES LLC		499,700	500,000	0
46647P-CZ-7	JPMORGAN CHASE & CO		07/17/2023	BARCLAYS CAPITAL INC		926,374	950,000	8,936
47787C-AB-9	JDOT 2023-C A2 - ABS		09/12/2023	RBC		299,980	300,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
49456B-AX-9	KINDER MORGAN INC		01/26/2023	BARCLAYS CAPITAL		249,208	250,000	0
55336V-BW-9	MPLX LP		02/02/2023	JP Morgan Securities LLC		149,304	150,000	0
57629W-6F-2	MASSMUTUAL GLOBAL FUNDING II		04/04/2023	J.P. MORGAN CHASE BANK		1,498,965	1,500,000	0
58933Y-BK-0	MERCK & CO INC		05/08/2023	J.P. Morgan Securities LLC		624,450	625,000	0
594918-CJ-1	MICROSOFT CORP		11/07/2023	J.P. MORGAN/CHASE		390,618	500,000	975
63111X-AG-6	NASDAQ INC		06/22/2023	GOLDMAN SACHS		149,880	150,000	0
637417-AS-5	NNN REIT INC		08/08/2023	Bank of America Merrill Lynch		390,704	400,000	0
6944PL-2W-8	PACIFIC LIFE GLOBAL FUNDING II		08/23/2023	Wells Fargo		999,650	1,000,000	0
695156-AX-7	PACKAGING CORP OF AMERICA		11/27/2023	JP MORGAN		299,772	300,000	0
709599-BS-2	PENSKE TRUCK LEASING CO LP		01/05/2023	WELLS FARGO BANK N.A		399,168	400,000	0
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/16/2023	Bank of America Merrill Lynch		724,152	725,000	0
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/16/2023	Bank of America		424,363	425,000	0
74460W-AF-4	PUBLIC STORAGE		07/24/2023	Bank of America Merrill Lynch		374,689	375,000	0
75513E-CT-6	RTX CORP		11/06/2023	Northern Trust		99,910	100,000	0
756109-BT-0	REALTY INCOME CORP		04/05/2023	WELLS FARGO BANK N.A		441,090	450,000	0
76720A-AN-6	RIO TINTO FINANCE (USA) PLC	C	03/06/2023	J P MORGAN SECURITIES		348,992	350,000	0
89352H-BE-8	TRANSCANADA PIPELINES LTD	C	03/07/2023	Bank of America Merrill Lynch		275,000	275,000	0
92348K-BL-6	VZMT 232 A - RMBS		04/18/2023	Unknown		1,299,980	1,300,000	0
931142-FE-8	WALMART INC		04/12/2023	Citigroup Global Markets, Inc.		244,321	245,000	0
94106L-BV-0	WASTE MANAGEMENT INC		07/27/2023	BARCLAYS CAPITAL		148,971	150,000	0
94988J-6B-8	WELLS FARGO BANK NA		08/02/2023	Wells Fargo Bank		649,532	650,000	0
962166-CC-6	WEYERHAEUSER CO		05/15/2023	GOLDMAN, SACHS & CO.		348,852	350,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						26,850,234	26,990,000	37,437
2509999997. Total - Bonds - Part 3						65,377,311	67,736,815	214,268
2509999998. Total - Bonds - Part 5						4,947,266	5,000,000	26,486
2509999999. Total - Bonds						70,324,577	72,736,815	240,753
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		08/18/2023	NATIFISE	2,996.000	28,491		0
00206R-10-2	AT&T ORD		08/17/2023	Various	200.000	3,021		0
002824-10-0	ABBOTT LABORATORIES ORD		02/27/2023	UBS AG	18.000	1,823		0
00287Y-10-9	ABBVIE ORD		05/16/2023	Various	35.000	5,388		0
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD		04/20/2023	Various	1,020.000	78,103		0
006739-10-6	ADDUS HOMECARE ORD		07/31/2023	Various	692.000	59,720		0
00773J-10-3	AEGLEA BIOTHERAPEUTICS ORD		06/23/2023	JEFFERIES & COMPANY, INC.	17,949.000	7,612		0
00773J-10-3	SPYRE THERAPEUTICS, INC.		12/14/2023	JEFFERIES & COMPANY, INC.	259.000	4,130		0
007903-10-7	ADVANCED MICRO DEVICES ORD		02/27/2023	Northern Trust	24.000	1,912		0
009066-10-1	AIRBNB CL A ORD		09/15/2023	MORGAN STANLEY	500.000	71,376		0
00912X-30-2	AIR LEASE CL A ORD		12/14/2023	Barclays Bank - CP	2,775.000	109,224		0
00973Y-10-8	AKERO THERAPEUTICS ORD		12/15/2023	Various	625.000	12,978		0
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		01/06/2023	RBC	14.000	2,016		0
02079K-10-7	ALPHABET CL C ORD		08/17/2023	Various	130.000	15,747		0
02079K-30-5	ALPHABET CL A ORD		11/02/2023	Various	180.000	21,061		0
023135-10-6	AMAZON COM ORD		09/15/2023	Various	445.000	56,423		0
023576-10-1	AMERANT BANCORP CL A ORD		12/15/2023	Various	3,053.000	76,057		0
02361E-10-8	AMERESCO CL A ORD		09/29/2023	Various	908.000	48,288		0
025537-10-1	AMERICAN ELECTRIC POWER ORD		01/06/2023	RBC	22.000	2,095		0
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD		10/03/2023	Bear Stearns	4,183.000	138,204		0
03027X-10-0	AMERICAN TOWER REIT		01/06/2023	RBC	11.000	2,327		0
030420-10-3	AMERICAN WATER WORKS ORD		05/16/2023	CASTLE OAK	27.000	3,965		0
03152W-10-9	AMICUS THERAPEUTICS ORD		05/19/2023	GOLDMAN	153.000	1,849		0
032095-10-1	AMPHENOL CL A ORD		01/06/2023	RBC	26.000	2,016		0
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD		08/18/2023	Various	2,981.000	57,015		0
03674X-10-6	ANTERO RESOURCES ORD		12/19/2023	Various	6,131.000	144,279		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
036752-10-3	ELEVANCE HEALTH ORD		01/06/2023	RBC	5.000	2,339		0
03676B-10-2	ANTERO MIDSTREAM ORD		12/19/2023	Various	1,536.000	17,427		0
03753U-10-6	APELLIS PHARMACEUTICALS ORD		12/14/2023	Various	476.000	21,414		0
037833-10-0	APPLE ORD		11/02/2023	Various	266.000	45,905		0
03831W-10-8	APPLOVIN CL A ORD		12/18/2023	Merrill Lynch	771.000	31,386		0
03852U-10-6	ARAMARK ORD		10/26/2023	Various	3,317.000	88,313		0
04351P-10-1	ASCENDIS PHARMA ADR REP ORD	C	04/03/2023	GOLDMAN	126.000	8,493		0
049560-10-5	ATMOS ENERGY ORD		05/16/2023	CASTLE OAK	17.000	1,999		0
051774-10-7	AURORA INNOVATION CL A ORD		07/19/2023	GOLDMAN	27,100.000	81,300		0
053015-10-3	AUTOMATIC DATA PROCESSING ORD		01/06/2023	RBC	8.000	1,886		0
05464C-10-1	AXON ENTERPRISE ORD		09/27/2023	Various	720.000	139,058		0
05464T-10-4	AXSOME THERAPEUTICS ORD		06/28/2023	LEERINK SWANN & CO INC.	368.000	27,600		0
05478C-10-5	AZEK COMPANY CL A ORD		11/02/2023	Various	5,133.000	126,539		0
075887-10-9	BECTON DICKINSON ORD		01/06/2023	RBC	11.000	2,804		0
07831C-10-3	BELLRING BRANDS ORD		03/21/2023	RBC Dain Rauscher (US)	46.000	1,399		0
08265T-20-8	BENTLEY SYSTEMS CL B ORD		04/05/2023	SUNTRUST ROBINSON-HUMPHREY	215.000	8,982		0
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		09/15/2023	Various	131.000	46,711		0
09260D-10-7	BLACKSTONE ORD		09/15/2023	BARCLAY INVESTMENTS, INC.	900.000	102,413		0
09627Y-10-9	BLUEPRINT MEDICINES ORD		10/06/2023	Various	78.000	3,794		0
097023-10-5	BOEING ORD		01/06/2023	RBC	16.000	3,272		0
099406-10-0	BOOT BARN HOLDINGS ORD		09/13/2023	Various	1,942.000	153,424		0
099724-10-6	BORGWARNER ORD		07/05/2023	Various	310.000	13,089		0
10806X-10-2	BRIDGEBIO PHARMA ORD		09/13/2023	Various	1,134.000	34,188		0
110122-10-8	BRISTOL MYERS SQUIBB ORD		01/06/2023	RBC	39.000	2,815		0
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD		09/15/2023	Various	4,604.000	105,964		0
11135F-10-1	BROADCOM ORD		11/27/2023	Various	41.000	32,255		0
12008R-10-7	BUILDERS FIRSTSOURCE ORD		12/15/2023	Various	875.000	98,836		0
12047B-10-5	BUMBLE CL A ORD		07/13/2023	BERNSTEIN (SANFORD C) & CO.	335.000	6,803		0
122017-10-6	BURLINGTON STORES ORD		12/08/2023	Various	2,157.000	364,522		0
12503M-10-8	CBOE GLOBAL MARKETS ORD		09/06/2023	Various	715.000	98,493		0
12572Q-10-5	CME GROUP CL A ORD		05/16/2023	CASTLE OAK	11.000	2,020		0
126650-10-0	CVS HEALTH ORD		09/15/2023	Various	127.000	9,546		0
12674W-10-9	CABALETTA BIO ORD		10/04/2023	Various	793.000	11,559		0
127055-10-1	CABOT ORD		06/16/2023	Bear Stearns	298.000	19,907		0
127097-10-3	COTERRA ENERGY ORD		09/15/2023	Northern Trust	300.000	8,377		0
127203-10-7	CACTUS CL A ORD		12/19/2023	Various	773.000	39,056		0
127387-10-8	CADENCE DESIGN SYSTEMS ORD		02/27/2023	UBS AG	12.000	2,344		0
12740C-10-3	CADENCE BANK ORD		03/17/2023	Various	4,114.000	86,432		0
14174T-10-7	CARETRUST REIT ORD		09/20/2023	Various	5,313.000	107,102		0
14179K-10-1	CARGO THERAPEUTICS ORD		11/10/2023	Bear Stearns	539.000	8,103		0
143658-30-0	CARNIVAL ORD		08/17/2023	LOOP CAPITAL MARKETS LLC	100.000	1,628		0
147528-10-3	CASEYS GENERAL STORES ORD		12/21/2023	Various	516.000	140,417		0
149568-10-7	CAVCO INDUSTRIES ORD		12/01/2023	Various	261.000	72,489		0
15117B-20-2	CELLDEX THERAPEUTICS ORD		11/08/2023	JEFFERIES & COMPANY, INC.	100.000	2,700		0
15118V-20-7	CELSIUS HOLDINGS ORD		04/24/2023	Various	521.000	47,465		0
156504-30-0	CENTURY COMMUNITIES ORD		03/13/2023	STIFEL NICOLAUS & CO.	360.000	20,769		0
15677J-10-8	CERIDIAN HCM HOLDING ORD		11/03/2023	Various	869.000	55,618		0
165167-73-5	CHESAPEAKE ENERGY ORD		12/19/2023	Various	387.000	30,045		0
166764-10-0	CHEVRON ORD		08/07/2023	MORGAN STANLEY	100.000	15,989		0
17243V-10-2	CINEMARK HOLDINGS ORD		04/04/2023	GOLDMAN	442.000	6,447		0
184496-10-7	CLEAN HARBORS ORD		11/28/2023	Various	1,373.000	198,672		0
191098-10-2	COCA COLA CONSOLIDATED ORD		12/21/2023	Morgan Stanley	22.000	19,567		0
191216-10-0	COCA-COLA ORD		05/16/2023	Various	63.000	3,892		0
192422-10-3	COGNEX ORD		09/27/2023	RBC Dain Rauscher (US)	277.000	12,397		0
19247G-10-7	COHERENT ORD		12/19/2023	Various	1,396.000	57,340		0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
194162-10-3	COLGATE PALMOLIVE ORD		01/06/2023	RBC	30.000	2,378		0
20825C-10-4	CONOCOPHILLIPS ORD		01/06/2023	RBC	42.000	4,988		0
217204-10-6	COPART ORD		05/16/2023	CASTLE OAK	23.000	1,853		0
22160K-10-5	COSTCO WHOLESALE ORD		05/16/2023	Various	14.000	6,790		0
22160N-10-9	COSTAR GROUP ORD		05/16/2023	CASTLE OAK	26.000	1,959		0
22663K-10-7	CRINETICS PHARMACEUTICALS ORD		09/13/2023	Various	181.000	5,012		0
229663-10-9	CUBESMART REIT ORD		12/21/2023	Various	5,861.000	263,719		0
231561-10-1	CURTISS WRIGHT ORD		11/30/2023	Various	463.000	92,535		0
235851-10-2	DANAHER ORD		10/02/2023	Various	841.000	63,520		0
243537-10-7	DECKERS OUTDOOR ORD		11/06/2023	Various	394.000	182,992		0
252131-10-7	DEXCOM ORD		01/06/2023	RBC	20.000	2,225		0
25271C-20-1	DIAMOND OFFSHORE DRILLING ORD		12/19/2023	Various	665.000	7,902		0
253868-10-3	DIGITAL REALTY REIT ORD		01/06/2023	RBC	21.000	2,041		0
25401T-60-3	DIGITALBRIDGE GROUP CL A ORD		07/31/2023	Various	11,127.000	183,358		0
254604-10-1	DISC MEDICINE ORD		12/14/2023	Morgan Stanley	208.000	11,968		0
254687-10-6	WALT DISNEY ORD		05/16/2023	Various	59.000	5,408		0
25746U-10-9	DOMINION ENERGY ORD		01/06/2023	RBC	43.000	2,655		0
26441C-20-4	DUKE ENERGY ORD		05/16/2023	CASTLE OAK	23.000	2,216		0
26603R-10-6	DUOLINGO CL A ORD		10/19/2023	Various	362.000	49,097		0
268150-10-9	DYNATRACE ORD		12/18/2023	Various	3,202.000	172,384		0
26856L-10-3	ELF BEAUTY ORD		09/13/2023	Various	1,120.000	144,379		0
26884L-10-9	EQT ORD		12/19/2023	Various	4,621.000	158,244		0
277276-10-1	EASTGROUP PROPERTIES REIT ORD		12/20/2023	Various	1,295.000	231,753		0
28176E-10-8	EDWARDS LIFESCIENCES ORD		02/27/2023	GOLDMAN SACHS	25.000	1,925		0
291011-10-4	EMERSON ELECTRIC ORD		01/06/2023	RBC	21.000	2,017		0
29109X-10-6	ASPEN TECHNOLOGY ORD		10/10/2023	Various	113.000	20,361		0
29261A-10-0	ENCOMPASS HEALTH ORD		02/10/2023	RBC Dain Rauscher (US)	574.000	35,127		0
292766-10-2	ENERPLUS ORD		12/19/2023	Various	3,056.000	48,738		0
29444U-70-0	EQUINIX REIT ORD		01/06/2023	RBC	4.000	2,622		0
29452E-10-1	EQUITABLE HOLDINGS ORD		06/23/2023	Various	5,909.000	144,235		0
29786A-10-6	ETSY ORD		10/20/2023	Bear Stearns	409.000	26,764		0
29977A-10-5	EVERCORE CL A ORD		02/14/2023	Warburg Dillon Reed	120.000	16,401		0
30050B-10-1	EVOLENT HEALTH CL A ORD		12/06/2023	Various	3,835.000	104,415		0
30063P-10-5	EXACT SCIENCES ORD		09/29/2023	CITIGROUP GLOBAL MARKETS INC.	293.000	20,282		0
30161N-10-1	EXELON ORD		05/16/2023	CASTLE OAK	49.000	1,991		0
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		07/21/2023	MORGAN STANLEY	100.000	14,607		0
30303M-10-2	META PLATFORMS CL A ORD		11/02/2023	UBS AG	38.000	11,813		0
303075-10-5	FACTSET RESEARCH SYSTEMS ORD		09/06/2023	Various	201.000	87,247		0
303250-10-4	FAIR ISAAC ORD		03/17/2023	MERRILL LYNCH & CO	32.000	20,958		0
315616-10-2	F5 ORD		09/27/2023	JEFFERIES & COMPANY, INC.	98.000	15,434		0
318672-70-6	FIRST BANCORP ORD		10/18/2023	Various	6,253.000	85,196		0
336433-10-7	FIRST SOLAR ORD		01/06/2023	RBC	27.000	4,060		0
336901-10-3	1ST SOURCE ORD		04/11/2023	Various	1,234.000	53,827		0
343412-10-2	FLUOR ORD		09/19/2023	Various	6,473.000	210,691		0
34354P-10-5	FLOWSERVE ORD		07/21/2023	Various	1,890.000	65,832		0
346375-10-8	FORMFACTOR ORD		11/22/2023	Various	1,687.000	64,526		0
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		08/21/2023	Various	721.000	47,148		0
358039-10-5	FRESHPET ORD		03/21/2023	RBC Dain Rauscher (US)	130.000	8,032		0
361448-10-3	GATX ORD		08/04/2023	RBC Dain Rauscher (US)	247.000	29,817		0
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		01/04/2023	Various	464.333	25,941		0
363576-10-9	ARTHUR J GALLAGHER ORD		05/16/2023	CASTLE OAK	13.000	2,813		0
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	Various	1,393.000	92,156		0
374163-10-3	GERON ORD		08/22/2023	Various	8,526.000	20,764		0
375558-10-3	GILEAD SCIENCES ORD		01/06/2023	RBC	23.000	1,987		0
382550-10-1	GOODYEAR TIRE AND RUBBER ORD		12/13/2023	Various	8,116.000	114,553		0

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40171V-10-0	GUIDEWIRE SOFTWARE ORD		12/18/2023	Various	618.000	61,074		0
407497-10-6	HAMILTON LANE CL A ORD		02/17/2023	RBC Dain Rauscher (US)	179.000	14,457		0
41068X-10-0	HANNON ARMSTRONG SUST INFR CAP ORD		10/02/2023	Various	771.000	16,542		0
413160-10-2	HARMONIC ORD		12/22/2023	Various	11,963.000	141,096		0
42328H-10-9	HELIOS TECHNOLOGIES ORD		12/27/2023	Various	3,439.000	152,057		0
423452-10-1	HELMERICH AND PAYNE ORD		12/20/2023	Various	672.000	27,967		0
427866-10-8	HERSHEY FOODS ORD		01/06/2023	RBC	11.000	2,471		0
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		08/17/2023	LOOP CAPITAL MARKETS LLC	100.000	1,717		0
436893-20-0	HOME BANCSHARES ORD		10/04/2023	Various	3,668.000	76,706		0
441593-10-0	HOULIHAN LOK CL A ORD		09/13/2023	Various	701.000	74,869		0
443510-60-7	HUBBELL ORD		10/17/2023	MORGAN STANLEY	100.000	29,965		0
448579-10-2	HYATT HOTELS CL A ORD		09/20/2023	COWEN AND COMPANY, LLC	341.000	36,118		0
45253H-10-1	IMMUNOGEN ORD		10/11/2023	CITATION GROUP	70.000	988		0
45258D-10-5	IMMUNOCORE HOLDINGS ADR	C	06/16/2023	Various	60.000	3,592		0
45258J-10-2	IMMUNOVANT ORD		10/23/2023	Various	503.000	18,580		0
45688C-10-7	INGEVITY ORD		08/07/2023	Various	703.000	38,712		0
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD		08/01/2023	Various	250.000	72,795		0
45784P-10-1	INSULET ORD		03/14/2023	BARCLAY INVESTMENTS, INC.	100.000	31,277		0
458140-10-0	INTEL ORD		09/15/2023	Various	484.000	17,492		0
45826J-10-5	INTELLIA THERAPEUTICS ORD		01/04/2023	GOLDMAN	140.000	5,316		0
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		01/06/2023	RBC	21.000	2,149		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		05/16/2023	CASTLE OAK	18.000	2,217		0
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		01/06/2023	RBC	19.000	2,050		0
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		12/21/2023	Various	914.000	30,544		0
46116X-10-1	INTRA CELLULAR THERAPIES ORD		10/04/2023	Various	92.000	4,960		0
461202-10-3	INTUIT ORD		02/27/2023	MERRILL LYNCH & CO	5.000	2,116		0
462222-10-0	IONIS PHARMACEUTICALS ORD		12/18/2023	Various	995.000	50,610		0
46590V-10-0	JBG SMITH PROPERTIES ORD		09/20/2023	Various	4,349.000	68,426		0
46625H-10-0	JPMORGAN CHASE ORD		05/16/2023	Various	57.000	7,706		0
466313-10-3	JABIL ORD		12/15/2023	Various	1,293.000	144,252		0
478160-10-4	JOHNSON & JOHNSON ORD		05/16/2023	Various	39.000	6,159		0
48576A-10-0	KARUNA THERAPEUTICS ORD		08/04/2023	Various	42.000	7,765		0
487836-10-8	KELLANOVA ORD		10/02/2023	Various	335.000	19,021		0
49177J-10-2	KENVUE ORD		08/18/2023	Various	1,895.647	20,140		0
493267-10-8	KEYCORP ORD		08/17/2023	LOOP CAPITAL MARKETS LLC	100.000	1,060		0
494368-10-3	KIMBERLY CLARK ORD		01/06/2023	RBC	18.000	2,463		0
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD		10/09/2023	Various	5,479.000	290,522		0
501575-10-4	KYMERA THERAPEUTICS ORD		11/03/2023	Various	222.000	4,892		0
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	Various	123.000	10,807		0
52466B-10-3	LEGALZOOM COM ORD		09/07/2023	Various	1,427.000	13,471		0
532457-10-8	ELI LILLY ORD		05/16/2023	Various	15.000	6,050		0
536797-10-3	LITHIA MOTORS ORD		12/19/2023	Various	369.000	103,685		0
550021-10-9	LULULEMON ATHLETICA ORD		10/17/2023	MORGAN STANLEY	150.000	61,941		0
55024U-10-9	LUMENTUM HOLDINGS ORD		09/27/2023	BERNSTEIN (SANFORD C) & CO.	165.000	7,365		0
552848-10-3	MGIC INVESTMENT ORD		03/09/2023	Warburg Dillon Reed	637.000	8,517		0
554382-10-1	MACERICH REIT ORD		12/14/2023	Various	8,148.000	122,594		0
554489-10-4	VERIS RESIDENTIAL ORD		09/26/2023	Various	15,432.000	254,641		0
56585A-10-2	MARATHON PETROLEUM ORD		08/17/2023	Various	117.000	16,435		0
571748-10-2	MARSH & MCLENNAN ORD		02/27/2023	GOLDMAN SACHS	11.000	1,798		0
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		05/16/2023	CASTLE OAK	11.000	1,928		0
57636Q-10-4	MASTERCARD CL A ORD		05/16/2023	CASTLE OAK	5.000	1,911		0
57638P-10-4	MASTERBRAND ORD		08/09/2023	Various	10,158.000	92,742		0
576485-20-5	MATADOR RESOURCES ORD		12/19/2023	Various	1,391.000	84,403		0
580135-10-1	MCDONALD'S ORD		05/16/2023	CASTLE OAK	8.000	2,363		0
580589-10-9	MCGRATH RENT ORD		12/08/2023	RBC Dain Rauscher (US)	200.000	20,551		0

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58933Y-10-5	MERCK & CO ORD		05/16/2023	Various	51.000	5,881		0
594918-10-4	MICROSOFT ORD		11/02/2023	Various	104.000	31,747		0
596278-10-1	MIDDLEBY ORD		11/14/2023	Various	838.000	117,497		0
60770K-10-7	MODERNA ORD		09/15/2023	Northern Trust	100.000	11,459		0
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		02/27/2023	WILLIAMS CAPITAL GROUP	27.000	1,783		0
61559X-10-4	MOONLAKE IMMUNOTHERAPEUTICS CL A ORD	C	12/01/2023	Various	401.000	19,299		0
617700-10-9	MORNINGSTAR ORD		09/06/2023	Various	255.000	59,451		0
61775R-10-5	MORPHIC HOLDING ORD		09/22/2023	Various	159.000	5,670		0
620076-30-7	MOTOROLA SOLUTIONS ORD		05/16/2023	CASTLE OAK	7.000	2,043		0
62482R-10-7	MR COOPER GROUP ORD		10/25/2023	PIPER JAFFRAY	495.000	27,826		0
629377-50-8	NRG ENERGY ORD		09/28/2023	Various	4,974.000	190,868		0
633707-10-4	NATIONAL BANK HOLDINGS CL A ORD		01/04/2023	JEFFERIES & COMPANY, INC.	283.000	12,223		0
64110L-10-6	NETFLIX ORD		05/16/2023	CASTLE OAK	10.000	3,329		0
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		11/10/2023	GOLDMAN	13.000	1,369		0
649445-10-3	NEW YORK COMMUNITY BANCORP ORD		05/16/2023	Various	18,896.000	173,829		0
650111-10-7	NEW YORK TIMES CL A ORD		08/16/2023	Various	421.000	15,653		0
651639-10-6	NEWMONT ORD		11/07/2023	JP MORGAN	400.000	14,665		0
65339F-10-1	NEXTERA ENERGY ORD		06/16/2023	Various	145.000	11,291		0
654106-10-3	NIKE CL B ORD		02/27/2023	DIRECT TRADING INSTITUTIONAL I	15.000	1,793		0
65473P-10-5	NISOURCE ORD		09/28/2023	Various	873.000	21,915		0
67066G-10-4	NVIDIA ORD		05/16/2023	MERRILL LYNCH & CO	18.000	4,800		0
670703-10-7	NUVALENT CL A ORD		02/08/2023	Various	291.000	8,842		0
67079A-10-2	NUVEI ORD	A	05/30/2023	Various	1,197.000	37,753		0
674215-20-7	CHORD ENERGY ORD		12/19/2023	Various	226.000	34,581		0
680033-10-7	OLD NATIONAL BANCORP ORD		03/17/2023	Various	4,327.000	63,204		0
681116-10-9	OLLIES BARGAIN OUTLET HLDG ORD		11/06/2023	Various	3,747.000	255,721		0
682680-10-3	ONEOK ORD		11/02/2023	UBS AG	200.000	13,331		0
683344-10-5	ONTO INNOVATION ORD		11/13/2023	Various	755.000	84,630		0
68389X-10-5	ORACLE ORD		09/15/2023	Northern Trust	100.000	11,391		0
68404L-20-1	OPTION CARE HEALTH ORD		10/25/2023	Various	4,413.000	127,092		0
69007J-10-6	OUTFRONT MEDIA ORD		04/05/2023	Warburg Dillon Reed	1,219.000	19,282		0
69331C-10-8	PG&E ORD		09/15/2023	Northern Trust	600.000	10,388		0
69336V-10-1	PGT INNOVATIONS ORD		07/12/2023	Various	576.000	15,303		0
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		09/15/2023	Northern Trust	100.000	12,635		0
69370C-10-0	PTC ORD		12/14/2023	Various	1,743.000	269,698		0
697435-10-5	PALO ALTO NETWORKS ORD		06/16/2023	MORGAN STANLEY	400.000	98,613		0
701094-10-4	PARKER HANNIFIN ORD		02/27/2023	LOOP CAPITAL MARKETS LLC	6.000	2,117		0
704326-10-7	PAYCHEX ORD		01/06/2023	RBC	18.000	2,077		0
713448-10-8	PEPSICO ORD		05/16/2023	Various	33.000	6,123		0
71377A-10-3	PERFORMANCE FOOD GROUP ORD		12/05/2023	Various	2,014.000	117,820		0
717081-10-3	PFIZER ORD		06/16/2023	Various	168.000	6,520		0
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		01/06/2023	RBC	32.000	3,275		0
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD		07/20/2023	JEFFERIES & COMPANY, INC.	1,186.000	82,484		0
733174-70-0	POPULAR ORD		09/05/2023	Various	585.000	39,989		0
736508-84-7	PORTLAND GENERAL ELECTRIC ORD		09/28/2023	Various	252.000	10,567		0
737446-10-4	POST HOLDINGS ORD		08/15/2023	COWEN AND COMPANY, LLC	385.000	34,652		0
74167P-10-8	PRIMO WATER ORD		09/22/2023	Various	2,383.000	33,886		0
742718-10-9	PROCTER & GAMBLE ORD		02/27/2023	WILLIAMS CAPITAL GROUP	17.000	2,376		0
74276R-10-2	PRIVIA HEALTH GROUP ORD		09/11/2023	Various	6,306.000	147,742		0
743315-10-3	PROGRESSIVE ORD		02/27/2023	CITIGROUP GLOBAL MARKETS INC.	12.000	1,705		0
74340W-10-3	PROLOGIS REIT		05/16/2023	CASTLE OAK	17.000	2,114		0
74624M-10-2	PURE STORAGE CL A ORD		09/27/2023	Various	2,146.000	76,187		0
747525-10-3	QUALCOMM ORD		01/06/2023	RBC	22.000	2,432		0
74758T-30-3	QUALYS ORD		12/19/2023	Various	156.000	31,645		0
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		01/06/2023	RBC	19.000	1,944		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
756109-10-4	REALTY INCOME REIT ORD		06/16/2023	MERRILL LYNCH & CO	100.000	6,139		0
75886F-10-7	REGENERON PHARMACEUTICALS ORD		01/06/2023	RBC	3.000	2,181		0
7591EP-10-0	REGIONS FINANCIAL ORD		08/17/2023	LOOP CAPITAL MARKETS LLC	100.000	1,963		0
759351-60-4	REINSURANCE GROUP OF AMER ORD		03/09/2023	Various	465.000	68,131		0
75960P-10-4	REMITLY GLOBAL ORD		11/03/2023	Various	11,262.000	200,471		0
759916-10-9	REPLIGEN ORD		01/31/2023	GOLDMAN	118.000	21,657		0
761152-10-7	RESMED ORD		02/27/2023	LOOP CAPITAL MARKETS LLC	9.000	1,919		0
76155X-10-0	REVOLUTION MEDICINES ORD		12/01/2023	Various	933.000	18,312		0
77313F-10-6	ROCKET PHARMACEUTICALS ORD		09/13/2023	Bear Stearns	100.000	1,600		0
77543R-10-2	ROKU CL A ORD		08/10/2023	Various	1,176.000	80,689		0
783549-10-8	RYDER SYSTEM ORD		09/15/2023	Various	1,637.000	165,952		0
78377T-10-7	RYMAN HOSPITALITY PROP REIT ORD		09/20/2023	RBC Dain Rauscher (US)	325.000	27,661		0
78463M-10-7	SPS COMMERCE ORD		12/19/2023	Various	334.000	64,011		0
78667J-10-8	SAGE THERAPEUTICS ORD		08/11/2023	CITIGROUP GLOBAL MARKETS INC.	311.000	6,728		0
79466L-30-2	SALESFORCE ORD		05/16/2023	Various	39.000	5,976		0
805111-10-1	SAVARA ORD		12/18/2023	ISI GROUP INC.	3,361.000	14,839		0
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD		12/26/2023	Various	1,607.000	186,166		0
816851-10-9	SEMPRA ORD		01/06/2023	RBC	13.000	2,012		0
81762P-10-2	SERVICENOW ORD		01/06/2023	RBC	8.000	2,852		0
819047-10-1	SHAKE SHACK CL A ORD		12/14/2023	Various	2,662.000	188,270		0
82452J-10-9	SHIFT4 PAYMENTS CL A ORD		11/08/2023	Various	1,755.000	97,827		0
82489T-10-4	SHOCKWAVE MEDICAL ORD		09/29/2023	Various	525.000	119,203		0
82489W-10-7	SHOALS TECHNOLOGIES GROUP CL A ORD		11/06/2023	Various	2,971.000	62,668		0
828806-10-9	SIMON PROP GRP REIT ORD		02/27/2023	INSTINET INVESTMENT SERVICES LIMITED	15.000	1,851		0
82900L-10-2	SIMPLY GOOD FOODS ORD		12/21/2023	RBC Dain Rauscher (US)	404.000	15,728		0
82983N-10-8	SITIO ROYALTIES CL A ORD		12/19/2023	Warburg Dillon Reed	245.000	5,569		0
830830-10-5	SKYLINE CHAMPION ORD		12/11/2023	Various	2,201.000	147,221		0
834203-30-9	SOLENO THERAPEUTICS ORD		12/07/2023	BAYPOINT TRADING LLC	344.000	12,071		0
840441-10-9	SOUTHSTATE ORD		01/13/2023	Various	512.000	40,831		0
844741-10-8	SOUTHWEST AIRLINES ORD		08/17/2023	LOOP CAPITAL MARKETS LLC	100.000	3,287		0
844895-10-2	SOUTHWEST GAS HOLDINGS ORD		09/28/2023	Various	793.000	49,177		0
85225A-10-7	SQUARESPACE CL A ORD		12/15/2023	Various	4,108.000	110,781		0
855244-10-9	STARBUCKS ORD		05/16/2023	CASTLE OAK	27.000	2,861		0
858119-10-0	STEEL DYNAMICS ORD		02/27/2023	MERRILL LYNCH & CO	15.000	1,803		0
85914M-10-7	STEPSTONE GROUP CL A ORD		02/21/2023	Various	1,560.000	44,887		0
863667-10-1	STRYKER ORD		02/27/2023	GOLDMAN SACHS	7.000	1,850		0
86366E-10-6	STRUCTURE THERAPEUTICS ADR		12/18/2023	Various	829.000	20,492		0
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL ORD		09/28/2023	Various	2,253.000	35,704		0
86800U-10-4	SUPER MICRO COMPUTER ORD		09/27/2023	Various	660.000	84,720		0
86881A-10-0	SURGERY PARTNERS ORD		09/12/2023	Various	4,384.000	152,754		0
87157D-10-9	SYNAPTICS ORD		09/29/2023	Various	840.000	72,332		0
87161C-50-1	SYNOVUS FINANCIAL ORD		03/17/2023	JEFFERIES & COMPANY, INC.	1,319.000	36,860		0
87164F-10-5	SYNDAX PHARMACEUTICALS ORD		12/15/2023	GOLDMAN	343.000	6,490		0
875465-10-6	TANGER ORD		11/10/2023	Various	6,543.000	153,851		0
88160R-10-1	TESLA ORD		09/15/2023	Northern Trust	100.000	27,439		0
882508-10-4	TEXAS INSTRUMENTS ORD		05/16/2023	CASTLE OAK	12.000	1,974		0
882681-10-9	TEXAS ROADHOUSE ORD		12/21/2023	Various	1,348.000	146,575		0
883203-10-1	TEXTRON ORD		03/06/2023	Various	839.000	61,604		0
883556-10-2	THERMO FISHER SCIENTIFIC ORD		05/16/2023	Various	8.000	4,184		0
893641-10-0	TRANSDIGM GROUP ORD		02/27/2023	WILLIAMS CAPITAL GROUP	2.000	1,493		0
896288-10-7	TRINET GROUP ORD		07/27/2023	Various	909.000	77,428		0
902788-10-8	UMB FINANCIAL ORD		03/27/2023	Various	1,517.000	92,137		0
902973-30-4	US BANCORP ORD		05/16/2023	CASTLE OAK	93.000	2,757		0
90353T-10-0	UBER TECHNOLOGIES ORD		12/15/2023	MORGAN STANLEY	2,500.000	154,656		0
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD		10/18/2023	Various	111.000	3,735		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
910047-10-9	UNITED AIRLINES HOLDINGS ORD		02/27/2023	GOLDMAN SACHS	34.000	1,727		0
911312-10-6	UNITED PARCEL SERVICE CL B ORD		05/16/2023	CASTLE OAK	15.000	2,505		0
912008-10-9	US FOODS ORD		12/05/2023	Various	5,792.000	224,196		0
91307C-10-2	UNITED THERAPEUTICS ORD		10/23/2023	Various	58.000	14,316		0
91324P-10-2	UNITEDHEALTH GRP ORD		05/16/2023	Various	17.000	8,297		0
91347P-10-5	UNIVERSAL DISPLAY ORD		11/10/2023	Various	656.000	100,478		0
920253-10-1	VALMONT INDS ORD		12/12/2023	COWEN AND COMPANY, LLC	616.000	136,781		0
92276F-10-0	VENTAS REIT ORD		02/27/2023	INSTINET INVESTMENT SERVICES LIMITED	39.000	1,962		0
92338C-10-3	VERALTO ORD		10/02/2023	Various	280.333	8,385		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		08/17/2023	LOOP CAPITAL MARKETS LLC	100.000	3,337		0
92511U-10-2	VERRA MOBILITY CL A ORD		11/30/2023	Various	8,556.000	149,468		0
92532F-10-0	VERTEX PHARMACEUTICALS ORD		01/06/2023	RBC	9.000	2,606		0
925550-10-5	VIAVI SOLUTIONS ORD		09/27/2023	Morgan Stanley	2,455.000	22,080		0
925652-10-9	VICI PPTYS ORD		05/16/2023	CASTLE OAK	100.000	3,175		0
92763M-10-5	VIPER ENERGY CL A ORD		11/10/2023	RBC Dain Rauscher (US)	132.000	3,968		0
927959-10-6	VIPER ENERGY CL A ORD		12/19/2023	Various	787.000	24,146		0
92826C-83-9	VISA CL A ORD		02/27/2023	MORGAN STANLEY	8.000	1,766		0
92840M-10-2	VISTRA ORD		11/27/2023	Various	9,803.000	284,223		0
929089-10-0	VOYA FINANCIAL ORD		03/09/2023	CITIGROUP GLOBAL MARKETS INC.	187.000	13,516		0
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		08/17/2023	LOOP CAPITAL MARKETS LLC	100.000	1,321		0
94419L-10-1	WAYFAIR CL A ORD		11/02/2023	Various	5,085.000	269,603		0
949746-10-1	WELLS FARGO ORD		05/16/2023	CASTLE OAK	59.000	2,278		0
95040Q-10-4	WELLTOWER ORD		01/06/2023	RBC	33.000	2,236		0
95082P-10-5	WESCO INTL ORD		10/23/2023	Various	638.000	84,830		0
957638-10-9	WESTERN ALLIANCE ORD		12/19/2023	Various	3,561.000	154,309		0
96208T-10-4	WEX ORD		11/01/2023	Various	564.000	100,863		0
97717P-10-4	WISDOMTREE ORD		09/15/2023	BAIRD, ROBERT W., & COMPANY IN	4,101.000	29,569		0
98419M-10-0	XYLEM ORD		06/16/2023	MERRILL LYNCH & CO	100.000	11,344		0
98954M-10-1	ZILLOW GROUP CL A ORD		12/18/2023	Various	3,000.000	144,304		0
98978V-10-3	ZOETIS CL A ORD		02/27/2023	WILLIAMS CAPITAL GROUP	12.000	2,017		0
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD		11/29/2023	Various	8,703.000	200,454		0
G01767-10-5	ALKERMES ORD	C	12/01/2023	Various	1,551.000	41,249		0
G0585R-10-6	ASSURED GUARANTY ORD	C	12/12/2023	Various	405.000	26,360		0
G1151C-10-1	ACCENTURE CL A ORD	C	02/27/2023	MORGAN STANLEY	8.000	2,157		0
G25457-10-5	CREDO TECHNOLOGY GROUP HOLDING ORD	C	11/22/2023	Various	3,562.000	63,453		0
G29183-10-3	EATON ORD	C	01/06/2023	RBC	18.000	2,854		0
G3223R-10-8	EVEREST GROUP ORD	C	11/30/2023	Various	700.000	259,293		0
G3323L-10-0	FABRINET ORD		11/07/2023	Various	646.000	101,306		0
G3934V-10-9	GENIUS SPORTS ORD	C	12/07/2023	Warburg Dillon Reed	23,666.000	125,265		0
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY ORD	C	12/05/2023	Various	5,592.000	166,625		0
G54950-10-3	LINDE ORD	C	03/01/2023	Various	640.000	92,110		0
G5960L-10-3	MEDTRONIC ORD	C	05/16/2023	CASTLE OAK	32.000	2,847		0
G6095L-10-9	APTIV ORD	C	02/27/2023	GOLDMAN SACHS	15.000	1,749		0
G7997W-10-2	SEADRILL LIMITED	C	12/20/2023	Various	303.000	14,375		0
G8068L-10-8	SHARKNINJA ORD		12/06/2023	Bear Stearns	1,900.000	89,300		0
G87110-10-5	TECHNIPFMC ORD	C	12/19/2023	Various	1,227.000	17,338		0
G9460G-10-1	VALARIS ORD	C	12/19/2023	Various	251.000	18,104		0
G98239-10-9	XP CL A ORD	C	08/04/2023	COWEN AND COMPANY, LLC	1,685.000	44,477		0
H11356-10-4	BUNGE ORD		10/31/2023	UBS AG	200.000	20,925		0
M98068-10-5	WIX.COM ORD	C	02/22/2023	CITIGROUP GLOBAL MARKETS INC.	207.000	19,078		0
N72482-12-3	QIAGEN ORD	C	10/02/2023	Warburg Dillon Reed	2,253.000	90,717		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						17,446,605	XXX	0
19766Q-78-3	COLUMBIA PYRFORD IS ADV		12/19/2023	Not Available	24,006.160	328,404		0
543488-82-9	LOOMIS SAYLES:INV GB N		12/20/2023	Not Available	33,371.900	321,478		0
74440B-88-4	PGIM TOT RTN BOND R6		11/30/2023	Not Available	28,394.440	333,571		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						983,453	XXX	0
464287-65-5	ISHARES:RUSS 2000 ETF		12/28/2023	Various	6,559.000	1,172,798		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
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						1,172,798	XXX	0
62080@-10-1	MOUNT CARMEL HEALTH PLAN OF NEW YORK, INC.		12/31/2023	Internal capital infusion		765,071		
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.		12/31/2023	Internal capital infusion		5,942,291		
62080*-10-3	MOUNT CARMEL HEALTH PLAN OF CONNECTICUT, INC.		12/31/2023	Internal capital infusion		1,704,255		
89651#-10-1	TRINITY HEALTH PLAN OF MICHIGAN, INC.		12/31/2023	Internal capital infusion		2,200,000		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						10,611,617	XXX	0
5989999997. Total - Common Stocks - Part 3						30,214,474	XXX	0
5989999998. Total - Common Stocks - Part 5						4,689,786	XXX	0
5989999999. Total - Common Stocks						34,904,260	XXX	0
5999999999. Total - Preferred and Common Stocks						34,904,260	XXX	0
6009999999 - Totals						105,228,837	XXX	240,753

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3620AA-TY-4	GN 724267 - RMBS		12/01/2023	Paydown		12,903	12,903	13,419	13,466	0	(563)	0	(563)	0	12,903	0	0	0	322	09/15/2039
38378U-WE-3	GNR 2013-148 PD - CMO/RMBS		12/01/2023	Paydown		138,036	138,036	132,040	0	0	5,996	0	5,996	0	138,036	0	0	0	1,630	07/20/2043
38383W-ZF-6	GNR 2023-041 MV - CMO/RMBS		12/01/2023	Paydown		29,781	29,781	29,055	0	0	726	0	726	0	29,781	0	0	0	311	03/20/2034
912810-QE-1	UNITED STATES TREASURY		09/18/2023	JP MORGAN		613,852	600,000	642,539	0	0	(235)	0	(235)	0	642,304	0	(28,452)	(28,452)	16,514	02/15/2040
912810-TC-2	UNITED STATES TREASURY		09/08/2023	Various		206,071	300,000	291,223	291,555	0	254	0	254	0	291,809	0	(85,737)	(85,737)	4,952	11/15/2041
912828-2A-7	UNITED STATES TREASURY		09/18/2023	JP MORGAN		684,287	750,000	697,070	727,722	0	4,289	0	4,289	0	732,011	0	(47,724)	(47,724)	12,381	08/15/2026
912828-G3-8	UNITED STATES TREASURY		12/26/2023	Various		5,809,297	6,000,000	6,209,433	6,136,790	0	(55,599)	0	(55,599)	0	6,081,191	0	(271,894)	(271,894)	120,627	11/15/2024
912828-K7-4	UNITED STATES TREASURY		11/29/2023	Various		1,519,313	1,600,000	1,618,659	1,607,381	0	(2,291)	0	(2,291)	0	1,605,090	0	(85,777)	(85,777)	38,478	08/15/2025
912828-P4-6	UNITED STATES TREASURY		03/28/2023	DEUTSCHE BANK		530,681	565,000	564,827	566,594	0	(121)	0	(121)	0	566,472	0	(35,792)	(35,792)	5,656	02/15/2026
912828-R3-6	UNITED STATES TREASURY		03/28/2023	Deutsche Bank		575,097	615,000	606,925	613,402	0	105	0	105	0	613,507	0	(38,410)	(38,410)	3,699	05/15/2026
912828-T2-6	UNITED STATES TREASURY		08/23/2023	Various		4,125,203	4,150,000	4,252,325	4,176,758	0	(21,275)	0	(21,275)	0	4,155,483	0	(30,280)	(30,280)	48,360	09/30/2023
912828-T9-1	UNITED STATES TREASURY		08/17/2023	Various		16,208,903	16,385,000	16,691,798	16,520,328	0	(83,100)	0	(83,100)	0	16,437,228	0	(228,325)	(228,325)	181,186	10/31/2023
912828-W4-8	UNITED STATES TREASURY		08/24/2023	NOMURA SECURITIES INTL INC		2,949,961	3,000,000	3,044,805	3,020,716	0	(11,451)	0	(11,451)	0	3,009,265	0	(59,304)	(59,304)	62,711	02/29/2024
912828-XB-1	UNITED STATES TREASURY		09/08/2023	Various		4,340,248	4,560,000	4,702,959	4,610,914	0	(13,512)	0	(13,512)	0	4,597,401	0	(257,154)	(257,154)	74,287	05/15/2025
91282C-AW-1	UNITED STATES TREASURY		09/26/2023	Northern Trust		496,738	500,000	501,016	500,315	0	(269)	0	(269)	0	500,046	0	(3,308)	(3,308)	1,090	11/15/2023
91282C-AZ-4	UNITED STATES TREASURY		03/28/2023	Bank of America		186,694	205,000	204,199	204,518	0	39	0	39	0	204,557	0	(17,863)	(17,863)	251	11/30/2025
0109999999. Subtotal - Bonds - U.S. Governments						38,427,063	39,410,719	40,202,290	38,990,458	0	(177,006)	0	(177,006)	0	39,617,084	0	(1,190,021)	(1,190,021)	572,456	XXX
3128PL-A2-8	FH J08125 - RMBS		06/01/2023	Paydown		820	820	827	819	0	1	0	1	0	820	0	0	0	8	06/01/2023
312935-M2-2	FH A88477 - RMBS		12/01/2023	Paydown		11,888	11,888	12,401	12,489	0	(601)	0	(601)	0	11,888	0	0	0	324	09/01/2039
3132CW-MJ-0	FH SB0361 - RMBS		12/01/2023	Paydown		108,618	108,618	99,300	0	0	9,317	0	9,317	0	108,618	0	0	0	498	07/01/2035
3132DQ-6L-5	FH SD3575 - RMBS		12/01/2023	Paydown		54,561	54,561	47,166	0	0	7,396	0	7,396	0	54,561	0	0	0	331	01/01/2050
3132DQ-NY-8	FH SD3107 - RMBS		12/01/2023	Paydown		33,245	33,245	30,554	0	0	2,691	0	2,691	0	33,245	0	0	0	252	03/01/2053
3132DV-7B-5	FH SD8090 - RMBS		12/01/2023	Paydown		41,020	41,020	40,068	40,070	0	950	0	950	0	41,020	0	0	0	451	09/01/2050
3132DW-CX-9	FH SD8186 - RMBS		12/01/2023	Paydown		234,851	234,851	229,861	229,781	0	5,070	0	5,070	0	234,851	0	0	0	4,103	11/01/2051
3132DW-E7-4	FH SD8258 - RMBS		12/01/2023	Paydown		117,869	117,869	114,968	0	0	2,901	0	2,901	0	117,869	0	0	0	2,379	10/01/2052
3132DW-FH-1	FH SD8268 - RMBS		12/01/2023	Paydown		111,331	111,331	110,457	110,461	0	870	0	870	0	111,331	0	0	0	3,230	11/01/2052
3132DW-FU-2	FH SD8279 - RMBS		12/01/2023	Paydown		161,425	161,425	162,649	162,621	0	(1,196)	0	(1,196)	0	161,425	0	0	0	4,822	11/01/2052
3132H1-BA-4	FH U89032 - RMBS		12/01/2023	Paydown		72,707	72,707	67,391	0	0	5,317	0	5,317	0	72,707	0	0	0	363	07/01/2033
3133BB-TU-3	FH QE2363 - RMBS		12/01/2023	Paydown		134,694	134,694	131,853	131,916	0	2,778	0	2,778	0	134,694	0	0	0	2,798	05/01/2052
3133KJ-A6-9	FH RA2729 - RMBS		12/01/2023	Paydown		117,529	117,529	118,227	118,260	0	(731)	0	(731)	0	117,529	0	0	0	1,502	06/01/2050
3136B0-7J-9	FNR 2018-11 PA - CMO/RMBS		12/01/2023	Paydown		265,786	265,786	251,853	251,836	0	13,950	0	13,950	0	265,786	0	0	0	3,955	06/25/2046
31371L-6G-9	FN 255671 - RMBS		12/01/2023	Paydown		4,865	4,865	4,859	4,856	0	9	0	9	0	4,865	0	0	0	138	04/01/2035
3137H9-CG-2	FHR 5272 AC - CMO/RMBS		12/01/2023	Paydown		5,853	5,853	5,792	0	0	61	0	61	0	5,853	0	0	0	54	01/25/2040
3137H9-TW-9	FHR 5299 VA - CMO/RMBS		12/01/2023	Paydown		27,571	27,571	24,771	0	0	2,800	0	2,800	0	27,571	0	0	0	138	06/25/2034
3138AB-YR-4	FN AH9719 - RMBS		12/01/2023	Paydown		7,595	7,595	7,855	7,920	0	(325)	0	(325)	0	7,595	0	0	0	159	04/01/2041
3138AK-QW-2	FN AI5868 - RMBS		12/01/2023	Paydown		31,662	31,662	32,939	33,046	0	(1,384)	0	(1,384)	0	31,662	0	0	0	752	07/01/2041
3138E2-GH-2	FN AJ9199 - RMBS		12/01/2023	Paydown		6,614	6,614	6,793	6,901	0	(288)	0	(288)	0	6,614	0	0	0	125	01/01/2042
3138EG-HX-5	FN AL0245 - RMBS		12/01/2023	Paydown		14,033	14,033	14,169	14,247	0	(214)	0	(214)	0	14,033	0	0	0	313	04/01/2041
3138M5-LN-7	FN AP2132 - RMBS		12/01/2023	Paydown		42,909	42,909	43,061	43,183	0	(274)	0	(274)	0	42,909	0	0	0	818	08/01/2042
3138WE-6X-2	FN AS5385 - RMBS		12/01/2023	Paydown		19,295	19,295	19,694	20,297	0	(1,002)	0	(1,002)	0	19,295	0	0	0	440	07/01/2045
31398M-KQ-8	FNR 2010-18 QZ - CMO/RMBS		12/01/2023	Paydown		99,254	84,742	83,762	0	0	980	0	980	0	84,742	0	14,512	14,512	626	03/25/2040
31402Q-WA-5	FN 735141 - RMBS		12/01/2023	Paydown		6,260	6,260	6,127	6,148	0	111	0	111	0	6,260	0	0	0	183	01/01/2035
31403C-6L-0	FN 745275 - RMBS		12/01/2023	Paydown		4,012	4,011	4,155	4,155	0	(143)	0	(143)	0	4,011	0	0	0	108	02/01/2036
31403D-WU-9	FN 745959 - RMBS		12/01/2023	Paydown		3,833	3,833	4,062	4,038	0	(205)	0	(205)	0	3,833	0	0	0	109	11/01/2036
31408F-6B-0	FN 850566 - RMBS		12/01/2023	Paydown		2,150	2,150	2,039	2,041	0	109	0	109	0	2,150	0	0	0	75	01/01/2036
31409W-LB-5	FN 880622 - RMBS		12/01/2023	Paydown		3,433	3,433	3,325	3,335	0	98	0	98	0	3,433	0	0	0	65	04/01/2036
3140F0-JX-3	FN BC4777 - RMBS		12/01/2023	Paydown		105,190	105,190	106,727	106,696	0	(1,506)	0	(1,506)	0	105,190	0	0	0	1,440	10/01/2031
3140MM-Y2-8	FN BV7928 - RMBS		12/01/2023	Paydown		252,799	252,799	246,676	246,680	0	6,119	0	6,119	0	252,799	0	0	0	6,723	08/01/2052

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
3140QD-KP-8	FN CA5701 - RMBS		12/01/2023	Paydown		136,322	136,322	135,193	135,185	0	1,137	0	1,137	0	136,322	0	0	0	1,931	05/01/2050
3140QG-NT-0	FN CA8501 - RMBS		12/01/2023	Paydown		28,854	28,854	22,885	0	0	5,969	0	5,969	0	28,854	0	0	0	94	01/01/2051
3140QM-ZN-7	FN CB2548 - RMBS		12/01/2023	Paydown		98,732	98,732	85,162	0	0	13,569	0	13,569	0	98,732	0	0	0	993	01/01/2052
3140QN-SX-1	FN CB3233 - RMBS		12/01/2023	Paydown		155,196	155,196	147,557	147,726	0	7,469	0	7,469	0	155,196	0	0	0	2,613	04/01/2052
3140X6-FL-0	FN FM2870 - RMBS		12/01/2023	Paydown		26,178	26,178	22,767	0	0	3,411	0	3,411	0	26,178	0	0	0	131	03/01/2050
3140X8-BP-1	FN FM4545 - RMBS		12/01/2023	Paydown		97,808	97,808	98,343	98,348	0	(540)	0	(540)	0	97,808	0	0	0	1,364	10/01/2050
3140X9-QL-2	FN FM5858 - RMBS		12/01/2023	Paydown		228,848	228,848	235,141	235,358	0	(6,510)	0	(6,510)	0	228,848	0	0	0	4,283	01/01/2051
3140XB-H8-6	FN FM7454 - RMBS		12/01/2023	Paydown		212,206	212,206	210,681	210,667	0	1,539	0	1,539	0	212,206	0	0	0	3,748	12/01/2035
3140XF-UW-9	FN FS0596 - RMBS		12/01/2023	Paydown		47,120	47,120	45,861	45,796	0	1,324	0	1,324	0	47,120	0	0	0	801	08/01/2051
3140XL-J3-3	FN FS4781 - RMBS		12/01/2023	Paydown		112,192	112,192	103,729	0	0	8,463	0	8,463	0	112,192	0	0	0	887	10/01/2051
3140XL-R5-9	FN FS5007 - RMBS		12/01/2023	Paydown		42,648	42,648	37,837	0	0	4,811	0	4,811	0	42,648	0	0	0	305	09/01/2052
31411E-2C-0	FN 906271 - RMBS		12/01/2023	Paydown		4,915	4,915	4,854	4,847	0	68	0	68	0	4,915	0	0	0	156	01/01/2037
31411E-YD-3	FN 906208 - RMBS		12/01/2023	Paydown		11,703	11,703	11,550	11,568	0	135	0	135	0	11,703	0	0	0	148	01/01/2037
31412P-6K-2	FN 931574 - RMBS		12/01/2023	Paydown		2,998	2,998	3,063	3,051	0	(54)	0	(54)	0	2,998	0	0	0	75	02/01/2035
31416T-L5-6	FN AA9347 - RMBS		12/01/2023	Paydown		9,375	9,375	9,681	9,711	0	(336)	0	(336)	0	9,375	0	0	0	248	08/01/2039
31418D-HD-7	FN MA3827 - RMBS		12/01/2023	Paydown		53,373	53,373	53,986	54,402	0	(1,029)	0	(1,029)	0	53,373	0	0	0	708	11/01/2034
31418D-YC-0	FN MA4306 - RMBS		12/01/2023	Paydown		108,558	108,558	97,953	97,975	0	10,583	0	10,583	0	108,558	0	0	0	1,521	04/01/2051
31418E-E6-3	FN MA4656 - RMBS		12/01/2023	Paydown		83,223	83,223	83,262	83,257	0	(35)	0	(35)	0	83,223	0	0	0	2,085	07/01/2052
31418E-J7-6	FN MA4785 - RMBS		12/01/2023	Paydown		109,400	109,400	109,237	109,234	0	165	0	165	0	109,400	0	0	0	3,042	10/01/2052
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,673,321	3,658,809	3,553,121	2,808,926	0	103,799	0	103,799	0	3,658,809	0	14,512	14,512	62,414	XXX
002824-BE-9	ABBOTT LABORATORIES		11/30/2023	Maturity @ 100.00		200,000	200,000	198,008	198,417	0	1,583	0	1,583	0	200,000	0	0	0	6,800	11/30/2023
00507V-AP-4	ACTIVISION BLIZZARD INC		11/07/2023	Unknown		390,618	500,000	490,740	492,729	0	758	0	758	0	493,488	0	(102,870)	(102,870)	8,225	09/15/2030
037833-AK-6	APPLE INC		05/03/2023	Maturity @ 100.00		600,000	600,000	599,202	599,977	0	23	0	23	0	600,000	0	0	0	7,200	05/03/2023
053611-AG-4	AVERY DENNISON CORP		04/15/2023	Maturity @ 100.00		789,000	789,000	788,195	788,988	0	12	0	12	0	789,000	0	0	0	13,216	04/15/2023
05602R-AD-3	BMWOT 2022-A A3 - ABS		12/25/2023	Paydown		85,368	85,368	85,009	85,065	0	303	0	303	0	85,368	0	0	0	2,740	08/25/2026
06367W-HH-9	BANK OF MONTREAL		12/19/2023	GOLDMAN SACHS		199,350	200,000	199,064	199,292	0	626	0	626	0	199,918	0	(568)	(568)	9,093	02/05/2024
06368F-AG-4	BANK OF MONTREAL		12/19/2023	Northern Trust		744,218	750,000	749,475	749,687	0	256	0	256	0	749,943	0	(5,725)	(5,725)	20,739	03/08/2024
06406R-AM-9	BANK OF NEW YORK MELLON CORP		01/27/2023	Maturity @ 100.00		250,000	250,000	252,815	250,198	0	(198)	0	(198)	0	250,000	0	0	0	2,313	01/27/2023
110122-CZ-9	BRISTOL-MYERS SQUIBB CO		02/20/2023	Maturity @ 100.00		250,000	250,000	255,525	250,729	0	(729)	0	(729)	0	250,000	0	0	0	4,063	02/20/2023
12597C-AC-1	CNH 2019-C A3 - ABS		07/15/2023	Paydown		506,289	506,289	508,583	507,477	0	(1,188)	0	(1,188)	0	506,289	0	0	0	3,676	12/16/2024
12657W-AC-4	CNH 2021-B A3 - ABS		12/15/2023	Paydown		583,825	583,825	583,686	583,762	0	63	0	63	0	583,825	0	0	0	1,407	08/17/2026
14040H-CK-9	CAPITAL ONE FINANCIAL CORP		12/06/2023	Call @ 100.00		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	9,401	12/06/2024
14043M-AC-5	COPAR 2020-1 A3 - ABS		08/15/2023	Paydown		257,529	257,529	257,474	257,519	0	10	0	10	0	257,529	0	0	0	1,428	11/15/2024
278865-BK-5	ECOLAB INC		12/15/2023	Maturity @ 100.00		500,000	500,000	499,655	499,835	0	165	0	165	0	500,000	0	0	0	4,500	12/15/2023
34532N-AC-9	FORDO 2021-A A3 - ABS		12/19/2023	Various		1,391,634	1,398,603	1,389,316	1,394,111	0	3,884	0	3,884	0	1,397,995	0	(6,362)	(6,362)	2,813	08/15/2025
369550-BD-9	GENERAL DYNAMICS CORP		05/15/2023	Maturity @ 100.00		500,000	500,000	498,080	499,850	0	150	0	150	0	500,000	0	0	0	8,438	05/15/2023
380146-AC-4	GMCAR 2022-1 A3 - ABS		12/16/2023	Paydown		172,689	172,689	172,674	172,680	0	9	0	9	0	172,689	0	0	0	1,971	11/16/2026
43811J-AC-1	HAROT 2021-2 A3 - ABS		12/19/2023	Various		950,955	957,987	925,169	933,547	0	20,058	0	20,058	0	953,604	0	(2,649)	(2,649)	2,169	08/15/2025
43813K-AD-4	HAROT 2020-3 A4 - ABS		12/19/2023	Northern Trust		249,014	250,000	248,125	248,905	0	730	0	730	0	249,635	0	(621)	(621)	1,160	04/19/2027
43813R-AC-1	HAROT 2020-1 A3 - ABS		07/21/2023	Paydown		365,396	365,396	366,850	365,683	0	(287)	0	(287)	0	365,396	0	0	0	1,744	04/22/2024
43815B-AC-4	HAROT 2022-1 A3 - ABS		12/19/2023	Various		388,777	400,000	399,940	399,960	0	22	0	22	0	399,982	0	(11,205)	(11,205)	7,642	05/15/2026
44891R-AC-4	HART 2020-C A3 - ABS		12/15/2023	Paydown		160,693	160,693	160,656	160,671	0	22	0	22	0	160,693	0	0	0	315	05/15/2025
448977-AD-0	HART 2022-A A3 - ABS		12/15/2023	Paydown		50,588	50,588	50,586	50,586	0	1	0	1	0	50,588	0	0	0	1,123	10/15/2026
47787J-AC-2	JDOT 2022 A3 - ABS		12/15/2023	Paydown		108,471	108,471	108,447	108,455	0	16	0	16	0	108,471	0	0	0	2,351	09/15/2026
501044-CS-8	KROGER CO		08/01/2023	Maturity @ 100.00		750,000	750,000	749,685	750,031	0	(31)	0	(31)	0	750,000	0	0	0	28,875	08/01/2023
57629W-CU-2	MASSMUTUAL GLOBAL FUNDING II		06/09/2023	Maturity @ 100.00		200,000	200,000	196,222	198,429	0	1,571	0	1,571	0	200,000	0	0	0	850	06/09/2023
61744Y-AN-8	MORGAN STANLEY		01/23/2023	Maturity @ 100.00		200,000	200,000	204,532	200,273	0	(273)	0	(273)	0	200,000	0	0	0	3,125	01/23/2023
65479Q-AC-1	NAROT 2022-A A3 - ABS		12/15/2023	Paydown		84,443	84,443	84,426	84,432	0	11	0	11	0	84,443	0	0	0	1,571	08/17/2026
713448-CG-1	PEPSICO INC		03/01/2023	Maturity @ 100.00		670,000	670,000	669,357	669,996	0	4	0	4	0	670,000	0	0	0	9,213	03/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
741503-BB-1	BOOKING HOLDINGS INC		03/15/2023	Maturity @ 100.00		300,000	300,000	299,562	299,989	0	11	0	11	0	300,000	0	0	0	4,125	03/15/2023
79466L-AE-4	SALESFORCE INC		04/11/2023	Maturity @ 100.00		250,000	250,000	253,053	250,836	0	(836)	0	(836)	0	250,000	0	0	0	4,063	04/11/2023
857477-AL-7	STATE STREET CORP		05/15/2023	Maturity @ 100.00		675,000	675,000	673,907	674,974	0	26	0	26	0	675,000	0	0	0	10,463	05/15/2023
86562M-AX-8	SUMITOMO MITSUI FINANCIAL GROUP INC	D	01/17/2023	Maturity @ 100.00		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	11,633	01/17/2023
89236X-AD-8	TAOT 2020-D A4 - ABS		12/15/2023	Paydown		45,152	45,152	45,158	45,154	0	(2)	0	(2)	0	45,152	0	0	0	212	01/15/2026
89239K-AC-5	TAOT 2022-A A3 - ABS		12/15/2023	Paydown		176,640	176,640	176,610	176,621	0	19	0	19	0	176,640	0	0	0	1,976	06/15/2026
92868K-AC-7	VALET 2021-1 A3 - ABS		12/20/2023	Paydown		1,192,270	1,192,270	1,186,748	1,188,967	0	3,304	0	3,304	0	1,192,270	0	0	0	9,497	06/22/2026
94974B-FJ-4	WELLS FARGO & CO		02/13/2023	Maturity @ 100.00		325,000	325,000	306,992	324,731	0	269	0	269	0	325,000	0	0	0	5,606	02/13/2023
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,012,918	16,154,943	16,083,525	16,112,554	0	30,363	0	30,363	0	16,142,917	0	(130,000)	(130,000)	215,733	XXX
2509999997. Total - Bonds - Part 4						58,113,302	59,224,471	59,838,936	57,911,937	0	(42,844)	0	(42,844)	0	59,418,810	0	(1,305,509)	(1,305,509)	850,603	XXX
2509999998. Total - Bonds - Part 5						4,907,945	5,000,000	4,947,266	0	0	2,406	0	2,406	0	4,949,671	0	(41,726)	(41,726)	54,245	XXX
2509999999. Total - Bonds						63,021,247	64,224,471	64,786,201	57,911,937	0	(40,439)	0	(40,439)	0	64,368,481	0	(1,347,234)	(1,347,234)	904,848	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX		0											XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
000380-20-4	ABCAM ADR	C	10/04/2023	Various	5,089.000	108,034		97,468	79,185	18,283	0	0	18,283	0	97,468	0	10,566	10,566	0	
001055-10-2	AFLAC ORD		08/29/2023	MERRILL LYNCH & CO	200.000	14,931		6,287	14,388	(8,101)	0	0	(8,101)	0	6,287	0	8,645	8,645	252	
00206R-10-2	AT&T ORD		08/29/2023	MERRILL LYNCH & CO	900.000	13,291		18,105	16,215	1,599	0	0	1,599	0	18,105	0	(4,814)	(4,814)	736	
00287Y-10-9	ABBVIE ORD		08/29/2023	MERRILL LYNCH & CO	100.000	14,759		6,749	15,914	(9,400)	0	0	(9,400)	0	6,749	0	8,010	8,010	441	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD		12/05/2023	GOLDMAN	436.000	32,279		26,804	22,348	(8,141)	0	0	(8,141)	0	26,804	0	5,475	5,475	0	
004225-10-8	ACADIA PHARMACEUTICALS ORD		05/08/2023	Various	1,450.000	30,464		24,182	23,084	1,098	0	0	1,098	0	24,182	0	6,282	6,282	0	
00461U-10-5	ACLARIS THERAPEUTICS ORD		11/13/2023	Various	1,740.000	4,226		29,218	27,405	1,813	0	0	1,813	0	29,218	0	(24,992)	(24,992)	0	
00507V-10-9	ACTIVISION BLIZZARD ORD		10/13/2023	Adjustment	893.000	84,835		39,878	68,359	(28,481)	0	0	(28,481)	0	39,878	0	44,957	44,957	884	
00653Q-10-2	ADAPTHEALTH ORD		08/30/2023	Various	4,800.000	60,088		109,710	92,256	17,454	0	0	17,454	0	109,710	0	(49,621)	(49,621)	0	
007002-10-8	ADICET BIO ORD		02/27/2023	BAYPOINT TRADING LLC	797.000	6,183		14,053	7,125	6,928	0	0	6,928	0	14,053	0	(7,870)	(7,870)	0	
00751Y-10-6	ADVANCE AUTO PARTS ORD		08/24/2023	JP MORGAN	79.000	5,365		12,289	11,615	673	0	0	673	0	12,289	0	(6,924)	(6,924)	257	
00773J-10-3	AEGLEA BIOTHERAPEUTICS ORD		09/05/2023	JEFFERIES & COMPANY, INC.	2,548.000	1,497		1,081	0	0	0	0	0	0	1,081	0	416	416	0	
00773J-10-3	SPYRE THERAPEUTICS, INC.		11/28/2023	MIZUHO_SECURITIES	92.040	1,285		976	0	0	0	0	0	0	976	0	309	309	0	
007903-10-7	ADVANCED MICRO DEVICES ORD		08/29/2023	MERRILL LYNCH & CO	100.000	10,592		3,395	6,402	(3,099)	0	0	(3,099)	0	3,395	0	7,197	7,197	0	
008492-10-0	AGREE REALTY REIT ORD		07/21/2023	Various	1,876.000	125,729		138,846	133,065	5,781	0	0	5,781	0	138,846	0	(13,117)	(13,117)	2,945	
00912X-30-2	AIR LEASE CL A ORD		09/01/2023	Various	414.000	17,088		16,650	15,906	744	0	0	744	0	16,650	0	438	438	248	
011659-10-9	ALASKA AIR GROUP ORD		12/15/2023	MERRILL LYNCH & CO	154.000	5,998		10,178	6,613	3,565	0	0	3,565	0	10,178	0	(4,180)	(4,180)	0	
01749D-10-5	ALLEGRO MICROSYSTEMS ORD		03/01/2023	GOLDMAN	1,844.000	80,489		50,576	55,357	(4,781)	0	0	(4,781)	0	50,576	0	29,913	29,913	0	
02079K-10-7	ALPHABET CL C ORD		09/15/2023	Various	506.000	64,193		15,968	44,304	(29,119)	0	0	(29,119)	0	15,968	0	48,225	48,225	0	
02079K-30-5	ALPHABET CL A ORD		12/15/2023	Various	300.000	40,456		9,671	26,080	(16,898)	0	0	(16,898)	0	9,671	0	30,785	30,785	0	
023135-10-6	AMAZON COM ORD		08/29/2023	MERRILL LYNCH & CO	300.000	40,472		13,320	24,670	(12,080)	0	0	(12,080)	0	13,320	0	27,152	27,152	0	
02361E-10-8	AMERESCO CL A ORD		10/27/2023	Various	1,884.000	68,827		111,428	73,268	5,276	0	0	5,276	0	111,428	0	(42,602)	(42,602)	0	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD		12/14/2023	Various	2,089.000	74,802		69,019	0	0	0	0	0	0	69,019	0	5,783	5,783	0	
03076K-10-8	AMERIS BANCORP ORD		04/11/2023	Various	973.000	33,149		45,163	45,867	(704)	0	0	(704)	0	45,163	0	(12,014)	(12,014)	292	
03152W-10-9	AMICUS THERAPEUTICS ORD		02/08/2023	Various	643.000	8,057		8,859	7,851	1,008	0	0	1,008	0	8,859	0	(802)	(802)	0	
03674X-10-6	ANTERO RESOURCES ORD		02/03/2023	Various	1,711.000	48,166		47,532	53,024	(5,492)	0	0	(5,492)	0	47,532	0	634	634	0	
03676B-10-2	ANTERO MIDSTREAM ORD		08/14/2023	JEFFERIES & COMPANY, INC.	535.000	6,374		5,126	4,472	(657)	0	0	(657)	0	5,126	0	1,248	1,248	347	
03743Q-10-8	APA ORD		08/29/2023	MERRILL LYNCH & CO	300.000	13,070		10,742	14,004	(3,262)	0	0	(3,262)	0	10,742	0	2,328	2,328	225	
03753U-10-6	APELLIS PHARMACEUTICALS ORD		04/03/2023	Various	327.000	19,110		12,650	16,733	(4,298)	0	0	(4,298)	0	12,650	0	6,460	6,460	0	
037833-10-0	APPLE ORD		12/15/2023	Various	867.000	155,337		18,903	111,754	(94,020)	0	0	(94,020)	0	18,903	0	136,434	136,434	564	
038222-10-5	APPLIED MATERIAL ORD		03/17/2023	MERRILL LYNCH & CO	44.000	5,394		1,029	4,285	(3,256)	0	0	(3,256)	0	1,029	0	4,365	4,365	11	
03852U-10-6	ARAMARK ORD		11/27/2023	Various	6,124.000	210,904		205,148	182,227	(22,766)	0	0	(22,766)	0	205,148	0	5,756	5,756	896	

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
03966V-10-7	ARCONIC ORD		08/21/2023	Not Available	632.000	18,960		13,128	13,373	(245)	0	0	(245)	0	13,128	0	5,832	5,832	0	
04335A-10-5	ARVINAS ORD		01/13/2023	Merrill Lynch	479.000	15,535		33,098	16,387	16,711	0	0	16,711	0	33,098	0	(17,563)	(17,563)	0	
04351P-10-1	ASCENDIS PHARMA ADR REP ORD	C	12/26/2023	Various	251.000	27,700		28,008	23,867	395	0	0	395	0	28,008	0	(308)	(308)	0	
04621X-10-8	ASSURANT ORD		01/27/2023	Various	560.000	72,521		73,561	70,034	3,528	0	0	3,528	0	73,561	0	(1,041)	(1,041)	0	
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD		08/16/2023	Warburg Dillon Reed	81.000	3,073		2,146	2,146	0	0	0	0	0	2,146	0	927	927	0	
051774-10-7	AURORA INNOVATION CL A ORD		09/15/2023	Various	25,676.000	58,421		61,722	24,367	20,742	0	0	20,742	0	61,722	0	(3,301)	(3,301)	0	
053332-10-2	AUTOZONE ORD		01/06/2023	RBC	3.000	7,295		1,760	7,399	(5,639)	0	0	(5,639)	0	1,760	0	5,535	5,535	0	
054540-20-8	AXCELIS TECHNOLOGIES ORD		11/14/2023	Various	1,021.000	144,462		62,211	81,027	(18,816)	0	0	(18,816)	0	62,211	0	82,251	82,251	0	
05478C-10-5	AZEK COMPANY CL A ORD		11/27/2023	Various	1,970.000	52,680		41,963	28,477	(266)	0	0	(266)	0	41,963	0	10,717	10,717	0	
05605H-10-0	BWX TECHNOLOGIES ORD		03/27/2023	RBC Dain Rauscher (US)	824.000	50,901		50,947	47,858	3,089	0	0	3,089	0	50,947	0	(45)	(45)	190	
060505-10-4	BANK OF AMERICA ORD		08/29/2023	MERRILL LYNCH & CO	500.000	14,584		8,460	16,560	(8,100)	0	0	(8,100)	0	8,460	0	6,124	6,124	220	
070830-10-4	BATH AND BODY WORKS ORD		09/15/2023	Northern Trust	100.000	3,628		3,289	4,214	(925)	0	0	(925)	0	3,289	0	339	339	60	
08265T-20-8	BENTLEY SYSTEMS CL B ORD		10/10/2023	ISI GROUP INC.	73.000	3,918		3,012	2,352	269	0	0	269	0	3,012	0	906	906	10	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		08/29/2023	MERRILL LYNCH & CO	90.000	32,246		12,001	27,432	(15,814)	0	0	(15,814)	0	12,001	0	20,245	20,245	0	
090043-10-0	BILL HOLDINGS ORD		03/24/2023	Various	1,276.000	103,462		156,895	139,033	17,862	0	0	17,862	0	156,895	0	(53,433)	(53,433)	0	
09215C-10-5	BLACK KNIGHT ORD		09/11/2023	Not Available	1,317.000	99,917		78,937	81,325	(2,388)	0	0	(2,388)	0	78,937	0	20,980	20,980	0	
09627Y-10-9	BLUEPRINT MEDICINES ORD		12/11/2023	Various	100.000	5,494		6,861	4,141	2,458	0	0	2,458	0	6,861	0	(1,367)	(1,367)	0	
09739D-10-0	BOISE CASCADE ORD		08/07/2023	Various	213.000	21,384		8,498	14,627	(6,129)	0	0	(6,129)	0	8,498	0	12,886	12,886	703	
09857L-10-8	BOOKING HOLDINGS ORD		08/29/2023	MERRILL LYNCH & CO	4.000	12,443		5,032	8,061	(3,029)	0	0	(3,029)	0	5,032	0	7,411	7,411	0	
099406-10-0	BOOT BARN HOLDINGS ORD		11/02/2023	Various	544.000	39,656		41,663	0	0	0	0	0	0	41,663	0	(2,007)	(2,007)	0	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD		01/11/2023	Various	853.000	85,311		73,587	89,156	(15,569)	0	0	(15,569)	0	73,587	0	11,724	11,724	0	
099724-10-6	BORGWARNER ORD		07/05/2023	Adjustment	310.000	15,054		15,054	12,478	2,577	0	0	2,577	0	15,054	0	0	0	105	
110122-10-8	BRISTOL MYERS SQUIBB ORD		08/29/2023	MERRILL LYNCH & CO	200.000	12,569		10,578	14,184	(3,813)	0	0	(3,813)	0	10,578	0	1,992	1,992	340	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD		10/03/2023	Various	4,396.000	91,874		74,135	90,392	(25,663)	0	0	(25,663)	0	74,135	0	17,739	17,739	2,240	
115236-10-1	BROWN & BROWN ORD		06/23/2023	Various	2,157.000	142,481		122,262	122,884	(622)	0	0	(622)	0	122,262	0	20,218	20,218	496	
12008R-10-7	BUILDERS FIRSTSOURCE ORD		12/14/2023	Various	2,979.000	304,290		154,264	182,755	(40,795)	0	0	(40,795)	0	154,264	0	150,026	150,026	0	
122017-10-6	BURLINGTON STORES ORD		09/13/2023	Various	385.000	57,095		64,515	0	0	0	0	0	0	64,515	0	(7,419)	(7,419)	0	
12326C-10-5	BUSINESS FIRST BANCSHARES ORD		01/18/2023	Various	1,800.000	37,878		36,000	39,852	(3,852)	0	0	(3,852)	0	36,000	0	1,878	1,878	0	
126408-10-3	CSX ORD		08/29/2023	MERRILL LYNCH & CO	500.000	15,620		5,174	15,490	(10,316)	0	0	(10,316)	0	5,174	0	10,445	10,445	110	
12648L-60-1	CTI BIOPHARMA ORD		05/10/2023	COWEN AND COMPANY, LLC	2,953.000	26,163		14,716	17,748	(3,032)	0	0	(3,032)	0	14,716	0	11,448	11,448	0	
126650-10-0	CVS HEALTH ORD		08/29/2023	MERRILL LYNCH & CO	200.000	13,425		13,206	18,340	(5,425)	0	0	(5,425)	0	13,206	0	220	220	363	
127097-10-3	COTERRA ENERGY ORD		08/29/2023	MERRILL LYNCH & CO	400.000	11,219		10,203	9,828	375	0	0	375	0	10,203	0	1,016	1,016	388	
127190-30-4	CACI INTERNATIONAL CL A ORD		11/30/2023	Various	335.000	109,133		87,223	100,698	(13,475)	0	0	(13,475)	0	87,223	0	21,911	21,911	0	
127203-10-7	CACTUS CL A ORD		10/16/2023	Various	548.000	28,423		22,162	21,723	(5,601)	0	0	(5,601)	0	22,162	0	6,261	6,261	147	
12740C-10-3	CADENCE BANK ORD		04/11/2023	Various	1,507.000	30,810		34,936	11,579	1,561	0	0	1,561	0	34,936	0	(4,125)	(4,125)	214	
133131-10-2	CAMDEN PROPERTY REIT ORD		02/23/2023	GOLDMAN	876.000	104,821		97,292	98,007	(715)	0	0	(715)	0	97,292	0	7,529	7,529	823	
14149Y-10-8	CARDINAL HEALTH ORD		09/15/2023	Northern Trust	100.000	8,775		4,750	7,687	(2,937)	0	0	(2,937)	0	4,750	0	4,024	4,024	149	
14174T-10-7	CARETRUST REIT ORD		12/15/2023	CITIGROUP GLOBAL MARKETS INC.	670.000	15,025		13,457	7,657	602	0	0	602	0	13,457	0	1,567	1,567	532	
141788-10-9	CARGURUS CL A ORD		09/13/2023	Various	2,215.000	42,371		43,904	31,032	12,872	0	0	12,872	0	43,904	0	(1,533)	(1,533)	0	
147448-10-4	CASELLA WASTE CL A ORD		02/14/2023	Morgan Stanley	462.000	36,589		34,312	36,641	(2,329)	0	0	(2,329)	0	34,312	0	2,277	2,277	0	
149568-10-7	CAVCO INDUSTRIES ORD		08/01/2023	Various	165.000	47,562		33,482	32,245	(4,939)	0	0	(4,939)	0	33,482	0	14,080	14,080	0	
15117B-20-2	CELLDEX THERAPEUTICS ORD		01/27/2023	Various	89.000	4,104		2,569	3,967	(1,397)	0	0	(1,397)	0	2,569	0	1,534	1,534	0	
15135B-10-1	CENTENE ORD		09/15/2023	Northern Trust	100.000	6,781		4,187	8,201	(4,014)	0	0	(4,014)	0	4,187	0	2,594	2,594	0	
156504-30-0	CENTURY COMMUNITIES ORD		11/29/2023	Various	1,748.000	116,451		81,484	80,465	(7,001)	0	0	(7,001)	0	81,484	0	34,967	34,967	693	
15677J-10-8	CERIDIAN HCM HOLDING ORD		09/13/2023	Various	719.000	51,844		44,016	43,197	(2,230)	0	0	(2,230)	0	44,016	0	7,828	7,828	0	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		01/06/2023	RBC	19.000	6,974		5,393	6,443	(1,050)	0	0	(1,050)	0	5,393	0	1,581	1,581	0	
163086-10-1	CHEFS WAREHOUSE ORD		12/19/2023	Various	3,919.000	118,237		133,408	130,424	2,984	0	0	2,984	0	133,408	0	(15,171)	(15,171)	0	
165167-73-5	CHESAPEAKE ENERGY ORD		11/02/2023	Various	461.000	39,035		30,627	36,161	(11,598)	0	0	(11,598)	0	30,627	0	8,408	8,408	1,256	

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
166764-10-0	CHEVRON ORD		08/29/2023	MERRILL LYNCH & CO	200.000	31,721		20,596	35,123	(15,217)	0	0	(15,217)	0	20,596	0	11,125	11,125	742	
17243V-10-2	CINEMARK HOLDINGS ORD		10/13/2023	Bear Stearns	1,671.000	29,780		22,960	13,859	8,071	0	0	8,071	0	22,960	0	6,820	6,820	0	
17275R-10-2	CISCO SYSTEMS ORD		08/29/2023	MERRILL LYNCH & CO	200.000	11,311		3,831	9,528	(5,697)	0	0	(5,697)	0	3,831	0	7,481	7,481	232	
172967-42-4	CITIGROUP ORD		09/15/2023	Northern Trust	100.000	4,271		4,863	4,523	340	0	0	340	0	4,863	0	(592)	(592)	155	
184496-10-7	CLEAN HARBORS ORD		08/21/2023	Various	738.000	101,538		71,918	74,404	(13,383)	0	0	(13,383)	0	71,918	0	29,620	29,620	0	
185123-10-6	CLEARWATER ANALYTICS HOLDIN CL A ORD		10/25/2023	Various	1,533.000	26,781		27,594	28,744	(1,150)	0	0	(1,150)	0	27,594	0	(813)	(813)	0	
191216-10-0	COCA-COLA ORD		08/29/2023	MERRILL LYNCH & CO	200.000	12,099		7,854	12,563	(4,864)	0	0	(4,864)	0	7,854	0	4,246	4,246	183	
192422-10-3	COGNEX ORD		08/01/2023	Morgan Stanley	119.000	6,189		5,745	3,818	83	0	0	83	0	5,745	0	444	444	14	
19247G-10-7	COHERENT ORD		04/06/2023	Various	1,104.000	38,228		51,689	38,750	12,939	0	0	12,939	0	51,689	0	(13,461)	(13,461)	0	
20030N-10-1	COMCAST CL A ORD		08/29/2023	MERRILL LYNCH & CO	452.000	19,509		11,155	15,806	(4,652)	0	0	(4,652)	0	11,155	0	8,355	8,355	296	
20717M-10-3	CONFLUENT CL A ORD		12/18/2023	COWEN AND COMPANY, LLC	1,915.000	47,505		48,401	42,590	5,811	0	0	5,811	0	48,401	0	(896)	(896)	0	
20825C-10-4	CONOCOPHILLIPS ORD		08/29/2023	MERRILL LYNCH & CO	100.000	11,766		5,414	11,490	(6,388)	0	0	(6,388)	0	5,414	0	6,352	6,352	341	
22663K-10-7	CRINETICS PHARMACEUTICALS ORD		09/18/2023	Various	288.000	7,836		5,187	4,867	(237)	0	0	(237)	0	5,187	0	2,649	2,649	0	
227046-10-9	CROCS ORD		08/16/2023	Various	1,758.000	202,654		135,588	190,620	(55,032)	0	0	(55,032)	0	135,588	0	67,066	67,066	0	
231561-10-1	CURTISS WRIGHT ORD		08/04/2023	Various	186.000	35,792		24,331	25,618	(6,609)	0	0	(6,609)	0	24,331	0	11,461	11,461	66	
23282W-60-5	CYTOKINETICS ORD		12/28/2023	Various	369.000	17,451		8,352	16,908	(8,556)	0	0	(8,556)	0	8,352	0	9,099	9,099	0	
23355L-10-6	DXC TECHNOLOGY ORD		10/02/2023	JP MORGAN	331.000	7,000		9,921	8,772	1,149	0	0	1,149	0	9,921	0	(2,921)	(2,921)	0	
235851-10-2	DANAHER ORD		10/02/2023	Adjustment	833.000	69,951		69,951	221,095	(151,144)	0	0	(151,144)	0	69,951	0	0	0	658	
243537-10-7	DECKERS OUTDOOR ORD		12/08/2023	Various	641.000	315,726		214,904	199,914	(48,588)	0	0	(48,588)	0	214,904	0	100,822	100,822	0	
24823R-10-5	DENALI THERAPEUTICS ORD		07/03/2023	Various	217.000	5,342		5,751	6,035	(284)	0	0	(284)	0	5,751	0	(408)	(408)	0	
25056L-10-3	DESIGN THERAPEUTICS ORD		01/27/2023	RBC Dain Rauscher (US)	561.000	4,643		9,606	5,756	3,850	0	0	3,850	0	9,606	0	(4,963)	(4,963)	0	
25271C-20-1	DIAMOND OFFSHORE DRILLING ORD		10/16/2023	Various	1,758.000	24,509		14,013	17,196	(4,261)	0	0	(4,261)	0	14,013	0	10,496	10,496	0	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		09/15/2023	Northern Trust	100.000	8,974		3,522	9,783	(6,261)	0	0	(6,261)	0	3,522	0	5,451	5,451	200	
25470M-10-9	DISH NETWORK CL A ORD		06/16/2023	MERRILL LYNCH & CO	320.000	2,070		11,315	4,493	6,822	0	0	6,822	0	11,315	0	(9,245)	(9,245)	0	
26142V-10-5	DRAFTKINGS CL A ORD		09/28/2023	Various	4,579.000	107,115		73,597	52,155	21,442	0	0	21,442	0	73,597	0	33,519	33,519	0	
26603R-10-6	DUOLINGO CL A ORD		11/15/2023	JEFFERIES & COMPANY, INC.	108.000	22,259		14,648	0	0	0	0	0	0	14,648	0	7,612	7,612	0	
26614N-10-2	DUPONT DE NEMOURS ORD		09/15/2023	Northern Trust	100.000	7,456		7,449	6,863	586	0	0	586	0	7,449	0	7	7	108	
267475-10-1	DYCOM INDUSTRIES ORD		06/05/2023	Various	1,366.000	130,946		64,897	127,858	(62,960)	0	0	(62,960)	0	64,897	0	66,049	66,049	0	
268150-10-9	DYNATRACE ORD		04/05/2023	BERNSTEIN (SANFORD C) & CO.	174.000	7,107		6,811	6,664	147	0	0	147	0	6,811	0	296	296	0	
26884L-10-9	EQT ORD		09/12/2023	Various	2,032.000	69,558		83,641	66,780	15,041	0	0	15,041	0	83,641	0	(14,083)	(14,083)	16	
285512-10-9	ELECTRONIC ARTS ORD		08/29/2023	MERRILL LYNCH & CO	100.000	12,096		4,036	12,218	(8,182)	0	0	(8,182)	0	4,036	0	8,060	8,060	57	
291011-10-4	EMERSON ELECTRIC ORD		08/29/2023	MERRILL LYNCH & CO	100.000	9,865		6,278	9,340	(3,328)	0	0	(3,328)	0	6,278	0	3,586	3,586	156	
29261A-10-0	ENCOMPASS HEALTH ORD		08/30/2023	Various	1,637.000	106,618		89,571	84,101	(8,659)	0	0	(8,659)	0	89,571	0	17,047	17,047	545	
29362U-10-4	ENTEGRIS ORD		11/10/2023	Morgan Stanley	591.000	55,800		27,278	38,764	(11,486)	0	0	(11,486)	0	27,278	0	28,522	28,522	236	
29977A-10-5	EVERCORE CL A ORD		09/01/2023	ISI GROUP INC.	308.000	43,655		30,147	29,010	(4,610)	0	0	(4,610)	0	30,147	0	13,508	13,508	690	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		08/29/2023	MERRILL LYNCH & CO	100.000	11,706		4,307	10,392	(6,085)	0	0	(6,085)	0	4,307	0	7,398	7,398	69	
30231G-10-2	EXXON MOBIL ORD		08/29/2023	MERRILL LYNCH & CO	200.000	21,493		11,652	22,060	(10,408)	0	0	(10,408)	0	11,652	0	9,842	9,842	455	
302635-20-6	FS KKR CAPITAL ORD		02/17/2023	RAYMOND JAMES/FI	4,459.000	87,521		98,781	78,033	20,749	0	0	20,749	0	98,781	0	(11,261)	(11,261)	3,032	
30303M-10-2	META PLATFORMS CL A ORD		08/29/2023	MERRILL LYNCH & CO	100.000	29,799		9,468	12,034	(2,566)	0	0	(2,566)	0	9,468	0	20,330	20,330	0	
315616-10-2	F5 ORD		04/19/2023	CITIGROUP GLOBAL MARKETS INC.	80.000	11,003		12,887	11,481	1,406	0	0	1,406	0	12,887	0	(1,884)	(1,884)	0	
31946M-10-3	FIRST CITIZENS BANCSHARES CL A ORD		03/29/2023	Warburg Dillon Reed	45.000	41,641		34,186	34,126	60	0	0	60	0	34,186	0	7,454	7,454	34	
33616C-10-0	FIRST REPUBLIC BANK ORD		05/03/2023	MORGAN STANLEY	226.000	83		20,387	27,547	(7,160)	0	0	(7,160)	0	20,387	0	(20,305)	(20,305)	61	
336433-10-7	FIRST SOLAR ORD		09/01/2023	Various	1,608.000	293,531		118,351	240,862	(122,512)	0	0	(122,512)	0	118,351	0	175,180	175,180	0	
33768G-10-7	FIRSTCASH HOLDINGS ORD		10/24/2023	PIPER JAFFRAY	121.000	12,300		8,776	10,516	(1,740)	0	0	(1,740)	0	8,776	0	3,525	3,525	122	
337738-10-8	FISERV ORD		08/29/2023	MERRILL LYNCH & CO	100.000	12,273		6,586	10,107	(3,521)	0	0	(3,521)	0	6,586	0	5,687	5,687	0	
33829M-10-1	FIVE BELOW ORD		08/22/2023	Various	1,259.000	240,181		186,402	222,679	(36,277)	0	0	(36,277)	0	186,402	0	53,779	53,779	0	
338307-10-1	FIVE9 ORD		09/14/2023	Various	1,316.000	89,211		107,981	89,304	18,678	0	0	18,678	0	107,981	0	(18,770)	(18,770)	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
33833Q-10-6	FIVE POINT HOLDINGS CL A ORD		12/01/2023	RBC Dain Rauscher (US)	2,231.000	5,683		8,001	5,198	2,803	0	0	2,803	0	8,001	0	(2,318)	(2,318)	0	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD		11/06/2023	Various	644.000	52,046		65,403	44,842	20,561	0	0	20,561	0	65,403	0	(13,357)	(13,357)	0	
343412-10-2	FLUOR ORD		12/12/2023	COWEN AND COMPANY, LLC	3,522.000	136,146		104,063	61,206	(14,303)	0	0	(14,303)	0	104,063	0	32,083	32,083	0	
34354P-10-5	FLOWSERVE ORD		12/27/2023	Various	2,929.000	106,485		91,697	74,968	(167)	0	0	(167)	0	91,697	0	14,788	14,788	1,575	
344849-10-4	FOOT LOCKER ORD		08/10/2023	Various	1,184.000	32,489		44,112	44,743	(631)	0	0	(631)	0	44,112	0	(11,624)	(11,624)	987	
34631B-10-1	FORGEROCK CL A ORD		04/13/2023	STIFEL NICOLAUS & CO.	1,043.000	21,333		29,153	23,749	5,404	0	0	5,404	0	29,153	0	(7,821)	(7,821)	0	
346375-10-8	FORMFACTOR ORD		03/10/2023	Various	2,797.000	79,634		62,117	62,177	(61)	0	0	(61)	0	62,117	0	17,518	17,518	0	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		12/12/2023	Various	2,063.000	131,996		128,788	(15,945)	15,945	0	0	15,945	0	128,788	0	3,209	3,209	1,030	
35137L-10-5	FOX CL A ORD		09/15/2023	Northern Trust	100.000	3,188		2,839	3,037	(198)	0	0	(198)	0	2,839	0	348	348	51	
359694-10-6	HB FULLER ORD		06/16/2023	CITIGROUP GLOBAL MARKETS INC.	128.000	8,531		7,261	9,167	(1,907)	0	0	(1,907)	0	7,261	0	1,270	1,270	51	
36262G-10-1	GXO LOGISTICS ORD		06/06/2023	COWEN AND COMPANY, LLC	566.000	33,038		20,293	24,163	(3,870)	0	0	(3,870)	0	20,293	0	12,745	12,745	0	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		01/24/2023	FRACTIONAL SHARES	0.343	23		19	0	0	0	0	0	0	19	0	4	4	0	
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	Unknown	1,393.000	118,098		118,098	116,719	1,378	0	0	1,378	0	118,098	0	0	0	111	
37045V-10-0	GENERAL MOTORS ORD		09/15/2023	Northern Trust	100.000	3,395		3,581	3,364	217	0	0	217	0	3,581	0	(187)	(187)	27	
374163-10-3	GERON ORD		06/05/2023	Morgan Stanley	347.000	1,243		850	0	0	0	0	0	0	850	0	393	393	0	
37637K-10-8	GITLAB CL A ORD		12/18/2023	COWEN AND COMPANY, LLC	791.000	49,661		41,865	35,943	5,922	0	0	5,922	0	41,865	0	7,796	7,796	0	
37940X-10-2	GLOBAL PAYMENTS ORD		08/29/2023	MERRILL LYNCH & CO	100.000	12,485		7,322	9,932	(2,610)	0	0	(2,610)	0	7,322	0	5,162	5,162	50	
379577-20-8	GLOBUS MEDICAL CL A ORD		04/06/2023	FIRST UNION CAPITAL	1,516.000	86,675		86,374	112,593	(26,219)	0	0	(26,219)	0	86,374	0	301	301	0	
37959E-10-2	GLOBE LIFE ORD		08/29/2023	MERRILL LYNCH & CO	100.000	11,174		5,338	12,055	(6,717)	0	0	(6,717)	0	5,338	0	5,836	5,836	66	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD		05/11/2023	RBC Dain Rauscher (US)	1,054.000	26,993		16,884	23,452	(6,568)	0	0	(6,568)	0	16,884	0	10,109	10,109	211	
393222-10-4	GREEN PLAINS ORD		12/27/2023	Various	3,613.000	102,205		110,503	110,197	307	0	0	307	0	110,503	0	(8,298)	(8,298)	0	
40171V-10-0	GUIDEWIRE SOFTWARE ORD		04/11/2023	Barclays Bank - CP	248.000	19,203		17,312	15,515	1,798	0	0	1,798	0	17,312	0	1,891	1,891	0	
40434L-10-5	HP ORD		09/15/2023	Northern Trust	100.000	2,734		1,421	2,687	(1,266)	0	0	(1,266)	0	1,421	0	1,312	1,312	105	
405024-10-0	HAEMONETICS ORD		01/31/2023	Morgan Stanley	129.000	10,744		8,128	10,146	(2,018)	0	0	(2,018)	0	8,128	0	2,616	2,616	0	
406216-10-1	HALLIBURTON ORD		09/15/2023	Northern Trust	100.000	4,211		3,137	3,935	(798)	0	0	(798)	0	3,137	0	1,074	1,074	48	
407497-10-6	HAMILTON LANE CL A ORD		09/07/2023	Various	788.000	72,389		52,206	45,509	593	0	0	593	0	52,206	0	20,182	20,182	951	
410867-10-5	HANOVER INSURANCE GROUP ORD		02/24/2023	Various	684.000	92,628		85,212	92,429	(7,217)	0	0	(7,217)	0	85,212	0	7,417	7,417	0	
413160-10-2	HARMONIC ORD		10/30/2023	Various	3,039.000	30,155		38,481	14,645	765	0	0	765	0	38,481	0	(8,325)	(8,325)	0	
418100-10-3	HASHICORP CL A ORD		12/18/2023	Various	1,899.000	41,724		59,046	51,919	7,128	0	0	7,128	0	59,046	0	(17,322)	(17,322)	0	
437076-10-2	HOME DEPOT ORD		12/15/2023	UBS AG	45.000	15,930		3,137	14,214	(11,077)	0	0	(11,077)	0	3,137	0	12,793	12,793	376	
44109J-10-6	HOSTESS BRANDS CL A ORD		04/21/2023	Various	2,184.000	53,494		51,741	49,009	2,732	0	0	2,732	0	51,741	0	1,753	1,753	0	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		02/24/2023	Various	354.000	77,503		68,528	81,661	(13,133)	0	0	(13,133)	0	68,528	0	8,976	8,976	290	
448579-10-2	HYATT HOTELS CL A ORD		12/20/2023	Various	725.000	89,842		53,904	60,750	(12,498)	0	0	(12,498)	0	53,904	0	35,938	35,938	230	
45253H-10-1	IMMUNOGEN ORD		12/15/2023	Various	2,858.000	68,727		13,954	13,956	(626)	0	0	(626)	0	13,954	0	54,773	54,773	0	
45332Y-10-9	INARI MEDICAL ORD		09/29/2023	CITATION GROUP	353.000	23,120		28,381	22,437	5,944	0	0	5,944	0	28,381	0	(5,261)	(5,261)	0	
45674M-10-1	INFORMATICA CL A ORD		07/13/2023	COWEN AND COMPANY, LLC	1,058.000	19,964		21,192	17,235	3,957	0	0	3,957	0	21,192	0	(1,228)	(1,228)	0	
45720L-10-7	INHIBRX ORD		02/03/2023	LIQUIDNET, INC.	752.000	19,195		10,663	18,529	(7,867)	0	0	(7,867)	0	10,663	0	8,532	8,532	0	
45781V-10-1	INNOVATIVE INDUSTRIAL PPTY ORD		01/30/2023	Various	854.000	74,292		91,192	86,553	4,639	0	0	4,639	0	91,192	0	(16,900)	(16,900)	1,537	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD		09/29/2023	Various	1,056.000	45,748		56,972	59,210	(2,238)	0	0	(2,238)	0	56,972	0	(11,224)	(11,224)	0	
458140-10-0	INTEL ORD		08/29/2023	MERRILL LYNCH & CO	400.000	13,723		10,782	10,216	118	0	0	118	0	10,782	0	2,941	2,941	239	
45826J-10-5	INTELLIA THERAPEUTICS ORD		06/16/2023	JEFFERIES & COMPANY, INC.	22.000	1,021		1,238	626	458	0	0	458	0	1,238	0	(217)	(217)	0	
458334-10-9	INTER PARFUMS ORD		07/26/2023	Various	359.000	50,604		28,363	34,651	(6,288)	0	0	(6,288)	0	28,363	0	22,241	22,241	350	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		04/05/2023	GOLDMAN	338.000	12,305		7,291	10,788	(3,996)	0	0	(3,996)	0	7,291	0	5,014	5,014	105	
46116X-10-1	INTRA CELLULAR THERAPIES ORD		04/21/2023	Various	168.000	9,392		7,455	8,891	(1,435)	0	0	(1,435)	0	7,455	0	1,937	1,937	0	
46187W-10-7	INVITATION HOMES ORD		09/15/2023	Northern Trust	100.000	3,529		3,627	2,964	663	0	0	663	0	3,627	0	(98)	(98)	78	
46625H-10-0	JPMORGAN CHASE ORD		08/29/2023	MERRILL LYNCH & CO	100.000	14,876		5,857	13,209	(7,555)	0	0	(7,555)	0	5,857	0	9,019	9,019	298	
47580P-10-3	JELD WEN HOLDING ORD		04/04/2023	Various	935.000	11,080		20,351	9,023	11,328	0	0	11,328	0	20,351	0	(9,271)	(9,271)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
477143-10-1	JETBLUE AIRWAYS ORD		09/19/2023	Various	25,722.000	152,109		228,369	166,679	61,690	0	0	61,690	0	228,369	0	(76,260)	(76,260)	0	
478160-10-4	JOHNSON & JOHNSON ORD		08/29/2023	MERRILL LYNCH & CO	336.000	36,570		28,673	58,671	(30,609)	0	0	(30,609)	0	28,673	0	7,897	7,897	894	
48123V-10-2	ZIFF DAVIS ORD		04/05/2023	Various	365.000	30,685		34,719	28,872	5,847	0	0	5,847	0	34,719	0	(4,034)	(4,034)	0	
487836-10-8	KELLANOVA ORD		10/02/2023	Adjustment	335.000	20,249		20,249	23,865	(3,616)	0	0	(3,616)	0	20,249	0	0	0	596	
488401-10-0	KEMPER ORD		02/27/2023	Various	1,655.000	103,361		85,488	81,426	4,062	0	0	4,062	0	85,488	0	17,874	17,874	323	
489170-10-0	KENNAMETAL ORD		04/17/2023	Various	1,460.000	38,923		40,405	35,128	5,277	0	0	5,277	0	40,405	0	(1,482)	(1,482)	292	
49177J-10-2	KENVUE ORD		08/29/2023	Not Available	0.650	15		7	0	0	0	0	0	0	7	0	9	9	0	
501575-10-4	KYMERA THERAPEUTICS ORD		12/08/2023	Morgan Stanley	80.000	1,872		2,252	1,468	317	0	0	317	0	2,252	0	(381)	(381)	0	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD		07/05/2023	Various	605.000	128,154		65,208	130,783	(65,575)	0	0	(65,575)	0	65,208	0	62,946	62,946	363	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	Adjustment	123.000	12,621		12,621	28,964	(16,343)	0	0	(16,343)	0	12,621	0	0	0	177	
52490G-10-2	LEGEND BIOTECH 2 ADR REP ORD		02/08/2023	RBC Dain Rauscher (US)	347.000	17,133		14,091	17,322	(3,232)	0	0	(3,232)	0	14,091	0	3,042	3,042	0	
526057-10-4	LENNAR CL A ORD		08/29/2023	MERRILL LYNCH & CO	100.000	11,657		4,465	9,050	(4,585)	0	0	(4,585)	0	4,465	0	7,191	7,191	113	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		04/04/2023	Various	969.000	69,576		41,967	57,927	(15,959)	0	0	(15,959)	0	41,967	0	27,609	27,609	0	
53223X-10-7	LIFE STORAGE ORD		07/12/2023	SUNTRUST ROBINSON-HUMPHREY	1,592.000	213,519		116,339	156,812	(40,473)	0	0	(40,473)	0	116,339	0	97,180	97,180	4,174	
534187-10-9	LINCOLN NATIONAL ORD		09/15/2023	Northern Trust	213.000	5,544		8,537	6,543	1,994	0	0	1,994	0	8,537	0	(2,993)	(2,993)	288	
53814L-10-8	LIVENT ORD		06/16/2023	JEFFERIES & COMPANY, INC.	211.000	5,671		2,584	4,193	(1,608)	0	0	(1,608)	0	2,584	0	3,087	3,087	0	
539830-10-9	LOCKHEED MARTIN ORD		12/15/2023	Various	42.000	18,844		7,397	20,433	(13,036)	0	0	(13,036)	0	7,397	0	11,448	11,448	306	
548661-10-7	LOWE'S COMPANIES ORD		09/15/2023	Various	148.000	31,600		7,485	29,488	(22,003)	0	0	(22,003)	0	7,485	0	24,115	24,115	320	
550241-10-3	LUMEN TECHNOLOGIES ORD		03/17/2023	MERRILL LYNCH & CO	1,239.000	3,070		20,371	6,468	13,904	0	0	13,904	0	20,371	0	(17,302)	(17,302)	0	
55261F-10-4	M&T BANK ORD		08/29/2023	MERRILL LYNCH & CO	100.000	12,819		12,175	14,506	(2,331)	0	0	(2,331)	0	12,175	0	643	643	260	
552848-10-3	MGIC INVESTMENT ORD		03/14/2023	Various	5,809.000	76,387		73,206	72,976	(2,383)	0	0	(2,383)	0	73,206	0	3,181	3,181	459	
552953-10-1	MGM RESORTS INTERNATIONAL ORD		09/15/2023	Various	200.000	8,371		6,503	6,706	(203)	0	0	(203)	0	6,503	0	1,868	1,868	0	
55306N-10-4	MKS INSTRUMENTS ORD		11/14/2023	BAIRD, ROBERT W., & COMPANY IN	665.000	48,059		66,922	56,345	10,576	0	0	10,576	0	66,922	0	(18,863)	(18,863)	439	
554489-10-4	VERIS RESIDENTIAL ORD		11/13/2023	Various	2,865.000	39,151		47,275	0	0	0	0	0	0	47,275	0	(8,124)	(8,124)	143	
556269-10-8	STEVEN MADDEN ORD		02/22/2023	Various	3,069.000	101,957		115,973	98,085	17,888	0	0	17,888	0	115,973	0	(14,017)	(14,017)	0	
559663-10-9	MAGNOLIA OIL GAS CL A ORD		10/12/2023	Various	3,302.000	74,244		53,162	77,432	(24,270)	0	0	(24,270)	0	53,162	0	21,083	21,083	806	
565849-10-6	MARATHON OIL ORD		09/15/2023	Northern Trust	200.000	5,375		3,207	5,414	(2,207)	0	0	(2,207)	0	3,207	0	2,169	2,169	60	
56585A-10-2	MARATHON PETROLEUM ORD		08/29/2023	MERRILL LYNCH & CO	200.000	25,655		12,204	20,742	(11,546)	0	0	(11,546)	0	12,204	0	13,451	13,451	338	
574599-10-6	MASCO ORD		08/29/2023	MERRILL LYNCH & CO	200.000	11,669		3,972	9,334	(5,362)	0	0	(5,362)	0	3,972	0	7,697	7,697	171	
576323-10-9	MASTEC ORD		01/18/2023	Various	924.000	87,847		85,643	78,845	6,798	0	0	6,798	0	85,643	0	2,204	2,204	0	
57636Q-10-4	MASTERCARD CL A ORD		12/15/2023	UBS AG	45.000	18,835		4,112	15,576	(11,543)	0	0	(11,543)	0	4,112	0	14,724	14,724	102	
57638P-10-4	MASTERBRAND ORD		12/12/2023	Various	5,054.000	60,934		45,560	(5,135)	5,135	0	0	5,135	0	45,560	0	15,374	15,374	0	
58933Y-10-5	MERCK & CO ORD		08/29/2023	MERRILL LYNCH & CO	100.000	10,999		5,190	10,923	(5,912)	0	0	(5,912)	0	5,190	0	5,809	5,809	217	
59156R-10-8	METLIFE ORD		08/29/2023	MERRILL LYNCH & CO	200.000	12,569		7,516	14,474	(6,958)	0	0	(6,958)	0	7,516	0	5,053	5,053	308	
594918-10-4	MICROSOFT ORD		08/29/2023	Various	246.000	75,934		13,620	58,642	(45,443)	0	0	(45,443)	0	13,620	0	62,314	62,314	407	
596278-10-1	MIDDLEBY ORD		12/14/2023	Various	509.000	72,402		66,715	55,777	(2,281)	0	0	(2,281)	0	66,715	0	5,686	5,686	0	
60468T-10-5	MIRATI THERAPEUTICS ORD		12/04/2023	Bear Stearns	404.000	23,007		35,024	18,305	16,719	0	0	16,719	0	35,024	0	(12,017)	(12,017)	0	
60770K-10-7	MODERNA ORD		08/29/2023	MERRILL LYNCH & CO	100.000	11,599		15,033	17,962	(2,929)	0	0	(2,929)	0	15,033	0	(3,434)	(3,434)	0	
615394-20-2	MOOG CL A ORD		11/30/2023	Various	878.000	107,238		67,527	77,053	(9,526)	0	0	(9,526)	0	67,527	0	39,711	39,711	723	
61559X-10-4	MOONLAKE IMMUNOTHERAPEUTICS CL A ORD	C	12/18/2023	Various	143.000	7,927		7,059	0	0	0	0	0	0	7,059	0	868	868	0	
617446-44-8	MORGAN STANLEY ORD		09/15/2023	Northern Trust	100.000	8,841		3,322	8,502	(5,180)	0	0	(5,180)	0	3,322	0	5,518	5,518	240	
61775R-10-5	MORPHIC HOLDING ORD		12/01/2023	Various	141.000	5,331		4,131	3,181	150	0	0	150	0	4,131	0	1,200	1,200	0	
629377-50-8	NRG ENERGY ORD		11/08/2023	Various	4,125.000	145,874		155,441	102,683	18,299	0	0	18,299	0	155,441	0	(9,567)	(9,567)	644	
62955J-10-3	NOV ORD		05/16/2023	Various	1,672.000	27,295		36,218	34,928	1,290	0	0	1,290	0	36,218	0	(8,923)	(8,923)	84	
63009R-10-9	NANOSTRING TECHNOLOGIES ORD		06/02/2023	Various	6,889.000	40,377		71,626	54,905	16,721	0	0	16,721	0	71,626	0	(31,249)	(31,249)	0	
637417-10-6	NNN REIT ORD		07/11/2023	BAYPOINT TRADING LLC	2,437.000	103,323		111,329	111,517	(188)	0	0	(188)	0	111,329	0	(8,006)	(8,006)	2,681	
63845R-10-7	NATIONAL VISION HOLDINGS ORD		01/05/2023	Merrill Lynch	1,082.000	44,289		49,107	41,938	7,169	0	0	7,169	0	49,107	0	(4,818)	(4,818)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		09/05/2023	Various	167.000	18,353		15,115	19,946	(4,832)	0	0	(4,832)	0	15,115	0	3,238	3,238	0	
646025-10-6	NJ RESOURCES ORD		06/16/2023	Various	3,332.000	165,686		125,009	165,334	(40,325)	0	0	(40,325)	0	125,009	0	40,677	40,677	2,246	
64828T-20-1	RITHM CAPITAL ORD		08/21/2023	Various	4,389.000	41,984		44,100	35,858	8,242	0	0	8,242	0	44,100	0	(2,116)	(2,116)	3,292	
649445-10-3	NEW YORK COMMUNITY BANCORP ORD		12/19/2023	Various	9,198.000	98,736		84,615	0	0	0	0	0	0	84,615	0	14,121	14,121	2,385	
650111-10-7	NEW YORK TIMES CL A ORD		12/21/2023	RAYMOND JAMES/FI	386.000	17,728		13,773	11,254	1,058	0	0	1,058	0	13,773	0	3,955	3,955	155	
651229-10-6	NEWELL BRANDS ORD		09/15/2023	Northern Trust	455.000	4,317		12,188	5,951	6,237	0	0	6,237	0	12,188	0	(7,871)	(7,871)	168	
65339F-10-1	NEXTERA ENERGY ORD		08/29/2023	MERRILL LYNCH & CO	200.000	13,501		6,279	15,805	(10,378)	0	0	(10,378)	0	6,279	0	7,222	7,222	273	
65342K-10-5	NEXTDECADE ORD		07/13/2023	Various	885.000	6,521		5,941	4,372	1,569	0	0	1,569	0	5,941	0	580	580	0	
654106-10-3	NIKE CL B ORD		08/29/2023	MERRILL LYNCH & CO	100.000	10,177		4,050	11,593	(7,653)	0	0	(7,653)	0	4,050	0	6,126	6,126	68	
67066G-10-4	NVIDIA ORD		08/29/2023	MERRILL LYNCH & CO	63.000	24,738		1,712	9,167	(7,526)	0	0	(7,526)	0	1,712	0	23,026	23,026	4	
670703-10-7	NUVALENT CL A ORD		12/15/2023	Various	320.000	17,214		10,315	5,651	706	0	0	706	0	10,315	0	6,900	6,900	0	
67079A-10-2	NUVEI ORD	A	11/29/2023	Various	3,272.000	66,129		107,505	67,412	20,569	0	0	20,569	0	107,505	0	(41,376)	(41,376)	269	
670837-10-3	OGE ENERGY ORD		06/15/2023	Various	2,054.000	74,774		82,226	81,236	990	0	0	990	0	82,226	0	(7,452)	(7,452)	1,701	
674215-20-7	CHORD ENERGY ORD		07/19/2023	JEFFERIES & COMPANY, INC.	42.000	6,182		4,500	5,001	(1,260)	0	0	(1,260)	0	4,500	0	1,682	1,682	337	
674599-10-5	OCCIDENTAL PETROLEUM ORD		09/15/2023	Northern Trust	100.000	6,615		3,768	6,299	(2,531)	0	0	(2,531)	0	3,768	0	2,847	2,847	67	
681116-10-9	OLLIES BARGAIN OUTLET HLDG ORD		12/08/2023	Various	1,150.000	86,167		78,146	0	0	0	0	0	0	78,146	0	8,021	8,021	0	
68213N-10-9	OMNICELL ORD		09/14/2023	Various	1,132.000	61,585		128,736	57,075	71,661	0	0	71,661	0	128,736	0	(67,151)	(67,151)	0	
68268W-10-3	ONEMAIN HOLDINGS ORD		02/14/2023	Various	938.000	43,348		37,276	31,245	6,031	0	0	6,031	0	37,276	0	6,073	6,073	0	
68389X-10-5	ORACLE ORD		08/29/2023	MERRILL LYNCH & CO	100.000	12,065		3,452	8,174	(4,722)	0	0	(4,722)	0	3,452	0	8,612	8,612	112	
68622V-10-6	ORGANON ORD		10/17/2023	Various	322.000	5,293		7,788	8,993	(1,206)	0	0	(1,206)	0	7,788	0	(2,495)	(2,495)	270	
69007J-10-6	OUTFRONT MEDIA ORD		12/21/2023	LIQUIDNET, INC.	428.000	5,922		7,962	5,660	932	0	0	932	0	7,962	0	(2,040)	(2,040)	359	
69047Q-10-2	OVINTIV ORD		02/06/2023	Various	1,463.000	66,100		57,284	74,189	(16,905)	0	0	(16,905)	0	57,284	0	8,816	8,816	0	
690732-10-2	OWENS & MINOR ORD		10/25/2023	CITIGROUP GLOBAL MARKETS INC.	3,748.000	53,259		97,083	73,198	23,884	0	0	23,884	0	97,083	0	(43,824)	(43,824)	0	
69327R-10-1	PDC ENERGY ORD		02/06/2023	WILLIAM BLAIR & CO	1,002.000	63,788		42,728	63,607	(20,879)	0	0	(20,879)	0	42,728	0	21,060	21,060	0	
69336V-10-1	PGT INNOVATIONS ORD		12/26/2023	Various	4,319.000	131,546		79,829	69,921	(1,346)	0	0	(1,346)	0	79,829	0	51,717	51,717	0	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		08/29/2023	MERRILL LYNCH & CO	100.000	12,059		8,041	15,794	(7,753)	0	0	(7,753)	0	8,041	0	4,018	4,018	455	
69353Y-10-3	PMV PHARMACEUTICALS ORD		04/10/2023	BAYPOINT TRADING LLC	1,138.000	4,374		13,752	9,901	3,852	0	0	3,852	0	13,752	0	(9,379)	(9,379)	0	
69366J-20-0	PTC THERAPEUTICS ORD		12/19/2023	Various	310.000	7,593		14,032	11,833	2,200	0	0	2,200	0	14,032	0	(6,439)	(6,439)	0	
703481-10-1	PATTERSON UTI ENERGY ORD		02/09/2023	Various	2,664.000	41,749		42,020	44,862	(2,842)	0	0	(2,842)	0	42,020	0	(271)	(271)	0	
70450Y-10-3	PAYPAL HOLDINGS ORD		09/15/2023	Northern Trust	100.000	6,421		4,194	7,122	(2,928)	0	0	(2,928)	0	4,194	0	2,227	2,227	0	
70451X-10-4	PAYONEER GLOBAL ORD		03/30/2023	Various	12,631.000	75,733		64,802	69,092	(4,290)	0	0	(4,290)	0	64,802	0	10,931	10,931	0	
705573-10-3	PEGASYSTEMS ORD		12/18/2023	Various	837.000	42,434		45,076	28,659	16,417	0	0	16,417	0	45,076	0	(2,642)	(2,642)	100	
71377A-10-3	PERFORMANCE FOOD GROUP ORD		12/21/2023	Various	2,923.000	178,459		151,461	124,043	(19,226)	0	0	(19,226)	0	151,461	0	26,998	26,998	0	
717081-10-3	PFIZER ORD		08/29/2023	MERRILL LYNCH & CO	400.000	14,459		11,342	20,029	(9,040)	0	0	(9,040)	0	11,342	0	3,117	3,117	485	
718546-10-4	PHILLIPS 66 ORD		08/29/2023	MERRILL LYNCH & CO	100.000	11,269		7,956	10,408	(2,452)	0	0	(2,452)	0	7,956	0	3,313	3,313	315	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD		01/12/2023	Barclays Bank - CP	664.000	49,487		49,202	48,738	465	0	0	465	0	49,202	0	284	284	0	
733174-70-0	POPULAR ORD		04/05/2023	PENSERRA SECURITIES LLC	335.000	18,613		19,396	22,217	(2,821)	0	0	(2,821)	0	19,396	0	(783)	(783)	369	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD		08/14/2023	FIRST UNION CAPITAL	604.000	27,746		27,444	28,676	(2,111)	0	0	(2,111)	0	27,444	0	302	302	808	
73730P-10-8	POSEIDA THERAPEUTICS ORD		02/23/2023	RBC Dain Rauscher (US)	2,076.000	12,600		7,266	11,003	(3,737)	0	0	(3,737)	0	7,266	0	5,334	5,334	0	
739276-10-3	POWER INTEGRATIONS ORD		09/29/2023	Various	667.000	50,934		52,019	47,837	4,181	0	0	4,181	0	52,019	0	(1,085)	(1,085)	380	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD		03/20/2023	COWEN AND COMPANY, LLC	716.000	44,259		39,110	44,822	(5,711)	0	0	(5,711)	0	39,110	0	5,149	5,149	0	
74164F-10-3	PRIMORIS SERVICES ORD		10/17/2023	Various	5,269.000	159,559		126,244	115,602	10,642	0	0	10,642	0	126,244	0	33,314	33,314	1,125	
742718-10-9	PROCTER & GAMBLE ORD		08/29/2023	MERRILL LYNCH & CO	100.000	15,387		7,224	15,071	(7,926)	0	0	(7,926)	0	7,224	0	8,163	8,163	279	
74275K-10-8	PROCORE TECHNOLOGIES ORD		12/14/2023	Various	1,033.000	61,927		64,028	48,737	15,292	0	0	15,292	0	64,028	0	(2,101)	(2,101)	0	
74276R-10-2	PRIVIA HEALTH GROUP ORD		12/05/2023	Various	1,665.000	38,794		38,483	0	0	0	0	0	0	38,483	0	311	311	0	
743606-10-5	PROSPERITY BANCSHARES ORD		07/20/2023	Merrill Lynch	1,358.000	84,437		78,087	98,699	(20,612)	0	0	(20,612)	0	78,087	0	6,350	6,350	2,241	
74624M-10-2	PURE STORAGE CL A ORD		03/02/2023	Various	2,072.000	56,974		50,085	55,447	(5,362)	0	0	(5,362)	0	50,085	0	6,889	6,889	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
74736K-10-1	QORVO ORD		08/29/2023	MERRILL LYNCH & CO	100.000	10,575		5,024	9,064	(4,040)	0	0	(4,040)	0	5,024	0	5,551	5,551	0	
747525-10-3	QUALCOMM ORD		08/29/2023	MERRILL LYNCH & CO	100.000	11,378		6,065	10,826	(4,930)	0	0	(4,930)	0	6,065	0	5,312	5,312	155	
747601-20-1	QUALTRICS INTERNATIONAL CL A ORD		04/05/2023	Bear Stearns	3,603.000	64,184		47,264	37,399	9,865	0	0	9,865	0	47,264	0	16,920	16,920	0	
750917-10-6	RAMBUS ORD		09/27/2023	Various	3,737.000	207,019		70,015	133,859	(63,845)	0	0	(63,845)	0	70,015	0	137,004	137,004	0	
753422-10-4	RAPID7 ORD		06/29/2023	LIQUIDNET, INC.	855.000	38,537		54,331	29,053	25,278	0	0	25,278	0	54,331	0	(15,794)	(15,794)	0	
75615P-10-3	REATA PHARMACEUTICALS CL A ORD		09/11/2023	Various	492.000	65,208		35,950	18,691	17,259	0	0	17,259	0	35,950	0	29,258	29,258	0	
759351-60-4	REINSURANCE GROUP OF AMER ORD		05/22/2023	Various	127.000	18,625		16,384	13,189	(1,813)	0	0	(1,813)	0	16,384	0	2,241	2,241	165	
75960P-10-4	REMITLY GLOBAL ORD		10/30/2023	Various	1,741.000	36,540		30,095	0	0	0	0	0	0	30,095	0	6,446	6,446	0	
76155X-10-0	REVOLUTION MEDICINES ORD		06/26/2023	COWEN AND COMPANY, LLC	7.000	175		189	132	21	0	0	21	0	189	0	(14)	(14)	0	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD		07/11/2023	MIZUHO_SECURITIES	3,067.000	159,334		143,116	167,581	(24,465)	0	0	(24,465)	0	143,116	0	16,218	16,218	3,297	
77313F-10-6	ROCKET PHARMACEUTICALS ORD		09/18/2023	Various	217.000	4,723		3,572	4,089	(646)	0	0	(646)	0	3,572	0	1,151	1,151	0	
78377T-10-7	RYMAN HOSPITALITY PROP REIT ORD		12/20/2023	Various	354.000	38,351		28,984	25,542	(105)	0	0	(105)	0	28,984	0	9,367	9,367	979	
78409V-10-4	S&P GLOBAL ORD		03/17/2023	MERRILL LYNCH & CO	20.000	6,690		2,559	6,699	(4,140)	0	0	(4,140)	0	2,559	0	4,131	4,131	18	
78454L-10-0	SM ENERGY ORD		01/19/2023	Various	925.000	29,568		35,446	32,218	3,229	0	0	3,229	0	35,446	0	(5,879)	(5,879)	110	
78486Q-10-1	SVB FINANCIAL GROUP ORD		03/28/2023	BARCLAY INVESTMENTS, INC.	72.000	22		22,170	16,570	5,600	0	0	5,600	0	22,170	0	(22,148)	(22,148)	0	
78667J-10-8	SAGE THERAPEUTICS ORD		11/06/2023	RBC Dain Rauscher (US)	63.000	1,300		2,207	1,434	224	0	0	224	0	2,207	0	(907)	(907)	0	
79466L-30-2	SALESFORCE ORD		09/15/2023	Northern Trust	100.000	21,461		10,636	12,859	(2,685)	0	0	(2,685)	0	10,636	0	10,825	10,825	0	
803607-10-0	SAREPTA THERAPEUTICS ORD		01/17/2023	JEFFERIES & COMPANY, INC.	43.000	5,458		4,226	5,572	(1,346)	0	0	(1,346)	0	4,226	0	1,232	1,232	0	
806857-10-8	SCHLUMBERGER ORD		08/29/2023	MERRILL LYNCH & CO	200.000	11,643		8,448	10,692	(2,244)	0	0	(2,244)	0	8,448	0	3,196	3,196	135	
808513-10-5	CHARLES SCHWAB ORD		08/29/2023	MERRILL LYNCH & CO	200.000	11,889		6,577	16,652	(10,075)	0	0	(10,075)	0	6,577	0	5,313	5,313	150	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD		08/04/2023	Morgan Stanley	48.000	5,894		4,462	3,710	(850)	0	0	(850)	0	4,462	0	1,432	1,432	42	
81211K-10-0	SEALED AIR ORD		12/15/2023	MORGAN STANLEY	194.000	6,925		6,711	9,677	(2,966)	0	0	(2,966)	0	6,711	0	215	215	155	
81730H-10-9	SENTINELONE CL A ORD		12/18/2023	Various	2,437.000	64,657		73,294	35,556	37,738	0	0	37,738	0	73,294	0	(8,637)	(8,637)	0	
819047-10-1	SHAKE SHACK CL A ORD		12/21/2023	Various	644.000	45,066		45,676	0	0	0	0	0	0	45,676	0	(610)	(610)	0	
82452J-10-9	SHIFT4 PAYMENTS CL A ORD		11/29/2023	Various	506.000	33,685		24,815	22,886	(3,662)	0	0	(3,662)	0	24,815	0	8,870	8,870	0	
82669G-10-4	SIGNATURE BANK ORD		03/28/2023	BARCLAY INVESTMENTS, INC.	79.000	11		12,524	9,102	3,421	0	0	3,421	0	12,524	0	(12,512)	(12,512)	55	
82900L-10-2	SIMPLY GOOD FOODS ORD		05/17/2023	Various	1,925.000	73,659		48,889	73,208	(24,319)	0	0	(24,319)	0	48,889	0	24,771	24,771	0	
82983N-10-8	SITIO ROYALTIES CL A ORD		11/13/2023	Various	1,010.310	23,895		18,423	29,145	(10,723)	0	0	(10,723)	0	18,423	0	5,472	5,472	1,311	
830830-10-5	SKYLINE CHAMPION ORD		08/01/2023	Various	1,469.000	102,741		71,746	72,288	(4,942)	0	0	(4,942)	0	71,746	0	30,994	30,994	0	
83417M-10-4	SOLAREDGE TECHNOLOGIES ORD	C	12/15/2023	UBS AG	66.000	6,410		19,064	18,696	368	0	0	368	0	19,064	0	(12,655)	(12,655)	0	
840441-10-9	SOUTHSTATE ORD		04/21/2023	Various	1,359.000	100,686		105,142	84,770	526	0	0	526	0	105,142	0	(4,457)	(4,457)	680	
842587-10-7	SOUTHERN ORD		09/15/2023	Northern Trust	100.000	7,109		4,545	7,141	(2,596)	0	0	(2,596)	0	4,545	0	2,563	2,563	208	
84612U-10-7	SOVOS BRANDS ORD		09/13/2023	Various	1,995.000	41,880		30,775	28,668	2,107	0	0	2,107	0	30,775	0	11,105	11,105	0	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD		04/21/2023	ISI GROUP INC.	905.000	27,490		26,277	26,788	(511)	0	0	(511)	0	26,277	0	1,212	1,212	0	
85209W-10-9	SPROUT SOCIAL CL A ORD		12/26/2023	Various	615.000	39,036		40,363	34,723	5,640	0	0	5,640	0	40,363	0	(1,327)	(1,327)	0	
858119-10-0	STEEL DYNAMICS ORD		06/23/2023	Morgan Stanley	1,023.000	105,033		60,864	99,947	(39,083)	0	0	(39,083)	0	60,864	0	44,169	44,169	783	
86150R-10-7	STOKE THERAPEUTICS ORD		01/05/2023	COWEN AND COMPANY, LLC	603.000	5,474		11,267	5,566	5,702	0	0	5,702	0	11,267	0	(5,794)	(5,794)	0	
86366E-10-6	STRUCTURE THERAPEUTICS ADR		10/11/2023	COWEN AND COMPANY, LLC	40.000	2,508		669	0	0	0	0	0	0	669	0	1,839	1,839	0	
86800U-10-4	SUPER MICRO COMPUTER ORD		08/11/2023	Various	344.000	80,234		34,785	0	0	0	0	0	0	34,785	0	45,449	45,449	0	
86881A-10-0	SURGERY PARTNERS ORD		12/06/2023	Various	2,625.000	94,419		78,528	34,377	(4,107)	0	0	(4,107)	0	78,528	0	15,891	15,891	0	
87157D-10-9	SYNAPTICS ORD		03/31/2023	Various	364.000	39,555		39,622	34,638	4,984	0	0	4,984	0	39,622	0	(68)	(68)	0	
87161C-50-1	SYNOVUS FINANCIAL ORD		07/27/2023	Various	2,636.000	88,941		106,372	86,977	10,461	0	0	10,461	0	106,372	0	(17,431)	(17,431)	2,669	
87164F-10-5	SYNDAX PHARMACEUTICALS ORD		11/02/2023	Various	319.000	7,091		5,070	7,946	(3,016)	0	0	(3,016)	0	5,070	0	2,021	2,021	0	
87165B-10-3	SYNCHRONY FINANCIAL ORD		08/29/2023	MERRILL LYNCH & CO	400.000	13,015		12,260	13,144	(884)	0	0	(884)	0	12,260	0	755	755	284	
87166B-10-2	SYNEOS HEALTH CL A ORD		05/11/2023	Various	4,366.000	173,350		245,822	160,145	85,677	0	0	85,677	0	245,822	0	(72,472)	(72,472)	0	
872590-10-4	T MOBILE US ORD		08/29/2023	MERRILL LYNCH & CO	100.000	13,674		9,268	14,000	(4,733)	0	0	(4,733)	0	9,268	0	4,406	4,406	0	
875465-10-6	TANGER ORD		12/14/2023	Various	1,644.000	44,891		38,657	0	0	0	0	0	0	38,657	0	6,235	6,235	284	

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
876030-10-7	TAPESTRY ORD		08/29/2023	MERRILL LYNCH & CO	363.000	12,076		7,262	13,823	(6,561)	0	0	(6,561)	0	7,262	0	4,814	4,814	218	
87612E-10-6	TARGET ORD		08/29/2023	MERRILL LYNCH & CO	100.000	12,616		6,087	14,904	(8,817)	0	0	(8,817)	0	6,087	0	6,528	6,528	326	
879369-10-6	TELEFLEX ORD		08/01/2023	RBC Dain Rauscher (US)	44.000	10,972		8,458	10,984	(2,526)	0	0	(2,526)	0	8,458	0	2,514	2,514	30	
88160R-10-1	TESLA ORD		08/29/2023	MERRILL LYNCH & CO	100.000	25,718		23,669	12,318	11,351	0	0	11,351	0	23,669	0	2,049	2,049	0	
882681-10-9	TEXAS ROADHOUSE ORD		12/14/2023	Various	2,057.000	205,094		193,346	140,968	(779)	0	0	(779)	0	193,346	0	11,748	11,748	1,894	
883203-10-1	TEXTRON ORD		11/28/2023	Various	107.000	8,351		5,670	5,182	(1,995)	0	0	(1,995)	0	5,670	0	2,682	2,682	6	
88331L-10-8	BEAUTY HEALTH COMPANY CL A ORD		11/14/2023	FAHNESTOCK & CO.	4,023.000	6,164		48,359	36,609	11,749	0	0	11,749	0	48,359	0	(42,195)	(42,195)	0	
892672-10-6	TRADEWEB MARKETS CL A ORD		09/07/2023	Various	1,911.000	159,716		139,123	124,081	15,042	0	0	15,042	0	139,123	0	20,592	20,592	432	
896288-10-7	TRINET GROUP ORD		11/29/2023	Various	2,638.000	260,486		166,003	143,010	(21,288)	0	0	(21,288)	0	166,003	0	94,483	94,483	0	
89679E-30-0	TRIUMPH FINANCIAL ORD		04/24/2023	Various	1,177.000	63,752		49,215	57,520	(8,305)	0	0	(8,305)	0	49,215	0	14,537	14,537	0	
902788-10-8	UMB FINANCIAL ORD		09/01/2023	Morgan Stanley	592.000	38,167		35,956	0	0	0	0	0	0	35,956	0	2,211	2,211	225	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD		07/19/2023	Various	61.000	2,680		3,173	2,826	347	0	0	347	0	3,173	0	(494)	(494)	0	
912008-10-9	US FOODS ORD		12/21/2023	Various	1,461.000	64,549		56,481	0	0	0	0	0	0	56,481	0	8,068	8,068	0	
91307C-10-2	UNITED THERAPEUTICS ORD		02/03/2023	Various	102.000	26,171		17,638	28,365	(10,727)	0	0	(10,727)	0	17,638	0	8,533	8,533	0	
91324P-10-2	UNITEDHEALTH GRP ORD		08/29/2023	MERRILL LYNCH & CO	25.000	12,321		2,944	13,068	(10,296)	0	0	(10,296)	0	2,944	0	9,376	9,376	88	
91913Y-10-0	VALERO ENERGY ORD		08/29/2023	MERRILL LYNCH & CO	100.000	13,139		5,884	12,686	(6,802)	0	0	(6,802)	0	5,884	0	7,255	7,255	306	
92338C-10-3	VERALTO ORD		10/25/2023	Adjustment	0.370	25		11	0	0	0	0	0	0	11	0	14	14	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		08/29/2023	MERRILL LYNCH & CO	400.000	13,875		19,138	15,474	3,421	0	0	3,421	0	19,138	0	(5,263)	(5,263)	769	
92511U-10-2	VERRA MOBILITY CL A ORD		07/27/2023	Various	2,579.000	50,727		43,565	0	0	0	0	0	0	43,565	0	7,161	7,161	0	
925815-10-2	VICOR ORD		11/07/2023	Various	304.000	18,965		19,909	16,340	3,569	0	0	3,569	0	19,909	0	(944)	(944)	0	
92826C-83-9	VISA CL A ORD		09/15/2023	Northern Trust	100.000	24,107		4,408	20,697	(16,373)	0	0	(16,373)	0	4,408	0	19,699	19,699	135	
92840M-10-2	VISTRA ORD		09/20/2023	Various	4,642.000	150,232		118,330	0	0	0	0	0	0	118,330	0	31,902	31,902	904	
929042-10-9	VORNADO REALTY REIT ORD		01/04/2023	UBS AG	200.000	4,245		6,774	4,162	2,612	0	0	2,612	0	6,774	0	(2,529)	(2,529)	0	
929089-10-0	VOYA FINANCIAL ORD		05/12/2023	Various	982.000	70,358		50,368	57,961	(10,440)	0	0	(10,440)	0	50,368	0	19,990	19,990	189	
94419L-10-1	WAYFAIR CL A ORD		07/11/2023	Various	578.000	27,638		23,147	0	0	0	0	0	0	23,147	0	4,491	4,491	0	
949746-10-1	WELLS FARGO ORD		09/15/2023	Northern Trust	300.000	12,884		10,437	12,239	(1,941)	0	0	(1,941)	0	10,437	0	2,448	2,448	283	
95058W-10-0	WENDYS ORD		07/17/2023	Various	5,540.000	121,369		113,314	125,370	(12,056)	0	0	(12,056)	0	113,314	0	8,055	8,055	2,010	
95082P-10-5	WESCO INTL ORD		12/18/2023	Various	1,679.000	268,473		214,009	169,215	1,045	0	0	1,045	0	214,009	0	54,464	54,464	626	
957638-10-9	WESTERN ALLIANCE ORD		10/03/2023	Various	5,205.000	152,470		280,530	232,073	2,869	0	0	2,869	0	280,530	0	(128,060)	(128,060)	1,864	
96208T-10-4	WEX ORD		09/12/2023	Various	786.000	138,884		128,147	119,793	(1,883)	0	0	(1,883)	0	128,147	0	10,736	10,736	0	
96758W-10-1	WIDEOPENWEST ORD		02/06/2023	Various	1,451.000	16,655		29,651	13,219	16,433	0	0	16,433	0	29,651	0	(12,997)	(12,997)	0	
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD		11/06/2023	Various	3,345.000	128,034		123,864	151,094	(27,229)	0	0	(27,229)	0	123,864	0	4,170	4,170	0	
983134-10-7	WYNN RESORTS ORD		11/07/2023	Various	723.000	70,000		61,433	59,626	1,807	0	0	1,807	0	61,433	0	8,567	8,567	310	
98585X-10-4	YETI HOLDINGS ORD		09/20/2023	Various	2,258.000	96,564		86,074	93,278	(7,204)	0	0	(7,204)	0	86,074	0	10,490	10,490	0	
98943L-10-7	ZENTALIS PHARMACEUTICALS ORD		11/07/2023	Various	850.000	12,132		27,032	17,119	9,913	0	0	9,913	0	27,032	0	(14,900)	(14,900)	0	
98954M-10-1	ZILLOW GROUP CL A ORD		09/13/2023	Various	388.000	16,049		14,284	12,109	2,175	0	0	2,175	0	14,284	0	1,765	1,765	0	
989701-10-7	ZIONS BANCORPORATION ORD		03/14/2023	Bear Stearns	1,020.000	33,364		51,296	50,143	1,153	0	0	1,153	0	51,296	0	(17,932)	(17,932)	418	
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD		07/31/2023	Various	335.000	7,858		9,006	0	0	0	0	0	0	9,006	0	(1,148)	(1,148)	0	
G3075P-10-1	ENSTAR GROUP ORD	C	05/15/2023	Various	343.000	83,668		72,463	79,247	(6,783)	0	0	(6,783)	0	72,463	0	11,205	11,205	0	
G3323L-10-0	FABRINET ORD	C	04/17/2023	Warburg Dillon Reed	120.000	11,738		12,602	15,386	(2,785)	0	0	(2,785)	0	12,602	0	(864)	(864)	0	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY ORD	C	12/08/2023	Warburg Dillon Reed	510.000	13,808		15,196	0	0	0	0	0	0	15,196	0	(1,388)	(1,388)	134	
G5494J-10-3	LINDE ORD	C	03/01/2023	Adjustment	640.000	92,110		92,110	208,755	(116,646)	0	0	(116,646)	0	92,110	0	0	0	0	
G72800-10-8	PROTHENA ORD	C	08/17/2023	Various	112.000	6,586		3,501	6,748	(3,247)	0	0	(3,247)	0	3,501	0	3,085	3,085	0	
G87110-10-5	TECHNIPFMC ORD	C	08/01/2023	Various	1,054.000	18,937		13,068	8,439	88	0	0	88	0	13,068	0	5,870	5,870	0	
G96629-10-3	WILLIS TOWERS WATSON ORD	C	03/17/2023	MERRILL LYNCH & CO	25.000	5,583		3,280	6,115	(2,835)	0	0	(2,835)	0	3,280	0	2,304	2,304	21	
M8744T-10-6	TABOOLA.COM ORD		09/25/2023	Barclays Bank - CP	1,248.000	4,777		3,328	3,844	(516)	0	0	(516)	0	3,328	0	1,449	1,449	0	
N70544-10-6	PLAYA HOTELS RESORTS ORD		08/03/2023	Bear Stearns	6,653.000	52,027		39,969	43,444	(3,475)	0	0	(3,475)	0	39,969	0	12,059	12,059	0	
Y2573F-10-2	FLEX ORD	C	08/30/2023	Various	4,881.000	124,963		65,604	104,746	(39,142)	0	0	(39,142)	0	65,604	0	59,359	59,359	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
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						17,187,704	XXX	14,804,706	14,172,534	(1,319,888)	0	0	(1,319,888)	0	14,804,706	0	2,382,998	2,382,998	91,231	XXX
19766Q-78-3	COLUMBIA PYRFORD IS ADV		12/20/2023	Unknown	0.000	129,783		0	0	0	0	0	0	0	0	0	129,783	129,783	0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						129,783	XXX	0	0	0	0	0	0	0	0	0	129,783	129,783	0	XXX
464287-65-5	ISHARES:RUSS 2000 ETF		12/26/2023	Various	6,885.000	1,239,839		1,246,801	628,971	49,421	0	0	49,421	0	1,246,801	0	(6,962)	(6,962)	7,964	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						1,239,839	XXX	1,246,801	628,971	49,421	0	0	49,421	0	1,246,801	0	(6,962)	(6,962)	7,964	XXX
5989999997. Total - Common Stocks - Part 4						18,557,326	XXX	16,051,506	14,801,505	(1,270,468)	0	0	(1,270,468)	0	16,051,506	0	2,505,820	2,505,820	99,195	XXX
5989999998. Total - Common Stocks - Part 5						4,465,586	XXX	4,689,786	0	0	0	0	0	0	4,689,786	0	(224,200)	(224,200)	24,996	XXX
5989999999. Total - Common Stocks						23,022,912	XXX	20,741,293	14,801,505	(1,270,468)	0	0	(1,270,468)	0	20,741,293	0	2,281,620	2,281,620	124,191	XXX
5999999999. Total - Preferred and Common Stocks						23,022,912	XXX	20,741,293	14,801,505	(1,270,468)	0	0	(1,270,468)	0	20,741,293	0	2,281,620	2,281,620	124,191	XXX
6009999999 - Totals						86,044,159	XXX	85,527,494	72,713,442	(1,270,468)	(40,439)	0	(1,310,906)	0	85,109,774	0	934,385	934,385	1,029,039	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-HH-7	UNITED STATES TREASURY		07/31/2023	Deutsche Bank	09/25/2023	Various	5,000,000	4,947,266	4,907,945	4,949,671	0	2,406	0	2,406	0	0	(41,726)	(41,726)	54,245	26,486
0109999999. Subtotal - Bonds - U.S. Governments							5,000,000	4,947,266	4,907,945	4,949,671	0	2,406	0	2,406	0	0	(41,726)	(41,726)	54,245	26,486
2509999998. Total - Bonds							5,000,000	4,947,266	4,907,945	4,949,671	0	2,406	0	2,406	0	0	(41,726)	(41,726)	54,245	26,486
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
00445A-10-0	ACELYRIN ORD		05/05/2023	Morgan Stanley	09/21/2023	Various	800.000	14,400	12,195	14,400	0	0	0	0	0	0	(2,205)	(2,205)	0	0
00461U-10-5	ACLARIS THERAPEUTICS ORD		02/03/2023	Various	11/13/2023	Various	762.000	12,575	1,851	12,575	0	0	0	0	0	0	(10,725)	(10,725)	0	0
00507V-10-9	ACTIVISION BLIZZARD ORD		02/27/2023	MERRILL LYNCH & CO	10/13/2023	Not Available	23.000	1,775	2,185	1,775	0	0	0	0	0	0	410	410	23	0
00653Q-10-2	ADAPTHEALTH ORD		02/15/2023	JEFFERIES & COMPANY, INC.	08/30/2023	Various	1,619.000	35,041	20,267	35,041	0	0	0	0	0	0	(14,774)	(14,774)	0	0
008492-10-0	AGREE REALTY REIT ORD		03/15/2023	Various	07/21/2023	RBC Dain Rauscher (US)	1,158.000	78,857	76,661	78,857	0	0	0	0	0	0	(2,196)	(2,196)	1,122	0
012348-10-8	ALBANY INTERNATIONAL CL A ORD		04/26/2023	Various	05/17/2023	Various	1,002.000	92,660	88,147	92,660	0	0	0	0	0	0	(4,514)	(4,514)	125	0
025932-10-4	AMERICAN FINANCIAL GROUP ORD		03/09/2023	Various	11/30/2023	JEFFERIES & COMPANY, INC.	1,066.000	140,840	120,075	140,840	0	0	0	0	0	0	(20,765)	(20,765)	3,699	0
03750L-10-9	APARTMENT INCOME REIT ORD		03/15/2023	Various	07/21/2023	FIRST UNION CAPITAL	4,975.000	193,572	179,075	193,572	0	0	0	0	0	0	(14,498)	(14,498)	2,824	0
03770N-10-1	APOGEE THERAPEUTICS ORD		07/14/2023	JEFFERIES & COMPANY, INC.	09/28/2023	Various	800.000	13,600	17,186	13,600	0	0	0	0	0	0	3,586	3,586	0	0
03852U-10-6	ARAMARK ORD		08/08/2023	Various	10/02/2023	Various	784.000	29,905	29,402	29,905	0	0	0	0	0	0	(503)	(503)	122	0
04271T-10-0	ARRAY TECHNOLOGIES ORD		09/29/2023	Various	12/22/2023	Unknown	2,328.000	54,939	40,018	54,939	0	0	0	0	0	0	(14,922)	(14,922)	0	0
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD		03/30/2023	Various	07/07/2023	Various	2,039.000	141,737	127,938	141,737	0	0	0	0	0	0	(13,800)	(13,800)	0	0
090043-10-0	BILL HOLDINGS ORD		01/12/2023	Various	03/24/2023	Various	102.000	10,437	8,270	10,437	0	0	0	0	0	0	(2,167)	(2,167)	0	0
09075P-10-5	BIOXCEL THERAPEUTICS ORD		04/13/2023	Various	06/29/2023	Various	732.000	21,515	6,920	21,515	0	0	0	0	0	0	(14,596)	(14,596)	0	0
115236-10-1	BROWN & BROWN ORD		03/09/2023	RBC Dain Rauscher (US)	06/23/2023	Various	450.000	25,910	29,725	25,910	0	0	0	0	0	0	3,814	3,814	79	0
12648L-60-1	CTI BIOPHARMA ORD		01/17/2023	SUNTRUST ROBINSON-HUMPHREY	05/10/2023	COWEN AND COMPANY, LLC	590.000	3,435	5,227	3,435	0	0	0	0	0	0	1,793	1,793	0	0
127190-30-4	CACI INTERNATIONAL CL A ORD		09/29/2023	Various	11/30/2023	RBC Dain Rauscher (US)	86.000	28,198	27,414	28,198	0	0	0	0	0	0	(784)	(784)	0	0
133131-10-2	CAMDEN PROPERTY REIT ORD		01/12/2023	GOLDMAN	02/23/2023	GOLDMAN	562.000	66,421	67,248	66,421	0	0	0	0	0	0	827	827	0	0
147448-10-4	CASELLA WASTE CL A ORD		04/21/2023	Various	08/04/2023	Various	462.000	41,006	37,840	41,006	0	0	0	0	0	0	(3,166)	(3,166)	0	0
148929-10-2	CAVA GROUP ORD		06/15/2023	Bear Stearns	06/15/2023	JEFFERIES & COMPANY, INC.	200.000	4,400	8,333	4,400	0	0	0	0	0	0	3,933	3,933	0	0
15961R-10-5	CHARGEPOINT HOLDINGS CL A ORD		09/29/2023	Various	12/22/2023	Various	9,646.000	82,792	21,818	82,792	0	0	0	0	0	0	(60,974)	(60,974)	0	0
163086-10-1	CHEFS WAREHOUSE ORD		11/02/2023	JEFFERIES & COMPANY, INC.	12/19/2023	Various	803.000	23,662	22,987	23,662	0	0	0	0	0	0	(675)	(675)	0	0
17888H-10-3	CIVITAS RESOURCES ORD		02/03/2023	COLLINS STEWART INC.	08/14/2023	Various	556.000	36,176	41,762	36,176	0	0	0	0	0	0	5,586	5,586	2,043	0
200340-10-7	COMERICA ORD		03/27/2023	JEFFERIES & COMPANY, INC.	04/25/2023	Keybank	1,272.000	54,675	51,615	54,675	0	0	0	0	0	0	(3,060)	(3,060)	0	0
20717M-10-3	CONFLUENT CL A ORD		06/29/2023	JEFFERIES & COMPANY, INC.	12/18/2023	COWEN AND COMPANY, LLC	61.000	2,051	1,513	2,051	0	0	0	0	0	0	(538)	(538)	0	0
227046-10-9	CROCS ORD		07/12/2023	Various	08/16/2023	Various	985.000	118,457	100,173	118,457	0	0	0	0	0	0	(18,284)	(18,284)	0	0
235851-10-2	DANAHER ORD		01/06/2023	RBC	10/02/2023	Unknown	8.000	1,954	1,954	1,954	0	0	0	0	0	0	0	0	4	0
253393-10-2	DICKS SPORTING ORD		02/16/2023	Various	08/22/2023	Various	860.000	106,510	107,213	106,510	0	0	0	0	0	0	703	703	1,526	0
26142V-10-5	DRAFTKINGS CL A ORD		06/23/2023	Various	09/28/2023	Various	4,933.000	98,318	138,766	98,318	0	0	0	0	0	0	40,447	40,447	0	0
26414D-10-6	DUCKHORN PORTFOLIO ORD		06/29/2023	Various	12/21/2023	RBC Dain Rauscher (US)	2,301.000	29,998	21,783	29,998	0	0	0	0	0	0	(8,215)	(8,215)	0	0
29430C-10-2	VESTIS CORPORATION		10/02/2023	Various	10/09/2023	Various	868.000	16,663	13,972	16,663	0	0	0	0	0	0	(2,691)	(2,691)	0	0
336433-10-7	FIRST SOLAR ORD		06/30/2023	Various	09/01/2023	Various	262.000	50,692	51,096	50,692	0	0	0	0	0	0	404	404	0	0
33813J-10-6	FISKER CL A ORD		09/28/2023	Various	11/20/2023	Morgan Stanley	12,871.000	80,465	44,258	80,465	0	0	0	0	0	0	(36,208)	(36,208)	0	0
338307-10-1	FIVE9 ORD		03/08/2023	Merrill Lynch	09/14/2023	Various	93.000	6,197	5,956	6,197	0	0	0	0	0	0	(240)	(240)	0	0
344849-10-4	FOOT LOCKER ORD		03/10/2023	Various	08/10/2023	Various	3,061.000	124,884	83,993	124,884	0	0	0	0	0	0	(40,891)	(40,891)	1,328	0
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		02/01/2023	Various	02/01/2023	Adjustment	0.000	50	0	50	0	0	0	0	0	0	(50)	(50)	0	0
34965K-10-7	FORTREA HOLDINGS ORD		07/03/2023	Various	07/05/2023	BARCLAY INVESTMENTS, INC.	123.000	1,815	4,551	1,815	0	0	0	0	0	0	2,736	2,736	0	0
37637K-10-8	GITLAB CL A ORD		06/29/2023	Warburg Dillon Reed	12/18/2023	COWEN AND COMPANY, LLC	241.000	11,914	15,131	11,914	0	0	0	0	0	0	3,216	3,216	0	0
393222-10-4	GREEN PLAINS ORD		09/29/2023	Various	12/27/2023	Various	573.000	17,752	14,999	17,752	0	0	0	0	0	0	(2,753)	(2,753)	0	0
40131M-10-9	GUARDANT HEALTH ORD		05/23/2023	Bear Stearns	08/02/2023	Various	1,289.000	36,092	48,084	36,092	0	0	0	0	0	0	11,992	11,992	0	0
403949-10-0	HF SINCLAIR ORD		01/26/2023	Bear Stearns	03/24/2023	RBC Dain Rauscher (US)	267.000	15,807	12,588	15,807	0	0	0	0	0	0	(3,219)	(3,219)	120	0
418100-10-3	HASHICORP CL A ORD		10/10/2023	Various	12/18/2023	Various	903.000	22,281	19,840	22,281	0	0	0	0	0	0	(2,440)	(2,440)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
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	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 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
44109J-10-6	HOSTESS BRANDS CL A ORD		07/27/2023	Various	08/14/2023	Various	2,548.000	63,372	60,287	63,372	0	0	0	0	0	0	(3,085)	(3,085)	0	0
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD		11/01/2023	Various	11/30/2023	Various	651.000	138,910	144,856	138,910	0	0	0	0	0	0	5,946	5,946	1,242	0
45674M-10-1	INFORMATICA CL A ORD		04/06/2023	STIFEL NICOLAUS & CO.	07/13/2023	COWEN AND COMPANY, LLC	500.000	7,881	9,435	7,881	0	0	0	0	0	0	1,554	1,554	0	0
458334-10-9	INTER PARFUMS ORD		03/22/2023	Morgan Stanley	07/26/2023	Various	113.000	16,094	15,943	16,094	0	0	0	0	0	0	(151)	(151)	47	0
462726-10-0	IROBOT ORD		02/03/2023	Warburg Dillon Reed	07/25/2023	LIQUIDNET, INC.	499.000	21,658	20,878	21,658	0	0	0	0	0	0	(780)	(780)	0	0
48020Q-10-7	JONES LANG LASALLE ORD		08/11/2023	Various	10/03/2023	Various	850.000	147,664	117,514	147,664	0	0	0	0	0	0	(30,150)	(30,150)	0	0
48242W-10-6	KBR ORD		06/05/2023	DAVIDSON (D.A.) & CO. INC.	07/21/2023	JEFFERIES & COMPANY, INC.	1,874.000	115,277	119,057	115,277	0	0	0	0	0	0	3,779	3,779	253	0
489170-10-0	KENNAMETAL ORD		01/05/2023	JEFFERIES & COMPANY, INC.	04/17/2023	Various	489.000	12,174	13,037	12,174	0	0	0	0	0	0	862	862	98	0
49845K-10-1	KLAVIYO SRS A ORD		10/11/2023	Various	12/18/2023	COWEN AND COMPANY, LLC	1,279.000	42,712	36,001	42,712	0	0	0	0	0	0	(6,711)	(6,711)	0	0
513272-10-4	LAMB WESTON HOLDINGS ORD		04/10/2023	Various	07/19/2023	Various	1,211.000	122,551	136,695	122,551	0	0	0	0	0	0	14,144	14,144	339	0
536797-10-3	LITHIA MOTORS ORD		03/15/2023	Various	06/27/2023	Various	255.000	67,277	64,168	67,277	0	0	0	0	0	0	(3,108)	(3,108)	172	0
565394-10-3	MAPLEBEAR ORD		11/07/2023	Various	12/12/2023	Various	5,286.000	151,291	134,692	151,291	0	0	0	0	0	0	(16,599)	(16,599)	0	0
576323-10-9	MASTEC ORD		03/23/2023	Various	09/15/2023	Morgan Stanley	813.000	71,626	69,806	71,626	0	0	0	0	0	0	(1,820)	(1,820)	0	0
57638P-10-4	MASTERBRAND ORD		02/01/2023	Various	02/01/2023	Adjustment	0.000	(50)	0	(50)	0	0	0	0	0	0	50	50	0	0
607525-10-2	MODEL N ORD		06/29/2023	Various	10/10/2023	NEEDHAM AND COMPANY LLC	1,509.000	51,384	36,877	51,384	0	0	0	0	0	0	(14,507)	(14,507)	0	0
615394-20-2	MOOG CL A ORD		05/31/2023	Various	11/30/2023	Various	326.000	30,577	40,822	30,577	0	0	0	0	0	0	10,245	10,245	190	0
62955J-10-3	NOV ORD		02/06/2023	Various	05/16/2023	Various	1,196.000	27,451	19,524	27,451	0	0	0	0	0	0	(7,927)	(7,927)	60	0
636518-10-2	NATIONAL INSTRUMENTS ORD		06/06/2023	GOLDMAN	10/11/2023	Not Available	1,558.000	90,006	93,480	90,006	0	0	0	0	0	0	3,474	3,474	436	0
65342K-10-5	NEXTDECADE ORD		01/19/2023	Various	07/13/2023	Various	1,163.000	6,348	8,569	6,348	0	0	0	0	0	0	2,221	2,221	0	0
670837-10-3	OGE ENERGY ORD		01/03/2023	BERNSTEIN (SANFORD C) & CO.	06/15/2023	Various	528.000	20,778	19,221	20,778	0	0	0	0	0	0	(1,557)	(1,557)	437	0
68213N-10-9	OMNICELL ORD		03/29/2023	GOLDMAN	09/14/2023	Various	285.000	15,629	15,505	15,629	0	0	0	0	0	0	(124)	(124)	0	0
690732-10-2	OWENS & MINOR ORD		07/31/2023	Morgan Stanley	10/25/2023	CITIGROUP GLOBAL MARKETS INC.	796.000	15,292	11,311	15,292	0	0	0	0	0	0	(3,980)	(3,980)	0	0
69327R-10-1	PDC ENERGY ORD		01/06/2023	Warburg Dillon Reed	02/06/2023	WILLIAM BLAIR & CO	94.000	5,754	5,984	5,754	0	0	0	0	0	0	231	231	0	0
703481-10-1	PATTERSON UTI ENERGY ORD		07/31/2023	Warburg Dillon Reed	08/30/2023	Bear Stearns	397.000	6,304	5,574	6,304	0	0	0	0	0	0	(731)	(731)	0	0
70451X-10-4	PAYONEER GLOBAL ORD		02/22/2023	Various	03/30/2023	Various	3,030.000	16,937	18,167	16,937	0	0	0	0	0	0	1,231	1,231	0	0
705573-10-3	PEGASYSTEMS ORD		10/10/2023	Various	12/18/2023	Various	369.000	17,476	18,707	17,476	0	0	0	0	0	0	1,231	1,231	7	0
71880K-10-1	PHINIA ORD		07/05/2023	Various	07/05/2023	BARCLAY INVESTMENTS, INC.	62.000	1,965	2,278	1,965	0	0	0	0	0	0	313	313	0	0
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD		01/04/2023	FAHNESTOCK & CO.	01/12/2023	Barclays Bank - CP	398.000	28,962	29,662	28,962	0	0	0	0	0	0	700	700	0	0
737630-10-3	POTLATCHDELTIC ORD		07/21/2023	Various	12/04/2023	Various	4,205.000	207,794	196,915	207,794	0	0	0	0	0	0	(10,879)	(10,879)	2,756	0
73939C-10-6	POWERSCHOOL HOLDINGS CL A ORD		10/10/2023	Various	12/20/2023	Various	2,951.000	58,972	65,395	58,972	0	0	0	0	0	0	6,423	6,423	0	0
74275K-10-8	PROCORE TECHNOLOGIES ORD		06/29/2023	Warburg Dillon Reed	12/14/2023	Various	225.000	14,688	13,693	14,688	0	0	0	0	0	0	(995)	(995)	0	0
75281A-10-9	RANGE RESOURCES ORD		02/22/2023	Various	12/06/2023	Various	3,045.000	77,354	88,475	77,354	0	0	0	0	0	0	11,120	11,120	625	0
753422-10-4	RAPID7 ORD		04/05/2023	BERNSTEIN (SANFORD C) & CO.	06/29/2023	LIQUIDNET, INC.	78.000	3,620	3,516	3,620	0	0	0	0	0	0	(104)	(104)	0	0
75525N-10-7	RAYZEBIO ORD		09/15/2023	Bear Stearns	12/28/2023	BAIRD, ROBERT W., & COMPANY IN	500.000	9,000	30,841	9,000	0	0	0	0	0	0	21,841	21,841	0	0
81730H-10-9	SENTINELONE CL A ORD		10/10/2023	Various	12/18/2023	Various	603.000	10,053	15,998	10,053	0	0	0	0	0	0	5,945	5,945	0	0
82900L-10-2	SIMPLY GOOD FOODS ORD		03/22/2023	RBC Dain Rauscher (US)	05/17/2023	Various	531.000	20,040	20,318	20,040	0	0	0	0	0	0	278	278	0	0
82982T-10-6	SITIME ORD		01/26/2023	Merrill Lynch	09/05/2023	Various	165.000	18,900	16,286	18,900	0	0	0	0	0	0	(2,613)	(2,613)	0	0
83417M-10-4	SOLAREDGE TECHNOLOGIES ORD	C	02/27/2023	GOLDMAN SACHS	12/15/2023	UBS AG	6.000	1,812	583	1,812	0	0	0	0	0	0	(1,229)	(1,229)	0	0
84612U-10-7	SOVOS BRANDS ORD		05/15/2023	Various	09/13/2023	Various	4,853.000	77,149	105,650	77,149	0	0	0	0	0	0	28,501	28,501	0	0
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD		11/01/2023	Warburg Dillon Reed	11/28/2023	Warburg Dillon Reed	876.000	21,180	23,316	21,180	0	0	0	0	0	0	2,136	2,136	0	0
85209W-10-9	SPROUT SOCIAL CL A ORD		10/10/2023	Various	12/26/2023	Various	563.000	28,065	35,736	28,065	0	0	0	0	0	0	7,671	7,671	0	0
87166B-10-2	SYNEOS HEALTH CL A ORD		02/17/2023	COWEN AND COMPANY, LLC	05/11/2023	GOLDMAN	1,019.000	40,048	41,521	40,048	0	0	0	0	0	0	1,473	1,473	0	0
87484T-10-8	TALOS ENERGY ORD		02/06/2023	Various	07/18/2023	Various	1,740.000	34,693	25,220	34,693	0	0	0	0	0	0	(9,473)	(9,473)	0	0
88331L-10-8	BEAUTY HEALTH COMPANY CL A ORD		03/21/2023	RBC Dain Rauscher (US)	11/14/2023	FAHNESTOCK & CO.	1,172.000	14,477	1,796	14,477	0	0	0	0	0	0	(12,681)	(12,681)	0	0
89469A-10-4	TREEHOUSE FOODS ORD		06/16/2023	Various	12/26/2023	Various	1,610.000	83,183	64,714	83,183	0	0	0	0	0	0	(18,469)	(18,469)	0	0
90984P-30-3	UNITED COMMUNITY BANKS ORD		01/18/2023	Barclays Bank - CP	03/29/2023	GOLDMAN	1,238.000	39,999	34,994	39,999	0	0	0	0	0	0	(5,005)	(5,005)	285	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
919794-10-7	VALLEY NATIONAL ORD		07/19/2023	Various	12/01/2023	Various	17,542.000	150,398	145,123	150,398	0	0	0	0	0	0	(5,275)	(5,275)	3,509	0
92332V-10-7	VENTYX BIOSCIENCES ORD		11/03/2023	Various	11/07/2023	Morgan Stanley	768.000	20,323	2,017	20,323	0	0	0	0	0	0	(18,306)	(18,306)	0	0
925815-10-2	VICOR ORD		09/27/2023	Various	11/07/2023	Various	1,016.000	59,642	58,948	59,642	0	0	0	0	0	0	(695)	(695)	0	0
92942W-10-7	WK KELLOGG ORD		10/02/2023	Various	10/20/2023	BARCLAY INVESTMENTS, INC.	83.750	1,229	1,115	1,229	0	0	0	0	0	0	(113)	(113)	0	0
95058W-10-0	WENDYS ORD		04/10/2023	Merrill Lynch	07/17/2023	Various	1,348.000	28,799	29,272	28,799	0	0	0	0	0	0	472	472	305	0
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD		08/01/2023	Various	11/06/2023	Various	598.000	28,085	22,028	28,085	0	0	0	0	0	0	(6,057)	(6,057)	0	0
983134-10-7	WYNN RESORTS ORD		08/16/2023	Various	11/07/2023	Various	387.000	37,184	37,404	37,184	0	0	0	0	0	0	220	220	160	0
98585X-10-4	YETI HOLDINGS ORD		07/11/2023	Various	09/20/2023	Various	587.000	23,169	27,053	23,169	0	0	0	0	0	0	3,883	3,883	0	0
98983L-10-8	ZURN ELKAY WATER SOLUTIONS ORD		04/25/2023	Various	11/22/2023	Various	6,344.000	137,617	176,583	137,617	0	0	0	0	0	0	38,966	38,966	801	0
G01767-10-5	ALKERMES ORD	C	10/23/2023	Various	11/16/2023	Warburg Dillon Reed	1,528.000	42,605	42,735	42,605	0	0	0	0	0	0	130	130	0	0
G16962-10-5	BUNGE ORD		03/14/2023	UBS AG	10/31/2023	Adjustment	200.000	20,925	20,925	20,925	0	0	0	0	0	0	0	0	258	0
G3075P-10-1	ENSTAR GROUP ORD	C	03/09/2023	RBC Dain Rauscher (US)	05/15/2023	Various	33.000	7,633	8,050	7,633	0	0	0	0	0	0	417	417	0	0
G63365-10-3	MURAL ONCOLOGY ORD	C	11/16/2023	Various	12/08/2023	JONES TRADING INSTITUTIONAL SERVICES LLC	149.700	1,787	576	1,787	0	0	0	0	0	0	(1,211)	(1,211)	0	0
G76279-10-1	ROIVANT SCIENCES ORD	C	06/26/2023	Various	12/01/2023	Various	4,174.000	34,607	41,344	34,607	0	0	0	0	0	0	6,737	6,737	0	0
N70544-10-6	PLAYA HOTELS RESORTS ORD		03/27/2023	Various	08/03/2023	Bear Stearns	8,952.000	71,026	69,372	71,026	0	0	0	0	0	0	(1,654)	(1,654)	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								4,689,786	4,465,586	4,689,786	0	0	0	0	0	0	(224,200)	(224,200)	24,996	0
5989999998. Total - Common Stocks								4,689,786	4,465,586	4,689,786	0	0	0	0	0	0	(224,200)	(224,200)	24,996	0
5999999999. Total - Preferred and Common Stocks								4,689,786	4,465,586	4,689,786	0	0	0	0	0	0	(224,200)	(224,200)	24,996	0
6009999999 - Totals								9,637,052	9,373,532	9,639,457	0	2,406	0	2,406	0	0	(265,926)	(265,926)	79,241	26,486

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.		16456	83-1422704	8BI	5,408,059	0	0	1.000	
62080@-10-1	MOUNT CARMEL HEALTH PLAN OF NEW YORK, INC.		16723	83-3278543	8BI	24,668,392	0	0	1.000	
62080*-10-3	MOUNT CARMEL HEALTH PLAN OF CONNECTICUT, INC		17259	87-3948434	8BI	3,078,040	0	0	1.000	
89651#-10-1	TRINITY HEALTH PLAN OF MICHIGAN, INC.		16775	84-3836552	8BI	1,869,725	0	0	1.000	
1399999. Subtotal - Common Stock - U.S. Health Entity						35,024,216	0	0	XXX	XXX
1899999. Total Common Stocks						35,024,216	0	0	XXX	XXX
1999999 - Totals						35,024,216	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
62080#-10-9	MOUNT CARMEL HEALTH PLAN OF IDAHO, INC.	MOUNT CARMEL HEALTH PLAN, INC.	0	1.000	100.0
62080@-10-1	MOUNT CARMEL HEALTH PLAN OF NEW YORK, INC.	MOUNT CARMEL HEALTH PLAN, INC.	0	1.000	100.0
62080*-10-3	MOUNT CARMEL HEALTH PLAN OF CONNECTICUT, INC.	MOUNT CARMEL HEALTH PLAN, INC.	0	1.000	100.0
89651#-10-1	TRINITY HEALTH PLAN OF MICHIGAN, INC.	MOUNT CARMEL HEALTH PLAN, INC.	0	1.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			07/11/2023	CITADEL	02/15/2024	1,495,232	0	18,376	0	0	1,500,000	1,476,855	15,581	0	2.750	5.420	FA	20,625	16,751
UNITED STATES TREASURY			10/26/2023	SOCIETE	05/16/2024	1,470,624	0	22,292	0	0	1,500,000	1,448,332	0	0	0.000	5.425	N/A	0	0
UNITED STATES TREASURY			07/05/2023	CITADEL SECURITIES LLC	01/04/2024	1,999,125	0	52,183	0	0	2,000,000	1,946,942	0	0	0.000	5.480	N/A	0	0
UNITED STATES TREASURY			11/02/2023	Various	02/08/2024	1,044,155	0	15,088	0	0	1,050,000	1,029,067	0	0	0.000	5.471	N/A	0	0
UNITED STATES TREASURY			12/14/2023	Various	09/05/2024	1,013,278	0	10,855	0	0	1,050,000	1,002,423	0	0	0.000	5.347	N/A	0	0
UNITED STATES TREASURY			10/26/2023	Morgan Stanley	04/25/2024	1,966,033	0	19,494	0	0	2,000,000	1,946,540	0	0	0.000	5.554	N/A	0	0
UNITED STATES TREASURY			12/14/2023	Various	10/31/2024	1,440,391	0	4,491	0	0	1,500,000	1,435,900	0	0	0.000	4.944	N/A	0	0
UNITED STATES TREASURY			11/02/2023	HSBC SECURITIES	03/05/2024	1,485,833	0	12,174	0	0	1,500,000	1,473,659	0	0	0.000	5.498	N/A	0	0
UNITED STATES TREASURY			11/30/2023	Barclays Bank	11/29/2024	1,432,394	0	6,294	0	0	1,500,000	1,426,100	0	0	0.000	5.145	N/A	0	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						13,347,065	0	161,247	0	0	13,600,000	13,185,818	15,581	0	XXX	XXX	XXX	20,625	16,751
0109999999. Total - U.S. Government Bonds						13,347,065	0	161,247	0	0	13,600,000	13,185,818	15,581	0	XXX	XXX	XXX	20,625	16,751
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
FEDERAL HOME LOAN BANKS			07/06/2023	SALOMON BROTHERS INC	02/01/2024	248,853	0	6,487	0	0	250,000	242,366	0	0	0.000	5.414	N/A	0	0
FEDERAL HOME LOAN BANKS			10/06/2023	TORONTO DOMINION SECURTIES (USA) INC	02/08/2024	248,579	0	3,223	0	0	250,000	245,356	0	0	0.000	5.474	N/A	0	0
FEDERAL HOME LOAN MORTGAGE CORP			02/13/2023	Barclays Bank	02/12/2024	348,018	0	14,828	0	0	350,000	333,190	0	0	0.000	4.928	N/A	0	0
FEDERAL FARM CREDIT BANKS FUNDING CORP			06/21/2023	DEUTSCHE BANK ALEX BROWN	01/12/2024	249,607	0	6,938	0	0	250,000	242,668	0	0	0.000	5.296	N/A	0	0
FEDERAL HOME LOAN BANKS			11/20/2023	JEFFERIES & COMPANY, INC.	03/15/2024	494,593	0	3,043	0	0	500,000	491,550	0	0	0.000	5.360	N/A	0	0
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,589,649	0	34,519	0	0	1,600,000	1,555,130	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						1,589,649	0	34,519	0	0	1,600,000	1,555,130	0	0	XXX	XXX	XXX	0	0
UNION PACIFIC CORP			04/25/2023	Morgan Stanley	02/15/2024	199,663	0	1,861	0	0	200,000	197,802	2,755	0	3.646	5.058	FA	3,646	1,458
KROGER CO			11/02/2023	TORONTO DOMINION BK	02/01/2024	249,586	0	748	0	0	250,000	248,838	4,167	0	4.000	5.934	FA	0	2,639
BANK OF AMERICA CORP			05/11/2023	MARKETTX	04/01/2024	199,518	0	1,214	0	0	200,000	198,304	2,000	0	4.000	4.994	AO	4,000	978
MORGAN STANLEY			05/22/2023	FIRST UNION CAPITAL	04/29/2024	199,046	0	1,752	0	0	200,000	197,294	1,335	0	3.875	5.382	AO	3,875	538
CITIGROUP INC			07/06/2023	Jane Street	06/16/2024	247,819	0	2,234	0	0	250,000	245,585	391	0	3.750	5.717	JD	4,688	625
EBAY INC			11/10/2023	MARKETTX	08/01/2024	246,343	0	808	0	0	250,000	245,535	3,594	0	3.450	6.034	FA	0	2,468
ELEVANCE HEALTH INC			10/26/2023	DEUTSCHE BANK ALEX BROWN	08/15/2024	197,072	0	792	0	0	200,000	196,280	2,644	0	3.500	5.932	FA	0	1,458
AMERICAN HONDA FINANCE CORP			03/07/2023	MARKETTX	02/16/2024	199,336	0	4,252	0	0	200,000	195,084	2,175	0	2.900	5.630	FA	2,900	371
QUALCOMM INC			05/22/2023	US Bancorp Piper-DTC	05/20/2024	198,435	0	2,411	0	0	200,000	196,024	661	0	2.900	4.985	MN	2,900	64
JOHN DEERE CAPITAL CORP			07/06/2023	DEUTSCHE BANK ALEX BROWN	06/24/2024	246,579	0	3,334	0	0	250,000	243,245	129	0	2.650	5.592	JD	3,313	294
CHARLES SCHWAB CORP			03/07/2023	CHASE SECURITIES INC	02/01/2024	199,703	0	2,829	0	0	200,000	196,874	2,958	0	3.550	5.358	FA	3,550	749
GOLDMAN SACHS GROUP INC			03/07/2023	CHASE SECURITIES INC	02/20/2024	199,457	0	3,199	0	0	200,000	196,258	2,638	0	3.625	5.679	FA	3,625	383
AMERICAN EXPRESS CO			05/11/2023	Morgan Stanley	02/22/2024	199,492	0	2,252	0	0	200,000	197,240	2,437	0	3.400	5.246	FA	3,400	1,568
INTERNATIONAL BUSINESS MACHINES CORP			06/13/2023	MARKETTX	05/15/2024	247,653	0	3,395	0	0	250,000	244,258	958	0	3.000	5.602	MN	3,750	625
AMERICAN HONDA FINANCE CORP			08/18/2023	Jane Street	06/27/2024	196,868	0	2,278	0	0	200,000	194,590	53	0	2.400	5.712	JD	2,400	733
AMERICAN EXPRESS CO			09/27/2023	Jane Street	07/30/2024	196,190	0	1,660	0	0	200,000	194,530	2,097	0	2.500	5.895	JJ	0	819
DTE ENERGY CO			10/04/2023	Barclays Bank	10/01/2024	170,462	0	1,412	0	0	175,000	169,050	1,106	0	2.529	6.112	AO	0	61
RTX CORP			04/20/2023	Barclays Bank	03/15/2024	199,283	0	2,405	0	0	200,000	196,878	1,884	0	3.200	5.008	MS	3,200	693
REALTY INCOME CORP			05/22/2023	FIRST UNION CAPITAL	02/06/2024	251,804	0	1,220	0	0	252,000	250,584	4,669	0	4.600	5.418	FA	5,796	3,478
NEXTERA ENERGY CAPITAL HOLDINGS INC			04/25/2023	Barclays Bank	03/21/2024	248,752	0	3,855	0	0	250,000	244,897	2,042	0	2.940	5.272	MS	3,675	686
EVERSOURCE ENERGY			09/27/2023	Morgan Stanley	06/27/2024	198,339	0	879	0	0	200,000	197,460	93	0	4.200	5.959	JD	4,200	2,147
SHERWIN-WILLIAMS CO			10/25/2023	DONALDSON LUFKIN & JENRETTE	08/08/2024	197,710	0	672	0	0	200,000	197,038	3,218	0	4.050	6.011	FA	0	1,778
MetLife Short Term Funding LLC			09/05/2023	Montgomery	01/04/2024	249,886	0	4,466	0	0	250,000	245,420	0	0	0.000	5.577	N/A	0	0
MetLife Short Term Funding LLC			08/18/2023	Montgomery	01/19/2024	249,319	0	5,147	0	0	250,000	244,172	0	0	0.000	5.591	N/A	0	0
Microsoft Corporation			11/13/2023	Barclays Bank	02/12/2024	248,434	0	1,827	0	0	250,000	246,606	0	0	0.000	5.481	N/A	0	0
Microsoft Corporation			11/20/2023	Montgomery	03/01/2024	247,775	0	1,558	0	0	250,000	246,218	0	0	0.000	5.454	N/A	0	0
Johnson & Johnson, Inc.			11/09/2023	GOLDMAN	03/06/2024	247,585	0	1,969	0	0	250,000	245,616	0	0	0.000	5.471	N/A	0	0

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
CAFCO LLC			11/07/2023	CITIGROUP GLOBAL MARKETS INC.	02/12/2024	248,387	0	2,112	0	0	250,000	246,275	0	0	0.000	5.650	N/A	0	0
Prudential Funding, LLC			11/21/2023	CHASE SECURITIES INC	05/20/2024	244,789	0	1,489	0	0	250,000	243,300	0	0	0.000	5.508	N/A	0	0
Pfizer Inc.			12/04/2023	GOLDMAN	03/05/2024	247,627	0	1,038	0	0	250,000	246,588	0	0	0.000	5.450	N/A	0	0
Pfizer Inc.			12/11/2023	Barclays Bank	06/26/2024	243,399	0	783	0	0	250,000	242,616	0	0	0.000	5.526	N/A	0	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,916,310	0	65,853	0	0	6,977,000	6,850,458	44,004	0	XXX	XXX	XXX	58,917	24,614
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,916,310	0	65,853	0	0	6,977,000	6,850,458	44,004	0	XXX	XXX	XXX	58,917	24,614
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						21,853,025	0	261,619	0	0	22,177,000	21,591,406	59,585	0	XXX	XXX	XXX	79,542	41,365
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						21,853,025	0	261,619	0	0	22,177,000	21,591,406	59,585	0	XXX	XXX	XXX	79,542	41,365
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						21,853,025	0	261,619	0	0	XXX	21,591,406	59,585	0	XXX	XXX	XXX	79,542	41,365

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 14,936,714	1B ..$ 0	1C ..$ 0	1D ..$ 1,487,788	1E ..$ 1,137,977	1F ..$ 1,040,153	1G ..$ 1,542,846
1B	2A ...$ 694,377	2B ..$ 1,013,169	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Northern Trust		0.000	0	0	(100,322)	XXX
Northern Trust Company						XXX
PNC Bank					(3,950,793)	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(4,051,115)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(4,051,115)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	(4,051,115)	XXX

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

1.	January	2,637,147	4.	April	2,610,052	7.	July	1,548,516	10.	October	1,284,920
2.	February	2,373,358	5.	May	475,926	8.	August	2,680,522	11.	November	3,126,726
3.	March	469,173	6.	June	1,253,200	9.	September	494,143	12.	December	1,237,506

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
	Emerson Electric Co.		11/21/2023	0.000	01/08/2024	249,739	0	1,492
	Emerson Electric Co.		12/08/2023	0.000	01/26/2024	249,064	0	898
	Emerson Electric Co.		12/14/2023	0.000	01/31/2024	248,881	0	671
	Florida Power & Light Company		12/12/2023	0.000	01/22/2024	299,059	0	852
	KOCH INDUSTRIES INC		12/18/2023	0.000	01/11/2024	299,554	0	624
	ELI LILLY AND COMPANY		11/02/2023	0.000	01/10/2024	249,667	0	2,221
	Mars, Incorporated		12/13/2023	0.000	02/14/2024	248,356	0	710
	National Securities Clearing Corporation		11/15/2023	0.000	01/29/2024	248,950	0	1,763
	New York Life Capital Corporation		11/28/2023	0.000	01/29/2024	248,956	0	1,268
	The Procter & Gamble Company		11/07/2023	0.000	02/01/2024	248,846	0	2,047
	Southern California Gas Company		12/08/2023	0.000	01/04/2024	399,820	0	1,260
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,990,892	0	13,806
	Chariot Funding LLC		11/13/2023	0.000	01/02/2024	249,962	0	1,858
	Gotham Funding Corporation		11/07/2023	0.000	01/16/2024	249,432	0	2,082
	Liberty Street Funding LLC		11/22/2023	0.000	01/19/2024	249,316	0	1,519
	Liberty Street Funding LLC		11/16/2023	0.000	02/14/2024	248,319	0	1,757
	Victory Receivables Corporation		11/21/2023	0.000	01/18/2024	249,360	0	1,506
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,246,390	0	8,721
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,237,282	0	22,527
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						2,990,892	0	13,806
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						1,246,390	0	8,721
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						4,237,282	0	22,527
	REPURCHASE AGREEMENT		12/31/2023		01/01/2024	34,881,938		15,702
8109999999. Subtotal - Sweep Accounts						34,881,938	0	15,702
316175-50-4	FIDELITY IMM:TRS I		04/01/2020	5.230		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						0	0	0
665278-40-4	NORTHERN INST:US GVT SHS		12/28/2023	5.180		3,191,013	0	14,229
665278-40-4	NORTHERN INST:US GVT SHS	SD	12/01/2023	5.180		70,294	0	3,379
8309999999. Subtotal - All Other Money Market Mutual Funds						3,261,307	0	17,608
8609999999 - Total Cash Equivalents						42,380,527	0	55,837

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 1,046,306	1E ..$ 3,190,976	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	0	BENEFIT OF ALL POLICYHOLDERS	511,373	517,130	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	511,373	517,130	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