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PROPERTY AND CASUALTY COMPANIES – ASSOCIATION EDITION

ANNUAL STATEMENT

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

WAYNE MUTUAL INSURANCE COMPANY

NAIC Group Code 4678, 4678 NAIC Company Code 16799 Employer's ID Number 34-0606100
(Current) (Prior)

Organized under the Laws of	OH	State of Domicile or Port of Entry	OH
Country of Domicile	US		
Incorporated/Organized	01/10/1910	Commenced Business	03/01/1910
Statutory Home Office	3873 CLEVELAND ROAD	WOOSTER, OH, US 44691	
Main Administrative Office	3873 CLEVELAND ROAD		
	WOOSTER, OH, US 44691	330-345-8100 (Telephone)	
Mail Address	3873 CLEVELAND ROAD	WOOSTER, OH, US 44691	
Primary Location of Books and Records	3873 CLEVELAND ROAD		
	WOOSTER, OH, US 44691	330-345-8100 (Telephone)	
Internet Website Address	WWW.WAYNEINSGROUP.COM		
Statutory Statement Contact	TIMOTHY JOHN SUPPES	330-345-8100-358 (Telephone)	
	TIM_SUPPES@WAYNEINSGROUP.COM (E-Mail)	330-345-1321 (Fax)	

OFFICERS

TIMOTHY JOHN SUPPES, PRESIDENT — MORRIS STUTZMAN, SECRETARY
TIMOTHY JOHN SUPPES, TREASURER

OTHER

NORMAN HERBERT LEWIS, VICE PRESIDENT — JAMES EDWARD SUPPES, VICE PRESIDENT

DIRECTORS OR TRUSTEES

TOD JAMES CARMONY — TIMOTHY JOHN SUPPES
METTA FREEMAN MCCOY — SCOTT LEE PREISING
DONALD ALVIN RAMSEYER — MORRIS STUTZMAN
BENJAMIN ROBERT MAIBACH#

State of OHIO
County of WAYNE 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.

x Timothy J. Suppes	x Timothy J. Suppes	x Morris Stutzman
TIMOTHY JOHN SUPPES PRESIDENT	TIMOTHY JOHN SUPPES TREASURER	STUTZMAN MORRIS SECRETARY

Subscribed and sworn to before me
this 28 day of
February, 2023
x [signature]

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

DANIELLE LEHMAN NOTARY PUBLIC, STATE OF OHIO

Danielle Lehman

NOTARY PUBLIC
STATE OF OHIO

My Commission Expires
February 14, 2024

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-term bonds (Schedule D, Part 1):						
1.01 U.S. governments	2,832,780	2.7	2,832,780		2,832,780	2.7
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	1,075,395	1.0	1,075,395		1,075,395	1.0
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	16,771,501	15.8	16,771,501		16,771,501	15.8
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	22,362,200	21.1	22,362,200		22,362,200	21.1
1.06 Industrial and miscellaneous	20,312,068	19.2	20,312,068		20,312,068	19.2
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit	2,499,004	2.4	2,499,004		2,499,004	2.4
1.12 Total long-term bonds	65,852,947	62.1	65,852,947		65,852,947	62.1
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	12,558,101	11.9	12,558,101		12,558,101	11.9
3.02 Industrial and miscellaneous Other (Unaffiliated)	218,012	0.2	218,012		218,012	0.2
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	873,365	0.8	872,865		872,865	0.8
3.05 Mutual funds	5,415,878	5.1	5,415,878		5,415,878	5.1
3.06 Unit investment trusts						
3.07 Closed-end funds	423,952	0.4	423,952		423,952	0.4
3.08 Exchange traded funds	4,174,262	3.9	4,174,262		4,174,262	3.9
3.09 Total common stocks	23,663,570	22.3	23,663,070		23,663,070	22.3
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	698,483	0.7	698,483		698,483	0.7
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate	698,483	0.7	698,483		698,483	0.7
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	11,153,816	10.5	11,153,816		11,153,816	10.5
6.02 Cash equivalents (Schedule E, Part 2)	3,613,081	3.4	3,613,081		3,613,081	3.4
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	14,766,897	13.9	14,766,897		14,766,897	13.9
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	990,700	0.9	990,700		990,700	0.9
10. Receivables for securities						
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	105,972,597	100.0	105,972,097		105,972,097	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		651,998
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	83,920	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		83,920
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		(828)
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	36,592	
	8.2 Totals, Part 3, Column 9	15	36,607
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		698,483
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		698,483

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		–
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		–
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		–
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		–

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	978,370	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		978,370
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	12,330	
	5.2 Totals, Part 3, Column 9		12,330
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)		990,700
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		990,700

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		91,717,009
2.	Cost of bonds and stocks acquired, Part 3, Column 7		23,186,706
3.	Accrual of discount		69,818
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(2,356,756)	
	4.4 Part 4, Column 11	(1,270,916)	(3,627,671)
5.	Total gain (loss) on disposals, Part 4, Column 19		(14,995)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		21,661,181
7.	Deduct amortization of premium		153,169
8.	Total foreign exchange change in book / adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		89,516,517
12.	Deduct total nonadmitted amounts		500
13.	Statement value at end of current period (Line 11 minus Line 12)		89,516,017

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				
Governments (including all obligations guaranteed by governments)				
1. United States	2,832,780	2,614,216	2,838,361	2,823,451
2. Canada				
3. Other Countries				
4. Totals	2,832,780	2,614,216	2,838,361	2,823,451
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	1,075,395	1,055,215	1,080,945	1,075,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	16,771,501	16,166,676	16,754,720	16,690,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions				
7. Totals	22,362,200	20,682,836	22,522,434	22,203,393
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	20,782,956	19,272,532	20,804,749	20,707,440
9. Canada	429,012	385,361	429,043	430,000
10. Other Countries	1,599,104	1,476,203	1,597,502	1,600,000
11. Totals	22,811,071	21,134,096	22,831,294	22,737,440
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	65,852,947	61,653,038	66,027,754	65,529,285
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States	20,471,556	20,471,556	19,814,315	XXX
21. Canada	332,857	332,857	366,524	XXX
22. Other Countries	1,985,792	1,985,792	1,923,935	XXX
23. Totals	22,790,205	22,790,205	22,104,774	XXX
Parent, Subsidiaries and Affiliates				
24. Totals	873,365	873,365	465,961	XXX
25. Total Common Stocks	23,663,570	23,663,570	22,570,735	XXX
26. Total Stocks	23,663,570	23,663,570	22,570,735	XXX
27. Total Bonds and Stocks	89,516,517	85,316,608	88,598,489	XXX

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1. NAIC 1	2,263	2,182,715	643,888	3,915		XXX	2,832,780	4.3	2,078,718	2.9	2,832,780	
1.2. NAIC 2						XXX						
1.3. NAIC 3						XXX						
1.4. NAIC 4						XXX						
1.5. NAIC 5						XXX						
1.6. NAIC 6						XXX						
1.7. Totals	2,263	2,182,715	643,888	3,915		XXX	2,832,780	4.3	2,078,718	2.9	2,832,780	
2. All Other Governments												
2.1. NAIC 1						XXX						
2.2. NAIC 2						XXX						
2.3. NAIC 3						XXX						
2.4. NAIC 4						XXX						
2.5. NAIC 5						XXX						
2.6. NAIC 6						XXX						
2.7. Totals						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1. NAIC 1		500,038	375,716	199,642		XXX	1,075,395	1.6	1,401,607	2.0	1,075,395	
3.2. NAIC 2						XXX						
3.3. NAIC 3						XXX						
3.4. NAIC 4						XXX						
3.5. NAIC 5						XXX						
3.6. NAIC 6						XXX						
3.7. Totals		500,038	375,716	199,642		XXX	1,075,395	1.6	1,401,607	2.0	1,075,395	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1. NAIC 1	714,991	5,633,565	7,271,870	3,151,076		XXX	16,771,501	25.5	16,950,516	23.6	16,771,501	
4.2. NAIC 2						XXX						
4.3. NAIC 3						XXX						
4.4. NAIC 4						XXX						
4.5. NAIC 5						XXX						
4.6. NAIC 6						XXX						
4.7. Totals	714,991	5,633,565	7,271,870	3,151,076		XXX	16,771,501	25.5	16,950,516	23.6	16,771,501	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1. NAIC 1	1,947,275	5,283,505	9,139,256	5,175,705	531,944	XXX	22,077,685	33.5	24,568,395	34.2	22,077,685	
5.2. NAIC 2				284,515		XXX	284,515	0.4	285,153	0.4	284,515	
5.3. NAIC 3						XXX						
5.4. NAIC 4						XXX						
5.5. NAIC 5						XXX						
5.6. NAIC 6						XXX						
5.7. Totals	1,947,275	5,283,505	9,139,256	5,460,220	531,944	XXX	22,362,200	34.0	24,853,548	34.6	22,362,200	

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 and Miscellaneous (unaffiliated)												
6.1. NAIC 1	1,970,698	8,883,988	3,709,963			XXX	14,564,650	22.1	17,162,520	23.9	14,564,650	
6.2. NAIC 2	369,234	2,556,365	2,721,819	100,000		XXX	5,747,418	8.7	5,685,093	7.9	5,747,418	
6.3. NAIC 3						XXX			201,216	0.3		
6.4. NAIC 4						XXX						
6.5. NAIC 5						XXX						
6.6. NAIC 6						XXX						
6.7. Totals	2,339,932	11,440,353	6,431,782	100,000		XXX	20,312,068	30.8	23,048,829	32.1	20,312,068	
7. Hybrid Securities												
7.1. NAIC 1						XXX						
7.2. NAIC 2						XXX						
7.3. NAIC 3						XXX						
7.4. NAIC 4						XXX						
7.5. NAIC 5						XXX						
7.6. NAIC 6						XXX						
7.7. Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1. NAIC 1						XXX						
8.2. NAIC 2						XXX						
8.3. NAIC 3						XXX						
8.4. NAIC 4						XXX						
8.5. NAIC 5						XXX						
8.6. NAIC 6						XXX						
8.7. Totals						XXX						
9. SVO Identified Funds												
9.1. NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2. NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3. NAIC 3	XXX	XXX	XXX	XXX	XXX				1,699,778	2.4		
9.4. NAIC 4	XXX	XXX	XXX	XXX	XXX				1,789,555	2.5		
9.5. NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6. NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7. Totals	XXX	XXX	XXX	XXX	XXX				3,489,333	4.9		
10. Unaffiliated Bank Loans												
10.1. NAIC 1						XXX						
10.2. NAIC 2						XXX						
10.3. NAIC 3						XXX						
10.4. NAIC 4						XXX						
10.5. NAIC 5						XXX						
10.6. NAIC 6						XXX						
10.7. Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1. NAIC 1	849,837	1,649,167				XXX	2,499,004	3.8	XXX	XXX	2,499,004	
11.2. NAIC 2						XXX			XXX	XXX		
11.3. NAIC 3						XXX			XXX	XXX		
11.4. NAIC 4						XXX			XXX	XXX		
11.5. NAIC 5						XXX			XXX	XXX		
11.6. NAIC 6						XXX			XXX	XXX		
11.7. Totals	849,837	1,649,167				XXX	2,499,004	3.8	XXX	XXX	2,499,004	

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) 5,485,063	24,132,978	21,140,692	8,530,337	531,944		59,821,015	90.8	XXX	XXX	59,821,015	
12.2. NAIC 2	(d) 369,234	2,556,365	2,721,819	384,515			6,031,933	9.2	XXX	XXX	6,031,933	
12.3. NAIC 3	(d)								XXX	XXX		
12.4. NAIC 4	(d)								XXX	XXX		
12.5. NAIC 5	(d)						(c)		XXX	XXX		
12.6. NAIC 6	(d)						(c)		XXX	XXX		
12.7. Totals	5,854,297	26,689,343	23,862,511	8,914,852	531,944		(b) 65,852,947	100.0	XXX	XXX	65,852,947	
12.8. Line 12.7 as a % of Col. 7	8.9	40.5	36.2	13.5	0.8		100.0	XXX	XXX	XXX	100.0	
13. Total Bonds Prior Year												
13.1. NAIC 1	10,161,602	34,237,209	17,154,103	608,779	62		XXX	XXX	62,161,755	86.5	62,161,755	
13.2. NAIC 2	500,121	2,278,972	2,967,319	223,834			XXX	XXX	5,970,246	8.3	5,970,246	
13.3. NAIC 3	201,216					1,699,778	XXX	XXX	1,900,994	2.6	1,900,994	
13.4. NAIC 4						1,789,555	XXX	XXX	1,789,555	2.5	1,789,555	
13.5. NAIC 5							XXX	XXX	(c)			
13.6. NAIC 6							XXX	XXX	(c)			
13.7. Totals	10,862,939	36,516,180	20,121,423	832,613	62	3,489,333	XXX	XXX	(b) 71,822,550	100.0	71,822,550	
13.8. Line 13.7 as a % of Col. 9	15.1	50.8	28.0	1.2	–	4.9	XXX	XXX	100.0	XXX	100.0	
14. Total Publicly Traded Bonds												
14.1. NAIC 1	5,485,063	24,132,978	21,140,692	8,530,337	531,944		59,821,015	90.8	62,161,755	86.5	59,821,015	XXX
14.2. NAIC 2	369,234	2,556,365	2,721,819	384,515			6,031,933	9.2	5,970,246	8.3	6,031,933	XXX
14.3. NAIC 3									1,900,994	2.6		XXX
14.4. NAIC 4									1,789,555	2.5		XXX
14.5. NAIC 5												XXX
14.6. NAIC 6												XXX
14.7. Totals	5,854,297	26,689,343	23,862,511	8,914,852	531,944		65,852,947	100.0	71,822,550	100.0	65,852,947	XXX
14.8. Line 14.7 as a % of Col. 7	8.9	40.5	36.2	13.5	0.8		100.0	XXX	XXX	XXX	100.0	XXX
14.9. Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.9	40.5	36.2	13.5	0.8		100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.1. NAIC 1											XXX	
15.2. NAIC 2											XXX	
15.3. NAIC 3											XXX	
15.4. NAIC 4											XXX	
15.5. NAIC 5											XXX	
15.6. NAIC 6											XXX	
15.7. Totals											XXX	
15.8. Line 15.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
15.9. Line 15.7 as a % of Line 12.7, Col. 7, Section 12								XXX	XXX	XXX	XXX	

(a) Includes $ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $964,813 current year of bonds with Z designations and $4,998,018 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 $ current year of bonds with 5GI designations, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $.

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		2,175,894	638,895			XXX	2,814,789	4.3	2,057,190	2.9	2,814,789	
1.02. Residential Mortgage-Backed Securities	2,263	6,821	4,993	3,915		XXX	17,991	0.0	21,528	0.0	17,991	
1.03. Commercial Mortgage-Backed Securities						XXX						
1.04. Other Loan-Backed and Structured Securities						XXX						
1.05. Totals	2,263	2,182,715	643,888	3,915		XXX	2,832,780	4.3	2,078,718	2.9	2,832,780	
2. All Other Governments												
2.01. Issuer Obligations						XXX						
2.02. Residential Mortgage-Backed Securities						XXX						
2.03. Commercial Mortgage-Backed Securities						XXX						
2.04. Other Loan-Backed and Structured Securities						XXX						
2.05. Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01. Issuer Obligations		500,038	375,716	199,642		XXX	1,075,395	1.6	1,401,607	2.0	1,075,395	
3.02. Residential Mortgage-Backed Securities						XXX						
3.03. Commercial Mortgage-Backed Securities						XXX						
3.04. Other Loan-Backed and Structured Securities						XXX						
3.05. Totals		500,038	375,716	199,642		XXX	1,075,395	1.6	1,401,607	2.0	1,075,395	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01. Issuer Obligations	714,991	5,633,565	7,271,870	3,151,076		XXX	16,771,501	25.5	16,950,516	23.6	16,771,501	
4.02. Residential Mortgage-Backed Securities						XXX						
4.03. Commercial Mortgage-Backed Securities						XXX						
4.04. Other Loan-Backed and Structured Securities						XXX						
4.05. Totals	714,991	5,633,565	7,271,870	3,151,076		XXX	16,771,501	25.5	16,950,516	23.6	16,771,501	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01. Issuer Obligations	1,626,704	4,883,283	8,593,570	5,230,804	524,785	XXX	20,859,146	31.7	23,300,819	32.4	20,859,146	
5.02. Residential Mortgage-Backed Securities	8,273	64,316	47,544	34,525	7,159	XXX	161,818	0.2			161,818	
5.03. Commercial Mortgage-Backed Securities	12,564	234,922				XXX	247,486	0.4	254,103	0.4	247,486	
5.04. Other Loan-Backed and Structured Securities	299,734	100,984	498,142	194,891		XXX	1,093,750	1.7	1,298,625	1.8	1,093,750	
5.05. Totals	1,947,275	5,283,505	9,139,256	5,460,220	531,944	XXX	22,362,200	34.0	24,853,548	34.6	22,362,200	
6. Industrial and Miscellaneous												
6.01. Issuer Obligations	1,830,087	8,802,995	6,431,782	100,000		XXX	17,164,865	26.1	21,608,115	30.1	17,164,865	
6.02. Residential Mortgage-Backed Securities						XXX						
6.03. Commercial Mortgage-Backed Securities						XXX						
6.04. Other Loan-Backed and Structured Securities	509,845	2,637,358				XXX	3,147,203	4.8	1,440,714	2.0	3,147,203	
6.05. Totals	2,339,932	11,440,353	6,431,782	100,000		XXX	20,312,068	30.8	23,048,829	32.1	20,312,068	
7. Hybrid Securities												
7.01. Issuer Obligations						XXX						
7.02. Residential Mortgage-Backed Securities						XXX						
7.03. Commercial Mortgage-Backed Securities						XXX						
7.04. Other Loan-Backed and Structured Securities						XXX						
7.05. Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01. Issuer Obligations						XXX						
8.02. Residential Mortgage-Backed Securities						XXX						
8.03. Commercial Mortgage-Backed Securities						XXX						
8.04. Other Loan-Backed and Structured Securities						XXX						
8.05. Affiliated Bank Loans-Issued						XXX						
8.06. Affiliated Bank Loans-Acquired						XXX						
8.07. Totals						XXX						

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				3,489,333	4.9		
10. Unaffiliated Bank Loans												
10.01. Unaffiliated Bank Loans - Issued						XXX						
10.02. Unaffiliated Bank Loans - Acquired						XXX						
10.03. Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01. Totals	849,837	1,649,167				XXX	2,499,004	3.8	XXX	XXX	2,499,004	
12. Total Bonds Current Year												
12.01. Issuer Obligations	4,171,782	21,995,774	23,311,832	8,681,522	524,785	XXX	58,685,695	89.1	XXX	XXX	58,685,695	
12.02. Residential Mortgage-Backed Securities	10,536	71,138	52,537	38,440	7,159	XXX	179,809	0.3	XXX	XXX	179,809	
12.03. Commercial Mortgage-Backed Securities	12,564	234,922				XXX	247,486	0.4	XXX	XXX	247,486	
12.04. Other Loan-Backed and Structured Securities	809,579	2,738,342	498,142	194,891		XXX	4,240,953	6.4	XXX	XXX	4,240,953	
12.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06. Affiliated Bank Loans						XXX			XXX	XXX		
12.07. Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08. Unaffiliated Certificates of Deposit	849,837	1,649,167				XXX	2,499,004	3.8	XXX	XXX	2,499,004	
12.09. Totals	5,854,297	26,689,343	23,862,511	8,914,852	531,944		65,852,947	100.0	XXX	XXX	65,852,947	
12.10. Lines 12.09 as a % Col. 7	8.9	40.5	36.2	13.5	0.8		100.0	XXX	XXX	XXX	100.0	
13. Total Bonds Prior Year												
13.01. Issuer Obligations	10,453,873	34,212,018	19,822,662	829,694		XXX	XXX	XXX	65,318,248	90.9	65,318,248	
13.02. Residential Mortgage-Backed Securities	3,583	9,514	5,450	2,919	62	XXX	XXX	XXX	21,528	0.0	21,528	
13.03. Commercial Mortgage-Backed Securities	11,572	89,941	152,591			XXX	XXX	XXX	254,103	0.4	254,103	
13.04. Other Loan-Backed and Structured Securities	393,911	2,204,708	140,720			XXX	XXX	XXX	2,739,339	3.8	2,739,339	
13.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	3,489,333	XXX	XXX	3,489,333	4.9	3,489,333	
13.06. Affiliated Bank Loans						XXX	XXX	XXX				
13.07. Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08. Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09. Totals	10,862,939	36,516,180	20,121,423	832,613	62	3,489,333	XXX	XXX	71,822,551	100.0	71,822,551	
13.10. Line 13.09 as a % of Col. 9	15.1	50.8	28.0	1.2	–	4.9	XXX	XXX	100.0	XXX	100.0	
14. Total Publicly Traded Bonds												
14.01. Issuer Obligations	4,171,782	21,995,774	23,311,832	8,681,522	524,785	XXX	58,685,695	89.1	65,318,248	90.9	58,685,695	XXX
14.02. Residential Mortgage-Backed Securities	10,536	71,138	52,537	38,440	7,159	XXX	179,809	0.3	21,528	0.0	179,809	XXX
14.03. Commercial Mortgage-Backed Securities	12,564	234,922				XXX	247,486	0.4	254,103	0.4	247,486	XXX
14.04. Other Loan-Backed and Structured Securities	809,579	2,738,342	498,142	194,891		XXX	4,240,953	6.4	2,739,339	3.8	4,240,953	XXX
14.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				3,489,333	4.9		XXX
14.06. Affiliated Bank Loans						XXX						XXX
14.07. Unaffiliated Bank Loans						XXX						XXX
14.08. Unaffiliated Certificates of Deposit	849,837	1,649,167				XXX	2,499,004	3.8	XXX	XXX	2,499,004	XXX
14.09. Totals	5,854,297	26,689,343	23,862,511	8,914,852	531,944		65,852,947	100.0	71,822,551	100.0	65,852,947	XXX
14.10. Line 14.09 as a % of Col. 7	8.9	40.5	36.2	13.5	0.8		100.0	XXX	XXX	XXX	100.0	XXX
14.11. Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.9	40.5	36.2	13.5	0.8		100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.01. Issuer Obligations						XXX					XXX	
15.02. Residential Mortgage-Backed Securities						XXX					XXX	
15.03. Commercial Mortgage-Backed Securities						XXX					XXX	
15.04. Other Loan-Backed and Structured Securities						XXX					XXX	
15.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06. Affiliated Bank Loans						XXX					XXX	
15.07. Unaffiliated Bank Loans						XXX					XXX	
15.08. Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09. Totals											XXX	
15.10. Line 15.09 as a % of Col. 7								XXX	XXX	XXX	XXX	
15.11. Line 15.09 as a % of Line 12.09, Col. 7, Section 12								XXX	XXX	XXX	XXX	

(SI-10) Schedule DA - Short-Term Investments

NONE

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification

NONE

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	3,718,061		3,718,061	
2.	Cost of cash equivalents acquired	25,226,487		25,226,487	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)				
5.	Total gain (loss) on disposals				
6.	Deduct consideration received on disposals	25,331,468		25,331,468	
7.	Deduct amortization of premium				
8.	Total foreign exchange change in book / adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,613,081		3,613,081	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	3,613,081		3,613,081	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book / Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties Occupied by the Reporting Entity – Administrative*																
HOME OFFICE		WOOSTER	OH	06/30/1972	09/27/2016	1,886,737		698,483	1,300,000	36,592			(36,592)		138,150	64,728
0299999 – Properties Occupied by the Reporting Entity – Administrative*						1,886,737		698,483	1,300,000	36,592			(36,592)		138,150	64,728
0399999 – Total Properties Occupied by the Reporting Entity						1,886,737		698,483	1,300,000	36,592			(36,592)		138,150	64,728
0699999 – Totals						1,886,737		698,483	1,300,000	36,592			(36,592)		138,150	64,728

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
NEW FURNACE	WOOSTER	OH	02/24/2022	SCHAR HEATING & COOLING, INC	3,358		3,358	
BATHROOM RENOVATION	WOOSTER	OH	05/06/2022	BACKWOODS HOME IMPROVEMENTS	13,381		13,381	
ACCOUNTING/MANAGEMENT AREA REMODEL	WOOSTER	OH	07/19/2022	OHIO DESK	34,429		34,429	
BATHROOM RENOVATION	WOOSTER	OH	07/19/2022	MMR TRIM	3,978		3,978	
BATHROOM RENOVATION	WOOSTER	OH	10/07/2022	HOOBLER ELECTRIC	2,593		2,593	
NEW FURNACE	WOOSTER	OH	06/15/2022	SCHAR HEATING & COOLING, INC	15,156		15,156	
NEW FURNACE	WOOSTER	OH	07/19/2022	SCHAR HEATING & COOLING, INC	11,025		11,025	
0199999 – Acquired by purchase					83,920		83,920	
0399999 – Totals					83,920		83,920	

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book / Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book / Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumb-rances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property disposed																			
SECURITY SYSTEM	WOOSTER	OH	05/31/2022		1,795		843	15			(15)		828			(828)	(828)		
0199999 – Property disposed					1,795		843	15			(15)		828			(828)	(828)		
0399999 – Totals					1,795		843	15			(15)		828			(828)	(828)		

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

(E-06) Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated																			
992281-94-9	Star Mountain Strategic Credit Income Fund IV LP			DE	Star Mountain Strategic Credit Income		03/30/2022		850,000	864,306	864,306	14,306					28,202		
1999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated									850,000	864,306	864,306	14,306					28,202		XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated																			
992255-94-3	GCM Grosvenor Customized Infrastructure Strategies			IL	GCM Grosvenor Customized Infrastructure		06/06/2022		128,370	126,394	126,394	(1,976)							
2599999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated									128,370	126,394	126,394	(1,976)							XXX
6099999 – Subtotals, Unaffiliated									978,370	990,700	990,700	12,330					28,202		XXX
6299999 – Totals									978,370	990,700	990,700	12,330					28,202		XXX

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
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 BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated										
992281-94-9	Star Mountain Strategic Credit Income Fund IV LP		DE	Star Mountain Strategic Credit Income	03/30/2022		850,000			
1999999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated							850,000			XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated										
992255-94-3	GCM Grosvenor Customized Infrastructure Strategies		IL	GCM Grosvenor Customized Infrastructure	06/06/2022		128,370			
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated							128,370			XXX
6099999 – Subtotals, Unaffiliated							978,370			XXX
6299999 – Totals							978,370			XXX

SCHEDULE BA - PART 3

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

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

NONE

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
912828-5C-0	UNITED STATES TREASURY				1.A	97,371	96.719	96,719	100,000	97,603		232			3.000	3.930	MS	766	1,500	09/20/2022	09/30/2025
912828-6T-2	UNITED STATES TREASURY				1.A	94,551	91.109	91,109	100,000	94,915		364			2.375	3.266	MN	308	1,188	06/28/2022	05/15/2029
912828-YU-8	UNITED STATES TREASURY				1.A	1,914,855	91.281	1,716,088	1,880,000	1,907,780		(6,885)			1.625	1.237	MN	2,686	30,550	12/22/2021	11/30/2026
91282C-EP-2	UNITED STATES TREASURY				1.A	335,965	92.469	323,641	350,000	336,425		460			2.875	3.360	MN	1,306	5,031	09/20/2022	05/15/2032
91282C-ET-4	UNITED STATES TREASURY				1.A	170,030	94.375	165,156	175,000	170,511		481			2.625	3.254	MN	404	2,297	06/28/2022	05/31/2027
91282C-FV-8	UNITED STATES TREASURY				1.A	207,570	102.391	204,781	200,000	207,555		(16)			4.125	3.665	MN	1,071		12/22/2022	11/15/2032
0019999999 – U.S. Governments, Issuer Obligations						2,820,342	XXX	2,597,494	2,805,000	2,814,789		(5,364)			XXX	XXX	XXX	6,542	40,566	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
36179N-M9-6	G2 MA1284 - RMBS			4	1.A	18,019	90.626	16,722	18,451	17,991		(21)			3.000	3.465	MON	46	554	12/24/2013	09/20/2043
0029999999 – U.S. Governments, Residential Mortgage-Backed Securities						18,019	XXX	16,722	18,451	17,991		(21)			XXX	XXX	XXX	46	554	XXX	XXX
0109999999 – Subtotals – U.S. Governments						2,838,361	XXX	2,614,216	2,823,451	2,832,780		(5,385)			XXX	XXX	XXX	6,588	41,119	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
13063C-LJ-7	CALIFORNIA ST			2	1.C FE	204,800	100.054	200,108	200,000	200,860		(586)			3.375	3.062	JD	563	6,750	01/08/2015	12/01/2031
20772J-4P-4	CONNECTICUT ST			2	1.D FE	99,433	97.204	97,204	100,000	99,625		32			3.000	3.045	AO	633	3,000	10/31/2016	10/15/2032
20772J-N8-1	CONNECTICUT ST			2	1.D FE	100,375	100.660	100,660	100,000	100,123		(40)			3.250	3.205	MN	415	3,250	12/07/2015	11/15/2029
20772K-AF-6	CONNECTICUT ST				1.D FE	195,520	98.116	196,232	200,000	199,055		878			3.130	3.598	JJ	2,887	6,260	10/04/2018	01/15/2024
546417-BL-9	LOUISIANA ST			2	1.D FE	199,492	94.768	189,536	200,000	199,642		28			3.000	3.020	AO	1,500	6,000	09/12/2017	10/01/2033
677522-NA-8	OHIO ST			2	1.B FE	281,325	98.718	271,475	275,000	276,090		(912)			3.000	2.651	MS	2,750	8,250	11/09/2016	09/01/2029
0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						1,080,945	XXX	1,055,215	1,075,000	1,075,395		(599)			XXX	XXX	XXX	8,748	33,510	XXX	XXX
0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						1,080,945	XXX	1,055,215	1,075,000	1,075,395		(599)			XXX	XXX	XXX	8,748	33,510	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
00344N-KV-5	ABILENE TEX			2	1.B FE	202,300	100.167	200,334	200,000	200,337		(292)			3.000	2.846	FA	2,267	6,000	04/13/2015	02/15/2027
010033-K6-4	AKRON OHIO			2	1.E FE	44,964	100.225	45,101	45,000	44,991		3			3.000	3.007	JD	113	1,350	03/25/2014	12/01/2025
03667P-EH-1	ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST	@		3	1.C FE	164,581	82.491	202,103	245,000	223,095		10,303				1.284	N/A			03/18/2016	08/01/2028
038105-4F-6	APPLETON WIS			2	1.B FE	202,000	99.298	198,596	200,000	200,000					2.375	2.375	AO	1,188	4,750	09/02/2014	04/01/2024
041447-C8-4	ARLINGTON HEIGHTS ILL			2	1.B FE	201,500	98.680	197,360	200,000	200,514		(167)			3.000	2.907	JD	500	6,000	04/20/2016	12/01/2031
043519-VW-4	ASCENSION PARISH LA PARISHWIDE SCH DIST			2	1.C FE	98,697	96.420	96,420	100,000	99,444		126			2.000	2.140	MS	667	2,000	10/18/2016	03/01/2027
080680-GR-6	BELOIT WIS SCH DIST			2	1.E FE	100,000	100.112	100,112	100,000	100,000					3.000	2.999	AO	750	3,000	02/23/2016	04/01/2032
084203-WJ-3	BERKELEY CNTY S C SCH DIST			2	1.C FE	101,464	99.940	99,940	100,000	100,689		(154)			3.000	2.823	MS	1,000	3,000	07/17/2017	03/01/2031
091582-YG-5	BISMARCK N D			2	1.B FE	182,500	86.730	216,825	250,000	216,299		4,699			1.000	3.384	MN	417	2,500	12/04/2014	05/01/2029
100770-AL-0	BOSTON HEIGHTS VLG OHIO			2	1.C FE	75,548	99.343	74,507	75,000	75,226		(62)			3.000	2.907	JD	188	2,250	05/30/2017	12/01/2030
101565-F6-1	BOULDER LARIMER & WELD CNTYS COLO ST VRA			2	1.C FE	100,000	97.432	97,432	100,000	100,000					3.000	3.000	JD	133	3,000	02/23/2016	12/15/2033
117637-TV-0	BRYANT ARK SCH DIST NO 25			2	1.C FE	100,904	96.672	96,672	100,000	100,000		(113)			3.000	3.000	FA	1,250	3,000	06/29/2017	02/01/2031
121638-CU-2	BURLINGTON CNTY N J			2	1.C FE	101,359	98.467	98,467	100,000	100,627		(146)			2.625	2.461	JJ	1,210	2,625	08/29/2017	01/15/2028
121638-CV-0	BURLINGTON CNTY N J			2	1.C FE	101,430	98.613	98,613	100,000	100,661		(153)			2.750	2.577	JJ	1,268	2,750	08/17/2017	01/15/2029
167560-MS-7	CHICAGO ILL MET WTR RECLAMATION DIST GTR				1.B FE	1,231,070	120.605	1,206,050	1,000,000	1,224,980		(6,090)			5.250	3.120	JD	4,375	26,250	07/21/2022	12/01/2035
169196-LQ-3	CHILLICOTHE OHIO CITY SCH DIST			2	1.C FE	289,575	102.473	276,677	270,000	275,161		(2,582)			4.000	2.966	JD	900	10,800	12/22/2016	12/01/2030
180848-Q7-1	CLARK CNTY NEV			2	1.B FE	254,000	69.797	174,493	250,000	253,228		(368)			2.750	2.567	MN	1,146	6,875	11/05/2020	11/01/2038
194469-FQ-0	COLLEGE STATION TEX			2	1.B FE	101,554	97.023	97,023	100,000	100,720		(163)			3.000	2.814	FA	1,133	3,000	06/27/2017	02/15/2031
199492-PA-1	COLUMBUS OHIO			2	1.A FE	100,837	100.494	100,494	100,000	100,242		(92)			3.100	2.999	JJ	1,550	3,100	10/30/2015	07/01/2030
199492-QZ-5	COLUMBUS OHIO			2	1.A FE	103,400	99.736	99,736	100,000	101,074		(391)			3.000	2.574	FA	1,133	3,000	08/10/2016	08/15/2033
199492-RV-3	COLUMBUS OHIO			2	1.A FE	104,250	99.736	99,736	100,000	101,333		(486)			3.000	2.472	FA	1,133	3,000	07/22/2016	08/15/2033
235219-NB-4	DALLAS TEX			2	1.C FE	99,960	98.707	98,707	100,000	99,971		2			3.000	3.003	FA	1,133	3,000	11/27/2017	02/15/2033
238388-RX-2	DAVENPORT IOWA			2	1.D FE	196,000	97.469	194,938	200,000	197,314		240			3.125	3.292	JD	521	6,250	03/08/2017	06/01/2032
239019-U8-3	DAVIS CNTY UTAH SCH DIST			2	1.A FE	200,000	100.914	201,828	200,000	200,000					3.250	3.250	JD	542	6,500	05/01/2017	06/01/2033

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
242811-W7-8	DECATUR ALA			2	1.C FE	159,650	96.274	149,225	155,000	156,481		(513)			3.000	2.637	AO	1,163	4,650	05/05/2016	10/01/2031
245505-RZ-7	DEL VALLE TEX INDPT SCH DIST			2	1.A FE	177,625	100.226	175,396	175,000	175,473		(314)			3.000	2.809	JD	233	5,250	02/24/2015	06/15/2028
253291-JN-9	DICKINSON N D PUB SCH DIST NO 001			2	1.C FE	203,730	99.094	198,188	200,000	200,779		(475)			3.000	2.747	FA	2,500	6,000	02/11/2016	08/01/2031
25476F-RS-9	DISTRICT COLUMBIA			2	1.B FE	218,300	102.052	204,104	200,000	207,738		(2,131)			4.000	2.804	JD	667	8,000	09/25/2017	06/01/2035
256057-GT-1	DOBBS FERRY N Y UN FREE SCH DIST			2	1.C FE	100,593	96.069	96,069	100,000	100,209		(79)			2.500	2.415	JJ	1,153	2,500	07/25/2017	07/15/2029
287425-C3-4	ELK RIVER MINN INDPT SCH DIST NO 728			2	1.B FE	276,240	101.550	243,720	240,000	244,866		(4,393)			4.000	2.098	FA	4,000	9,600	02/02/2015	02/01/2026
34153P-6Y-9	FLORIDA ST BRD ED PUB ED			2	1.A FE	100,744	99.652	99,652	100,000	100,181		(124)			2.700	2.569	JD	225	2,700	03/19/2018	06/01/2027
34679T-QH-1	FORT BEND CNTY TEX LEVEE IMPT DIST NO 15			2	1.D FE	197,500	100.021	200,042	200,000	198,463		174			3.125	3.239	MS	2,083	6,250	01/24/2017	09/01/2030
34679T-SB-2	FORT BEND CNTY TEX LEVEE IMPT DIST NO 15			2	1.D FE	203,500	98.954	197,908	200,000	201,110		(645)			3.000	2.656	MS	2,000	6,000	01/28/2019	09/01/2028
347694-NL-1	FORT LEE N J				1.C FE	188,436	76.993	153,986	200,000	190,300		908			1.000	1.533	N/A	333	2,000	12/07/2020	11/01/2032
358232-W5-1	FRESNO CALIF UNI SCH DIST	@		3	1.D FE	49,926	49.947	49,947	100,000	51,406		510				1.000	N/A			01/23/2020	08/01/2037
368347-BU-3	GEARY CNTY KANS UNI SCH DIST NO 475			2	1.D FE	99,750	101.009	101,009	100,000	99,857		13			3.000	3.039	MS	1,000	3,000	11/29/2017	09/01/2032
392641-Z2-5	GREEN BAY WIS			2	1.D FE	105,596	97.578	102,457	105,000	105,234		(69)			2.250	2.179	AO	591	2,363	05/31/2017	04/01/2027
41456P-HG-5	HARRIS-MONTGOMERY CNTYS MUN UTIL DIST NO			2	1.D FE	213,114	98.395	211,549	215,000	213,914		123			3.125	3.200	MS	2,240	6,719	11/20/2015	09/01/2030
414964-SK-3	HARRIS CNTY TEX MUN UTIL DIST NO 157			2	1.F FE	101,183	97.565	97,565	100,000	100,228		(191)			2.750	2.550	MS	917	2,750	08/29/2017	03/01/2030
427542-LG-8	HERMISTON ORE			2	1.E FE	250,000	94.196	235,490	250,000	250,000					3.000	3.000	JD	625	7,500	09/14/2016	12/01/2032
434326-BW-3	HODGKINS ILL				1.D FE	203,548	93.560	187,120	200,000	201,236		(391)			2.800	2.585	JJ	2,800	5,600	08/24/2016	01/01/2026
467107-CG-1	JACKSON CNTY MICH			2	1.D FE	204,714	92.319	184,638	200,000	202,521		(466)			3.529	3.249	JD	588	7,058	12/05/2017	12/01/2028
467107-DB-1	JACKSON CNTY MICH			2	1.D FE	199,452	97.186	194,372	200,000	199,620		37			3.125	3.150	MN	1,042	6,250	05/31/2018	11/01/2031
479370-E9-5	JOHNSTON IOWA			2	1.B FE	198,336	100.856	201,712	200,000	198,810		107			3.125	3.199	JD	521	6,250	08/27/2018	06/01/2032
495033-EM-0	KING CNTY WASH SCH DIST NO 401 HIGHLINE			2	1.B FE	130,000	100.408	130,530	130,000	130,000					3.125	3.125	JD	339	4,063	05/11/2017	12/01/2032
504102-H8-0	LA PORTE TEX INDPT SCH DIST			2	1.C FE	100,500	99.879	99,879	100,000	100,124		(56)			3.000	2.939	FA	1,133	3,000	03/18/2015	02/15/2027
506602-BG-5	LAFAYETTE PARISH LA LAW ENFORCEMENT DIST			2	1.C FE	250,000	76.433	191,083	250,000	250,000					1.800	1.800	MS	1,500	4,500	10/22/2020	03/01/2031
508336-EK-6	LAKE CNTY ILL			2	1.A FE	200,000	100.112	200,224	200,000	200,000					3.000	3.000	MN	517	6,000	07/06/2015	11/30/2027
514224-PE-8	LANCASTER N Y CENT SCH DIST			2	1.C FE	200,034	99.623	199,246	200,000	200,045		(12)			3.000	2.993	JD	500	6,000	08/01/2018	06/01/2030
537292-LH-5	LITTLE MIAMI OHIO LOC SCH DIST			2	1.D FE	51,088	90.022	45,011	50,000	50,454		(107)			3.560	3.311	JD	148	1,780	06/30/2016	12/01/2034
544646-4X-7	LOS ANGELES CALIF UNI SCH DIST			2	1.D FE	94,417	91.439	91,439	100,000	96,737		456			2.000	2.548	JJ	1,000	2,000	08/17/2017	07/01/2029
544646-4Z-2	LOS ANGELES CALIF UNI SCH DIST			2	1.D FE	196,000	99.266	198,532	200,000	197,438		259			3.000	3.173	JJ	3,000	6,000	01/19/2017	07/01/2031
587210-W5-0	MENTOR OHIO			2	1.B FE	102,242	90.022	90,022	100,000	100,000		(632)			3.000	3.000	JD	250	3,000	07/24/2019	12/01/2037
604366-DK-7	MINOT N D ARPT REV			2	1.C FE	196,000	98.733	197,466	200,000	198,017		310			3.000	3.190	AO	1,500	6,000	11/09/2015	10/01/2028
653352-N2-6	NIAGARA CNTY N Y			2	1.D FE	101,748	96.787	96,787	100,000	100,000					2.750	2.750	FA	1,146	2,750	09/28/2017	02/01/2030
654710-SN-3	NISKAYUNA N Y			2	1.B FE	206,188	101.200	202,400	200,000	202,331		(918)			3.500	2.996	JD	583	7,000	06/26/2018	06/01/2031
659443-EH-4	NORTH FORK OHIO LOC SCH DIST				1.C FE	55,830	100.838	55,461	55,000	55,188		(71)			5.400	5.247	JD	248	2,970	11/17/2010	06/01/2025
661292-YE-6	NORTH OLMSTED OHIO			2	1.C FE	202,090	99.375	198,750	200,000	200,556		(279)			3.000	2.850	JD	500	6,000	01/17/2017	12/01/2029
662055-KQ-4	NORTH ROYALTON OHIO CITY SCH DIST			2	1.C FE	214,400	101.810	203,620	200,000	204,921		(1,939)			4.000	2.937	JD	667	8,000	10/11/2017	12/01/2037
663719-WK-4	NORTHAMPTON PA AREA SCH DIST			2	1.F FE	101,198	99.385	99,385	100,000	100,000					2.000	2.000	FA	756	2,000	04/19/2017	08/15/2023
664482-GP-5	NORTHEASTERN OHIO LOC SCH DIST CLARK CNT			2	1.E FE	98,223	91.029	91,029	100,000	98,528		74			3.375	3.503	JD	281	3,375	08/30/2018	12/01/2037
668690-FL-9	NORTON OHIO CITY SCH DIST SUMMIT CNTY			2	1.C FE	200,000	75.188	150,376	200,000	200,000					2.375	2.375	MN	792	4,750	10/13/2020	11/01/2039
671130-MW-9	OAK CREEK-FRANKLIN WIS JT SCH DIST			2	1.C FE	218,350	99.186	218,209	220,000	219,368		138			2.750	2.822	AO	1,513	6,050	04/07/2015	04/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
671579-ZC-7	OAK PARK ILL			2	1.D FE	196,840	99.189	198,378	200,000	198,416		244			3.000	3.150	MN	1,000	6,000	12/08/2015	11/01/2028
68277D-EM-2	ONONDAGA CNTY N Y			2	1.C FE	198,120	82.895	165,790	200,000	198,507		181			1.250	1.351	AO	528	2,500	11/05/2020	10/15/2030
68277D-EN-0	ONONDAGA CNTY N Y			2	1.C FE	199,412	80.887	161,774	200,000	199,519		51			1.250	1.279	AO	528	2,500	12/07/2020	10/15/2031
684575-4K-6	ORANGE CNTY N Y			2	1.C FE	92,326	92.107	92,107	100,000	95,338		579			2.000	2.717	MS	589	2,000	06/28/2017	03/15/2030
696667-4B-7	PALM SPRINGS CALIF UNI SCH DIST			2	1.E FE	95,429	91.118	91,118	100,000	96,810		285			2.500	2.883	FA	1,042	2,500	11/16/2017	08/01/2032
69750R-FN-2	PALOMA LAKE MUN UTIL DIST NO 1 TEX			2	1.G FE	72,713	100.002	70,001	70,000	70,000		(310)			3.250	3.250	MS	758	2,275	06/13/2016	09/01/2031
707487-KF-0	PENN HILLS PA SCH DIST			2	1.E FE	200,000	82.661	165,322	200,000	200,000					3.000	3.000	AO	1,500	6,000	03/12/2020	10/01/2040
735218-GU-7	PORT PORT ARTHUR TEX NAV DIST			2	1.D FE	199,000	98.690	197,380	200,000	199,358		68			3.250	3.295	MS	2,167	6,500	04/24/2017	03/01/2031
748508-GK-8	QUINCY MASS			2	1.C FE	163,195	100.285	160,456	160,000	160,543		(371)			3.000	2.754	JD	400	4,800	11/20/2014	06/01/2026
755516-AY-7	READING OHIO CMNTY CITY SCH DIST			2	1.C FE	73,754	91.674	68,756	75,000	74,040		54			3.125	3.241	MN	391	2,344	05/30/2017	11/01/2036
76541V-QH-3	RICHMOND VA			2	1.B FE	100,000	100.055	100,055	100,000	100,000					3.125	3.125	MS	1,042	3,125	12/07/2015	03/01/2032
766651-QV-8	RILEY CNTY KANS UNI SCH DIST NO 383			2	1.A Z	14,950	101.455	15,218	15,000	14,976		6			3.000	3.046	MS	150	450	08/03/2018	09/01/2030
766651-QW-6	RILEY CNTY KANS UNI SCH DIST NO 383			2	1.C FE	99,667	100.249	100,249	100,000	99,784		25			3.000	3.032	MS	1,000	3,000	08/03/2018	09/01/2030
779120-FL-3	ROUND LAKE BEACH ILL				1.C FE	101,471	100.000	100,000	100,000	100,000					2.350	2.350	JJ	1,175	2,350	03/28/2017	01/01/2023
792775-QU-5	ST MICHAEL MINN INDPT SCH DIST NO 885			2	1.B FE	197,670	99.793	199,586	200,000	198,534		156			3.125	3.229	FA	2,604	6,250	03/21/2017	02/01/2031
794760-KH-0	SALINA KANS ARPT AUTH			2	1.D FE	198,854	97.887	195,774	200,000	199,252		74			3.000	3.049	MS	2,000	6,000	07/12/2017	09/01/2031
797646-J5-6	SAN FRANCISCO CALIF CITY & CNTY			2	1.A FE	200,000	99.095	198,190	200,000	200,000					3.000	3.000	JD	267	6,000	01/22/2016	06/15/2033
79771T-MJ-3	SAN FRANCISCO CALIF CITY & CNTY UNI SCH			2	1.C FE	200,000	100.414	200,828	200,000	200,000					3.250	3.250	JD	289	6,500	03/28/2017	06/15/2032
800086-GK-0	SANDS POINT N Y			2	1.B FE	100,704	96.524	96,524	100,000	100,216		(102)			2.500	2.391	JJ	1,153	2,500	12/07/2017	01/15/2030
805788-VA-1	SAYREVILLE N J				1.C FE	98,019	98.560	98,560	100,000	99,513		265			2.000	2.280	AO	422	2,000	01/26/2017	10/15/2024
806347-MS-6	SCHAUMBURG ILL			2	1.B FE	147,600	94.152	141,228	150,000	148,677		174			2.250	2.389	JD	281	3,375	07/06/2016	12/01/2029
817207-RX-3	SENECA VY PA SCH DIST			2	1.B FE	101,199	99.990	99,990	100,000	100,000		(9)			2.000	2.000	JJ	922	2,000	11/29/2016	01/15/2023
82620Y-GK-3	SIENNA PLANTATION TEX MUN UTIL DIST NO 1			2	1.F FE	200,000	100.374	200,748	200,000	200,000					3.500	3.500	MS	2,333	7,000	05/27/2015	09/01/2028
846897-DQ-6	SPARTANBURG CNTY S C SCH DIST NO 002			2	1.C FE	246,660	95.511	238,778	250,000	247,467		169			3.000	3.101	MS	2,500	7,500	10/18/2017	03/01/2035
849520-SZ-5	SPRING CREEK UTIL DIST TEX			2	1.E FE	101,500	100.004	100,004	100,000	100,383		(211)			3.000	2.774	AO	750	3,000	04/13/2017	10/01/2028
851120-HW-8	SPRINGFIELD OHIO CITY SCH DIST CLARK CNT				1.C FE	5,096	102.275	5,114	5,000	5,026		(8)			5.900	5.705	JD	25	295	12/13/2010	12/01/2025
852410-LJ-6	STAFFORD CONN			2	1.E FE	238,800	99.730	239,352	240,000	239,199		93			3.000	3.050	FA	3,000	7,200	07/26/2018	08/01/2030
866084-BC-9	SUMMIT ILL			2	1.C FE	100,000	78.686	78,686	100,000	100,000					2.500	2.500	JD	208	2,500	10/21/2020	12/01/2036
869410-EC-0	SUTTER CALIF UN HIGH SCH DIST	@		3	1.C FE	234,641	79.963	275,872	345,000	290,049		8,343				2.726	N/A			05/10/2016	08/01/2029
871463-SN-6	SYLVANIA OHIO CITY SCH DIST			2	1.E FE	214,800	102.734	205,468	200,000	204,043		(1,588)			4.000	3.124	JD	667	8,000	05/04/2015	12/01/2027
88786C-AL-2	TIPPECANOE CNTY IND LOC INCOME TAX REV			2	1.D FE	200,000	98.697	197,394	200,000	200,000					3.000	3.000	FA	2,267	6,000	09/10/2018	02/15/2030
889278-YT-8	TOLEDO OHIO				1.G FE	100,000	87.985	87,985	100,000	100,000					2.000	2.000	JD	167	2,000	10/30/2020	12/01/2030
890568-Z3-5	TOPEKA KANS			2	1.C FE	203,526	99.813	199,626	200,000	200,770		(668)			3.000	2.649	FA	2,267	6,000	08/08/2018	08/15/2028
903613-BV-8	UINTAH CNTY UTAH			2	1.D FE	250,000	101.376	253,440	250,000	250,000					3.000	3.000	JD	333	7,500	02/04/2016	12/15/2032
926325-KV-2	VICTORIA TEX INDPT SCH DIST			2	1.A FE	218,380	102.697	205,394	200,000	205,761		(2,608)			4.000	2.596	FA	3,022	8,000	11/17/2017	02/15/2034
952347-T5-1	WEST CONTRA COSTA CALIF UNI SCH DIST			2	1.D FE	212,252	100.689	201,378	200,000	207,217		(1,159)			4.000	3.287	FA	3,333	8,000	04/27/2018	08/01/2035
952530-2F-9	WEST DES MOINES IOWA			2	1.A FE	98,438	98.767	98,767	100,000	99,687		216			2.000	2.226	JD	167	2,000	11/29/2016	06/01/2024
953769-KZ-8	WEST LAS VEGAS N MEX SCH DIST NO 2				1.D FE	101,574	98.274	98,274	100,000	100,373		(225)			2.000	1.766	FA	756	2,000	05/31/2017	08/15/2024
967244-4S-0	WICHITA KANS			2	1.C FE	149,993	98.234	147,351	150,000	150,001		–			3.000	3.000	JD	375	4,500	08/03/2018	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						16,754,720	XXX	16,166,676	16,690,000	16,771,501		(2,860)			XXX	XXX	XXX	107,942	462,141	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						16,754,720	XXX	16,166,676	16,690,000	16,771,501		(2,860)			XXX	XXX	XXX	107,942	462,141	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
010047-EF-1	AKRON OHIO CTFS PARTN			2	1.F FE	104,517	91.125	91,125	100,000	102,993		(720)			3.250	2.444	JD	271	3,250	10/29/2020	12/01/2036
010056-JE-0	AKRON OHIO INCOME TAX REV			2	1.D FE	135,000	99.782	134,706	135,000	135,000					3.500	3.500	JD	394	4,725	11/28/2016	12/01/2033
011839-JR-9	ALASKA HOUSING FINANCE CORPORATION			2	1.A FE	227,250	95.398	214,646	225,000	225,842		(234)			2.450	2.335	JD	459	5,513	07/15/2016	06/01/2028
017350-3Z-0	ALLEGHENY CNTY PA RESIDENTIAL FIN AUTH M			2	1.A FE	200,718	98.425	196,850	200,000	200,318		(89)			3.050	2.999	MN	1,017	6,100	02/07/2018	11/01/2027
01753P-DY-4	ALLEN CNTY KANS PUB BLDG COMMN REV			2	1.F FE	231,125	105.560	226,954	215,000	223,766		(1,627)			4.000	3.099	JD	717	8,600	03/09/2018	12/01/2028
044072-AM-8	ASHEVILLE N C SPL OBLIG			2	1.C FE	100,502	94.976	94,976	100,000	100,257		(50)			2.500	2.442	AO	625	2,500	10/24/2017	10/01/2029
047849-GU-2	ATLANTA GA TAX ALLOCATION				1.F FE	103,836	98.546	98,546	100,000	100,606		(587)			3.769	3.149	JJ	1,884	3,769	01/12/2017	01/01/2024
085495-AS-8	BERNE UN OHIO LOC SCH DIST CTFS PARTN			2	1.C FE	150,000	73.126	109,689	150,000	150,000					2.400	2.400	JD	300	3,600	11/02/2020	12/01/2037
086854-AR-7	BETHEL OHIO LOC SCH DIST CTFS PARTN			2	1.G FE	257,615	70.324	175,810	250,000	255,613		(970)			2.500	2.060	JD	521	6,250	11/20/2020	12/01/2040
091156-LL-1	BIRMINGHAM JEFFERSON ALA CIVIC CTR AUTH			2	1.G FE	198,162	95.083	190,166	200,000	199,252		153			3.000	3.090	JJ	3,000	6,000	03/05/2015	07/01/2027
102885-JU-5	BOWLING GREEN ST UNIV OHIO GEN RCPTS			2	1.E FE	103,561	93.342	93,342	100,000	101,735		(362)			3.500	3.077	JD	292	3,500	07/28/2017	06/01/2037
12008E-JX-5	BUILD NYC RESOURCE CORP N Y REV			2	1.E FE	213,388	93.092	200,148	215,000	213,990		88			3.500	3.559	JJ	3,762	7,525	07/14/2015	07/01/2032
12677R-CR-6	CABARRUS CNTY N C LTD OBLIG			2	1.B FE	101,153	97.028	97,028	100,000	100,575		(121)			3.000	2.860	JD	250	3,000	10/30/2017	06/01/2032
13034A-KX-7	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			2	1.E FE	225,400	102.146	204,292	200,000	208,814		(2,716)			4.000	2.506	FA	3,333	8,000	06/08/2016	02/01/2033
13068L-Q7-3	CALIFORNIA ST PUB WKS BRD LEASE REV			2	1.D FE	100,605	98.576	98,576	100,000	100,310		(61)			3.000	2.928	MS	1,000	3,000	10/26/2017	09/01/2032
150573-EU-3	CEDAR RAPIDS IOWA SWR REV			2	1.C FE	250,758	98.186	240,556	245,000	246,117		(765)			3.000	2.669	JD	613	7,350	05/25/2016	06/01/2031
167593-KV-3	CHICAGO ILL O HARE INTL ARPT REV			2	1.F FE	216,840	100.549	201,098	200,000	200,000					4.000	4.000	JJ	4,000	8,000	06/24/2016	01/01/2027
167593-KZ-4	CHICAGO ILL O HARE INTL ARPT REV			2	1.F FE	219,562	100.179	200,358	200,000	200,000					5.000	5.000	JJ	5,000	10,000	01/31/2017	01/01/2031
172254-LT-9	CINCINNATI OHIO ECONOMIC DEV REV			2	1.D FE	102,262	89.971	89,971	100,000	100,753		(245)			4.600	4.314	MN	767	4,600	11/18/2015	11/01/2035
183834-AL-4	CLAYMONT OHIO CITY SCH DIST CTFS PARTN			2	1.C FE	50,756	70.340	35,170	50,000	50,560		(89)			2.000	1.799	JD	83	1,000	09/29/2020	12/01/2037
183834-AM-2	CLAYMONT OHIO CITY SCH DIST CTFS PARTN			2	1.C FE	190,000	66.831	126,979	190,000	190,000					2.125	2.125	JD	336	4,038	08/13/2020	12/01/2040
192688-BM-0	COLBERT CNTY ALA BRD ED SPL TAX SCH WTS			2	1.D FE	100,000	97.097	97,097	100,000	100,000					2.500	2.500	MN	417	2,500	12/13/2017	05/01/2028
199097-HJ-8	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH DEV			2	1.G FE	215,000	79.550	171,033	215,000	215,000					2.500	2.500	MN	687	5,375	10/21/2020	11/15/2035
199547-DK-3	COLUMBUS OHIO ST CMNTY COLLEGE GEN RCPTS			2	1.E FE	63,772	97.399	63,309	65,000	64,086		73			3.000	3.160	JD	163	1,950	06/12/2018	06/01/2033
19954K-AP-6	COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA			2	1.G FE	104,092	85.677	85,677	100,000	103,112		(390)			3.919	3.412	JD	174	3,919	05/28/2020	12/15/2034
20715C-AT-4	CONFLUENCE CMNTY AUTH OHIO SPL REV			2	1.B FE	212,384	76.256	152,512	200,000	209,316		(1,357)			3.000	2.208	MN	1,000	6,000	09/14/2020	05/01/2044
20774Y-UU-9	CONNECTICUT ST HEALTH & EDL FACS AUTH RE			2	1.E FE	101,374	95.679	95,679	100,000	100,442		(168)			3.000	2.816	JJ	1,500	3,000	01/12/2017	07/01/2027
208265-BF-4	CONOTTON VY OHIO UN LOC SCH DIST CTFS PA			2	1.C FE	97,022	82.664	78,531	95,000	95,972		(317)			3.000	2.633	JD	238	2,850	07/25/2019	12/01/2039

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
218183-KG-5	CORBIN KY INDPT SCH DIST FIN CORP SCH BL			2	1.E FE	100,966	96.316	96,316	100,000	100,377		(115)			3.000	2.871	FA	1,250	3,000	06/29/2017	02/01/2030
232287-DQ-2	CUYAHOGA CNTY OHIO SALES TAX REV			2	1.C FE	60,000	93.325	55,995	60,000	60,000					3.000	3.000	JJ	900	1,800	10/30/2017	01/01/2035
238676-EX-4	DAVIE FLA WTR & SWR REV			2	1.E FE	101,750	97.608	97,608	100,000	100,000		(288)			3.000	3.000	AO	750	3,000	12/18/2017	10/01/2031
246430-AH-5	DELAWARE TRANSN AUTH U S 301 PROJ REV			2	1.D FE	101,500	99.772	99,772	100,000	100,429		(168)			3.375	3.189	JD	281	3,375	12/16/2015	06/01/2033
259226-CL-0	DOUGLAS CNTY NEB EDL FACS REV			2	1.F FE	227,361	101.371	212,879	210,000	218,781		(1,797)			4.000	3.000	JJ	4,200	8,400	11/21/2017	07/01/2035
271371-XK-7	EAST CAROLINA UNIV N C UNIV REV			2	1.D FE	100,000	94.811	94,811	100,000	100,000					3.000	3.000	AO	750	3,000	02/23/2016	10/01/2033
277210-GB-0	EASTERN WASHINGTON UNIV WASH REV			2	1.F FE	95,342	93.161	93,161	100,000	97,381		351			2.125	2.550	AO	531	2,125	10/26/2016	10/01/2029
300060-NH-9	EVERETT WASH WTR & SWR REV			2	1.B FE	200,000	99.338	198,676	200,000	200,000					3.000	3.000	JD	500	6,000	10/22/2015	12/01/2029
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	254,425	86.290	215,725	250,000	252,978		(636)			1.705	1.431	JJ	2,131	4,263	09/10/2020	07/01/2027
349316-LJ-6	FORT WAYNE IND WTRWKS REV			2	1.D FE	200,200	100.477	200,954	200,000	200,052		(26)			3.250	3.236	JD	542	6,500	11/19/2014	12/01/2028
353174-HV-0	FRANKLIN CNTY OHIO CONVENTION FACS AUTH			2	1.C FE	51,263	73.892	36,946	50,000	51,006		(116)			2.250	1.974	JD	94	1,125	09/29/2020	12/01/2039
353202-FN-9	FRANKLIN CNTY OHIO REV			2	1.D FE	135,008	80.654	100,818	125,000	132,020		(1,345)			3.250	2.043	JD	339	4,063	09/30/2020	12/01/2042
373511-GE-8	GEORGIA ST HIGHER ED FACS AUTH REV			2	1.E FE	125,000	100.201	125,251	125,000	125,000					3.000	3.000	JD	167	3,750	06/03/2015	06/15/2026
373541-4X-6	GEORGIA MUN ELEC AUTH PWR REV				1.F FE	106,500	100.000	100,000	100,000	100,000		(711)			3.000	2.277	JJ	1,500	3,000	11/08/2012	01/01/2023
384784-HF-4	GRAIN VALLEY MO			2	1.D FE	44,618	83.521	41,761	50,000	45,848		228			3.625	4.466	MS	604	1,813	12/29/2016	03/01/2036
39081H-CL-4	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			1	1.E FE	259,613	87.168	217,920	250,000	256,753		(1,165)			2.115	1.600	JJ	2,644	5,288	07/02/2020	07/01/2028
39121F-BN-7	GREAT RIVERS GREENWAY MET PK & REC DIST			2	1.E FE	270,145	101.218	253,045	250,000	253,471		(3,398)			4.125	2.701	JD	29	10,313	10/23/2017	12/30/2033
398258-AM-5	GRIFFIN-SPALDING CNTY GA HOSP REV			2	1.F FE	101,774	99.148	99,148	100,000	100,839		(184)			3.000	2.789	AO	750	3,000	07/27/2017	04/01/2029
407277-CR-1	HAMILTON CNTY OHIO CONVENTION FACS AUTH			2	1.G FE	49,923	100.208	50,104	50,000	49,959		4			3.625	3.637	JD	151	1,813	11/25/2014	12/01/2030
407837-ER-0	HAMILTON OHIO WASTEWTR SYS REV			2	1.E FE	121,508	93.988	117,485	125,000	122,085		146			3.500	3.707	AO	1,094	4,375	11/28/2018	10/01/2037
411873-VD-1	HARDIN CNTY KY SCH DIST FIN CORP SCH BLD			2	1.E FE	100,856	96.247	96,247	100,000	100,277		(122)			3.000	2.867	MS	1,000	3,000	12/11/2017	03/01/2030
414008-CF-7	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1.F FE	81,180	89.740	71,792	80,000	80,440		(123)			3.000	2.828	MN	307	2,400	06/14/2016	11/15/2032
446187-DT-0	HUNTINGTON BEACH CALIF CITY SCH DIST CTF				1.D FE	44,434	87.021	39,159	45,000	44,588		72			1.125	1.298	JJ	253	506	11/05/2020	07/01/2028
469495-DM-4	JACKSONVILLE FLA TRANSN REV			2	1.D FE	203,000	100.158	200,316	200,000	200,954		(328)			3.250	3.068	AO	1,625	6,500	02/23/2016	10/01/2032
469495-EE-1	JACKSONVILLE FLA TRANSN REV				1.D FE	201,000	88.689	177,378	200,000	200,563		(202)			1.000	0.896	AO	500	2,000	10/14/2020	10/01/2025
47309Q-AL-5	JEFFERSON CNTY KY SCH DIST FIN CORP SCH			2	1.D FE	125,871	97.258	126,435	130,000	127,277		354			3.000	3.349	AO	975	3,900	11/06/2018	10/01/2029
47770V-AX-8	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	176,400	100.000	175,000	175,000	175,000		(346)			3.235	3.033	JJ	2,831	5,661	09/11/2018	01/01/2023
478497-ZH-6	JOHNSON CNTY KANS PUB BLDG COMMN LEASE P			2	1.A FE	96,364	93.951	93,951	100,000	98,142		303			2.000	2.352	MS	667	2,000	10/27/2016	09/01/2028
485429-7P-3	KANSAS ST DEV FIN AUTH REV			2	1.E FE	97,750	94.184	94,184	100,000	98,842		183			2.125	2.339	MN	354	2,125	09/22/2016	11/01/2028
491196-5K-3	KENTUCKY ASSN OF CNTYS FIN CORP FING PRO			2	1.D FE	251,375	80.119	200,298	250,000	251,027		(158)			1.900	1.828	FA	1,979	4,750	09/23/2020	02/01/2030
507152-AP-1	LAGRANGE-TROUP CNTY GA HOSP REV			2	1.F FE	101,667	95.650	95,650	100,000	100,794		(173)			3.250	3.049	AO	813	3,250	07/31/2017	04/01/2031
520354-TP-6	LAWRENCE TWP IND SCH BLDG CORP			2	1.B FE	200,000	97.188	194,376	200,000	200,000					3.000	3.000	JJ	2,767	6,000	06/21/2017	01/15/2031

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
527759-QH-0	LEWIS CNTY KY SCH DIST FIN CORP SCH BLDG			2	1.E FE	110,833	94.780	104,258	110,000	110,423		(84)			3.000	2.911	MS	1,100	3,300	09/26/2017	09/01/2031
530781-CQ-4	LIBERTY MO SPL OBLIG			2	1.E FE	127,375	99.929	124,911	125,000	125,938		(385)			3.000	2.666	MN	625	3,750	02/07/2019	05/01/2028
543098-CF-2	LONGMONT COLO ENTERPRISE WASTEWATER REV			2	1.C FE	195,750	98.670	197,340	200,000	197,563		270			3.000	3.177	MN	1,000	6,000	09/22/2015	11/01/2030
56041M-RV-8	MAINE GOVERNMENTAL FACS AUTH LEASE RENT			2	1.D FE	200,000	97.328	194,656	200,000	200,000					3.125	3.125	AO	1,563	6,250	08/10/2017	10/01/2033
574218-6H-1	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			2	1.F FE	264,375	75.919	189,798	250,000	261,314		(1,497)			3.650	2.906	AO	2,281	9,125	12/02/2020	10/01/2039
57429N-BK-7	MARYLAND ST TRANSN AUTH PASSENGER FAC CH			2	1.F FE	89,500	98.056	98,056	100,000	97,311		1,047			2.500	3.674	JD	208	2,500	06/27/2014	06/01/2025
57587A-YD-4	MASSACHUSETTS ST HSG FIN AGY HSG REV				1.B FE	121,908	98.361	118,033	120,000	120,558		(282)			2.650	2.400	JD	265	3,180	12/18/2017	12/01/2024
579847-AL-8	MCCREARY CNTY KY SCH DIST FIN CORP ENERG			2	1.E FE	223,389	97.703	219,832	225,000	224,330		145			2.375	2.448	MN	891	5,344	05/17/2016	05/01/2027
584556-FD-1	MEDICAL CTR EDL BLDG CORP MISS REV			2	1.C FE	99,389	99.432	99,432	100,000	99,592		42			3.000	3.055	JD	250	3,000	12/20/2017	06/01/2031
592090-GJ-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.D FE	256,625	79.469	198,673	250,000	255,324		(647)			2.210	1.907	FA	2,302	5,525	12/14/2020	08/01/2031
59333N-ZC-0	MIAMI-DADE CNTY FLA SPL OBLIG	@		3	1.E FE	141,520	68.582	171,455	250,000	182,129		6,310				3.065	N/A			07/21/2016	10/01/2033
59334P-GA-9	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA			2	1.C FE	200,000	97.790	195,580	200,000	200,000					3.000	3.000	JJ	3,000	6,000	02/27/2017	07/01/2028
60416S-R9-3	MINNESOTA ST HSG FIN AGY				1.B FE	20,706	91.990	18,398	20,000	20,488		(94)			1.800	1.294	JJ	180	394	08/26/2020	01/01/2028
606033-AN-8	MISSOURI DEV FIN BRD ANNUAL APPROPRIATIO			2	1.B FE	124,950	100.010	125,013	125,000	124,983		3			3.000	3.003	AO	937	3,750	06/03/2015	10/01/2027
613520-MJ-1	MONTGOMERY CNTY OHIO HOSP REV			2	2.A FE	237,216	73.580	169,234	230,000	235,258		(691)			3.000	2.634	MN	882	6,900	01/31/2020	11/15/2040
61945D-BF-7	MOSAIC DIST CMNTY DEV AUTH VA REV			1,2	1.F FE	257,250	79.058	197,645	250,000	255,762		(732)			2.642	2.291	MS	2,202	6,605	11/23/2020	03/01/2032
621453-AM-1	MOUNT HEALTHY OHIO CITY SCH DIST CTFS PA			2	1.F FE	100,987	82.442	82,442	100,000	100,773		(96)			2.000	1.888	JD	167	2,000	09/30/2020	12/01/2031
64971X-SW-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	202,000	88.864	177,728	200,000	201,209		(355)			1.250	1.065	MN	417	2,500	10/01/2020	05/01/2026
64971X-UU-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	199,500	81.815	163,630	200,000	199,613		52			1.920	1.950	MN	640	3,840	11/16/2020	11/01/2029
64990B-2Z-5	NEW YORK STATE DORMITORY AUTHORITY				1.D FE	99,176	98.686	98,686	100,000	99,798		113			2.000	2.119	AO	500	2,000	03/29/2017	10/01/2024
64990F-K2-9	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	646,131	117.708	653,279	555,000	640,655		(5,476)			5.000	3.062	MS	8,171	13,875	04/21/2022	03/15/2032
658207-TJ-4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP				1.B FE	45,418	100.000	45,000	45,000	45,000		(78)			1.950	1.774	JJ	439	910	05/18/2017	01/01/2023
65830R-BG-3	NORTH CAROLINA TPK AUTH TRIANGLE EXPWY S			2	1.E FE	101,616	100.512	100,512	100,000	100,723		(168)			3.125	2.932	JJ	1,563	3,125	04/13/2017	01/01/2029
65888U-MQ-3	NORTH DAKOTA ST BRD HIGHER ED HSG & AUXI			2	1.E FE	297,219	96.201	288,603	300,000	298,039		160			3.000	3.075	AO	2,250	9,000	08/07/2017	04/01/2033
66285W-XF-8	NORTH TEX TWY AUTH REV			2	1.E FE	208,832	103.298	206,596	200,000	204,586		(1,054)			4.000	3.382	JJ	4,000	8,000	09/19/2018	01/01/2034
662907-EZ-3	NORTH TEX MUN WTR DIST TEX WTR TRANSMISS			2	1.C FE	200,400	99.789	199,578	200,000	200,074		(51)			3.000	2.973	JD	500	6,000	12/16/2014	06/01/2027
665304-FU-0	NORTHERN KY UNIV GEN RCPTS			2	1.E FE	98,700	95.441	100,213	105,000	101,399		714			2.000	2.789	MS	700	2,100	01/30/2019	09/01/2027
665306-ND-4	NORTHERN KY WTR DIST REV			2	1.C FE	277,760	100.048	280,134	280,000	278,921		158			3.125	3.195	FA	3,646	8,750	12/18/2014	02/01/2029
673421-BF-9	OAKLAND MACOMB MICH INTERCEPTOR DRAIN DR			2	1.B FE	190,500	98.527	197,054	200,000	194,745		584			3.000	3.388	AO	1,500	6,000	11/14/2014	10/01/2030
674380-BJ-8	OBETZ OHIO INCOME TAX REV			2	1.C FE	50,000	96.923	48,462	50,000	50,000					3.625	3.625	JD	151	1,813	09/27/2018	12/01/2035
677561-KP-6	OHIO ST HOSP FAC REV			2	1.C FE	124,823	90.006	112,508	125,000	124,862		8			3.250	3.260	JJ	2,031	4,063	09/27/2017	01/01/2037
67756D-EG-7	OHIO ST HIGHER EDL FAC COMMN REV			2	1.F FE	101,125	100.057	100,057	100,000	100,372		(145)			3.500	3.338	JD	292	3,500	05/10/2017	12/01/2033

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67756Q-TR-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	70,000	90.802	63,561	70,000	70,000					3.200	3.200	MS	747	2,240	10/12/2016	09/01/2036
67759T-EU-8	OHIO ST TRANSN PROJ REV			2	1.B FE	49,533	100.086	50,043	50,000	49,804		37			3.125	3.213	MN	200	1,563	11/25/2014	11/15/2027
677695-DE-5	OHIO TWP PA SAN AUTH SWR REV			2	1.E FE	101,490	95.397	95,397	100,000	100,000		(204)			2.750	2.750	FA	1,039	2,750	10/18/2017	08/15/2030
685312-JS-0	ORANGE TWP N J				1.E FE	73,371	97.642	68,349	70,000	70,955		(643)			5.000	3.999	JD	292	3,500	01/02/2019	06/01/2024
686087-A4-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV				1.C FE	49,550	99.122	44,605	45,000	47,764		(769)			3.000	1.202	JJ	675	1,452	08/26/2020	07/01/2026
688259-ML-1	OSHKOSH WIS WTR REV			2	1.D FE	200,000	96.198	192,396	200,000	200,000					3.125	3.125	JJ	3,125	6,250	06/26/2017	01/01/2033
708796-8C-4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	200,000	97.305	194,610	200,000	200,000					3.200	3.200	AO	1,600	6,400	01/02/2018	10/01/2028
70917S-B6-9	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.D FE	115,000	77.523	89,151	115,000	115,000					3.000	3.000	JD	153	3,450	04/23/2020	06/15/2045
70917T-BL-4	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV				1.D FE	201,140	91.267	182,534	200,000	200,602		(241)			1.125	1.001	JD	100	2,250	10/01/2020	06/15/2025
721165-CH-9	PIKE CNTY KY PUB PPTYS CORP REV				1.E FE	208,200	84.791	169,582	200,000	205,885		(1,005)			2.000	1.450	FA	1,667	4,000	08/25/2020	08/01/2028
725259-MG-7	PITTSBURGH PA PUB PKG AUTH PKG REV			1	1.G FE	208,620	81.804	163,608	200,000	206,762		(910)			2.330	1.808	JD	388	4,660	12/08/2020	12/01/2029
73420R-AM-1	PORT GTR CINCINNATI DEV AUTH OHIO LEASE			2	1.C FE	116,327	93.619	107,662	115,000	115,850		(129)			3.250	3.112	JD	311	3,738	02/19/2019	12/01/2035
749841-KB-7	RACELAND-WORTHINGTON KY INDPT SCH DIST F			2	1.E FE	98,920	96.553	96,553	100,000	99,391		95			2.500	2.613	MN	417	2,500	11/14/2017	11/01/2028
797391-4A-4	SAN DIEGO CNTY CALIF CTFS PARTN			2	1.B FE	253,125	69.155	172,888	250,000	252,518		(290)			2.750	2.605	AO	1,719	6,875	11/10/2020	10/01/2038
798153-PD-8	SAN JOSE CALIF FING AUTH LEASE REV			1,2	1.D FE	250,700	79.113	197,783	250,000	250,577		(69)			3.034	2.999	JD	632	7,585	11/02/2020	06/01/2035
810489-TZ-7	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX			2	1.B FE	204,292	98.345	196,690	200,000	202,102		(430)			3.250	2.999	JJ	3,250	6,500	06/28/2017	07/01/2032
819890-AH-7	SHARP CNTY ARK SALES & USE TAX			2	1.C FE	117,013	99.811	114,783	115,000	115,968		(289)			3.000	2.720	MS	1,150	3,450	01/30/2019	03/01/2027
820794-CM-5	SHAWNEE ST UNIV OHIO GEN RCPTS			2	2.C FE	49,023	94.891	47,446	50,000	49,257		52			3.250	3.408	JD	135	1,625	04/19/2018	06/01/2034
82161P-BY-2	SHELBY CNTY KY PUB PPTYS CORP FIRST MTG			2	1.E FE	94,767	95.387	95,387	100,000	97,468		485			2.125	2.687	MN	354	2,125	01/26/2017	11/01/2027
850269-DW-8	SPRINGDALE ARK SALES & USE TAX REV			2	1.C FE	197,880	97.366	194,732	200,000	198,491		138			3.125	3.220	AO	1,563	6,250	04/12/2018	04/01/2032
851039-GW-1	SPRINGFIELD MO SPL OBLIG			2	1.C FE	202,920	98.040	196,080	200,000	201,425		(291)			3.250	3.079	JJ	3,250	6,500	06/01/2017	07/01/2031
857536-D7-8	STATE UNIV IOWA UNIV REV			2	1.D FE	101,577	98.765	98,765	100,000	100,798		(164)			3.000	2.810	JJ	1,500	3,000	11/28/2017	07/01/2031
858620-Z7-5	STEPHEN F AUSTIN ST UNIV TEX UNIV REVS			2	1.E FE	226,474	103.908	207,816	200,000	210,767		(2,680)			4.000	2.500	AO	1,689	8,000	09/28/2016	10/15/2031
889251-HF-4	TOLEDO LUCAS CNTY OHIO PORT AUTH DEV REV			2	1.G FE	146,834	77.225	115,838	150,000	147,100		122			2.750	2.889	MN	527	4,125	10/23/2020	11/15/2040
889396-NY-9	TOLEDO OHIO WTRWKS REV			2	1.D FE	68,580	100.019	70,013	70,000	69,347		121			3.125	3.333	MN	280	2,188	03/05/2014	11/15/2027
890680-NN-7	TOPEKA KANS UTIL REV			2	1.D FE	101,366	94.577	94,577	100,000	100,475		(176)			2.500	2.310	FA	1,042	2,500	08/17/2017	08/01/2029
899656-QV-7	TULSA OKLA MET UTIL AUTH UTIL REV			2	1.B FE	101,000	99.734	99,734	100,000	100,284		(131)			3.000	2.859	FA	1,250	3,000	01/30/2017	02/01/2029
914023-KN-5	UNIVERSITY AKRON OHIO GEN RCPTS			2	1.F FE	97,507	97.748	97,748	100,000	98,465		141			3.500	3.702	JJ	1,750	3,500	05/28/2015	01/01/2032
914378-EP-5	UNIVERSITY KY GEN RCPTS			2	1.C FE	103,888	100.539	100,539	100,000	100,627		(486)			3.500	2.984	AO	875	3,500	03/23/2015	04/01/2031
91474P-GU-8	UNIVERSITY NORTHN IOWA UNIV REVS			2	1.F FE	100,864	94.645	94,645	100,000	100,445		(92)			2.750	2.644	JJ	1,375	2,750	12/27/2017	07/01/2030
915138-MK-4	UNIVERSITY TOLEDO OHIO GEN RCPTS			2	1.F FE	215,122	103.755	207,510	200,000	207,147		(1,488)			4.000	3.127	JD	667	8,000	03/23/2017	06/01/2030
917547-ZC-8	UTAH ST BLDG OWNERSHIP AUTH LEASE REV			2	1.B FE	305,066	97.649	292,947	300,000	301,462		(590)			3.000	2.786	MN	1,150	9,000	06/01/2016	05/15/2031

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
917567-CE-7	UTAH TRAN AUTH SALES TAX REV			2	1.D FE	211,504	99.428	198,856	200,000	204,353		(1,197)			3.000	2.340	JD	267	6,000	08/17/2016	12/15/2029
923078-DG-1	VENTURA CNTY CALIF PUB FING AUTH LEASE R			1,2	1.B FE	296,400	73.110	208,364	285,000	294,113		(1,048)			2.812	2.362	MN	1,336	8,014	10/09/2020	11/01/2036
92812V-JQ-0	VIRGINIA ST HSG DEV AUTH			2	1.B FE	102,641	96.917	96,917	100,000	100,749		(308)			3.000	2.666	MN	500	3,000	05/05/2016	11/01/2031
92812V-NQ-5	VIRGINIA ST HSG DEV AUTH				1.B FE	101,123	98.211	98,211	100,000	100,295		(165)			1.950	1.777	AO	487	1,950	09/26/2017	10/01/2024
92812V-NW-2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	101,745	96.861	96,861	100,000	100,782		(196)			2.875	2.654	AO	719	2,875	09/26/2017	10/01/2030
928172-P7-4	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			2	1.B FE	124,998	91.428	114,285	125,000	124,998		–			3.000	3.000	FA	1,563	3,750	10/12/2016	08/01/2035
93613P-BS-6	WARRENSVILLE HEIGHTS OHIO CITY SCH DIST			2	1.F FE	201,200	75.869	151,738	200,000	200,469		(246)			3.000	2.868	MN	1,000	6,000	11/13/2019	11/01/2043
952718-G3-2	WEST FARGO N D			2	1.D FE	202,000	97.051	194,102	200,000	200,165		(492)			2.875	2.622	MN	958	5,750	01/22/2019	05/01/2028
956454-BA-9	WEST VLGS IMPT DIST FLA REV				1.C FE	131,256	99.893	129,861	130,000	130,022		(262)			3.015	2.808	FA	1,633	3,920	12/20/2017	02/01/2023
970701-3L-0	WILLISTON N D			2	1.E FE	111,100	98.477	108,325	110,000	110,092		(273)			3.000	2.744	MN	550	3,300	02/13/2019	05/01/2029
98267Y-CD-7	WYANDOTTE CNTY/KANS CITY KANS UNI GOVT P			2	1.E FE	198,128	95.830	191,660	200,000	198,576		98			3.375	3.450	FA	2,812	6,750	02/26/2018	08/01/2034
98322Q-NK-9	WYOMING CMNTY DEV AUTH HSG REV			2	1.B FE	219,220	98.906	212,648	215,000	216,739		(477)			3.250	2.999	JD	582	6,988	05/17/2017	12/01/2028
0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						21,009,877	XXX	19,230,575	20,705,000	20,859,146		(36,993)			XXX	XXX	XXX	158,005	600,624	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
31418E-J7-6	FN MA4785 - RMBS			4	1.A	161,822	98.625	159,835	162,063	161,818		(4)			5.000	5.018	MON	675	2,026	09/15/2022	10/01/2052
0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						161,822	XXX	159,835	162,063	161,818		(4)			XXX	XXX	XXX	675	2,026	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities																					
3138LL-F2-6	FN AN7384 - CMBS/RMBS			4	1.A	251,739	93.510	225,668	241,330	247,486		(2,044)			2.880	2.136	MON	599	7,047	09/16/2019	12/01/2027
0839999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities						251,739	XXX	225,668	241,330	247,486		(2,044)			XXX	XXX	XXX	599	7,047	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
172253-CN-4	CINCINNATI OHIO CITY SCH DIST CTFS PARTN			2	1.E FE	104,082	101.338	101,338	100,000	100,984		(483)			3.375	2.854	JD	150	3,375	01/06/2016	12/15/2028
172724-AD-8	CIRCLEVILLE OHIO CITY SCH DIST CTFS PART			2	1.E FE	103,155	100.185	100,185	100,000	100,000					7.000	6.997	JD	583	7,000	02/03/2011	12/01/2026
640546-AZ-0	NEOSHO CNTY KANS CMNTY COLLEGE CTFS PART			2	1.F FE	200,000	95.968	191,936	200,000	200,000					2.625	2.625	AO	1,108	5,250	06/03/2016	04/15/2030
641494-CM-9	NEVADA SYS HIGHER ED CTFS PARTN			2	1.D FE	196,174	97.413	194,826	200,000	197,555		218			3.000	3.150	JJ	3,000	6,000	01/13/2016	07/01/2032
771617-FH-5	ROCHESTER MINN INDPT SCH DIST NO 535 CTF			2	1.D FE	101,230	97.139	97,139	100,000	100,586		(134)			3.000	2.847	FA	1,250	3,000	08/10/2017	02/01/2031
790409-EB-8	ST JOHNS CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	99,500	100.007	100,007	100,000	99,734		27			3.250	3.286	JJ	1,625	3,250	01/11/2013	07/01/2031
792075-MA-8	ST LUCIE CNTY FLA SCH BRD CTFS PARTN			2	1.E FE	100,000	100.011	100,011	100,000	100,000					3.125	3.125	JJ	1,563	3,125	02/25/2013	07/01/2026
93613P-AU-2	WARRENSVILLE HEIGHTS OHIO CITY SCH DIST			2	1.F FE	50,000	88.821	44,411	50,000	50,000					3.250	3.250	JD	135	1,625	12/20/2017	12/01/2036
971044-CH-3	WILLOUGHBY-EASTLAKE OHIO CITY SCH DIST L			2	1.C FE	144,855	94.417	136,905	145,000	144,891		7			3.125	3.133	MS	1,510	4,531	11/29/2017	03/01/2035
0849999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						1,098,996	XXX	1,066,757	1,095,000	1,093,750		(365)			XXX	XXX	XXX	10,925	37,156	XXX	XXX
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						22,522,434	XXX	20,682,836	22,203,393	22,362,200		(39,406)			XXX	XXX	XXX	170,204	646,853	XXX	XXX

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
00206R-GQ-9	AT&T INC			1,2	2.B FE	154,475	94.421	127,469	135,000	150,711		(2,074)			4.300	2.450	FA	2,193	5,805	02/25/2021	02/15/2030
002824-BF-6	ABBOTT LABORATORIES			1,2	1.E FE	112,267	98.052	98,052	100,000	108,349		(2,207)			3.750	1.403	MN	323	3,750	03/17/2021	11/30/2026
00287Y-AQ-2	ABBVIE INC			1,2	2.A FE	109,244	97.093	97,093	100,000	105,551		(2,583)			3.600	0.946	MN	470	3,600	07/22/2021	05/14/2025
00507V-AP-4	ACTIVISION BLIZZARD INC			1,2	2.A FE	110,752	78.497	94,196	120,000	112,354		899			1.350	2.255	MS	477	1,620	03/26/2021	09/15/2030
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	89,339	83.987	75,588	90,000	89,457		67			2.050	2.139	MN	236	1,845	03/26/2021	05/15/2030
02079K-AD-9	ALPHABET INC			1,2	1.C FE	164,217	78.822	137,939	175,000	166,167		1,071			1.100	1.812	FA	727	1,925	02/25/2021	08/15/2030
023135-BS-4	AMAZON.COM INC			1,2	1.D FE	169,577	80.488	140,855	175,000	170,581		550			1.500	1.866	JD	204	2,625	02/25/2021	06/03/2030
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	34,985	81.971	28,690	35,000	34,987		1			2.690	2.695	MN	94	942	05/18/2021	05/25/2031
025816-CF-4	AMERICAN EXPRESS CO			2	1.F FE	107,670	94.410	94,410	100,000	105,677		(1,672)			3.125	1.359	MN	356	3,125	10/20/2021	05/20/2026
025816-CQ-0	AMERICAN EXPRESS CO			2	1.F FE	104,218	94.467	103,914	110,000	104,309		91			2.250	4.785	MS	804		12/15/2022	03/04/2025
03027X-BC-3	AMERICAN TOWER CORP			1,2	2.C FE	107,263	79.350	87,284	110,000	107,733		275			2.100	2.404	JD	103	2,310	10/20/2021	06/15/2030
031162-CU-2	AMGEN INC			1,2	2.A FE	138,380	84.700	114,345	135,000	137,721		(363)			2.450	2.134	FA	1,194	3,308	02/25/2021	02/21/2030
032095-AK-7	AMPHENOL CORP			1,2	2.A FE	93,230	94.171	84,754	90,000	91,768		(836)			2.050	1.092	MS	615	1,845	03/26/2021	03/01/2025
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	112,416	91.513	91,513	100,000	110,488		(1,352)			3.500	1.926	JD	292	3,500	07/22/2021	06/01/2030
036752-AJ-2	ELEVANCE HEALTH INC			1,2	2.B FE	100,797	95.122	95,122	100,000	100,315		(156)			2.375	2.210	JJ	1,095	2,375	10/17/2019	01/15/2025
037833-AS-9	APPLE INC			1	1.B FE	91,693	98.242	88,418	90,000	90,264		(189)			3.450	3.225	MN	474	3,105	06/10/2014	05/06/2024
037833-AZ-3	APPLE INC			1	1.B FE	99,022	95.608	95,608	100,000	99,632		168			2.500	2.681	FA	986	2,500	04/01/2019	02/09/2025
037833-DM-9	APPLE INC			1,2	1.B FE	99,922	95.216	95,216	100,000	99,972		16			1.800	1.817	MS	550	1,800	12/18/2019	09/11/2024
053332-BA-9	AUTOZONE INC			1,2	2.B FE	46,772	77.665	38,832	50,000	47,256		306			1.650	2.405	JJ	380	825	05/26/2021	01/15/2031
05348E-BG-3	AVALONBAY COMMUNITIES INC			1,2	1.G FE	100,702	82.908	82,908	100,000	100,582		(77)			2.300	2.209	MS	767	2,300	05/26/2021	03/01/2030
053611-AM-1	AVERY DENNISON CORP			1,2	2.B FE	121,306	76.657	95,821	125,000	121,687		319			2.250	2.578	FA	1,063	2,789	10/20/2021	02/15/2032
06051G-HZ-5	BANK OF AMERICA CORP			1,2,5	1.F FE	230,290	81.444	183,249	225,000	229,290		(551)			2.496	2.205	FA	2,153	5,616	02/25/2021	02/13/2031
06051G-JP-5	BANK OF AMERICA CORP			1,2,5	1.F FE	90,559	80.299	72,269	90,000	90,416		(91)			2.651	2.578	MS	729	2,386	10/20/2021	03/11/2032
06406F-AD-5	BANK OF NEW YORK MELLON CORP			2	1.E FE	94,847	98.361	98,361	100,000	99,333		1,041			2.200	3.288	FA	825	2,200	06/07/2018	08/16/2023
06406R-AJ-6	BANK OF NEW YORK MELLON CORP				1.E FE	99,990	99.103	99,103	100,000	100,000		1			3.450	3.451	FA	1,342	3,450	12/10/2018	08/11/2023
064159-4A-1	BANK OF NOVA SCOTIA		C	1	1.F FE	198,570	88.925	177,849	200,000	198,927		298			1.350	1.509	JD	53	2,700	10/20/2021	06/24/2026
06741V-NZ-1	BARCLAYS BANK PLC		C		1.F FE	200,000	97.630	195,260	200,000	200,000					5.730	5.726	MJSD	32	5,569	03/27/2017	03/30/2027
06746X-FE-8	BARCLAYS BANK PLC		C		1.F FE	200,000	99.707	199,414	200,000	200,000					3.771	3.771	MJSD	42	5,667	06/14/2018	06/29/2023
06747P-V4-8	BARCLAYS BANK PLC		C	2	1.F FE	200,000	81.213	162,425	200,000	200,000					2.500	2.500	JD	361	5,000	06/02/2020	06/05/2028
06747P-XX-2	BARCLAYS BANK PLC		C	2	1.F FE	200,000	84.376	168,752	200,000	200,000					2.000	2.000	JD	100	4,000	06/17/2020	12/22/2026
084664-CW-9	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	98,617	79.884	79,884	100,000	98,819		141			1.450	1.612	AO	306	1,450	07/23/2021	10/15/2030
097023-BJ-3	BOEING CO			1,2	2.C FE	93,856	93.336	93,336	100,000	97,747		985			2.500	3.592	MS	833	2,500	11/05/2018	03/01/2025
097023-BP-9	BOEING CO			1,2	2.C FE	98,151	93.669	93,669	100,000	99,170		278			2.600	2.908	AO	441	2,600	03/21/2019	10/30/2025
097023-BQ-7	BOEING CO			1,2	2.C FE	98,989	98.442	98,442	100,000	99,879		262			1.875	2.144	JD	83	1,875	07/10/2019	06/15/2023
10112R-BE-3	BOSTON PROPERTIES LP			1,2	2.A FE	102,559	76.558	76,558	100,000	102,244		(222)			2.550	2.273	AO	638	2,550	07/22/2021	04/01/2032
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	98,778	83.622	83,622	100,000	98,877		99			2.721	2.863	JJ	1,277	1,361	01/31/2022	01/12/2032
110122-DP-0	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	194,863	85.497	170,994	200,000	195,957		794			1.125	1.558	MN	300	2,250	10/20/2021	11/13/2027
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	101,972	93.842	93,842	100,000	100,726		(209)			3.400	3.163	JD	38	3,400	06/22/2016	06/27/2026
124857-AT-0	PARAMOUNT GLOBAL			1,2	2.B FE	97,866	88.850	79,965	90,000	95,818		(1,126)			3.375	1.977	FA	1,148	3,038	02/25/2021	02/15/2028
126650-DG-2	CVS HEALTH CORP			1,2	2.B FE	146,659	89.368	120,646	135,000	144,386		(1,364)			3.250	2.079	FA	1,658	4,388	07/23/2021	08/15/2029
14040H-BG-9	CAPITAL ONE FINANCIAL CORP			2	2.A FE	100,429	96.385	96,385	100,000	100,102		(47)			3.200	3.148	FA	1,298	3,200	02/25/2015	02/05/2025
149123-CH-2	CATERPILLAR INC			1,2	1.F FE	175,855	87.339	148,477	170,000	174,771		(623)			2.600	2.167	AO	1,007	4,420	03/26/2021	04/09/2030
14912H-RH-5	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	100,000	97.204	97,204	100,000	100,000					3.200	3.200	JJ	1,476	3,200	06/30/2014	07/15/2024
17298C-H2-7	CITIGROUP INC			2	1.G FE	200,000	82.426	164,852	200,000	200,000					3.000	2.963	JJ	2,517	6,000	07/29/2019	07/31/2031

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17298C-K6-4	CITIGROUP INC			2	1.G FE	250,000	86.701	216,751	250,000	250,000					1.000	0.995	FA	854	2,500	08/26/2020	08/28/2025
1730T0-W3-9	CITIGROUP INC				1.G FE	99,750	98.767	98,767	100,000	99,954		27			5.736	5.764	FMAN	526	2,320	08/26/2014	08/27/2024
1730T3-BE-2	CITIGROUP INC			2	2.A FE	100,000	79.991	79,991	100,000	100,000					3.500	3.489	MN	301	3,500	06/02/2016	05/31/2036
191219-AW-4	COCA-COLA REFRESHMENTS USA LLC				1.F FE	134,840	107.689	107,689	100,000	112,373		(3,043)			7.000	3.451	AO	1,750	7,000	08/26/2014	10/01/2026
20030N-DG-3	COMCAST CORP			1,2	1.G FE	198,320	91.081	163,945	180,000	194,791		(1,940)			3.400	2.130	AO	1,530	6,120	02/25/2021	04/01/2030
20030N-EA-5	COMCAST CORP			1,2	1.G FE	201,148	102.358	199,599	195,000	201,121		(28)			5.350	4.611	MN	1,565		12/21/2022	11/15/2027
20034D-JA-8	COMERICA BANK				1.G FE	257,850	95.821	239,553	250,000	252,999		(1,881)			2.500	1.717	JJ	2,743	6,250	05/19/2020	07/23/2024
21036P-BH-0	CONSTELLATION BRANDS INC			1,2	2.C FE	75,716	79.702	59,776	75,000	75,622		(67)			2.250	2.141	FA	703	1,711	07/30/2021	08/01/2031
22548Q-3E-3	CREDIT SUISSE AG (NASSAU BRANCH)		C		2.A FE	200,000	90.844	181,688	200,000	200,000					5.000	5.000	JAJO	2,139	4,443	04/11/2016	04/14/2026
22822V-AY-7	CROWN CASTLE INC			1,2	2.B FE	99,743	80.776	80,776	100,000	99,778		23			2.500	2.529	JJ	1,153	2,611	06/15/2021	07/15/2031
24422E-RT-8	JOHN DEERE CAPITAL CORP				1.F FE	113,743	99.871	111,856	112,000	112,019		(273)			2.800	2.551	JJ	1,342	3,136	03/09/2016	01/27/2023
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	26,937	89.268	22,317	25,000	26,542		(225)			3.600	2.527	JJ	450	900	03/18/2021	07/01/2029
254687-FK-7	WALT DISNEY CO			1,2	1.G FE	100,265	95.334	95,334	100,000	100,096		(56)			1.750	1.682	FA	588	1,750	01/07/2020	08/30/2024
254687-FL-5	WALT DISNEY CO			1,2	1.G FE	99,865	84.094	84,094	100,000	99,904		13			2.000	2.015	MS	667	2,000	02/13/2020	09/01/2029
25746U-DP-1	DOMINION ENERGY INC			1,2	2.B FE	49,661	92.277	46,138	50,000	49,671		11			4.350	4.435	FA	798		08/09/2022	08/15/2032
260543-DC-4	DOW CHEMICAL CO			1,2	2.A FE	100,667	80.615	80,615	100,000	100,571		(68)			2.100	2.019	MN	268	2,100	07/23/2021	11/15/2030
26441C-BL-8	DUKE ENERGY CORP			1,2	2.B FE	99,868	81.725	81,725	100,000	99,887		12			2.550	2.565	JD	113	2,550	06/07/2021	06/15/2031
29278N-AQ-6	ENERGY TRANSFER LP			1,2	2.C FE	106,664	88.362	88,362	100,000	105,567		(695)			3.750	2.880	MN	479	3,750	05/26/2021	05/15/2030
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	76,791	85.451	64,088	75,000	76,454		(193)			2.800	2.490	JJ	881	2,100	03/18/2021	01/31/2030
30231G-BN-1	EXXON MOBIL CORP			1,2	1.D FE	103,964	87.575	87,575	100,000	103,327		(403)			2.610	2.130	AO	551	2,610	05/26/2021	10/15/2030
31428X-BV-7	FEDEX CORP			1,2	2.B FE	100,712	88.441	88,441	100,000	100,489		(69)			3.100	3.015	FA	1,257	3,100	07/31/2019	08/05/2029
35137L-AH-8	FOX CORP			1,2	2.B FE	58,452	96.886	48,443	50,000	56,557		(1,043)			4.709	2.288	JJ	1,020	2,355	02/25/2021	01/25/2029
361448-BG-7	GATX CORP			1,2	2.B FE	71,519	74.450	55,837	75,000	72,080		309			1.900	2.414	JD	119	1,425	02/25/2021	06/01/2031
36962G-W7-5	GENERAL ELECTRIC CO				2.A FE	144,396	95.323	180,160	189,000	178,089		3,264			4.912	6.924	FMAN	1,418	3,001	12/14/2011	05/05/2026
373334-KK-6	GEORGIA POWER CO			1,2	2.A FE	199,882	95.075	190,151	200,000	199,964		15			2.200	2.208	MS	1,296	4,400	12/16/2019	09/15/2024
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	159,198	93.247	139,870	150,000	157,117		(1,743)			2.950	1.692	MS	1,475	4,425	10/20/2021	03/01/2027
38141G-XE-9	GOLDMAN SACHS GROUP INC			1,2	1.F FE	98,387	98.408	98,408	100,000	98,435		48			3.625	5.058	FA	1,319		12/15/2022	02/20/2024
38147Q-BS-4	GOLDMAN SACHS GROUP INC				2.A FE	99,000	99.887	99,887	100,000	99,947		114			6.238	6.352	MJSD	208	3,172	10/15/2013	06/17/2023
38148T-MY-2	GOLDMAN SACHS GROUP INC			2	1.F FE	100,000	92.529	92,529	100,000	100,000					3.000	3.000	MON	133	3,000	05/31/2016	06/15/2025
404280-DA-4	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	200,000	94.088	188,177	200,000	200,000					2.999	3.000	MS	1,849	2,999	03/03/2022	03/10/2026
437076-CS-9	HOME DEPOT INC			1,2	1.F FE	149,822	98.212	147,319	150,000	149,825		4			4.500	4.515	MS	1,913		09/12/2022	09/15/2032
438516-BZ-8	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	49,038	82.959	41,480	50,000	49,210		97			1.950	2.182	JD	81	975	03/18/2021	06/01/2030
438516-CF-1	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	49,881	79.582	39,791	50,000	49,896		11			1.750	1.776	MS	292	911	08/02/2021	09/01/2031
44644A-AE-7	HUNTINGTON NATIONAL BANK			2	1.G FE	249,425	98.941	247,352	250,000	249,913		110			3.550	3.597	AO	2,095	8,875	10/02/2018	10/06/2023
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	196,532	97.677	195,354	200,000	196,581		49			3.650	4.410	MN	771		12/15/2022	05/23/2025
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	144,927	95.973	143,959	150,000	147,623		699			3.450	3.993	FA	1,898	5,175	12/03/2018	02/19/2026
46625H-JJ-0	JPMORGAN CHASE & CO				1.G FE	100,227	99.431	99,431	100,000	100,012		(35)			3.375	3.339	MN	563	3,375	06/01/2015	05/01/2023
46625H-MN-7	JPMORGAN CHASE & CO			2	1.E FE	148,904	97.631	146,447	150,000	149,550		165			3.900	4.026	JJ	2,698	5,850	12/03/2018	07/15/2025
46647P-BE-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	51,939	83.956	41,978	50,000	51,598		(216)			2.739	2.229	AO	289	1,370	05/26/2021	10/15/2030
501044-DP-3	KROGER CO			1,2	2.B FE	49,823	81.234	40,617	50,000	49,852		18			2.200	2.244	MN	183	1,100	05/26/2021	05/01/2030
534187-BE-8	LINCOLN NATIONAL CORP			1	2.A FE	199,538	96.458	192,916	200,000	199,880		52			3.350	3.379	MS	2,084	6,700	04/28/2016	03/09/2025
53522K-AB-9	LINDE INC			1,2	1.F FE	209,773	100.407	210,855	210,000	209,778		5			4.700	4.739	JD	713		11/28/2022	12/05/2025
539439-AS-8	LLOYDS BANKING GROUP PLC		C		1.G FE	197,880	99.200	198,401	200,000	199,698		467			4.050	4.298	FA	3,038	8,100	11/29/2018	08/16/2023
548661-DY-0	LOWE'S COMPANIES INC			1,2	2.A FE	129,527	78.471	105,936	135,000	130,487		527			1.700	2.169	AO	485	2,295	02/25/2021	10/15/2030
574599-BQ-8	MASCO CORP			1,2	2.B FE	73,082	77.188	57,891	75,000	73,402		177			2.000	2.289	FA	567	1,500	02/25/2021	02/15/2031
58013M-FQ-2	MCDONALD'S CORP			1,2	2.A FE	109,528	92.179	92,179	100,000	107,834		(977)			3.600	2.416	JJ	1,800	3,600	03/26/2021	07/01/2030
58933Y-AR-6	MERCK & CO INC			1,2	1.E FE	192,560	95.935	191,870	200,000	192,677		117			2.750	4.592	FA	2,154		12/15/2022	02/10/2025
59156R-BM-9	METLIFE INC			1	1.G FE	100,850	96.113	96,113	100,000	100,228		(101)			3.000	2.890	MS	1,000	3,000	04/05/2016	03/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61745E-G6-2	MORGAN STANLEY				1.E FE	100,000	100.979	100,979	100,000	100,000					8.000	7.944	MON	153	7,948	04/15/2011	04/25/2023
61760Q-HB-3	MORGAN STANLEY				1.G FE	100,000	98.531	98,531	100,000	100,000					6.000	5.981	FMAN	550	2,825	08/13/2015	08/28/2025
636180-BL-4	NATIONAL FUEL GAS CO			1,2	2.C FE	69,810	99.693	69,785	70,000	69,996		23			3.750	3.784	MS	875	2,809	05/13/2014	03/01/2023
63743F-K7-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1.F FE	200,000	87.077	174,154	200,000	200,000					1.700	1.700	MON	151	3,400	03/09/2020	03/15/2027
63743F-UJ-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1.F FE	100,000	96.763	96,763	100,000	100,000					3.150	3.150	MON	140	3,150	09/02/2014	09/15/2024
63743F-VB-9	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1.F FE	100,291	94.032	94,032	100,000	100,108		(26)			3.500	3.470	MON	156	3,500	11/25/2014	11/15/2026
67066G-AN-4	NVIDIA CORP			1,2	1.F FE	147,764	80.699	121,049	150,000	148,017		212			2.000	2.172	JD	133	3,000	10/20/2021	06/15/2031
68389X-BL-8	ORACLE CORP			1,2	2.B FE	95,888	97.965	97,965	100,000	99,411		818			2.400	3.257	MS	707	2,400	06/20/2018	09/15/2023
693506-BQ-9	PPG INDUSTRIES INC			1,2	2.A FE	201,914	95.635	191,271	200,000	200,630		(397)			2.400	2.191	FA	1,813	4,800	09/19/2019	08/15/2024
717081-DH-3	PFIZER INC			1	1.E FE	99,780	99.157	99,157	100,000	99,980		44			3.000	3.046	JD	133	3,000	05/16/2018	06/15/2023
718172-BT-5	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	100,956	93.886	93,886	100,000	100,313		(102)			2.750	2.638	FA	963	2,750	02/23/2016	02/25/2026
740189-AG-0	PRECISION CASTPARTS CORP			1,2	1.C FE	91,950	99.915	99,915	100,000	99,962		984			2.500	3.511	JJ	1,153	2,500	08/21/2013	01/15/2023
741503-AW-6	BOOKING HOLDINGS INC			1,2	1.G FE	101,334	97.401	97,401	100,000	100,310		(149)			3.650	3.486	MS	1,075	3,650	03/11/2015	03/15/2025
741503-AZ-9	BOOKING HOLDINGS INC			1,2	1.G FE	152,309	95.836	143,753	150,000	150,843		(246)			3.600	3.412	JD	450	5,400	05/24/2016	06/01/2026
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	98,687	83.688	83,688	100,000	98,923		134			2.250	2.412	AO	475	2,250	03/18/2021	04/15/2030
744448-CH-2	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	98,765	99.565	99,565	100,000	99,936		312			2.500	2.821	MS	736	2,500	02/19/2019	03/15/2023
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	101,308	85.454	85,454	100,000	101,059		(142)			2.450	2.281	JJ	1,130	2,450	03/18/2021	01/15/2030
744573-AV-8	PUBLIC SERVICE ENTERPRISE GROUP INC			1,2	2.B FE	49,948	103.057	51,528	50,000	49,949		2			5.850	5.874	MN	431		11/04/2022	11/15/2027
74460W-AA-5	PUBLIC STORAGE			1,2	1.F FE	49,007	87.966	43,983	50,000	49,361		199			0.875	1.294	FA	165	438	03/17/2021	02/15/2026
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	100,138	83.282	83,282	100,000	100,122		(15)			2.250	2.232	JJ	1,125	2,250	10/20/2021	07/01/2030
756109-AX-2	REALTY INCOME CORP			1,2	1.G FE	107,633	86.875	86,875	100,000	106,453		(747)			3.250	2.339	JJ	1,499	3,250	05/26/2021	01/15/2031
773903-AL-3	ROCKWELL AUTOMATION INC			1,2	1.F FE	89,803	79.104	71,194	90,000	89,828		18			1.750	1.774	FA	595	1,566	08/03/2021	08/15/2031
778296-AA-1	ROSS STORES INC			1,2	2.A FE	101,412	97.063	97,063	100,000	100,247		(161)			3.375	3.202	MS	994	3,375	10/30/2014	09/15/2024
78015K-7C-2	ROYAL BANK OF CANADA		C		1.E FE	100,648	95.422	95,422	100,000	100,246		(130)			2.250	2.112	MN	375	2,250	10/28/2019	11/01/2024
78016E-YH-4	ROYAL BANK OF CANADA		C	1	1.E FE	99,884	80.841	80,841	100,000	99,896		11			2.300	2.313	MN	371	2,326	10/26/2021	11/03/2031
78016F-ZU-1	ROYAL BANK OF CANADA		C	1	1.E FE	29,941	104.163	31,249	30,000	29,943		2			6.000	6.046	MN	330		10/20/2022	11/01/2027
78486Q-AD-3	SVB FINANCIAL GROUP			1	2.B FE	99,716	96.754	96,754	100,000	99,935		30			3.500	3.533	JJ	1,478	3,500	03/04/2015	01/29/2025
79466L-AJ-3	SALESFORCE INC			1,2	1.F FE	75,923	80.337	60,253	75,000	75,794		(88)			1.950	1.812	JJ	674	1,475	07/08/2021	07/15/2031
822582-CC-4	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	100,508	95.367	95,367	100,000	100,194		(107)			2.000	1.888	MN	300	2,000	12/18/2019	11/07/2024
822582-CD-2	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	99,114	86.720	86,720	100,000	99,212		98			2.375	2.501	MN	356	2,375	01/31/2022	11/07/2029
844741-BF-4	SOUTHWEST AIRLINES CO			1,2	2.A FE	98,993	83.788	83,788	100,000	99,206		100			2.625	2.749	FA	1,028	2,625	11/10/2020	02/10/2030
857477-BS-1	STATE STREET CORP			2,5	1.E FE	125,000	89.668	112,084	125,000	125,000					2.203	2.203	FA	1,102	1,377	02/02/2022	02/07/2028
857477-BY-8	STATE STREET CORP			2,5	1.E FE	50,000	103.360	51,680	50,000	50,000					5.820	5.823	MN	461		11/01/2022	11/04/2028
863667-AF-8	STRYKER CORP			1,2	2.A FE	200,000	97.793	195,586	200,000	200,000					3.375	3.374	MN	863	6,750	04/29/2014	05/15/2024
87612E-BL-9	TARGET CORP			1,2	1.F FE	190,816	94.772	189,545	200,000	190,952		136			2.250	4.349	AO	950		12/15/2022	04/15/2025
89236T-JK-2	TOYOTA MOTOR CREDIT CORP			1	1.E FE	99,956	88.612	88,612	100,000	99,969		9			1.125	1.134	JD	41	1,125	06/15/2021	06/18/2026
89236T-KF-1	TOYOTA MOTOR CREDIT CORP				1.E FE	107,764	97.211	106,932	110,000	107,792		29			3.650	4.466	FA	1,483		12/15/2022	08/18/2025
89788J-AA-7	TRUIST BANK			2	1.F FE	390,500	92.854	371,417	400,000	395,709		1,895			1.500	2.003	MS	1,850	6,000	03/18/2020	03/10/2025
907818-FH-6	UNION PACIFIC CORP			1,2	1.G FE	125,661	85.573	106,967	125,000	125,537		(71)			2.400	2.332	FA	1,217	3,000	03/17/2021	02/05/2030
907818-FU-7	UNION PACIFIC CORP			1,2	1.G FE	50,747	84.209	42,105	50,000	50,660		(73)			2.375	2.197	MN	135	1,188	10/20/2021	05/20/2031
91159H-HK-9	US BANCORP			2	1.F FE	148,515	97.843	146,765	150,000	149,536		261			3.600	3.791	MS	1,650	5,400	12/12/2018	09/11/2024
91159H-JA-9	US BANCORP			2	1.E FE	47,070	77.727	38,863	50,000	47,439		310			1.375	2.112	JJ	304	688	10/20/2021	07/22/2030
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	224,576	83.149	187,086	225,000	224,636		45			2.000	2.024	MN	575	4,500	10/20/2021	05/15/2030
91913Y-BB-5	VALERO ENERGY CORP			1,2	2.B FE	75,241	88.049	66,037	75,000	75,175		(36)			2.150	2.096	MS	475	1,613	02/25/2021	09/15/2027
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	134,059	88.530	110,662	125,000	132,314		(959)			3.150	2.239	MS	1,083	3,938	02/25/2021	03/22/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94974B-GL-8	WELLS FARGO & CO				1.G FE	214,942	96.453	192,906	200,000	206,851		(1,365)			4.300	3.481	JJ	3,798	8,600	06/20/2016	07/22/2027
95000N-2H-1	WELLS FARGO & CO				2.A FE	200,000	96.746	193,492	200,000	200,000					5.000	4.999	FMAN	1,222	4,506	05/12/2017	05/17/2027
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						17,169,953	XXX	15,597,421	17,096,000	17,164,865		(13,945)			XXX	XXX	XXX	121,894	403,210	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
05522R-DF-2	BACCT 2022-2 A - ABS			4	1.A FE	299,951	100.848	302,545	300,000	299,955		4			5.000	5.006	MON	1,583		11/17/2022	04/17/2028
05602R-AD-3	BMWOT 2022-A A3 - ABS			4	1.A FE	321,750	97.452	316,720	325,000	322,252		502			3.210	3.725	MON	174	3,478	08/25/2022	08/25/2026
12598L-AC-0	CNH 2021-C A3 - ABS			4	1.A FE	199,977	94.153	188,307	200,000	199,987		9			0.810	0.816	MON	72	1,620	10/19/2021	12/15/2026
12664J-AC-4	CNH 2022-C A3 - ABS			4	1.A FE	149,974	99.110	148,664	150,000	149,975		1			5.150	5.211	MON	343	472	11/17/2022	04/17/2028
14041N-FY-2	CAPITAL ONE MULTI TR A B S SER 2021 3 CL			4	1.A FE	224,969	93.027	209,310	225,000	224,980		11			1.040	1.045	MON	104	2,438	11/18/2021	11/16/2026
14044C-AC-6	COPAR 2021-1 A3 - ABS			4	1.A FE	199,996	94.071	188,142	200,000	199,998		2			0.770	0.772	MON	68	1,540	10/19/2021	09/15/2026
161571-HS-6	CHAIT 2022-1 A - ABS			4	1.A FE	224,962	97.406	219,164	225,000	224,966		3			3.970	4.009	MON	397	2,208	09/09/2022	09/15/2027
254683-BZ-7	DCENT 2017-4 A - ABS			4	1.A FE	417,031	96.934	387,738	400,000	408,942		(6,882)			2.530	0.788	MON	450	10,120	10/26/2021	10/15/2026
34535A-AD-2	FORDO 2022-C A3 - ABS			4	1.A FE	264,985	98.447	260,885	265,000	264,986		1			4.480	4.525	MON	528	2,704	09/20/2022	12/15/2026
448977-AD-0	HART 2022-A A3 - ABS			4	1.A FE	199,992	95.244	190,487	200,000	199,995		2			2.220	2.232	MON	197	3,318	03/09/2022	10/15/2026
47788U-AC-6	JDOT 2021 A3 - ABS			4	1.A FE	174,407	96.583	168,480	174,440	174,429		11			0.360	0.368	MON	28	628	03/02/2021	09/15/2025
65480J-AC-4	NAROT 2022-B A3 - ABS			4	1.A FE	179,963	98.782	177,808	180,000	179,966		3			4.460	4.510	MON	357	1,717	09/20/2022	05/17/2027
92348K-AD-5	VZMT 2021-2 A - RMBS			4	1.A FE	199,971	93.253	186,506	200,000	199,982		10			0.990	0.997	MON	61	1,980	10/28/2021	04/20/2028
92868K-AC-7	VALET 2021-1 A3 - ABS			4	1.A FE	95,957	94.909	94,908	100,000	96,791		833			1.020	3.625	MON	31	340	08/25/2022	06/22/2026
1049999999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						3,153,885	XXX	3,039,665	3,144,440	3,147,203		(5,489)			XXX	XXX	XXX	4,393	32,562	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						20,323,839	XXX	18,637,086	20,240,440	20,312,068		(19,433)			XXX	XXX	XXX	126,287	435,772	XXX	XXX
Unaffiliated Certificates of Deposit																					
05465D-AE-8	Axos Bank				1.G FE	249,000	99.822	248,556	249,000	249,000					1.650	1.650	N/A	68	4,108	02/27/2020	03/26/2025
254672-XQ-6	Discover Bank				1.G FE	100,535	100.167	100,167	100,000	100,167		(54)			2.400	2.342	FA	947	2,400	02/22/2016	02/10/2026
254673-SJ-6	Discover Bank				1.G FE	100,000	100.000	100,000	100,000	100,000					3.350	3.348	FA	1,404	3,350	07/23/2018	08/01/2023
29278T-MX-5	EnerBank USA				1.A Z	250,000	99.999	249,997	250,000	250,000					1.750	1.750	MON	216	4,375	03/02/2020	02/17/2026
334342-CV-2	Dream First Bank, National Association			2	1.A Z	250,000	99.601	249,002	250,000	250,000					0.950	0.950	FMAN	221	2,375	08/21/2020	08/30/2027
42228L-AA-9	Healthcare Systems Federal Credit Union				1.A Z	257,920	100.740	249,835	248,000	249,837		(2,360)			3.300	2.316	MON	448	8,184	07/29/2019	10/12/2023
59013K-BV-7	Merrick Bank Corporation				1.A Z	200,000	100.000	200,000	200,000	200,000					2.200	2.200	MON	386	4,400	07/29/2019	07/31/2024
61760A-RS-0	Morgan Stanley Private Bank, National As				1.D FE	250,000	100.000	250,000	250,000	250,000					3.550	3.548	MN	1,313	8,875	10/31/2018	11/08/2023
61765Q-P3-7	Morgan Stanley Bank, N.A.				1.E FE	100,000	100.000	100,000	100,000	100,000					1.000	0.994	N/A	2,597	1,000	05/18/2020	05/28/2025
61765Q-TR-0	Morgan Stanley Bank, N.A.				1.D FE	250,000	100.000	250,000	250,000	250,000					2.200	2.307	FMAN	512	5,500	08/14/2019	08/28/2026
89235M-KF-7	Toyota Financial Savings Bank			2	1.E FE	250,000	99.789	249,473	250,000	250,000					0.650	0.650	FA	592	1,625	08/05/2020	08/21/2025
949495-AT-2	Wells Fargo National Bank West				1.E FE	250,000	99.992	249,980	250,000	250,000					1.900	1.900	MON	39	4,750	01/23/2020	01/30/2023
2019999999 – Unaffiliated Certificates of Deposit						2,507,455	XXX	2,497,011	2,497,000	2,499,004		(2,414)			XXX	XXX	XXX	8,744	50,942	XXX	XXX
2419999999 – Subtotals – Issuer Obligations						58,835,838	XXX	54,647,381	58,371,000	58,685,695		(59,761)			XXX	XXX	XXX	403,132	1,540,050	XXX	XXX
2429999999 – Subtotals – Residential Mortgage-Backed Securities						179,841	XXX	176,557	180,514	179,809		(25)			XXX	XXX	XXX	721	2,579	XXX	XXX
2439999999 – Subtotals – Commercial Mortgage-Backed Securities						251,739	XXX	225,668	241,330	247,486		(2,044)			XXX	XXX	XXX	599	7,047	XXX	XXX
2449999999 – Subtotals – Other Loan-Backed and Structured Securities						4,252,881	XXX	4,106,422	4,239,440	4,240,953		(5,853)			XXX	XXX	XXX	15,318	69,719	XXX	XXX
2489999999 – Subtotals – Unaffiliated Certificates of Deposit						2,507,455	XXX	2,497,011	2,497,000	2,499,004		(2,414)			XXX	XXX	XXX	8,744	50,942	XXX	XXX
2509999999 – Subtotals – Total Bonds						66,027,754	XXX	61,653,038	65,529,285	65,852,947		(70,097)			XXX	XXX	XXX	428,513	1,670,337	XXX	XXX

1\. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $9,832,976	1B $8,593,378	1C $9,740,169	1D $9,449,814	1E $8,183,216	1F $8,592,417	1G $5,429,045
1B	2A $3,679,073	2B $1,647,889	2C $704,971				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				

1E 5A $ 5B $ 5C $
1F 6 $

SCHEDULE D - PART 1

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

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated), Publicly Traded																	
00130H-10-5	THE AES CORPORATION			13.000	374	28.760	374	367				6		6		12/16/2022	XXX
00206R-10-2	AT&T ORD			5,672.000	104,422	18.410	104,422	112,624		3,980		(8,202)		(8,202)		10/03/2022	XXX
00215W-10-0	ASE INDUSTRIAL HOLDIN ADR REP 2 ORD		C	2,020.000	12,665	6.270	12,665	12,879				(214)		(214)		08/15/2022	XXX
002824-10-0	ABBOTT LABORATORIES ORD			713.000	78,280	109.790	78,280	86,786		1,299		(20,446)		(20,446)		02/16/2022	XXX
00287Y-10-9	ABBVIE ORD			1,201.000	194,094	161.610	194,094	136,189		6,527		27,337		27,337		10/03/2022	XXX
00507V-10-9	ACTIVISION BLIZZARD ORD			82.000	6,277	76.550	6,277	6,310				(33)		(33)		12/16/2022	XXX
00724F-10-1	ADOBE ORD			59.000	19,855	336.530	19,855	21,376				(1,520)		(1,520)		12/16/2022	XXX
00751Y-10-6	ADVANCE AUTO PARTS ORD			13.000	1,911	147.030	1,911	1,826				85		85		12/16/2022	XXX
007903-10-7	ADVANCED MICRO DEVICES ORD			257.000	16,646	64.770	16,646	23,969				(14,487)		(14,487)		05/24/2022	XXX
00846U-10-1	AGILENT TECHNOLOGIES ORD			6.000	898	149.650	898	888	1			10		10		12/16/2022	XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			186.000	57,336	308.260	57,336	47,183	301	1,150		2,016		2,016		02/16/2022	XXX
009279-10-0	AIRBUS SE UNSPONSORED ADR		C	526.000	15,601	29.660	15,601	14,560				1,041		1,041		05/24/2022	XXX
00971T-10-1	AKAMAI TECHNOLOGIES ORD			12.000	1,012	84.300	1,012	1,012				–		–		12/16/2022	XXX
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			21.000	3,059	145.670	3,059	3,043	25			16		16		12/16/2022	XXX
016255-10-1	ALIGN TECHNOLOGY ORD			37.000	7,803	210.900	7,803	9,735				(1,932)		(1,932)		12/16/2022	XXX
018802-10-8	ALLIANT ENERGY ORD			35.000	1,932	55.210	1,932	1,893				39		39		12/16/2022	XXX
020002-10-1	ALLSTATE ORD			6.000	814	135.600	814	787				26		26		12/16/2022	XXX
02079K-10-7	ALPHABET CL C ORD			2,316.000	205,499	88.730	205,499	250,455				(105,284)		(105,284)		05/19/2022	XXX
02079K-30-5	ALPHABET CL A ORD			301.000	26,557	88.230	26,557	30,836				(14,786)		(14,786)		12/16/2022	XXX
02209S-10-3	ALTRIA GROUP ORD			37.000	1,691	45.710	1,691	1,706	35			(14)		(14)		12/16/2022	XXX
023135-10-6	AMAZON COM ORD			2,026.000	170,184	84.000	170,184	245,981				(75,571)		(75,571)		12/16/2022	XXX
023608-10-2	AMEREN ORD			34.000	3,023	88.920	3,023	2,860		19		45		45		12/16/2022	XXX
025537-10-1	AMERICAN ELECTRIC POWER ORD			838.000	79,568	94.950	79,568	77,989		1,337		150		150		12/16/2022	XXX
025816-10-9	AMERICAN EXPRESS ORD			80.000	11,820	147.750	11,820	11,621		6		199		199		12/16/2022	XXX
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			12.000	759	63.240	759	739				20		20		12/16/2022	XXX
03027X-10-0	AMERICAN TOWER REIT			19.000	4,025	211.860	4,025	4,015	30			10		10		12/16/2022	XXX
030420-10-3	AMERICAN WATER WORKS ORD			374.000	57,005	152.420	57,005	60,417		864		(9,450)		(9,450)		05/19/2022	XXX
03076C-10-6	AMERIPRISE FINANCE ORD			230.000	71,615	311.370	71,615	52,906		1,074		1,968		1,968		12/16/2022	XXX
031162-10-0	AMGEN ORD			151.000	39,659	262.640	39,659	36,079		803		3,580		3,580		10/03/2022	XXX
03662Q-10-5	ANSYS ORD			26.000	6,281	241.590	6,281	6,293				(11)		(11)		12/16/2022	XXX
036752-10-3	ELEVANCE HEALTH ORD			8.000	4,104	512.970	4,104	2,327		41		395		395		02/05/2021	XXX
037833-10-0	APPLE ORD			3,148.000	409,020	129.930	409,020	38,677		2,831		(144,006)		(144,006)		04/25/2022	XXX
038222-10-5	APPLIED MATERIAL ORD			477.000	46,450	97.380	46,450	18,680		487		(28,610)		(28,610)		03/05/2019	XXX
039483-10-2	ARCHER DANIELS MIDLAND ORD			200.000	18,570	92.850	18,570	7,836		320		5,052		5,052		11/28/2017	XXX
04621X-10-8	ASSURANT ORD			14.000	1,751	125.060	1,751	1,720				31		31		12/16/2022	XXX
049468-10-1	ATLASSIAN CL A ORD			42.000	5,405	128.680	5,405	11,975				(6,570)		(6,570)		08/15/2022	XXX
052769-10-6	AUTODESK ORD			34.000	6,354	186.870	6,354	6,592				(239)		(239)		05/19/2022	XXX
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			8.000	1,292	161.520	1,292	1,378	13	51		(729)		(729)		02/05/2021	XXX
053611-10-9	AVERY DENNISON ORD			291.000	52,671	181.000	52,671	55,611		694		(2,940)		(2,940)		12/16/2022	XXX
05523R-10-7	BAE SYSTEMS ADR		C	910.000	38,352	42.145	38,352	26,982		1,022		10,005		10,005		07/28/2022	XXX
05534B-76-0	BCE ORD		C	2,605.000	114,490	43.950	114,490	122,005	2,397	4,944		(20,585)		(20,585)		10/03/2022	XXX
05565A-20-2	BNP PARIBAS ADR		C	845.000	24,057	28.470	24,057	21,510				2,547		2,547		08/15/2022	XXX
05722G-10-0	BAKER HUGHES CL A ORD			117.000	3,455	29.530	3,455	3,286				169		169		12/16/2022	XXX
058498-10-6	BALL ORD			61.000	3,120	51.140	3,120	3,144				(24)		(24)		12/16/2022	XXX
060505-10-4	BANK OF AMERICA ORD			2,465.000	81,641	33.120	81,641	85,464		2,006		(27,377)		(27,377)		12/16/2022	XXX
064058-10-0	BANK OF NEW YORK MELLON ORD			154.000	7,010	45.520	7,010	6,737				273		273		12/16/2022	XXX
070830-10-4	BATH AND BODY WORKS ORD			31.000	1,306	42.140	1,306	1,263				44		44		12/16/2022	XXX
071813-10-9	BAXTER INTERNATIONAL ORD			10.000	510	50.970	510	499				10		10		12/16/2022	XXX
075887-10-9	BECTON DICKINSON ORD			244.000	62,049	254.300	62,049	9,559		647		52,490		52,490		03/15/1999	XXX
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			76.000	23,476	308.900	23,476	22,717				759		759		12/16/2022	XXX
086516-10-1	BEST BUY ORD			10.000	802	80.210	802	791				11		11		12/16/2022	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
090572-20-7	BIO RAD LABORATORIES CL A ORD			9.000	3,784	420.490	3,784	3,669				115		115		12/16/2022	XXX
09073M-10-4	BIO TECHNE ORD			29.000	2,404	82.880	2,404	2,376				27		27		12/16/2022	XXX
09247X-10-1	BLACKROCK ORD			86.000	60,942	708.630	60,942	62,688		1,376		(10,999)		(10,999)		12/16/2022	XXX
09260D-10-7	BLACKSTONE ORD			504.000	37,392	74.190	37,392	60,503		2,198		(23,111)		(23,111)		02/16/2022	XXX
097023-10-5	BOEING ORD			19.000	3,619	190.490	3,619	3,462				157		157		12/16/2022	XXX
09857L-10-8	BOOKING HOLDINGS ORD			9.000	18,138	2,015.280	18,138	19,016				(3,004)		(3,004)		12/16/2022	XXX
099724-10-6	BORGWARNER ORD			21.000	845	40.250	845	842				3		3		12/16/2022	XXX
101121-10-1	BOSTON PROPERTIES REIT ORD			47.000	3,176	67.580	3,176	3,153	46			24		24		12/16/2022	XXX
110122-10-8	BRISTOL MYERS SQUIBB ORD			268.000	19,283	71.950	19,283	16,432		579		2,573		2,573		12/22/2021	XXX
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	4,130.000	165,117	39.980	165,117	173,154	3,058	7,980		(8,625)		(8,625)		10/03/2022	XXX
111190-10-4	BRITVIC ADR		C	847.000	16,347	19.300	16,347	20,379	431	400		(4,839)		(4,839)		07/28/2022	XXX
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			8.000	1,073	134.130	1,073	1,064				9		9		12/16/2022	XXX
11135F-10-1	BROADCOM ORD			159.000	88,902	559.130	88,902	44,591		2,687		(15,419)		(15,419)		02/16/2022	XXX
115236-10-1	BROWN & BROWN ORD			69.000	3,931	56.970	3,931	3,817				114		114		12/16/2022	XXX
115637-20-9	BROWN FORMAN CL B ORD			48.000	3,153	65.680	3,153	2,984	10	18		169		169		05/19/2022	XXX
12503M-10-8	CBOE GLOBAL MARKETS ORD			52.000	6,524	125.470	6,524	4,658		102		(256)		(256)		02/05/2021	XXX
12504L-10-9	CBRE GROUP CL A ORD			17.000	1,308	76.960	1,308	1,287				22		22		12/16/2022	XXX
12541W-20-9	CH ROBINSON WORLDWIDE ORD			10.000	916	91.560	916	939				(24)		(24)		12/16/2022	XXX
125523-10-0	CIGNA ORD			357.000	118,288	331.340	118,288	75,787		1,481		32,724		32,724		06/30/2022	XXX
12572Q-10-5	CME GROUP CL A ORD			30.000	5,045	168.160	5,045	5,113	135			(68)		(68)		12/16/2022	XXX
125896-10-0	CMS ENERGY ORD			96.000	6,080	63.330	6,080	5,619		131		(79)		(79)		12/16/2022	XXX
126408-10-3	CSX ORD			22.000	682	30.980	682	690				(9)		(9)		12/16/2022	XXX
126650-10-0	CVS HEALTH ORD			743.000	69,240	93.190	69,240	65,999		1,440		(6,693)		(6,693)		06/30/2022	XXX
127387-10-8	CADENCE DESIGN SYSTEMS ORD			5.000	803	160.640	803	809				(5)		(5)		12/16/2022	XXX
12769G-10-0	CAESARS ENTERTAINMENT ORD			49.000	2,038	41.600	2,038	2,413				(375)		(375)		05/19/2022	XXX
133131-10-2	CAMDEN PROPERTY REIT ORD			33.000	3,692	111.880	3,692	3,690				2		2		12/16/2022	XXX
136069-10-1	CANADIAN IMPERIAL BANK COMMERCE ORD		C	682.000	27,587	40.450	27,587	35,268	580	1,144		(12,277)		(12,277)		10/03/2022	XXX
143130-10-2	CARMAX ORD			62.000	3,775	60.890	3,775	4,086				(311)		(311)		12/16/2022	XXX
148806-10-2	CATALENT ORD			7.000	315	45.010	315	308				7		7		12/16/2022	XXX
149123-10-1	CATERPILLAR ORD			122.000	29,226	239.560	29,226	16,376		564		4,004		4,004		02/10/2020	XXX
150870-10-3	CELANESE ORD			14.000	1,431	102.240	1,431	1,422				9		9		12/16/2022	XXX
15135B-10-1	CENTENE ORD			48.000	3,936	82.010	3,936	2,827				(19)		(19)		02/05/2021	XXX
15677J-10-8	CERIDIAN HCM HOLDING ORD			89.000	5,709	64.150	5,709	4,960				750		750		05/19/2022	XXX
159864-10-7	CHRLS RIVER LABS ORD			6.000	1,307	217.900	1,307	1,391				(84)		(84)		05/19/2022	XXX
166764-10-0	CHEVRON ORD			739.000	132,643	179.490	132,643	76,499		4,083		44,464		44,464		02/16/2022	XXX
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			16.000	22,200	1,387.490	22,200	24,146				(4,029)		(4,029)		12/16/2022	XXX
171340-10-2	CHURCH AND DWIGHT ORD			38.000	3,063	80.610	3,063	3,061				2		2		12/16/2022	XXX
172062-10-1	CINCINNATI FINANCIAL ORD			18.000	1,843	102.390	1,843	1,827				16		16		12/16/2022	XXX
17275R-10-2	CISCO SYSTEMS ORD			2,016.000	96,042	47.640	96,042	86,460		2,165		(8,144)		(8,144)		10/03/2022	XXX
172967-42-4	CITIGROUP ORD			101.000	4,568	45.230	4,568	4,461				107		107		12/16/2022	XXX
174610-10-5	CITIZENS FINANCIAL GROUP ORD			13.000	512	39.370	512	494				17		17		12/16/2022	XXX
189054-10-9	CLOROX ORD			453.000	63,569	140.330	63,569	66,120		1,498		(2,551)		(2,551)		12/16/2022	XXX
191216-10-0	COCA-COLA ORD			1,329.000	84,538	63.610	84,538	82,659		1,498		772		772		12/16/2022	XXX
191241-10-8	COCA-COLA FEMSA ADR REP 10 UNT		C	429.000	29,121	67.880	29,121	25,842		384		3,278		3,278		11/01/2022	XXX
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			48.000	2,745	57.190	2,745	2,643				102		102		12/16/2022	XXX
194162-10-3	COLGATE PALMOLIVE ORD			78.000	6,146	78.790	6,146	6,050				96		96		12/16/2022	XXX
20030N-10-1	COMCAST CL A ORD			2,199.000	76,899	34.970	76,899	102,234		1,320		(25,335)		(25,335)		12/16/2022	XXX
204280-30-9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR		C	2,234.000	21,804	9.760	21,804	26,854		313		(5,732)		(5,732)		11/17/2022	XXX
205887-10-2	CONAGRA BRANDS ORD			1,307.000	50,581	38.700	50,581	45,622		1,578		5,347		5,347		10/03/2022	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
209115-10-4	CONSOLIDATED EDISON ORD			66.000	6,290	95.310	6,290	4,720		209		659		659		02/05/2021	XXX
21036P-10-8	CONSTELLATION BRANDS CL A ORD			11.000	2,549	231.750	2,549	2,535				14		14		12/16/2022	XXX
22160K-10-5	COSTCO WHOLESALE ORD			78.000	35,607	456.500	35,607	24,011		272		(8,674)		(8,674)		06/10/2020	XXX
22822V-10-1	CROWN CASTLE ORD			1,075.000	145,813	135.640	145,813	170,233		3,507		(49,890)		(49,890)		12/16/2022	XXX
231021-10-6	CUMMINS ORD			149.000	36,101	242.290	36,101	17,666		900		3,598		3,598		08/24/2015	XXX
23331A-10-9	D R HORTON ORD			424.000	37,795	89.140	37,795	16,306		392		(8,187)		(8,187)		04/21/2020	XXX
233331-10-7	DTE ENERGY ORD			86.000	10,108	117.530	10,108	8,907	82	304		(173)		(173)		02/05/2021	XXX
23341C-10-3	DNB BK ASA SPONSORED ADR		C	1,274.000	25,187	19.770	25,187	27,632		711		(3,322)		(3,322)		08/15/2022	XXX
235851-10-2	DANAHER ORD			23.000	6,105	265.420	6,105	6,034	6			71		71		12/16/2022	XXX
244199-10-5	DEERE ORD			95.000	40,732	428.760	40,732	35,993	114	314		4,739		4,739		02/16/2022	XXX
251566-10-5	DEUTSCHE TELEKOM ORD		C	1,272.000	25,415	19.980	25,415	23,981		504		1,611		1,611		09/21/2022	XXX
25157Y-20-2	DEUTSCHE POST ADR		C	721.000	27,038	37.500	27,038	27,876				(839)		(839)		11/17/2022	XXX
253868-10-3	DIGITAL REALTY REIT ORD			623.000	62,468	100.270	62,468	80,187	720	1,915		(22,726)		(22,726)		12/16/2022	XXX
254687-10-6	WALT DISNEY ORD			236.000	20,504	86.880	20,504	21,676				(1,172)		(1,172)		12/16/2022	XXX
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			44.000	4,305	97.830	4,305	4,339		23		(35)		(35)		12/16/2022	XXX
25470M-10-9	DISH NETWORK CL A ORD			77.000	1,081	14.040	1,081	1,108				(27)		(27)		12/16/2022	XXX
256677-10-5	DOLLAR GENERAL ORD			28.000	6,895	246.250	6,895	6,175	15	19		720		720		12/16/2022	XXX
256746-10-8	DOLLAR TREE ORD			2.000	283	141.440	283	284				(1)		(1)		12/16/2022	XXX
25746U-10-9	DOMINION ENERGY ORD			1,268.000	77,754	61.320	77,754	97,017		3,110		(22,590)		(22,590)		10/03/2022	XXX
25754A-20-1	DOMINOS PIZZA ORD			5.000	1,732	346.400	1,732	1,780				(48)		(48)		12/16/2022	XXX
26441C-20-4	DUKE ENERGY ORD			1,198.000	123,382	102.990	123,382	115,247		3,661		287		287		12/16/2022	XXX
26614N-10-2	DUPONT DE NEMOURS ORD			7.000	480	68.630	480	472				9		9		12/16/2022	XXX
277432-10-0	EASTMAN CHEMICAL ORD			505.000	41,127	81.440	41,127	58,503	397	1,365		(20,345)		(20,345)		12/16/2022	XXX
278642-10-3	EBAY ORD			35.000	1,451	41.470	1,451	1,570		23		(119)		(119)		05/19/2022	XXX
278865-10-0	ECOLAB ORD			17.000	2,475	145.560	2,475	2,414	9			60		60		12/16/2022	XXX
281020-10-7	EDISON INTERNATIONAL ORD			35.000	2,227	63.620	2,227	2,267	26			(40)		(40)		12/16/2022	XXX
285512-10-9	ELECTRONIC ARTS ORD			30.000	3,665	122.180	3,665	3,676		22		(292)		(292)		06/10/2020	XXX
29082K-10-5	EMBECTA ORD			49.000	1,239	25.290	1,239	252	7	7		987		987		12/22/2021	XXX
291011-10-4	EMERSON ELECTRIC ORD			196.000	18,828	96.060	18,828	8,887		642		606		606		02/26/2007	XXX
29250N-10-5	ENBRIDGE ORD		C	2,799.000	109,441	39.100	109,441	112,132		5,142		(3,856)		(3,856)		10/03/2022	XXX
29265W-20-7	ENEL SOCIETA PER AZIONI UNSPONSO ADR		C	1,235.000	6,595	5.340	6,595	6,371				224		224		08/15/2022	XXX
29364G-10-3	ENTERGY ORD			44.000	4,950	112.500	4,950	4,082		11		163		163		02/05/2021	XXX
29414B-10-4	EPAM SYSTEMS ORD			8.000	2,622	327.740	2,622	2,613				9		9		05/19/2022	XXX
294429-10-5	EQUIFAX ORD			8.000	1,555	194.360	1,555	1,541				14		14		12/16/2022	XXX
29444U-70-0	EQUINIX REIT ORD			2.000	1,310	655.030	1,310	1,338				(28)		(28)		12/16/2022	XXX
297178-10-5	ESSEX PROPERTY REIT ORD			131.000	27,762	211.920	27,762	34,670	288	1,115		(18,020)		(18,020)		02/16/2022	XXX
29786A-10-6	ETSY ORD			65.000	7,786	119.780	7,786	5,168				2,618		2,618		05/19/2022	XXX
30034W-10-6	EVERGY ORD			62.000	3,902	62.930	3,902	3,584		79		(149)		(149)		12/16/2022	XXX
30161N-10-1	EXELON ORD			73.000	3,156	43.230	3,156	3,000				156		156		12/16/2022	XXX
30212P-30-3	EXPEDIA GROUP ORD			139.000	12,176	87.600	12,176	15,203				(3,026)		(3,026)		12/16/2022	XXX
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			22.000	2,286	103.920	2,286	2,385				(99)		(99)		12/16/2022	XXX
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			420.000	61,816	147.180	61,816	62,550		2,472		(31,215)		(31,215)		12/16/2022	XXX
30231G-10-2	EXXON MOBIL ORD			1,941.000	214,092	110.300	214,092	133,986		5,420		69,332		69,332		09/01/2022	XXX
30303M-10-2	META PLATFORMS CL A ORD			106.000	12,756	120.340	12,756	12,502				254		254		12/23/2022	XXX
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			6.000	2,407	401.210	2,407	2,567				(160)		(160)		12/16/2022	XXX
309627-10-7	FARMERS NATIONAL BANC ORD			100.000	1,412	14.120	1,412	335		65		(443)		(443)		06/29/2015	XXX
313745-10-1	FEDERAL REIT ORD			34.000	3,435	101.040	3,435	3,103	37	109		332		332		02/05/2021	XXX
31428X-10-6	FEDEX ORD			120.000	20,784	173.200	20,784	26,056	89	235		(6,287)		(6,287)		12/16/2022	XXX
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			44.000	2,985	67.850	2,985	3,058				(73)		(73)		12/16/2022	XXX
316773-10-0	FIFTH THIRD BANCORP ORD			999.000	32,777	32.810	32,777	19,079	330	1,229		(10,729)		(10,729)		10/25/2013	XXX

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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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
33616C-10-0	FIRST REPUBLIC BANK ORD			25.000	3,047	121.890	3,047	3,010				37		37		12/16/2022	XXX
337738-10-8	FISERV ORD			191.000	19,304	101.070	19,304	20,691				(1,387)		(1,387)		12/16/2022	XXX
337932-10-7	FIRSTENERGY ORD			78.000	3,271	41.940	3,271	3,183				88		88		12/16/2022	XXX
339041-10-5	FLEETCOR TECHNOLOGIES ORD			4.000	735	183.680	735	721				14		14		12/16/2022	XXX
345370-86-0	FORD MOTOR ORD			79.000	919	11.630	919	966				(47)		(47)		12/16/2022	XXX
34959E-10-9	FORTINET ORD			24.000	1,173	48.890	1,173	1,241				(68)		(68)		12/16/2022	XXX
35137L-10-5	FOX CL A ORD			1,627.000	49,412	30.370	49,412	57,181		405		(7,769)		(7,769)		12/16/2022	XXX
35137L-20-4	FOX CL B ORD			77.000	2,191	28.450	2,191	2,206				(15)		(15)		12/16/2022	XXX
354613-10-1	FRANKLIN RESOURCES ORD			124.000	3,271	26.380	3,271	3,165	37			106		106		12/16/2022	XXX
35671D-85-7	FREEPORT MCMORAN ORD			486.000	18,468	38.000	18,468	6,084		292		(1,813)		(1,813)		07/27/2015	XXX
368736-10-4	GENERAC HOLDINGS ORD			11.000	1,107	100.660	1,107	1,021				86		86		12/16/2022	XXX
369550-10-8	GENERAL DYNAMICS ORD			333.000	82,621	248.110	82,621	56,330		1,577		12,739		12,739		12/16/2022	XXX
37045V-10-0	GENERAL MOTORS ORD			22.000	740	33.640	740	791				(51)		(51)		12/16/2022	XXX
375558-10-3	GILEAD SCIENCES ORD			2,132.000	183,032	85.850	183,032	142,254		5,839		39,094		39,094		10/03/2022	XXX
37940X-10-2	GLOBAL PAYMENTS ORD			70.000	6,952	99.320	6,952	10,427		70		(3,475)		(3,475)		01/14/2022	XXX
38141G-10-4	GOLDMAN SACHS GROUP ORD			127.000	43,609	343.380	43,609	46,705		918		(3,783)		(3,783)		12/16/2022	XXX
384802-10-4	WW GRAINGER ORD			69.000	38,381	556.250	38,381	14,274		468		2,623		2,623		11/28/2017	XXX
403949-10-0	HF SINCLAIR ORD			124.000	6,434	51.890	6,434	3,360		149		1,721		1,721		08/12/2020	XXX
40412C-10-1	HCA HEALTHCARE ORD			70.000	16,797	239.960	16,797	12,326		156		(1,147)		(1,147)		08/15/2022	XXX
406216-10-1	HALLIBURTON ORD			61.000	2,400	39.350	2,400	2,167				233		233		12/16/2022	XXX
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			2.000	152	75.830	152	146				5		5		12/16/2022	XXX
418056-10-7	HASBRO ORD			19.000	1,159	61.010	1,159	1,088				71		71		12/16/2022	XXX
42250P-10-3	HEALTHPEAK PROPERTIES ORD			68.000	1,705	25.070	1,705	1,698				7		7		12/16/2022	XXX
427866-10-8	HERSHEY FOODS ORD			235.000	54,419	231.570	54,419	43,980		751		6,857		6,857		09/01/2022	XXX
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			23.000	2,906	126.360	2,906	3,019				(112)		(112)		12/16/2022	XXX
437076-10-2	HOME DEPOT ORD			167.000	52,749	315.860	52,749	49,091		1,132		(13,183)		(13,183)		12/16/2022	XXX
438516-10-6	HONEYWELL INTERNATIONAL ORD			296.000	63,433	214.300	63,433	16,092		1,175		1,714		1,714		08/13/2007	XXX
443201-10-8	HOWMET AEROSPACE ORD			27.000	1,064	39.410	1,064	1,007				57		57		12/16/2022	XXX
443510-60-7	HUBBELL ORD			228.000	53,507	234.680	53,507	37,831		974		6,751		6,751		02/16/2022	XXX
444859-10-2	HUMANA ORD			38.000	19,463	512.190	19,463	19,676	30			(212)		(212)		11/16/2022	XXX
446150-10-4	HUNTINGTON BANCSHARES ORD			10,726.000	151,237	14.100	151,237	86,480	1,663	5,280		(13,896)		(13,896)		10/03/2022	XXX
450737-10-1	IBERDROLA ADR		C	363.000	16,974	46.760	16,974	16,264		400		710		710		07/28/2022	XXX
452327-10-9	ILLUMINA ORD			28.000	5,662	202.200	5,662	5,731				(70)		(70)		12/16/2022	XXX
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			56.000	5,745	102.590	5,745	5,639				106		106		12/16/2022	XXX
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			114.000	16,061	140.890	16,061	11,669		751		824		824		01/09/2019	XXX
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			19.000	1,992	104.840	1,992	1,947	15			45		45		12/16/2022	XXX
460146-10-3	INTERNATIONAL PAPER ORD			63.000	2,182	34.630	2,182	2,216				(35)		(35)		12/16/2022	XXX
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			1,333.000	44,402	33.310	44,402	38,645		1,546		(5,337)		(5,337)		02/16/2022	XXX
461202-10-3	INTUIT ORD			123.000	47,874	389.220	47,874	48,729		244		(20,400)		(20,400)		12/16/2022	XXX
46120E-60-2	INTUITIVE SURGICAL ORD			109.000	28,923	265.350	28,923	28,623				(10,188)		(10,188)		01/14/2022	XXX
46187W-10-7	INVITATION HOMES ORD			95.000	2,816	29.640	2,816	2,870				(54)		(54)		12/16/2022	XXX
46266C-10-5	IQVIA HOLDINGS ORD			20.000	4,098	204.890	4,098	4,066				32		32		12/16/2022	XXX
46625H-10-0	JPMORGAN CHASE ORD			1,296.000	173,794	134.100	173,794	171,144		3,415		(10,611)		(10,611)		12/16/2022	XXX
478160-10-4	JOHNSON & JOHNSON ORD			965.000	170,467	176.650	170,467	102,392		4,119		5,782		5,782		06/30/2022	XXX
49271V-10-0	KEURIG DR PEPPER ORD			94.000	3,352	35.660	3,352	3,368				(16)		(16)		12/16/2022	XXX
493267-10-8	KEYCORP ORD			2,588.000	45,083	17.420	45,083	47,447		1,136		(2,364)		(2,364)		12/16/2022	XXX
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			212.000	36,267	171.070	36,267	21,803				(7,513)		(7,513)		06/10/2020	XXX
494368-10-3	KIMBERLY CLARK ORD			644.000	87,423	135.750	87,423	84,292	726	2,099		(2,665)		(2,665)		12/16/2022	XXX
502431-10-9	L3HARRIS TECHNOLOGIES ORD			18.000	3,748	208.210	3,748	3,801				(53)		(53)		12/16/2022	XXX
517834-10-7	LAS VEGAS SANDS ORD			364.000	17,497	48.070	17,497	15,486				2,011		2,011		12/16/2022	XXX

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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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
518439-10-4	ESTEE LAUDER CL A ORD			30.000	7,443	248.110	7,443	7,121				322		322		12/16/2022	XXX
532457-10-8	ELI LILLY ORD			460.000	168,286	365.840	168,286	98,366		1,761		42,712		42,712		02/16/2022	XXX
534187-10-9	LINCOLN NATIONAL ORD			86.000	2,642	30.720	2,642	2,541				100		100		12/16/2022	XXX
538034-10-9	LIVE NATION ENTERTAINMENT ORD			37.000	2,580	69.740	2,580	2,585				(4)		(4)		12/16/2022	XXX
539830-10-9	LOCKHEED MARTIN ORD			121.000	58,865	486.490	58,865	42,116		1,379		15,434		15,434		02/16/2022	XXX
548661-10-7	LOWE'S COMPANIES ORD			21.000	4,184	199.240	4,184	4,274				(90)		(90)		12/16/2022	XXX
550021-10-9	LULULEMON ATHLETICA ORD		C	21.000	6,728	320.380	6,728	7,015				(335)		(335)		02/03/2022	XXX
552953-10-1	MGM RESORTS INTERNATIONAL ORD			54.000	1,811	33.530	1,811	1,925				(114)		(114)		12/16/2022	XXX
55315J-10-2	MMC NORILSK NICKEL SPON ADR REP ORD		D	168.000	–	0.001	–	4,993				(4,993)		(4,993)		01/14/2022	XXX
55354G-10-0	MSCI ORD			13.000	6,047	465.170	6,047	6,106				(59)		(59)		12/16/2022	XXX
56585A-10-2	MARATHON PETROLEUM ORD			466.000	54,238	116.390	54,238	3,612		1,160		24,418		24,418		07/07/2011	XXX
57060D-10-8	MARKETAXESS HOLDINGS ORD			11.000	3,068	278.890	3,068	2,999		8		69		69		12/16/2022	XXX
571748-10-2	MARSH & MCLENNAN ORD			434.000	71,818	165.480	71,818	52,667		879		(2,477)		(2,477)		12/16/2022	XXX
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			9.000	1,340	148.890	1,340	1,378				(38)		(38)		12/16/2022	XXX
57636Q-10-4	MASTERCARD CL A ORD			98.000	34,078	347.730	34,078	33,889		176		(1,737)		(1,737)		12/16/2022	XXX
57667L-10-7	MATCH GROUP ORD			115.000	4,771	41.490	4,771	7,871				(3,099)		(3,099)		08/15/2022	XXX
579780-20-6	MCCORMICK ORD			4.000	332	82.890	332	333	2			(1)		(1)		12/16/2022	XXX
580135-10-1	MCDONALD'S ORD			466.000	122,805	263.530	122,805	108,489		1,915		1,304		1,304		12/16/2022	XXX
58155Q-10-3	MCKESSON ORD			60.000	22,507	375.120	22,507	8,559	54	117		7,593		7,593		11/09/2016	XXX
58933Y-10-5	MERCK & CO. INC.			1,829.000	202,928	110.950	202,928	141,380	1,335	4,378		59,857		59,857		10/03/2022	XXX
59156R-10-8	METLIFE ORD			567.000	41,034	72.370	41,034	24,236		1,123		5,602		5,602		08/24/2015	XXX
592688-10-5	METTLER TOLEDO ORD			3.000	4,336	1,445.450	4,336	4,211				125		125		12/16/2022	XXX
59410T-10-6	MICHELIN COMPAGNIE GENERALE DES ADR		C	1,015.000	14,098	13.890	14,098	13,832				266		266		08/15/2022	XXX
594918-10-4	MICROSOFT ORD			1,707.000	409,373	239.820	409,373	420,117		3,892		(137,237)		(137,237)		12/16/2022	XXX
595112-10-3	MICRON TECHNOLOGY ORD			206.000	10,296	49.980	10,296	8,288	24	89		(8,893)		(8,893)		03/05/2019	XXX
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			54.000	8,477	156.990	8,477	7,275		252		(3,912)		(3,912)		02/05/2021	XXX
60770K-10-7	MODERNA ORD			2.000	359	179.620	359	391				(32)		(32)		12/16/2022	XXX
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			598.000	39,857	66.650	39,857	36,590	230	834		218		218		02/16/2022	XXX
60937P-10-6	MONGODB CL A ORD			32.000	6,299	196.840	6,299	12,101				(5,802)		(5,802)		01/14/2022	XXX
61174X-10-9	MONSTER BEVERAGE ORD			84.000	8,529	101.530	8,529	7,287				1,242		1,242		05/19/2022	XXX
615369-10-5	MOODYS ORD			26.000	7,244	278.620	7,244	7,331				(87)		(87)		12/16/2022	XXX
617446-44-8	MORGAN STANLEY ORD			858.000	72,947	85.020	72,947	67,588		2,220		(10,644)		(10,644)		12/16/2022	XXX
620076-30-7	MOTOROLA SOLUTIONS ORD			217.000	55,923	257.710	55,923	40,987	191	656		(1,164)		(1,164)		02/16/2022	XXX
626188-10-6	MUENCHENER RE GROUP ADR		C	792.000	25,657	32.395	25,657	20,216		136		5,368		5,368		08/15/2022	XXX
629334-10-3	NN GROUP NV UNSPONSORED NETHERLA ADR		C	1,202.000	24,485	20.370	24,485	29,253		1,094		(7,520)		(7,520)		08/15/2022	XXX
631103-10-8	NASDAQ ORD			1,216.000	74,602	61.350	74,602	59,997		917		(8,640)		(8,640)		12/16/2022	XXX
636274-40-9	NATIONAL GRID ADR REP 5 ORD		C	1,219.000	73,579	60.360	73,579	74,075	1,256	3,567		(13,728)		(13,728)		10/03/2022	XXX
641069-40-6	NESTLE ADR		C	346.000	39,908	115.340	39,908	41,037		594		(6,818)		(6,818)		07/28/2022	XXX
64110L-10-6	NETFLIX ORD			77.000	22,706	294.880	22,706	20,882				1,824		1,824		12/16/2022	XXX
65249B-20-8	NEWS CL B ORD			78.000	1,438	18.440	1,438	1,398				41		41		12/16/2022	XXX
65336K-10-3	NEXSTAR MEDIA GROUP ORD			323.000	56,535	175.030	56,535	54,251		581		2,284		2,284		06/28/2022	XXX
65339F-10-1	NEXTERA ENERGY ORD			994.000	83,098	83.600	83,098	82,654		1,622		(7,426)		(7,426)		12/16/2022	XXX
654106-10-3	NIKE CL B ORD			39.000	4,563	117.010	4,563	4,123				440		440		12/16/2022	XXX
654624-10-5	NIPPON TELEGRPH SPON ADR REP ORD		C	1,476.000	41,697	28.250	41,697	41,655		967		188		188		07/28/2022	XXX
65473P-10-5	NISOURCE ORD			60.000	1,645	27.420	1,645	1,369		56		(11)		(11)		02/05/2021	XXX
665859-10-4	NORTHERN TRUST ORD			43.000	3,805	88.490	3,805	3,703				102		102		12/16/2022	XXX
666807-10-2	NORTHROP GRUMMAN ORD			1.000	546	545.610	546	524				21		21		12/16/2022	XXX
668771-10-8	GEN DIGITAL ORD			134.000	2,872	21.430	2,872	2,880		–		(8)		(8)		12/16/2022	XXX
66987V-10-9	NOVARTIS ADR REPSG 1 ORD		C	546.000	49,533	90.720	49,533	48,800		1,057		733		733		07/28/2022	XXX
670346-10-5	NUCOR ORD			110.000	14,499	131.810	14,499	3,662	56	220		1,943		1,943		03/13/2020	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67066G-10-4	NVIDIA ORD			656.000	95,868	146.140	95,868	56,324		98		(83,375)		(83,375)		08/15/2022	XXX
68389X-10-5	ORACLE ORD			180.000	14,713	81.740	14,713	14,343		2		371		371		12/16/2022	XXX
693506-10-7	PPG INDUSTRIES ORD			7.000	880	125.740	880	878				2		2		12/16/2022	XXX
69351T-10-6	PPL ORD			1,573.000	45,963	29.220	45,963	44,222	340	1,508		(853)		(853)		12/16/2022	XXX
69370C-10-0	PTC ORD			11.000	1,320	120.040	1,320	1,208				113		113		05/19/2022	XXX
701094-10-4	PARKER HANNIFIN ORD			122.000	35,502	291.000	35,502	37,646		598		(3,167)		(3,167)		02/16/2022	XXX
704326-10-7	PAYCHEX ORD			478.000	55,238	115.560	55,238	5,217		1,448		(10,009)		(10,009)		12/02/1996	XXX
70432V-10-2	PAYCOM SOFTWARE ORD			11.000	3,413	310.310	3,413	2,974				440		440		05/19/2022	XXX
70450Y-10-3	PAYPAL HOLDINGS ORD			92.000	6,552	71.220	6,552	7,485				(933)		(933)		05/19/2022	XXX
707569-10-9	PENN ENTERTAINMENT ORD			73.000	2,168	29.700	2,168	2,260				(92)		(92)		05/19/2022	XXX
713448-10-8	PEPSICO ORD			301.000	54,379	180.660	54,379	44,340	307	1,148		2,179		2,179		12/16/2022	XXX
714046-10-9	PERKINELMER ORD			27.000	3,786	140.220	3,786	3,704				82		82		12/16/2022	XXX
717081-10-3	PFIZER ORD			1,653.000	84,700	51.240	84,700	74,468		2,184		(7,400)		(7,400)		12/16/2022	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			1,683.000	170,336	101.210	170,336	158,054	2,137	6,905		5,165		5,165		12/16/2022	XXX
718546-10-4	PHILLIPS 66 ORD			100.000	10,408	104.080	10,408	6,371		383		3,162		3,162		10/25/2013	XXX
73278L-10-5	POOL ORD			8.000	2,419	302.330	2,419	2,497				(78)		(78)		12/16/2022	XXX
739239-10-1	POWER ORD		C	945.000	22,236	23.530	22,236	28,680	468	647		(6,607)		(6,607)		08/15/2022	XXX
74144T-10-8	T ROWE PRICE GROUP ORD			61.000	6,653	109.060	6,653	6,495		96		(1,771)		(1,771)		12/16/2022	XXX
742718-10-9	PROCTER & GAMBLE ORD			659.000	99,878	151.560	99,878	89,773		1,893		(3,702)		(3,702)		12/16/2022	XXX
74340W-10-3	PROLOGIS REIT			32.000	3,607	112.730	3,607	3,581				26		26		12/16/2022	XXX
744320-10-2	PRUDENTIAL FINANCIAL ORD			34.000	3,382	99.460	3,382	3,299				82		82		12/16/2022	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			62.000	3,799	61.270	3,799	3,633				166		166		12/16/2022	XXX
74460D-10-9	PUBLIC STORAGE REIT ORD			32.000	8,966	280.190	8,966	7,339		677		(3,020)		(3,020)		02/05/2021	XXX
747525-10-3	QUALCOMM ORD			277.000	30,453	109.940	30,453	41,504		812		(19,704)		(19,704)		02/16/2022	XXX
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			38.000	3,835	100.920	3,835	3,685				150		150		12/16/2022	XXX
756109-10-4	REALTY INCOME REIT ORD			756.000	47,953	63.430	47,953	51,725	188	2,028		(5,317)		(5,317)		10/03/2022	XXX
75886F-10-7	REGENERON PHARMACEUTICALS ORD			9.000	6,493	721.490	6,493	5,073				716		716		12/16/2022	XXX
767204-10-0	RIO TINTO ADR REP ONE ORD		C	544.000	38,733	71.200	38,733	31,568				7,164		7,164		08/15/2022	XXX
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD			1,444.000	26,613	18.430	26,613	51,441				(24,828)		(24,828)		08/15/2022	XXX
771195-10-4	ROCHE HOLDINGS ADR		C	846.000	33,121	39.150	33,121	34,380		559		(9,082)		(9,082)		07/28/2022	XXX
776696-10-6	ROPER TECHNOLOGIES ORD			53.000	22,901	432.090	22,901	21,602		118		(2,719)		(2,719)		12/16/2022	XXX
778296-10-3	ROSS STORES ORD			345.000	40,044	116.070	40,044	30,391		228		9,653		9,653		12/16/2022	XXX
780259-30-5	SHELL ADR EACH REP 2 ORD		C	716.000	40,776	56.950	40,776	39,643		1,041		1,134		1,134		07/28/2022	XXX
78409V-10-4	S&P GLOBAL ORD			22.000	7,369	334.940	7,369	7,465				(96)		(96)		12/16/2022	XXX
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			12.000	3,364	280.310	3,364	3,328				36		36		12/16/2022	XXX
78486Q-10-1	SVB FINANCIAL GROUP ORD			11.000	2,532	230.140	2,532	2,314				217		217		12/16/2022	XXX
79466L-30-2	SALESFORCE ORD			228.000	30,231	132.590	30,231	39,511				(9,280)		(9,280)		08/15/2022	XXX
80105N-10-5	SANOFI ADR REP 1 1/2 ORD		C	404.000	19,566	48.430	19,566	20,222		482		(988)		(988)		07/28/2022	XXX
806857-10-8	SCHLUMBERGER ORD			23.000	1,230	53.460	1,230	1,122				107		107		12/16/2022	XXX
808513-10-5	CHARLES SCHWAB ORD			29.000	2,415	83.260	2,415	2,236				179		179		12/16/2022	XXX
81141R-10-0	SEA ADS REP CL A ORD		C	193.000	10,042	52.030	10,042	17,152		(4)		(7,110)		(7,110)		08/15/2022	XXX
81211K-10-0	SEALED AIR ORD			52.000	2,594	49.880	2,594	2,586				8		8		12/16/2022	XXX
816851-10-9	SEMPRA ORD			4.000	618	154.540	618	505	5	18		89		89		02/05/2021	XXX
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			718.000	49,643	69.140	49,643	48,158		732		111		111		02/16/2022	XXX
81762P-10-2	SERVICENOW ORD			63.000	24,461	388.270	24,461	31,111				(6,650)		(6,650)		12/16/2022	XXX
824348-10-6	SHERWIN WILLIAMS ORD			7.000	1,661	237.330	1,661	1,680				(18)		(18)		12/16/2022	XXX
826197-50-1	SIEMENS ADR		C	552.000	37,972	68.790	37,972	31,823				6,149		6,149		11/30/2022	XXX
82669G-10-4	SIGNATURE BANK ORD			14.000	1,613	115.220	1,613	1,600				13		13		12/16/2022	XXX
828806-10-9	SIMON PROP GRP REIT ORD			57.000	6,696	117.480	6,696	6,355		90		(478)		(478)		12/16/2022	XXX
83272W-10-6	SMURFIT KAPPA GROUP ADR		C	563.000	20,908	37.136	20,908	21,683		112		(776)		(776)		11/17/2022	XXX
83405K-10-2	SOFTBANK ADR		C	2,689.000	30,251	11.250	30,251	33,639		979		(3,388)		(3,388)		07/28/2022	XXX
83546A-20-3	SONIC HEALTHCARE ADR		C	624.000	12,724	20.391	12,724	17,263		383		(6,772)		(6,772)		07/28/2022	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
842587-10-7	SOUTHERN ORD			1,529.000	109,186	71.410	109,186	96,234		3,423		5,514		5,514		12/16/2022	XXX
844741-10-8	SOUTHWEST AIRLINES ORD			694.000	23,367	33.670	23,367	3,728				(6,364)		(6,364)		07/22/1997	XXX
855244-10-9	STARBUCKS ORD			24.000	2,381	99.200	2,381	2,359				22		22		12/16/2022	XXX
857477-10-3	STATE STREET ORD			40.000	3,103	77.570	3,103	3,084	25			19		19		12/16/2022	XXX
863667-10-1	STRYKER ORD			169.000	41,319	244.490	41,319	30,634	127	468		(3,830)		(3,830)		08/15/2022	XXX
86959C-10-3	SVENSKA HANDELSBANKEN UNSPONSORE ADR		C	6,238.000	31,065	4.980	31,065	28,378		162		2,688		2,688		08/15/2022	XXX
871607-10-7	SYNOPSYS ORD			3.000	958	319.290	958	981				(23)		(23)		12/16/2022	XXX
87165B-10-3	SYNCHRONY FINANCIAL ORD			118.000	3,877	32.860	3,877	3,860		54		18		18		05/19/2022	XXX
872540-10-9	TJX ORD			9.000	716	79.600	716	699				17		17		12/16/2022	XXX
872590-10-4	T MOBILE US ORD			10.000	1,400	140.000	1,400	1,413				(13)		(13)		12/16/2022	XXX
876030-10-7	TAPESTRY ORD			500.000	19,040	38.080	19,040	7,670		550		(1,265)		(1,265)		08/12/2020	XXX
87612E-10-6	TARGET ORD			300.000	44,712	149.040	44,712	56,047		969		(18,048)		(18,048)		12/16/2022	XXX
87807B-10-7	TC ENERGY ORD		C	1,314.000	52,376	39.860	52,376	61,424	1,183	1,885		(8,895)		(8,895)		12/06/2022	XXX
879360-10-5	TELEDYNE TECH ORD			46.000	18,396	399.910	18,396	17,923				(1,665)		(1,665)		01/14/2022	XXX
881575-40-1	TESCO ADR		C	1,055.000	8,530	8.085	8,530	11,181		350		(2,651)		(2,651)		07/28/2022	XXX
88160R-10-1	TESLA ORD			278.000	34,244	123.180	34,244	66,805				(42,379)		(42,379)		12/16/2022	XXX
882508-10-4	TEXAS INSTRUMENTS ORD			191.000	31,557	165.220	31,557	35,084		872		(3,963)		(3,963)		02/16/2022	XXX
883203-10-1	TEXTRON ORD			47.000	3,328	70.800	3,328	3,242				86		86		12/16/2022	XXX
883556-10-2	THERMO FISHER SCIENTIFIC ORD			10.000	5,507	550.690	5,507	5,346				161		161		12/16/2022	XXX
88579N-10-5	3I GROUP ADR		C	3,732.000	30,565	8.190	30,565	28,755	514			1,810		1,810		08/15/2022	XXX
889094-10-8	TOKIO MARINE HOLDINGS ADR REP 1 ORD		C	2,112.000	45,260	21.430	45,260	38,791		1,076		5,060		5,060		07/28/2022	XXX
889110-10-2	TOKYO ELECTRON ADR REP 2 ORD		C	246.000	17,990	73.130	17,990	17,026				964		964		11/17/2022	XXX
89151E-10-9	TotalEnergies SE		C	4,349.000	269,986	62.080	269,986	216,142	3,126	9,441		45,294		45,294		10/03/2022	XXX
892331-30-7	TOYOTA MOTOR ADR REP 10 ORD		C	247.000	33,735	136.580	33,735	41,079		770		(11,525)		(11,525)		07/28/2022	XXX
892356-10-6	TRACTOR SUPPLY ORD			6.000	1,350	224.970	1,350	1,265				84		84		12/16/2022	XXX
893641-10-0	TRANSDIGM GROUP ORD			9.000	5,667	629.650	5,667	5,402				265		265		12/16/2022	XXX
89832Q-10-9	TRUIST FINANCIAL ORD			2,716.000	116,869	43.030	116,869	144,634		3,881		(33,302)		(33,302)		12/16/2022	XXX
902252-10-5	TYLER TECHNOLOGIES ORD			8.000	2,579	322.410	2,579	2,569				11		11		12/16/2022	XXX
902494-10-3	TYSON FOODS CL A ORD			29.000	1,805	62.250	1,805	1,774				31		31		12/16/2022	XXX
902653-10-4	UDR REIT ORD			39.000	1,510	38.730	1,510	1,563		59		(829)		(829)		02/05/2021	XXX
902973-30-4	US BANCORP ORD			2,696.000	117,573	43.610	117,573	134,824	1,294	2,665		(22,638)		(22,638)		12/16/2022	XXX
904767-70-4	UNILEVER ADR REP 1 ORD		C	1,089.000	54,831	50.350	54,831	49,971		1,239		4,860		4,860		10/03/2022	XXX
907818-10-8	UNION PACIFIC ORD			169.000	34,995	207.070	34,995	41,747		818		(6,752)		(6,752)		12/16/2022	XXX
911271-30-2	UNITED OVERSEAS BK SINGAPORE ADR		C	1,056.000	48,365	45.800	48,365	42,415		1,357		4,239		4,239		08/15/2022	XXX
911312-10-6	UNITED PARCEL SERVICE CL B ORD			471.000	81,879	173.840	81,879	81,575		2,084		(10,896)		(10,896)		12/16/2022	XXX
91324P-10-2	UNITEDHEALTH GRP ORD			518.000	274,633	530.180	274,633	127,255		3,167		(22,246)		(22,246)		10/13/2022	XXX
915436-20-8	UPM KYMMENE ADR		C	647.000	24,185	37.380	24,185	21,983				2,202		2,202		09/28/2022	XXX
918204-10-8	VF ORD			84.000	2,319	27.610	2,319	2,199				121		121		12/16/2022	XXX
91912E-10-5	VALE ADR REPTG ONE ORD		C	1,863.000	31,615	16.970	31,615	28,382	104	1,349		3,233		3,233		08/15/2022	XXX
92334N-10-3	VEOLIA ENVIRONNEMENT SPONSORED ADR		C	594.000	15,296	25.750	15,296	13,477		(6)		1,819		1,819		11/01/2022	XXX
92343E-10-2	VERISIGN ORD			9.000	1,849	205.440	1,849	1,789				60		60		12/16/2022	XXX
92343V-10-4	VERIZON COMMUNICATIONS ORD			4,052.000	159,649	39.400	159,649	207,831		6,976		(48,101)		(48,101)		10/06/2022	XXX
92345Y-10-6	VERISK ANALYTICS ORD			3.000	529	176.420	529	528				1		1		12/16/2022	XXX
92532F-10-0	VERTEX PHARMACEUTICALS ORD			46.000	13,284	288.780	13,284	10,015				3,182		3,182		12/22/2021	XXX
92556H-20-6	PARAMOUNT GLOBAL CL B ORD					17.310			15							05/19/2022	XXX
92826C-83-9	VISA CL A ORD			362.000	75,209	207.760	75,209	73,684		423		(292)		(292)		12/16/2022	XXX
92857W-30-8	VODAFONE GROUP ADR REP 10 ORD		C	5,853.000	59,174	10.110	59,174	90,099	2,726	4,218		(29,713)		(29,713)		10/03/2022	XXX
928854-10-8	VOLVO ADR		C	785.000	14,161	18.040	14,161	13,775				387		387		08/15/2022	XXX
929042-10-9	VORNADO REALTY REIT ORD			110.000	2,289	20.810	2,289	2,391				(102)		(102)		12/16/2022	XXX
92939U-10-6	WEC ENERGY GROUP ORD			543.000	50,912	93.760	50,912	54,163		672		(3,354)		(3,354)		12/16/2022	XXX
931142-10-3	WALMART ORD			284.000	40,268	141.790	40,268	23,588	280	633		(824)		(824)		12/22/2021	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			1,492.000	55,741	37.360	55,741	60,401		1,420		(4,660)		(4,660)		10/03/2022	XXX
94106L-10-9	WASTE MANAGEMENT ORD			245.000	38,436	156.880	38,436	36,654		319		1,782		1,782		06/28/2022	XXX
941848-10-3	WATERS ORD			4.000	1,370	342.580	1,370	1,348				22		22		12/16/2022	XXX
94624Q-10-1	WAYNE SAVINGS BANCSHARES ORD			9,556.000	254,190	26.600	254,190	44,981		8,600		5,735		5,735		12/31/2020	XXX
949746-10-1	WELLS FARGO ORD			35.000	1,445	41.290	1,445	1,436				9		9		12/16/2022	XXX
95040Q-10-4	WELLTOWER ORD			87.000	5,703	65.550	5,703	5,560		202		(1,749)		(1,749)		02/05/2021	XXX
95082P-10-5	WESCO INTL ORD			92.000	11,518	125.200	11,518	4,567				(588)		(588)		08/12/2020	XXX
955306-10-5	WEST PHARM SVC ORD			16.000	3,766	235.350	3,766	3,687				78		78		12/16/2022	XXX
96145D-10-5	WESTROCK ORD			34.000	1,195	35.160	1,195	1,179				16		16		12/16/2022	XXX
962166-10-4	WEYERHAEUSER REIT			124.000	3,844	31.000	3,844	3,054		269		(1,262)		(1,262)		12/07/2005	XXX
969457-10-0	WILLIAMS ORD			3,056.000	100,542	32.900	100,542	84,412		4,912		14,978		14,978		10/03/2022	XXX
983134-10-7	WYNN RESORTS ORD			21.000	1,732	82.470	1,732	1,325				407		407		05/19/2022	XXX
98389B-10-0	XCEL ENERGY ORD			143.000	10,026	70.110	10,026	9,073	70	275		345		345		02/05/2021	XXX
98418R-10-0	XINYI GLASS HOLDINGS ADR		C	173.000	6,392	36.950	6,392	7,766		248		(1,374)		(1,374)		08/15/2022	XXX
988498-10-1	YUM BRANDS ORD			23.000	2,946	128.080	2,946	2,969				(23)		(23)		12/16/2022	XXX
98978V-10-3	ZOETIS CL A ORD			51.000	7,474	146.550	7,474	7,193		66		(4,971)		(4,971)		06/10/2020	XXX
989825-10-4	ZURICH INSURANCE GROUP ADR		C	865.000	41,386	47.845	41,386	39,853		1,210		1,105		1,105		07/28/2022	XXX
G0250X-10-7	AMCOR ORD		C	3,664.000	43,638	11.910	43,638	43,619		1,203		20		20		10/03/2022	XXX
G0403H-10-8	AON CL A ORD		C	18.000	5,403	300.140	5,403	5,357				45		45		12/16/2022	XXX
G1151C-10-1	ACCENTURE CL A ORD		C	245.000	65,376	266.840	65,376	55,415		639		(29,988)		(29,988)		12/16/2022	XXX
G491BT-10-8	INVESCO ORD			139.000	2,501	17.990	2,501	2,557				(56)		(56)		12/16/2022	XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	415.000	26,560	64.000	26,560	13,314	245	433		(7,184)		(7,184)		12/22/2021	XXX
G5960L-10-3	MEDTRONIC ORD		C	552.000	42,901	77.720	42,901	43,827	375			(926)		(926)		12/06/2022	XXX
G6095L-10-9	APTIV ORD		C	39.000	3,632	93.130	3,632	3,630				2		2		12/16/2022	XXX
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			76.000	930	12.240	930	1,216				(286)		(286)		05/19/2022	XXX
G96629-10-3	WILLIS TOWERS WATSON ORD		C	10.000	2,446	244.580	2,446	2,384	8			62		62		12/16/2022	XXX
H1467J-10-4	CHUBB ORD		C	308.000	67,945	220.600	67,945	58,705	243	243		9,239		9,239		12/16/2022	XXX
H42097-10-7	UBS GROUP N ORD		C	33.000	616	18.670	616	501		5		35		35		09/21/2021	XXX
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	94.000	7,421	78.950	7,421	11,549				(4,128)		(4,128)		08/15/2022	XXX
N07059-21-0	ASML HOLDING ADR REP ORD		C	57.000	31,145	546.400	31,145	32,672		317		(13,887)		(13,887)		08/15/2022	XXX
N3167Y-10-3	FERRARI ORD		C	88.000	18,851	214.220	18,851	18,374		77		(3,895)		(3,895)		01/14/2022	XXX
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			382.000	31,717	83.030	31,717	32,883		209		(1,166)		(1,166)		11/25/2022	XXX
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			21.000	1,038	49.430	1,038	1,125				(87)		(87)		12/16/2022	XXX
5019999999 – Industrial and Miscellaneous (Unaffiliated), Publicly Traded					12,558,101	XXX	12,558,101	10,894,095	28,580	256,733		(1,035,656)		(1,035,656)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other																	
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI			1,418.000	141,800	100.000	141,800	141,800		6,036						05/11/2020	XXX
62989*-10-5	NAMIC INSURANCE COMPANY, INC.			200.000	76,212	381.060	76,212	10,000				6,658		6,658		12/31/2020	XXX
5029999999 – Industrial and Miscellaneous (Unaffiliated), Other					218,012	XXX	218,012	151,800		6,036		6,658		6,658		XXX	XXX
5109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)					12,776,113	XXX	12,776,113	11,045,895	28,580	262,769		(1,028,998)		(1,028,998)		XXX	XXX
Mutual Funds, Designation Not Assigned by SVO																	
52106N-45-9	LAZARD:GL LSTD INFR INST			36,914.054	524,180	14.200	524,180	508,928		30,183		(41,389)		(41,389)		12/23/2022	
552746-36-4	MFS EMERG MKT DEBT R6			176,557.438	2,028,645	11.490	2,028,645	2,376,119	40,715	79,364		(347,474)		(347,474)		12/31/2022	
74440Y-88-4	PGIM HIGH YIELD R6			412,216.740	1,871,464	4.540	1,871,464	2,140,148	11,808	100,320		(268,684)		(268,684)		12/31/2022	
77958B-40-2	T ROWE PRICE I:FR			108,016.297	991,590	9.180	991,590	1,048,583	6,912	41,671		(56,993)		(56,993)		12/31/2022	
5329999999 – Mutual Funds, Designation Not Assigned by SVO					5,415,878	XXX	5,415,878	6,073,777	59,435	251,538		(714,540)		(714,540)		XXX	XXX
5409999999 – Subtotals – Mutual Funds					5,415,878	XXX	5,415,878	6,073,777	59,435	251,538		(714,540)		(714,540)		XXX	XXX
Closed-End Funds, Designation Not Assigned by SVO																	
17260G-30-1	CION ARES DVSFD CRDT I			17,468.146	423,952	24.270	423,952	425,000	2,374	1,762		(1,048)		(1,048)		11/07/2022	
5729999999 – Closed-End Funds, Designation Not Assigned by SVO					423,952	XXX	423,952	425,000	2,374	1,762		(1,048)		(1,048)		XXX	XXX
5809999999 – Subtotals – Closed-End Funds					423,952	XXX	423,952	425,000	2,374	1,762		(1,048)		(1,048)		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Exchange Traded Funds																	
316092-85-7	FIDELITY MSCI REAL EST			24,463.000	606,927	24.810	606,927	664,722		17,883		(192,906)		(192,906)		07/27/2022	
464287-50-7	ISHARES:CORE S&P MD-CP			4,166.000	1,007,714	241.890	1,007,714	1,061,634		15,862		(142,641)		(142,641)		07/27/2022	
464287-80-4	ISHARES:CORE S&P SM-CP			9,545.000	903,339	94.640	903,339	1,015,400		12,125		(166,979)		(166,979)		07/27/2022	
46434G-10-3	ISHARES:CORE MSCI EMMKTS			14,755.000	689,059	46.700	689,059	872,537		18,640		(193,881)		(193,881)		12/14/2021	
46435G-32-6	ISHARES:CR MSCI INTL DM			17,238.000	967,224	56.110	967,224	945,809		5,739		21,415		21,415		07/27/2022	
5819999999 – Exchange Traded Funds					4,174,262	XXX	4,174,262	4,560,101		70,249		(674,992)		(674,992)		XXX	XXX
Parent, Subsidiaries and Affiliates, Other																	
86613#-10-4	SUMMIT IT SOLUTIONS INC.			425.000	872,865	2,053.800	872,865	465,461				62,822		62,822		12/31/2020	XXX
94605#-10-8	WAYNE INSURANCE AGENCY INC.			100.000	500	5.000	500	500								06/20/1972	XXX
5929999999 – Parent, Subsidiaries and Affiliates, Other					873,365	XXX	873,365	465,961				62,822		62,822		XXX	XXX
5979999999 – Subtotals – Parent, Subsidiaries and Affiliates					873,365	XXX	873,365	465,961				62,822		62,822		XXX	XXX
5989999999 – Total Common Stocks					23,663,570	XXX	23,663,570	22,570,735	90,389	586,317		(2,356,756)		(2,356,756)		XXX	XXX
5999999999 – Total Preferred and Common Stocks					23,663,570	XXX	23,663,570	22,570,735	90,389	586,317		(2,356,756)		(2,356,756)		XXX	XXX

1. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
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 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
Bonds: U.S. Governments								
912828-5C-0	UNITED STATES TREASURY		09/20/2022	CHASE SECURITIES INC	XXX	97,371	100,000	1,426
912828-6T-2	UNITED STATES TREASURY		06/28/2022	SANDLER O'NEILL	XXX	94,551	100,000	290
91282C-EP-2	UNITED STATES TREASURY		09/20/2022	SANDLER O'NEILL	XXX	335,965	350,000	2,215
91282C-ET-4	UNITED STATES TREASURY		06/28/2022	HSBC SECURITIES INC.	XXX	170,030	175,000	364
91282C-FV-8	UNITED STATES TREASURY		12/22/2022	SANDLER O'NEILL	XXX	207,570	200,000	866
0109999999 – Bonds: U.S. Governments						905,487	925,000	5,162
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
167560-MS-7	CHICAGO ILL MET WTR RECLAMATION DIST GTR		07/21/2022	MORGAN STANLEY CO	XXX	1,231,070	1,000,000	7,875
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,231,070	1,000,000	7,875
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
31418E-J7-6	FN MA4785 - RMBS		09/15/2022	INTL FC Stone Securities Inc	XXX	164,755	165,000	344
64990F-K2-9	NEW YORK STATE DORMITORY AUTHORITY		04/21/2022	HEADLANDS HOLDINGS LLC	XXX	646,131	555,000	3,083
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						810,886	720,000	3,427
Bonds: Industrial and Miscellaneous (Unaffiliated)								
025816-CQ-0	AMERICAN EXPRESS CO		12/15/2022	JANE STREET EXECUTION SERVICES LLC	XXX	104,218	110,000	722
05522R-DF-2	BACCT 2022-2 A - ABS		11/17/2022	BANC/AMERICA SECS	XXX	299,951	300,000	
05602R-AD-3	BMWOT 2022-A A3 - ABS		08/25/2022	LLOYDS SECURITIES	XXX	321,750	325,000	116
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		01/31/2022	JP Morgan Securities Inc.	XXX	98,778	100,000	151
12664J-AC-4	CNH 2022-C A3 - ABS		11/17/2022	WELLS FARGO SECURITIES LLC	XXX	149,974	150,000	
161571-HS-6	CHAIT 2022-1 A - ABS		09/09/2022	JP Morgan Securities Inc.	XXX	224,962	225,000	
20030N-EA-5	COMCAST CORP		12/21/2022	TORONTO DOMINION SECS USA INC	XXX	201,148	195,000	1,333
25746U-DP-1	DOMINION ENERGY INC		08/09/2022	BNP Paribas	XXX	49,661	50,000	
34535A-AD-2	FORDO 2022-C A3 - ABS		09/20/2022	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	264,985	265,000	
38141G-XE-9	GOLDMAN SACHS GROUP INC		12/15/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	98,387	100,000	1,198
404280-DA-4	HSBC HOLDINGS PLC	C	03/03/2022	HSBC SECURITIES	XXX	200,000	200,000	
437076-CS-9	HOME DEPOT INC		09/12/2022	Credit Suisse First Boston	XXX	149,822	150,000	
448977-AD-0	HART 2022-A A3 - ABS		03/09/2022	BANC/AMERICA SECS	XXX	199,992	200,000	
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC		12/15/2022	GOLDMAN, SACHS & CO.	XXX	196,532	200,000	527
53522K-AB-9	LINDE INC		11/28/2022	DEUTSCHE BANK INST FIX INC	XXX	209,773	210,000	
58933Y-AR-6	MERCK & CO INC		12/15/2022	BANC/AMERICA SECS	XXX	192,560	200,000	1,971
65480J-AC-4	NAROT 2022-B A3 - ABS		09/20/2022	WELLS FARGO SECURITIES LLC	XXX	179,963	180,000	
744573-AV-8	PUBLIC SERVICE ENTERPRISE GROUP INC		11/04/2022	BARCLAYS CAPITAL INC.	XXX	49,948	50,000	
78016F-ZU-1	ROYAL BANK OF CANADA	C	10/20/2022	RBC CAPITAL MARKETS	XXX	29,941	30,000	
822582-CD-2	SHELL INTERNATIONAL FINANCE BV	C	01/31/2022	JP Morgan Securities Inc.	XXX	99,114	100,000	561
857477-BS-1	STATE STREET CORP		02/02/2022	GOLDMAN, SACHS & CO.	XXX	125,000	125,000	
857477-BY-8	STATE STREET CORP		11/01/2022	Credit Suisse First Boston	XXX	50,000	50,000	
87612E-BL-9	TARGET CORP		12/15/2022	BARCLAYS CAPITAL INC.	XXX	190,816	200,000	800
89236T-KF-1	TOYOTA MOTOR CREDIT CORP		12/15/2022	MORGAN STANLEY CO	XXX	107,764	110,000	1,349
92868K-AC-7	VALET 2021-1 A3 - ABS		08/25/2022	BNP Paribas	XXX	95,957	100,000	26
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						3,890,995	3,925,000	8,754
2509999997 – Subtotals - Bonds - Part 3						6,838,438	6,570,000	25,218
2509999999 – Subtotals - Bonds						6,838,438	6,570,000	25,218
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00130H-10-5	THE AES CORPORATION		12/16/2022	MORGAN STANLEY CO	13.000	367	XXX	
00206R-10-2	AT&T ORD		10/03/2022	Various	5,820.000	115,615	XXX	
00215W-10-0	ASE INDUSTRIAL HOLDIN ADR REP 2 ORD	C	08/15/2022	COWEN & CO.	3,653.000	23,290	XXX	

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
002824-10-0	ABBOTT LABORATORIES ORD		02/16/2022	COWEN AND COMPANY LLC	88.000	10,764	XXX	
00287Y-10-9	ABBVIE ORD		10/03/2022	Various	161.000	23,405	XXX	
00507V-10-9	ACTIVISION BLIZZARD ORD		12/16/2022	Various	82.000	6,310	XXX	
00724F-10-1	ADOBE ORD		12/16/2022	Various	59.000	21,376	XXX	
00751Y-10-6	ADVANCE AUTO PARTS ORD		12/16/2022	MORGAN STANLEY CO	13.000	1,826	XXX	
007903-10-7	ADVANCED MICRO DEVICES ORD		05/24/2022	COWEN & CO.	117.000	10,986	XXX	
00846U-10-1	AGILENT TECHNOLOGIES ORD		12/16/2022	MORGAN STANLEY CO	6.000	888	XXX	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		02/16/2022	COWEN AND COMPANY LLC	22.000	5,421	XXX	
009279-10-0	AIRBUS SE UNSPONSORED ADR	C	05/24/2022	COWEN & CO.	528.000	14,615	XXX	
00971T-10-1	AKAMAI TECHNOLOGIES ORD		12/16/2022	MORGAN STANLEY CO	12.000	1,012	XXX	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		12/16/2022	MORGAN STANLEY CO	21.000	3,043	XXX	
016255-10-1	ALIGN TECHNOLOGY ORD		12/16/2022	Various	38.000	10,002	XXX	
018802-10-8	ALLIANT ENERGY ORD		12/16/2022	MORGAN STANLEY CO	35.000	1,893	XXX	
020002-10-1	ALLSTATE ORD		12/16/2022	MORGAN STANLEY CO	6.000	787	XXX	
02079K-10-7	ALPHABET CL C ORD		05/19/2022	Various	38.000	85,662	XXX	
02079K-30-5	ALPHABET CL A ORD		12/16/2022	MORGAN STANLEY CO	41.000	3,681	XXX	
02209S-10-3	ALTRIA GROUP ORD		12/16/2022	MORGAN STANLEY CO	37.000	1,706	XXX	
023135-10-6	AMAZON COM ORD		12/16/2022	Various	2,344.000	288,914	XXX	
023608-10-2	AMEREN ORD		12/16/2022	MORGAN STANLEY CO	26.000	2,266	XXX	
025537-10-1	AMERICAN ELECTRIC POWER ORD		12/16/2022	Various	598.000	58,061	XXX	
025816-10-9	AMERICAN EXPRESS ORD		12/16/2022	Various	80.000	11,621	XXX	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		12/16/2022	MORGAN STANLEY CO	12.000	739	XXX	
03027X-10-0	AMERICAN TOWER REIT		12/16/2022	MORGAN STANLEY CO	19.000	4,015	XXX	
030420-10-3	AMERICAN WATER WORKS ORD		05/19/2022	Various	96.000	13,952	XXX	
03076C-10-6	AMERIPRISE FINANCE ORD		12/16/2022	Various	36.000	11,126	XXX	
031162-10-0	AMGEN ORD		10/03/2022	COWEN & CO.	256.000	60,454	XXX	
03662Q-10-5	ANSYS ORD		12/16/2022	Various	26.000	6,293	XXX	
037833-10-0	APPLE ORD		04/25/2022	Various	174.000	28,720	XXX	
04621X-10-8	ASSURANT ORD		12/16/2022	MORGAN STANLEY CO	14.000	1,720	XXX	
052769-10-6	AUTODESK ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	51.000	9,888	XXX	
053611-10-9	AVERY DENNISON ORD		12/16/2022	Various	291.000	55,611	XXX	
05523R-10-7	BAE SYSTEMS ADR	C	02/16/2022	COWEN & CO.	251.000	8,718	XXX	
05534B-76-0	BCE ORD	C	10/03/2022	COWEN & CO.	537.000	27,456	XXX	
05565A-20-2	BNP PARIBAS ADR	C	08/15/2022	COWEN & CO.	1,114.000	28,358	XXX	
05722G-10-0	BAKER HUGHES CL A ORD		12/16/2022	MORGAN STANLEY CO	117.000	3,286	XXX	
058498-10-6	BALL ORD		12/16/2022	MORGAN STANLEY CO	61.000	3,144	XXX	
060505-10-4	BANK OF AMERICA ORD		12/16/2022	Various	432.000	18,569	XXX	
064058-10-0	BANK OF NEW YORK MELLON ORD		12/16/2022	MORGAN STANLEY CO	154.000	6,737	XXX	
070830-10-4	BATH AND BODY WORKS ORD		12/16/2022	MORGAN STANLEY CO	31.000	1,263	XXX	
071813-10-9	BAXTER INTERNATIONAL ORD		12/16/2022	MORGAN STANLEY CO	10.000	499	XXX	
075887-10-9	BECTON DICKINSON ORD		04/01/2022	Unknown	250.000	9,794	XXX	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		12/16/2022	MORGAN STANLEY CO	76.000	22,717	XXX	
086516-10-1	BEST BUY ORD		12/16/2022	MORGAN STANLEY CO	10.000	791	XXX	
090572-20-7	BIO RAD LABORATORIES CL A ORD		12/16/2022	MORGAN STANLEY CO	9.000	3,669	XXX	
09073M-10-4	BIO TECHNE ORD		12/16/2022	MORGAN STANLEY CO	29.000	2,376	XXX	
09247X-10-1	BLACKROCK ORD		12/16/2022	Various	36.000	26,163	XXX	
09260D-10-7	BLACKSTONE ORD		02/16/2022	Various	504.000	60,503	XXX	
097023-10-5	BOEING ORD		12/16/2022	MORGAN STANLEY CO	19.000	3,462	XXX	

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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
09857L-10-8	BOOKING HOLDINGS ORD		12/16/2022	MORGAN STANLEY CO	1.000	1,948	XXX	
099724-10-6	BORGWARNER ORD		12/16/2022	MORGAN STANLEY CO	21.000	842	XXX	
101121-10-1	BOSTON PROPERTIES REIT ORD		12/16/2022	MORGAN STANLEY CO	47.000	3,153	XXX	
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	10/03/2022	COWEN & CO.	4,056.000	171,852	XXX	
111190-10-4	BRITVIC ADR	C	02/16/2022	COWEN & CO.	248.000	5,882	XXX	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		12/16/2022	MORGAN STANLEY CO	8.000	1,064	XXX	
11135F-10-1	BROADCOM ORD		02/16/2022	COWEN AND COMPANY LLC	20.000	11,829	XXX	
115236-10-1	BROWN & BROWN ORD		12/16/2022	MORGAN STANLEY CO	69.000	3,817	XXX	
115637-20-9	BROWN FORMAN CL B ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	48.000	2,984	XXX	
12504L-10-9	CBRE GROUP CL A ORD		12/16/2022	MORGAN STANLEY CO	17.000	1,287	XXX	
12541W-20-9	CH ROBINSON WORLDWIDE ORD		12/16/2022	MORGAN STANLEY CO	10.000	939	XXX	
125523-10-0	CIGNA ORD		02/16/2022	Various	226.000	55,483	XXX	
12572Q-10-5	CME GROUP CL A ORD		12/16/2022	MORGAN STANLEY CO	30.000	5,113	XXX	
125896-10-0	CMS ENERGY ORD		12/16/2022	MORGAN STANLEY CO	25.000	1,540	XXX	
126408-10-3	CSX ORD		12/16/2022	MORGAN STANLEY CO	22.000	690	XXX	
126650-10-0	CVS HEALTH ORD		02/16/2022	Various	543.000	55,301	XXX	
127387-10-8	CADENCE DESIGN SYSTEMS ORD		12/16/2022	MORGAN STANLEY CO	5.000	809	XXX	
12769G-10-0	CAESARS ENTERTAINMENT ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	78.000	3,842	XXX	
133131-10-2	CAMDEN PROPERTY REIT ORD		12/16/2022	MORGAN STANLEY CO	33.000	3,690	XXX	
136069-10-1	CANADIAN IMPERIAL BANK COMMERCE ORD	C	10/03/2022	COWEN & CO.	76.000	7,111	XXX	
143130-10-2	CARMAX ORD		12/16/2022	Various	62.000	4,086	XXX	
148806-10-2	CATALENT ORD		12/16/2022	MORGAN STANLEY CO	7.000	308	XXX	
150870-10-3	CELANESE ORD		12/16/2022	MORGAN STANLEY CO	14.000	1,422	XXX	
15677J-10-8	CERIDIAN HCM HOLDING ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	105.000	5,851	XXX	
159864-10-7	CHRLS RIVER LABS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	13.000	3,015	XXX	
166764-10-0	CHEVRON ORD		02/16/2022	COWEN AND COMPANY LLC	81.000	10,963	XXX	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		12/16/2022	Various	6.000	8,746	XXX	
171340-10-2	CHURCH AND DWIGHT ORD		12/16/2022	MORGAN STANLEY CO	38.000	3,061	XXX	
172062-10-1	CINCINNATI FINANCIAL ORD		12/16/2022	MORGAN STANLEY CO	18.000	1,827	XXX	
17275R-10-2	CISCO SYSTEMS ORD		10/03/2022	Various	1,218.000	53,617	XXX	
172967-42-4	CITIGROUP ORD		12/16/2022	MORGAN STANLEY CO	101.000	4,461	XXX	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		12/16/2022	MORGAN STANLEY CO	13.000	494	XXX	
189054-10-9	CLOROX ORD		12/16/2022	Various	453.000	66,120	XXX	
191216-10-0	COCA-COLA ORD		12/16/2022	Various	1,220.000	77,312	XXX	
191241-10-8	COCA-COLA FEMSA ADR REP 10 UNT	C	11/01/2022	COWEN & CO.	430.000	25,899	XXX	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		12/16/2022	MORGAN STANLEY CO	48.000	2,643	XXX	
194162-10-3	COLGATE PALMOLIVE ORD		12/16/2022	MORGAN STANLEY CO	78.000	6,050	XXX	
20030N-10-1	COMCAST CL A ORD		12/16/2022	Various	3,081.000	147,569	XXX	
204280-30-9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR	C	11/17/2022	COWEN & CO.	1,292.000	14,300	XXX	
205887-10-2	CONAGRA BRANDS ORD		10/03/2022	COWEN & CO.	560.000	19,723	XXX	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		12/16/2022	MORGAN STANLEY CO	11.000	2,535	XXX	
22822V-10-1	CROWN CASTLE ORD		12/16/2022	Various	502.000	77,714	XXX	
23341C-10-3	DNB BK ASA SPONSORED ADR	C	08/15/2022	COWEN & CO.	556.000	12,031	XXX	
235851-10-2	DANAHER ORD		12/16/2022	MORGAN STANLEY CO	23.000	6,034	XXX	
244199-10-5	DEERE ORD		02/16/2022	COWEN AND COMPANY LLC	95.000	35,993	XXX	
251566-10-5	DEUTSCHE TELEKOM ORD	C	09/21/2022	COWEN & CO.	658.000	12,438	XXX	
25157Y-20-2	DEUTSCHE POST ADR	C	11/17/2022	COWEN & CO.	721.000	27,876	XXX	
253868-10-3	DIGITAL REALTY REIT ORD		12/16/2022	Various	499.000	63,262	XXX	

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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
254687-10-6	WALT DISNEY ORD		12/16/2022	Various	236.000	21,676	XXX	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		12/16/2022	Various	44.000	4,339	XXX	
25470M-10-9	DISH NETWORK CL A ORD		12/16/2022	MORGAN STANLEY CO	77.000	1,108	XXX	
256677-10-5	DOLLAR GENERAL ORD		12/16/2022	Various	28.000	6,175	XXX	
256746-10-8	DOLLAR TREE ORD		12/16/2022	MORGAN STANLEY CO	2.000	284	XXX	
25746U-10-9	DOMINION ENERGY ORD		10/03/2022	COWEN & CO.	461.000	36,946	XXX	
25754A-20-1	DOMINOS PIZZA ORD		12/16/2022	MORGAN STANLEY CO	5.000	1,780	XXX	
26441C-20-4	DUKE ENERGY ORD		12/16/2022	Various	369.000	36,133	XXX	
26614N-10-2	DUPONT DE NEMOURS ORD		12/16/2022	MORGAN STANLEY CO	7.000	472	XXX	
277432-10-0	EASTMAN CHEMICAL ORD		12/16/2022	Various	215.000	26,408	XXX	
278642-10-3	EBAY ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	443.000	19,876	XXX	
278865-10-0	ECOLAB ORD		12/16/2022	MORGAN STANLEY CO	17.000	2,414	XXX	
281020-10-7	EDISON INTERNATIONAL ORD		12/16/2022	MORGAN STANLEY CO	35.000	2,267	XXX	
29082K-10-5	EMBECTA ORD		04/01/2022	BARCLAYS CAPITAL LE	51.200	289	XXX	
29250N-10-5	ENBRIDGE ORD	C	10/03/2022	COWEN & CO.	1,274.000	53,700	XXX	
29265W-20-7	ENEL SOCIETA PER AZIONI UNSPONSO ADR	C	08/15/2022	COWEN & CO.	2,330.000	12,020	XXX	
29414B-10-4	EPAM SYSTEMS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	10.000	3,266	XXX	
294429-10-5	EQUIFAX ORD		12/16/2022	MORGAN STANLEY CO	8.000	1,541	XXX	
29444U-70-0	EQUINIX REIT ORD		12/16/2022	MORGAN STANLEY CO	2.000	1,338	XXX	
297178-10-5	ESSEX PROPERTY REIT ORD		02/16/2022	COWEN AND COMPANY LLC	11.000	3,514	XXX	
29786A-10-6	ETSY ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	154.000	12,243	XXX	
30034W-10-6	EVERGY ORD		12/16/2022	MORGAN STANLEY CO	28.000	1,718	XXX	
30161N-10-1	EXELON ORD		12/16/2022	MORGAN STANLEY CO	73.000	3,000	XXX	
30212P-30-3	EXPEDIA GROUP ORD		12/16/2022	Various	139.000	15,203	XXX	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		12/16/2022	MORGAN STANLEY CO	22.000	2,385	XXX	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		12/16/2022	Various	52.000	9,594	XXX	
30231G-10-2	EXXON MOBIL ORD		09/01/2022	Various	1,182.000	98,317	XXX	
30303M-10-2	META PLATFORMS CL A ORD		12/23/2022	Various	106.000	12,502	XXX	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD		12/16/2022	MORGAN STANLEY CO	6.000	2,567	XXX	
313745-10-1	FEDERAL REIT ORD		01/01/2022	CITATION GRP/BCC CLRG-EQTY&MUN	34.000	3,103	XXX	
31428X-10-6	FEDEX ORD		12/16/2022	Various	87.000	18,536	XXX	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		12/16/2022	MORGAN STANLEY CO	44.000	3,058	XXX	
33616C-10-0	FIRST REPUBLIC BANK ORD		12/16/2022	MORGAN STANLEY CO	25.000	3,010	XXX	
337738-10-8	FISERV ORD		12/16/2022	Various	193.000	20,909	XXX	
337932-10-7	FIRSTENERGY ORD		12/16/2022	MORGAN STANLEY CO	78.000	3,183	XXX	
339041-10-5	FLEETCOR TECHNOLOGIES ORD		12/16/2022	MORGAN STANLEY CO	4.000	721	XXX	
345370-86-0	FORD MOTOR ORD		12/16/2022	MORGAN STANLEY CO	79.000	966	XXX	
34959E-10-9	FORTINET ORD		12/16/2022	MORGAN STANLEY CO	24.000	1,241	XXX	
35137L-10-5	FOX CL A ORD		12/16/2022	Various	1,627.000	57,181	XXX	
35137L-20-4	FOX CL B ORD		12/16/2022	MORGAN STANLEY CO	77.000	2,206	XXX	
354613-10-1	FRANKLIN RESOURCES ORD		12/16/2022	MORGAN STANLEY CO	124.000	3,165	XXX	
368736-10-4	GENERAC HOLDINGS ORD		12/16/2022	MORGAN STANLEY CO	11.000	1,021	XXX	
369550-10-8	GENERAL DYNAMICS ORD		12/16/2022	Various	43.000	9,426	XXX	
37045V-10-0	GENERAL MOTORS ORD		12/16/2022	MORGAN STANLEY CO	22.000	791	XXX	
375558-10-3	GILEAD SCIENCES ORD		10/03/2022	COWEN & CO.	1,864.000	124,479	XXX	
37940X-10-2	GLOBAL PAYMENTS ORD		01/14/2022	COWEN & CO.	113.000	16,833	XXX	
38141G-10-4	GOLDMAN SACHS GROUP ORD		12/16/2022	Various	37.000	12,962	XXX	
40412C-10-1	HCA HEALTHCARE ORD		08/15/2022	COWEN & CO.	1.000	217	XXX	

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406216-10-1	HALLIBURTON ORD		12/16/2022	MORGAN STANLEY CO	61.000	2,167	XXX	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/16/2022	MORGAN STANLEY CO	2.000	146	XXX	
418056-10-7	HASBRO ORD		12/16/2022	MORGAN STANLEY CO	19.000	1,088	XXX	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		12/16/2022	MORGAN STANLEY CO	68.000	1,698	XXX	
427866-10-8	HERSHEY FOODS ORD		09/01/2022	Various	83.000	18,155	XXX	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		12/16/2022	MORGAN STANLEY CO	23.000	3,019	XXX	
437076-10-2	HOME DEPOT ORD		12/16/2022	Various	44.000	14,885	XXX	
443201-10-8	HOWMET AEROSPACE ORD		12/16/2022	MORGAN STANLEY CO	27.000	1,007	XXX	
443510-60-7	HUBBELL ORD		02/16/2022	COWEN AND COMPANY LLC	28.000	5,176	XXX	
444859-10-2	HUMANA ORD		11/16/2022	COWEN & CO.	38.000	19,676	XXX	
446150-10-4	HUNTINGTON BANCSHARES ORD		10/03/2022	COWEN & CO.	3,979.000	61,094	XXX	
450737-10-1	IBERDROLA ADR	C	02/16/2022	COWEN & CO.	381.000	17,104	XXX	
452327-10-9	ILLUMINA ORD		12/16/2022	Various	28.000	5,731	XXX	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		12/16/2022	MORGAN STANLEY CO	56.000	5,639	XXX	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		12/16/2022	MORGAN STANLEY CO	19.000	1,947	XXX	
460146-10-3	INTERNATIONAL PAPER ORD		12/16/2022	MORGAN STANLEY CO	63.000	2,216	XXX	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		02/16/2022	COWEN AND COMPANY LLC	167.000	6,072	XXX	
461202-10-3	INTUIT ORD		12/16/2022	Various	43.000	16,817	XXX	
46120E-60-2	INTUITIVE SURGICAL ORD		01/14/2022	COWEN & CO.	1.000	307	XXX	
46187W-10-7	INVITATION HOMES ORD		12/16/2022	MORGAN STANLEY CO	95.000	2,870	XXX	
46266C-10-5	IQVIA HOLDINGS ORD		12/16/2022	MORGAN STANLEY CO	20.000	4,066	XXX	
46625H-10-0	JPMORGAN CHASE ORD		12/16/2022	Various	603.000	74,668	XXX	
478160-10-4	JOHNSON & JOHNSON ORD		02/16/2022	Various	292.000	49,555	XXX	
49271V-10-0	KEURIG DR PEPPER ORD		12/16/2022	MORGAN STANLEY CO	94.000	3,368	XXX	
493267-10-8	KEYCORP ORD		12/16/2022	Various	2,588.000	47,447	XXX	
494368-10-3	KIMBERLY CLARK ORD		12/16/2022	Various	277.000	37,636	XXX	
502431-10-9	L3HARRIS TECHNOLOGIES ORD		12/16/2022	MORGAN STANLEY CO	18.000	3,801	XXX	
517834-10-7	LAS VEGAS SANDS ORD		12/16/2022	Various	370.000	15,741	XXX	
518439-10-4	ESTEE LAUDER CL A ORD		12/16/2022	MORGAN STANLEY CO	30.000	7,121	XXX	
532457-10-8	ELI LILLY ORD		02/16/2022	Various	46.000	11,220	XXX	
534187-10-9	LINCOLN NATIONAL ORD		12/16/2022	MORGAN STANLEY CO	86.000	2,541	XXX	
538034-10-9	LIVE NATION ENTERTAINMENT ORD		12/16/2022	MORGAN STANLEY CO	37.000	2,585	XXX	
539830-10-9	LOCKHEED MARTIN ORD		02/16/2022	COWEN AND COMPANY LLC	14.000	5,402	XXX	
548661-10-7	LOWE'S COMPANIES ORD		12/16/2022	MORGAN STANLEY CO	21.000	4,274	XXX	
550021-10-9	LULULEMON ATHLETICA ORD	C	02/03/2022	COWEN & CO.	20.000	6,671	XXX	
552953-10-1	MGM RESORTS INTERNATIONAL ORD		12/16/2022	MORGAN STANLEY CO	54.000	1,925	XXX	
55315J-10-2	MMC NORILSK NICKEL SPON ADR REP ORD	D	01/14/2022	COWEN & CO.	594.000	17,654	XXX	
55354G-10-0	MSCI ORD		12/16/2022	MORGAN STANLEY CO	13.000	6,106	XXX	
57060D-10-8	MARKETAXESS HOLDINGS ORD		12/16/2022	Various	11.000	2,999	XXX	
571748-10-2	MARSH & MCLENNAN ORD		12/16/2022	Various	74.000	11,720	XXX	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		12/16/2022	MORGAN STANLEY CO	9.000	1,378	XXX	
57636Q-10-4	MASTERCARD CL A ORD		12/16/2022	Various	23.000	8,865	XXX	
57667L-10-7	MATCH GROUP ORD		08/15/2022	COWEN & CO.	115.000	7,871	XXX	
579780-20-6	MCCORMICK ORD		12/16/2022	MORGAN STANLEY CO	4.000	333	XXX	
580135-10-1	MCDONALD'S ORD		12/16/2022	Various	227.000	57,432	XXX	
58933Y-10-5	MERCK & CO. INC.		10/03/2022	Various	1,025.000	82,450	XXX	
592688-10-5	METTLER TOLEDO ORD		12/16/2022	MORGAN STANLEY CO	3.000	4,211	XXX	
59410T-10-6	MICHELIN COMPAGNIE GENERALE DES ADR	C	08/15/2022	COWEN & CO.	1,015.000	13,832	XXX	

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594918-10-4	MICROSOFT ORD		12/16/2022	Various	356.000	92,242	XXX	
60770K-10-7	MODERNA ORD		12/16/2022	MORGAN STANLEY CO	2.000	391	XXX	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		02/16/2022	COWEN AND COMPANY LLC	68.000	4,495	XXX	
60937P-10-6	MONGODB CL A ORD		01/14/2022	COWEN & CO.	33.000	12,479	XXX	
61174X-10-9	MONSTER BEVERAGE ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	84.000	7,287	XXX	
615369-10-5	MOODYS ORD		12/16/2022	MORGAN STANLEY CO	26.000	7,331	XXX	
617446-44-8	MORGAN STANLEY ORD		12/16/2022	Various	178.000	16,842	XXX	
620076-30-7	MOTOROLA SOLUTIONS ORD		02/16/2022	COWEN AND COMPANY LLC	37.000	8,181	XXX	
626188-10-6	MUENCHENER RE GROUP ADR	C	08/15/2022	COWEN & CO.	759.000	19,309	XXX	
629334-10-3	NN GROUP NV UNSPONSORED NETHERLA ADR	C	08/15/2022	COWEN & CO.	426.000	10,960	XXX	
631103-10-8	NASDAQ ORD		12/16/2022	Various	82.000	9,738	XXX	
636274-40-9	NATIONAL GRID ADR REP 5 ORD	C	10/03/2022	COWEN & CO.	186.000	12,838	XXX	
641069-40-6	NESTLE ADR	C	03/10/2022	COWEN & CO.	116.000	14,440	XXX	
64110L-10-6	NETFLIX ORD		12/16/2022	Various	77.000	20,882	XXX	
65249B-20-8	NEWS CL B ORD		12/16/2022	MORGAN STANLEY CO	78.000	1,398	XXX	
65336K-10-3	NEXSTAR MEDIA GROUP CL A ORD		06/28/2022	Various	323.000	54,251	XXX	
65339F-10-1	NEXTERA ENERGY ORD		12/16/2022	Various	144.000	11,169	XXX	
654106-10-3	NIKE CL B ORD		12/16/2022	MORGAN STANLEY CO	39.000	4,123	XXX	
654624-10-5	NIPPON TELEGRPH SPON ADR REP ORD	C	03/18/2022	COWEN & CO.	796.000	22,870	XXX	
665859-10-4	NORTHERN TRUST ORD		12/16/2022	MORGAN STANLEY CO	43.000	3,703	XXX	
666807-10-2	NORTHROP GRUMMAN ORD		12/16/2022	MORGAN STANLEY CO	1.000	524	XXX	
668771-10-8	GEN DIGITAL ORD		12/16/2022	Various	134.000	2,880	XXX	
66987V-10-9	NOVARTIS ADR REPSG 1 ORD	C	02/16/2022	COWEN & CO.	546.000	48,800	XXX	
67066G-10-4	NVIDIA ORD		08/15/2022	COWEN & CO.	173.000	37,314	XXX	
68389X-10-5	ORACLE ORD		12/16/2022	Various	180.000	14,343	XXX	
693506-10-7	PPG INDUSTRIES ORD		12/16/2022	MORGAN STANLEY CO	7.000	878	XXX	
69351T-10-6	PPL ORD		12/16/2022	Various	248.000	6,986	XXX	
69370C-10-0	PTC ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	11.000	1,208	XXX	
701094-10-4	PARKER HANNIFIN ORD		02/16/2022	COWEN AND COMPANY LLC	14.000	4,312	XXX	
70432V-10-2	PAYCOM SOFTWARE ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	11.000	2,974	XXX	
70450Y-10-3	PAYPAL HOLDINGS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	168.000	13,668	XXX	
707569-10-9	PENN NATIONAL GAMING ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	84.000	2,600	XXX	
713448-10-8	PEPSICO ORD		12/16/2022	Various	71.000	12,246	XXX	
714046-10-9	PERKINELMER ORD		12/16/2022	MORGAN STANLEY CO	27.000	3,704	XXX	
717081-10-3	PFIZER ORD		12/16/2022	Various	651.000	32,932	XXX	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		12/16/2022	Various	657.000	67,701	XXX	
73278L-10-5	POOL ORD		12/16/2022	MORGAN STANLEY CO	8.000	2,497	XXX	
739239-10-1	POWER ORD	C	08/15/2022	COWEN & CO.	571.000	16,471	XXX	
74144T-10-8	T ROWE PRICE GROUP ORD		12/16/2022	MORGAN STANLEY CO	41.000	4,490	XXX	
742718-10-9	PROCTER & GAMBLE ORD		12/16/2022	Various	262.000	38,639	XXX	
74340W-10-3	PROLOGIS REIT		12/16/2022	MORGAN STANLEY CO	32.000	3,581	XXX	
744320-10-2	PRUDENTIAL FINANCIAL ORD		12/16/2022	MORGAN STANLEY CO	34.000	3,299	XXX	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		12/16/2022	MORGAN STANLEY CO	62.000	3,633	XXX	
747525-10-3	QUALCOMM ORD		02/16/2022	COWEN AND COMPANY LLC	37.000	6,268	XXX	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		12/16/2022	MORGAN STANLEY CO	38.000	3,685	XXX	
756109-10-4	REALTY INCOME REIT ORD		10/03/2022	COWEN & CO.	572.000	40,097	XXX	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		12/16/2022	MORGAN STANLEY CO	1.000	725	XXX	
767204-10-0	RIO TINTO ADR REP ONE ORD	C	08/15/2022	COWEN & CO.	544.000	31,568	XXX	

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
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		08/15/2022	COWEN & CO.	1,444.000	51,441	XXX	
771195-10-4	ROCHE HOLDINGS ADR	C	03/18/2022	COWEN & CO.	264.000	12,119	XXX	
776696-10-6	ROPER TECHNOLOGIES ORD		12/16/2022	Various	7.000	2,994	XXX	
778296-10-3	ROSS STORES ORD		12/16/2022	Various	345.000	30,391	XXX	
780259-30-5	SHELL ADR EACH REP 2 ORD	C	05/05/2022	COWEN & CO.	716.000	39,643	XXX	
78409V-10-4	S&P GLOBAL ORD		12/16/2022	MORGAN STANLEY CO	22.000	7,465	XXX	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		12/16/2022	MORGAN STANLEY CO	12.000	3,328	XXX	
78486Q-10-1	SVB FINANCIAL GROUP ORD		12/16/2022	MORGAN STANLEY CO	11.000	2,314	XXX	
79466L-30-2	SALESFORCE ORD		08/15/2022	Various	323.000	54,362	XXX	
80105N-10-5	SANOFI ADR REP 1 1/2 ORD	C	02/16/2022	COWEN & CO.	156.000	8,129	XXX	
806857-10-8	SCHLUMBERGER ORD		12/16/2022	MORGAN STANLEY CO	23.000	1,122	XXX	
808513-10-5	CHARLES SCHWAB ORD		12/16/2022	MORGAN STANLEY CO	29.000	2,236	XXX	
81141R-10-0	SEA ADS REP CL A ORD	C	08/15/2022	COWEN & CO.	193.000	17,152	XXX	
81211K-10-0	SEALED AIR ORD		12/16/2022	MORGAN STANLEY CO	52.000	2,586	XXX	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD		02/16/2022	Various	191.000	12,120	XXX	
81762P-10-2	SERVICENOW ORD		12/16/2022	Various	63.000	31,111	XXX	
824348-10-6	SHERWIN WILLIAMS ORD		12/16/2022	MORGAN STANLEY CO	7.000	1,680	XXX	
826197-50-1	SIEMENS ADR	C	11/07/2022	COWEN & CO.	552.000	31,823	XXX	
82669G-10-4	SIGNATURE BANK ORD		12/16/2022	MORGAN STANLEY CO	14.000	1,600	XXX	
828806-10-9	SIMON PROP GRP REIT ORD		12/16/2022	MORGAN STANLEY CO	44.000	5,097	XXX	
83272W-10-6	SMURFIT KAPPA GROUP ADR	C	11/17/2022	COWEN & CO.	563.000	21,683	XXX	
83405K-10-2	SOFTBANK ADR	C	02/16/2022	COWEN & CO.	2,740.000	34,289	XXX	
83546A-20-3	SONIC HEALTHCARE ADR	C	02/16/2022	COWEN & CO.	203.000	5,333	XXX	
842587-10-7	SOUTHERN ORD		12/16/2022	Various	466.000	30,771	XXX	
855244-10-9	STARBUCKS ORD		12/16/2022	MORGAN STANLEY CO	24.000	2,359	XXX	
857477-10-3	STATE STREET ORD		12/16/2022	MORGAN STANLEY CO	40.000	3,084	XXX	
863667-10-1	STRYKER ORD		08/15/2022	COWEN & CO.	1.000	222	XXX	
86959C-10-3	SVENSKA HANDELSBANKEN UNSPONSORE ADR	C	08/15/2022	COWEN & CO.	6,238.000	28,378	XXX	
871607-10-7	SYNOPSYS ORD		12/16/2022	MORGAN STANLEY CO	3.000	981	XXX	
87165B-10-3	SYNCHRONY FINANCIAL ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	210.000	6,869	XXX	
872540-10-9	TJX ORD		12/16/2022	MORGAN STANLEY CO	9.000	699	XXX	
872590-10-4	T MOBILE US ORD		12/16/2022	MORGAN STANLEY CO	10.000	1,413	XXX	
87612E-10-6	TARGET ORD		12/16/2022	Various	113.000	19,481	XXX	
87807B-10-7	TC ENERGY ORD	C	12/06/2022	COWEN & CO.	664.000	31,020	XXX	
879360-10-5	TELEDYNE TECH ORD		01/14/2022	COWEN & CO.	2.000	838	XXX	
881575-40-1	TESCO ADR	C	03/10/2022	COWEN & CO.	1,442.000	15,852	XXX	
88160R-10-1	TESLA ORD		12/16/2022	Various	90.000	25,897	XXX	
882508-10-4	TEXAS INSTRUMENTS ORD		02/16/2022	COWEN AND COMPANY LLC	21.000	3,480	XXX	
883203-10-1	TEXTRON ORD		12/16/2022	MORGAN STANLEY CO	47.000	3,242	XXX	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		12/16/2022	MORGAN STANLEY CO	10.000	5,346	XXX	
88579N-10-5	3I GROUP ADR	C	08/15/2022	COWEN & CO.	3,732.000	28,755	XXX	
889094-10-8	TOKIO MARINE HOLDINGS ADR REP 1 ORD	C	02/16/2022	COWEN & CO.	191.000	11,467	XXX	
889110-10-2	TOKYO ELECTRON ADR REP 2 ORD	C	11/17/2022	COWEN & CO.	246.000	17,026	XXX	
89151E-10-9	TotalEnergies SE	C	10/03/2022	Various	2,654.000	141,686	XXX	
892331-30-7	TOYOTA MOTOR ADR REP 10 ORD	C	02/16/2022	COWEN & CO.	68.000	12,092	XXX	
892356-10-6	TRACTOR SUPPLY ORD		12/16/2022	MORGAN STANLEY CO	6.000	1,265	XXX	
893641-10-0	TRANSDIGM GROUP ORD		12/16/2022	MORGAN STANLEY CO	9.000	5,402	XXX	
89832Q-10-9	TRUIST FINANCIAL ORD		12/16/2022	Various	1,658.000	88,225	XXX	

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
902252-10-5	TYLER TECHNOLOGIES ORD		12/16/2022	MORGAN STANLEY CO	8.000	2,569	XXX	
902494-10-3	TYSON FOODS CL A ORD		12/16/2022	MORGAN STANLEY CO	29.000	1,774	XXX	
902973-30-4	US BANCORP ORD		12/16/2022	Various	2,068.000	105,015	XXX	
904767-70-4	UNILEVER ADR REP 1 ORD	C	10/03/2022	COWEN & CO.	1,118.000	51,474	XXX	
907818-10-8	UNION PACIFIC ORD		12/16/2022	Various	169.000	41,747	XXX	
911271-30-2	UNITED OVERSEAS BK SINGAPORE ADR	C	08/15/2022	COWEN & CO.	516.000	22,498	XXX	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/16/2022	Various	241.000	43,477	XXX	
91324P-10-2	UNITEDHEALTH GRP ORD		10/13/2022	Various	100.000	48,611	XXX	
915436-20-8	UPM KYMMENE ADR	C	09/28/2022	COWEN & CO.	647.000	21,983	XXX	
918204-10-8	VF ORD		12/16/2022	MORGAN STANLEY CO	84.000	2,199	XXX	
91912E-10-5	VALE ADR REPTG ONE ORD	C	08/15/2022	COWEN & CO.	2,445.000	37,194	XXX	
92334N-10-3	VEOLIA ENVIRONNEMENT SPONSORED ADR	C	11/01/2022	COWEN & CO.	594.000	13,477	XXX	
92343E-10-2	VERISIGN ORD		12/16/2022	MORGAN STANLEY CO	9.000	1,789	XXX	
92343V-10-4	VERIZON COMMUNICATIONS ORD		10/06/2022	Various	3,742.000	191,649	XXX	
92345Y-10-6	VERISK ANALYTICS ORD		12/16/2022	MORGAN STANLEY CO	3.000	528	XXX	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	62.000	2,016	XXX	
92826C-83-9	VISA CL A ORD		12/16/2022	Various	174.000	34,760	XXX	
92857W-30-8	VODAFONE GROUP ADR REP 10 ORD	C	10/03/2022	COWEN & CO.	1,961.000	30,779	XXX	
928854-10-8	VOLVO ADR	C	08/15/2022	COWEN & CO.	785.000	13,775	XXX	
929042-10-9	VORNADO REALTY REIT ORD		12/16/2022	MORGAN STANLEY CO	110.000	2,391	XXX	
92939U-10-6	WEC ENERGY GROUP ORD		12/16/2022	Various	533.000	53,295	XXX	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		10/03/2022	COWEN & CO.	1,492.000	60,401	XXX	
94106L-10-9	WASTE MANAGEMENT ORD		06/28/2022	GOLDMAN, SACHS & CO.	245.000	36,654	XXX	
941848-10-3	WATERS ORD		12/16/2022	MORGAN STANLEY CO	4.000	1,348	XXX	
949746-10-1	WELLS FARGO ORD		12/16/2022	MORGAN STANLEY CO	35.000	1,436	XXX	
955306-10-5	WEST PHARM SVC ORD		12/16/2022	MORGAN STANLEY CO	16.000	3,687	XXX	
96145D-10-5	WESTROCK ORD		12/16/2022	MORGAN STANLEY CO	34.000	1,179	XXX	
969457-10-0	WILLIAMS ORD		10/03/2022	COWEN & CO.	2,134.000	62,384	XXX	
983134-10-7	WYNN RESORTS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	21.000	1,325	XXX	
98418R-10-0	XINYI GLASS HOLDINGS ADR	C	08/15/2022	COWEN & CO.	176.000	7,913	XXX	
988498-10-1	YUM BRANDS ORD		12/16/2022	MORGAN STANLEY CO	23.000	2,969	XXX	
989825-10-4	ZURICH INSURANCE GROUP ADR	C	02/16/2022	COWEN & CO.	697.000	32,889	XXX	
G0250X-10-7	AMCOR ORD	C	10/03/2022	COWEN & CO.	3,664.000	43,619	XXX	
G0403H-10-8	AON CL A ORD	C	12/16/2022	MORGAN STANLEY CO	18.000	5,357	XXX	
G06242-10-4	ATLASSIAN CL A ORD	C	08/15/2022	COWEN & CO.	42.000	11,975	XXX	
G1151C-10-1	ACCENTURE CL A ORD	C	12/16/2022	Various	51.000	14,941	XXX	
G491BT-10-8	INVESCO ORD		12/16/2022	MORGAN STANLEY CO	139.000	2,557	XXX	
G5960L-10-3	MEDTRONIC ORD	C	12/06/2022	COWEN & CO.	552.000	43,827	XXX	
G6095L-10-9	APTIV ORD	C	12/16/2022	MORGAN STANLEY CO	39.000	3,630	XXX	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	324.000	5,184	XXX	
G96629-10-3	WILLIS TOWERS WATSON ORD	C	12/16/2022	MORGAN STANLEY CO	10.000	2,384	XXX	
H1467J-10-4	CHUBB ORD	C	12/16/2022	Various	308.000	58,705	XXX	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	08/15/2022	COWEN & CO.	94.000	11,549	XXX	
N07059-21-0	ASML HOLDING ADR REP ORD	C	08/15/2022	COWEN & CO.	3.000	2,040	XXX	
N3167Y-10-3	FERRARI ORD	C	01/14/2022	COWEN & CO.	2.000	488	XXX	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		11/25/2022	COWEN & CO.	382.000	32,883	XXX	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		12/16/2022	MORGAN STANLEY CO	21.000	1,125	XXX	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,298,104	XXX	

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
Common Stocks: Mutual Funds Designations Not Assigned by the SVO								
52106N-45-9	LAZARD:GL LSTD INFR INST		12/23/2022	PNC CAPITAL MKTS	4,728.088	34,500	XXX	
552746-36-4	MFS EMERG MKT DEBT R6		12/31/2022	Various	176,557.438	2,376,119	XXX	
74440Y-88-4	PGIM HIGH YIELD R6		12/31/2022	Various	412,216.740	2,140,148	XXX	
77958B-40-2	T ROWE PRICE I:FR		12/31/2022	Various	108,016.297	1,048,583	XXX	
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						5,599,350	XXX	
Common Stocks: Closed-End Funds Designations Not Assigned by the SVO								
17260G-30-1	CION ARES DVSFD CRDT I		11/07/2022	Mutual Fund Agent	17,468.146	425,000	XXX	
5729999999 – Common Stocks: Closed-End Funds Designations Not Assigned by the SVO						425,000	XXX	
Common Stocks: Exchange Traded Funds								
316092-85-7	FIDELITY MSCI REAL EST		07/27/2022	INSTINET	7,847.000	222,925	XXX	
464287-50-7	ISHARES:CORE S&P MD-CP		07/27/2022	SIDOTI & COMPANY, LLC	670.000	160,987	XXX	
464287-80-4	ISHARES:CORE S&P SM-CP		07/27/2022	SIDOTI & COMPANY, LLC	1,375.000	134,363	XXX	
46435G-32-6	ISHARES:CR MSCI INTL DM		07/27/2022	INSTINET	17,238.000	945,809	XXX	
5819999999 – Common Stocks: Exchange Traded Funds						1,464,084	XXX	
5989999997 – Subtotals - Common Stocks - Part 3						13,786,538	XXX	
5989999998 – Summary Item from Part 5 for Common Stocks						2,561,730	XXX	
5989999999 – Subtotals - Common Stocks						16,348,268	XXX	
5999999999 – Subtotals - Preferred and Common Stocks						16,348,268	XXX	
6009999999 – Totals						23,186,706	XXX	25,218

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds: U.S. Governments																				
36179N-M9-6	G2 MA1284 - RMBS		12/01/2022	Paydown	XXX	3,601	3,601	3,517	3,516		(1)		(1)		3,514		87	87	48	09/20/2043
912828-YU-8	UNITED STATES TREASURY		03/10/2022	PNC CAPITAL MKTS	XXX	138,009	140,000	142,548	142,525		(95)		(95)		142,431		(4,421)	(4,421)	631	11/30/2026
0109999999 – Bonds: U.S. Governments						141,611	143,601	146,065	146,041		(96)		(96)		145,945		(4,334)	(4,334)	679	XXX
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)																				
20772J-KQ-4	CONNECTICUT ST		10/15/2022	Maturity @ 100.00	XXX	200,000	200,000	200,000	200,000						200,000				5,102	10/15/2022
70914P-SQ-6	PENNSYLVANIA (COMMONWEALTH OF)		06/01/2022	Call @ 100.00	XXX	125,000	125,000	130,885	125,612		(612)		(612)		125,000				2,500	06/01/2029
0509999999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						325,000	325,000	330,885	325,612		(612)		(612)		325,000				7,602	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
075293-BT-6	BEAVER OHIO LOC SCH DIST		06/01/2022	Call @ 100.00	XXX	50,000	50,000	47,456	48,758		79		79		48,837		1,163	1,163	750	12/01/2027
076622-PA-1	BEEBE ARK SPL SCH DIST		02/01/2022	Maturity @ 100.00	XXX	100,000	100,000	100,650	100,012		(12)		(12)		100,000				750	02/01/2022
112097-XQ-8	BROKEN ARROW OKLA		12/01/2022	Maturity @ 100.00	XXX	100,000	100,000	101,822	100,297		(297)		(297)		100,000				2,000	12/01/2022
199491-7W-5	COLUMBUS OHIO		08/15/2022	Call @ 100.00	XXX	135,000	135,000	137,705	135,226		(226)		(226)		135,000				4,050	02/15/2028
305837-JK-3	FAIRVIEW PARK OHIO		12/01/2022	Call @ 100.00	XXX	50,000	50,000	51,255	50,151		(151)		(151)		50,000				1,500	12/01/2028
393078-CE-8	GREEN LAKE CNTY WIS		03/01/2022	Call @ 100.00	XXX	110,000	110,000	110,963	110,033		(33)		(33)		110,000				1,128	03/01/2024
538650-KB-7	LIVINGSTON CNTY N Y		05/01/2022	Call @ 100.00	XXX	140,000	140,000	138,358	139,634		51		51		139,684		316	316	1,750	05/01/2024
613035-L9-3	MONTGOMERY ALA		04/01/2022	Call @ 100.00	XXX	250,000	250,000	244,375	249,554		446		446		250,000				3,375	04/01/2023
686033-DL-2	OREGON OHIO CITY SCH DIST		12/01/2022	Call @ 100.00	XXX	60,000	60,000	63,123	60,341		(341)		(341)		60,000				1,800	12/01/2023
686033-DN-8	OREGON OHIO CITY SCH DIST		12/01/2022	Call @ 100.00	XXX	115,000	115,000	117,818	115,332		(332)		(332)		115,000				3,450	12/01/2025
698874-EB-6	PAPIO-MISSOURI RIV NAT RES DIST NEB		06/15/2022	Call @ 100.00	XXX	200,000	200,000	198,000	198,459		48		48		198,507		1,493	1,493	3,250	12/15/2033
724190-EJ-8	PIQUA OHIO CITY SCH DIST		04/11/2022	Call @ 100.00	XXX	100,000	100,000	89,517	94,396		194		194		94,589		5,411	5,411	1,174	12/01/2028
851120-HW-8	SPRINGFIELD OHIO CITY SCH DIST CLARK CNT		12/01/2022	Call @ 100.00	XXX	5,000	5,000	5,096	5,034		(7)		(7)		5,027		(27)	(27)	295	12/01/2025
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,415,000	1,415,000	1,406,136	1,407,225		(582)		(582)		1,406,644		8,356	8,356	25,271	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
01757L-EQ-5	ALLEN CNTY OHIO HOSP FACS REV		05/01/2022	Call @ 100.00	XXX	75,000	75,000	78,344	75,583		(583)		(583)		75,000				1,500	05/01/2033
02765U-FK-5	AMERICAN MUN PWR OHIO INC REV		02/15/2022	Call @ 100.00	XXX	100,000	100,000	101,880	100,036		(36)		(36)		100,000				2,000	02/15/2030
117534-AL-1	BRYAN OHIO CITY SCH DIST CTFS PARTN		06/15/2022	Call @ 100.00	XXX	40,000	40,000	40,006	40,000						40,000				650	12/15/2027
18571P-AN-5	CLERMONT CNTY OHIO PORT AUTH ECONOMIC DE		12/01/2022	Call @ 100.00	XXX	50,000	50,000	50,979	50,132		(132)		(132)		50,000				2,500	12/01/2026
18571P-AQ-8	CLERMONT CNTY OHIO PORT AUTH ECONOMIC DE		12/01/2022	Call @ 100.00	XXX	50,000	50,000	50,676	50,095		(95)		(95)		50,000				2,625	12/01/2028
18925P-ED-6	CLOVERLEAF OHIO LOC SCH DIST CTFS PARTN		03/01/2022	Call @ 100.00	XXX	55,000	55,000	55,433	55,013		(13)		(13)		55,000				963	03/01/2030
242803-AV-6	DECATUR GA PUB FACS AUTH REV		04/04/2022	Call @ 100.00	XXX	200,000	200,000	196,456	197,008		34		34		197,042		2,958	2,958	4,219	02/01/2039
3138LL-F2-6	FN AN7384 - CMBS/RMBS		12/01/2022	Paydown	XXX	4,423	4,423	4,614	4,573		(18)		(18)		4,555		(132)	(132)	70	12/01/2027
31418E-J7-6	FN MA4785 - RMBS		12/01/2022	Paydown	XXX	2,937	2,937	2,933			–		–		2,933		4	4	25	10/01/2052
446187-DT-0	HUNTINGTON BEACH CALIF CITY SCH DIST CTF		07/01/2022	Call @ 100.00	XXX	155,000	155,000	153,052	153,332		123		123		153,456		1,544	1,544	1,744	07/01/2028
469466-EM-4	JACKSONVILLE FLA PORT AUTH REV		11/01/2022	Call @ 100.00	XXX	200,000	200,000	238,600	205,373		(5,373)		(5,373)		200,000				10,000	11/01/2024
54811B-NA-5	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		05/15/2022	Call @ 100.00	XXX	200,000	200,000	216,000	201,304		(1,304)		(1,304)		200,000				4,000	05/15/2031
578305-GG-3	MAYFIELD OHIO CITY SCH DIST CTFS PARTN		04/04/2022	Call @ 100.00	XXX	110,000	110,000	109,302	109,497		8		8		109,506		494	494	2,278	09/01/2034
60416S-R9-3	MINNESOTA ST HSG FIN AGY		07/01/2022	Call @ 100.00	XXX	15,000	15,000	15,530	15,437		(25)		(25)		15,411		(411)	(411)	200	01/01/2028
64972C-YW-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		09/06/2022	Call @ 100.00	XXX	250,000	250,000	247,500	249,187		233		233		249,419		581	581	4,554	05/01/2024

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
658207-TJ-4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2022	Call @ 100.00	XXX	20,000	20,000	20,186	20,035		(8)		(8)		20,027		(27)	(27)	252	01/01/2023
659079-BJ-5	NORTH DAVIS UTAH SWR DIST SWR REV		03/01/2022	Call @ 100.00	XXX	190,000	190,000	166,440	182,364		371		371		182,735		7,265	7,265	2,019	03/01/2025
67756Q-TR-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		03/01/2022	Call @ 100.00	XXX	5,000	5,000	5,000	5,000						5,000				80	09/01/2036
685312-JS-0	ORANGE TWP N J		06/01/2022	Call @ 100.00	XXX	40,000	40,000	41,926	40,913		(151)		(151)		40,763		(763)	(763)	1,000	06/01/2024
686087-A4-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		06/01/2022	Call @ 100.00	XXX	10,000	10,000	11,011	10,785		(71)		(71)		10,714		(714)	(714)	173	07/01/2026
73358W-GV-0	PORT AUTH N Y & N J		06/20/2022	Call @ 100.00	XXX	100,000	100,000	114,500	100,547		(547)		(547)		100,000				3,597	10/01/2025
73674N-BM-2	PORTLAND ORE RIV DIST URBAN RENEWAL & RE		06/15/2022	Maturity @ 100.00	XXX	100,000	100,000	102,500	100,135		(135)		(135)		100,000				1,890	06/15/2022
762197-MC-2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH		11/01/2022	Maturity @ 100.00	XXX	200,000	200,000	199,800	199,965		35		35		200,000				6,200	11/01/2022
76804A-AJ-4	RIVER CITY INC KY PKG AUTH REV		06/01/2022	Call @ 100.00	XXX	85,000	85,000	90,231	85,265		(265)		(265)		85,000				1,275	06/01/2022
83309A-EX-5	SNOHOMISH CNTY WASH HSG AUTH REV		05/01/2022	Maturity @ 100.00	XXX	70,000	70,000	72,450	70,098		(98)		(98)		70,000				1,050	05/01/2022
88283K-BK-3	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		08/15/2022	Maturity @ 100.00	XXX	250,000	250,000	250,165	250,047		(47)		(47)		250,000				4,950	08/15/2042
914119-4B-5	UNIVERSITY CINCINNATI OHIO GEN RCPTS		12/01/2022	Call @ 100.00	XXX	40,000	40,000	44,174	41,517		(1,517)		(1,517)		40,000				2,000	06/01/2025
914119-UT-7	UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/01/2022	Call @ 100.00	XXX	100,000	100,000	105,285	100,322		(322)		(322)		100,000				2,000	06/01/2026
914745-AU-8	UNIVERSITY OF ALA AT BIRMINGHAM GEN REV		10/01/2022	Call @ 100.00	XXX	100,000	100,000	99,999	100,002		(2)		(2)		100,000				3,125	10/01/2032
917565-ML-4	UTAH TRAN AUTH SALES TAX REV		06/15/2022	Call @ 100.00	XXX	200,000	200,000	209,888	201,029		(1,029)		(1,029)		200,000				4,000	06/15/2039
92812Q-2M-8	VIRGINIA ST HSG DEV AUTH		02/01/2022	Call @ 100.00	XXX	110,000	110,000	110,428	110,007		(7)		(7)		110,000				1,788	08/01/2031
956454-BA-9	WEST VLGS IMPT DIST FLA REV		08/01/2022	Call @ 100.00	XXX	135,000	135,000	136,304	135,296		(158)		(158)		135,138		(138)	(138)	4,070	02/01/2023
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						3,262,360	3,262,360	3,341,590	3,259,894		(11,130)		(11,130)		3,251,697		10,663	10,663	76,796	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
05565Q-CS-5	BP CAPITAL MARKETS PLC	C	06/30/2022	Call @ 100.41	XXX	100,407	100,000	100,000	100,000						100,000		407	407	2,317	11/04/2024
06406R-AK-3	BANK OF NEW YORK MELLON CORP		08/23/2022	Maturity @ 100.00	XXX	100,000	100,000	100,830	100,198		(198)		(198)		100,000				1,950	08/23/2022
14042R-NW-7	CAPITAL ONE NA		08/06/2022	Call @ 100.00	XXX	250,000	250,000	250,913	250,208		(208)		(208)		250,000				4,927	09/06/2022
166764-AT-7	CHEVRON CORP		02/03/2022	Call @ 100.00	XXX	100,000	100,000	99,353	99,981		10		10		99,991		9	9	1,005	03/03/2022
172967-KX-8	CITIGROUP INC		09/01/2022	Call @ 100.00	XXX	200,000	200,000	202,268	200,259		(259)		(259)		200,000				3,337	09/01/2023
244199-BE-4	DEERE & CO		06/08/2022	Maturity @ 100.00	XXX	100,000	100,000	98,743	99,864		136		136		100,000				1,300	06/08/2022
24424C-BT-7	JOHN DEERE CAPITAL CORP		10/15/2022	Maturity @ 100.00	XXX	200,000	200,000	200,000	200,000						200,000				5,500	10/15/2022
345397-WF-6	FORD MOTOR CREDIT COMPANY LLC		09/20/2022	Maturity @ 100.00	XXX	200,000	200,000	209,100	201,216		(1,216)		(1,216)		200,000				8,500	09/20/2022
36966R-7M-2	GENERAL ELECTRIC CO		09/15/2022	Maturity @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000				4,250	09/15/2022
38141E-P4-5	GOLDMAN SACHS GROUP INC		05/15/2022	Maturity @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000				2,083	05/15/2022
459200-HG-9	INTERNATIONAL BUSINESS MACHINES CORP		08/01/2022	Maturity @ 100.00	XXX	200,000	200,000	199,185	200,002		(2)		(2)		200,000				3,750	08/01/2022
46625H-JD-3	JPMORGAN CHASE & CO		01/24/2022	Maturity @ 100.00	XXX	250,000	250,000	252,500	250,088		(88)		(88)		250,000				5,625	01/24/2022
47788U-AC-6	JDOT 2021 A3 - ABS		12/15/2022	Paydown	XXX	25,560	25,560	25,555	25,556		2		2		25,558		2	2	88	09/15/2025
494550-BL-9	KINDER MORGAN ENERGY PARTNERS LP		06/01/2022	Call @ 100.00	XXX	100,000	100,000	102,400	100,147		(147)		(147)		100,000				2,963	09/01/2022
501044-CQ-2	KROGER CO		01/18/2022	Call @ 100.00	XXX	100,000	100,000	101,101	100,012		(12)		(12)		100,000				878	04/15/2022
53944V-AS-8	LLOYDS BANK PLC	C	08/14/2022	Maturity @ 100.00	XXX	200,000	200,000	200,472	200,104		(104)		(104)		200,000				4,500	08/14/2022
61746B-EC-6	MORGAN STANLEY		10/24/2022	Call @ 100.00	XXX	200,000	200,000	202,262	200,313		(313)		(313)		200,000				5,030	10/24/2023
636180-BL-4	NATIONAL FUEL GAS CO		11/25/2022	Call @ 100.00	XXX	30,000	30,000	29,918	29,989		9		9		29,997		3	3	1,204	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					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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
665772-CH-0	NORTHERN STATES POWER CO		05/20/2022	Call @ 100.00	XXX	100,000	100,000	96,720	99,478		320		320		99,798		202	202	1,642	08/15/2022
718172-CA-5	PHILIP MORRIS INTERNATIONAL INC		08/17/2022	Maturity @ 100.00	XXX	100,000	100,000	97,097	99,531		469		469		100,000				2,375	08/17/2022
747525-AE-3	QUALCOMM INC		05/20/2022	Maturity @ 100.00	XXX	200,000	200,000	196,800	199,629		371		371		200,000				3,000	05/20/2022
88579Y-BH-3	3M CO		07/05/2022	PNC CAPITAL MKTS	XXX	193,374	200,000	201,462	200,871		(144)		(144)		200,727		(7,353)	(7,353)	3,589	02/14/2025
911312-BC-9	UNITED PARCEL SERVICE INC		05/16/2022	Maturity @ 100.00	XXX	100,000	100,000	97,858	99,791		209		209		100,000				1,175	05/16/2022
961214-DQ-3	WESTPAC BANKING CORP	C	06/28/2022	Maturity @ 100.00	XXX	100,000	100,000	97,371	99,666		334		334		100,000				1,250	06/28/2022
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						3,349,341	3,355,560	3,361,908	3,356,905		(834)		(834)		3,356,072		(6,731)	(6,731)	72,239	XXX
Bonds: SVO Identified Funds																				
464288-28-1	ISHARES:JPM USD EM BD		02/11/2022	PNC CAPITAL MKTS		1,591,247		1,703,266	1,699,778	3,488			3,488		1,703,266		(112,019)	(112,019)	5,809	XXX
78468R-62-2	SPDR BBG HIGH YIELD BD		02/11/2022	PNC CAPITAL MKTS		1,697,487		1,779,212	1,789,555	(10,343)			(10,343)		1,779,212		(81,725)	(81,725)	6,423	XXX
1619999999 – Bonds: SVO Identified Funds						3,288,735		3,482,478	3,489,333	(6,855)			(6,855)		3,482,478		(193,744)	(193,744)	12,232	XXX
Bonds: Unaffiliated Certificates of Deposit																				
49228X-AK-6	Valley Strong Credit Union		12/30/2022	Maturity @ 100.00		250,000	250,000	250,000	250,000						250,000				4,750	12/30/2022
61690U-BB-5	Morgan Stanley Bank, N.A.		11/08/2022	Maturity @ 100.00		250,000	250,000	250,000	250,000						250,000				8,500	11/08/2022
90353E-AJ-2	USF Federal Credit Union		12/30/2022	Maturity @ 100.00		250,000	250,000	250,000	250,000						250,000				4,992	12/30/2022
2019999999 – Bonds: Unaffiliated Certificates of Deposit						750,000	750,000	750,000	750,000						750,000				18,242	XXX
2509999997 – Subtotals - Bonds - Part 4						12,532,046	9,251,521	12,819,062	12,735,012	(6,855)	(13,254)		(20,109)		12,717,836		(185,789)	(185,789)	213,061	XXX
2509999999 – Subtotals - Bonds						12,532,046	9,251,521	12,819,062	12,735,012	(6,855)	(13,254)		(20,109)		12,717,836		(185,789)	(185,789)	213,061	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R-10-2	AT&T ORD		12/16/2022	PNC CAPITAL MKTS	203.000	4,648	XXX	4,923	1,353	579			579		4,923		(275)	(275)	111	XXX
00215W-10-0	ASE INDUSTRIAL HOLDIN ADR REP 2 ORD	C	11/01/2022	PNC CAPITAL MKTS	1,633.000	8,312	XXX	10,412							10,412		(2,100)	(2,100)		XXX
002824-10-0	ABBOTT LABORATORIES ORD		05/19/2022	PNC CAPITAL MKTS	209.000	23,462	XXX	26,927	29,415	(2,488)			(2,488)		26,927		(3,465)	(3,465)	196	XXX
00287Y-10-9	ABBVIE ORD		12/16/2022	PNC CAPITAL MKTS	693.000	105,756	XXX	73,777	91,297	(17,519)			(17,519)		73,777		31,979	31,979	1,448	XXX
007903-10-7	ADVANCED MICRO DEVICES ORD		08/15/2022	PNC CAPITAL MKTS	11.000	1,105	XXX	1,020	1,583	(563)			(563)		1,020		85	85		XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		02/15/2022	PNC CAPITAL MKTS	76.000	18,837	XXX	19,353	23,124	(3,771)			(3,771)		19,353		(516)	(516)	114	XXX
009279-10-0	AIRBUS SE UNSPONSORED ADR	C	08/15/2022	PNC CAPITAL MKTS	2.000	55	XXX	55							55		–	–		XXX
016255-10-1	ALIGN TECHNOLOGY ORD		08/15/2022	PNC CAPITAL MKTS	1.000	289	XXX	267							267		22	22		XXX
018820-10-0	ALLIANZ 10 UNSPON ADR REP ORD	C	03/21/2022	PNC CAPITAL MKTS	205.000	4,705	XXX	4,522	4,840	(318)			(318)		4,522		182	182		XXX
02079K-10-7	ALPHABET CL C ORD		08/15/2022	PNC CAPITAL MKTS	144.000	17,594	XXX	15,049	20,834	(5,785)			(5,785)		15,049		2,544	2,544		XXX
023135-10-6	AMAZON COM ORD		12/23/2022	PNC CAPITAL MKTS	1,820.000	231,430	XXX	361,233	303,425	(2,023)			(2,023)		361,233		(129,803)	(129,803)		XXX
025537-10-1	AMERICAN ELECTRIC POWER ORD		09/15/2022	PNC CAPITAL MKTS	543.000	54,565	XXX	44,470	48,322	(3,852)			(3,852)		44,470		10,096	10,096	695	XXX
03027X-10-0	AMERICAN TOWER REIT		05/19/2022	PNC CAPITAL MKTS	28.000	6,527	XXX	6,524	8,190	(1,666)			(1,666)		6,524		3	3	78	XXX
030420-10-3	AMERICAN WATER WORKS ORD		12/16/2022	PNC CAPITAL MKTS	8.000	1,223	XXX	1,320	1,511	(191)			(191)		1,320		(97)	(97)	21	XXX
03073E-10-5	AMERISOURCEBERGEN ORD		06/27/2022	PNC CAPITAL MKTS	307.000	45,800	XXX	35,721	40,797	(5,076)			(5,076)		35,721		10,079	10,079	282	XXX
03076C-10-6	AMERIPRISE FINANCE ORD		06/28/2022	PNC CAPITAL MKTS	76.000	20,733	XXX	16,368	22,926	(6,559)			(6,559)		16,368		4,365	4,365	145	XXX
031162-10-0	AMGEN ORD		12/06/2022	PNC CAPITAL MKTS	198.000	56,360	XXX	43,739	20,922	(1,559)			(1,559)		43,739		12,621	12,621	1,536	XXX
036752-10-3	ELEVANCE HEALTH ORD		12/16/2022	PNC CAPITAL MKTS	40.000	18,430	XXX	12,890	18,542	(5,652)			(5,652)		12,890		5,540	5,540	38	XXX
037833-10-0	APPLE ORD		12/16/2022	PNC CAPITAL MKTS	1,675.000	229,266	XXX	7,634	301,218	(289,689)			(289,689)		11,529		217,737	217,737	1,312	XXX
038222-10-5	APPLIED MATERIAL ORD		12/16/2022	PNC CAPITAL MKTS	127.000	13,350	XXX	5,426	19,985	(14,559)			(14,559)		5,426		7,924	7,924	126	XXX
039483-10-2	ARCHER DANIELS MIDLAND ORD		12/16/2022	PNC CAPITAL MKTS	1.000	91	XXX	65	68	(3)			(3)		65		27	27	2	XXX
052769-10-6	AUTODESK ORD		12/16/2022	PNC CAPITAL MKTS	17.000	3,233	XXX	3,296							3,296		(63)	(63)		XXX
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		12/16/2022	PNC CAPITAL MKTS	22.000	3,640	XXX	3,789	5,557	(1,768)			(1,768)		3,789		(149)	(149)	140	XXX
05523R-10-7	BAE SYSTEMS ADR	C	08/15/2022	PNC CAPITAL MKTS	6.000	226	XXX	161	179	(18)			(18)		161		65	65	4	XXX
05534B-76-0	BCE ORD	C	08/15/2022	PNC CAPITAL MKTS	3.000	150	XXX	131	156	(25)			(25)		131		19	19	5	XXX

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05565A-20-2	BNP PARIBAS ADR	C	08/29/2022	PNC CAPITAL MKTS	1,213.000	27,823	XXX	34,118	32,842	(5,572)			(5,572)		34,118		(6,295)	(6,295)	1,182	XXX
060505-10-4	BANK OF AMERICA ORD		09/01/2022	PNC CAPITAL MKTS	1,070.000	37,537	XXX	35,208	47,604	(12,396)			(12,396)		35,208		2,329	2,329	507	XXX
070830-10-4	BATH AND BODY WORKS ORD		05/19/2022	PNC CAPITAL MKTS	139.000	5,647	XXX	9,534	9,701	(167)			(167)		9,534		(3,887)	(3,887)	28	XXX
075887-10-9	BECTON DICKINSON ORD		05/19/2022	PNC CAPITAL MKTS	262.000	13,041	XXX	11,768	64,379	(52,846)			(52,846)		11,768		1,273	1,273	223	XXX
086516-10-1	BEST BUY ORD		12/13/2021	PNC CAPITAL MKTS			XXX												175	XXX
09062X-10-3	BIOGEN ORD		05/19/2022	PNC CAPITAL MKTS	36.000	6,953	XXX	8,423	8,637	(214)			(214)		8,423		(1,470)	(1,470)		XXX
09247X-10-1	BLACKROCK ORD		05/19/2022	PNC CAPITAL MKTS	19.000	11,291	XXX	13,800	17,396	(3,595)			(3,595)		13,800		(2,510)	(2,510)	93	XXX
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/16/2022	PNC CAPITAL MKTS	673.000	50,705	XXX	41,173	41,962	(788)			(788)		41,173		9,531	9,531	914	XXX
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	01/19/2022	PNC CAPITAL MKTS	194.000	8,303	XXX	8,135							8,135		168	168		XXX
111190-10-4	BRITVIC ADR	C	06/21/2022	PNC CAPITAL MKTS	166.000	3,255	XXX	3,707	4,241	(535)			(535)		3,707		(451)	(451)	107	XXX
11135F-10-1	BROADCOM ORD		09/01/2022	PNC CAPITAL MKTS	41.000	20,060	XXX	9,664	27,282	(17,618)			(17,618)		9,664		10,396	10,396	336	XXX
12503M-10-8	CBOE GLOBAL MARKETS ORD		12/16/2022	PNC CAPITAL MKTS	4.000	460	XXX	438	522	(84)			(84)		438		22	22	5	XXX
125523-10-0	CIGNA ORD		12/16/2022	PNC CAPITAL MKTS	116.000	37,423	XXX	17,979	26,637	(8,658)			(8,658)		17,979		19,444	19,444	517	XXX
12572Q-10-5	CME GROUP CL A ORD		05/19/2022	PNC CAPITAL MKTS	45.000	8,562	XXX	8,613	10,281	(1,668)			(1,668)		8,613		(51)	(51)	191	XXX
12769G-10-0	CAESARS ENTERTAINMENT ORD		12/16/2022	PNC CAPITAL MKTS	29.000	1,365	XXX	1,428							1,428		(63)	(63)		XXX
136069-10-1	CANADIAN IMPERIAL BANK COMMERCE ORD	C	04/08/2022	PNC CAPITAL MKTS	127.000	14,848	XXX	9,980	14,803	(4,823)			(4,823)		9,980		4,867	4,867	279	XXX
14149Y-10-8	CARDINAL HEALTH ORD		12/16/2022	PNC CAPITAL MKTS	50.000	3,938	XXX	3,365	2,575	791			791		3,365		573	573	99	XXX
148806-10-2	CATALENT ORD		05/19/2022	PNC CAPITAL MKTS	6.000	596	XXX	748	768	(21)			(21)		748		(151)	(151)		XXX
149123-10-1	CATERPILLAR ORD		12/16/2022	PNC CAPITAL MKTS	75.000	17,284	XXX	10,067	15,506	(5,438)			(5,438)		10,067		7,216	7,216	347	XXX
15677J-10-8	CERIDIAN HCM HOLDING ORD		12/16/2022	PNC CAPITAL MKTS	16.000	1,025	XXX	892							892		134	134		XXX
159864-10-7	CHRLS RIVER LABS ORD		12/16/2022	PNC CAPITAL MKTS	7.000	1,508	XXX	1,623							1,623		(115)	(115)		XXX
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		12/16/2022	PNC CAPITAL MKTS	1.000	305	XXX	618	652	(34)			(34)		618		(313)	(313)		XXX
166764-10-0	CHEVRON ORD		12/06/2022	PNC CAPITAL MKTS	1,003.000	160,625	XXX	108,382	117,702	(9,320)			(9,320)		108,382		52,243	52,243	2,119	XXX
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		05/19/2022	PNC CAPITAL MKTS	1.000	1,279	XXX	1,507	1,748	(241)			(241)		1,507		(228)	(228)		XXX
172908-10-5	CINTAS ORD		02/03/2022	PNC CAPITAL MKTS	33.000	12,778	XXX	11,487	14,625	(3,138)			(3,138)		11,487		1,292	1,292		XXX
172967-42-4	CITIGROUP ORD		05/19/2022	PNC CAPITAL MKTS	199.000	9,930	XXX	10,713	12,018	(1,304)			(1,304)		10,713		(783)	(783)	203	XXX
189054-10-9	CLOROX ORD		05/19/2022	PNC CAPITAL MKTS	14.000	1,941	XXX	2,391	2,441	(50)			(50)		2,391		(450)	(450)	32	XXX
191216-10-0	COCA-COLA ORD		02/10/2022	PNC CAPITAL MKTS	424.000	26,328	XXX	22,477	25,105	(2,628)			(2,628)		22,477		3,851	3,851		XXX
191241-10-8	COCA-COLA FEMSA ADR REP 10 UNT	C	08/15/2022	PNC CAPITAL MKTS	1.000	62	XXX	57							57		5	5		XXX
20030N-10-1	COMCAST CL A ORD		05/24/2022	PNC CAPITAL MKTS	882.000	37,565	XXX	45,335							45,335		(7,770)	(7,770)	238	XXX
204280-30-9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR	C	07/13/2022	PNC CAPITAL MKTS	1,194.000	12,768	XXX	12,416	16,776	(4,360)			(4,360)		12,416		353	353	84	XXX
22160K-10-5	COSTCO WHOLESALE ORD		12/16/2022	PNC CAPITAL MKTS	23.000	10,489	XXX	7,322	13,057	(5,735)			(5,735)		7,322		3,168	3,168	78	XXX
22822V-10-1	CROWN CASTLE ORD		08/01/2022	Adjustment		1,619	XXX	1,619	1,619						1,619				(97)	XXX
231021-10-6	CUMMINS ORD		12/16/2022	PNC CAPITAL MKTS	2.000	435	XXX	329	436	(107)			(107)		329		106	106	9	XXX
23331A-10-9	D R HORTON ORD		12/16/2022	PNC CAPITAL MKTS	169.000	14,880	XXX	6,499	18,328	(11,829)			(11,829)		6,499		8,381	8,381	156	XXX
23341C-10-3	DNB BK ASA SPONSORED ADR	C	07/13/2022	PNC CAPITAL MKTS	216.000	3,882	XXX	4,727	4,957	(230)			(230)		4,727		(845)	(845)	164	XXX
23345M-10-7	DT MIDSTREAM ORD		05/19/2022	PNC CAPITAL MKTS	42.000	2,308	XXX	1,525	2,015	(490)			(490)		1,525		782	782	53	XXX
251566-10-5	DEUTSCHE TELEKOM ORD	C	08/15/2022	PNC CAPITAL MKTS	5.000	95	XXX	91	93	(2)			(2)		91		4	4	3	XXX
25157Y-20-2	DEUTSCHE POST ADR	C	07/13/2022	PNC CAPITAL MKTS	316.000	13,452	XXX	17,841	20,249	(2,408)			(2,408)		17,841		(4,390)	(4,390)	191	XXX
252131-10-7	DEXCOM ORD		05/19/2022	PNC CAPITAL MKTS	21.000	6,667	XXX	8,632	11,276	(2,644)			(2,644)		8,632		(1,965)	(1,965)		XXX
253868-10-3	DIGITAL REALTY REIT ORD		07/13/2022	PNC CAPITAL MKTS	64.000	7,924	XXX	8,444	11,320	(2,876)			(2,876)		8,444		(520)	(520)	216	XXX
25746U-10-9	DOMINION ENERGY ORD		12/16/2022	PNC CAPITAL MKTS	55.000	3,194	XXX	4,056	4,321	(265)			(265)		4,056		(862)	(862)	147	XXX
260003-10-8	DOVER ORD		06/28/2022	PNC CAPITAL MKTS	260.000	31,639	XXX	31,341	47,216	(15,875)			(15,875)		31,341		298	298	260	XXX
278642-10-3	EBAY ORD		12/16/2022	PNC CAPITAL MKTS	408.000	16,671	XXX	18,306							18,306		(1,635)	(1,635)	269	XXX
28176E-10-8	EDWARDS LIFESCIENCES ORD		12/16/2022	PNC CAPITAL MKTS	49.000	3,801	XXX	4,598	6,348	(1,750)			(1,750)		4,598		(796)	(796)		XXX
285512-10-9	ELECTRONIC ARTS ORD		12/16/2022	PNC CAPITAL MKTS	126.000	15,442	XXX	15,466	16,619	(1,154)			(1,154)		15,466		(24)	(24)	80	XXX
29082K-10-5	EMBECTA ORD		12/16/2022	PNC CAPITAL MKTS	2.200	66	XXX	37							37		29	29	–	XXX
291011-10-4	EMERSON ELECTRIC ORD		12/16/2022	PNC CAPITAL MKTS	468.000	44,382	XXX	21,398	43,510	(22,112)			(22,112)		21,398		22,984	22,984	12	XXX

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
29265W-20-7	ENEL SOCIETA PER AZIONI UNSPONSO ADR	C	11/01/2022	PNC CAPITAL MKTS	1,095.000	4,829	XXX	5,649							5,649		(820)	(820)		XXX
29364G-10-3	ENTERGY ORD		07/01/2022	Adjustment		170	XXX	170	170						170					XXX
29414B-10-4	EPAM SYSTEMS ORD		12/16/2022	PNC CAPITAL MKTS	2.000	665	XXX	653							653		12	12		XXX
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		12/16/2022	PNC CAPITAL MKTS	144.000	8,697	XXX	9,356	13,032	(3,676)			(3,676)		9,356		(658)	(658)	357	XXX
297178-10-5	ESSEX PROPERTY REIT ORD		12/16/2022	PNC CAPITAL MKTS	46.000	9,758	XXX	11,873	16,203	(4,330)			(4,330)		11,873		(2,115)	(2,115)	400	XXX
29786A-10-6	ETSY ORD		12/16/2022	PNC CAPITAL MKTS	89.000	11,139	XXX	7,076							7,076		4,063	4,063		XXX
30040W-10-8	EVERSOURCE ENERGY ORD		12/16/2022	PNC CAPITAL MKTS	51.000	4,201	XXX	4,478	4,640	(162)			(162)		4,478		(277)	(277)	130	XXX
30231G-10-2	EXXON MOBIL ORD		12/16/2022	PNC CAPITAL MKTS	2,306.000	214,409	XXX	147,048	141,104	5,944			5,944		147,048		67,360	67,360	4,907	XXX
30303M-10-2	META PLATFORMS CL A ORD		05/19/2022	PNC CAPITAL MKTS	589.000	130,370	XXX	160,305	198,110	(37,805)			(37,805)		160,305		(29,935)	(29,935)		XXX
313747-20-6	FEDERAL REIT ORD		01/01/2022	Unknown	34.000	3,103	XXX	3,103	4,635	(1,532)			(1,532)		3,103				36	XXX
31428X-10-6	FEDEX ORD		08/15/2022	PNC CAPITAL MKTS	1.000	229	XXX	228	259	(31)			(31)		228		1	1	2	XXX
316773-10-0	FIFTH THIRD BANCORP ORD		12/16/2022	PNC CAPITAL MKTS	1.000	32	XXX	32	44	(11)			(11)		32		(1)	(1)	1	XXX
337738-10-8	FISERV ORD		08/15/2022	PNC CAPITAL MKTS	2.000	218	XXX	218							218		–	–		XXX
35671D-85-7	FREEPORT MCMORAN ORD		12/16/2022	PNC CAPITAL MKTS	333.000	12,835	XXX	4,169	13,896	(9,727)			(9,727)		4,169		8,666	8,666	200	XXX
369604-30-1	GENERAL ELECTRIC ORD		05/19/2022	PNC CAPITAL MKTS	272.000	20,639	XXX	25,318	25,696	(378)			(378)		25,318		(4,679)	(4,679)	22	XXX
370334-10-4	GENERAL MILLS ORD		08/15/2022	PNC CAPITAL MKTS	700.000	52,148	XXX	41,134	47,166	(6,032)			(6,032)		41,134		11,013	11,013	911	XXX
375558-10-3	GILEAD SCIENCES ORD		05/19/2022	PNC CAPITAL MKTS	126.000	7,964	XXX	8,440	9,149	(709)			(709)		8,440		(476)	(476)	92	XXX
37940X-10-2	GLOBAL PAYMENTS ORD		11/16/2022	PNC CAPITAL MKTS	43.000	4,345	XXX	6,405							6,405		(2,060)	(2,060)	32	XXX
384802-10-4	WW GRAINGER ORD		12/16/2022	PNC CAPITAL MKTS	32.000	17,635	XXX	6,912	16,584	(9,671)			(9,671)		6,912		10,723	10,723	214	XXX
403949-10-0	HF SINCLAIR ORD		12/16/2022	PNC CAPITAL MKTS	114.000	5,430	XXX	3,089	3,089						3,089		2,341	2,341	43	XXX
40412C-10-1	HCA HEALTHCARE ORD		05/24/2022	PNC CAPITAL MKTS	38.000	7,703	XXX	6,658	9,763	(3,105)			(3,105)		6,658		1,045	1,045	21	XXX
410345-10-2	HANESBRANDS ORD		12/16/2022	PNC CAPITAL MKTS	495.000	2,857	XXX	11,389	8,276	3,112			3,112		11,389		(8,532)	(8,532)	297	XXX
42250P-10-3	HEALTHPEAK PROPERTIES ORD		05/19/2022	PNC CAPITAL MKTS	267.000	8,005	XXX	8,176	9,636	(1,460)			(1,460)		8,176		(171)	(171)	(14)	XXX
427866-10-8	HERSHEY FOODS ORD		06/27/2022	PNC CAPITAL MKTS	50.000	11,058	XXX	8,580	9,674	(1,094)			(1,094)		8,580		2,478	2,478	90	XXX
437076-10-2	HOME DEPOT ORD		09/19/2022	PNC CAPITAL MKTS	117.000	39,640	XXX	32,537	48,556	(16,019)			(16,019)		32,537		7,102	7,102	224	XXX
438516-10-6	HONEYWELL INTERNATIONAL ORD		12/16/2022	PNC CAPITAL MKTS	8.000	1,605	XXX	1,025	1,668	(643)			(643)		1,025		580	580	24	XXX
444859-10-2	HUMANA ORD		05/19/2022	PNC CAPITAL MKTS	23.000	9,968	XXX	9,185	10,669	(1,484)			(1,484)		9,185		783	783	34	XXX
446150-10-4	HUNTINGTON BANCSHARES ORD		07/13/2022	PNC CAPITAL MKTS	1,560.000	18,825	XXX	15,234	24,055	(8,821)			(8,821)		15,234		3,591	3,591	725	XXX
450737-10-1	IBERDROLA ADR	C	08/15/2022	PNC CAPITAL MKTS	401.000	17,298	XXX	17,618	18,081	(1,303)			(1,303)		17,618		(320)	(320)	234	XXX
458140-10-0	INTEL ORD		12/16/2022	PNC CAPITAL MKTS	897.000	30,015	XXX	31,496	46,196	(14,700)			(14,700)		31,496		(1,481)	(1,481)	1,020	XXX
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		05/19/2022	PNC CAPITAL MKTS	22.000	2,116	XXX	2,512	3,009	(497)			(497)		2,512		(396)	(396)	8	XXX
461202-10-3	INTUIT ORD		02/01/2022	PNC CAPITAL MKTS	14.000	7,683	XXX	5,534	9,005	(3,471)			(3,471)		5,534		2,149	2,149	10	XXX
46120E-60-2	INTUITIVE SURGICAL ORD		05/19/2022	PNC CAPITAL MKTS	25.000	7,035	XXX	6,655	8,983	(2,328)			(2,328)		6,655		380	380		XXX
46266C-10-5	IQVIA HOLDINGS ORD		05/19/2022	PNC CAPITAL MKTS	8.000	1,613	XXX	2,214	2,257	(43)			(43)		2,214		(601)	(601)		XXX
46625H-10-0	JPMORGAN CHASE ORD		06/28/2022	PNC CAPITAL MKTS	97.000	11,436	XXX	13,504	15,360	(1,856)			(1,856)		13,504		(2,068)	(2,068)	194	XXX
478160-10-4	JOHNSON & JOHNSON ORD		12/16/2022	PNC CAPITAL MKTS	4.000	698	XXX	413	684	(271)			(271)		413		285	285	11	XXX
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		12/16/2022	PNC CAPITAL MKTS	186.000	26,848	XXX	19,129	38,411	(19,282)			(19,282)		19,129		7,720	7,720		XXX
517834-10-7	LAS VEGAS SANDS ORD		08/15/2022	PNC CAPITAL MKTS	6.000	229	XXX	255							255		(26)	(26)		XXX
532457-10-8	ELI LILLY ORD		08/15/2022	PNC CAPITAL MKTS	146.000	41,649	XXX	29,443	40,328	(10,886)			(10,886)		29,443		12,206	12,206	179	XXX
539830-10-9	LOCKHEED MARTIN ORD		03/11/2022	PNC CAPITAL MKTS	77.000	34,071	XXX	26,145	27,367	(1,222)			(1,222)		26,145		7,926	7,926	216	XXX
550021-10-9	LULULEMON ATHLETICA ORD	C	11/16/2022	PNC CAPITAL MKTS	47.000	16,371	XXX	16,139	18,398	(2,259)			(2,259)		16,139		232	232		XXX
55315J-10-2	MMC NORILSK NICKEL SPON ADR REP ORD	D	02/09/2022	PNC CAPITAL MKTS	426.000	12,265	XXX	12,661							12,661		(395)	(395)		XXX
57636Q-10-4	MASTERCARD CL A ORD		08/15/2022	PNC CAPITAL MKTS	1.000	352	XXX	334	359	(26)			(26)		334		19	19	1	XXX
58155Q-10-3	MCKESSON ORD		12/16/2022	PNC CAPITAL MKTS	40.000	14,685	XXX	5,706	9,943	(4,237)			(4,237)		5,706		8,978	8,978	78	XXX
58933Y-10-5	MERCK & CO. INC.		11/08/2022	PNC CAPITAL MKTS	833.000	77,834	XXX	64,576	47,670	(263)			(263)		64,576		13,258	13,258	2,214	XXX
59410T-10-6	MICHELIN COMPAGNIE GENERALE DES ADR	C	07/13/2022	PNC CAPITAL MKTS	792.000	11,572	XXX	15,487	17,411	(1,925)			(1,925)		15,487		(3,915)	(3,915)	285	XXX

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
594918-10-4	MICROSOFT ORD		12/23/2022	PNC CAPITAL MKTS	54.000	14,514	XXX	13,053	18,161	(5,108)			(5,108)		13,053		1,461	1,461	82	XXX
595112-10-3	MICRON TECHNOLOGY ORD		12/16/2022	PNC CAPITAL MKTS	100.000	5,462	XXX	4,274	9,315	(5,041)			(5,041)		4,274		1,188	1,188	40	XXX
60770K-10-7	MODERNA ORD		05/19/2022	PNC CAPITAL MKTS	37.000	5,382	XXX	9,301	9,397	(97)			(97)		9,301		(3,919)	(3,919)		XXX
60937P-10-6	MONGODB CL A ORD		08/15/2022	PNC CAPITAL MKTS	1.000	375	XXX	378							378		(3)	(3)		XXX
626188-10-6	MUENCHENER RE GROUP ADR	C	07/13/2022	PNC CAPITAL MKTS	566.000	12,556	XXX	16,005	16,810	(805)			(805)		16,005		(3,449)	(3,449)	438	XXX
629334-10-3	NN GROUP NV UNSPONSORED NETHERLA ADR	C	07/13/2022	PNC CAPITAL MKTS	464.000	11,278	XXX	10,064	12,584	(2,520)			(2,520)		10,064		1,214	1,214	49	XXX
641069-40-6	NESTLE ADR	C	08/15/2022	PNC CAPITAL MKTS	2.000	244	XXX	225	281	(55)			(55)		225		19	19	4	XXX
64110L-10-6	NETFLIX ORD		05/19/2022	PNC CAPITAL MKTS	96.000	32,321	XXX	53,286	57,834	(4,548)			(4,548)		53,286		(20,965)	(20,965)		XXX
65339F-10-1	NEXTERA ENERGY ORD		05/19/2022	PNC CAPITAL MKTS	175.000	12,283	XXX	14,639	16,338	(1,699)			(1,699)		14,639		(2,356)	(2,356)	74	XXX
654106-10-3	NIKE CL B ORD		02/03/2022	PNC CAPITAL MKTS	129.000	18,967	XXX	18,243	21,500	(3,257)			(3,257)		18,243		724	724		XXX
654624-10-5	NIPPON TELEGRPH SPON ADR REP ORD	C	08/15/2022	PNC CAPITAL MKTS	222.000	6,270	XXX	5,963	6,085	(122)			(122)		5,963		307	307	98	XXX
670346-10-5	NUCOR ORD		12/16/2022	PNC CAPITAL MKTS	391.000	50,091	XXX	13,097	44,633	(31,536)			(31,536)		13,097		36,994	36,994	586	XXX
67066G-10-4	NVIDIA ORD		12/16/2022	PNC CAPITAL MKTS	231.000	36,574	XXX	9,601	67,879	(58,278)			(58,278)		9,601		26,973	26,973	30	XXX
68902V-10-7	OTIS WORLDWIDE ORD		05/19/2022	PNC CAPITAL MKTS	25.000	1,821	XXX	1,599	2,177	(578)			(578)		1,599		222	222	13	XXX
70450Y-10-3	PAYPAL HOLDINGS ORD		12/16/2022	PNC CAPITAL MKTS	76.000	5,224	XXX	6,183							6,183		(959)	(959)		XXX
707569-10-9	PENN ENTERTAINMENT ORD		12/16/2022	PNC CAPITAL MKTS	11.000	351	XXX	341							341		11	11		XXX
713448-10-8	PEPSICO ORD		01/19/2022	PNC CAPITAL MKTS	145.000	25,401	XXX	22,247	25,188	(2,941)			(2,941)		22,247		3,154	3,154	444	XXX
717081-10-3	PFIZER ORD		06/13/2022	PNC CAPITAL MKTS	273.000	13,448	XXX	9,515	16,121	(6,605)			(6,605)		9,515		3,933	3,933	218	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		07/13/2022	PNC CAPITAL MKTS	110.000	10,300	XXX	9,355	10,450	(1,095)			(1,095)		9,355		945	945	413	XXX
739239-10-1	POWER ORD	C	07/13/2022	PNC CAPITAL MKTS	315.000	8,064	XXX	10,106	10,420	(314)			(314)		10,106		(2,042)	(2,042)	305	XXX
74144T-10-8	T ROWE PRICE GROUP ORD		07/27/2022	PNC CAPITAL MKTS	261.000	30,930	XXX	26,155	51,323	(25,168)			(25,168)		26,155		4,775	4,775	626	XXX
742718-10-9	PROCTER & GAMBLE ORD		09/01/2022	PNC CAPITAL MKTS	296.000	41,898	XXX	38,064	48,420	(10,355)			(10,355)		38,064		3,834	3,834	643	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		09/19/2022	PNC CAPITAL MKTS	1,012.000	69,567	XXX	62,344	67,531	(5,187)			(5,187)		62,344		7,223	7,223	1,189	XXX
74834L-10-0	QUEST DIAGNOSTICS ORD		05/19/2022	PNC CAPITAL MKTS	10.000	1,406	XXX	1,678	1,730	(52)			(52)		1,678		(271)	(271)	13	XXX
751212-10-1	RALPH LAUREN CL A ORD		05/19/2022	PNC CAPITAL MKTS	68.000	6,293	XXX	5,912	8,082	(2,170)			(2,170)		5,912		381	381	94	XXX
756109-10-4	REALTY INCOME REIT ORD		12/16/2022	PNC CAPITAL MKTS	49.000	3,085	XXX	3,030	3,508	(478)			(478)		3,030		55	55	138	XXX
75886F-10-7	REGENERON PHARMACEUTICALS ORD		05/19/2022	PNC CAPITAL MKTS	3.000	1,961	XXX	1,497	1,895	(398)			(398)		1,497		464	464		XXX
7591EP-10-0	REGIONS FINANCIAL ORD		02/18/2022	PNC CAPITAL MKTS	1,178.000	27,998	XXX	24,563	25,680	(1,118)			(1,118)		24,563		3,436	3,436	200	XXX
771049-10-3	ROBLOX CL A ORD		02/16/2022	PNC CAPITAL MKTS	128.000	7,047	XXX	13,788	13,204	584			584		13,788		(6,741)	(6,741)		XXX
771195-10-4	ROCHE HOLDINGS ADR	C	08/15/2022	PNC CAPITAL MKTS	6.000	252	XXX	204	310	(106)			(106)		204		48	48	5	XXX
776696-10-6	ROPER TECHNOLOGIES ORD		08/15/2022	PNC CAPITAL MKTS	1.000	438	XXX	405	492	(87)			(87)		405		33	33	2	XXX
78409V-10-4	S&P GLOBAL ORD		02/02/2022	PNC CAPITAL MKTS	44.000	18,338	XXX	14,624	20,765	(6,141)			(6,141)		14,624		3,714	3,714		XXX
78440X-80-4	SL GREEN RLTY REIT ORD		01/24/2022	PNC CAPITAL MKTS	200.000	12,761	XXX	12,752	14,340	(1,588)			(1,588)		12,752		9	9	630	XXX
79466L-30-2	SALESFORCE ORD		12/16/2022	PNC CAPITAL MKTS	225.000	32,804	XXX	45,683	33,037	(2,205)			(2,205)		45,683		(12,879)	(12,879)		XXX
80105N-10-5	SANOFI ADR REP 1 1/2 ORD	C	09/21/2022	PNC CAPITAL MKTS	164.000	6,420	XXX	7,928	8,216	(288)			(288)		7,928		(1,508)	(1,508)	236	XXX
81762P-10-2	SERVICENOW ORD		07/13/2022	PNC CAPITAL MKTS	64.000	27,018	XXX	38,548	41,543	(2,995)			(2,995)		38,548		(11,531)	(11,531)		XXX
826197-50-1	SIEMENS ADR	C	07/13/2022	PNC CAPITAL MKTS	380.000	18,471	XXX	31,347	32,908	(1,561)			(1,561)		31,347		(12,876)	(12,876)	649	XXX
82669G-10-4	SIGNATURE BANK ORD		05/19/2022	PNC CAPITAL MKTS	3.000	569	XXX	961	970	(9)			(9)		961		(392)	(392)	3	XXX
83272W-10-6	SMURFIT KAPPA GROUP ADR	C	07/13/2022	PNC CAPITAL MKTS	600.000	22,136	XXX	30,587	34,314	(3,727)			(3,727)		30,587		(8,451)	(8,451)	335	XXX
83405K-10-2	SOFTBANK ADR	C	11/17/2022	PNC CAPITAL MKTS	889.000	9,340	XXX	12,322	10,550	1,122			1,122		12,322		(2,982)	(2,982)	472	XXX
83546A-20-3	SONIC HEALTHCARE ADR	C	02/18/2022	PNC CAPITAL MKTS	362.000	10,689	XXX	9,636	12,178	(2,541)			(2,541)		9,636		1,053	1,053		XXX
842587-10-7	SOUTHERN ORD		10/06/2022	PNC CAPITAL MKTS	329.000	22,345	XXX	20,062	22,563	(2,501)			(2,501)		20,062		2,283	2,283	558	XXX
863667-10-1	STRYKER ORD		12/16/2022	PNC CAPITAL MKTS	29.000	7,183	XXX	5,250	7,755	(2,506)			(2,506)		5,250		1,934	1,934	33	XXX
86959C-10-3	SVENSKA HANDELSBANKEN UNSPONSORE ADR	C	12/14/2021	PNC CAPITAL MKTS			XXX												1,148	XXX
87165B-10-3	SYNCHRONY FINANCIAL ORD		12/16/2022	PNC CAPITAL MKTS	92.000	3,010	XXX	3,009							3,009		1	1	42	XXX
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	04/08/2022	PNC CAPITAL MKTS	142.000	14,110	XXX	16,277	17,084	(807)			(807)		16,277		(2,166)	(2,166)	109	XXX
876030-10-7	TAPESTRY ORD		12/16/2022	PNC CAPITAL MKTS	816.000	29,652	XXX	24,713	33,138	(8,425)			(8,425)		24,713		4,939	4,939	898	XXX

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
87612E-10-6	TARGET ORD		05/24/2022	PNC CAPITAL MKTS	127.000	22,655	XXX	24,834	29,393	(4,559)			(4,559)		24,834		(2,179)	(2,179)	179	XXX
87807B-10-7	TC ENERGY ORD	C	02/15/2022	PNC CAPITAL MKTS	580.000	30,405	XXX	24,904	26,993	(2,089)			(2,089)		24,904		5,501	5,501	297	XXX
879360-10-5	TELEDYNE TECH ORD		08/15/2022	PNC CAPITAL MKTS	1.000	399	XXX	388	437	(49)			(49)		388		11	11		XXX
881575-40-1	TESCO ADR	C	11/07/2022	PNC CAPITAL MKTS	2,286.000	17,910	XXX	26,150	22,731	(1,252)			(1,252)		26,150		(8,241)	(8,241)	771	XXX
88579Y-10-1	3M ORD		05/19/2022	PNC CAPITAL MKTS	288.000	42,692	XXX	47,335	51,157	(3,823)			(3,823)		47,335		(4,643)	(4,643)	580	XXX
889094-10-8	TOKIO MARINE HOLDINGS ADR REP 1 ORD	C	08/15/2022	PNC CAPITAL MKTS	4.000	226	XXX	213	224	(11)			(11)		213		13	13	3	XXX
89151E-10-9	TotalEnergies SE	C	08/15/2022	PNC CAPITAL MKTS	785.000	38,684	XXX	38,389	34,919	(1,266)			(1,266)		38,389		295	295	1,172	XXX
892331-30-7	TOYOTA MOTOR ADR REP 10 ORD	C	08/15/2022	PNC CAPITAL MKTS	2.000	322	XXX	313	371	(58)			(58)		313		9	9	4	XXX
89832Q-10-9	TRUIST FINANCIAL ORD		07/13/2022	PNC CAPITAL MKTS	523.000	24,246	XXX	30,507	30,622	(114)			(114)		30,507		(6,262)	(6,262)	502	XXX
902653-10-4	UDR REIT ORD		12/16/2022	PNC CAPITAL MKTS	155.000	6,038	XXX	6,212	9,298	(3,086)			(3,086)		6,212		(175)	(175)	233	XXX
902973-30-4	US BANCORP ORD		07/13/2022	PNC CAPITAL MKTS	631.000	28,529	XXX	36,255	34,769	732			732		36,255		(7,726)	(7,726)	865	XXX
904767-70-4	UNILEVER ADR REP 1 ORD	C	04/04/2022	PNC CAPITAL MKTS	345.000	16,397	XXX	18,087	16,998	(414)			(414)		18,087		(1,690)	(1,690)	14	XXX
911271-30-2	UNITED OVERSEAS BK SINGAPORE ADR	C	07/13/2022	PNC CAPITAL MKTS	166.000	6,149	XXX	5,986	6,648	(662)			(662)		5,986		163	163	143	XXX
91324P-10-2	UNITEDHEALTH GRP ORD		12/16/2022	PNC CAPITAL MKTS	115.000	59,218	XXX	5,829	19,372	(13,544)			(13,544)		5,829		53,390	53,390	446	XXX
91912E-10-5	VALE ADR REPTG ONE ORD	C	07/13/2022	PNC CAPITAL MKTS	582.000	7,797	XXX	8,811							8,811		(1,015)	(1,015)	422	XXX
92276F-10-0	VENTAS REIT ORD		12/16/2022	PNC CAPITAL MKTS	185.000	8,263	XXX	8,969	9,457	(488)			(488)		8,969		(706)	(706)	333	XXX
92343V-10-4	VERIZON COMMUNICATIONS ORD		04/28/2022	PNC CAPITAL MKTS	790.000	38,494	XXX	42,329	41,056	1,273			1,273		42,329		(3,835)	(3,835)	1,011	XXX
92556H-20-6	PARAMOUNT GLOBAL CL B ORD		12/16/2022	PNC CAPITAL MKTS	62.000	1,055	XXX	2,016							2,016		(960)	(960)	30	XXX
92826C-83-9	VISA CL A ORD		08/15/2022	PNC CAPITAL MKTS	2.000	421	XXX	413	433	(20)			(20)		413		7	7	2	XXX
92857W-30-8	VODAFONE GROUP ADR REP 10 ORD	C	07/13/2022	PNC CAPITAL MKTS	475.000	7,268	XXX	7,227	7,092	135			135		7,227		41	41	452	XXX
928854-10-8	VOLVO ADR	C	07/13/2022	PNC CAPITAL MKTS	141.000	2,242	XXX	2,988	3,256	(268)			(268)		2,988		(746)	(746)	171	XXX
931142-10-3	WALMART ORD		12/16/2022	PNC CAPITAL MKTS	221.000	31,457	XXX	18,640	31,976	(13,337)			(13,337)		18,640		12,817	12,817	487	XXX
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		07/13/2022	PNC CAPITAL MKTS	513.000	19,215	XXX	25,964	26,758	(794)			(794)		25,964		(6,749)	(6,749)	490	XXX
95040Q-10-4	WELLTOWER ORD		12/16/2022	PNC CAPITAL MKTS	138.000	8,917	XXX	8,847	11,847	(3,000)			(3,000)		8,847		71	71	320	XXX
95082P-10-5	WESCO INTL ORD		12/16/2022	PNC CAPITAL MKTS	7.000	833	XXX	437	921	(484)			(484)		437		396	396		XXX
958102-10-5	WESTERN DIGITAL ORD		05/19/2022	PNC CAPITAL MKTS	139.000	8,125	XXX	5,590	9,064	(3,474)			(3,474)		5,590		2,535	2,535		XXX
969457-10-0	WILLIAMS ORD		09/01/2022	Adjustment		828	XXX	828	828						828				(622)	XXX
98418R-10-0	XINYI GLASS HOLDINGS ADR	C	11/07/2022	PNC CAPITAL MKTS	3.000	94	XXX	147							147		(54)	(54)	9	XXX
98978V-10-3	ZOETIS CL A ORD		12/16/2022	PNC CAPITAL MKTS	48.000	7,145	XXX	6,770	11,713	(4,944)			(4,944)		6,770		376	376	54	XXX
989825-10-4	ZURICH INSURANCE GROUP ADR	C	08/15/2022	PNC CAPITAL MKTS	6.000	275	XXX	249	264	(15)			(15)		249		26	26	9	XXX
G29183-10-3	EATON ORD	C	01/14/2022	PNC CAPITAL MKTS	340.000	52,174	XXX	40,945	58,759	(17,814)			(17,814)		40,945		11,229	11,229	140	XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	12/16/2022	PNC CAPITAL MKTS	286.000	18,040	XXX	9,221	23,255	(14,034)			(14,034)		9,221		8,819	8,819	297	XXX
G5960L-10-3	MEDTRONIC ORD	C	01/14/2022	PNC CAPITAL MKTS			XXX												31	XXX
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		12/16/2022	PNC CAPITAL MKTS	248.000	3,556	XXX	3,968							3,968		(412)	(412)		XXX
H42097-10-7	UBS GROUP N ORD	C	04/14/2022	Various	757.000	13,563	XXX	11,744	13,536	(1,792)			(1,792)		11,744		1,820	1,820		XXX
N07059-21-0	ASML HOLDING ADR REP ORD	C	07/13/2022	PNC CAPITAL MKTS	2.000	867	XXX	1,135	1,592	(458)			(458)		1,135		(267)	(267)	7	XXX
N3167Y-10-3	FERRARI ORD	C	08/15/2022	PNC CAPITAL MKTS	1.000	215	XXX	208	259	(51)			(51)		208		7	7	1	XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,725,547	XXX	3,257,270	3,994,050	(1,019,952)			(1,019,952)		3,261,165		464,382	464,382	48,342	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other																				
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI		07/26/2022	Adjustment	215.000	21,500	XXX	21,500	21,500						21,500				267	XXX
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other						21,500	XXX	21,500	21,500						21,500				267	XXX
Common Stocks: Mutual Funds Designations Not Assigned by the SVO																				
30314U-14-3	FT 8772 SMID CAPITAL STR SRS 47 UIT		07/05/2022	Call @ 11.83	8,888.000	105,133	XXX	89,755	142,542	(52,787)			(52,787)		89,755		15,378	15,378		

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
464287-16-8	ISHARES:SEL DIV ETF		01/14/2022	PNC CAPITAL MKTS			XXX		18,118	(18,118)			(18,118)							
464287-59-8	ISHARES:RUSS 1000 VL ETF		01/14/2022	PNC CAPITAL MKTS			XXX		10,044	(10,044)			(10,044)							
464287-61-4	ISHARES:RUSS 1000 GR ETF		01/14/2022	PNC CAPITAL MKTS			XXX		16,581	(16,581)			(16,581)							
464288-87-7	ISHARES:MSCI EAFE VAL		01/14/2022	PNC CAPITAL MKTS			XXX		8,177	(8,177)			(8,177)							
52106N-45-9	LAZARD:GL LSTD INFR INST		08/18/2022	Adjustment		4,317	XXX										4,317	4,317		
552746-36-4	MFS EMERG MKT DEBT R6		01/04/2022				XXX												2,684	
74440Y-88-4	PGIM HIGH YIELD R6		01/04/2022				XXX												3,908	
5329999999 – Common Stocks: Mutual Funds Designations Not Assigned by the SVO						109,451	XXX	89,755	195,463	(105,707)			(105,707)		89,755		19,695	19,695	6,592	XXX
Common Stocks: Unit Investment Trusts Designations Not Assigned by the SVO																				
30313U-60-7	FT 8669 AMERICAN RECOVERY SRS UIT		04/25/2022	Call @ 14.43	22,033.000	317,991	XXX	250,008	354,566	(104,558)			(104,558)		250,008		67,983	67,983		
5529999999 – Common Stocks: Unit Investment Trusts Designations Not Assigned by the SVO						317,991	XXX	250,008	354,566	(104,558)			(104,558)		250,008		67,983	67,983		XXX
Common Stocks: Exchange Traded Funds																				
464287-16-8	ISHARES:SEL DIV ETF		01/14/2022	Adjustment	4,946.000	626,852	XXX	587,965	587,965						587,965		38,887	38,887		
464287-59-8	ISHARES:RUSS 1000 VL ETF		01/14/2022	Adjustment	1,911.000	323,222	XXX	310,870	310,870						310,870		12,352	12,352		
464287-61-4	ISHARES:RUSS 1000 GR ETF		01/14/2022	Adjustment	1,533.000	439,285	XXX	451,873	451,873						451,873		(12,588)	(12,588)		
464288-87-7	ISHARES:MSCI EAFE VAL		01/14/2022	Adjustment	5,882.000	312,224	XXX	288,217	288,217						288,217		24,007	24,007	621	
46432F-84-2	ISHARES:CORE MSCI EAFE		07/28/2022	PNC CAPITAL MKTS	15,659.000	950,010	XXX	1,135,258	1,169,101	(33,843)			(33,843)		1,135,258		(185,248)	(185,248)	22,574	
5819999999 – Common Stocks: Exchange Traded Funds						2,651,592	XXX	2,774,183	2,808,026	(33,843)			(33,843)		2,774,183		(122,590)	(122,590)	23,195	XXX
5989999997 – Subtotals - Common Stocks - Part 3						6,826,082	XXX	6,392,716	7,373,604	(1,264,061)			(1,264,061)		6,396,611		429,471	429,471	78,397	XXX
5989999998 – Summary Item from Part 5 for Common Stocks						2,303,053	XXX	2,561,730							2,561,730		(258,677)	(258,677)	12,297	XXX
5989999999 – Subtotals - Common Stocks						9,129,134	XXX	8,954,445	7,373,604	(1,264,061)			(1,264,061)		8,958,340		170,794	170,794	90,694	XXX
5999999999 – Subtotals - Preferred and Common Stocks						9,129,134	XXX	8,954,445	7,373,604	(1,264,061)			(1,264,061)		8,958,340		170,794	170,794	90,694	XXX
6009999999 – Totals						21,661,181	XXX	21,773,508	20,108,616	(1,270,916)	(13,254)		(1,284,170)		21,676,176		(14,995)	(14,995)	303,755	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R-10-2	AT&T ORD		04/11/2022	COWEN & CO.	12/16/2022	PNC CAPITAL MKTS	3,131.000	80,940	80,476	80,940							(464)	(464)	46	
00215W-10-0	ASE INDUSTRIAL HOLDIN ADR REP 2 ORD	C	02/16/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	3,509.000	27,544	17,884	27,544							(9,660)	(9,660)	1,087	
00832J-10-2	AFTERPAY ADR REP 1 ORD	C	01/14/2022	COWEN & CO.	02/01/2022	PNC CAPITAL MKTS	232.000	11,445	10,603	11,445							(842)	(842)		
018820-10-0	ALLIANZ 10 UNSPON ADR REP ORD	C	07/28/2022	COWEN & CO.	08/29/2022	PNC CAPITAL MKTS	710.000	18,241	15,153	18,241							(3,088)	(3,088)	192	
023135-10-6	AMAZON COM ORD		01/14/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	6.000	19,321	12,964	19,321							(6,357)	(6,357)		
03073E-10-5	AMERISOURCEBERGEN ORD		02/16/2022	COWEN AND COMPANY LLC	06/27/2022	PNC CAPITAL MKTS	43.000	6,118	6,415	6,118							297	297	20	
036752-10-3	ANTHEM ORD		01/14/2022	COWEN & CO.	02/03/2022	PNC CAPITAL MKTS	1.000	449	450	449							–	–		
05565A-20-2	BNP PARIBAS ADR	C	02/16/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	193.000	6,944	4,107	6,944							(2,837)	(2,837)	279	
075887-10-9	BECTON DICKINSON ORD		04/01/2022	BARCLAYS CAPITAL LE	12/16/2022	PNC CAPITAL MKTS	6.000	1,450	1,487	1,450							37	37	16	
110122-10-8	BRISTOL MYERS SQUIBB ORD		10/03/2022	COWEN & CO.	11/17/2022	PNC CAPITAL MKTS	632.000	41,786	47,976	41,786							6,191	6,191	906	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	12/16/2022	PNC CAPITAL MKTS	46.000	5,227	4,130	5,227							(1,098)	(1,098)	55	
143658-30-0	CARNIVAL ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	12/16/2022	PNC CAPITAL MKTS	338.000	4,609	2,844	4,609							(1,765)	(1,765)		
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	12/16/2022	PNC CAPITAL MKTS	24.000	11,383	7,309	11,383							(4,073)	(4,073)		
166764-10-0	CHEVRON ORD		10/03/2022	COWEN & CO.	12/06/2022	PNC CAPITAL MKTS	110.000	14,919	19,340	14,919							4,421	4,421	460	
172908-10-5	CINTAS ORD		01/14/2022	COWEN & CO.	02/03/2022	PNC CAPITAL MKTS	2.000	794	774	794							(20)	(20)		
25157Y-20-2	DEUTSCHE POST ADR	C	02/16/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	184.000	11,088	6,574	11,088							(4,514)	(4,514)	250	
25809K-10-5	DOORDASH CL A ORD		08/15/2022	COWEN & CO.	11/16/2022	PNC CAPITAL MKTS	278.000	26,747	19,572	26,747							(7,175)	(7,175)		
260003-10-8	DOVER ORD		02/16/2022	COWEN AND COMPANY LLC	06/29/2022	Adjustment	36.000	5,793	4,342	5,793							(1,451)	(1,451)	36	
29265W-20-7	ENEL SOCIETA PER AZIONI UNSPONSO ADR	C	01/14/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	4,113.000	32,022	22,780	32,022							(9,242)	(9,242)	487	
30212P-30-3	EXPEDIA GROUP ORD		02/03/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	73.000	13,441	6,576	13,441							(6,866)	(6,866)		
30231G-10-2	EXXON MOBIL ORD		10/03/2022	COWEN & CO.	11/08/2022	PNC CAPITAL MKTS	155.000	12,233	17,595	12,233							5,362	5,362	274	
30303M-10-2	META PLATFORMS CL A ORD		03/21/2022	COWEN & CO.	11/16/2022	PNC CAPITAL MKTS	279.000	58,827	44,237	58,827							(14,590)	(14,590)		
30744W-10-7	FARFETCH CL A ORD	C	01/14/2022	COWEN & CO.	02/16/2022	PNC CAPITAL MKTS	259.000	6,765	4,999	6,765							(1,766)	(1,766)		
368736-10-4	GENERAC HOLDINGS ORD		08/15/2022	COWEN & CO.	11/16/2022	PNC CAPITAL MKTS	76.000	22,123	12,157	22,123							(9,966)	(9,966)		
370334-10-4	GENERAL MILLS ORD		02/16/2022	COWEN & CO.	08/15/2022	PNC CAPITAL MKTS	73.000	4,863	5,623	4,863							761	761	77	
37940X-10-2	GLOBAL PAYMENTS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	12/16/2022	PNC CAPITAL MKTS	24.000	2,900	2,236	2,900							(664)	(664)	18	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
539830-10-9	LOCKHEED MARTIN ORD		02/16/2022	COWEN & CO.	03/11/2022	PNC CAPITAL MKTS	46.000	17,458	20,354	17,458							2,896	2,896	129	
550241-10-3	LUMEN TECHNOLOGIES ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	12/16/2022	PNC CAPITAL MKTS	116.000	1,317	619	1,317							(698)	(698)	58	
57667L-10-7	MATCH GROUP ORD		05/19/2022	Various	12/16/2022	PNC CAPITAL MKTS	212.000	20,958	11,625	20,958							(9,333)	(9,333)		
59410T-10-6	MICHELIN COMPAGNIE GENERALE DES ADR	C	02/16/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	122.000	3,817	2,552	3,817							(1,264)	(1,264)	80	
64110L-10-6	NETFLIX ORD		03/21/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	74.000	27,893	13,309	27,893							(14,584)	(14,584)		
654106-10-3	NIKE CL B ORD		01/14/2022	COWEN & CO.	02/03/2022	PNC CAPITAL MKTS	3.000	446	441	446							(5)	(5)		
70450Y-10-3	PAYPAL HOLDINGS ORD		03/21/2022	COWEN & CO.	04/26/2022	PNC CAPITAL MKTS	111.000	16,184	10,904	16,184							(5,279)	(5,279)		
715318-10-1	PERSIMMON ADR	C	08/15/2022	COWEN & CO.	10/07/2022	PNC CAPITAL MKTS	583.000	36,189	25,456	36,189							(10,733)	(10,733)	1,258	
74144T-10-8	T ROWE PRICE GROUP ORD		02/16/2022	COWEN AND COMPANY LLC	07/27/2022	PNC CAPITAL MKTS	37.000	5,428	4,385	5,428							(1,043)	(1,043)	89	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		02/16/2022	Various	09/19/2022	PNC CAPITAL MKTS	125.000	8,038	8,566	8,038							528	528	152	
7591EP-10-0	REGIONS FINANCIAL ORD		02/16/2022	COWEN & CO.	02/18/2022	PNC CAPITAL MKTS	128.000	3,229	3,042	3,229							(187)	(187)		
767204-10-0	RIO TINTO ADR REP ONE ORD	C	03/10/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	493.000	38,172	28,246	38,172							(9,926)	(9,926)	1,790	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		03/21/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	2,582.000	157,253	120,952	157,253							(36,301)	(36,301)		
771049-10-3	ROBLOX CL A ORD		03/21/2022	COWEN & CO.	04/27/2022	PNC CAPITAL MKTS	150.000	7,501	4,544	7,501							(2,958)	(2,958)		
778296-10-3	ROSS STORES ORD		01/14/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	295.000	30,133	21,833	30,133							(8,300)	(8,300)	183	
78409V-10-4	S&P GLOBAL ORD		01/14/2022	COWEN & CO.	02/02/2022	PNC CAPITAL MKTS	2.000	860	837	860							(23)	(23)		
78440X-80-4	SL GREEN RLTY REIT ORD		01/20/2022	PNC CAPITAL MKTS	01/24/2022	Adjustment	5.932	550	550	550										
78440X-88-7	SL GREEN RLTY REIT ORD		01/24/2022	Various	05/19/2022	PNC CAPITAL MKTS	198.913	13,243	12,157	13,243							(1,085)	(1,085)	246	
79466L-30-2	SALESFORCE ORD		01/14/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	2.000	461	326	461							(134)	(134)		
81141R-10-0	SEA ADS REP CL A ORD	C	03/21/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	394.000	57,084	41,438	57,084							(15,646)	(15,646)		
82509L-10-7	SHOPIFY CL A SUB VTG ORD	C	02/01/2022	COWEN & CO.	02/18/2022	PNC CAPITAL MKTS	14.000	13,290	9,168	13,290							(4,122)	(4,122)		
826197-50-1	SIEMENS ADR	C	02/16/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	79.000	6,420	3,749	6,420							(2,671)	(2,671)	(39)	
83272W-10-6	SMURFIT KAPPA GROUP ADR	C	02/16/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	131.000	7,177	4,229	7,177							(2,949)	(2,949)	85	
83304A-10-6	SNAP CL A ORD		05/24/2022	COWEN & CO.	08/04/2022	PNC CAPITAL MKTS	1,231.000	34,727	15,654	34,727							(19,073)	(19,073)		
852234-10-3	BLOCK CL A ORD		08/15/2022	COWEN & CO.	11/16/2022	PNC CAPITAL MKTS	232.000	24,162	15,208	24,162							(8,954)	(8,954)		
86959C-10-3	SVENSKA HANDELSBANKEN UNSPONSORE ADR	C	01/14/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	4,586.000	26,370	19,231	26,370							(7,138)	(7,138)	192	
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	01/14/2022	COWEN & CO.	04/08/2022	PNC CAPITAL MKTS	3.000	428	298	428							(130)	(130)	1	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	12/16/2022	PNC CAPITAL MKTS	42.000	5,060	4,246	5,060							(814)	(814)		

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											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
88160R-10-1	TESLA ORD		08/15/2022	COWEN & CO.	12/23/2022	PNC CAPITAL MKTS	101.000	98,053	57,437	98,053							(40,616)	(40,616)		
88579N-10-5	3I GROUP ADR	C	04/19/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	2,598.000	23,813	17,916	23,813							(5,896)	(5,896)	374	
88579Y-10-1	3M ORD		02/16/2022	COWEN & CO.	02/18/2022	PNC CAPITAL MKTS	20.000	3,126	2,966	3,126							(159)	(159)	30	
89151E-10-9	TotalEnergies SE	C	01/19/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	271.000	15,864	13,087	15,864							(2,778)	(2,778)	305	
90184L-10-2	TWITTER ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	10/31/2022	PNC CAPITAL MKTS	122.000	4,587	6,612	4,587							2,025	2,025		
90364P-10-5	UIPATH CL A ORD		01/14/2022	COWEN & CO.	04/14/2022	PNC CAPITAL MKTS	248.000	9,141	4,695	9,141							(4,446)	(4,446)		
904767-70-4	UNILEVER ADR REP 1 ORD	C	01/14/2022	COWEN & CO.	04/04/2022	PNC CAPITAL MKTS	1,698.000	91,828	79,914	91,828							(11,914)	(11,914)	199	
915436-20-8	UPM KYMMENE ADR	C	02/16/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	521.000	20,453	14,900	20,453							(5,553)	(5,553)	450	
92343V-10-4	VERIZON COMMUNICATIONS ORD		05/19/2022	SANFORD C. BERNSTEIN AND CO. LLC	12/16/2022	PNC CAPITAL MKTS	388.000	19,039	14,274	19,039							(4,765)	(4,765)	501	
928854-10-8	VOLVO ADR	C	02/16/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	672.000	16,297	10,389	16,297							(5,907)	(5,907)	562	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		03/11/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	910.000	45,360	34,086	45,360							(11,274)	(11,274)	731	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		05/19/2022	Various	12/16/2022	PNC CAPITAL MKTS	1,456.442	31,589	25,434	31,589							(6,155)	(6,155)		
98418R-10-0	XINYI GLASS HOLDINGS ADR	C	02/16/2022	COWEN & CO.	11/07/2022	PNC CAPITAL MKTS	261.000	12,662	8,385	12,662							(4,277)	(4,277)	701	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		01/14/2022	COWEN & CO.	04/12/2022	PNC CAPITAL MKTS	58.000	9,234	6,529	9,234							(2,705)	(2,705)		
G06242-10-4	ATLASSIAN CL A ORD	C	02/02/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	43.000	13,621	8,263	13,621							(5,357)	(5,357)		
G29183-10-3	EATON ORD	C	02/16/2022	COWEN AND COMPANY LLC	04/28/2022	Adjustment	31.000	4,821	4,520	4,821							(302)	(302)	19	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	03/21/2022	COWEN & CO.	07/13/2022	PNC CAPITAL MKTS	190.000	34,054	24,667	34,054							(9,387)	(9,387)		
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,465,356	1,116,597	1,465,356							(348,759)	(348,759)	12,297	
Common Stocks: Exchange Traded Funds																				
464287-16-8	ISHARES:SEL DIV ETF		07/13/2022	COWEN & CO.	08/15/2022	PNC CAPITAL MKTS	1,642.000	191,122	207,343	191,122							16,221	16,221		
464287-61-4	ISHARES:RUSS 1000 GR ETF		07/13/2022	COWEN & CO.	08/15/2022	PNC CAPITAL MKTS	2,687.000	644,131	701,577	644,131							57,446	57,446		
464288-87-7	ISHARES:MSCI EAFE VAL		07/13/2022	COWEN & CO.	08/15/2022	PNC CAPITAL MKTS	6,211.000	261,120	277,535	261,120							16,416	16,416		
5819999999 – Common Stocks: Exchange Traded Funds								1,096,373	1,186,455	1,096,373							90,082	90,082		
5989999998 – Subtotals - Common Stocks								2,561,730	2,303,053	2,561,730							(258,677)	(258,677)	12,297	
5999999999 – Subtotals - Preferred and Common Stocks								2,561,730	2,303,053	2,561,730							(258,677)	(258,677)	12,297	
6009999999 – Totals								2,561,730	2,303,053	2,561,730							(258,677)	(258,677)	12,297	

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
Common Stocks, Other Affiliates										
86613#-10-4	SUMMIT IT SOLUTIONS INC				8biii	872,865	149,055		425.000	
94605#-10-8	WAYNE INSURANCE AGENCY INC				8biii	500		500	100.000	
1799999 – Common Stocks, Other Affiliates						873,365	149,055	500	XXX	XXX
1899999 – Subtotals – Common Stocks						873,365	149,055	500	XXX	XXX
1999999 – Totals – Preferred and Common Stocks						873,365	149,055	500	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

(E-17) Schedule DA - Part 1
NONE

(E-18) Schedule DB - Part A - Section 1
NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)
NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge
NONE

(E-19) Schedule DB - Part A - Section 2
NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)
NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge
NONE

(E-20) Schedule DB - Part B - Section 1
NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name
NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)
NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge
NONE

(E-21) Schedule DB - Part B - Section 2
NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)
NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge
NONE

(E-22) Schedule DB - Part D - Section 1
NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity
NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity
NONE

(E-24) Schedule DB - Part E
NONE

(E-25) Schedule DL - Part 1

NONE

(E-25) Schedule DL - Part 1 - General Interrogatories

NONE

(E-26) Schedule DL - Part 2

NONE

(E-26) Schedule DL - Part 2 - General Interrogatories

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 *
Open Depositories						
PNC Bank					11,117,522	XXX
FEDERAL HOME LOAN BANK					36,094	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories					11,153,616	XXX
0399999 – Total Cash on Deposit					11,153,616	XXX
0499999 – Cash in Company's Office			XXX	XXX	200	XXX
0599999 – Total Cash					11,153,816	XXX

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

1. January	6,940,658	4. April	9,627,824	7. July	2,016,953	10. October	7,389,659
2. February	9,096,474	5. May	10,528,155	8. August	2,400,483	11. November	8,780,101
3. March	8,494,824	6. June	7,232,532	9. September	5,551,374	12. December	11,068,915

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	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
All Other Money Market Mutual Funds								
992292-18-5	FEDERATED HERMES GOVERNMENT ACI - INCOME		12/30/2022		XXX	3,613,081	8,860	18,811
8309999999 – All Other Money Market Mutual Funds						3,613,081	8,860	18,811
8609999999 – Total Cash Equivalents						3,613,081	8,860	18,811

1. Line Number / Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
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 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						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY		NONE				
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Totals	XXX	XXX				
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						