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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

PHENIX MUTUAL FIRE INSURANCE COMPANY

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 23175 Employer's ID Number 02-0178290

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

Country of Domicile United States of America

Incorporated/Organized 01/04/1886 Commenced Business 01/04/1886

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

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

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

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

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

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

Internet Website Address ENCOVA.COM

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

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

OFFICERS

CHIEF EXECUTIVE OFFICER	THOMAS JOSEPH OBROKTA JR.	TREASURER	JAMES CHRISTOPHER HOWAT
SECRETARY	WILLIAM JOSEPH MCGEE JR. #	PRESIDENT	GRADY BRENDAN CAMPBELL

OTHER

JOHN JACOB BISHOP, EXECUTIVE CHAIR | WILLIAM MARSTON BECKER, VICE CHAIR

DIRECTORS OR TRUSTEES

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

State of OH
County of FRANKLIN SS

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

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

Subscribed and sworn to before me this 1st day of February 2023

Deborah Dailey

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

NOTARIAL SEAL STATE OF OHIO

Deborah Dailey
Notary Public, State of Ohio
My Commission Expires 11-26-2027

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	206,383	0.356	206,383		206,383	0.356
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	491,230	0.848	491,230		491,230	0.848
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	3,068,409	5.297	3,068,409		3,068,409	5.297
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	18,360,360	31.694	18,360,360		18,360,360	31.694
1.06 Industrial and miscellaneous	27,584,956	47.618	27,584,956		27,584,956	47.618
1.07 Hybrid securities		0.000			0	0.000
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated bank loans		0.000			0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000			0	0.000
1.12 Total long-term bonds	49,711,338	85.813	49,711,338	0	49,711,338	85.813
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000			0	0.000
2.02 Parent, subsidiaries and affiliates		0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	2,112,203	3.646	2,112,203		2,112,203	3.646
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0		0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0		0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0		0	0.000
3.05 Mutual funds	3,818,541	6.592	3,818,541		3,818,541	6.592
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Exchange traded funds	133,908	0.231	133,908		133,908	0.231
3.09 Total common stocks	6,064,652	10.469	6,064,652	0	6,064,652	10.469
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	209,996	0.363	209,996		209,996	0.363
6.02 Cash equivalents (Schedule E, Part 2)	1,943,904	3.356	1,943,904		1,943,904	3.356
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	2,153,900	3.718	2,153,900	0	2,153,900	3.718
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	57,929,891	100.000	57,929,890	0	57,929,890	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		52,445,354
2.	Cost of bonds and stocks acquired, Part 3, Column 7		10,629,875
3.	Accrual of discount		15,971
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(912,547)	
	4.4. Part 4, Column 11	(8,173)	(920,719)
5.	Total gain (loss) on disposals, Part 4, Column 19		(16,855)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		6,226,929
7.	Deduct amortization of premium		167,463
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		16,756
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		55,775,991
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		55,775,991

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	206,383	187,381	198,147	192,216
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	206,383	187,381	198,147	192,216
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	491,230	452,727	519,986	475,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,068,409	2,611,426	3,205,710	3,025,000
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	18,360,360	16,038,015	18,776,226	17,863,545
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	25,070,032	22,938,983	25,132,185	24,964,158
	9. Canada	0	0	0	0
	10. Other Countries	2,514,924	2,358,673	2,521,587	2,504,238
	11. Totals	27,584,956	25,297,656	27,653,773	27,468,396
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	49,711,338	44,587,205	50,353,842	49,024,157
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	6,004,862	6,004,862	4,793,682	
Industrial and Miscellaneous	21. Canada	1,922	1,922	902	
(unaffiliated), Mutual Funds, Unit	22. Other Countries	57,868	57,868	39,768	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	6,064,652	6,064,652	4,834,351	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	6,064,652	6,064,652	4,834,351	
	26. Total Stocks	6,064,652	6,064,652	4,834,351	
	27. Total Bonds and Stocks	55,775,990	50,651,857	55,188,193	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	23,909	72,816	54,697	46,532	8,429	XXX	206,383	0.4	1,069,397	2.3	206,383	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.7 Totals	23,909	72,816	54,697	46,532	8,429	XXX	206,383	0.4	1,069,397	2.3	206,383	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	100,975	161,190	90,763	138,303	0	XXX	491,230	1.0	648,114	1.4	491,230	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.7 Totals	100,975	161,190	90,763	138,303	0	XXX	491,230	1.0	648,114	1.4	491,230	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	200,215	1,278,897	703,298	610,998	275,000	XXX	3,068,409	6.2	3,238,461	7.0	3,068,409	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.7 Totals	200,215	1,278,897	703,298	610,998	275,000	XXX	3,068,409	6.2	3,238,461	7.0	3,068,409	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,001,446	5,837,441	3,691,146	4,621,653	2,208,674	XXX	18,360,360	36.9	18,015,529	38.9	18,360,360	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.7 Totals	2,001,446	5,837,441	3,691,146	4,621,653	2,208,674	XXX	18,360,360	36.9	18,015,529	38.9	18,360,360	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,492,819	13,427,557	7,012,208	982,576	1,021,081	XXX	23,936,240	48.2	20,007,698	43.2	18,462,018	5,474,221
6.2 NAIC 2	299,835	1,288,896	1,791,386	104,993	163,606	XXX	3,648,717	7.3	3,322,163	7.2	2,988,234	660,483
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
6.7 Totals	1,792,655	14,716,452	8,803,594	1,087,569	1,184,687	XXX	27,584,956	55.5	23,329,860	50.4	21,450,252	6,134,704
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 3,819,365	20,777,900	11,552,112	6,400,061	3,513,184	0	46,062,622	92.7	XXX	XXX	40,588,400	5,474,221
12.2 NAIC 2	(d) 299,835	1,288,896	1,791,386	104,993	163,606	0	3,648,717	7.3	XXX	XXX	2,988,234	660,483
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	4,119,200	22,066,796	13,343,498	6,505,055	3,676,790	0	(b) 49,711,338	100.0	XXX	XXX	43,576,634	6,134,704
12.8 Line 12.7 as a % of Col. 7	8.3	44.4	26.8	13.1	7.4	0.0	100.0	XXX	XXX	XXX	87.7	12.3
13. Total Bonds Prior Year												
13.1 NAIC 1	6,103,987	17,990,851	13,933,853	3,625,744	1,324,763	0	XXX	XXX	42,979,199	92.8	39,555,796	3,423,403
13.2 NAIC 2	449,327	1,629,844	699,089	379,891	164,012	0	XXX	XXX	3,322,163	7.2	2,698,339	623,824
13.3 NAIC 3							XXX	XXX	0	0.0	0	0
13.4 NAIC 4							XXX	XXX	0	0.0		0
13.5 NAIC 5							XXX	XXX	(c) 0	0.0		0
13.6 NAIC 6							XXX	XXX	(c) 0	0.0		0
13.7 Totals	6,553,314	19,620,695	14,632,943	4,005,635	1,488,774	0	XXX	XXX	(b) 46,301,362	100.0	42,254,135	4,047,226
13.8 Line 13.7 as a % of Col. 9	14.2	42.4	31.6	8.7	3.2	0.0	XXX	XXX	100.0	XXX	91.3	8.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	3,107,892	17,233,299	11,171,319	6,136,742	2,939,149	0	40,588,400	81.6	39,555,796	85.4	40,588,400	XXX
14.2 NAIC 2	299,835	1,028,413	1,391,386	104,993	163,606	0	2,988,234	6.0	2,698,339	5.8	2,988,234	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	3,407,727	18,261,712	12,562,705	6,241,735	3,102,755	0	43,576,634	87.7	42,254,135	91.3	43,576,634	XXX
14.8 Line 14.7 as a % of Col. 7	7.8	41.9	28.8	14.3	7.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	6.9	36.7	25.3	12.6	6.2	0.0	87.7	XXX	XXX	XXX	87.7	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	711,473	3,544,601	380,793	263,319	574,035	0	5,474,221	11.0	3,423,403	7.4	XXX	5,474,221
15.2 NAIC 2	0	260,483	400,000	0	0	0	660,483	1.3	623,824	1.3	XXX	660,483
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	711,473	3,805,084	780,793	263,319	574,035	0	6,134,704	12.3	4,047,226	8.7	XXX	6,134,704
15.8 Line 15.7 as a % of Col. 7	11.6	62.0	12.7	4.3	9.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.4	7.7	1.6	0.5	1.2	0.0	12.3	XXX	XXX	XXX	XXX	12.3

(a) Includes $ 6,134,704 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 276,788 current year of bonds with Z designations and $ 279,211 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ prior year of bonds with 5GI designations and $ 0 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 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	789,993	1.7	0	0
1.02 Residential Mortgage-Backed Securities	23,909	72,816	54,697	46,532	8,429	XXX	206,383	0.4	279,403	0.6	206,383	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.05 Totals	23,909	72,816	54,697	46,532	8,429	XXX	206,383	0.4	1,069,397	2.3	206,383	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	100,975	161,190	90,763	138,303	0	XXX	491,230	1.0	648,114	1.4	491,230	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.05 Totals	100,975	161,190	90,763	138,303	0	XXX	491,230	1.0	648,114	1.4	491,230	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	200,215	1,278,897	703,298	610,998	275,000	XXX	3,068,409	6.2	3,238,461	7.0	3,068,409	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.05 Totals	200,215	1,278,897	703,298	610,998	275,000	XXX	3,068,409	6.2	3,238,461	7.0	3,068,409	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,159,561	2,647,032	1,141,700	2,636,397	1,986,331	XXX	9,571,020	19.3	9,935,112	21.5	9,571,020	0
5.02 Residential Mortgage-Backed Securities	841,885	3,190,409	2,549,446	1,985,256	222,343	XXX	8,789,340	17.7	8,080,417	17.5	8,789,340	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.05 Totals	2,001,446	5,837,441	3,691,146	4,621,653	2,208,674	XXX	18,360,360	36.9	18,015,529	38.9	18,360,360	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	800,040	10,324,321	5,274,002	824,250	808,464	XXX	18,031,077	36.3	14,754,243	31.9	15,238,847	2,792,230
6.02 Residential Mortgage-Backed Securities	118,578	440,069	204,622	254,345	376,223	XXX	1,393,837	2.8		0.0	0	1,393,837
6.03 Commercial Mortgage-Backed Securities	110,848	1,191,089	3,248,799	0	0	XXX	4,550,736	9.2	4,306,433	9.3	4,300,959	249,777
6.04 Other Loan-Backed and Structured Securities	763,188	2,760,973	76,171	8,975	0	XXX	3,609,307	7.3	4,269,184	9.2	1,910,446	1,698,861
6.05 Totals	1,792,655	14,716,452	8,803,594	1,087,569	1,184,687	XXX	27,584,956	55.5	23,329,860	50.4	21,450,252	6,134,704
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	2,260,791	14,411,440	7,209,763	4,209,947	3,069,795	XXX	31,161,736	62.7	XXX	XXX	28,369,507	2,792,230
12.02 Residential Mortgage-Backed Securities	984,373	3,703,294	2,808,764	2,286,133	606,995	XXX	10,389,559	20.9	XXX	XXX	8,995,722	1,393,837
12.03 Commercial Mortgage-Backed Securities	110,848	1,191,089	3,248,799	0	0	XXX	4,550,736	9.2	XXX	XXX	4,300,959	249,777
12.04 Other Loan-Backed and Structured Securities	763,188	2,760,973	76,171	8,975	0	XXX	3,609,307	7.3	XXX	XXX	1,910,446	1,698,861
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	4,119,200	22,066,796	13,343,498	6,505,055	3,676,790	0	49,711,338	100.0	XXX	XXX	43,576,634	6,134,704
12.10 Line 12.09 as a % of Col. 7	8.3	44.4	26.8	13.1	7.4	0.0	100.0	XXX	XXX	XXX	87.7	12.3
13. Total Bonds Prior Year												
13.01 Issuer Obligations	3,298,499	12,727,732	8,939,249	2,968,250	1,432,194	XXX	XXX	XXX	29,365,924	63.4	27,145,331	2,220,593
13.02 Residential Mortgage-Backed Securities	1,193,591	3,952,501	2,137,290	1,019,857	56,580	XXX	XXX	XXX	8,359,820	18.1	8,359,820	0
13.03 Commercial Mortgage-Backed Securities	0	881,244	3,425,190	0	0	XXX	XXX	XXX	4,306,433	9.3	4,306,433	0
13.04 Other Loan-Backed and Structured Securities	2,061,224	2,059,218	131,214	17,528	0	XXX	XXX	XXX	4,269,184	9.2	2,442,550	1,826,634
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	6,553,314	19,620,695	14,632,943	4,005,635	1,488,774	0	XXX	XXX	46,301,362	100.0	42,254,135	4,047,227
13.10 Line 13.09 as a % of Col. 9	14.2	42.4	31.6	8.7	3.2	0.0	XXX	XXX	100.0	XXX	91.3	8.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	2,010,629	12,567,185	6,709,763	4,209,947	2,871,983	XXX	28,369,507	57.1	27,145,331	58.6	28,369,507	XXX
14.02 Residential Mortgage-Backed Securities	865,795	3,263,225	2,604,142	2,031,788	230,772	XXX	8,995,722	18.1	8,359,820	18.1	8,995,722	XXX
14.03 Commercial Mortgage-Backed Securities	110,848	941,312	3,248,799	0	0	XXX	4,300,959	8.7	4,306,433	9.3	4,300,959	XXX
14.04 Other Loan-Backed and Structured Securities	420,456	1,489,990	0	0	0	XXX	1,910,446	3.8	2,442,550	5.3	1,910,446	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	3,407,727	18,261,712	12,562,705	6,241,735	3,102,755	0	43,576,634	87.7	42,254,135	91.3	43,576,634	XXX
14.10 Line 14.09 as a % of Col. 7	7.8	41.9	28.8	14.3	7.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.9	36.7	25.3	12.6	6.2	0.0	87.7	XXX	XXX	XXX	87.7	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	250,162	1,844,255	500,000	0	197,812	XXX	2,792,230	5.6	2,220,593	4.8	XXX	2,792,230
15.02 Residential Mortgage-Backed Securities	118,578	440,069	204,622	254,345	376,223	XXX	1,393,837	2.8	0	0.0	XXX	1,393,837
15.03 Commercial Mortgage-Backed Securities	0	249,777	0	0	0	XXX	249,777	0.5	0	0.0	XXX	249,777
15.04 Other Loan-Backed and Structured Securities	342,732	1,270,982	76,171	8,975	0	XXX	1,698,861	3.4	1,826,634	3.9	XXX	1,698,861
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	711,473	3,805,084	780,793	263,319	574,035	0	6,134,704	12.3	4,047,227	8.7	XXX	6,134,704
15.10 Line 15.09 as a % of Col. 7	11.6	62.0	12.7	4.3	9.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.4	7.7	1.6	0.5	1.2	0.0	12.3	XXX	XXX	XXX	XXX	12.3

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	6,787,322	789,993	5,997,329	0
2. Cost of cash equivalents acquired	6,764,469	0	6,764,469	0
3. Accrual of discount	7	7	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	11,607,894	790,000	10,817,894	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,943,904	0	1,943,904	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,943,904	0	1,943,904	0

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

Schedule A - Part 1 - Real Estate Owned
N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made
N O N E

Schedule A - Part 3 - Real Estate Disposed
N O N E

Schedule B - Part 1 - Mortgage Loans Owned
N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made
N O N E

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

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned
N O N E

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

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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36179T-4P-7	G2 MA5330 - RMBS			4	1.A	45,785	96.6440	43,248	44,750	47,145	0	1,241	0	0	4.000	3.107	MON	149	1,790	07/25/2018	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS			4	1.A	87,154	98.5688	82,705	83,906	91,977	0	3,944	0	0	4.500	2.859	MON	315	3,776	08/30/2018	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS			4	1.A	65,209	96.6443	61,427	63,560	67,261	0	1,922	0	0	4.000	3.031	MON	212	2,542	07/12/2018	06/20/2048
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						198,147	XXX	187,381	192,216	206,383	0	7,106	0	0	XXX	XXX	XXX	676	8,108	XXX	XXX
0109999999. Total - U.S. Government Bonds						198,147	XXX	187,381	192,216	206,383	0	7,106	0	0	XXX	XXX	XXX	676	8,108	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063C-ZY-9	CALIFORNIA ST			2	1.C FE	135,328	103.4410	129,301	125,000	128,996	0	(1,016)	0	0	4.000	3.070	MS	1,667	5,000	03/10/2016	09/01/2032
57582R-G3-4	MASSACHUSETTS ST			1,2	1.B FE	100,000	70.8090	70,809	100,000	100,000	0	0	0	0	2.514	2.514	JJ	1,257	2,514	06/26/2020	07/01/2041
605580-5X-3	MISSISSIPPI ST			1	1.C FE	171,284	101.0200	151,530	150,000	161,259	0	(1,190)	0	0	5.245	4.117	MN	1,311	7,868	01/20/2012	11/01/2034
93974D-BG-2	WASHINGTON ST			2	1.B FE	113,375	101.0870	101,087	100,000	100,975	0	(1,627)	0	0	5.000	3.300	FA	2,083	5,000	05/20/2014	08/01/2035
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						519,986	XXX	452,727	475,000	491,230	0	(3,833)	0	0	XXX	XXX	XXX	6,318	20,382	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						519,986	XXX	452,727	475,000	491,230	0	(3,833)	0	0	XXX	XXX	XXX	6,318	20,382	XXX	XXX
01179R-V5-9	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.A FE	136,756	102.3720	127,965	125,000	126,606	0	(1,326)	0	0	5.000	3.859	MS	2,083	6,250	02/11/2014	03/01/2033
01179R-W8-2	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.F FE	27,351	102.4650	25,616	25,000	25,321	0	(265)	0	0	5.000	3.859	MS	417	1,250	02/11/2014	03/01/2033
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1	1.B FE	112,357	78.7310	78,731	100,000	111,147	0	(622)	0	0	3.338	2.434	AO	835	3,338	01/08/2021	10/01/2037
12343E-CT-5	BUTLER CNTY KANS UNI SCH DIST NO 385 AND			2	1.D FE	180,750	110.7720	166,158	150,000	165,261	0	(3,035)	0	0	5.000	2.665	MS	2,500	7,500	07/21/2017	09/01/2032
179162-KN-1	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG				1.C FE	250,000	77.6960	194,240	250,000	250,000	0	0	0	0	1.802	1.802	JD	13	4,505	09/16/2021	06/30/2030
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1.B FE	142,821	104.3170	130,396	125,000	131,818	0	(1,847)	0	0	4.000	2.367	JJ	2,500	5,000	08/04/2016	07/01/2032
235308-RA-3	DALLAS TEX INDPT SCH DIST			2	1.A FE	119,544	100.4340	100,434	100,000	100,000	0	0	0	0	6.450	6.450	FA	2,437	6,450	10/08/2014	02/15/2035
59163P-KT-9	METRO ORE			2	1.A FE	109,987	83.2210	83,221	100,000	107,915	0	(1,146)	0	0	3.300	1.980	JD	275	3,300	03/03/2021	06/01/2035
611322-JA-7	MONROE TWP N J BRD ED GLOUCESTER CNTY				1.D FE	100,000	88.6800	88,680	100,000	100,000	0	0	0	0	1.126	1.126	MS	375	1,060	09/10/2021	03/01/2026
611322-JB-5	MONROE TWP N J BRD ED GLOUCESTER CNTY				1.D FE	125,000	86.1210	107,651	125,000	125,000	0	0	0	0	1.357	1.357	MS	565	1,597	09/10/2021	03/01/2027
623040-MM-1	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI	@		3	1.C FE	54,998	33.6860	33,686	100,000	59,045	0	1,743	0	0	0.000	3.019	N/A	0	0	08/03/2020	08/01/2040
68609B-X6-9	OREGON	SD		2	1.B FE	238,144	105.3750	210,750	200,000	218,807	0	(3,794)	0	0	5.000	2.800	FA	4,167	10,000	07/26/2017	08/01/2042
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	100,000	70.1270	70,127	100,000	100,000	0	0	0	0	2.357	2.357	JD	196	2,357	07/09/2020	12/01/2039
720424-D8-0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	150,000	70.6390	105,959	150,000	150,000	0	0	0	0	3.082	3.082	JD	385	4,623	10/22/2020	11/01/2045
758449-SD-5	REEDY CREEK IMPT DIST FLA			1	1.D FE	203,658	75.4290	150,858	200,000	203,298	0	(312)	0	0	2.397	2.202	JD	400	4,794	11/02/2021	06/01/2032
763261-4U-5	RICHARDSON TEX INDPT SCH DIST			2	1.A FE	110,249	75.5500	75,550	100,000	107,891	0	(1,211)	0	0	3.115	1.750	FA	1,177	3,115	01/12/2021	02/15/2039
783244-ET-9	RUTHERFORD CNTY TENN			2	1.B FE	180,173	105.6400	158,460	150,000	157,572	0	(3,228)	0	0	5.000	2.670	AO	1,875	7,500	04/30/2015	04/01/2028
819190-WT-2	SHAKOPEE MINN INDPT SCH DIST NO 720				1.B FE	125,000	91.8710	114,839	125,000	125,000	0	0	0	0	0.609	0.609	FA	317	761	01/27/2021	02/01/2025
819190-WW-5	SHAKOPEE MINN INDPT SCH DIST NO 720				1.B FE	150,000	84.2460	126,369	150,000	150,000	0	0	0	0	1.223	1.223	FA	764	1,835	01/27/2021	02/01/2028
882830-BH-4	TEXAS TRANSN COMMN			1,2	1.A FE	125,000	67.3900	84,238	125,000	125,000	0	0	0	0	2.472	2.472	AO	773	3,090	07/16/2020	10/01/2044
910678-ZH-7	UNITED INDPT SCH DIST TEX			2	1.A FE	119,425	103.5490	103,549	100,000	103,512	0	(2,089)	0	0	5.000	2.770	FA	1,889	5,000	06/24/2014	08/15/2026
932423-VN-3	WALLED LAKE MICH CONS SCH DIST				1.B FE	100,000	81.2170	81,217	100,000	100,000	0	0	0	0	1.522	1.522	MN	254	1,522	01/15/2021	05/01/2029
932423-VS-2	WALLED LAKE MICH CONS SCH DIST			2	1.B FE	125,000	74.0440	92,555	125,000	125,000	0	0	0	0	1.902	1.902	MN	396	2,378	01/15/2021	05/01/2033
93974C-6K-1	WASHINGTON ST			2	1.B FE	119,497	100.1770	100,177	100,000	100,215	0	(2,534)	0	0	5.000	2.415	FA	2,083	5,000	09/10/2014	02/01/2025
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						3,205,710	XXX	2,611,426	3,025,000	3,068,409	0	(19,666)	0	0	XXX	XXX	XXX	26,675	92,225	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						3,205,710	XXX	2,611,426	3,025,000	3,068,409	0	(19,666)	0	0	XXX	XXX	XXX	26,675	92,225	XXX	XXX
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	125,241	79.2310	99,039	125,000	125,215	0	(23)	0	0	2.056	2.034	MS	857	2,263	11/02/2021	09/01/2031
047870-MY-3	ATLANTA GA WTR & WASTEWTR REV			2	1.C FE	148,675	105.0230	131,279	125,000	131,078	0	(2,488)	0	0	5.000	2.830	MN	1,042	6,250	03/23/2015	11/01/2030
047870-NV-8	ATLANTA GA WTR & WASTEWTR REV			2	1.C FE	120,839	109.3170	109,317	100,000	110,542	0	(2,019)	0	0	5.000	2.660	MN	833	5,000	08/02/2017	11/01/2033
047870-SN-1	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	125,000	76.0710	95,089	125,000	125,000	0	0	0	0	2.257	2.257	MN	470	2,821	10/15/2020	11/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	125,000	76.7590	95,949	125,000	125,000	0	0	0	0	3.477	3.477	AO	1,087	4,346	11/01/2019	10/01/2043
13032U-B2-3	CALIFORNIA HEALTH FACS FING AUTH REV			2	1.D FE	99,672	94.8000	94,800	100,000	99,682	0	10	0	0	4.000	4.020	FA	1,511	2,000	04/22/2022	08/15/2048
13034A-M6-4	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			1,2	1.A FE	101,579	74.3930	74,393	100,000	101,282	0	(152)	0	0	2.086	1.907	AO	522	2,086	01/12/2021	10/01/2033
155498-LX-4	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	117,674	81.5570	101,946	125,000	117,763	0	90	0	0	4.000	4.360	JJ	2,500	2,500	05/06/2022	01/01/2051
162393-FV-9	CHATTANOOGA TENN ELEC REV			2	1.D FE	113,963	103.6270	103,627	100,000	104,169	0	(1,473)	0	0	5.000	3.350	MS	1,667	5,000	07/23/2015	09/01/2040
196707-QZ-9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.A FE	158,576	100.3510	150,527	150,000	150,182	0	(1,097)	0	0	5.000	4.240	MS	2,500	7,500	12/18/2013	03/01/2033
20281P-JN-3	COMMONWEALTH FING AUTH PA REV			2	1.E FE	166,980	104.2550	156,383	150,000	154,640	0	(1,807)	0	0	5.000	3.650	JD	625	7,500	04/10/2015	06/01/2032
20281P-KV-3	COMMONWEALTH FING AUTH PA REV				1.E FE	191,370	82.1680	143,794	175,000	189,523	0	(733)	0	0	3.657	2.982	JD	533	6,400	06/01/2020	06/01/2038
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	100,000	90.0180	90,018	100,000	100,000	0	0	0	0	4.507	4.507	MN	751	2,379	04/06/2022	11/01/2051
238676-FQ-8	DAVIE FLA WTR & SWR REV			2	1.E FE	100,000	71.4090	71,409	100,000	100,000	0	0	0	0	3.111	3.111	AO	778	3,111	06/10/2020	10/01/2041
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	125,000	70.8300	88,538	125,000	125,000	0	0	0	0	3.216	3.216	AO	1,005	4,020	02/12/2020	10/01/2049
455160-AQ-4	INDIANA UNIV LEASE PUR			2	1.A FE	166,589	100.9620	151,443	150,000	150,862	0	(2,030)	0	0	5.000	3.589	JD	625	7,500	02/05/2014	06/01/2030
46246K-3E-0	IOWA FIN AUTH REV			2	1.A FE	300,480	108.8480	266,678	245,000	266,831	0	(5,767)	0	0	5.000	2.391	FA	5,104	12,250	10/13/2016	08/01/2032
485429-Z4-9	KANSAS ST DEV FIN AUTH REV			1	1.E FE	106,550	97.0350	97,035	100,000	103,821	0	(533)	0	0	4.291	3.606	AO	906	4,291	06/07/2017	04/15/2029
485429-Z6-4	KANSAS ST DEV FIN AUTH REV			1	1.E FE	123,181	95.0630	95,063	100,000	121,065	0	(1,174)	0	0	4.727	2.914	AO	998	4,727	03/03/2021	04/15/2037
485429-Z7-2	KANSAS ST DEV FIN AUTH REV			1	1.E FE	124,813	92.5870	92,587	100,000	123,102	0	(681)	0	0	4.927	3.435	AO	1,040	4,927	05/28/2020	04/15/2045
517039-TM-5	LAREDO TEX WTRWKS SWR SYS REV			2	1.D FE	123,508	106.9560	106,956	100,000	108,413	0	(2,540)	0	0	5.000	2.230	MS	1,667	5,000	08/23/2016	03/01/2030
532646-AU-0	LIMESTONE CNTY ALA BRD SPL TAX SCH WTS				1.C FE	100,000	87.8870	87,887	100,000	100,000	0	0	0	0	1.140	1.140	JJ	570	858	09/16/2021	07/01/2026
546486-AM-3	LOUISIANA ST HWY IMPT REV			2	1.C FE	180,314	101.0440	151,566	150,000	151,530	0	(3,312)	0	0	5.000	2.719	JD	333	7,500	03/14/2013	06/15/2025
54651T-BD-6	LOUISIANA ST TRANSN AUTH			1	1.E FE	100,000	85.7270	85,727	100,000	100,000	0	0	0	0	1.648	1.648	FA	623	1,648	01/07/2021	02/15/2028
546540-RE-7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C				1.E FE	125,000	90.5660	113,208	125,000	125,000	0	0	0	0	2.596	2.596	JJ	1,623	3,245	12/06/2019	07/01/2027
557363-DX-3	MADISON CNTY N Y CAP RESOURCE CORP REV			1	1.D FE	136,955	82.0070	102,509	125,000	135,103	0	(951)	0	0	3.044	2.101	JJ	1,903	3,805	01/11/2021	07/01/2032
56185P-CF-8	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1.F FE	116,184	109.7190	109,719	100,000	107,420	0	(1,610)	0	0	5.000	3.121	AO	1,250	5,000	02/02/2017	10/01/2028
575831-FH-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.D FE	275,000	76.6730	210,851	275,000	275,000	0	0	0	0	3.273	3.273	MN	1,500	9,001	11/01/2019	05/01/2039
57586E-JU-6	MASSACHUSETTS ST HEALTH & EDL FACS AUTH			1	1.D FE	217,746	102.4990	204,998	200,000	201,803	0	(1,535)	0	0	5.250	4.417	FA	3,967	10,500	06/18/2009	02/15/2024
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	103,263	80.4000	80,400	100,000	102,382	0	(312)	0	0	3.395	3.004	AO	717	3,395	02/04/2020	10/15/2040
576000-ZW-6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.B FE	151,124	72.5680	108,852	150,000	150,892	0	(107)	0	0	2.950	2.860	MN	565	4,425	09/30/2020	05/15/2043
592098-M6-1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	172,140	101.1390	151,709	150,000	151,390	0	(2,716)	0	0	5.000	3.118	JJ	3,750	7,500	05/29/2014	07/01/2032
592646-6R-9	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1.D FE	172,710	102.7260	154,089	150,000	154,421	0	(2,422)	0	0	5.000	3.250	AO	1,875	7,500	05/30/2014	10/01/2027
59333P-H7-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	113,425	102.5350	102,535	100,000	102,810	0	(1,538)	0	0	5.000	3.330	AO	1,250	5,000	04/21/2015	10/01/2031
59333P-K4-9	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	122,492	104.1910	109,401	105,000	108,509	0	(1,928)	0	0	5.000	3.021	AO	1,313	5,250	12/16/2014	10/01/2025
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	107,884	79.9040	79,904	100,000	106,073	0	(816)	0	0	3.490	2.506	AO	873	3,490	09/29/2020	10/01/2042
594615-HY-5	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	100,000	72.3190	72,319	100,000	100,000	0	0	0	0	2.705	2.705	AO	571	2,705	09/11/2020	10/15/2040
594615-JA-5	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	100,300	65.9090	65,909	100,000	100,238	0	(27)	0	0	3.085	3.050	AO	651	3,085	09/15/2020	10/15/2055
594698-SJ-2	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1,2	1.C FE	125,000	70.7360	88,420	125,000	125,000	0	0	0	0	3.225	3.225	MS	1,344	4,625	06/23/2021	09/01/2047
60416S-5D-8	MINNESOTA ST HSG FIN AGY			2	1.B FE	60,000	79.0430	47,426	60,000	60,000	0	0	0	0	3.237	3.237	JJ	971	1,969	01/24/2020	01/01/2040
60416S-5E-6	MINNESOTA ST HSG FIN AGY			2	1.B FE	65,000	75.2830	48,934	65,000	65,000	0	0	0	0	3.337	3.337	JJ	1,085	2,257	01/24/2020	01/01/2044
631060-CW-8	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1,2	1.D FE	103,565	73.1500	73,150	100,000	102,922	0	(349)	0	0	2.464	2.050	MS	821	2,464	02/18/2021	09/01/2035
646067-EH-7	NEW JERSEY ST EDL FACS AUTH REV			2	1.F FE	125,000	72.3980	90,498	125,000	125,000	0	0	0	0	4.293	4.292	JJ	3,965	0	03/03/2022	07/01/2042
646140-DR-1	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	100,841	84.6080	84,608	100,000	100,616	0	(118)	0	0	1.483	1.355	JJ	742	1,483	01/26/2021	01/01/2028
64971Q-3D-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	173,226	100.6990	151,049	150,000	150,995	0	(2,952)	0	0	5.000	2.968	MN	1,250	7,500	04/30/2014	11/01/2027
64971W-TV-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	174,957	104.2320	156,348	150,000	155,957	0	(2,730)	0	0	5.000	3.019	FA	3,125	7,500	04/21/2015	02/01/2033
660043-DT-4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	105,290	78.3300	78,330	100,000	103,802	0	(527)	0	0	3.796	3.137	JD	316	3,796	01/30/2020	06/01/2044
67756D-PD-2	OHIO ST HIGHER EDL FAC COMMN REV			2	1.F FE	122,500	85.0120	106,265	125,000	122,545	0	45	0	0	4.000	4.128	JJ	2,500	2,500	04/22/2022	07/01/2047
67760H-JQ-5	OHIO ST TPK COMMN TPK REV			2	1.E FE	171,567	100.0000	150,000	150,000	150,344	0	(2,779)	0	0	5.000	3.097	FA	2,833	7,500	06/02/2014	02/15/2027

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67760H-NH-0	OHIO ST TPK COMMN TPK REV			2	1.C FE	100,580	69.3770	69,377	100,000	100,431	0	(53)	0	0	3.196	3.128	FA	1,207	3,196	02/06/2020	02/15/2048
709223-7M-7	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	174,926	102.3100	153,465	150,000	152,765	0	(2,927)	0	0	5.500	3.435	JD	688	8,250	05/20/2014	12/01/2032
717817-XZ-8	PHILADELPHIA PA ARPT REV			2	1.F FE	260,983	101.5900	253,975	250,000	260,362	0	(621)	0	0	5.000	4.410	JJ	6,250	6,250	05/09/2022	07/01/2051
72205R-FQ-0	PINAL CNTY ARIZ REV OBLIGS			2	1.D FE	100,000	73.8880	73,888	100,000	100,000	0	0	0	0	2.973	2.973	FA	1,239	2,973	10/22/2020	08/01/2037
73358W-TM-6	PORT AUTH N Y & N J				1.D FE	117,798	101.0810	101,081	100,000	101,493	0	(2,205)	0	0	5.000	2.710	MS	1,667	5,000	11/12/2014	09/01/2023
762232-BW-5	RHODE ISLAND ST COMM CORP REV			2	1.F FE	121,731	111.3750	111,375	100,000	116,583	0	(2,024)	0	0	5.000	2.520	MN	639	5,000	05/06/2020	05/15/2035
76913C-BF-5	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1.C FE	150,000	86.9740	130,461	150,000	150,000	0	0	0	0	3.818	3.818	FA	2,164	5,727	04/23/2020	02/15/2038
786089-JR-4	SACRAMENTO CALIF WTR REV			1,2	1.D FE	100,000	70.2900	70,290	100,000	100,000	0	0	0	0	3.180	3.180	MS	1,060	3,180	04/24/2020	09/01/2042
795576-FP-7	SALT LAKE CITY UTAH ARPT REV			2	1.F FE	29,478	105.6390	26,410	25,000	27,156	0	(442)	0	0	5.000	2.940	JJ	625	1,250	05/16/2017	07/01/2030
795576-FP-7	SALT LAKE CITY UTAH ARPT REV	SD		2	1.F FE	232,769	105.6390	211,278	200,000	215,662	0	(3,195)	0	0	5.000	3.121	JJ	5,000	(3,735)	05/16/2017	07/01/2030
79574C-AS-2	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B FE	114,559	104.6910	104,691	100,000	103,961	0	(1,552)	0	0	5.000	3.280	JD	417	5,000	05/26/2015	12/01/2035
79765R-4W-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	200,000	82.7880	165,576	200,000	200,000	0	0	0	0	2.803	2.802	MN	934	5,606	12/13/2019	11/01/2031
833102-ZC-3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001			2	1.C FE	111,794	103.9760	103,976	100,000	103,754	0	(1,200)	0	0	5.000	3.631	JD	417	5,000	06/19/2015	12/01/2040
837227-7M-3	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	117,500	76.5400	88,021	115,000	116,814	0	(245)	0	0	3.390	3.123	FA	1,624	3,899	02/06/2020	08/01/2039
880591-EH-1	TENNESSEE VALLEY AUTHORITY	SD			1.A	249,144	103.7433	207,487	200,000	235,213	0	(1,484)	0	0	5.250	3.815	MS	3,092	10,500	09/06/2011	09/15/2039
91412H-LF-8	UNIVERSITY CALIF REVS			1	1.D FE	100,000	74.7100	74,710	100,000	100,000	0	0	0	0	2.742	2.742	MN	350	2,742	02/26/2021	05/15/2036
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	208,434	70.9540	141,908	200,000	206,176	0	(803)	0	0	3.504	3.000	MN	1,168	7,008	02/11/2020	11/01/2044
917567-EY-1	UTAH TRAN AUTH SALES TAX REV			1,2	1.D FE	126,365	81.3810	101,726	125,000	125,998	0	(126)	0	0	3.393	3.264	JD	189	4,241	12/12/2019	12/15/2036
92778W-LB-0	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1,2	1.B FE	100,154	68.4280	68,428	100,000	100,126	0	(15)	0	0	2.110	2.092	MS	703	2,110	01/14/2021	09/01/2035
928075-JL-5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1,2	1.B FE	100,000	68.9120	68,912	100,000	100,000	0	0	0	0	2.449	2.449	JJ	1,225	2,449	07/22/2020	07/01/2040
92812V-D8-6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	125,000	76.0190	95,024	125,000	125,000	0	0	0	0	3.741	3.741	JD	390	4,676	05/21/2020	06/01/2050
92812V-K6-2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	100,000	71.2800	71,280	100,000	100,000	0	0	0	0	2.956	2.956	MS	985	2,956	09/25/2020	09/01/2045
940093-7B-7	WASHINGTON ST UNIV REVS			2	1.E FE	117,723	104.6550	104,655	100,000	104,424	0	(1,878)	0	0	5.000	2.950	AO	1,250	5,000	02/12/2015	04/01/2030
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV			2	1.D FE	96,659	87.8580	87,858	100,000	96,700	0	41	0	0	4.000	4.200	JD	333	4,000	05/06/2022	06/01/2051
977100-FD-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1.C FE	175,602	105.4300	158,145	150,000	160,480	0	(2,962)	0	0	5.000	2.789	MN	1,250	7,500	07/24/2017	05/01/2036
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						10,017,368	XXX	8,326,472	9,290,000	9,571,020	0	(70,792)	0	0	XXX	XXX	XXX	104,168	337,149	XXX	XXX
3131WQ-VJ-3	FH ZJ0617 - RMBS			4	1.A	13,246	97.0904	12,761	13,143	13,303	0	32	0	0	4.000	3.752	MON	44	526	06/14/2011	10/01/2040
3131WR-N9-2	FH ZJ1316 - RMBS			4	1.A	12,072	97.2223	11,671	12,004	12,114	0	24	0	0	4.000	3.813	MON	40	480	06/14/2011	02/01/2041
3131X6-GY-0	FH ZK2915 - RMBS			4	1.A	25,807	97.9866	25,244	25,762	25,722	0	(4)	0	0	3.500	3.461	MON	75	902	01/20/2011	01/01/2026
3131XJ-DM-1	FH ZL2808 - RMBS			4	1.A	21,476	93.6136	19,460	20,788	21,946	0	270	0	0	3.500	2.539	MON	61	728	02/23/2012	03/01/2042
3131XJ-PD-8	FH ZL3120 - RMBS			4	1.A	28,656	93.6175	25,904	27,670	29,019	0	206	0	0	3.500	2.650	MON	81	968	04/27/2012	05/01/2042
3131XM-E8-4	FH ZL5559 - RMBS			4	1.A	43,281	90.4005	38,295	42,361	43,286	0	93	0	0	3.000	2.636	MON	106	1,271	05/22/2013	04/01/2043
3131XN-6S-7	FH ZL7181 - RMBS			4	1.A	177,342	92.9308	157,496	169,477	179,555	0	2,997	0	0	4.000	3.007	MON	565	6,779	10/08/2013	10/01/2043
3131XQ-TK-2	FH ZL8654 - RMBS			4	1.A	19,080	96.2157	17,300	17,980	19,539	0	356	0	0	4.000	2.650	MON	60	719	11/05/2014	11/01/2044
3131XR-BB-9	FH ZL9034 - RMBS			4	1.A	50,256	93.9990	45,111	47,991	50,757	0	523	0	0	3.500	2.607	MON	140	1,680	02/24/2015	02/01/2045
3131XT-VP-2	FH ZM0622 - RMBS			4	1.A	67,969	96.2373	61,410	63,811	70,390	0	1,698	0	0	4.000	2.468	MON	213	2,552	01/19/2016	12/01/2045
31329J-FV-4	FH ZA1080 - RMBS			4	1.A	7,685	97.0889	7,404	7,626	7,734	0	21	0	0	4.000	3.721	MON	25	305	06/14/2011	12/01/2040
31329J-PX-9	FH ZA1338 - RMBS			4	1.A	31,118	89.6139	26,972	30,098	31,521	0	166	0	0	3.000	2.221	MON	75	903	07/19/2012	08/01/2042
31329K-X3-3	FH ZA2498 - RMBS			4	1.A	119,547	92.2848	109,878	119,064	119,775	0	193	0	0	3.500	3.355	MON	347	4,167	05/24/2018	03/01/2038
3132A4-6K-9	FH ZS4474 - RMBS			4	1.A	20,741	93.5995	18,791	20,076	21,059	0	155	0	0	3.500	2.640	MON	59	703	02/23/2012	03/01/2042
3132A4-NN-4	FH ZS3997 - RMBS			4	1.A	24,015	96.2123	21,804	22,663	24,210	0	325	0	0	4.000	2.880	MON	76	907	09/26/2014	08/01/2044
3132A5-A4-7	FH ZS4527 - RMBS			4	1.A	36,140	96.3972	33,833	35,098	37,177	0	435	0	0	4.000	3.017	MON	117	1,404	08/28/2013	08/01/2043
3132A5-EU-5	FH ZS4647 - RMBS			4	1.A	26,549	93.2759	23,650	25,355	27,856	0	694	0	0	3.500	2.071	MON	74	887	03/29/2016	01/01/2046
3132D5-6Z-0	FH SB8088 - RMBS			4	1.A	492,518	86.8003	417,239	480,689	491,922	0	(388)	0	0	1.500	1.005	MON	601	7,210	01/21/2021	02/01/2036
3132DN-Z4-8	FH SD1663 - RMBS			4	1.A	195,717	94.4886	200,297	211,980	195,922	0	205	0	0	4.000	5.224	MON	707	1,413	09/27/2022	10/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	345,338	82.0103	274,881	335,178	346,334	0	203	0	0	2.000	1.573	MON	559	6,704	08/28/2020	09/01/2050
3133GB-GD-0	FH QN4696 - RMBS			4	1.A	273,776	89.1286	233,680	262,183	273,083	0	(379)	0	0	2.000	1.144	MON	437	5,244	01/21/2021	12/01/2035
3133KY-U6-4	FH RB5105 - RMBS			4	1.A	419,204	85.1977	345,701	405,763	418,506	0	(93)	0	0	2.000	1.468	MON	676	8,115	02/18/2021	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS			4	1.A	443,025	85.1971	367,510	431,365	442,493	0	(312)	0	0	2.000	1.569	MON	719	8,627	08/24/2021	07/01/2041
3136A5-YC-4	FNR 2012-30 ED - CMO/RMBS			4	1.A	7,906	98.1557	7,603	7,746	7,752	0	(14)	0	0	2.500	1.991	MON	16	194	04/19/2012	04/25/2031
3138A5-TA-0	FN AH4144 - RMBS			4	1.A	24,714	98.9220	24,266	24,530	24,536	0	(10)	0	0	3.500	3.332	MON	72	859	01/13/2011	01/01/2026
3138A9-PS-7	FN AH7632 - RMBS			4	1.A	182,511	97.0388	176,720	182,112	182,622	0	155	0	0	4.000	3.929	MON	607	7,285	07/27/2011	08/01/2041
3138EK-JA-4	FN AL2956 - RMBS			4	1.A	30,512	92.8194	27,008	29,098	29,680	0	(47)	0	0	2.500	1.473	MON	61	727	12/13/2012	01/01/2028
3138EN-7M-5	FN AL6299 - RMBS			4	1.A	43,733	93.1001	38,673	41,539	44,402	0	1,043	0	0	3.500	2.438	MON	121	1,454	01/13/2015	01/01/2045
3138ET-DZ-6	FN AL8219 - RMBS			4	1.A	17,826	96.0026	15,968	16,633	18,641	0	781	0	0	4.000	2.223	MON	55	665	04/20/2016	02/01/2046
3138WG-EZ-3	FN AS6451 - RMBS			4	1.A	28,326	94.2496	25,538	27,096	28,502	0	464	0	0	3.500	2.695	MON	79	948	01/22/2016	01/01/2046
3138XX-H7-4	FN AW7453 - RMBS			4	1.A	13,141	94.9026	11,708	12,337	13,524	0	412	0	0	4.000	2.494	MON	41	493	10/14/2014	09/01/2044
3138Y6-MY-7	FN AX4874 - RMBS			4	1.A	57,786	93.3032	50,865	54,515	57,733	0	1,069	0	0	3.500	2.558	MON	159	1,908	01/15/2015	12/01/2044
3140JA-TS-7	FN BM5960 - RMBS			4	1.A	43,008	95.4790	39,771	41,654	45,789	0	1,710	0	0	4.000	2.545	MON	139	1,666	05/14/2019	08/01/2048
3140JQ-TE-3	FN BN7748 - RMBS			4	1.A	129,646	92.0809	114,900	124,781	133,360	0	3,115	0	0	3.500	2.529	MON	364	4,367	09/27/2019	09/01/2049
3140LY-A9-4	FN BT9031 - RMBS			4	1.A	919,956	84.0916	752,329	894,654	918,289	0	(584)	0	0	2.000	1.565	MON	1,491	17,893	09/07/2021	08/01/2041
3140QA-NN-6	FN CA3096 - RMBS			4	1.A	141,307	97.8224	131,853	134,789	155,914	0	10,555	0	0	4.500	2.174	MON	505	6,065	03/22/2019	02/01/2049
3140QK-QX-9	FN CB0469 - RMBS			4	1.A	456,531	86.0070	374,788	435,764	454,840	0	(39)	0	0	2.500	1.751	MON	908	10,894	06/03/2021	05/01/2041
3140QN-BZ-4	FN CB2755 - RMBS			4	1.A	261,167	88.2007	247,232	280,307	261,457	0	290	0	0	3.000	4.001	MON	701	3,504	06/29/2022	02/01/2052
3140QP-2F-3	FN CB4373 - RMBS			4	1.A	386,287	94.4324	368,931	390,683	386,334	0	47	0	0	4.000	4.162	MON	1,302	3,907	08/25/2022	08/01/2052
3140QQ-2H-7	FN CB5275 - RMBS			4	1.A	998,560	99.6720	995,674	998,950	998,576	0	16	0	0	5.000	4.998	MON	4,162	0	12/27/2022	12/01/2052
3140X4-H2-5	FN FM1148 - RMBS			4	1.A	124,334	92.6651	112,233	121,117	129,753	0	3,071	0	0	3.500	2.480	MON	353	4,239	06/26/2019	12/01/2048
3140X4-M4-5	FN FM1278 - RMBS			4	1.A	154,245	94.3698	142,249	150,735	155,189	0	720	0	0	3.000	2.243	MON	377	4,522	07/30/2019	07/01/2034
3140X7-4F-3	FN FM4421 - RMBS			4	1.A	390,993	89.7157	335,476	373,932	389,869	0	18	0	0	2.000	1.092	MON	623	7,479	12/09/2020	10/01/2035
3140X8-KJ-5	FN FM4796 - RMBS			4	1.A	419,112	82.3512	331,123	402,087	418,387	0	(238)	0	0	2.000	1.493	MON	670	8,042	11/20/2020	11/01/2050
3140X9-V5-1	FN FM6035 - RMBS			4	1.A	196,899	89.1470	168,931	189,497	196,487	0	(65)	0	0	2.000	1.225	MON	316	3,790	02/19/2021	02/01/2036
31410L-UV-2	FN 890796 - RMBS			4	1.A	69,761	94.2790	64,303	68,206	70,327	0	607	0	0	3.500	2.989	MON	199	2,387	01/17/2018	12/01/2045
31418A-YP-7	FN MA1617 - RMBS			4	1.A	28,346	95.3257	26,129	27,411	27,914	0	(18)	0	0	3.000	2.134	MON	69	822	10/11/2013	10/01/2028
31418E-AX-8	FN MA4521 - RMBS			4	1.A	714,013	87.8994	608,042	691,747	712,719	0	(1,164)	0	0	2.500	1.996	MON	1,441	17,294	11/24/2021	01/01/2042
31418S-U3-1	FN AD5101 - RMBS			4	1.A	8,305	98.9236	8,154	8,243	8,249	0	(3)	0	0	3.500	3.277	MON	24	289	01/13/2011	12/01/2025
31418V-KJ-0	FN AD7496 - RMBS			4	1.A	15,372	96.9031	14,785	15,258	15,273	0	(6)	0	0	3.500	3.262	MON	45	534	01/13/2011	01/01/2026
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						8,758,857	XXX	7,711,543	8,573,545	8,789,340	0	29,307	0	0	XXX	XXX	XXX	20,755	175,421	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						18,776,226	XXX	16,038,015	17,863,545	18,360,360	0	(41,485)	0	0	XXX	XXX	XXX	124,923	512,570	XXX	XXX
00287Y-AQ-2	ABBVIE INC			1,2	2.A FE	199,650	97.0926	194,185	200,000	199,905	0	38	0	0	3.600	3.621	MN	940	7,200	05/05/2015	05/14/2025
00287Y-CX-5	ABBVIE INC			1,2	2.C FE	108,033	97.5965	97,597	100,000	103,507	0	(1,745)	0	0	3.800	1.960	MS	1,119	3,800	05/14/2020	03/15/2025
009279-AC-4	AIRBUS SE		C	1,2	1.F FE	197,538	81.7748	163,550	200,000	197,812	0	52	0	0	3.950	4.021	AO	1,778	7,900	04/05/2017	04/10/2047
010392-FU-7	ALABAMA POWER CO			1,2	1.E FE	88,236	77.8136	77,814	100,000	89,272	0	1,036	0	0	1.450	3.022	MS	427	1,450	02/24/2022	09/15/2030
010392-FX-1	ALABAMA POWER CO			1,2	1.E FE	399,770	86.2864	345,146	400,000	399,788	0	18	0	0	3.050	3.057	MS	3,592	6,371	03/02/2022	03/15/2032
010392-FY-9	ALABAMA POWER CO			1,2	1.E FE	146,811	95.8484	143,773	150,000	146,993	0	182	0	0	3.750	4.228	MS	2,172	0	09/09/2022	09/01/2027
025816-CP-2	AMERICAN EXPRESS CO			2	1.F FE	100,310	93.6381	93,638	100,000	100,149	0	(30)	0	0	3.300	3.263	MN	532	3,300	05/18/2017	05/03/2027
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC			1	2.A FE	166,407	90.1510	135,227	150,000	163,606	0	(406)	0	0	4.625	3.985	FA	2,891	6,938	02/10/2015	02/01/2044
037833-CR-9	APPLE INC			1,2	1.B FE	159,702	95.3449	143,017	150,000	157,918	0	(1,784)	0	0	3.200	1.860	MN	667	4,800	01/10/2022	05/11/2027
037833-EB-2	APPLE INC			1,2	1.B FE	598,650	88.9328	533,597	600,000	599,156	0	268	0	0	0.700	0.746	FA	1,668	4,200	02/01/2021	02/08/2026
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	299,748	96.0642	288,193	300,000	299,917	0	51	0	0	2.500	2.518	FA	3,125	7,500	07/23/2019	08/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05565E-BQ-7	BMW US CAPITAL LLC			1	1.F FE	399,812	94.9458	379,783	400,000	399,921	0	63	0	0	0.800	0.816	AO	800	3,200	03/29/2021	04/01/2024
06051G-JK-6	BANK OF AMERICA CORP			1,2,5	1.G FE	198,546	89.2225	178,445	200,000	198,873	0	217	0	0	1.197	1.339	AO	446	2,394	06/28/2021	10/24/2026
06051G-JY-6	BANK OF AMERICA CORP			1,2,5	1.G FE	449,833	97.4652	438,593	450,000	449,779	0	(42)	0	0	0.523	0.537	JD	111	2,354	09/09/2021	06/14/2024
100743-AM-5	BOSTON GAS CO			1,2	2.A FE	200,000	87.1015	174,203	200,000	200,000	0	0	0	0	3.757	3.757	MS	2,192	3,757	03/11/2022	03/16/2032
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	197,988	97.6378	195,276	200,000	199,409	0	216	0	0	3.875	3.998	JJ	3,466	7,750	07/13/2015	07/20/2025
134429-BG-3	CAMPBELL SOUP CO			1,2	2.B FE	270,723	95.5582	238,896	250,000	267,683	0	(3,039)	0	0	4.150	2.618	MS	3,055	10,375	01/27/2022	03/15/2028
14913R-2U-0	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	99,952	90.3470	90,347	100,000	99,961	0	9	0	0	1.700	1.710	JJ	817	841	01/03/2022	01/08/2027
172967-MT-5	CITIGROUP INC			1,2,5	1.G FE	250,000	95.4866	238,717	250,000	250,000	0	0	0	0	0.776	0.776	AO	329	1,940	10/23/2020	10/30/2024
172967-MY-4	CITIGROUP INC			1,2,5	1.G FE	252,265	79.3263	198,316	250,000	252,005	0	(214)	0	0	2.561	2.454	MN	1,067	6,403	10/07/2021	05/01/2032
17327C-AN-3	CITIGROUP INC			1,2,5	1.G FE	250,000	92.8386	232,097	250,000	250,000	0	0	0	0	2.014	2.015	JJ	2,182	2,518	01/18/2022	01/25/2026
194162-AN-3	COLGATE-PALMOLIVE CO			1,2	1.D FE	124,850	94.8736	118,592	125,000	124,861	0	11	0	0	3.100	3.126	FA	1,528	0	08/01/2022	08/15/2027
20030N-BM-2	COMCAST CORP			1,2	1.G FE	249,060	92.1898	230,475	250,000	249,362	0	42	0	0	4.200	4.228	FA	3,967	10,500	08/05/2014	08/15/2034
224044-CG-0	COX COMMUNICATIONS INC			1,2	2.B FE	263,294	93.6097	234,024	250,000	260,483	0	(2,811)	0	0	3.350	2.085	MS	2,466	8,375	01/11/2022	09/15/2026
24422E-WA-3	JOHN DEERE CAPITAL CORP				1.F FE	224,872	89.5096	201,397	225,000	224,896	0	24	0	0	1.700	1.712	JJ	1,806	1,923	01/04/2022	01/11/2027
254687-CZ-7	WALT DISNEY CO			1,2	2.A FE	100,237	98.1403	98,140	100,000	100,046	0	(28)	0	0	3.700	3.670	MS	1,089	3,700	09/24/2014	09/15/2024
254687-DD-5	WALT DISNEY CO			1,2	2.A FE	99,761	97.2383	97,238	100,000	99,926	0	25	0	0	3.700	3.728	AO	781	3,700	10/14/2015	10/15/2025
26441C-AL-9	DUKE ENERGY CORP			1,2	2.B FE	155,320	98.8499	148,275	150,000	150,414	0	(749)	0	0	3.950	3.430	AO	1,251	5,925	09/15/2015	10/15/2023
26442U-AG-9	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	249,953	93.2276	233,069	250,000	249,975	0	4	0	0	3.700	3.702	MS	3,083	9,250	08/06/2018	09/01/2028
26442U-AN-4	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	149,606	88.9989	133,498	150,000	149,634	0	28	0	0	3.400	3.431	AO	1,275	2,748	03/14/2022	04/01/2032
26444H-AE-1	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	139,325	94.9856	118,732	125,000	136,884	0	(2,116)	0	0	3.800	1.902	JJ	2,190	4,750	11/03/2021	07/15/2028
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	298,482	77.7626	233,288	300,000	298,677	0	141	0	0	1.850	1.906	FA	2,313	5,427	08/03/2021	08/01/2031
30231G-BH-4	EXXON MOBIL CORP			1,2	1.D FE	500,000	96.2729	481,365	500,000	500,000	0	0	0	0	2.992	2.992	MS	4,239	14,960	03/17/2020	03/19/2025
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	199,796	95.8308	191,662	200,000	199,905	0	40	0	0	2.850	2.872	AO	1,425	5,700	03/24/2020	04/01/2025
35137L-AM-7	FOX CORP			1,2	2.B FE	124,805	95.4951	119,369	125,000	124,908	0	39	0	0	3.050	3.084	AO	890	3,813	03/31/2020	04/07/2025
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	425,953	97.6631	415,068	425,000	425,255	0	(199)	0	0	3.000	2.951	JD	1,063	12,750	03/27/2019	06/01/2024
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	204,506	98.2724	196,545	200,000	200,712	0	(532)	0	0	3.850	3.564	JJ	3,700	7,700	12/09/2014	07/08/2024
38141G-XM-1	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	200,000	88.3611	176,722	200,000	200,000	0	0	0	0	1.093	1.093	JD	134	2,186	12/04/2020	12/09/2026
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	125,000	89.0568	111,321	125,000	125,000	0	0	0	0	2.640	2.640	FA	1,164	1,925	01/19/2022	02/24/2028
404280-CJ-6	HSBC HOLDINGS PLC		C	2,5	1.G FE	304,548	90.3696	271,109	300,000	302,760	0	(1,179)	0	0	1.645	1.237	AO	1,001	4,935	06/22/2021	04/18/2026
438516-CE-4	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	144,714	87.2410	130,862	150,000	145,666	0	952	0	0	1.100	1.824	MS	550	1,719	01/13/2022	03/01/2027
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	198,143	61.8188	123,638	200,000	198,243	0	42	0	0	2.667	2.712	AO	1,334	5,334	08/17/2020	10/01/2050
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	149,979	90.0674	135,101	150,000	149,983	0	4	0	0	2.200	2.203	FA	1,302	1,650	02/02/2022	02/09/2027
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	179,765	90.0216	157,538	175,000	179,307	0	(458)	0	0	3.100	2.711	MS	1,432	5,425	03/02/2022	03/26/2030
55903V-AL-7	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	200,000	82.5834	165,167	200,000	200,000	0	0	0	0	4.279	4.279	MS	2,520	4,279	03/09/2022	03/15/2032
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	106,534	96.8422	96,842	100,000	104,993	0	(301)	0	0	4.700	4.181	JD	287	4,700	05/09/2017	12/09/2035
58933Y-AT-2	MERCK & CO INC			1,2	1.E FE	248,563	82.7266	206,817	250,000	248,802	0	34	0	0	3.700	3.732	FA	3,623	9,250	02/05/2015	02/10/2045
58933Y-BC-8	MERCK & CO INC			1,2	1.E FE	123,974	88.7559	110,945	125,000	124,151	0	177	0	0	1.700	1.860	JD	124	2,125	01/10/2022	06/10/2027
59217G-ER-6	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	224,744	88.5002	199,125	225,000	224,792	0	48	0	0	1.875	1.899	JJ	1,992	2,109	01/03/2022	01/11/2027
61744Y-AQ-1	MORGAN STANLEY			1,2,5	1.G FE	315,747	99.4916	298,475	300,000	303,042	0	(9,774)	0	0	3.737	0.463	AO	2,086	11,211	09/10/2021	04/24/2024
61761J-3R-8	MORGAN STANLEY			1	1.G FE	201,742	93.5572	187,114	200,000	200,692	0	(181)	0	0	3.125	3.022	JJ	2,674	6,250	09/08/2016	07/27/2026
631005-BJ-3	NARRAGANSETT ELECTRIC CO			1,2	1.G FE	100,000	89.5201	89,520	100,000	100,000	0	0	0	0	3.395	3.395	AO	773	3,395	04/07/2020	04/09/2030
641062-AQ-7	NESTLE HOLDINGS INC			1,2	1.D FE	248,183	95.5089	238,772	250,000	249,138	0	825	0	0	0.375	0.709	JJ	432	938	11/02/2021	01/15/2024
64952W-DW-0	NEW YORK LIFE GLOBAL FUNDING				1.A FE	150,363	88.9799	133,470	150,000	150,225	0	(73)	0	0	0.850	0.800	JJ	588	1,275	02/02/2021	01/15/2026
65473P-AJ-4	NISOURCE INC			1,2	2.B FE	99,631	89.2721	89,272	100,000	99,719	0	33	0	0	3.600	3.644	MN	600	3,600	04/07/2020	05/01/2030
655844-BZ-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	249,445	95.3430	238,358	250,000	249,664	0	53	0	0	3.800	3.827	FA	3,958	9,500	07/30/2018	08/01/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	142,026	98.9507	148,426	150,000	149,421	0	962	0	0	3.250	3.925	FA	2,031	4,875	01/22/2014	08/01/2023
67021C-AN-7	NSTAR ELECTRIC CO			1,2	1.F FE	256,818	91.1349	227,837	250,000	254,543	0	(668)	0	0	3.250	2.924	MN	1,038	8,125	06/14/2019	05/15/2029
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	99,811	87.8930	87,893	100,000	99,862	0	37	0	0	1.150	1.189	FA	441	1,150	08/10/2021	08/13/2026
69353R-FG-8	PNC BANK NA			2	1.F FE	469,595	93.8591	469,296	500,000	482,434	0	3,258	0	0	3.100	3.908	AO	2,842	15,500	10/23/2018	10/25/2027
701094-AS-3	PARKER-HANNIFIN CORP			1,2	2.A FE	249,450	96.5045	241,261	250,000	249,517	0	67	0	0	4.500	4.533	MS	6,125	0	06/06/2022	09/15/2029
713448-EQ-7	PEPSICO INC			1,2	1.E FE	99,929	95.3886	95,389	100,000	99,968	0	14	0	0	2.250	2.265	MS	638	2,250	03/17/2020	03/19/2025
717081-EP-4	PFIZER INC			1,2	1.E FE	99,841	95.8476	95,848	100,000	99,903	0	15	0	0	3.600	3.619	MS	1,060	3,600	09/04/2018	09/15/2028
717081-ES-8	PFIZER INC			1,2	1.E FE	174,911	97.9091	171,341	175,000	174,978	0	18	0	0	2.950	2.961	MS	1,520	5,163	03/04/2019	03/15/2024
731572-AB-9	RALPH LAUREN CORP			1,2	1.G FE	98,995	86.4811	86,481	100,000	99,226	0	91	0	0	2.950	3.067	JD	131	2,950	06/01/2020	06/15/2030
74005P-BD-5	LINDE INC			1,2	1.F FE	249,595	80.8663	202,166	250,000	249,681	0	11	0	0	3.550	3.559	MN	1,331	8,875	01/29/2015	11/07/2042
743756-AB-4	PROVIDENCE HEALTH AND SERVICES			1,2	1.E FE	133,755	93.0551	116,319	125,000	131,419	0	(1,785)	0	0	2.746	1.241	AO	858	3,433	09/08/2021	10/01/2026
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	99,812	87.9443	87,944	100,000	99,825	0	13	0	0	3.100	3.122	MS	913	1,584	03/09/2022	03/15/2032
747525-AU-7	QUALCOMM INC			1,2	1.F FE	469,704	94.8365	426,764	450,000	466,375	0	(3,329)	0	0	3.250	2.322	MN	1,666	14,625	02/08/2022	05/20/2027
756109-BE-3	REALTY INCOME CORP			1,2	1.G FE	193,869	98.9838	173,222	175,000	188,615	0	(4,955)	0	0	4.625	1.630	MN	1,349	8,094	12/08/2021	11/01/2025
75625Q-AB-5	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	252,668	98.7555	246,889	250,000	250,162	0	(334)	0	0	3.625	3.488	MS	2,517	9,063	03/26/2014	09/21/2023
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	311,835	92.2832	276,850	300,000	309,768	0	(2,067)	0	0	3.000	2.191	JD	125	9,000	01/18/2022	06/26/2027
855244-AR-0	STARBUCKS CORP			1,2	2.A FE	249,720	95.2926	238,232	250,000	249,818	0	27	0	0	4.000	4.014	MN	1,278	10,000	08/08/2018	11/15/2028
857477-BQ-5	STATE STREET CORP			2,5	1.F FE	125,000	88.6941	110,868	125,000	125,000	0	0	0	0	1.684	1.684	MN	251	2,105	11/15/2021	11/18/2027
892331-AD-1	TOYOTA MOTOR CORP		C		1.E FE	500,000	94.8018	474,009	500,000	500,000	0	0	0	0	3.669	3.669	JJ	8,204	18,345	07/10/2018	07/20/2028
89236T-JD-8	TOYOTA MOTOR CREDIT CORP				1.E FE	99,919	98.9236	98,924	100,000	99,989	0	41	0	0	0.400	0.441	AO	94	400	04/06/2021	04/06/2023
89236T-JV-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	99,896	89.4042	89,404	100,000	99,915	0	19	0	0	1.900	1.922	JJ	887	950	01/10/2022	01/13/2027
902674-YB-0	UBS AG (LONDON BRANCH)		C		1.D FE	249,808	94.6554	236,639	250,000	249,929	0	64	0	0	0.450	0.476	FA	444	1,125	02/02/2021	02/09/2024
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1.E FE	247,555	94.3860	235,965	250,000	248,561	0	246	0	0	3.500	3.622	MS	2,406	8,750	09/04/2018	03/22/2028
91324P-DJ-8	UNITEDHEALTH GROUP INC			1	1.F FE	150,492	99.3877	149,082	150,000	150,053	0	(115)	0	0	3.500	3.420	JD	233	5,250	12/21/2018	06/15/2023
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.F FE	100,350	95.7875	95,788	100,000	100,215	0	(35)	0	0	3.850	3.806	JD	171	3,850	09/26/2018	06/15/2028
92343V-GN-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	274,438	79.5158	221,849	279,000	274,984	0	387	0	0	2.355	2.531	MS	1,935	6,479	03/11/2021	03/15/2032
92826C-AD-4	VISA INC			1,2	1.D FE	133,175	96.5468	120,684	125,000	129,130	0	(1,476)	0	0	3.150	1.890	JD	186	3,938	03/16/2020	12/14/2025
931142-CB-7	WALMART INC				1.C FE	229,028	105.6210	211,242	200,000	220,213	0	(1,187)	0	0	5.250	4.212	MS	3,500	10,500	04/23/2014	09/01/2035
976826-BM-8	WISCONSIN POWER AND LIGHT CO			1,2	1.G FE	99,708	88.3939	88,394	100,000	99,801	0	27	0	0	3.000	3.034	JJ	1,500	3,000	06/17/2019	07/01/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						18,076,566	XXX	16,516,310	17,929,000	18,031,077	0	(31,644)	0	0	XXX	XXX	XXX	138,687	450,992	XXX	XXX
03463W-AD-5	AOMT 2019-2 M1 - CMO/RMBS			4	1.C FE	160,503	97.8362	157,646	161,132	160,501	0	(1)	0	0	4.065	4.119	MON	546	3,821	05/10/2022	03/25/2049
03464P-AC-1	AOMT 2022-2 A3 - CMO/RMBS			4	1.F FE	178,916	79.3066	141,579	178,522	178,925	0	9	0	0	3.864	3.806	MON	575	5,748	03/10/2022	01/27/2067
10569F-AC-2	BRAVO 22NQM1 A3 - CMO/RMBS			4	1.F FE	100,127	91.0559	91,240	100,203	100,125	0	(2)	0	0	4.086	4.065	MON	341	3,412	03/15/2022	03/01/2060
31573E-AA-9	EFMT 223 A1 - CMO/RMBS			4	1.A FE	311,741	93.3033	294,092	315,200	311,752	0	10	0	0	5.000	5.043	MON	1,313	6,567	07/22/2022	08/25/2067
59980M-AJ-0	MCMLT 2018-2 M3 - CMO/RMBS			4	1.F FE	116,426	87.2224	108,864	124,812	116,485	0	59	0	0	3.750	4.094	MON	390	2,728	05/26/2022	05/28/2058
64831M-AC-6	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022			4	1.G FE	124,680	66.7910	83,489	125,000	124,652	0	(28)	0	0	3.885	3.887	MON	405	4,037	03/03/2022	03/27/2062
85573U-AB-7	STAR 222 A2 - CMO/RMBS			4	1.C FE	401,458	60.2290	240,916	400,000	401,397	0	(61)	0	0	0.000	3.559	MON	1,191	11,910	03/04/2022	02/25/2067
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,393,850	XXX	1,117,826	1,404,868	1,393,837	0	(14)	0	0	XXX	XXX	XXX	4,761	38,223	XXX	XXX
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS			4	1.A FE	201,991	93.5846	187,169	200,000	201,090	0	(189)	0	0	3.966	3.855	MON	661	7,932	09/18/2018	09/17/2060
065403-BB-2	BANK 2019-BNK17 A3 - CMBS			4	1.A FE	252,499	90.5107	226,277	250,000	251,521	0	(263)	0	0	3.456	3.343	MON	720	8,640	03/21/2019	04/17/2052
06540T-AC-4	BANK 2018-BNK11 A2 - CMBS			4	1.A FE	403,999	93.4455	373,782	400,000	402,005	0	(456)	0	0	3.784	3.672	MON	1,261	15,136	04/13/2018	03/17/2061
08162B-BD-3	BMARK 2019-B11 A4 - CMBS			4	1.A FE	252,498	90.1678	225,419	250,000	251,445	0	(355)	0	0	3.280	3.153	MON	683	8,201	05/22/2019	05/17/2052
17291D-AD-5	CGCMT 2018-C5 A4 - CMBS			4	1.A FE	205,991	94.6911	189,382	200,000	203,425	0	(606)	0	0	4.228	3.880	MON	705	8,456	06/07/2018	06/12/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17325G-AD-8	CGCMT 2016-C3 A4 - CMBS			4	1.A FE	191,813	91.9146	183,829	200,000	195,776	0	960	0	0	3.154	3.747	MON	526	6,308	08/08/2018	11/18/2049
17326F-AD-9	CGCMT 2017-C4 A4 - CMBS			4	1.A FE	98,215	91.4086	91,409	100,000	98,957	0	181	0	0	3.471	3.718	MON	289	3,471	08/10/2018	10/17/2050
36250S-AE-9	GSMS 2018-GS10 A5 - CMBS			4	1.A FE	514,983	93.6674	468,337	500,000	508,706	0	(1,509)	0	0	4.155	3.806	MON	1,731	20,775	07/18/2018	07/12/2051
46591A-AZ-8	JPMDB 2018-C8 A3 - CMBS			4	1.A FE	504,998	94.2032	471,016	500,000	502,086	0	(809)	0	0	3.944	3.813	MON	1,644	19,722	05/23/2018	06/16/2051
89616Q-AB-7	TCN 2022-SFR1 - CMBS			4	1.D FE	249,999	90.3057	225,764	250,000	249,777	0	(222)	0	0	4.204	4.215	MON	409	6,831	03/23/2022	04/19/2039
95000M-BP-5	WFCM 2016-C36 A4 - CMBS			4	1.A FE	283,241	90.9310	250,060	275,000	278,189	0	(877)	0	0	3.065	2.722	MON	702	8,429	10/21/2016	11/18/2059
95001J-AW-7	WFCM 2018-C44 A4 - CMBS			4	1.A FE	201,989	93.2586	186,517	200,000	200,965	0	(203)	0	0	3.948	3.833	MON	658	7,896	04/30/2018	05/17/2051
95001R-AW-9	WFCM 2018-C48 A4 - CMBS			4	1.A FE	504,996	92.6467	463,233	500,000	502,682	0	(596)	0	0	4.037	3.917	MON	1,682	20,185	12/07/2018	01/17/2052
95001W-BA-5	WFCM 2019-C49 A4 - CMBS			4	1.A FE	706,984	91.7578	642,305	700,000	704,111	0	(752)	0	0	3.760	3.646	MON	2,193	26,320	02/21/2019	03/15/2052
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,574,196	XXX	4,184,501	4,525,000	4,550,736	0	(5,696)	0	0	XXX	XXX	XXX	13,865	168,303	XXX	XXX
04016N-AM-5	ARES XLIV A1R - CDO			4	1.A FE	100,000	97.0109	97,011	100,000	100,000	0	0	0	0	5.159	5.880	JAJO	1,089	2,112	03/31/2021	04/17/2034
08181V-AN-5	BSP XVI A1R - CDO			4	1.A FE	500,000	97.7919	488,960	500,000	500,000	0	0	0	0	5.109	5.828	JAJO	5,393	10,448	05/24/2021	01/20/2032
17305E-GM-1	CCCIT 2018-A3 A3 - ABS			4	1.A FE	249,883	99.2969	248,242	250,000	249,988	0	22	0	0	3.290	3.297	MN	868	8,225	06/13/2018	05/23/2025
233869-AC-0	DTRT 221 A3 - ABS			4	1.A FE	149,990	99.6212	149,432	150,000	149,991	0	1	0	0	5.230	5.291	MON	349	1,220	10/12/2022	02/17/2026
33768N-AA-0	FKH 2022-SFR1 A - RMBS			4	1.A FE	99,433	94.1208	93,592	99,438	99,412	0	(21)	0	0	4.145	4.141	MON	343	2,553	04/05/2022	05/19/2039
34534L-AD-9	FORDO 2022-B - ABS			4	1.A FE	99,995	97.3999	97,400	100,000	99,996	0	1	0	0	3.740	3.772	MON	166	1,745	06/22/2022	09/15/2026
36262X-AB-0	GMALT 2021-3 A2 - ABS			4	1.A FE	33,965	99.7076	33,866	33,965	33,965	0	0	0	0	0.240	0.245	MON	2	82	08/10/2021	12/20/2023
36265Q-AD-8	GMCAR 2022-4 A3 - ABS			4	1.A FE	249,959	100.1326	250,332	250,000	249,963	0	4	0	0	4.820	4.875	MON	502	2,142	10/04/2022	08/16/2027
36319T-AN-6	GALXY XXIII AR - CDO		C	4	1.A FE	279,238	98.3250	274,561	279,238	279,238	0	0	0	0	5.195	5.655	JAJO	2,780	5,527	02/25/2021	04/24/2029
380140-AB-9	GMCAR 213 A2 - ABS			4	1.A FE	61,271	99.5351	60,993	61,277	61,277	0	(29)	0	0	0.210	0.223	MON	5	129	07/13/2021	08/16/2024
55389T-AA-9	MVWOT 211W A - RMBS			4	1.A FE	85,171	90.0555	76,722	85,194	85,173	0	0	0	0	1.140	1.152	MON	30	971	05/10/2021	01/22/2041
58769K-AC-8	MBALT 2021-B A2 - ABS			4	1.A FE	46,997	99.8140	46,913	47,001	47,000	0	1	0	0	0.220	0.235	MON	5	104	06/22/2021	01/16/2024
74982W-AA-4	RACEP IX AA2 - CDO			4	1.A FE	300,000	98.0370	294,111	300,000	300,000	0	0	0	0	5.019	5.716	JAJO	3,179	5,907	03/15/2021	10/15/2030
82652Q-AA-9	SRFC 211 A - RMBS			4	1.A FE	133,953	93.3645	125,100	133,991	133,957	0	3	0	0	0.990	1.009	MON	41	1,327	03/08/2021	11/20/2037
82653E-AA-5	SRFC 2019-1 A - RMBS			4	1.A FE	24,901	95.9130	23,884	24,901	24,901	0	0	0	0	3.200	3.222	MON	24	797	03/12/2019	01/22/2036
89231C-AD-9	TAOT 2022-C A3 - ABS			4	1.A FE	149,975	97.1355	145,703	150,000	149,978	0	3	0	0	3.760	3.796	MON	251	1,864	08/08/2022	04/15/2027
89239C-AB-5	TLOT 21B A2 - ABS			4	1.A FE	51,173	99.4611	50,904	51,180	51,179	0	3	0	0	0.250	0.264	MON	4	128	07/27/2021	03/20/2024
91823A-AU-5	VBTEL 2022-1 C21 - RMBS			4	1.F FE	125,000	87.0343	108,793	125,000	125,000	0	0	0	0	3.156	3.177	MON	175	3,123	02/18/2022	02/15/2052
92868A-AC-9	VWALT 2022-A A3 - ABS			4	1.A FE	124,990	97.4261	121,783	125,000	124,993	0	3	0	0	3.440	3.469	MON	131	2,222	06/07/2022	07/21/2025
98163J-AB-1	WOLS 2021-A A2 - ABS			4	1.A FE	18,341	99.8055	18,307	18,343	18,343	0	1	0	0	0.210	0.228	MON	2	39	07/13/2021	04/15/2024
98163Q-AD-1	WOART 2022-B A3 - ABS			4	1.A FE	224,973	96.5457	217,228	225,000	224,979	0	6	0	0	3.250	3.277	MON	325	3,941	05/24/2022	07/15/2027
98164E-AD-7	WOART 2021-A A4 - ABS			4	1.A FE	499,953	91.0370	455,185	500,000	499,974	0	12	0	0	0.480	0.483	MON	107	2,400	02/03/2021	09/15/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,609,160	XXX	3,479,019	3,609,528	3,609,307	0	10	0	0	XXX	XXX	XXX	15,771	57,006	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						27,653,773	XXX	25,297,656	27,468,396	27,584,956	0	(37,344)	0	0	XXX	XXX	XXX	173,084	714,524	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						31,819,630	XXX	27,906,934	30,719,000	31,161,736	0	(125,936)	0	0	XXX	XXX	XXX	275,849	900,748	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						10,350,855	XXX	9,016,750	10,170,629	10,389,559	0	36,399	0	0	XXX	XXX	XXX	26,192	221,752	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						4,574,196	XXX	4,184,501	4,525,000	4,550,736	0	(5,696)	0	0	XXX	XXX	XXX	13,865	168,303	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						3,609,160	XXX	3,479,019	3,609,528	3,609,307	0	10	0	0	XXX	XXX	XXX	15,771	57,006	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						50,353,842	XXX	44,587,205	49,024,157	49,711,338	0	(95,222)	0	0	XXX	XXX	XXX	331,676	1,347,809	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 19,125,211	1B ..$ 3,232,588	1C ..$ 3,424,626	1D ..$ 4,874,681	1E ..$ 4,412,282	1F ..$ 6,398,293	1G ..$ 4,594,940
1B	2A ...$ 2,242,593	2B ..$ 1,102,616	2C ..$ 303,507				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

1\.

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

E11

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
001055-10-2	AFLAC ORD			25.000	1,799	71.940	1,799	1,186	0	40	0	339	0	339	0	10/09/2018	
00123Q-10-4	AGNC INVESTMENT REIT ORD			40.000	414	10.350	414	721	5	58	0	(188)	0	(188)	0	03/19/2019	
00130H-10-5	THE AES CORPORATION			69.000	1,984	28.760	1,984	890	0	44	0	308	0	308	0	04/17/2020	
00165C-10-4	AMC ENTERTAINMENT HOLDINGS CL A ORD			36.000	147	4.070	147	504	0	0	0	(357)	0	(357)	0	08/10/2022	
00165C-20-3	AMC ENTERTAINMENT HOLDINGS INC			36.000	51	1.410	51	339				(288)		(288)		08/10/2022	
00206R-10-2	AT&T ORD			383.000	7,051	18.410	7,051	7,948	0	319	0	(897)	0	(897)	0	09/28/2021	
002824-10-0	ABBOTT LABORATORIES ORD			110.000	12,077	109.790	12,077	130	0	207	0	(3,405)	0	(3,405)	0	05/29/1992	
00287Y-10-9	ABBVIE ORD			114.000	18,424	161.610	18,424	144	0	643	0	2,988	0	2,988	0	01/02/2013	
003CVR-01-6	CONTRA ABIOMED INC			2.000	2	1.000	2	0	0	0	0	2	0	2	0	12/22/2022	
00507V-10-9	ACTIVISION BLIZZARD ORD			53.000	4,057	76.550	4,057	1,732	0	25	0	531	0	531	0	03/15/2016	
00724F-10-1	ADOBE ORD			29.000	9,759	336.530	9,759	7,545	0	0	0	(6,234)	0	(6,234)	0	12/21/2022	
00751Y-10-6	ADVANCE AUTO PARTS ORD			4.000	588	147.030	588	676	6	22	0	(371)	0	(371)	0	10/09/2018	
00766T-10-0	AECOM ORD			15.000	1,274	84.930	1,274	647	0	9	0	114	0	114	0	12/16/2019	
007903-10-7	ADVANCED MICRO DEVICES ORD			97.004	6,283	64.770	6,283	3,124	0	0	0	(5,007)	0	(5,007)	0	10/09/2018	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD			5.000	410	81.970	410	718	0	1	0	(308)	0	(308)	0	08/10/2022	
00846U-10-1	AGILENT TECHNOLOGIES ORD			18.000	2,694	149.650	2,694	1,250	4	15	0	(180)	0	(180)	0	10/09/2018	
009066-10-1	AIRBNB CL A ORD			26.000	2,223	85.500	2,223	3,089	0	0	0	(866)	0	(866)	0	08/10/2022	
00912X-30-2	AIR LEASE CL A ORD			4.000	154	38.420	154	189	1	3	0	(23)	0	(23)	0	03/24/2021	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			13.000	4,007	308.260	4,007	2,136	21	83	0	52	0	52	0	10/09/2018	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			10.000	843	84.300	843	649	0	0	0	(327)	0	(327)	0	10/09/2018	
011659-10-9	ALASKA AIR GROUP ORD			5.000	215	42.940	215	320	0	0	0	(46)	0	(46)	0	06/28/2019	
012653-10-1	ALBEMARLE ORD			7.000	1,518	216.860	1,518	681	3	11	0	(118)	0	(118)	0	10/09/2018	
013872-10-6	ALCOA ORD			11.000	500	45.470	500	558	0	4	0	(155)	0	(155)	0	09/28/2021	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			9.000	1,311	145.670	1,311	1,134	11	42	0	(696)	0	(696)	0	10/09/2018	
016255-10-1	ALIGN TECHNOLOGY ORD			5.000	1,055	210.900	1,055	1,705	0	0	0	(2,231)	0	(2,231)	0	10/09/2018	
018802-10-8	ALLIANT ENERGY ORD			23.000	1,270	55.210	1,270	1,170	0	39	0	(145)	0	(145)	0	08/14/2019	
020002-10-1	ALLSTATE ORD			17.000	2,305	135.600	2,305	1,589	14	57	0	305	0	305	0	06/12/2018	
02005N-10-0	ALLY FINANCIAL ORD			31.000	758	24.450	758	829	0	37	0	(718)	0	(718)	0	10/09/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			9.000	2,139	237.650	2,139	797	0	0	0	613	0	613	0	03/19/2019	
02079K-10-7	ALPHABET CL C ORD			320.000	28,394	88.730	28,394	18,133	0	0	0	(17,904)	0	(17,904)	0	06/12/2018	
02079K-30-5	ALPHABET CL A ORD			340.000	29,998	88.230	29,998	9,398	0	0	0	(19,251)	0	(19,251)	0	03/03/2015	
02156K-10-3	ALTICE USA CL A ORD			4.000	18	4.600	18	97	0	0	0	(46)	0	(46)	0	06/28/2019	
02209S-10-3	ALTRIA GROUP ORD			97.000	4,434	45.710	4,434	4,460	91	353	0	(163)	0	(163)	0	08/14/2019	
023135-10-6	AMAZON COM ORD			531.000	44,604	84.000	44,604	15,194	0	0	0	(41,446)	0	(41,446)	0	12/21/2022	
023608-10-2	AMEREN ORD			15.000	1,334	88.920	1,334	995	0	35	0	(1)	0	(1)	0	10/09/2018	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			44.000	560	12.720	560	797	0	0	0	(231)	0	(231)	0	12/30/2021	
025537-10-1	AMERICAN ELECTRIC POWER ORD			29.000	2,754	94.950	2,754	2,119	0	92	0	173	0	173	0	10/09/2018	
025816-10-9	AMERICAN EXPRESS ORD			36.000	5,319	147.750	5,319	3,840	0	72	0	(571)	0	(571)	0	10/09/2018	
025932-10-4	AMERICAN FINANCIAL GROUP ORD			4.000	549	137.280	549	399	0	57	0	0	0	0	0	04/22/2019	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			17.000	512	30.140	512	499	0	12	0	(229)	0	(229)	0	10/20/2020	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			48.000	3,036	63.240	3,036	2,584	15	46	0	306	0	306	0	10/09/2018	
03027X-10-0	AMERICAN TOWER REIT			26.000	5,508	211.860	5,508	3,839	41	148	0	(2,097)	0	(2,097)	0	10/09/2018	
030420-10-3	AMERICAN WATER WORKS ORD			16.000	2,439	152.420	2,439	1,449	0	41	0	(583)	0	(583)	0	10/09/2018	
03064D-10-8	AMERICOLD REALTY ORD			19.000	538	28.310	538	610	4	4	0	(72)	0	(72)	0	08/10/2022	
03073E-10-5	AMERISOURCEBERGEN ORD			9.000	1,491	165.710	1,491	818	0	17	0	295	0	295	0	10/09/2018	
03076C-10-6	AMERIPRISE FINANCE ORD			7.000	2,180	311.370	2,180	1,043	0	34	0	68	0	68	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
031100-10-0	AMETEK ORD			14.000	1,956	139.720	1,956	1,075	0	12	0	(102)	0	(102)	0	10/09/2018	
031162-10-0	AMGEN ORD			30.000	7,879	262.640	7,879	5,293	0	233	0	1,130	0	1,130	0	04/22/2019	
032095-10-1	AMPHENOL CL A ORD			34.000	2,589	76.140	2,589	1,533	7	27	0	(385)	0	(385)	0	10/09/2018	
032654-10-5	ANALOG DEVICES ORD			31.000	5,085	164.030	5,085	2,606	0	94	0	(364)	0	(364)	0	10/09/2018	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD			20.000	422	21.090	422	816	18	70	0	(203)	0	(203)	0	10/09/2018	
03662Q-10-5	ANSYS ORD			7.000	1,691	241.590	1,691	1,161	0	0	0	(1,117)	0	(1,117)	0	10/09/2018	
03674X-10-6	ANTERO RESOURCES ORD			20.000	620	30.990	620	755	0	0	0	(135)	0	(135)	0	08/10/2022	
036752-10-3	ELEVANCE HEALTH ORD			15.000	7,695	512.970	7,695	4,188	0	77	0	741	0	741	0	10/09/2018	
03743Q-10-8	APA ORD			31.000	1,447	46.680	1,447	688	0	19	0	613	0	613	0	06/25/2021	
03750L-10-9	APARTMENT INCOME REIT ORD			17.000	583	34.310	583	645	0	31	0	(346)	0	(346)	0	12/15/2020	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			26.639	1,699	63.790	1,699	1,095	0	42	0	268	0	268	0	12/15/2020	
037833-10-0	APPLE ORD			885.000	114,988	129.930	114,988	20,867	0	805	0	(42,161)	0	(42,161)	0	02/25/2016	
038222-10-5	APPLIED MATERIAL ORD			52.000	5,064	97.380	5,064	1,858	0	53	0	(3,119)	0	(3,119)	0	10/09/2018	
03831W-10-8	APPLOVIN CL A ORD			16.000	168	10.530	168	633	0	0	0	(464)	0	(464)	0	08/10/2022	
03852U-10-6	ARAMARK ORD			17.000	703	41.340	703	613	0	7	0	76	0	76	0	06/28/2019	
039483-10-2	ARCHER DANIELS MIDLAND ORD			32.000	2,971	92.850	2,971	1,647	0	51	0	808	0	808	0	10/09/2018	
03990B-10-1	ARES MANAGEMENT CL A ORD			9.000	616	68.440	616	564	0	22	0	(112)	0	(112)	0	06/25/2021	
040413-10-6	ARISTA NETWORKS ORD			14.000	1,699	121.350	1,699	835	0	0	0	(314)	0	(314)	0	10/09/2018	
042735-10-0	ARROW ELECTRONICS ORD			8.000	837	104.570	837	570	0	0	0	(238)	0	(238)	0	06/28/2019	
049468-10-1	ATLASSIAN CL A ORD			7.000	901	128.680	901	793	0	0	0	(1,768)	0	(1,768)	0	03/19/2019	
049560-10-5	ATMOS ENERGY ORD			8.000	897	112.070	897	775	0	22	0	58	0	58	0	10/09/2018	
052769-10-6	AUTODESK ORD			14.000	2,616	186.870	2,616	2,000	0	0	0	(1,320)	0	(1,320)	0	10/09/2018	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			22.000	5,255	238.860	5,255	3,303	28	92	0	(170)	0	(170)	0	10/09/2018	
053332-10-2	AUTOZONE ORD			2.000	4,932	2,466.180	4,932	1,565	0	0	0	740	0	740	0	10/09/2018	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			8.000	1,292	161.520	1,292	1,488	13	51	0	(729)	0	(729)	0	03/24/2021	
05352A-10-0	AVANTOR ORD			45.000	949	21.090	949	848	0	0	0	(947)	0	(947)	0	07/16/2020	
053611-10-9	AVERY DENNISON ORD			5.000	905	181.000	905	578	0	15	0	(178)	0	(178)	0	06/28/2019	
05464C-10-1	AXON ENTERPRISE ORD			4.000	664	165.930	664	425	0	0	0	36	0	36	0	10/20/2020	
05605H-10-0	BWX TECHNOLOGIES ORD			6.000	348	58.080	348	374	0	5	0	61	0	61	0	12/15/2020	
05722G-10-0	BAKER HUGHES CL A ORD			54.000	1,595	29.530	1,595	690	0	39	0	295	0	295	0	04/17/2020	
058498-10-6	BALL ORD			25.000	1,279	51.140	1,279	1,143	0	20	0	(1,128)	0	(1,128)	0	10/09/2018	
060505-10-4	BANK OF AMERICA ORD			393.000	13,016	33.120	13,016	10,309	0	338	0	(4,468)	0	(4,468)	0	04/17/2020	
064058-10-0	BANK OF NEW YORK MELLON ORD			30.000	1,366	45.520	1,366	1,567	0	43	0	(377)	0	(377)	0	10/09/2018	
06417N-10-3	BANK OZK ORD			13.000	521	40.060	521	405	0	16	0	(84)	0	(84)	0	03/19/2019	
070830-10-4	BATH AND BODY WORKS ORD			19.000	801	42.140	801	209	0	15	0	(525)	0	(525)	0	04/17/2020	
071813-10-9	BAXTER INTERNATIONAL ORD			44.000	2,243	50.970	2,243	114	13	50	0	(1,534)	0	(1,534)	0	10/01/1990	
075887-10-9	BECTON DICKINSON ORD			14.000	3,560	254.300	3,560	3,419	0	37	0	141	0	141	0	10/09/2018	
084423-10-2	WR BERKLEY ORD			12.000	871	72.570	871	563	0	11	0	212	0	212	0	08/14/2019	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			101.000	31,199	308.900	31,199	18,028	0	0	0	983	0	983	0	05/12/2022	
08579W-10-3	BERRY GLOBAL GROUP ORD			8.000	483	60.430	483	434	0	2	0	(107)	0	(107)	0	12/15/2020	
086516-10-1	BEST BUY ORD			19.000	1,524	80.210	1,524	1,356	17	63	0	(406)	0	(406)	0	10/09/2018	
090043-10-0	BILL COM HOLDINGS ORD			6.000	654	108.960	654	690	0	0	0	(841)	0	(841)	0	10/20/2020	
090572-20-7	BIO RAD LABORATORIES CL A ORD			2.000	841	420.490	841	822	0	0	0	19	0	19	0	12/21/2022	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			13.000	1,345	103.490	1,345	1,175	0	0	0	197	0	197	0	12/30/2021	
09062X-10-3	BIOGEN ORD			7.000	1,938	276.920	1,938	1,586	0	0	0	259	0	259	0	08/14/2019	
09073M-10-4	BIO TECHNE ORD			12.000	995	82.880	995	924	0	4	0	(557)	0	(557)	0	12/15/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/(Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09215C-10-5	BLACK KNIGHT ORD			15.000	926	61.750	926	1,104	0	0	0	(317)	0	(317)	0	03/24/2021	
09247X-10-1	BLACKROCK ORD			9.000	6,378	708.630	6,378	3,438	0	176	0	(1,862)	0	(1,862)	0	12/18/2018	
09260D-10-7	BLACKSTONE ORD			33.000	2,448	74.190	2,448	3,252	0	163	0	(1,822)	0	(1,822)	0	06/25/2021	
093671-10-5	H&R BLOCK ORD			6.000	219	36.510	219	120	2	7	0	78	0	78	0	03/24/2021	
097023-10-5	BOEING ORD			29.000	5,524	190.490	5,524	5,731	0	0	0	(314)	0	(314)	0	09/28/2021	
09857L-10-8	BOOKING HOLDINGS ORD			3.000	6,046	2,015.280	6,046	5,407	0	0	0	(1,152)	0	(1,152)	0	12/18/2018	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			14.000	1,463	104.520	1,463	805	0	24	0	276	0	276	0	04/22/2019	
099724-10-6	BORGWARNER ORD			19.000	765	40.250	765	577	0	13	0	(92)	0	(92)	0	01/19/2016	
101121-10-1	BOSTON PROPERTIES REIT ORD			12.000	811	67.580	811	922	12	8	0	(101)	0	(101)	0	12/21/2022	
101137-10-7	BOSTON SCIENTIFIC ORD			99.000	4,581	46.270	4,581	3,737	0	0	0	489	0	489	0	05/12/2022	
103304-10-1	BOYD GAMING ORD			4.000	218	54.530	218	244	1	2	0	(44)	0	(44)	0	06/25/2021	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			6.000	379	63.100	379	728	0	0	0	(377)	0	(377)	0	04/17/2020	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			5.998	308	51.270	308	267	0	0	0	(3)	0	(3)	0	06/15/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			150.000	10,793	71.950	10,793	322	0	324	0	1,440	0	1,440	0	06/09/1987	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			31.000	703	22.670	703	554	0	30	0	(85)	0	(85)	0	06/28/2019	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			7.000	939	134.130	939	879	5	19	0	(341)	0	(341)	0	10/09/2018	
11135F-10-1	BROADCOM ORD			23.000	12,860	559.130	12,860	3,406	0	389	0	(2,444)	0	(2,444)	0	03/15/2016	
114340-10-2	AZENTA ORD			1.000	58	58.220	58	106	0	0	0	(45)	0	(45)	0	09/28/2021	
115236-10-1	BROWN & BROWN ORD			14.000	798	56.970	798	498	0	6	0	(186)	0	(186)	0	08/14/2019	
115637-20-9	BROWN FORMAN CL B ORD			13.000	854	65.680	854	652	3	7	0	(93)	0	(93)	0	10/09/2018	
117043-10-9	BRUNSWICK ORD			5.000	360	72.080	360	458	0	7	0	(143)	0	(143)	0	03/24/2021	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			11.000	714	64.880	714	592	0	0	0	(229)	0	(229)	0	09/28/2021	
122017-10-6	BURLINGTON STORES ORD			5.000	1,014	202.760	1,014	806	0	0	0	(444)	0	(444)	0	12/18/2018	
12503M-10-8	CBOE GLOBAL MARKETS ORD			7.000	878	125.470	878	710	0	14	0	(35)	0	(35)	0	10/09/2018	
12504L-10-9	CBRE GROUP CL A ORD			25.000	1,924	76.960	1,924	1,030	0	0	0	(789)	0	(789)	0	10/09/2018	
12514G-10-8	CDW ORD			11.000	1,964	178.580	1,964	929	0	23	0	(288)	0	(288)	0	10/09/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			13.000	1,108	85.200	1,108	713	0	20	0	187	0	187	0	10/09/2018	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			9.000	824	91.560	824	962	5	10	0	(138)	0	(138)	0	05/12/2022	
125523-10-0	CIGNA ORD			19.000	6,295	331.340	6,295	2,821	0	85	0	1,932	0	1,932	0	04/22/2019	
12572Q-10-5	CME GROUP CL A ORD			25.000	4,204	168.160	4,204	5,004	113	149	0	(1,508)	0	(1,508)	0	12/30/2021	
125896-10-0	CMS ENERGY ORD			28.000	1,773	63.330	1,773	1,418	0	52	0	(48)	0	(48)	0	10/09/2018	
126408-10-3	CSX ORD			151.000	4,678	30.980	4,678	4,203	0	55	0	(734)	0	(734)	0	05/12/2022	
126650-10-0	CVS HEALTH ORD			76.000	7,082	93.190	7,082	4,447	0	167	0	(758)	0	(758)	0	08/14/2019	
127097-10-3	COTERRA ENERGY ORD			46.000	1,130	24.570	1,130	558	0	115	0	256	0	256	0	12/16/2019	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			19.000	3,052	160.640	3,052	785	0	0	0	(488)	0	(488)	0	10/09/2018	
12769G-10-0	CAESARS ENTERTAINMENT ORD			12.000	499	41.600	499	1,229	0	0	0	(624)	0	(624)	0	06/25/2021	
133131-10-2	CAMDEN PROPERTY REIT ORD			6.000	671	111.880	671	626	6	22	0	(401)	0	(401)	0	06/28/2019	
134429-10-9	CAMPBELL SOUP ORD			13.000	738	56.750	738	511	0	19	0	173	0	173	0	04/22/2019	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			25.000	2,324	92.960	2,324	2,400	0	60	0	(1,303)	0	(1,303)	0	10/09/2018	
14149Y-10-8	CARDINAL HEALTH ORD			17.000	1,307	76.870	1,307	925	8	34	0	431	0	431	0	10/09/2018	
142339-10-0	CARLISLE COMPANIES ORD			3.000	707	235.650	707	419	0	8	0	(37)	0	(37)	0	08/14/2019	
143130-10-2	CARMAX ORD			10.000	609	60.890	609	708	0	0	0	(693)	0	(693)	0	10/09/2018	
143658-30-0	CARNIVAL ORD			26.000	210	8.060	210	731	0	0	0	(314)	0	(314)	0	06/25/2021	
14448C-10-4	CARRIER GLOBAL ORD			50.000	2,063	41.250	2,063	625	9	30	0	(650)	0	(650)	0	05/29/2012	
146229-10-9	CARTERS ORD			2.000	149	74.610	149	176	0	6	0	(53)	0	(53)	0	03/24/2021	
146869-10-2	CARVANA CL A ORD			6.000	28	4.740	28	475	0	0	0	(1,362)	0	(1,362)	0	08/14/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
147528-10-3	CASEYS GENERAL STORES ORD			3.000	673	224.350	673	492	0	4	0	81	0	81	0	08/14/2019	
148806-10-2	CATALENT ORD			10.000	450	45.010	450	542	0	0	0	(830)	0	(830)	0	06/28/2019	
149123-10-1	CATERPILLAR ORD			28.000	6,708	239.560	6,708	4,185	0	129	0	919	0	919	0	10/09/2018	
150870-10-3	CELANESE ORD			11.000	1,125	102.240	1,125	1,122	0	30	0	(724)	0	(724)	0	10/09/2018	
15135B-10-1	CENTENE ORD			34.000	2,788	82.010	2,788	1,164	0	0	0	(13)	0	(13)	0	10/09/2018	
15189T-10-7	CENTERPOINT ENERGY ORD			34.000	1,020	29.990	1,020	957	0	24	0	71	0	71	0	10/09/2018	
15677J-10-8	CERIDIAN HCM HOLDING ORD			4.000	257	64.150	257	453	0	0	0	(161)	0	(161)	0	09/28/2021	
159864-10-7	CHRLS RIVER LABS ORD			3.000	654	217.900	654	446	0	0	0	(477)	0	(477)	0	12/16/2019	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			9.000	3,052	339.100	3,052	1,608	0	0	0	(2,816)	0	(2,816)	0	02/10/2016	
163851-10-8	CHEMOURS ORD			9.000	276	30.620	276	314	0	9	0	(26)	0	(26)	0	06/25/2021	
16411R-20-8	CHENIERE ENERGY ORD			14.000	2,099	149.960	2,099	924	0	19	0	680	0	680	0	10/09/2018	
166764-10-0	CHEVRON ORD			97.000	17,411	179.490	17,411	7,625	0	551	0	6,028	0	6,028	0	09/28/2021	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			2.000	2,775	1,387.490	2,775	894	0	0	0	(722)	0	(722)	0	10/09/2018	
171340-10-2	CHURCH AND DWIGHT ORD			15.000	1,209	80.610	1,209	891	0	16	0	(328)	0	(328)	0	10/09/2018	
171779-30-9	CIENA ORD			16.000	816	50.980	816	658	0	0	0	(416)	0	(416)	0	10/20/2020	
172062-10-1	CINCINNATI FINANCIAL ORD			9.000	922	102.390	922	702	6	24	0	(104)	0	(104)	0	10/09/2018	
17275R-10-2	CISCO SYSTEMS ORD			228.000	10,862	47.640	10,862	10,712	0	328	0	(3,415)	0	(3,415)	0	12/21/2022	
172908-10-5	CINTAS ORD			7.000	3,161	451.620	3,161	1,367	0	29	0	59	0	59	0	10/09/2018	
172967-42-4	CITIGROUP ORD			127.000	5,744	45.230	5,744	4,553	0	259	0	(1,925)	0	(1,925)	0	11/20/2012	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			40.000	1,575	39.370	1,575	1,009	0	65	0	(315)	0	(315)	0	07/16/2020	
185899-10-1	CLEVELAND CLIFFS ORD			27.000	435	16.110	435	572	0	0	0	(153)	0	(153)	0	06/25/2021	
189054-10-9	CLOROX ORD			8.000	1,123	140.330	1,123	1,202	0	37	0	(272)	0	(272)	0	10/09/2018	
18915M-10-7	CLOUDFLARE CL A ORD			18.000	814	45.210	814	1,462	0	0	0	(1,553)	0	(1,553)	0	12/15/2020	
191216-10-0	COCA-COLA ORD			210.000	13,358	63.610	13,358	9,749	0	370	0	924	0	924	0	10/09/2018	
192422-10-3	COGNEX ORD			16.000	754	47.110	754	858	0	4	0	(490)	0	(490)	0	03/19/2019	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			37.000	2,116	57.190	2,116	2,718	0	36	0	(941)	0	(941)	0	05/12/2022	
19260Q-10-7	COINBASE GLOBAL CL A ORD			11.000	389	35.390	389	1,012	0	0	0	(622)	0	(622)	0	08/10/2022	
194162-10-3	COLGATE PALMOLIVE ORD			48.000	3,782	78.790	3,782	3,124	0	89	0	(314)	0	(314)	0	10/09/2018	
20030N-10-1	COMCAST CL A ORD			283.000	9,897	34.970	9,897	5,588	0	300	0	(4,347)	0	(4,347)	0	08/29/2013	
200340-10-7	COMERICA ORD			8.000	535	66.850	535	589	5	22	0	(161)	0	(161)	0	06/25/2021	
200525-10-3	COMMERCE BANCSHARES ORD			12.350	841	68.070	841	569	0	13	0	32	0	32	0	08/14/2019	
205887-10-2	CONAGRA BRANDS ORD			27.000	1,045	38.700	1,045	961	0	35	0	123	0	123	0	10/09/2018	
20602D-10-1	CONCENTRIX ORD			3.000	399	133.160	399	245	0	3	0	(136)	0	(136)	0	10/20/2020	
20825C-10-4	CONOCOPHILLIPS ORD			76.000	8,968	118.000	8,968	3,833	53	341	0	3,482	0	3,482	0	03/24/2021	
209115-10-4	CONSOLIDATED EDISON ORD			21.000	2,002	95.310	2,002	1,510	0	66	0	210	0	210	0	06/12/2018	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			9.000	2,086	231.750	2,086	1,546	0	28	0	(173)	0	(173)	0	12/18/2018	
21037T-10-9	CONSTELLATION ENERGY ORD			13.003	1,121	86.210	1,121	464	0	7	0	657	0	657	0	06/12/2018	
216648-40-2	COOPER ORD			3.000	992	330.670	992	779	0	0	0	(265)	0	(265)	0	10/09/2018	
217204-10-6	COPART ORD			32.000	1,948	60.890	1,948	824	0	0	0	(477)	0	(477)	0	10/09/2018	
219350-10-5	CORNING ORD			44.000	1,405	31.940	1,405	1,507	0	48	0	(233)	0	(233)	0	10/09/2018	
219798-10-5	QUIDELORTHO ORD			2.000	171	85.670	171	277	0	0	0	(99)	0	(99)	0	09/28/2021	
22052L-10-4	CORTEVA ORD			42.000	2,469	58.780	2,469	1,518	0	24	0	483	0	483	0	10/09/2018	
22160K-10-5	COSTCO WHOLESALE ORD			28.000	12,782	456.500	12,782	6,242	0	91	0	(2,902)	0	(2,902)	0	12/21/2022	
22160N-10-9	COSTAR GROUP ORD			29.000	2,241	77.280	2,241	1,113	0	0	0	(51)	0	(51)	0	10/09/2018	
222070-20-3	COTY CL A ORD			11.000	94	8.560	94	126	0	0	0	(21)	0	(21)	0	03/19/2019	
22266L-10-6	COUPA SOFTWARE ORD			6.000	475	79.170	475	760	0	0	0	(473)	0	(473)	0	06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
222795-50-2	COUSINS PROPERTIES REIT ORD			9.000	228	25.290	228	340	0	11	0	(135)	0	(135)	0	09/28/2021	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			12.000	1,263	105.290	1,263	1,211	0	0	0	(1,194)	0	(1,194)	0	07/16/2020	
22822V-10-1	CROWN CASTLE ORD			25.000	3,391	135.640	3,391	2,777	0	149	0	(1,828)	0	(1,828)	0	10/09/2018	
228368-10-6	CROWN HOLDINGS ORD			2.000	164	82.210	164	197	0	2	0	(57)	0	(57)	0	12/15/2020	
229663-10-9	CUBESMART REIT ORD			23.000	926	40.250	926	699	11	40	0	(383)	0	(383)	0	12/16/2019	
231021-10-6	CUMMINS ORD			9.000	2,181	242.290	2,181	1,358	0	54	0	217	0	217	0	10/09/2018	
231561-10-1	CURTISS WRIGHT ORD			2.000	334	166.990	334	253	0	2	0	57	0	57	0	10/15/2019	
23331A-10-9	D R HORTON ORD			25.000	2,229	89.140	2,229	985	0	23	0	(483)	0	(483)	0	10/09/2018	
233331-10-7	DTE ENERGY ORD			12.000	1,410	117.530	1,410	1,160	11	42	0	(24)	0	(24)	0	10/09/2018	
23345M-10-7	DT MIDSTREAM ORD			2.000	111	55.260	111	68	1	5	0	15	0	15	0	10/09/2018	
23355L-10-6	DXC TECHNOLOGY ORD			15.000	398	26.500	398	559	0	0	0	(85)	0	(85)	0	12/16/2019	
235851-10-2	DANAHER ORD			37.000	9,821	265.420	9,821	3,949	9	36	0	(2,353)	0	(2,353)	0	10/09/2018	
237194-10-5	DARDEN RESTAURANTS ORD			12.000	1,660	138.330	1,660	1,304	0	55	0	(148)	0	(148)	0	10/09/2018	
237266-10-1	DARLING INGREDIENTS ORD			12.000	751	62.590	751	859	0	0	0	(108)	0	(108)	0	05/12/2022	
23804L-10-3	DATADOG CL A ORD			15.000	1,103	73.500	1,103	1,275	0	0	0	(1,569)	0	(1,569)	0	07/16/2020	
23918K-10-8	DAVITA ORD			6.000	448	74.670	448	338	0	0	0	(235)	0	(235)	0	06/28/2019	
244199-10-5	DEERE ORD			16.000	6,860	428.760	6,860	2,407	19	70	0	1,374	0	1,374	0	10/09/2018	
24703L-20-2	DELL TECHNOLOGIES CL C ORD			16.000	644	40.220	644	424	0	16	0	(255)	0	(255)	0	10/09/2018	
247361-70-2	DELTA AIR LINES ORD			37.000	1,216	32.860	1,216	1,882	0	0	0	(230)	0	(230)	0	10/09/2018	
24906P-10-9	DENTSPLY SIRONA ORD			13.000	414	31.840	414	644	2	6	0	(311)	0	(311)	0	03/19/2019	
25179M-10-3	DEVON ENERGY ORD			42.000	2,583	61.510	2,583	936	0	217	0	733	0	733	0	06/28/2019	
252131-10-7	DEXCOM ORD			24.000	2,718	113.240	2,718	735	0	0	0	(504)	0	(504)	0	10/09/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			15.000	2,052	136.780	2,052	589	0	134	0	434	0	434	0	07/16/2020	
253393-10-2	DICKS SPORTING ORD			4.000	481	120.290	481	405	0	8	0	21	0	21	0	06/25/2021	
253868-10-3	DIGITAL REALTY REIT ORD			17.000	1,705	100.270	1,705	1,899	21	82	0	(1,302)	0	(1,302)	0	10/09/2018	
254687-10-6	WALT DISNEY ORD			104.000	9,036	86.880	9,036	7,538	0	0	0	(7,073)	0	(7,073)	0	09/30/2016	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			22.000	2,152	97.830	2,152	1,307	0	51	0	(390)	0	(390)	0	05/26/2017	
25470M-10-9	DISH NETWORK CL A ORD			16.000	225	14.040	225	514	0	0	0	(294)	0	(294)	0	03/19/2019	
256163-10-6	DOCUSIGN ORD			13.000	720	55.420	720	646	0	0	0	(1,260)	0	(1,260)	0	06/28/2019	
256677-10-5	DOLLAR GENERAL ORD			14.000	3,448	246.250	3,448	1,472	8	29	0	146	0	146	0	10/09/2018	
256746-10-8	DOLLAR TREE ORD			16.000	2,263	141.440	2,263	1,326	0	0	0	15	0	15	0	10/09/2018	
25746U-10-9	DOMINION ENERGY ORD			44.000	2,698	61.320	2,698	3,108	0	93	0	(592)	0	(592)	0	12/21/2022	
25754A-20-1	DOMINOS PIZZA ORD			3.000	1,039	346.400	1,039	853	0	13	0	(654)	0	(654)	0	10/09/2018	
257651-10-9	DONALDSON ORD			9.000	530	58.870	530	541	0	0	0	(11)	0	(11)	0	12/21/2022	
25809K-10-5	DOORDASH CL A ORD			18.000	879	48.820	879	1,459	0	0	0	(580)	0	(580)	0	08/10/2022	
260003-10-8	DOVER ORD			11.000	1,490	135.410	1,490	942	0	22	0	(508)	0	(508)	0	10/09/2018	
260557-10-3	DOW ORD			37.000	1,864	50.390	1,864	2,212	0	104	0	(234)	0	(234)	0	10/09/2018	
26142V-10-5	DRAFTKINGS CL A ORD			11.000	125	11.390	125	568	0	0	0	(177)	0	(177)	0	06/25/2021	
26210C-10-4	DROPBOX CL A ORD			21.000	470	22.380	470	410	0	0	0	(45)	0	(45)	0	10/15/2019	
26441C-20-4	DUKE ENERGY ORD			41.000	4,223	102.990	4,223	3,470	0	143	0	(62)	0	(62)	0	12/21/2022	
26614N-10-2	DUPONT DE NEMOURS ORD			36.000	2,471	68.630	2,471	2,537	0	43	0	(192)	0	(192)	0	05/12/2022	
268150-10-9	DYNATRACE ORD			12.000	460	38.300	460	523	0	0	0	(265)	0	(265)	0	10/20/2020	
26875P-10-1	EOG RESOURCES ORD			41.000	5,310	129.520	5,310	1,501	0	361	0	1,668	0	1,668	0	10/20/2020	
26884L-10-9	EQT ORD			18.000	609	33.830	609	455	0	10	0	216	0	216	0	10/09/2018	
27579R-10-4	EAST WEST BANCORP ORD			15.000	989	65.900	989	752	0	24	0	(192)	0	(192)	0	04/22/2019	
277432-10-0	EASTMAN CHEMICAL ORD			13.000	1,059	81.440	1,059	765	10	43	0	(513)	0	(513)	0	02/10/2016	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
278642-10-3	EBAY ORD			36.000	1,493	41.470	1,493	1,198	0	32	0	(901)	0	(901)	0	10/09/2018	
278865-10-0	ECOLAB ORD			17.000	2,475	145.560	2,475	2,573	6	22	0	(975)	0	(975)	0	12/21/2022	
281020-10-7	EDISON INTERNATIONAL ORD			16.000	1,018	63.620	1,018	1,047	12	0	0	(29)	0	(29)	0	12/21/2022	
28176E-10-8	EDWARDS LIFESCIENCES ORD			37.000	2,761	74.610	2,761	1,825	0	0	0	(2,033)	0	(2,033)	0	10/09/2018	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			27.000	330	12.220	330	691	0	0	0	(436)	0	(436)	0	10/09/2018	
285512-10-9	ELECTRONIC ARTS ORD			17.000	2,077	122.180	2,077	1,862	0	13	0	(165)	0	(165)	0	10/09/2018	
29082K-10-5	EMBECTA ORD			2.000	51	25.290	51	63	0	0	0	(12)	0	(12)	0	10/09/2018	
291011-10-4	EMERSON ELECTRIC ORD			53.000	5,091	96.060	5,091	287	0	109	0	164	0	164	0	09/10/1987	
29109X-10-6	ASPEN TECHNOLOGY ORD			1.000	205	205.400	205	184	0	0	0	21	0	21	0	04/22/2019	
29261A-10-0	ENCOMPASS HEALTH ORD			6.000	359	59.810	359	284	1	3	0	75	0	75	0	04/22/2019	
29332G-10-2	ENHABIT ORD			3.000	39	13.160	39	73	0	0	0	(34)	0	(34)	0	04/22/2019	
29355A-10-7	ENPHASE ENERGY ORD			8.000	2,120	264.960	2,120	461	0	0	0	656	0	656	0	07/16/2020	
29362U-10-4	ENTEGRIS ORD			4.000	262	65.590	262	420	0	2	0	(292)	0	(292)	0	03/24/2021	
29364G-10-3	ENTERGY ORD			19.000	2,138	112.500	2,138	1,564	0	78	0	(3)	0	(3)	0	08/08/2018	
29414B-10-4	EPAM SYSTEMS ORD			4.000	1,311	327.740	1,311	691	0	0	0	(1,363)	0	(1,363)	0	04/22/2019	
29415F-10-4	ENVISTA HOLDINGS ORD			11.000	370	33.670	370	438	0	0	0	(125)	0	(125)	0	03/24/2021	
294429-10-5	EQUIFAX ORD			7.000	1,361	194.360	1,361	891	0	11	0	(689)	0	(689)	0	10/09/2018	
29444U-70-0	EQUINIX REIT ORD			6.000	3,930	655.030	3,930	2,500	0	74	0	(1,145)	0	(1,145)	0	10/09/2018	
29452E-10-1	EQUITABLE HOLDINGS ORD			33.000	947	28.700	947	670	0	26	0	(135)	0	(135)	0	07/16/2020	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			12.000	775	64.600	775	780	5	0	0	(5)	0	(5)	0	12/21/2022	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			21.000	1,239	59.000	1,239	1,377	13	52	0	(662)	0	(662)	0	10/09/2018	
29670G-10-2	ESSENTIAL UTILITIES ORD			21.000	1,002	47.730	1,002	909	0	23	0	(125)	0	(125)	0	08/14/2019	
297178-10-5	ESSEX PROPERTY REIT ORD			4.000	848	211.920	848	956	9	35	0	(561)	0	(561)	0	06/12/2018	
29786A-10-6	ETSY ORD			9.000	1,078	119.780	1,078	478	0	0	0	(892)	0	(892)	0	08/14/2019	
298736-10-9	EURONET WORLDWIDE ORD			3.000	283	94.380	283	442	0	0	0	(74)	0	(74)	0	04/22/2019	
30034W-10-6	EVERGY ORD			21.000	1,322	62.930	1,322	1,184	0	49	0	(119)	0	(119)	0	10/09/2018	
30040W-10-8	EVERSOURCE ENERGY ORD			31.000	2,599	83.840	2,599	1,964	0	79	0	(221)	0	(221)	0	10/09/2018	
30063P-10-5	EXACT SCIENCES ORD			9.000	446	49.510	446	825	0	0	0	(255)	0	(255)	0	03/19/2019	
30161N-10-1	EXELON ORD			53.000	2,291	43.230	2,291	1,681	0	54	0	610	0	610	0	12/21/2022	
30161Q-10-4	EXELIXIS ORD			18.000	289	16.040	289	441	0	0	0	(40)	0	(40)	0	03/19/2019	
30190A-10-4	F&G ANNUITIES AND LIFE ORD			1.088	22	20.010	22	21	0	0	0	1	0	1	0	12/01/2022	
30212P-30-3	EXPEDIA GROUP ORD			9.000	788	87.600	788	1,092	0	0	0	(838)	0	(838)	0	10/09/2018	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			13.000	1,351	103.920	1,351	926	0	17	0	(395)	0	(395)	0	10/09/2018	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			8.000	1,177	147.180	1,177	697	0	48	0	(636)	0	(636)	0	10/09/2018	
30231G-10-2	EXXON MOBIL ORD			289.000	31,877	110.300	31,877	789	0	1,026	0	14,193	0	14,193	0	12/17/1999	
302491-30-3	FMC ORD			13.000	1,622	124.800	1,622	980	8	28	0	194	0	194	0	10/09/2018	
302520-10-1	FNB ORD			23.000	300	13.050	300	274	0	11	0	21	0	21	0	10/15/2019	
30303M-10-2	META PLATFORMS CL A ORD			136.000	16,366	120.340	16,366	8,597	0	0	0	(29,377)	0	(29,377)	0	06/11/2015	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			4.000	1,605	401.210	1,605	1,289	0	14	0	(339)	0	(339)	0	03/24/2021	
303250-10-4	FAIR ISAAC ORD			3.000	1,796	598.580	1,796	978	0	0	0	495	0	495	0	08/14/2019	
311900-10-4	FASTENAL ORD			51.000	2,413	47.320	2,413	1,419	0	63	0	(854)	0	(854)	0	10/09/2018	
313745-10-1	FEDERAL REIT ORD			5.000	505	101.040	505	645	5	16	0	(140)	0	(140)	0	04/22/2019	
31428X-10-6	FEDEX ORD			15.000	2,598	173.200	2,598	2,325	17	46	0	(1,282)	0	(1,282)	0	08/14/2019	
315616-10-2	F5 ORD			4.000	574	143.510	574	707	0	0	0	(405)	0	(405)	0	10/09/2018	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			42.999	2,917	67.850	2,917	1,487	0	81	0	(1,776)	0	(1,776)	0	03/18/2014	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			16.000	602	37.620	602	620	0	49	0	(233)	0	(233)	0	04/22/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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316773-10-0	FIFTH THIRD BANCORP ORD			39.000	1,280	32.810	1,280	1,110	13	48	0	(419)	0	(419)	0	10/09/2018	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD			11.000	576	52.340	576	618	0	23	0	(285)	0	(285)	0	08/14/2019	
320517-10-5	FIRST HORIZON ORD			30.000	735	24.500	735	462	5	18	0	245	0	245	0	08/14/2019	
32051X-10-8	FIRST HAWAIIAN ORD			8.000	208	26.040	208	199	0	8	0	(10)	0	(10)	0	08/14/2019	
33616C-10-0	FIRST REPUBLIC BANK ORD			11.000	1,341	121.890	1,341	967	0	11	0	(931)	0	(931)	0	01/16/2018	
336433-10-7	FIRST SOLAR ORD			7.000	1,049	149.790	1,049	590	0	0	0	438	0	438	0	10/20/2020	
337738-10-8	FISERV ORD			35.000	3,537	101.070	3,537	2,756	0	0	0	(95)	0	(95)	0	10/09/2018	
337932-10-7	FIRSTENERGY ORD			11.000	461	41.940	461	422	0	17	0	4	0	4	0	10/09/2018	
33829M-10-1	FIVE BELOW ORD			4.000	707	176.870	707	483	0	0	0	(120)	0	(120)	0	12/16/2019	
338307-10-1	FIVE9 ORD			4.000	271	67.860	271	583	0	0	0	(278)	0	(278)	0	10/20/2020	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			5.000	918	183.680	918	1,076	0	0	0	(201)	0	(201)	0	10/09/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			6.000	418	69.630	418	565	0	0	0	(362)	0	(362)	0	03/24/2021	
343498-10-1	FLOWERS FOODS ORD			20.000	575	28.740	575	439	0	17	0	25	0	25	0	10/15/2019	
34354P-10-5	FLOWSERVE ORD			9.000	276	30.680	276	343	2	7	0	1	0	1	0	12/15/2020	
345370-86-0	FORD MOTOR ORD			225.000	2,617	11.630	2,617	2,016	0	113	0	(2,057)	0	(2,057)	0	10/09/2018	
34959E-10-9	FORTINET ORD			40.000	1,956	48.890	1,956	661	0	0	0	(920)	0	(920)	0	10/09/2018	
34959J-10-8	FORTIVE ORD			23.000	1,478	64.250	1,478	1,421	0	5	0	(11)	0	(11)	0	05/12/2022	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD			14.000	800	57.110	800	697	0	0	0	102	0	102	0	06/28/2019	
35137L-10-5	FOX CL A ORD			19.000	577	30.370	577	766	0	9	0	(124)	0	(124)	0	03/19/2019	
35137L-20-4	FOX CL B ORD			15.000	427	28.450	427	593	0	7	0	(87)	0	(87)	0	03/19/2019	
354613-10-1	FRANKLIN RESOURCES ORD			16.000	422	26.380	422	539	5	19	0	(114)	0	(114)	0	03/19/2019	
35671D-85-7	FREEPORT MCMORAN ORD			93.000	3,534	38.000	3,534	1,227	0	56	0	(347)	0	(347)	0	10/09/2018	
36262G-10-1	GXO LOGISTICS ORD			6.000	256	42.690	256	271	0	0	0	(289)	0	(289)	0	10/09/2018	
363576-10-9	ARTHUR J GALLAGHER ORD			12.000	2,262	188.540	2,262	905	0	24	0	226	0	226	0	10/09/2018	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD			24.000	1,242	51.740	1,242	887	0	73	0	72	0	72	0	03/19/2019	
36467W-10-9	GAMESTOP CL A ORD			19.000	351	18.460	351	767	0	0	0	(416)	0	(416)	0	08/10/2022	
366651-10-7	GARTNER ORD			5.000	1,681	336.140	1,681	763	0	0	0	9	0	9	0	10/09/2018	
368736-10-4	GENERAC HOLDINGS ORD			4.000	403	100.660	403	849	0	0	0	(1,005)	0	(1,005)	0	10/20/2020	
369550-10-8	GENERAL DYNAMICS ORD			18.000	4,466	248.110	4,466	3,838	0	70	0	585	0	585	0	05/12/2022	
369604-30-1	GENERAL ELECTRIC ORD			76.000	6,368	83.790	6,368	546	6	24	0	(812)	0	(812)	0	05/22/1987	
370334-10-4	GENERAL MILLS ORD			45.000	3,773	83.850	3,773	1,949	0	95	0	741	0	741	0	10/09/2018	
37045V-10-0	GENERAL MOTORS ORD			79.000	2,658	33.640	2,658	2,580	0	14	0	(1,974)	0	(1,974)	0	10/09/2018	
371901-10-9	GENTEX ORD			23.000	627	27.270	627	608	0	11	0	(174)	0	(174)	0	08/14/2019	
372460-10-5	GENUINE PARTS ORD			8.000	1,388	173.510	1,388	785	7	28	0	266	0	266	0	10/09/2018	
375558-10-3	GILEAD SCIENCES ORD			67.000	5,752	85.850	5,752	4,979	45	134	0	811	0	811	0	12/21/2022	
37940X-10-2	GLOBAL PAYMENTS ORD			20.000	1,986	99.320	1,986	2,353	0	20	0	(717)	0	(717)	0	10/09/2018	
37959E-10-2	GLOBE LIFE ORD			6.000	723	120.550	723	512	0	5	0	161	0	161	0	08/14/2019	
380237-10-7	GODADDY CL A ORD			10.000	748	74.820	748	757	0	0	0	(100)	0	(100)	0	10/09/2018	
38141G-10-4	GOLDMAN SACHS GROUP ORD			21.000	7,211	343.380	7,211	1,882	53	137	0	(823)	0	(823)	0	11/22/2011	
384109-10-4	GRACO ORD			10.000	673	67.260	673	528	0	8	0	(134)	0	(134)	0	04/22/2019	
384802-10-4	WW GRAINGER ORD			3.000	1,669	556.250	1,669	1,006	0	20	0	114	0	114	0	10/09/2018	
40131M-10-9	GUARDANT HEALTH ORD			6.000	163	27.200	163	612	0	0	0	(437)	0	(437)	0	10/20/2020	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			9.000	563	62.560	563	858	0	0	0	(459)	0	(459)	0	03/19/2019	
403949-10-0	HF SINCLAIR ORD			7.000	363	51.890	363	243	0	8	0	134	0	134	0	06/25/2021	
40412C-10-1	HCA HEALTHCARE ORD			15.000	3,599	239.960	3,599	2,094	0	34	0	(254)	0	(254)	0	10/09/2018	
40434L-10-5	HP ORD			66.000	1,773	26.870	1,773	1,649	17	66	0	(713)	0	(713)	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
406216-10-1	HALLIBURTON ORD			80.000	3,148	39.350	3,148	1,042	0	38	0	1,318	0	1,318	0	07/16/2020	
410345-10-2	HANESBRANDS ORD			24.000	153	6.360	153	446	0	14	0	(249)	0	(249)	0	08/22/2018	
412822-10-8	HARLEY DAVIDSON ORD			15.000	624	41.600	624	597	0	9	0	59	0	59	0	04/22/2019	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			30.000	2,275	75.830	2,275	1,276	13	52	0	204	0	204	0	10/20/2016	
418056-10-7	HASBRO ORD			2.000	122	61.010	122	201	0	6	0	(82)	0	(82)	0	10/09/2018	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD			23.000	443	19.270	443	631	0	10	0	(188)	0	(188)	0	06/28/2019	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			52.000	1,304	25.070	1,304	1,348	0	62	0	(573)	0	(573)	0	10/09/2018	
422806-20-8	HEICO CL A ORD			5.000	599	119.850	599	535	0	1	0	(43)	0	(43)	0	08/14/2019	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			5.000	878	175.560	878	783	0	10	0	43	0	43	0	10/09/2018	
427866-10-8	HERSHEY FOODS ORD			9.000	2,084	231.570	2,084	944	0	35	0	343	0	343	0	10/09/2018	
42809H-10-7	HESS ORD			20.000	2,836	141.820	2,836	1,831	8	14	0	993	0	993	0	08/10/2022	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			75.000	1,197	15.960	1,197	1,178	9	36	0	14	0	14	0	10/09/2018	
428291-10-8	HEXCEL ORD			2.000	118	58.850	118	116	0	1	0	14	0	14	0	03/24/2021	
431284-10-8	HIGHWOODS PROP			10.000	280	27.980	280	433	0	20	0	(166)	0	(166)	0	10/15/2019	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			20.000	2,527	126.360	2,527	1,505	0	9	0	(593)	0	(593)	0	10/09/2018	
436440-10-1	HOLOGIC ORD			20.000	1,496	74.810	1,496	827	0	0	0	(35)	0	(35)	0	10/09/2018	
437076-10-2	HOME DEPOT ORD			60.000	18,952	315.860	18,952	11,746	0	456	0	(5,949)	0	(5,949)	0	10/09/2018	
438516-10-6	HONEYWELL INTERNATIONAL ORD			40.000	8,572	214.300	8,572	4,464	0	159	0	232	0	232	0	01/04/2017	
440452-10-0	HORMEL FOODS ORD			21.000	957	45.550	957	860	0	22	0	(68)	0	(68)	0	09/28/2021	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			49.000	786	16.050	786	935	16	9	0	(129)	0	(129)	0	05/12/2022	
44267D-10-7	HOWARD HUGHES ORD			4.000	306	76.420	306	499	0	0	0	(101)	0	(101)	0	10/15/2019	
443201-10-8	HOWMET AEROSPACE ORD			31.000	1,222	39.410	1,222	482	0	3	0	235	0	235	0	04/22/2019	
443510-60-7	HUBBELL ORD			6.000	1,408	234.680	1,408	806	0	26	0	161	0	161	0	10/15/2019	
443573-10-0	HUBSPOT ORD			4.000	1,157	289.130	1,157	668	0	0	0	(1,480)	0	(1,480)	0	10/15/2019	
444859-10-2	HUMANA ORD			8.000	4,098	512.190	4,098	2,122	6	25	0	387	0	387	0	06/28/2019	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			5.000	872	174.360	872	591	0	8	0	(150)	0	(150)	0	10/09/2018	
446150-10-4	HUNTINGTON BANCSHARES ORD			91.000	1,283	14.100	1,283	1,115	14	56	0	(120)	0	(120)	0	08/14/2019	
447011-10-7	HUNTSMAN ORD			11.000	302	27.480	302	254	0	9	0	(81)	0	(81)	0	10/15/2019	
448579-10-2	HYATT HOTELS CL A ORD			1.000	90	90.450	90	79	0	0	0	(5)	0	(5)	0	09/28/2021	
44891N-20-8	IAC ORD			7.000	311	44.400	311	329	0	0	0	(604)	0	(604)	0	10/09/2018	
449253-10-3	IAA ORD			14.000	560	40.000	560	509	0	0	0	(149)	0	(149)	0	10/15/2019	
44980X-10-9	IPG PHOTONICS ORD			3.000	284	94.670	284	486	0	0	0	(232)	0	(232)	0	09/28/2021	
451107-10-6	IDACORP ORD			2.000	216	107.850	216	192	0	6	0	(11)	0	(11)	0	12/15/2020	
45167R-10-4	IDEX ORD			5.000	1,142	228.330	1,142	717	0	12	0	(40)	0	(40)	0	10/09/2018	
45168D-10-4	IDEXX LABORATORIES ORD			6.000	2,448	407.960	2,448	1,586	0	0	0	(876)	0	(876)	0	05/12/2022	
452308-10-9	ILLINOIS TOOL ORD			18.000	3,965	220.300	3,965	2,464	24	89	0	(477)	0	(477)	0	10/09/2018	
452327-10-9	ILLUMINA ORD			11.000	2,224	202.200	2,224	3,142	0	0	0	(1,315)	0	(1,315)	0	05/12/2022	
45337C-10-2	INCYTE ORD			15.000	1,205	80.320	1,205	983	0	0	0	104	0	104	0	10/09/2018	
45687V-10-6	INGERSOLL RAND ORD			32.000	1,672	52.250	1,672	832	0	3	0	(308)	0	(308)	0	10/09/2018	
457187-10-2	INGREDION ORD			6.000	588	97.930	588	487	4	16	0	8	0	8	0	10/15/2019	
45784P-10-1	INSULET ORD			5.000	1,472	294.390	1,472	494	0	0	0	142	0	142	0	03/19/2019	
458140-10-0	INTEL ORD			262.000	6,925	26.430	6,925	169	0	383	0	(6,568)	0	(6,568)	0	06/06/1993	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			31.000	3,180	102.590	3,180	2,358	0	47	0	(1,060)	0	(1,060)	0	10/09/2018	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			41.000	5,776	140.890	5,776	5,517	0	244	0	263	0	263	0	12/21/2022	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			17.000	1,782	104.840	1,782	1,934	14	32	0	(453)	0	(453)	0	12/21/2022	
460146-10-3	INTERNATIONAL PAPER ORD			22.000	762	34.630	762	930	0	41	0	(272)	0	(272)	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			35.000	1,166	33.310	1,166	722	0	41	0	(145)	0	(145)	0	10/15/2019	
461202-10-3	INTUIT ORD			19.000	7,395	389.220	7,395	4,702	0	48	0	(3,646)	0	(3,646)	0	05/12/2022	
46120E-60-2	INTUITIVE SURGICAL ORD			21.000	5,572	265.350	5,572	3,808	0	0	0	(1,880)	0	(1,880)	0	12/21/2022	
46187W-10-7	INVITATION HOMES ORD			58.000	1,719	29.640	1,719	1,550	0	51	0	(911)	0	(911)	0	06/28/2019	
46266C-10-5	IQVIA HOLDINGS ORD			10.000	2,049	204.890	2,049	1,274	0	0	0	(773)	0	(773)	0	10/09/2018	
46284V-10-1	IRON MOUNTAIN ORD			28.000	1,396	49.850	1,396	965	17	69	0	(69)	0	(69)	0	03/19/2019	
46625H-10-0	JPMORGAN CHASE ORD			179.000	24,004	134.100	24,004	1,717	0	716	0	(4,341)	0	(4,341)	0	12/17/2004	
466313-10-3	JABIL ORD			13.000	887	68.200	887	640	0	4	0	(28)	0	(28)	0	03/24/2021	
46982L-10-8	JACOBS SOLUTIONS ORD			7.000	840	120.070	840	591	0	2	0	250	0	250	0	06/28/2019	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD			22.000	754	34.280	754	517	0	26	0	(99)	0	(99)	0	12/15/2020	
477143-10-1	JETBLUE AIRWAYS ORD			26.000	168	6.480	168	386	0	0	0	(202)	0	(202)	0	12/15/2020	
478160-10-4	JOHNSON & JOHNSON ORD			141.000	24,908	176.650	24,908	19,481	0	610	0	764	0	764	0	12/21/2022	
48020Q-10-7	JONES LANG LASALLE ORD			2.000	319	159.370	319	281	0	0	0	(220)	0	(220)	0	06/28/2019	
48203R-10-4	JUNIPER NETWORKS ORD			18.000	575	31.960	575	479	0	15	0	(68)	0	(68)	0	06/28/2019	
482480-10-0	KLA ORD			10.000	3,770	377.030	3,770	992	0	47	0	(531)	0	(531)	0	10/09/2018	
48251W-10-4	KKR AND CO ORD			31.000	1,439	46.420	1,439	1,070	0	19	0	(870)	0	(870)	0	07/16/2020	
487836-10-8	KELLOGG ORD			4.000	285	71.240	285	276	0	9	0	27	0	27	0	10/09/2018	
488401-10-0	KEMPER ORD			2.000	98	49.200	98	150	0	2	0	(19)	0	(19)	0	10/15/2019	
49271V-10-0	KEURIG DR PEPPER ORD			54.000	1,926	35.660	1,926	1,625	0	41	0	(65)	0	(65)	0	12/15/2020	
493267-10-8	KEYCORP ORD			32.000	557	17.420	557	654	0	25	0	(183)	0	(183)	0	10/09/2018	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			10.000	1,711	171.070	1,711	645	0	0	0	(354)	0	(354)	0	10/09/2018	
494368-10-3	KIMBERLY CLARK ORD			24.000	3,258	135.750	3,258	1,857	28	114	0	(172)	0	(172)	0	06/20/2012	
49446R-10-9	KIMCO REALTY REIT ORD			57.000	1,207	21.180	1,207	1,000	0	48	0	(198)	0	(198)	0	03/19/2019	
49456B-10-1	KINDER MORGAN CL P ORD			112.000	2,025	18.080	2,025	1,567	0	123	0	249	0	249	0	10/09/2018	
497266-10-6	KIRBY ORD			3.000	193	64.350	193	158	0	0	0	15	0	15	0	12/15/2020	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			13.000	681	52.410	681	532	0	6	0	(111)	0	(111)	0	12/15/2020	
500255-10-4	KOHL'S ORD			2.000	51	25.250	51	142	0	4	0	(48)	0	(48)	0	10/09/2018	
500754-10-6	KRAFT HEINZ ORD			63.000	2,565	40.710	2,565	1,605	0	101	0	303	0	303	0	08/14/2019	
501044-10-1	KROGER ORD			47.000	2,095	44.580	2,095	1,313	0	44	0	(32)	0	(32)	0	10/09/2018	
50155Q-10-0	KYNDRYL HOLDINGS ORD			3.000	33	11.120	33	93	0	0	0	(21)	0	(21)	0	10/09/2018	
501889-20-8	LKQ ORD			27.000	1,442	53.410	1,442	777	0	28	0	(179)	0	(179)	0	03/19/2019	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			4.000	865	216.170	865	405	0	4	0	224	0	224	0	12/15/2020	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			11.000	2,290	208.210	2,290	1,770	0	49	0	(55)	0	(55)	0	10/09/2018	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			5.000	1,177	235.480	1,177	861	0	11	0	(394)	0	(394)	0	10/09/2018	
512807-10-8	LAM RESEARCH ORD			8.000	3,362	420.300	3,362	1,156	14	50	0	(2,391)	0	(2,391)	0	10/09/2018	
512816-10-9	LAMAR ADVERTISING CL A REIT			8.000	755	94.400	755	624	0	40	0	(215)	0	(215)	0	03/19/2019	
513272-10-4	LAMB WESTON HOLDINGS ORD			8.000	715	89.360	715	597	0	8	0	208	0	208	0	10/09/2018	
515098-10-1	LANDSTAR SYSTEM ORD			3.000	489	162.900	489	334	0	9	0	(48)	0	(48)	0	12/16/2019	
517834-10-7	LAS VEGAS SANDS ORD			23.000	1,106	48.070	1,106	873	0	0	0	240	0	240	0	12/30/2021	
518415-10-4	LATTICE SEMICONDUCTOR ORD			10.000	649	64.880	649	642	0	0	0	7	0	7	0	08/10/2022	
518439-10-4	ESTEE LAUDER CL A ORD			13.000	3,225	248.110	3,225	1,824	0	32	0	(1,587)	0	(1,587)	0	10/09/2018	
521865-20-4	LEAR ORD			4.000	496	124.020	496	557	0	12	0	(236)	0	(236)	0	06/28/2019	
524660-10-7	LEGGETT & PLATT ORD			12.000	387	32.230	387	504	5	21	0	(107)	0	(107)	0	10/15/2019	
525327-10-2	LEIDOS HOLDINGS ORD			8.000	842	105.190	842	639	0	12	0	130	0	130	0	06/28/2019	
526057-10-4	LENNAR CL A ORD			20.000	1,810	90.500	1,810	886	0	30	0	(513)	0	(513)	0	10/09/2018	
526107-10-7	LENNOX INTERNATIONAL ORD			1.000	239	239.230	239	249	1	4	0	(85)	0	(85)	0	08/14/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
530307-30-5	LIBERTY BROADBAND SRS C ORD			13.000	992	76.270	992	1,220	0	0	0	(1,103)	0	(1,103)	0	03/19/2019	
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			6.000	236	39.310	236	237	0	0	0	(69)	0	(69)	0	08/14/2019	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			5.000	196	39.130	196	127	0	0	0	(59)	0	(59)	0	06/04/2020	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD			16.000	956	59.780	956	599	0	0	0	(55)	0	(55)	0	04/22/2019	
53223X-10-7	LIFE STORAGE ORD			6.000	591	98.500	591	465	0	25	0	(328)	0	(328)	0	12/15/2020	
532457-10-8	ELI LILLY ORD			45.000	16,463	365.840	16,463	5,196	0	176	0	4,033	0	4,033	0	10/09/2018	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD			3.000	433	144.490	433	429	2	0	0	4	0	4	0	12/21/2022	
534187-10-9	LINCOLN NATIONAL ORD			10.000	307	30.720	307	701	0	18	0	(375)	0	(375)	0	10/09/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			11.000	767	69.740	767	559	0	0	0	(549)	0	(549)	0	07/16/2020	
539830-10-9	LOCKHEED MARTIN ORD			12.000	5,838	486.490	5,838	4,168	0	137	0	1,573	0	1,573	0	10/09/2018	
540424-10-8	LOEWS ORD			19.000	1,108	58.330	1,108	684	0	5	0	11	0	11	0	02/10/2016	
548661-10-7	LOWE'S COMPANIES ORD			40.000	7,970	199.240	7,970	4,367	0	148	0	(2,370)	0	(2,370)	0	10/09/2018	
549498-10-3	LUCID GROUP ORD			37.000	253	6.830	253	673	0	0	0	(420)	0	(420)	0	08/10/2022	
550021-10-9	LULULEMON ATHLETICA ORD		C	6.000	1,922	320.380	1,922	902	0	0	0	(426)	0	(426)	0	10/09/2018	
550241-10-3	LUMEN TECHNOLOGIES ORD			71.000	371	5.220	371	771	0	18	0	(400)	0	(400)	0	08/10/2022	
55024U-10-9	LUMENTUM HOLDINGS ORD			4.000	209	52.170	209	339	0	0	0	(214)	0	(214)	0	10/20/2020	
55087P-10-4	LYFT CL A ORD			23.000	253	11.020	253	663	0	0	0	(729)	0	(729)	0	04/17/2020	
55261F-10-4	M&T BANK ORD			5.004	726	145.060	726	706	0	18	0	20	0	20	0	04/22/2019	
552690-10-9	MDU RESOURCES GROUP ORD			20.000	607	30.340	607	554	4	17	0	(10)	0	(10)	0	10/15/2019	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			34.000	1,140	33.530	1,140	930	0	0	0	(386)	0	(386)	0	10/09/2018	
55354G-10-0	MSCI ORD			4.000	1,861	465.170	1,861	668	0	18	0	(590)	0	(590)	0	10/09/2018	
562750-10-9	MANHATTAN ASSOCIATES ORD			6.000	728	121.400	728	489	0	0	0	(205)	0	(205)	0	08/14/2019	
56418H-10-0	MANPOWERGROUP ORD			5.000	416	83.210	416	425	0	14	0	(71)	0	(71)	0	10/15/2019	
565849-10-6	MARATHON OIL ORD			61.000	1,651	27.070	1,651	421	0	20	0	650	0	650	0	12/15/2020	
56585A-10-2	MARATHON PETROLEUM ORD			35.000	4,074	116.390	4,074	2,065	0	87	0	1,834	0	1,834	0	12/18/2018	
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD			3.000	43	14.310	43	144	0	0	0	(83)	0	(83)	0	09/28/2021	
570535-10-4	MARKEL ORD			1.000	1,317	1,317.490	1,317	1,195	0	0	0	122	0	122	0	08/10/2022	
57060D-10-8	MARKETAXESS HOLDINGS ORD			2.000	558	278.890	558	524	0	6	0	(265)	0	(265)	0	04/22/2019	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD			2.000	269	134.590	269	325	1	5	0	(69)	0	(69)	0	06/25/2021	
571748-10-2	MARSH & MCLENNAN ORD			33.000	5,461	165.480	5,461	1,537	0	74	0	(275)	0	(275)	0	10/25/2013	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			15.000	2,233	148.890	2,233	1,797	0	15	0	(245)	0	(245)	0	10/09/2018	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			3.000	1,014	337.970	1,014	543	0	8	0	(308)	0	(308)	0	10/09/2018	
573874-10-4	MARVELL TECHNOLOGY ORD			51.000	1,889	37.040	1,889	1,217	0	12	0	(2,573)	0	(2,573)	0	06/28/2019	
574599-10-6	MASCO ORD			24.000	1,120	46.670	1,120	814	0	27	0	(565)	0	(565)	0	10/09/2018	
574795-10-0	MASIMO ORD			1.000	148	147.950	148	267	0	0	0	(145)	0	(145)	0	12/15/2020	
57636Q-10-4	MASTERCARD CL A ORD			50.000	17,387	347.730	17,387	10,489	0	98	0	(580)	0	(580)	0	10/09/2018	
57638P-10-4	MASTERBRAND ORD			14.000	106	7.550	106	102	0	0	0	3	0	3	0	06/28/2019	
57667L-10-7	MATCH GROUP ORD			16.000	664	41.490	664	1,018	0	0	0	(1,452)	0	(1,452)	0	10/09/2018	
577081-10-2	MATTEL ORD			35.000	624	17.840	624	505	0	0	0	(130)	0	(130)	0	03/19/2019	
579780-20-6	MCCORMICK ORD			14.000	1,160	82.890	1,160	951	5	21	0	(192)	0	(192)	0	10/09/2018	
580135-10-1	MCDONALD'S ORD			39.000	10,278	263.530	10,278	6,624	0	221	0	(177)	0	(177)	0	10/09/2018	
58155Q-10-3	MCKESSON ORD			8.000	3,001	375.120	3,001	1,095	4	16	0	1,012	0	1,012	0	10/09/2018	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			49.000	546	11.140	546	888	14	56	0	(612)	0	(612)	0	03/19/2019	
58933Y-10-5	MERCK & CO. INC.			138.000	15,311	110.950	15,311	9,520	101	381	0	4,735	0	4,735	0	10/09/2018	
59156R-10-8	METLIFE ORD			51.000	3,691	72.370	3,691	1,696	0	101	0	504	0	504	0	02/10/2016	
592688-10-5	METTLER TOLEDO ORD			2.000	2,891	1,445.450	2,891	1,182	0	0	0	(504)	0	(504)	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
594918-10-4	MICROSOFT ORD			442.000	106,000	239.820	106,000	32,551	0	1,082	0	(41,186)	0	(41,186)	0	12/21/2022	
595017-10-4	MICROCHIP TECHNOLOGY ORD			36.000	2,529	70.250	2,529	1,213	0	42	0	(605)	0	(605)	0	10/09/2018	
595112-10-3	MICRON TECHNOLOGY ORD			69.000	3,449	49.980	3,449	1,137	8	30	0	(2,979)	0	(2,979)	0	10/28/2016	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			6.000	942	156.990	942	600	0	28	0	(435)	0	(435)	0	10/09/2018	
596278-10-1	MIDDLEBY ORD			5.000	670	133.900	670	552	0	0	0	(314)	0	(314)	0	08/14/2019	
60468T-10-5	MIRATI THERAPEUTICS ORD			1.000	45	45.310	45	176	0	0	0	(101)	0	(101)	0	09/28/2021	
60770K-10-7	MODERNA ORD			19.000	3,413	179.620	3,413	881	0	0	0	(1,413)	0	(1,413)	0	04/17/2020	
60855R-10-0	MOLINA HEALTHCARE ORD			4.000	1,321	330.220	1,321	573	0	0	0	49	0	49	0	06/28/2019	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			13.000	670	51.520	670	723	0	10	0	(53)	0	(53)	0	08/10/2022	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			79.000	5,265	66.650	5,265	3,379	30	113	0	27	0	27	0	10/09/2018	
60937P-10-6	MONGODB CL A ORD			3.000	591	196.840	591	453	0	0	0	(998)	0	(998)	0	04/17/2020	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			4.000	1,414	353.610	1,414	1,546	3	6	0	(132)	0	(132)	0	05/12/2022	
61174X-10-9	MONSTER BEVERAGE ORD			21.000	2,132	101.530	2,132	1,188	0	0	0	115	0	115	0	10/09/2018	
615369-10-5	MOODYS ORD			9.000	2,508	278.620	2,508	1,455	0	25	0	(1,008)	0	(1,008)	0	10/09/2018	
617446-44-8	MORGAN STANLEY ORD			86.000	7,312	85.020	7,312	1,982	0	254	0	(1,130)	0	(1,130)	0	02/10/2016	
61945C-10-3	MOSAIC ORD			21.000	921	43.870	921	695	0	12	0	96	0	96	0	10/09/2018	
620076-30-7	MOTOROLA SOLUTIONS ORD			9.000	2,319	257.710	2,319	1,120	8	28	0	(126)	0	(126)	0	10/09/2018	
629377-50-8	NRG ENERGY ORD			13.000	414	31.820	414	487	0	18	0	(146)	0	(146)	0	10/09/2018	
62955J-10-3	NOV ORD			36.000	752	20.890	752	680	0	7	0	264	0	264	0	08/14/2019	
631103-10-8	NASDAQ ORD			18.000	1,104	61.350	1,104	574	0	14	0	(156)	0	(156)	0	08/14/2019	
632307-10-4	NATERA ORD			1.000	40	40.170	40	115	0	0	0	(53)	0	(53)	0	06/25/2021	
636518-10-2	NATIONAL INSTRUMENTS ORD			7.000	258	36.900	258	326	0	8	0	(47)	0	(47)	0	04/22/2019	
64110D-10-4	NETAPP ORD			7.000	420	60.060	420	558	0	14	0	(224)	0	(224)	0	10/09/2018	
64110L-10-6	NETFLIX ORD			23.000	6,782	294.880	6,782	7,293	0	0	0	(7,074)	0	(7,074)	0	05/15/2018	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			5.000	597	119.440	597	434	0	0	0	171	0	171	0	03/19/2019	
649445-10-3	NEW YORK COMMUNITY BANCORP ORD			45.000	387	8.600	387	585	0	31	0	(162)	0	(162)	0	10/15/2019	
651229-10-6	NEWELL BRANDS ORD			31.000	405	13.080	405	496	0	29	0	(272)	0	(272)	0	03/19/2019	
651639-10-6	NEWMONT ORD			47.000	2,218	47.200	2,218	1,416	26	78	0	(697)	0	(697)	0	10/09/2018	
65249B-10-9	NEWS CL A ORD			40.000	728	18.200	728	504	0	8	0	(164)	0	(164)	0	03/19/2019	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			2.000	350	175.030	350	212	0	7	0	48	0	48	0	12/16/2019	
65339F-10-1	NEXTERA ENERGY ORD			135.000	11,286	83.600	11,286	5,959	0	220	0	(748)	0	(748)	0	05/12/2022	
654106-10-3	NIKE CL B ORD			70.000	8,191	117.010	8,191	5,630	0	88	0	(3,476)	0	(3,476)	0	10/09/2018	
65473P-10-5	NISOURCE ORD			22.000	603	27.420	603	601	0	21	0	(4)	0	(4)	0	04/22/2019	
655663-10-2	NORDSON ORD			5.000	1,189	237.720	1,189	665	3	11	0	(88)	0	(88)	0	03/19/2019	
655844-10-8	NORFOLK SOUTHERN ORD			10.000	2,464	246.420	2,464	1,817	0	50	0	(513)	0	(513)	0	10/09/2018	
665859-10-4	NORTHERN TRUST ORD			13.000	1,150	88.490	1,150	683	10	37	0	(405)	0	(405)	0	02/23/2011	
666807-10-2	NORTHROP GRUMMAN ORD			8.000	4,365	545.610	4,365	2,514	0	54	0	1,268	0	1,268	0	10/09/2018	
668771-10-8	GEN DIGITAL ORD			31.000	664	21.430	664	618	0	16	0	(141)	0	(141)	0	10/09/2018	
670346-10-5	NUCOR ORD			16.000	2,109	131.810	2,109	1,019	8	32	0	283	0	283	0	10/09/2018	
67059N-10-8	NUTANIX CL A ORD			10.000	261	26.050	261	430	0	0	0	(58)	0	(58)	0	04/22/2019	
67066G-10-4	NVIDIA ORD			140.000	20,460	146.140	20,460	1,401	0	22	0	(20,293)	0	(20,293)	0	12/21/2022	
670837-10-3	OGE ENERGY ORD			20.000	791	39.550	791	643	0	33	0	23	0	23	0	10/20/2020	
67103H-10-7	O REILLY AUTOMOTIVE ORD			3.000	2,532	844.030	2,532	1,037	0	0	0	413	0	413	0	10/09/2018	
674599-10-5	OCCIDENTAL PETROLEUM ORD			60.000	3,779	62.990	3,779	1,019	8	24	0	2,040	0	2,040	0	07/16/2020	
679295-10-5	OKTA CL A ORD			8.000	547	68.330	547	763	0	0	0	(1,247)	0	(1,247)	0	04/22/2019	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			5.000	1,419	283.780	1,419	482	0	6	0	(373)	0	(373)	0	03/19/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD			28.000	676	24.150	676	610	0	54	0	(12)	0	(12)	0	08/14/2019	
681919-10-6	OMNICOM GROUP ORD			12.000	979	81.570	979	861	8	34	0	100	0	100	0	10/09/2018	
681936-10-0	OMEGA HEALTHCARE REIT ORD			19.000	531	27.950	531	679	0	51	0	(31)	0	(31)	0	03/19/2019	
682189-10-5	ON SEMICONDUCTOR ORD			30.000	1,871	62.370	1,871	606	0	0	0	(167)	0	(167)	0	06/28/2019	
682680-10-3	ONEOK ORD			25.000	1,643	65.700	1,643	1,414	0	94	0	174	0	174	0	06/25/2021	
68389X-10-5	ORACLE ORD			87.000	7,111	81.740	7,111	4,253	0	111	0	(476)	0	(476)	0	10/09/2018	
68622V-10-6	ORGANON ORD			12.000	335	27.930	335	403	0	13	0	(30)	0	(30)	0	10/09/2018	
688239-20-1	OSHKOSH ORD			3.000	265	88.190	265	321	0	4	0	(74)	0	(74)	0	09/28/2021	
68902V-10-7	OTIS WORLDWIDE ORD			30.000	2,349	78.310	2,349	1,144	0	33	0	(263)	0	(263)	0	05/29/2012	
69047Q-10-2	OVINTIV ORD			18.000	913	50.710	913	864	0	9	0	49	0	49	0	08/10/2022	
690742-10-1	OWENS CORNIING ORD			3.000	256	85.300	256	261	0	4	0	(16)	0	(16)	0	03/24/2021	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			28.000	4,422	157.940	4,422	2,299	0	161	0	(1,192)	0	(1,192)	0	02/10/2016	
693506-10-7	PPG INDUSTRIES ORD			18.000	2,263	125.740	2,263	1,774	0	44	0	(841)	0	(841)	0	10/09/2018	
69351T-10-6	PPL ORD			43.000	1,256	29.220	1,256	1,308	10	46	0	(36)	0	(36)	0	10/09/2018	
693656-10-0	PVH ORD			3.000	212	70.590	212	284	0	0	0	(108)	0	(108)	0	06/28/2019	
69370C-10-0	PTC ORD			6.000	720	120.040	720	596	0	0	0	(7)	0	(7)	0	10/09/2018	
693718-10-8	PACCAR ORD			19.000	1,880	98.970	1,880	1,261	53	55	0	203	0	203	0	10/09/2018	
695156-10-9	PACKAGING CORP OF AMERICA ORD			9.000	1,151	127.910	1,151	858	11	41	0	(74)	0	(74)	0	06/28/2019	
695263-10-3	PACWEST BANCORP ORD			11.000	252	22.950	252	434	0	11	0	(244)	0	(244)	0	03/19/2019	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			124.000	796	6.420	796	1,183	0	0	0	(387)	0	(387)	0	08/10/2022	
697435-10-5	PALO ALTO NETWORKS ORD			15.000	2,093	139.540	2,093	1,062	0	0	0	(691)	0	(691)	0	10/09/2018	
701094-10-4	PARKER HANNIFIN ORD			11.000	3,201	291.000	3,201	951	0	55	0	(298)	0	(298)	0	05/29/2012	
704326-10-7	PAYCHEX ORD			18.000	2,080	115.560	2,080	1,305	0	55	0	(377)	0	(377)	0	10/09/2018	
70432V-10-2	PAYCOM SOFTWARE ORD			5.000	1,552	310.310	1,552	953	0	0	0	(524)	0	(524)	0	04/22/2019	
70438V-10-6	PAYLOCITY HOLDING ORD			3.000	583	194.260	583	808	0	0	0	(225)	0	(225)	0	08/10/2022	
70450Y-10-3	PAYPAL HOLDINGS ORD			82.000	5,840	71.220	5,840	6,478	0	0	0	(8,127)	0	(8,127)	0	05/12/2022	
707569-10-9	PENN ENTERTAINMENT ORD			4.000	119	29.700	119	304	0	0	0	(89)	0	(89)	0	06/25/2021	
713448-10-8	PEPSICO ORD			77.000	13,911	180.660	13,911	7,929	85	329	0	507	0	507	0	12/21/2022	
714046-10-9	PERKINELMER ORD			7.000	982	140.220	982	674	0	2	0	(426)	0	(426)	0	06/28/2019	
717081-10-3	PFIZER ORD			331.000	16,960	51.240	16,960	420	0	530	0	(2,585)	0	(2,585)	0	04/16/2003	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			100.000	10,121	101.210	10,121	5,136	127	502	0	621	0	621	0	09/10/2010	
718546-10-4	PHILLIPS 66 ORD			30.000	3,122	104.080	3,122	2,180	0	115	0	949	0	949	0	12/30/2021	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			7.000	514	73.400	514	377	0	6	0	(155)	0	(155)	0	08/14/2019	
72352L-10-6	PINTEREST CL A ORD			48.000	1,165	24.280	1,165	1,179	0	0	0	(579)	0	(579)	0	07/16/2020	
723787-10-7	PIONEER NATURAL RESOURCE ORD			8.000	1,827	228.390	1,827	1,466	0	200	0	239	0	239	0	05/12/2022	
72703H-10-1	PLANET FITNESS CL A ORD			5.000	394	78.800	394	367	0	0	0	(59)	0	(59)	0	12/16/2019	
72919P-20-2	PLUG POWER ORD			20.000	247	12.370	247	637	0	0	0	(317)	0	(317)	0	06/25/2021	
731068-10-2	POLARIS INDUSTRIES ORD			5.000	505	101.000	505	456	0	13	0	(45)	0	(45)	0	06/28/2019	
73278L-10-5	POOL ORD			2.000	605	302.330	605	389	0	8	0	(527)	0	(527)	0	08/14/2019	
733174-70-0	POPULAR ORD			4.000	265	66.320	265	224	2	8	0	(63)	0	(63)	0	04/22/2019	
737446-10-4	POST HOLDINGS ORD			3.000	271	90.260	271	204	0	0	0	67	0	67	0	06/28/2019	
74144T-10-8	T ROWE PRICE GROUP ORD			12.000	1,309	109.060	1,309	1,296	14	43	0	(1,051)	0	(1,051)	0	10/09/2018	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			14.000	1,175	83.920	1,175	843	0	36	0	162	0	162	0	10/09/2018	
742718-10-9	PROCTER & GAMBLE ORD			152.000	23,037	151.560	23,037	391	0	549	0	(1,827)	0	(1,827)	0	12/31/2005	
743315-10-3	PROGRESSIVE ORD			33.000	4,280	129.710	4,280	2,371	0	13	0	893	0	893	0	10/09/2018	
74340W-10-3	PROLOGIS REIT			57.995	6,538	112.730	6,538	3,826	0	144	0	(1,479)	0	(1,479)	0	03/19/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
743606-10-5	PROSPERITY BANCSHARES ORD			6.000	436	72.680	436	384	3	12	0	2	0	2	0	08/14/2019	
744320-10-2	PRUDENTIAL FINANCIAL ORD			14.000	1,392	99.460	1,392	1,483	0	67	0	(123)	0	(123)	0	10/09/2018	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			28.000	1,716	61.270	1,716	1,514	0	60	0	(153)	0	(153)	0	10/09/2018	
74460D-10-9	PUBLIC STORAGE REIT ORD			6.000	1,681	280.190	1,681	1,206	12	115	0	(566)	0	(566)	0	10/09/2018	
745867-10-1	PULTEGROUP ORD			25.000	1,138	45.530	1,138	636	4	15	0	(291)	0	(291)	0	04/17/2020	
74624M-10-2	PURE STORAGE CL A ORD			24.000	642	26.760	642	366	0	0	0	(139)	0	(139)	0	06/28/2019	
74736K-10-1	QORVO ORD			9.000	816	90.640	816	771	0	0	0	(592)	0	(592)	0	08/08/2018	
747525-10-3	QUALCOMM ORD			66.000	7,256	109.940	7,256	4,629	0	193	0	(4,813)	0	(4,813)	0	10/09/2018	
74762E-10-2	QUANTA SERVICES ORD			12.000	1,710	142.500	1,710	471	1	3	0	334	0	334	0	10/15/2019	
74834L-10-0	QUEST DIAGNOSTICS ORD			9.000	1,408	156.440	1,408	932	0	23	0	(149)	0	(149)	0	10/09/2018	
749685-10-3	RPM ORD			13.000	1,267	97.450	1,267	794	0	21	0	(46)	0	(46)	0	06/28/2019	
74982T-10-3	RXO ORD			3.000	52	17.200	52	72	0	0	0	(20)	0	(20)	0	10/09/2018	
754730-10-9	RAYMOND JAMES ORD			10.000	1,069	106.850	1,069	632	4	14	0	65	0	65	0	10/09/2018	
754907-10-3	RAYONIER REIT ORD			12.000	396	32.960	396	379	0	14	0	(89)	0	(89)	0	12/16/2019	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			96.000	9,688	100.920	9,688	4,366	0	207	0	1,427	0	1,427	0	02/10/2016	
756109-10-4	REALTY INCOME REIT ORD			26.000	1,649	63.430	1,649	1,505	6	77	0	(212)	0	(212)	0	03/19/2019	
758750-10-3	REGAL REXNORD ORD			5.000	600	119.980	600	713	2	2	0	(113)	0	(113)	0	08/10/2022	
758849-10-3	REGENCY CENTERS REIT ORD			9.000	563	62.500	563	578	6	23	0	(116)	0	(116)	0	03/19/2019	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			6.000	4,329	721.490	4,329	2,862	0	0	0	540	0	540	0	12/30/2021	
7591EP-10-0	REGIONS FINANCIAL ORD			55.000	1,186	21.560	1,186	1,023	11	39	0	(13)	0	(13)	0	10/09/2018	
759351-60-4	REINSURANCE GROUP OF AMER ORD			1.000	142	142.090	142	145	0	3	0	33	0	33	0	08/14/2019	
759509-10-2	RELIANCE STEEL ORD			4.000	810	202.440	810	385	0	14	0	161	0	161	0	08/14/2019	
759916-10-9	REPLIGEN ORD			3.000	508	169.310	508	557	0	0	0	(287)	0	(287)	0	12/15/2020	
760759-10-0	REPUBLIC SERVICES ORD			12.000	1,548	128.990	1,548	874	6	23	0	(126)	0	(126)	0	10/09/2018	
761152-10-7	RESMED ORD			8.000	1,665	208.130	1,665	850	0	14	0	(419)	0	(419)	0	10/09/2018	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			0.997	16	16.450	16	22	0	0	0	(10)	0	(10)	0	01/04/2017	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			15.000	820	54.640	820	713	5	18	0	(397)	0	(397)	0	12/15/2020	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD			37.000	682	18.430	682	799	0	0	0	(117)	0	(117)	0	12/21/2022	
770323-10-3	ROBERT HALF INT ORD			6.000	443	73.830	443	405	0	10	0	(226)	0	(226)	0	04/22/2019	
771049-10-3	ROBLOX CL A ORD			31.000	882	28.460	882	1,478	0	0	0	(596)	0	(596)	0	08/10/2022	
773903-10-9	ROCKWELL AUTOMAT ORD			6.000	1,545	257.570	1,545	1,100	0	27	0	(548)	0	(548)	0	10/09/2018	
77543R-10-2	ROKU CL A ORD			7.000	285	40.700	285	634	0	0	0	(1,313)	0	(1,313)	0	06/28/2019	
776696-10-6	ROPER TECHNOLOGIES ORD			6.000	2,593	432.090	2,593	1,736	0	15	0	(359)	0	(359)	0	10/09/2018	
778296-10-3	ROSS STORES ORD			20.000	2,321	116.070	2,321	1,714	0	25	0	36	0	36	0	06/12/2018	
780287-10-8	ROYAL GOLD ORD			2.000	225	112.720	225	174	0	3	0	15	0	15	0	04/22/2019	
78409V-10-4	S&P GLOBAL ORD			19.999	6,698	334.940	6,698	3,752	0	61	0	(639)	0	(639)	0	10/09/2018	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			6.000	1,682	280.310	1,682	946	0	17	0	(652)	0	(652)	0	08/08/2018	
78440X-88-7	SL GREEN RLTY REIT ORD			2.000	67	33.720	67	189	1	7	0	(122)	0	(122)	0	03/19/2019	
78442P-10-6	SLM ORD			26.000	432	16.600	432	235	0	11	0	(80)	0	(80)	0	12/16/2019	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			15.000	781	52.060	781	797	0	12	0	(449)	0	(449)	0	10/09/2018	
78486Q-10-1	SVB FINANCIAL GROUP ORD			3.000	690	230.140	690	948	0	0	0	(1,344)	0	(1,344)	0	10/09/2018	
79466L-30-2	SALESFORCE ORD			64.000	8,486	132.590	8,486	9,635	0	0	0	(6,747)	0	(6,747)	0	05/12/2022	
803607-10-0	SAREPTA THERAPEUTICS ORD			3.000	389	129.580	389	234	0	0	0	119	0	119	0	03/19/2019	
806407-10-2	HENRY SCHEIN ORD			7.000	559	79.870	559	482	0	0	0	16	0	16	0	10/09/2018	
806857-10-8	SCHLUMBERGER ORD			124.000	6,629	53.460	6,629	1,270	22	74	0	2,915	0	2,915	0	09/21/1984	
808513-10-5	CHARLES SCHWAB ORD			104.000	8,659	83.260	8,659	4,313	0	80	0	266	0	266	0	05/12/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/(Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
81181C-10-4	SEAGEN ORD			10.000	1,285	128.510	1,285	730	0	0	0	(261)	0	(261)	0	03/19/2019	
81211K-10-0	SEALED AIR ORD			15.000	748	49.880	748	673	0	12	0	(264)	0	(264)	0	12/15/2020	
816851-10-9	SEMPRA ORD			18.000	2,782	154.540	2,782	2,095	21	82	0	401	0	401	0	10/09/2018	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			16.000	1,106	69.140	1,106	663	0	16	0	(30)	0	(30)	0	04/22/2019	
81762P-10-2	SERVICENOW ORD			13.000	5,048	388.270	5,048	2,850	0	0	0	(2,947)	0	(2,947)	0	05/12/2022	
824348-10-6	SHERWIN WILLIAMS ORD			13.000	3,085	237.330	3,085	1,841	0	31	0	(1,493)	0	(1,493)	0	10/09/2018	
82669G-10-4	SIGNATURE BANK ORD			5.000	576	115.220	576	635	0	11	0	(1,041)	0	(1,041)	0	04/22/2019	
828806-10-9	SIMON PROP GRP REIT ORD			22.000	2,585	117.480	2,585	1,429	0	152	0	(930)	0	(930)	0	10/20/2020	
82968B-10-3	SIRIUS XM HOLDINGS ORD			62.000	362	5.840	362	329	0	21	0	(32)	0	(32)	0	04/17/2020	
830566-10-5	SKECHERS USA CL A ORD			13.000	545	41.950	545	449	0	0	0	(19)	0	(19)	0	10/20/2020	
83088M-10-2	SKYWORKS SOLUTIONS ORD			9.000	820	91.130	820	797	0	21	0	(576)	0	(576)	0	10/09/2018	
831865-20-9	A O SMITH ORD			13.000	744	57.240	744	613	0	15	0	(372)	0	(372)	0	06/28/2019	
83200N-10-3	SMARTSHEET CL A ORD			11.000	433	39.360	433	633	0	0	0	(419)	0	(419)	0	10/20/2020	
832696-40-5	JM SMUCKER ORD			9.000	1,426	158.460	1,426	918	0	36	0	204	0	204	0	10/09/2018	
833445-10-9	SNOWFLAKE CL A ORD			18.000	2,584	143.540	2,584	2,964	0	0	0	(381)	0	(381)	0	12/21/2022	
842587-10-7	SOUTHERN ORD			67.000	4,784	71.410	4,784	2,957	0	181	0	190	0	190	0	10/09/2018	
844741-10-8	SOUTHWEST AIRLINES ORD			22.000	741	33.670	741	1,016	0	0	0	(125)	0	(125)	0	12/21/2022	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			8.000	237	29.600	237	296	0	0	0	(108)	0	(108)	0	12/15/2020	
848637-10-4	SPLUNK ORD			11.000	947	86.090	947	1,146	0	0	0	(326)	0	(326)	0	10/09/2018	
852234-10-3	BLOCK CL A ORD			33.000	2,074	62.840	2,074	2,731	0	0	0	(2,466)	0	(2,466)	0	05/12/2022	
854502-10-1	STANLEY BLACK AND DECKER ORD			10.000	751	75.120	751	740	0	0	0	11	0	11	0	12/21/2022	
855244-10-9	STARBUCKS ORD			67.000	6,646	99.200	6,646	3,867	0	134	0	(1,191)	0	(1,191)	0	10/09/2018	
85571B-10-5	STARWOOD PROPERTY REIT			29.000	532	18.330	532	358	14	56	0	(173)	0	(173)	0	04/17/2020	
857477-10-3	STATE STREET ORD			27.000	2,094	77.570	2,094	1,345	17	63	0	(417)	0	(417)	0	08/14/2019	
858119-10-0	STEEL DYNAMICS ORD			18.000	1,759	97.700	1,759	586	6	23	0	641	0	641	0	04/22/2019	
858912-10-8	STERICYCLE ORD			7.000	349	49.890	349	393	0	0	0	(68)	0	(68)	0	04/22/2019	
862121-10-0	STORE CAPITAL ORD			13.000	417	32.060	417	290	0	20	0	(30)	0	(30)	0	07/16/2020	
863667-10-1	STRYKER ORD			19.000	4,645	244.490	4,645	3,346	14	53	0	(436)	0	(436)	0	10/09/2018	
866674-10-4	SUN COMMUNITIES REIT ORD			8.000	1,144	143.000	1,144	1,295	7	12	0	(287)	0	(287)	0	08/10/2022	
86771W-10-5	SUNRUN ORD			3.000	72	24.020	72	163	0	0	0	(31)	0	(31)	0	06/25/2021	
871607-10-7	SYNOPSYS ORD			8.000	2,554	319.290	2,554	727	0	0	0	(394)	0	(394)	0	10/09/2018	
87161C-50-1	SYNOVUS FINANCIAL ORD			14.000	526	37.550	526	482	5	19	0	(144)	0	(144)	0	08/14/2019	
87162W-10-0	TD SYNNEX ORD			3.000	284	94.710	284	201	0	4	0	(59)	0	(59)	0	10/20/2020	
87165B-10-3	SYNCHRONY FINANCIAL ORD			56.000	1,840	32.860	1,840	50	0	50	0	(758)	0	(758)	0	05/22/1987	
87166B-10-2	SYNEOS HEALTH CL A ORD			8.000	293	36.680	293	477	0	0	0	(528)	0	(528)	0	10/20/2020	
871829-10-7	SYSCO ORD			29.000	2,217	76.450	2,217	2,082	0	56	0	(61)	0	(61)	0	10/09/2018	
872540-10-9	TJX ORD			82.000	6,527	79.600	6,527	1,725	0	94	0	302	0	302	0	12/21/2012	
872590-10-4	T MOBILE US ORD			37.000	5,180	140.000	5,180	2,533	0	0	0	889	0	889	0	10/09/2018	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			8.003	833	104.130	833	992	0	0	0	(429)	0	(429)	0	05/12/2022	
875372-20-3	TANDEM DIABETES CARE ORD			3.000	135	44.950	135	297	0	0	0	(317)	0	(317)	0	07/16/2020	
876030-10-7	TAPESTRY ORD			15.000	571	38.080	571	717	0	17	0	(38)	0	(38)	0	10/09/2018	
87612E-10-6	TARGET ORD			27.000	4,024	149.040	4,024	2,313	0	107	0	(2,225)	0	(2,225)	0	10/09/2018	
87612G-10-1	TARGA RESOURCES ORD			12.000	882	73.500	882	544	0	17	0	255	0	255	0	06/25/2021	
87918A-10-5	TELADOC HEALTH ORD			10.000	237	23.650	237	963	0	0	0	(682)	0	(682)	0	12/30/2021	
879360-10-5	TELEDYNE TECH ORD			3.000	1,200	399.910	1,200	868	0	0	0	(111)	0	(111)	0	08/14/2019	
879369-10-6	TELEFLEX ORD			3.000	749	249.630	749	749	0	4	0	(237)	0	(237)	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD			10.000	343	34.330	343	368	0	4	0	(127)	0	(127)	0	03/24/2021	
88076W-10-3	TERADATA ORD			3.000	101	33.660	101	116	0	0	0	(26)	0	(26)	0	03/24/2021	
880770-10-2	TERADYNE ORD			12.000	1,048	87.350	1,048	575	0	5	0	(914)	0	(914)	0	06/28/2019	
88160R-10-1	TESLA ORD			147.000	18,107	123.180	18,107	4,597	0	0	0	(32,683)	0	(32,683)	0	05/12/2022	
88162G-10-3	TETRA TECH ORD			3.000	436	145.190	436	457	0	0	0	(21)	0	(21)	0	12/21/2022	
882508-10-4	TEXAS INSTRUMENTS ORD			50.000	8,261	165.220	8,261	4,714	0	235	0	(1,163)	0	(1,163)	0	12/18/2018	
883203-10-1	TEXTRON ORD			12.000	850	70.800	850	844	0	1	0	(77)	0	(77)	0	10/09/2018	
88339J-10-5	TRADE DESK CL A ORD			27.000	1,210	44.830	1,210	615	0	0	0	(1,264)	0	(1,264)	0	06/28/2019	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			22.000	12,115	550.690	12,115	2,775	7	28	0	(2,564)	0	(2,564)	0	02/10/2016	
885160-10-1	THOR INDUSTRIES ORD			2.000	151	75.490	151	224	1	3	0	(57)	0	(57)	0	07/16/2020	
88579Y-10-1	3M ORD			19.000	2,278	119.920	2,278	2,759	0	113	0	(1,096)	0	(1,096)	0	04/17/2020	
891092-10-8	TORO ORD			10.000	1,132	113.200	1,132	669	3	12	0	133	0	133	0	06/28/2019	
892356-10-6	TRACTOR SUPPLY ORD			6.000	1,350	224.970	1,350	534	0	22	0	(82)	0	(82)	0	10/09/2018	
892672-10-6	TRADEWEB MARKETS CL A ORD			6.000	390	64.930	390	394	0	2	0	(211)	0	(211)	0	12/15/2020	
893641-10-0	TRANSDIGM GROUP ORD			3.000	1,889	629.650	1,889	1,054	0	56	0	(20)	0	(20)	0	10/09/2018	
89400J-10-7	TRANSUNION ORD			10.000	568	56.750	568	717	0	4	0	(618)	0	(618)	0	10/09/2018	
89417E-10-9	TRAVELERS COMPANIES ORD			8.000	1,500	187.490	1,500	1,053	0	29	0	248	0	248	0	10/09/2018	
89531P-10-5	TREX ORD			6.000	254	42.330	254	461	0	0	0	(556)	0	(556)	0	10/20/2020	
896239-10-0	TRIMBLE ORD			21.000	1,062	50.560	1,062	848	0	0	0	(769)	0	(769)	0	03/19/2019	
89832Q-10-9	TRUIST FINANCIAL ORD			92.000	3,959	43.030	3,959	4,437	0	153	0	(1,025)	0	(1,025)	0	05/12/2022	
90138F-10-2	TWILIO CL A ORD			10.000	490	48.960	490	1,308	0	0	0	(2,144)	0	(2,144)	0	03/19/2019	
902252-10-5	TYLER TECHNOLOGIES ORD			4.000	1,290	322.410	1,290	1,007	0	0	0	(862)	0	(862)	0	08/14/2019	
902494-10-3	TYSON FOODS CL A ORD			16.000	996	62.250	996	960	0	30	0	(399)	0	(399)	0	08/08/2018	
902653-10-4	UDR REIT ORD			17.000	658	38.730	658	685	0	26	0	(361)	0	(361)	0	10/09/2018	
902681-10-5	UGI ORD			4.000	148	37.070	148	193	1	6	0	(35)	0	(35)	0	10/15/2019	
902973-30-4	US BANCORP ORD			11.000	480	43.610	480	470	5	0	0	10	0	10	0	12/21/2022	
90353T-10-0	UBER TECHNOLOGIES ORD			130.000	3,215	24.730	3,215	3,771	0	0	0	(1,957)	0	(1,957)	0	08/10/2022	
90364P-10-5	UIPATH CL A ORD			25.000	318	12.710	318	547	0	0	0	(229)	0	(229)	0	08/10/2022	
90384S-30-3	ULTA BEAUTY ORD			3.000	1,407	469.070	1,407	827	0	0	0	170	0	170	0	10/09/2018	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			3.000	139	46.330	139	260	0	0	0	(113)	0	(113)	0	09/28/2021	
904214-10-3	UMPQUA HOLDINGS ORD			16.000	286	17.850	286	287	0	13	0	(22)	0	(22)	0	12/16/2019	
904311-10-7	UNDER ARMOUR CL A ORD			10.000	102	10.160	102	253	0	0	0	(110)	0	(110)	0	06/28/2019	
907818-10-8	UNION PACIFIC ORD			44.000	9,111	207.070	9,111	36	57	166	0	(1,974)	0	(1,974)	0	10/01/1991	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			19.000	716	37.685	716	1,131	0	0	0	(116)	0	(116)	0	03/24/2021	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			41.000	7,127	173.840	7,127	4,278	0	249	0	(1,661)	0	(1,661)	0	06/28/2019	
911363-10-9	UNITED RENTAL ORD			4.000	1,422	355.420	1,422	611	0	0	0	93	0	93	0	10/09/2018	
912008-10-9	US FOODS ORD			12.000	408	34.020	408	429	0	0	0	(10)	0	(10)	0	06/28/2019	
912909-10-8	US STEEL ORD			15.000	376	25.050	376	355	0	3	0	19	0	19	0	06/25/2021	
91307C-10-2	UNITED THERAPEUTICS ORD			4.000	1,112	278.090	1,112	364	0	0	0	248	0	248	0	12/16/2019	
91324P-10-2	UNITEDHEALTH GRP ORD			52.000	27,569	530.180	27,569	12,474	0	333	0	1,458	0	1,458	0	10/15/2019	
91332U-10-1	UNITY SOFTWARE ORD			14.000	400	28.590	400	773	0	0	0	(373)	0	(373)	0	08/10/2022	
91347P-10-5	UNIVERSAL DISPLAY ORD			4.000	432	108.040	432	634	0	5	0	(228)	0	(228)	0	03/19/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			3.000	423	140.890	423	383	0	2	0	34	0	34	0	10/09/2018	
91529Y-10-6	UNUM ORD			19.000	780	41.030	780	637	0	24	0	313	0	313	0	06/28/2019	
918204-10-8	VF ORD			31.000	856	27.610	856	1,047	0	62	0	(1,414)	0	(1,414)	0	05/29/2012	
91879Q-10-9	VAIL RESORTS ORD			2.000	477	238.350	477	446	4	13	0	(179)	0	(179)	0	06/28/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91913Y-10-0	VALERO ENERGY ORD			16.000	2,030	126.860	2,030	1,313	0	63	0	828	0	828	0	06/25/2021	
92047W-10-1	VALVOLINE ORD			11.000	359	32.650	359	281	0	6	0	(51)	0	(51)	0	03/24/2021	
922475-10-8	VEEVA SYSTEMS ORD			9.000	1,452	161.380	1,452	849	0	0	0	(847)	0	(847)	0	10/09/2018	
92276F-10-0	VENTAS REIT ORD			23.000	1,036	45.050	1,036	1,251	10	41	0	(140)	0	(140)	0	10/09/2018	
92343E-10-2	VERISIGN ORD			5.000	1,027	205.440	1,027	740	0	0	0	(242)	0	(242)	0	10/09/2018	
92343V-10-4	VERIZON COMMUNICATIONS ORD			222.000	8,747	39.400	8,747	10,887	0	571	0	(2,788)	0	(2,788)	0	06/12/2018	
92345Y-10-6	VERISK ANALYTICS ORD			11.000	1,941	176.420	1,941	920	0	14	0	(575)	0	(575)	0	08/02/2017	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			17.000	4,909	288.780	4,909	3,485	0	0	0	949	0	949	0	08/10/2022	
92537N-10-8	VERTIV HOLDINGS CL A ORD			12.000	164	13.660	164	233	0	0	0	(136)	0	(136)	0	03/24/2021	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD			40.000	675	16.880	675	1,085	10	19	0	(410)	0	(410)	0	05/12/2022	
92556V-10-6	VIATRIS ORD			109.000	1,213	11.130	1,213	61	0	52	0	(262)	0	(262)	0	04/16/2003	
925652-10-9	VICI PPTYS ORD			58.000	1,879	32.400	1,879	1,246	23	85	0	133	0	133	0	03/19/2019	
92826C-83-9	VISA CL A ORD			102.000	21,192	207.760	21,192	1,729	0	161	0	(913)	0	(913)	0	12/17/2010	
92840M-10-2	VISTRA ORD			29.000	673	23.200	673	728	6	5	0	(55)	0	(55)	0	08/10/2022	
928563-40-2	VMWARE CL A ORD			12.000	1,473	122.760	1,473	732	0	0	0	83	0	83	0	10/20/2020	
928881-10-1	VONTIER ORD			4.000	77	19.330	77	135	0	0	0	(46)	0	(46)	0	10/09/2018	
929042-10-9	VORNADO REALTY REIT ORD			12.000	250	20.810	250	530	0	25	0	(253)	0	(253)	0	09/28/2021	
929089-10-0	VOYA FINANCIAL ORD			10.000	615	61.490	615	553	2	6	0	(48)	0	(48)	0	06/28/2019	
929160-10-9	VULCAN MATERIALS ORD			7.000	1,226	175.110	1,226	764	0	11	0	(227)	0	(227)	0	10/09/2018	
92936U-10-9	W P CAREY REIT ORD			11.000	860	78.150	860	841	12	47	0	(43)	0	(43)	0	03/19/2019	
92939U-10-6	WEC ENERGY GROUP ORD			28.000	2,625	93.760	2,625	1,934	0	81	0	(93)	0	(93)	0	10/09/2018	
929740-10-8	WABTEC ORD			11.000	1,098	99.810	1,098	74	0	7	0	85	0	85	0	05/22/1987	
931142-10-3	WALMART ORD			80.000	11,343	141.790	11,343	7,912	43	172	0	(234)	0	(234)	0	12/21/2022	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			62.000	2,316	37.360	2,316	145	0	119	0	(918)	0	(918)	0	02/04/1991	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			158.996	1,509	9.490	1,509	1,654	0	0	0	(146)	0	(146)	0	12/21/2022	
94106L-10-9	WASTE MANAGEMENT ORD			18.000	2,824	156.880	2,824	1,643	0	47	0	(180)	0	(180)	0	10/09/2018	
941848-10-3	WATERS ORD			3.000	1,028	342.580	1,028	545	0	0	0	(90)	0	(90)	0	10/09/2018	
94419L-10-1	WAYFAIR CL A ORD			4.000	132	32.890	132	677	0	0	0	(628)	0	(628)	0	03/19/2019	
947890-10-9	WEBSTER FINANCIAL ORD			17.797	843	47.340	843	824	0	24	0	(69)	0	(69)	0	12/16/2019	
949746-10-1	WELLS FARGO ORD			229.000	9,455	41.290	9,455	5,276	0	252	0	(1,532)	0	(1,532)	0	10/20/2020	
95040Q-10-4	WELLTOWER ORD			24.000	1,573	65.550	1,573	1,536	0	59	0	(485)	0	(485)	0	10/09/2018	
955306-10-5	WEST PHARM SVC ORD			5.000	1,177	235.350	1,177	559	0	4	0	(1,168)	0	(1,168)	0	04/22/2019	
958102-10-5	WESTERN DIGITAL ORD			18.000	568	31.550	568	980	0	0	0	(606)	0	(606)	0	10/09/2018	
959802-10-9	WESTERN UNION ORD			22.000	303	13.770	303	598	0	21	0	(90)	0	(90)	0	12/16/2019	
96145D-10-5	WESTROCK ORD			15.000	527	35.160	527	679	0	15	0	(138)	0	(138)	0	10/09/2018	
96208T-10-4	WEX ORD			4.000	655	163.650	655	455	0	0	0	93	0	93	0	04/17/2020	
962166-10-4	WEYERHAEUSER REIT			42.000	1,302	31.000	1,302	1,283	0	91	0	(428)	0	(428)	0	10/09/2018	
963320-10-6	WHIRLPOOL ORD			4.000	566	141.460	566	569	0	28	0	(373)	0	(373)	0	06/28/2019	
969457-10-0	WILLIAMS ORD			69.000	2,270	32.900	2,270	1,432	0	117	0	473	0	473	0	10/09/2018	
969904-10-1	WILLIAMS SONOMA ORD			5.000	575	114.920	575	349	0	15	0	(271)	0	(271)	0	10/15/2019	
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD			14.000	632	45.170	632	588	0	0	0	44	0	44	0	08/10/2022	
97650W-10-8	WINTRUST FINANCIAL ORD			5.000	423	84.520	423	325	0	7	0	(32)	0	(32)	0	10/15/2019	
977852-10-2	WOLFSPEED ORD			8.000	552	69.040	552	892	0	0	0	(342)	0	(342)	0	12/30/2021	
980745-10-3	WOODWARD ORD			5.000	483	96.610	483	522	0	4	0	(64)	0	(64)	0	08/14/2019	
98138H-10-1	WORKDAY CL A ORD			14.000	2,343	167.330	2,343	2,005	0	0	0	(1,077)	0	(1,077)	0	05/12/2022	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			7.000	499	71.310	499	471	0	9	0	(128)	0	(128)	0	03/24/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
983134-10-7	WYNN RESORTS ORD			6.000	495	82.470	495	714	0	0	0	(15)	0	(15)	0	10/09/2018	
983793-10-0	XPO ORD			3.000	100	33.290	100	117	0	0	0	(17)	0	(17)	0	10/09/2018	
98389B-10-0	XCEL ENERGY ORD			30.000	2,103	70.110	2,103	1,471	15	58	0	72	0	72	0	10/09/2018	
98419M-10-0	XYLEM ORD			10.000	1,106	110.570	1,106	744	0	12	0	(94)	0	(94)	0	10/09/2018	
988498-10-1	YUM BRANDS ORD			16.000	2,049	128.080	2,049	1,459	0	36	0	(172)	0	(172)	0	10/09/2018	
98888T-10-7	ZIMVIE ORD			1.000	9	9.340	9	38	0	0	0	(29)	0	(29)	0	10/09/2018	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			3.000	769	256.410	769	644	0	0	0	(1,016)	0	(1,016)	0	03/19/2019	
98954M-20-0	ZILLOW GROUP CL C ORD			17.000	548	32.210	548	597	0	0	0	(538)	0	(538)	0	04/22/2019	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			11.000	1,403	127.500	1,403	1,354	3	8	0	48	0	48	0	10/09/2018	
989701-10-7	ZIONS BANCORPORATION ORD			15.000	737	49.160	737	702	0	24	0	(210)	0	(210)	0	04/22/2019	
98978V-10-3	ZOETIS CL A ORD			31.000	4,543	146.550	4,543	42	0	40	0	(3,022)	0	(3,022)	0	07/01/2013	
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD			18.000	542	30.110	542	899	0	0	0	(357)	0	(357)	0	08/10/2022	
98980G-10-2	ZSCALER ORD			4.000	448	111.900	448	470	0	0	0	(838)	0	(838)	0	07/16/2020	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			17.000	1,152	67.740	1,152	2,317	0	0	0	(968)	0	(968)	0	08/10/2022	
G0176J-10-9	ALLEGION ORD		C	5.000	526	105.260	526	470	0	8	0	(136)	0	(136)	0	08/14/2019	
G0250X-10-7	AMCOR ORD		C	88.000	1,048	11.910	1,048	948	0	42	0	(9)	0	(9)	0	07/16/2020	
G02602-10-3	AMDOCS ORD			13.000	1,182	90.900	1,182	702	5	20	0	209	0	209	0	04/22/2019	
G0403H-10-8	AON CL A ORD		C	12.000	3,602	300.140	3,602	1,886	0	26	0	(5)	0	(5)	0	10/09/2018	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	22.000	1,381	62.780	1,381	635	0	0	0	403	0	403	0	10/09/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	7.000	379	54.170	379	366	3	12	0	(2)	0	(2)	0	12/15/2020	
G0750C-10-8	AXALTA COATING SYSTEMS ORD			21.000	535	25.470	535	593	0	0	0	(161)	0	(161)	0	07/28/2016	
G1151C-10-1	ACCENTURE CL A ORD		C	34.000	9,073	266.840	9,073	5,740	0	137	0	(5,022)	0	(5,022)	0	10/09/2018	
G16962-10-5	BUNGE ORD			12.000	1,197	99.770	1,197	613	0	28	0	77	0	77	0	04/22/2019	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	15.000	860	57.320	860	520	0	0	0	(114)	0	(114)	0	06/28/2019	
G21810-10-9	CLARIVATE ORD		C	24.000	200	8.340	200	648	0	0	0	(364)	0	(364)	0	06/25/2021	
G29183-10-3	EATON ORD		C	22.000	3,453	156.950	3,453	1,869	0	71	0	(349)	0	(349)	0	10/09/2018	
G3223R-10-8	EVEREST RE GROUP ORD		C	4.000	1,325	331.270	1,325	989	0	26	0	229	0	229	0	08/14/2019	
G3922B-10-7	GENPACT ORD		C	10.000	463	46.320	463	387	0	5	0	(68)	0	(68)	0	10/15/2019	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD		C	16.000	1,821	113.800	1,821	385	0	0	0	97	0	97	0	06/28/2019	
G491BT-10-8	INVESCO ORD			34.000	612	17.990	612	680	0	25	0	(171)	0	(171)	0	03/19/2019	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	6.000	956	159.310	956	756	0	0	0	191	0	191	0	04/22/2019	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	40.000	2,560	64.000	2,560	1,401	14	56	0	(692)	0	(692)	0	10/09/2018	
G5494J-10-3	LINDE ORD		C	24.000	7,828	326.180	7,828	7,415	0	56	0	413	0	413	0	08/10/2022	
G5960L-10-3	MEDTRONIC ORD		C	83.000	6,451	77.720	6,451	3,657	56	225	0	(2,136)	0	(2,136)	0	01/14/2013	
G6095L-10-9	APTIV ORD		C	15.000	1,397	93.130	1,397	1,149	0	0	0	(1,077)	0	(1,077)	0	10/09/2018	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			21.000	257	12.240	257	652	0	0	0	(179)	0	(179)	0	06/25/2021	
G6674U-10-8	NOVOCURE ORD		C	5.000	367	73.350	367	304	0	0	0	(9)	0	(9)	0	07/16/2020	
G7496G-10-3	RENAISSANCERE ORD		C	2.000	368	184.230	368	372	0	3	0	30	0	30	0	08/14/2019	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			18.000	711	39.520	711	786	0	14	0	(6)	0	(6)	0	03/24/2021	
G7S00T-10-4	PENTAIR ORD		C	17.000	765	44.980	765	643	0	14	0	(477)	0	(477)	0	10/15/2019	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD			8.000	323	40.380	323	392	0	3	0	(170)	0	(170)	0	06/28/2019	
G8473T-10-0	STERIS ORD		C	6.000	1,035	172.440	1,035	858	0	7	0	(302)	0	(302)	0	12/21/2022	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	17.000	2,858	168.090	2,858	1,349	0	46	0	(577)	0	(577)	0	10/09/2018	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	7.000	1,712	244.580	1,712	998	6	23	0	50	0	50	0	10/09/2018	
G97822-10-3	PERRIGO ORD		C	11.000	375	34.090	375	542	0	11	0	(53)	0	(53)	0	03/19/2019	
H1467J-10-4	CHUBB ORD		C	20.000	4,412	220.600	4,412	2,732	17	65	0	546	0	546	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
H2906T-10-9	GARMIN ORD		C	8.000	738	92.290	738	671	0	23	0	(351)	0	(351)	0	03/19/2019	
L44385-10-9	GLOBANT ORD		C	2.000	336	168.160	336	390	0	0	0	(292)	0	(292)	0	12/15/2020	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	8.000	632	78.950	632	1,170	0	0	0	(1,241)	0	(1,241)	0	06/28/2019	
N14506-10-4	ELASTIC ORD			3.000	155	51.500	155	354	0	0	0	(215)	0	(215)	0	10/20/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			8.000	664	83.030	664	798	0	79	0	(74)	0	(74)	0	10/09/2018	
N72482-12-3	QIAGEN ORD		C	19.000	948	49.870	948	520	0	0	0	(108)	0	(108)	0	10/15/2019	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			10.000	494	49.430	494	892	0	0	0	(275)	0	(275)	0	06/25/2021	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,112,203	XXX	2,112,203	1,175,581	2,047	34,652	0	(504,003)	0	(504,003)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,112,203	XXX	2,112,203	1,175,581	2,047	34,652	0	(504,003)	0	(504,003)	0	XXX	XXX
04314H-66-7	ARTISAN:INTL VAL ADV			34,504.263	1,325,309	38.410	1,325,309	1,299,781	0	28,867	0	(126,684)	0	(126,684)	0	11/14/2022	
04314H-85-7	ARTISAN:INTL VAL INST			64,608.247	2,493,232	38.590	2,493,232	2,235,189	0	56,835	0	(244,865)	0	(244,865)	0	11/19/2015	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					3,818,541	XXX	3,818,541	3,534,970	0	85,702	0	(371,549)	0	(371,549)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					3,818,541	XXX	3,818,541	3,534,970	0	85,702	0	(371,549)	0	(371,549)	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
464287-65-5	ISHARES:RUSS 2000 ETF			768.000	133,908	174.360	133,908	123,802	0	1,985	0	(36,995)	0	(36,995)	0	10/09/2018	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					133,908	XXX	133,908	123,802	0	1,985	0	(36,995)	0	(36,995)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					6,064,652	XXX	6,064,652	4,834,352	2,047	122,339	0	(912,547)	0	(912,547)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					6,064,652	XXX	6,064,652	4,834,352	2,047	122,339	0	(912,547)	0	(912,547)	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
13032U-B2-3	CALIFORNIA HEALTH FACS FING AUTH REV		04/22/2022	Jefferies		99,672	100,000	789
155498-LX-4	CENTRAL TEX REGL MOBILITY AUTH REV		05/06/2022	HILLTOP SECURITIES INC		117,674	125,000	1,792
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARPT REV		04/06/2022	CITIGROUP GLOBAL MARKETS INC.		100,000	100,000	0
3132DN-Z4-8	FH SD1663 - RMBS		09/27/2022	WELLS FARGO SECURITIES LLC		197,168	213,552	285
3140QN-BZ-4	FN CB2755 - RMBS		06/29/2022	CREDIT SUISSE SECURITIES		269,136	288,859	313
3140QP-2F-3	FN CB4373 - RMBS		08/25/2022	WELLS FARGO SECURITIES LLC		392,387	396,852	573
3140QQ-2H-7	FN CB5275 - RMBS		12/27/2022	SUNTRUST CAPITAL MARKETS, INC.		998,560	998,950	3,885
646067-EH-7	NEW JERSEY ST EDL FACS AUTH REV		03/03/2022	MORGAN STANLEY & COMPANY		125,000	125,000	0
67756D-PD-2	OHIO ST HIGHER EDL FAC COMMN REV		04/22/2022	RAYMOND JAMES & ASSOCIATES		122,500	125,000	1,597
717817-XZ-8	PHILADELPHIA PA ARPT REV		05/09/2022	Jefferies		260,983	250,000	4,514
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV		05/06/2022	HILLTOP SECURITIES INC		96,659	100,000	1,767
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,779,739	2,823,213	15,514
010392-FU-7	ALABAMA POWER CO		02/24/2022	PERSHING DIV OF DLJ SEC LNDING		88,236	100,000	657
010392-FX-1	ALABAMA POWER CO		03/02/2022	MITSUBISHI UFJ SECURITIES		399,770	400,000	0
010392-FY-9	ALABAMA POWER CO		09/09/2022	BARCLAYS CAPITAL INC		146,811	150,000	484
03463W-AD-5	AOMT 2019-2 M1 - CMO/RMBS		05/10/2022	J P MORGAN SECURITIES		174,316	175,000	217
03464P-AC-1	AOMT 222 A3 - CMO/RMBS		03/10/2022	MORGAN STANLEY & COMPANY		200,442	200,000	0
037833-CR-9	APPLE INC		01/10/2022	MORGAN STANLEY & COMPANY		159,702	150,000	813
100743-AM-5	BOSTON GAS CO		03/11/2022	BANC OF AMERICA/FIXED INCOME		200,000	200,000	0
10569F-AC-2	BRAVO 22NQM1 A3 - CMO/RMBS		03/15/2022	BARCLAYS CAPITAL INC		124,905	125,000	653
134429-BG-3	CAMPBELL SOUP CO		01/27/2022	US BANCORP INVESTMENTS INC.		270,723	250,000	3,919
14913R-2U-0	CATERPILLAR FINANCIAL SERVICES CORP		01/03/2022	BARCLAYS CAPITAL INC		99,952	100,000	0
17327C-AN-3	CITIGROUP INC		01/18/2022	Citigroup (SSB)		250,000	250,000	0
194162-AN-3	COLGATE-PALMOLIVE CO		08/01/2022	J P MORGAN SECURITIES		124,850	125,000	0
224044-CG-0	COX COMMUNICATIONS INC		01/11/2022	Various		263,294	250,000	2,745
233869-AC-0	DTRT 221 A3 - ABS		10/12/2022	J P MORGAN SECURITIES		149,990	150,000	0
24422E-WA-3	JOHN DEERE CAPITAL CORP		01/04/2022	RBC CAPITAL MARKETS		224,872	225,000	0
26442U-AN-4	DUKE ENERGY PROGRESS LLC		03/14/2022	MITSUBISHI UFJ SECURITIES		149,606	150,000	0
31573E-AA-9	EFMT 223 A1 - CMO/RMBS		07/22/2022	NOMURA SECURITIES/FIXED INCOME		321,433	325,000	1,174
33768N-AA-0	FKH 22SFR1 A - RMBS		04/05/2022	MORGAN STANLEY & COMPANY		99,996	100,000	0
34534L-AD-9	FORDO 2022-B - ABS		06/22/2022	RBC CAPITAL MARKETS		99,995	100,000	0
36265Q-AD-8	GMCAR 2022-4 A3 - ABS		10/04/2022	RBC CAPITAL MARKETS		249,959	250,000	0
38141G-ZK-3	GOLDMAN SACHS GROUP INC		01/19/2022	GOLDMAN		125,000	125,000	0
438516-CE-4	HONEYWELL INTERNATIONAL INC		01/13/2022	WELLS FARGO SECURITIES LLC		144,714	150,000	697
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP		02/02/2022	HSBC SECURITIES		149,979	150,000	0
494368-CB-7	KIMBERLY-CLARK CORP		03/02/2022	Citigroup (SSB)		179,765	175,000	2,381
55903V-AL-7	MAGALLANES INC		03/09/2022	J P MORGAN SECURITIES		200,000	200,000	0
58933Y-BC-8	MERCK & CO INC		01/10/2022	CREDIT SUISSE SECURITIES		123,974	125,000	189
59217G-ER-6	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2022	J P MORGAN SECURITIES		224,744	225,000	0
59980M-AJ-0	MCMLT 2018-2 M3 - CMO/RMBS		05/26/2022	BANC OF AMERICA/FIXED INCOME		116,426	124,812	390
64831M-AC-6	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2022		03/03/2022	MORGAN STANLEY & COMPANY		124,680	125,000	513
701094-AS-3	PARKER-HANNIFIN CORP		06/06/2022	Citigroup (SSB)		249,450	250,000	0
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC AND GAS CO		03/09/2022	BANC OF AMERICA/FIXED INCOME		99,812	100,000	0
747525-AU-7	QUALCOMM INC		02/08/2022	Various		469,704	450,000	3,250
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC	C	01/18/2022	PERSHING DIV OF DLJ SEC LNDING		311,835	300,000	600
85573U-AB-7	STAR 222 A2 - CMO/RMBS		03/04/2022	CREDIT SUISSE SECURITIES		401,458	400,000	0
89231C-AD-9	TAOT 2022-C A3 - ABS		08/08/2022	Citigroup (SSB)		149,975	150,000	0
89236T-JV-8	TOYOTA MOTOR CREDIT CORP		01/10/2022	BANC OF AMERICA/FIXED INCOME		99,896	100,000	0
89616Q-AB-7	TRICON RESIDENTIAL 2022S-FR1 TRUST - CMB		03/23/2022	BANC OF AMERICA/FIXED INCOME		249,999	250,000	0
91823A-AU-5	VBTEL 2022-1 C21 - RMBS		02/18/2022	BARCLAYS CAPITAL INC		125,000	125,000	0
92868A-AC-9	VWALT 2022-A A3 - ABS		06/07/2022	RBC CAPITAL MARKETS		124,990	125,000	0
98163Q-AD-1	WOART 2022-B A3 - ABS		05/24/2022	MITSUBISHI UFJ SECURITIES		224,973	225,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,695,223	7,649,812	18,682
2509999997. Total - Bonds - Part 3						10,474,962	10,473,025	34,196
2509999998. Total - Bonds - Part 5								

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
2509999999. Total - Bonds						10,474,962	10,473,025	34,196
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
00165C-10-4	AMC ENTERTAINMENT HOLDINGS CL A ORD		08/22/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	36.000	504		0
00165C-20-3	AMC ENTERTAINMENT HOLDINGS INC		08/22/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	36.000	339		0
00206R-10-2	AT&T ORD		04/11/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	410.000	8,508		0
00724F-10-1	ADOBE ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	683		0
007903-10-7	ADVANCED MICRO DEVICES ORD		02/14/2022	ITG INC	27.574	1,243		0
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	718		0
009066-10-1	AIRBNB CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	3,089		0
023135-10-6	AMAZON COM ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	31.000	2,691		0
03064D-10-8	AMERICOLD REALTY ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	610		0
03674X-10-6	ANTERO RESOURCES ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	755		0
03768E-10-5	APOLLO GLOBAL MANAGEMENT CL A ORD		01/01/2022	RBC CAPITAL MARKETS	12.639	418		0
03831W-10-8	APPLOVIN CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	633		0
075887-10-9	BECTON DICKINSON ORD		04/01/2022	GOLDMAN	14.000	3,419		0
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		05/12/2022	GOLDMAN	3.000	914		0
090572-20-7	BIO RAD LABORATORIES CL A ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	822		0
101121-10-1	BOSTON PROPERTIES REIT ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	681		0
101137-10-7	BOSTON SCIENTIFIC ORD		05/12/2022	GOLDMAN	29.000	1,118		0
12541W-20-9	CH ROBINSON WORLDWIDE ORD		05/12/2022	GOLDMAN	9.000	962		0
126408-10-3	CSX ORD		05/12/2022	GOLDMAN	56.000	1,840		0
17275R-10-2	CISCO SYSTEMS ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	526		0
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		05/12/2022	GOLDMAN	14.000	1,016		0
19260Q-10-7	COINBASE GLOBAL CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	1,012		0
21037T-10-9	CONSTELLATION ENERGY ORD		02/02/2022	ITG INC	13.333	476		0
22160K-10-5	COSTCO WHOLESALE ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	924		0
237266-10-1	DARLING INGREDIENTS ORD		05/12/2022	GOLDMAN	12.000	859		0
25746U-10-9	DOMINION ENERGY ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	540		0
257651-10-9	DONALDSON ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	541		0
25809K-10-5	DOORDASH CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	1,459		0
26441C-20-4	DUKE ENERGY ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	509		0
26614N-10-2	DUPONT DE NEMOURS ORD		05/12/2022	GOLDMAN	14.000	885		0
278865-10-0	ECOLAB ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	869		0
281020-10-7	EDISON INTERNATIONAL ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	1,047		0
29082K-10-5	EMBECTA ORD		04/01/2022	GOLDMAN	2.800	88		0
29109X-10-6	ASPEN TECHNOLOGY ORD		05/16/2022	VARIOUS	1.680	309		0
29261A-10-0	ENCOMPASS HEALTH ORD		07/01/2022	ITG INC	6.000	284		0
29332G-10-2	ENHABIT ORD		07/01/2022	ITG INC	3.000	73		0
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	780		0
30161N-10-1	EXELON ORD		12/21/2022	Various	53.000	1,681		0
30190A-10-4	F&G ANNUITIES AND LIFE ORD		12/01/2022	VARIOUS	1.088	21		0
313745-10-1	FEDERAL REIT ORD		01/01/2022	ITG INC	5.000	645		0
34959J-10-8	FORTIVE ORD		05/12/2022	GOLDMAN	14.000	803		0
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		12/14/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	697		0
36467W-10-9	GAMESTOP CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	767		0
369550-10-8	GENERAL DYNAMICS ORD		05/12/2022	GOLDMAN	8.000	1,796		0
375558-10-3	GILEAD SCIENCES ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	512		0
421946-10-4	HEALTHCARE REAL REIT ORD		07/20/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.000	631		0
42809H-10-7	HESS ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	1,178		0
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		05/12/2022	GOLDMAN	42.000	794		0
45168D-10-4	IDEXX LABORATORIES ORD		05/12/2022	GOLDMAN	2.000	690		0
452327-10-9	ILLUMINA ORD		05/12/2022	GOLDMAN	4.000	876		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	568		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	729		0
461202-10-3	INTUIT ORD		05/12/2022	GOLDMAN	4.000	1,392		0
46120E-60-2	INTUITIVE SURGICAL ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	267		0
46982L-10-8	JACOBS SOLUTIONS ORD		08/29/2022	JP MORGAN SECURITIES INC.	7.000	591		0
478160-10-4	JOHNSON & JOHNSON ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	707		0
518415-10-4	LATTICE SEMICONDUCTOR ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	642		0
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	429		0
549498-10-3	LUCID GROUP ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	37.000	673		0
550241-10-3	LUMEN TECHNOLOGIES ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	71.000	771		0
55261F-10-4	M&T BANK ORD		04/04/2022	ITG INC	5.074	716		0
570535-10-4	MARKEL ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	1,195		0
57638P-10-4	MASTERBRAND ORD		12/14/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	102		0
594918-10-4	MICROSOFT ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	3,914		0
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	723		0
609839-10-5	MONOLITHIC POWER SYSTEMS ORD		05/12/2022	GOLDMAN	4.000	1,546		0
65339F-10-1	NEXTERA ENERGY ORD		05/12/2022	GOLDMAN	23.000	1,578		0
67066G-10-4	NVIDIA ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	496		0
69047Q-10-2	OVINTIV ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	864		0
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	124.000	1,183		0
70438V-10-6	PAYLOCITY HOLDING ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	808		0
70450Y-10-3	PAYPAL HOLDINGS ORD		05/12/2022	GOLDMAN	13.000	955		0
713448-10-8	PEPSICO ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	550		0
723787-10-7	PIONEER NATURAL RESOURCE ORD		05/12/2022	GOLDMAN	2.000	497		0
737446-10-4	POST HOLDINGS ORD		03/11/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	204		0
74340W-10-3	PROLOGIS REIT		10/03/2022	ITG INC	16.625	1,052		0
74982T-10-3	RXO ORD		11/01/2022	GOLDMAN	3.000	72		0
758750-10-3	REGAL REXNORD ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	713		0
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	37.000	799		0
771049-10-3	ROBLOX CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	31.000	1,478		0
78409V-10-4	S&P GLOBAL ORD		02/28/2022	ITG INC	7.379	1,381		0
78440X-88-7	SL GREEN RLTY REIT ORD		01/24/2022	ITG INC	2.911	275		0
79466L-30-2	SALESFORCE ORD		05/12/2022	GOLDMAN	11.000	1,764		0
808513-10-5	CHARLES SCHWAB ORD		05/12/2022	GOLDMAN	18.000	1,160		0
81762P-10-2	SERVICENOW ORD		05/12/2022	GOLDMAN	2.000	854		0
833445-10-9	SNOWFLAKE CL A ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	2,964		0
844741-10-8	SOUTHWEST AIRLINES ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	480		0
852234-10-3	BLOCK CL A ORD		05/12/2022	GOLDMAN	9.000	664		0
854502-10-1	STANLEY BLACK AND DECKER ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	740		0
866674-10-4	SUN COMMUNITIES REIT ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	1,011		0
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		05/23/2022	VARIOUS	2.883	352		0
88160R-10-1	TESLA ORD		05/12/2022	GOLDMAN	3.000	2,179		0
88162G-10-3	TETRA TECH ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	457		0
89832Q-10-9	TRUIST FINANCIAL ORD		05/12/2022	GOLDMAN	32.000	1,470		0
902973-30-4	US BANCORP ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	470		0
90353T-10-0	UBER TECHNOLOGIES ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	31.000	1,021		0
90364P-10-5	UIPATH CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	547		0
91332U-10-1	UNITY SOFTWARE ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	773		0
92532F-10-0	VERTEX PHARMACEUTICALS ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	886		0
92556H-20-6	PARAMOUNT GLOBAL CL B ORD		05/12/2022	GOLDMAN	40.000	1,085		0
92840M-10-2	VISTRA ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	29.000	728		0
931142-10-3	WALMART ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	436		0
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		12/21/2022	Various	257.186	4,280		0
947890-10-9	WEBSTER FINANCIAL ORD		01/31/2022	ITG INC	8.797	409		0
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	588		0
98138H-10-1	WORKDAY CL A ORD		05/12/2022	GOLDMAN	4.000	688		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
983793-10-0	XPO LOGISTICS ORD		11/01/2022	GOLDMAN	3.000	117		0
98888T-10-7	ZIMVIE ORD		03/01/2022	GOLDMAN	1.100	42		0
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		03/01/2022	GOLDMAN	11.000	1,354		0
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	899		0
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	1,568		0
G5494J-10-3	LINDE ORD	C	08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	7,415		0
G8473T-10-0	STERIS ORD	C	12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	364		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						118,869	XXX	0
74915M-30-8	Adjustment		01/31/2022	ITG INC	0.000	328		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						328	XXX	0
04314H-66-7	ARTISAN:INTL VAL ADV		11/14/2022	Not Available	772.922	28,867		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						28,867	XXX	0
5989999997. Total - Common Stocks - Part 3						148,065	XXX	0
5989999998. Total - Common Stocks - Part 5						6,849	XXX	0
5989999999. Total - Common Stocks						154,913	XXX	0
5999999999. Total - Preferred and Common Stocks						154,913	XXX	0
6009999999 - Totals						10,629,875	XXX	34,196

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36179T-4P-7	G2 MA5330 - RMBS		12/01/2022	Paydown		17,157	17,157	17,553	17,599	0	(443)	0	(443)	0	17,157	0	0	0	270	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS		12/01/2022	Paydown		35,608	35,608	36,986	37,359	0	(1,751)	0	(1,751)	0	35,608	0	0	0	625	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS		12/01/2022	Paydown		24,484	24,484	25,119	25,169	0	(685)	0	(685)	0	24,484	0	0	0	384	06/20/2048
0109999999. Subtotal - Bonds - U.S. Governments						77,248	77,248	79,658	80,127	0	(2,879)	0	(2,879)	0	77,248	0	0	0	1,279	XXX
97705L-6G-7	WISCONSIN ST		10/26/2022	Call @ 100.00		150,000	150,000	177,402	153,051	0	(3,051)	0	(3,051)	0	150,000	0	0	0	7,500	11/01/2025
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						150,000	150,000	177,402	153,051	0	(3,051)	0	(3,051)	0	150,000	0	0	0	7,500	XXX
358775-4X-9	FRISCO TEX		02/15/2022	Call @ 100.00		150,000	150,000	177,219	150,386	0	(386)	0	(386)	0	150,000	0	0	0	3,750	02/15/2024
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						150,000	150,000	177,219	150,386	0	(386)	0	(386)	0	150,000	0	0	0	3,750	XXX
13077C-XZ-2	CALIFORNIA ST UNIV REV		10/26/2022	Call @ 100.00		150,000	150,000	161,207	151,061	0	(1,061)	0	(1,061)	0	150,000	0	0	0	6,000	11/01/2028
155048-CN-9	CENTRAL PUGET SOUND WASH REGL TRAN AUTH		02/01/2022	Call @ 100.00		200,000	200,000	241,546	200,441	0	(441)	0	(441)	0	200,000	0	0	0	5,000	02/01/2026
249182-FF-8	DENVER COLO CITY & CNTY ARPT REV		11/15/2022	Call @ 100.00		150,000	150,000	156,290	150,727	0	(727)	0	(727)	0	150,000	0	0	0	7,500	11/15/2027
254845-HF-0	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI		10/03/2022	Call @ 100.00		150,000	150,000	178,245	152,300	0	(2,300)	0	(2,300)	0	150,000	0	0	0	7,500	10/01/2025
3131WQ-VJ-3	FH ZJ0617 - RMBS		12/01/2022	Paydown		2,736	2,736	2,757	2,763	0	(27)	0	(27)	0	2,736	0	0	0	45	10/01/2040
3131WR-N9-2	FH ZJ1316 - RMBS		12/01/2022	Paydown		2,963	2,963	2,980	2,984	0	(21)	0	(21)	0	2,963	0	0	0	45	02/01/2041
3131X6-GY-0	FH ZK2915 - RMBS		12/01/2022	Paydown		20,417	20,417	20,452	20,388	0	29	0	29	0	20,417	0	0	0	418	01/01/2026
3131XJ-DM-1	FH ZL2808 - RMBS		12/01/2022	Paydown		8,700	8,700	8,989	9,072	0	(372)	0	(372)	0	8,700	0	0	0	132	03/01/2042
3131XJ-PD-8	FH ZL3120 - RMBS		12/01/2022	Paydown		5,741	5,741	5,946	5,978	0	(237)	0	(237)	0	5,741	0	0	0	106	05/01/2042
3131XM-E8-4	FH ZL5559 - RMBS		12/01/2022	Paydown		6,641	6,641	6,785	6,771	0	(130)	0	(130)	0	6,641	0	0	0	87	04/01/2043
3131XN-6S-7	FH ZL7181 - RMBS		12/01/2022	Paydown		89,436	89,436	93,586	93,172	0	(3,736)	0	(3,736)	0	89,436	0	0	0	959	10/01/2043
3131XQ-TK-2	FH ZL8654 - RMBS		12/01/2022	Paydown		5,026	5,026	5,333	5,362	0	(336)	0	(336)	0	5,026	0	0	0	72	11/01/2044
3131XR-BB-9	FH ZL9034 - RMBS		12/01/2022	Paydown		5,733	5,733	6,004	6,001	0	(268)	0	(268)	0	5,733	0	0	0	108	02/01/2045
3131XT-VP-2	FH ZM0622 - RMBS		12/01/2022	Paydown		15,837	15,837	16,868	17,048	0	(1,211)	0	(1,211)	0	15,837	0	0	0	341	12/01/2045
31329J-FV-4	FH ZA1080 - RMBS		12/01/2022	Paydown		1,478	1,478	1,489	1,495	0	(17)	0	(17)	0	1,478	0	0	0	26	12/01/2040
31329J-PX-9	FH ZA1338 - RMBS		12/01/2022	Paydown		5,405	5,405	5,589	5,631	0	(226)	0	(226)	0	5,405	0	0	0	60	08/01/2042
31329K-X3-3	FH ZA2498 - RMBS		12/01/2022	Paydown		29,398	29,398	29,517	29,526	0	(128)	0	(128)	0	29,398	0	0	0	371	03/01/2038
3132A4-6K-9	FH ZS4474 - RMBS		12/01/2022	Paydown		3,991	3,991	4,123	4,156	0	(165)	0	(165)	0	3,991	0	0	0	61	03/01/2042
3132A4-NN-4	FH ZS3997 - RMBS		12/01/2022	Paydown		4,790	4,790	5,076	5,048	0	(258)	0	(258)	0	4,790	0	0	0	89	08/01/2044
3132A5-A4-7	FH ZS4527 - RMBS		12/01/2022	Paydown		8,075	8,075	8,314	8,453	0	(378)	0	(378)	0	8,075	0	0	0	125	08/01/2043
3132A5-EU-5	FH ZS4647 - RMBS		12/01/2022	Paydown		6,648	6,648	6,961	7,122	0	(474)	0	(474)	0	6,648	0	0	0	94	01/01/2046
3132D5-6Z-0	FH SB8088 - RMBS		12/01/2022	Paydown		66,740	66,740	68,382	68,353	0	(1,613)	0	(1,613)	0	66,740	0	0	0	490	02/01/2036
3132DN-Z4-8	FH SD1663 - RMBS		12/01/2022	Paydown		1,572	1,572	1,451	0	0	121	0	121	0	1,572	0	0	0	8	10/01/2052
3132DV-7B-5	FH SD8090 - RMBS		12/01/2022	Paydown		37,325	37,325	38,457	38,545	0	(1,220)	0	(1,220)	0	37,325	0	0	0	338	09/01/2050
3133GB-GD-0	FH QN4696 - RMBS		12/01/2022	Paydown		31,881	31,881	33,291	33,252	0	(1,371)	0	(1,371)	0	31,881	0	0	0	309	12/01/2035
3133KY-U6-4	FH RB5105 - RMBS		12/01/2022	Paydown		48,663	48,663	50,275	50,202	0	(1,539)	0	(1,539)	0	48,663	0	0	0	463	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS		12/01/2022	Paydown		47,159	47,159	48,434	48,410	0	(1,251)	0	(1,251)	0	47,159	0	0	0	466	07/01/2041
3136A5-YC-4	FNR 2012-30 ED - CMO/RMBS		12/01/2022	Paydown		13,102	13,102	13,372	13,136	0	(34)	0	(34)	0	13,102	0	0	0	164	04/25/2031
3138A5-TA-0	FN AH4144 - RMBS		12/01/2022	Paydown		10,707	10,707	10,788	10,714	0	(7)	0	(7)	0	10,707	0	0	0	206	01/01/2026
3138A9-PS-7	FN AH7632 - RMBS		12/01/2022	Paydown		28,946	28,946	29,009	29,002	0	(56)	0	(56)	0	28,946	0	0	0	503	08/01/2041
3138EK-JA-4	FN AL2956 - RMBS		12/01/2022	Paydown		10,531	10,531	11,043	10,759	0	(228)	0	(228)	0	10,531	0	0	0	144	01/01/2028
3138EN-7M-5	FN AL6299 - RMBS		12/01/2022	Paydown		10,242	10,242	10,783	10,691	0	(449)	0	(449)	0	10,242	0	0	0	154	01/01/2045
3138ET-DZ-6	FN AL8219 - RMBS		12/01/2022	Paydown		6,427	6,427	6,888	6,901	0	(474)	0	(474)	0	6,427	0	0	0	105	02/01/2046
3138WG-EZ-3	FN AS6451 - RMBS		12/01/2022	Paydown		4,879	4,879	5,100	5,048	0	(169)	0	(169)	0	4,879	0	0	0	78	01/01/2046
3138XX-H7-4	FN AW7453 - RMBS		12/01/2022	Paydown		3,281	3,281	3,495	3,487	0	(206)	0	(206)	0	3,281	0	0	0	52	09/01/2044
3138Y6-MY-7	FN AX4874 - RMBS		12/01/2022	Paydown		8,690	8,690	9,212	9,033	0	(343)	0	(343)	0	8,690	0	0	0	138	12/01/2044
3140JA-TS-7	FN BM5960 - RMBS		12/01/2022	Paydown		10,561	10,561	10,904	11,176	0	(615)	0	(615)	0	10,561	0	0	0	258	08/01/2048
3140JQ-TE-3	FN BN7748 - RMBS		12/01/2022	Paydown		33,931	33,931	35,254	35,417	0	(1,486)	0	(1,486)	0	33,931	0	0	0	475	09/01/2049
3140LY-A9-4	FN BT9031 - RMBS		12/01/2022	Paydown		83,071	83,071	85,420	85,320	0	(2,249)	0	(2,249)	0	83,071	0	0	0	845	08/01/2041
3140QA-NN-6	FN CA3096 - RMBS		12/01/2022	Paydown		101,625	101,625	106,540	109,595	0	(7,969)	0	(7,969)	0	101,625	0	0	0	1,641	02/01/2049
3140QK-QX-9	FN CB0469 - RMBS		12/01/2022	Paydown		39,873	39,873	41,773	41,622	0	(1,749)	0	(1,749)	0	39,873	0	0	0	516	05/01/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3140QN-BZ-4	FN CB2755 - RMBS		12/01/2022	Paydown		8,553	8,553	7,969	0	0	584	0	584	0	8,553	0	0	0	60	02/01/2052
3140QP-2F-3	FN CB4373 - RMBS		12/01/2022	Paydown		6,169	6,169	6,100	0	0	69	0	69	0	6,169	0	0	0	38	08/01/2052
3140X4-H2-5	FN FM1148 - RMBS		12/01/2022	Paydown		29,877	29,877	30,670	31,249	0	(1,373)	0	(1,373)	0	29,877	0	0	0	412	12/01/2048
3140X4-M4-5	FN FM1278 - RMBS		12/01/2022	Paydown		44,136	44,136	45,164	45,230	0	(1,093)	0	(1,093)	0	44,136	0	0	0	590	07/01/2034
3140X7-4F-3	FN FM4421 - RMBS		12/01/2022	Paydown		65,351	65,351	68,332	68,133	0	(2,782)	0	(2,782)	0	65,351	0	0	0	690	10/01/2035
3140X8-KJ-5	FN FM4796 - RMBS		12/01/2022	Paydown		28,864	28,864	30,086	30,051	0	(1,187)	0	(1,187)	0	28,864	0	0	0	184	11/01/2050
3140X9-V5-1	FN FM6035 - RMBS		12/01/2022	Paydown		31,417	31,417	32,645	32,587	0	(1,170)	0	(1,170)	0	31,417	0	0	0	300	02/01/2036
31410L-UV-2	FN 890796 - RMBS		12/01/2022	Paydown		11,819	11,819	12,088	12,081	0	(262)	0	(262)	0	11,819	0	0	0	193	12/01/2045
31418A-YP-7	FN MA1617 - RMBS		12/01/2022	Paydown		10,894	10,894	11,265	11,101	0	(207)	0	(207)	0	10,894	0	0	0	149	10/01/2028
31418E-AX-8	FN MA4521 - RMBS		12/01/2022	Paydown		58,253	58,253	60,128	60,117	0	(1,864)	0	(1,864)	0	58,253	0	0	0	798	01/01/2042
31418S-U3-1	FN AD5101 - RMBS		12/01/2022	Paydown		5,129	5,129	5,167	5,135	0	(6)	0	(6)	0	5,129	0	0	0	90	12/01/2025
31418V-KJ-0	FN AD7496 - RMBS		12/01/2022	Paydown		14,779	14,779	14,890	14,800	0	(21)	0	(21)	0	14,779	0	0	0	326	01/01/2026
455141-GJ-4	INDIANA TRANSN FIN AUTH HWY REV		12/01/2022	Maturity @ 100.00		40,000	40,000	48,010	40,661	0	(661)	0	(661)	0	40,000	0	0	0	2,200	12/01/2022
60416S-5D-8	MINNESOTA ST HSG FIN AGY		03/03/2022	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	84	01/01/2040
60416S-5E-6	MINNESOTA ST HSG FIN AGY		01/03/2022	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	84	01/01/2044
64990C-3H-2	NEW YORK STATE DORMITORY AUTHORITY		10/03/2022	Maturity @ 100.00		5,000	5,000	5,490	5,000	0	0	0	0	0	5,000	0	0	0	250	10/01/2022
64990E-CK-1	NEW YORK STATE DORMITORY AUTHORITY		12/09/2022	Call @ 100.00		150,000	150,000	171,101	152,619	0	(2,619)	0	(2,619)	0	150,000	0	0	0	7,500	12/15/2028
64990E-CL-9	NEW YORK STATE DORMITORY AUTHORITY		12/15/2022	Call @ 100.00		150,000	150,000	169,199	152,390	0	(2,390)	0	(2,390)	0	150,000	0	0	0	7,500	12/15/2029
916277-KQ-8	UPPER OCCOQUAN SEW AUTH VA REGL SEW REV		07/01/2022	Maturity @ 100.00		200,000	200,000	210,598	200,588	0	(588)	0	(588)	0	200,000	0	0	0	9,300	07/01/2022
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,342,461	2,342,460	2,526,828	2,377,903	0	(50,962)	0	(50,962)	0	2,342,460	0	0	0	67,240	XXX
03463W-AD-5	AOMT 2019-2 M1 - CMO/RMBS		12/01/2022	Paydown		13,868	13,868	13,814	0	0	54	0	54	0	13,868	0	0	0	282	03/25/2049
03464P-AC-1	AOMT 2022-2 A3 - CMO/RMBS		12/01/2022	Paydown		21,478	21,478	21,526	0	0	(47)	0	(47)	0	21,478	0	0	0	336	01/27/2067
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC		02/09/2022	Call @ 100.00		214,108	200,000	199,666	199,850	0	4	0	4	0	199,853	0	147	147	17,920	02/01/2026
10569F-AC-2	BRAVO 22NQM1 A3 - CMO/RMBS		12/01/2022	Paydown		24,797	24,797	24,779	0	0	19	0	19	0	24,797	0	0	0	356	03/01/2060
14041N-FU-0	COMET 2019-2 A - ABS		08/15/2022	Various		200,000	200,000	199,950	199,988	0	12	0	12	0	200,000	0	0	0	2,293	08/15/2024
14314Q-AB-0	CARMX 2021-2 A2A - ABS		12/15/2022	Paydown		185,814	185,814	185,802	185,808	0	6	0	6	0	185,814	0	0	0	234	06/17/2024
166764-AH-3	CHEVRON CORP		05/10/2022	Call @ 100.00		252,648	250,000	244,873	249,107	0	212	0	212	0	249,319	0	681	681	5,684	06/24/2023
172967-FT-3	CITIGROUP INC		01/14/2022	Maturity @ 100.00		200,000	200,000	215,372	200,100	0	(100)	0	(100)	0	200,000	0	0	0	4,500	01/14/2022
23636T-AA-8	DANONE SA	C	06/08/2022	PERSHING DIV OF DLJ SEC LNDING		250,000	250,000	237,450	249,227	0	750	0	750	0	249,977	0	23	23	3,646	06/15/2022
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC		12/22/2022	Call @ 100.00		100,000	100,000	99,874	99,970	0	24	0	24	0	99,994	0	6	6	3,704	03/20/2023
31573E-AA-9	EFMT 223 A1 - CMO/RMBS		12/01/2022	Paydown		9,800	9,800	9,692	0	0	108	0	108	0	9,800	0	0	0	129	08/25/2067
33768N-AA-0	FKH 2022-SFR1 A - RMBS		10/01/2022	Paydown		562	562	562	0	0	0	0	0	0	562	0	0	0	8	05/19/2039
36262X-AB-0	GMALT 2021-3 A2 - ABS		12/20/2022	Paydown		191,035	191,035	191,031	191,032	0	3	0	3	0	191,035	0	0	0	279	12/20/2023
36319T-AN-6	GALXY XXIII AR - CDO	C	10/24/2022	Paydown		15,557	15,557	15,557	15,557	0	0	0	0	0	15,557	0	0	0	207	04/24/2029
380140-AB-9	GMCAR 213 A2 - ABS		12/16/2022	Paydown		338,723	338,723	338,686	338,879	0	(157)	0	(157)	0	338,723	0	0	0	362	08/16/2024
44933L-AB-9	HART 2021-A A2 - ABS		11/15/2022	Paydown		103,028	103,028	103,018	103,023	0	5	0	5	0	103,028	0	0	0	111	02/15/2024
46625H-JE-1	JPMORGAN CHASE & CO		09/23/2022	Maturity @ 100.00		200,000	200,000	201,928	200,223	0	(223)	0	(223)	0	200,000	0	0	0	6,500	09/23/2022
55389T-AA-9	MVWOT 211W A - RMBS		12/20/2022	Paydown		42,516	42,516	42,505	42,505	0	11	0	11	0	42,516	0	0	0	258	01/22/2041
58769K-AC-8	MBALT 2021-B A2 - ABS		12/15/2022	Paydown		352,999	352,999	352,970	352,987	0	13	0	13	0	352,999	0	0	0	411	01/16/2024
713448-BY-3	PEPSICO INC		03/05/2022	Maturity @ 100.00		250,000	250,000	238,633	249,732	0	268	0	268	0	250,000	0	0	0	3,438	03/05/2022
82652K-AA-2	SRFC 171 A - RMBS		01/20/2022	Paydown		15,033	15,033	15,032	15,032	0	1	0	1	0	15,033	0	0	0	36	03/20/2034
82652Q-AA-9	SRFC 211 A - RMBS		12/20/2022	Paydown		90,071	90,071	90,045	90,047	0	24	0	24	0	90,071	0	0	0	445	11/20/2037
82653E-AA-5	SRFC 2019-1 A - RMBS		12/20/2022	Paydown		15,245	15,245	15,245	15,245	0	0	0	0	0	15,245	0	0	0	247	01/22/2036
89239C-AB-5	TLOT 21B A2 - ABS		12/20/2022	Paydown		173,820	173,820	173,797	173,806	0	14	0	14	0	173,820	0	0	0	255	03/20/2024
98163J-AB-1	WOLS 2021-A A2 - ABS		12/15/2022	Paydown		160,302	160,302	160,287	160,293	0	9	0	9	0	160,302	0	0	0	175	04/15/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,421,406	3,404,649	3,392,091	3,332,411	0	1,008	0	1,008	0	3,403,792	0	857	857	51,818	XXX
2509999997. Total - Bonds - Part 4						6,141,114	6,124,357	6,353,198	6,093,878	0	(56,269)	0	(56,269)	0	6,123,500	0	858	858	131,586	XXX
2509999998. Total - Bonds - Part 5									0											XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
2509999999. Total - Bonds						6,141,114	6,124,357	6,353,198	6,093,878	0	(56,269)	0	(56,269)	0	6,123,500	0	858	858	131,586	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX		0											XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
00206R-10-2	AT&T ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	437.000	11,647		11,720	10,086	1,074	0	0	1,074	0	11,720	0	(74)	(74)	228	
003654-10-0	ABIOMED ORD		12/22/2022	Not Available	2.000	760		790	718	72	0	0	72	0	790	0	(30)	(30)	0	
00724F-10-1	ADOBE ORD		05/12/2022	GOLDMAN	6.000	2,311		3,452	3,402	50	0	0	50	0	3,452	0	(1,141)	(1,141)	0	
00751Y-10-6	ADVANCE AUTO PARTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	8	
007903-10-7	ADVANCED MICRO DEVICES ORD		02/15/2022	Not Available	0.570	65		26	0	0	0	0	0	0	26	0	40	40	0	
00912X-30-2	AIR LEASE CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	2	
012653-10-1	ALBEMARLE ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5	
017175-10-0	ALLEGHANY ORD		10/20/2022	Not Available	1.000	848		744	668	76	0	0	76	0	744	0	104	104	0	
020002-10-1	ALLSTATE ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	15	
024835-10-0	AMERICAN CAMPUS COMM REIT ORD		08/10/2022	Not Available	15.000	982		717	859	(143)	0	0	(143)	0	717	0	265	265	7	
032095-10-1	AMPHENOL CL A ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	8	
03272L-10-8	ANAPLAN ORD		06/23/2022	Not Available	9.000	574		552	413	139	0	0	139	0	552	0	22	22	0	
045327-10-3	ASPEN TECHNOLOGY ORD		05/16/2022	VARIOUS	4.000	660		440	609	(169)	0	0	(169)	0	440	0	220	220	0	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	32	
05338G-10-6	AVALARA ORD		10/19/2022	Not Available	5.000	468		621	646	(24)	0	0	(24)	0	621	0	(154)	(154)	0	
060505-10-4	BANK OF AMERICA ORD		05/12/2022	GOLDMAN	48.000	1,665		2,139	2,136	4	0	0	4	0	2,139	0	(474)	(474)	10	
071813-10-9	BAXTER INTERNATIONAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5	
075887-10-9	BECTON DICKINSON ORD		04/01/2022	VARIOUS	14.000	3,507		3,507	3,521	(14)	0	0	(14)	0	3,507	0	0	0	12	
086516-10-1	BEST BUY ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	6	
09260D-10-7	BLACKSTONE ORD		05/12/2022	GOLDMAN	14.000	1,373		1,813	1,811	2	0	0	2	0	1,813	0	(440)	(440)	39	
093671-10-5	H&R BLOCK ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	6	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4	
12508E-10-1	CDK GLOBAL ORD		07/11/2022	Not Available	7.000	384		387	292	94	0	0	94	0	387	0	(3)	(3)	2	
12541W-20-9	CH ROBINSON WORLDWIDE ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	9	
133131-10-2	CAMDEN PROPERTY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5	
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD	C	05/12/2022	GOLDMAN	31.004	2,101		1,178	2,230	(1,053)	0	0	(1,053)	0	1,178	0	923	923	7	
143658-30-0	CARNIVAL ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	622		1,688	1,207	481	0	0	481	0	1,688	0	(1,065)	(1,065)	0	
156782-10-4	CERNER ORD		06/10/2022	Not Available	24.000	2,280		1,526	2,229	(703)	0	0	(703)	0	1,526	0	754	754	13	
15912K-10-0	CHANGE HEALTHCARE ORD		10/04/2022	Not Available	25.000	644		459	535	(76)	0	0	(76)	0	459	0	185	185	50	
171484-10-8	CHURCHILL DOWNS ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4	
172062-10-1	CINCINNATI FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	6	
17275R-10-2	CISCO SYSTEMS ORD		05/12/2022	GOLDMAN	74.000	3,552		4,717	4,689	28	0	0	28	0	4,717	0	(1,165)	(1,165)	56	
177376-10-0	CITRIX SYSTEMS ORD		10/03/2022	Not Available	8.000	832		852	757	95	0	0	95	0	852	0	(20)	(20)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
200340-10-7	COMERICA ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	8	
200525-10-3	COMMERCE BANCSHARES ORD		12/01/2022	Adjustment	1.300	92		60	85	(25)	0	0	(25)	0	60	0	32	32	1	
21037T-10-9	CONSTELLATION ENERGY ORD		02/02/2022	Not Available	0.330	18		12	0	0	0	0	0	0	12	0	6	6	0	
23283R-10-0	CYRUSONE REIT ORD		03/28/2022	Not Available	13.000	1,177		726	1,166	(440)	0	0	(440)	0	726	0	450	450	7	
233331-10-7	DTE ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	11	
23345M-10-7	DT MIDSTREAM ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	6	
253868-10-3	DIGITAL REALTY REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	20	
25470F-10-4	WARNER BROS. DISCOVERY SRS A ORD		04/08/2022	VARIOUS	12.000	299		299	282	16	0	0	16	0	299	0	0	0	0	
25470F-30-2	DISCOVERY SRS C ORD		04/08/2022	VARIOUS	16.000	477		477	366	110	0	0	110	0	477	0	0	0	0	
25809K-10-5	DOORDASH CL A ORD		05/12/2022	GOLDMAN	12.000	810		2,121	1,787	334	0	0	334	0	2,121	0	(1,310)	(1,310)	0	
264411-50-5	DUKE REALTY REIT ORD		10/03/2022	VARIOUS	35.000	1,052		1,052	2,297	(1,246)	0	0	(1,246)	0	1,052	0	0	0	29	
278865-10-0	ECOLAB ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	10	
29082K-10-5	EMBECTA ORD		04/01/2022	Not Available	0.800	25		25	0	0	0	0	0	0	25	0	0	0	0	
29109X-10-6	ASPEN TECHNOLOGY ORD		05/16/2022	Not Available	0.680	129		125	0	0	0	0	0	0	125	0	4	4	0	
29261A-10-0	ENCOMPASS HEALTH ORD		07/01/2022	VARIOUS	6.000	357		357	392	(35)	0	0	(35)	0	357	0	0	0	3	
30161N-10-1	EXELON ORD		02/02/2022	VARIOUS	40.000	1,606		1,606	2,312	(706)	0	0	(706)	0	1,606	0	0	0	0	
313747-20-6	FEDERAL REIT ORD		01/01/2022	VARIOUS	5.000	645		645	682	(37)	0	0	(37)	0	645	0	0	0	5	
320517-10-5	FIRST HORIZON ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5	
344849-10-4	FOOT LOCKER ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	60		84	87	(3)	0	0	(3)	0	84	0	(24)	(24)	2	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		12/14/2022	VARIOUS	14.000	800		800	1,497	(697)	0	0	(697)	0	800	0	0	0	16	
36467W-10-9	GAMESTOP CL A ORD		05/12/2022	GOLDMAN	4.000	355		838	594	244	0	0	244	0	838	0	(483)	(483)	0	
369604-30-1	GENERAL ELECTRIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4	
372460-10-5	GENUINE PARTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	8	
40434L-10-5	HP ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	26	
42225P-50-1	HEALTHCARE REALTY TRUST CL A ORD		07/20/2022	VARIOUS	23.000	631		631	768	(137)	0	0	(137)	0	631	0	0	0	134	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	10	
446150-10-4	HUNTINGTON BANCSHARES ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	20	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	2,100		2,256	2,139	118	0	0	118	0	2,256	0	(156)	(156)	79	
46120E-60-2	INTUITIVE SURGICAL ORD		05/12/2022	GOLDMAN	4.000	840		1,464	1,437	26	0	0	26	0	1,464	0	(624)	(624)	0	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	184		563	286	276	0	0	276	0	563	0	(378)	(378)	0	
46284V-10-1	IRON MOUNTAIN ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	6	
469814-10-7	JACOBS SOLUTIONS ORD		08/29/2022	VARIOUS	7.000	591		591	975	(384)	0	0	(384)	0	591	0	0	0	5	
494368-10-3	KIMBERLY CLARK ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	16	
512807-10-8	LAM RESEARCH ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	14	
524660-10-7	LEGGETT & PLATT ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	6	
55261F-10-4	M&T BANK ORD		04/04/2022	Not Available	0.070	12		10	0	0	0	0	0	0	10	0	2	2	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
552690-10-9	MDU RESOURCES GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4	
562662-10-6	MANDIANT ORD		09/12/2022	Not Available	2.000	46		40	35	5	0	0	5	0	40	0	6	6	0	
580135-10-1	MCDONALD'S ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	1,304		1,338	1,340	(2)	0	0	(2)	0	1,338	0	(34)	(34)	14	
58155Q-10-3	MCKESSON ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5	
58463J-30-4	MEDICAL PROPERTIES REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	6	
58933Y-10-5	MERCK & CO. INC.		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	117	
620076-30-7	MOTOROLA SOLUTIONS ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	9	
64110L-10-6	NETFLIX ORD		05/12/2022	GOLDMAN	3.000	514		1,850	1,807	42	0	0	42	0	1,850	0	(1,336)	(1,336)	0	
654106-10-3	NIKE CL B ORD		05/12/2022	GOLDMAN	13.000	1,396		2,186	2,167	19	0	0	19	0	2,186	0	(790)	(790)	4	
655663-10-2	NORDSON ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3	
665859-10-4	NORTHERN TRUST ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	8	
670002-40-1	NOVAVAX ORD		05/12/2022	GOLDMAN	4.000	187		759	572	187	0	0	187	0	759	0	(572)	(572)	0	
67020Y-10-0	NUANCE COMMUNICATIONS ORD		03/04/2022	Not Available	16.000	896		550	885	(335)	0	0	(335)	0	550	0	346	346	0	
674599-10-5	OCCIDENTAL PETROLEUM ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	1	
681919-10-6	OMNICOM GROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	9	
683712-10-3	OPENDOOR TECHNOLOGIES ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	155		524	380	144	0	0	144	0	524	0	(369)	(369)	0	
69351T-10-6	PPL ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	21	
693718-10-8	PACCAR ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	33	
695156-10-9	PACKAGING CORP OF AMERICA ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	9	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		05/12/2022	GOLDMAN	94.000	674		2,517	1,712	805	0	0	805	0	2,517	0	(1,843)	(1,843)	0	
70614W-10-0	PELOTON INTERACTIVE ORD		05/12/2022	GOLDMAN	18.000	245		1,933	644	1,289	0	0	1,289	0	1,933	0	(1,688)	(1,688)	0	
712704-10-5	PEOPLES UNITED FINANCIAL ORD		04/04/2022	VARIOUS	43.000	716		716	766	(50)	0	0	(50)	0	716	0	0	0	8	
713448-10-8	PEPSICO ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	90	
733174-70-0	POPULAR ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3	
737446-10-4	POST HOLDINGS ORD		03/11/2022	VARIOUS	3.000	312		312	338	(26)	0	0	(26)	0	312	0	0	0	0	
74340W-10-3	PROLOGIS REIT		10/03/2022	Not Available	0.630	63		42	106	(64)	0	0	(64)	0	42	0	21	21	1	
743606-10-5	PROSPERITY BANCSHARES ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4	
745867-10-1	PULTEGROUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4	
74915M-30-8	QURATE RETAIL INC		01/31/2022	ITG INC	0.000	328		0	0	122	0	0	122	0	328	0	0	0	0	
74915M-10-0	QURATE RETAIL SRS A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	30		97	61	37	0	0	37	0	97	0	(68)	(68)	0	
758849-10-3	REGENCY CENTERS REIT ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	13	
7591EP-10-0	REGIONS FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	10	
76680R-20-6	RINGCENTRAL CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	212		706	749	(44)	0	0	(44)	0	706	0	(494)	(494)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		05/12/2022	GOLDMAN	10.000	249		1,044	1,037	7	0	0	7	0	1,044	0	(795)	(795)	0	
78409V-10-4	S&P GLOBAL ORD		02/28/2022	Not Available	0.380	146		71	179	(108)	0	0	(108)	0	71	0	75	75	0	
784117-10-3	SEI INVESTMENTS ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	7	
78440X-80-4	SL GREEN RLTY REIT ORD		01/24/2022	JP MORGAN SECURITIES INC.	3.000	275		275	215	60	0	0	60	0	275	0	0	0	39	
78440X-88-7	SL GREEN RLTY REIT ORD		01/24/2022	Not Available	0.911	66		86	0	0	0	0	0	0	86	0	(20)	(20)	0	
806857-10-8	SCHLUMBERGER ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	6	
833445-10-9	SNOWFLAKE CL A ORD		05/12/2022	GOLDMAN	12.000	1,660		2,965	4,065	(1,100)	0	0	(1,100)	0	2,965	0	(1,305)	(1,305)	0	
844741-10-8	SOUTHWEST AIRLINES ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	708		1,071	771	300	0	0	300	0	1,071	0	(363)	(363)	0	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
854502-10-1	STANLEY BLACK AND DECKER ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	852		1,212	1,698	(485)	0	0	(485)	0	1,212	0	(361)	(361)	14	
85917A-10-0	STERLING BAN ORD		01/31/2022	VARIOUS	19.000	409		409	490	(82)	0	0	(82)	0	409	0	0	0	1	
87161C-50-1	SYNOVUS FINANCIAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		05/23/2022	Not Available	0.880	106		110	156	(46)	0	0	(46)	0	110	0	(3)	(3)	0	
88025U-10-9	10X GENOMICS CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	188		585	596	(10)	0	0	(10)	0	585	0	(397)	(397)	0	
88087E-10-0	TERMINIX GLOBAL HOLDINGS ORD		10/12/2022	VARIOUS	6.000	334		334	271	63	0	0	63	0	334	0	0	0	0	
883203-10-1	TEXTRON ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5	
88579Y-10-1	3M ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	894		897	1,066	(168)	0	0	(168)	0	897	0	(3)	(3)	18	
90184L-10-2	TWITTER ORD		10/31/2022	Not Available	44.000	2,385		1,288	1,902	(613)	0	0	(613)	0	1,288	0	1,096	1,096	0	
902681-10-5	UGI ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	13	
902973-30-4	US BANCORP ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	57.000	2,729		3,076	3,202	(126)	0	0	(126)	0	3,076	0	(347)	(347)	79	
91332U-10-1	UNITY SOFTWARE ORD		05/12/2022	GOLDMAN	10.000	341		1,101	1,430	(328)	0	0	(328)	0	1,101	0	(761)	(761)	0	
931142-10-3	WALMART ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	51	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	98.190	1,290		2,625	0	0	0	0	0	0	2,625	0	(1,335)	(1,335)	0	
983793-10-0	XPO LOGISTICS ORD		11/01/2022	VARIOUS	3.000	189		189	232	(44)	0	0	(44)	0	189	0	0	0	0	
98389B-10-0	XCEL ENERGY ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	15	
983919-10-1	XILINX ORD		02/14/2022	VARIOUS	16.000	1,243		1,243	3,392	(2,150)	0	0	(2,150)	0	1,243	0	0	0	6	
98850P-10-9	YUM CHINA ORD	C	08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	1,687		1,172	1,744	(573)	0	0	(573)	0	1,172	0	515	515	8	
98888T-10-7	ZIMVIE ORD		03/01/2022	Not Available	0.100	3		4	0	0	0	0	0	0	4	0	(1)	(1)	0	
98936J-10-1	ZENDESK ORD		11/23/2022	Not Available	9.000	698		801	939	(137)	0	0	(137)	0	801	0	(104)	(104)	0	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		03/01/2022	VARIOUS	11.000	1,396		1,396	1,397	(1)	0	0	(1)	0	1,396	0	0	0	3	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		05/12/2022	GOLDMAN	9.000	757		2,248	1,655	593	0	0	593	0	2,248	0	(1,491)	(1,491)	0	
G0684D-10-7	ATHENE HOLDING CL A ORD	C	01/01/2022	VARIOUS	11.000	418		418	917	(499)	0	0	(499)	0	418	0	0	0	0	
G47567-10-5	IHS MARKIT ORD	C	02/28/2022	VARIOUS	26.000	1,381		1,381	3,456	(2,075)	0	0	(2,075)	0	1,381	0	0	0	5	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	16	
G5960L-10-3	MEDTRONIC ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	43	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
G6518L-10-8	NIELSEN HOLDINGS ORD		10/14/2022	Not Available	20.000	560		545	410	135	0	0	135	0	545	0	15	15	4	
H1467J-10-4	CHUBB ORD	C	12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	27	
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	08/10/2022	Various	18.000	3,237		3,838	4,100	(262)	0	0	(262)	0	3,838	0	(601)	(601)	39	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						78,809	XXX	96,022	100,843	(8,173)	0	0	(8,173)	0	96,350	0	(17,541)	(17,541)	1,770	XXX
74915M-30-8	QURATE RETAIL INC		06/30/2022	Various	2.000	116		328	0	0	0	0	0	0	328	0	(212)	(212)	8	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						116	XXX	328	0	0	0	0	0	0	328	0	(212)	(212)	8	XXX
5989999997. Total - Common Stocks - Part 4						78,925	XXX	96,350	100,843	(8,173)	0	0	(8,173)	0	96,679	0	(17,753)	(17,753)	1,778	XXX
5989999998. Total - Common Stocks - Part 5						6,890	XXX	6,849	0	0	0	0	0	0	6,849	0	41	41	29	XXX
5989999999. Total - Common Stocks						85,815	XXX	103,199	100,843	(8,173)	0	0	(8,173)	0	103,528	0	(17,713)	(17,713)	1,807	XXX
5999999999. Total - Preferred and Common Stocks						85,815	XXX	103,199	100,843	(8,173)	0	0	(8,173)	0	103,528	0	(17,713)	(17,713)	1,807	XXX
6009999999 - Totals						6,226,929	XXX	6,456,397	6,194,721	(8,173)	(56,269)	0	(64,442)	0	6,227,027	0	(16,855)	(16,855)	133,393	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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
2509999998. Total - Bonds							0	0	0	0	0	0	0	0	0	0	0	0	0	0
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
00165C-10-4	AMC ENTERTAINMENT HOLDINGS CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/22/2022	VARIOUS	36.000	842	842	842	0	0	0	0	0	0	0	0	0	0
07831C-10-3	BELLRING BRANDS ORD		03/11/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	05/12/2022	GOLDMAN	3.803	108	90	108	0	0	0	0	0	0	(18)	(18)	0	0
594918-10-4	MICROSOFT ORD		05/12/2022	GOLDMAN	08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,528	2,884	2,528	0	0	0	0	0	0	357	357	6	0
760125-10-4	RENTOKIL INITIAL ADR	C	10/12/2022	VARIOUS	10/19/2022	Not Available	0.868	127	24	127	0	0	0	0	0	0	(103)	(103)	0	0
88579Y-10-1	3M ORD		05/12/2022	GOLDMAN	08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	2,217	2,236	2,217	0	0	0	0	0	0	19	19	22	0
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		04/08/2022	ITG INC	08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	477	212	477	0	0	0	0	0	0	(265)	(265)	0	0
98986T-10-8	ZYNGA CL A ORD		05/12/2022	GOLDMAN	05/23/2022	VARIOUS	71.000	551	600	551	0	0	0	0	0	0	50	50	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								6,849	6,890	6,849	0	0	0	0	0	0	41	41	29	0
5989999998. Total - Common Stocks								6,849	6,890	6,849	0	0	0	0	0	0	41	41	29	0
5999999999. Total - Preferred and Common Stocks								6,849	6,890	6,849	0	0	0	0	0	0	41	41	29	0
6009999999 - Totals								6,849	6,890	6,849	0	0	0	0	0	0	41	41	29	0

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
U.S. Bancorp	Minneapolis, MN		0.000	0	0	210,000	XXX.
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	(4)	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	209,996	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0		XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	209,996	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	209,996	XXX

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

1.	January	222,856	4.	April	222,941	7.	July	222,629	10.	October	212,385
2.	February	222,747	5.	May	222,749	8.	August	208,894	11.	November	210,005
3.	March	222,748	6.	June	222,891	9.	September	208,895	12.	December	209,996

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
000000-00-0	RBS CITIZENS NA CASH SWEEP	SD	11/02/2021	0.000		175,000	0	0
316175-10-8	FIDELITY IMM:GOVT I		12/30/2022	4.100		1,768,904	7,860	7,996
8309999999. Subtotal - All Other Money Market Mutual Funds						1,943,904	7,860	7,996
8609999999 - Total Cash Equivalents						1,943,904	7,860	7,996

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH	O	Property & Casualty	0	0	390,662	386,278
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	Property & Casualty	218,807	210,750	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	O	Property & Casualty	0	0	445,213	417,487
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	218,807	210,750	835,875	803,765
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0