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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

MICO INSURANCE COMPANY

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 40932 Employer's ID Number 31-1022150

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

Country of Domicile United States of America

Incorporated/Organized 11/30/1981 Commenced Business 12/03/1981

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

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

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

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

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

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

Internet Website Address ENCOVA.COM

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

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

OFFICERS

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

OTHER

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 JOSPEH OBROKTA JR.	WILLIAM JOSEPH MCGEE JR.	JAMES CHRISTOPHER HOWAT
PRESIDENT & 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	1,056,212	1.383	1,056,212		1,056,212	1.383
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	50,000	0.065	50,000		50,000	0.065
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	451,614	0.592	451,614		451,614	0.592
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	7,651,763	10.022	7,651,763		7,651,763	10.022
1.06 Industrial and miscellaneous	5,914,992	7.747	5,914,992		5,914,992	7.747
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	15,124,581	19.810	15,124,581	0	15,124,581	19.810
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)	765,296	1.002	765,296		765,296	1.002
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	794,128	1.040	794,128		794,128	1.040
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	48,298	0.063	48,298		48,298	0.063
3.09 Total common stocks	1,607,722	2.106	1,607,722	0	1,607,722	2.106
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)	4	0.000	4		4	0.000
6.02 Cash equivalents (Schedule E, Part 2)	59,615,436	78.084	59,615,435		59,615,435	78.084
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	59,615,440	78.084	59,615,439	0	59,615,439	78.084
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	76,347,742	100.000	76,347,742	0	76,347,742	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		11,069,021
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,425,822
3.	Accrual of discount		15,775
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	(274,125)	
	4.4. Part 4, Column 11	(10,682)	(284,806)
5.	Total gain (loss) on disposals, Part 4, Column 19		1,435
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,472,879
7.	Deduct amortization of premium		22,064
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		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		16,732,303
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		16,732,303

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	1,056,212	1,015,194	1,057,465	1,055,715
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	1,056,212	1,015,194	1,057,465	1,055,715
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	50,000	34,595	50,000	50,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	451,614	363,090	452,183	450,000
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	7,651,763	7,151,926	7,659,777	7,533,995
Industrial and Miscellaneous, SVO	8.	United States	5,635,588	5,165,338	5,656,443	5,615,410
Identified Funds, Unaffiliated Bank	9.	Canada	117,951	108,750	119,393	115,000
Loans, Unaffiliated Certificates of	10.	Other Countries	161,452	147,855	165,218	150,000
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	5,914,992	5,421,942	5,941,054	5,880,410
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	15,124,581	13,986,747	15,160,478	14,970,120
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	1,585,425	1,585,425	1,286,053	
Industrial and Miscellaneous	21.	Canada	641	641	621	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	21,657	21,657	15,913	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	1,607,722	1,607,722	1,302,587	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	1,607,722	1,607,722	1,302,587	
	26.	Total Stocks	1,607,722	1,607,722	1,302,587	
	27.	Total Bonds and Stocks	16,732,303	15,594,469	16,463,065	

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	1,053,253	2,959	0	0	0	XXX	1,056,212	7.0	1,410,517	14.8	1,056,212	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	1,053,253	2,959	0	0	0	XXX	1,056,212	7.0	1,410,517	14.8	1,056,212	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	0	0	0	0	50,000	XXX	50,000	0.3	50,000	0.5	50,000	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	0	0	0	0	50,000	XXX	50,000	0.3	50,000	0.5	50,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	50,000	205,574	196,040	XXX	451,614	3.0	255,885	2.7	451,614	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	0	0	50,000	205,574	196,040	XXX	451,614	3.0	255,885	2.7	451,614	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	355,592	2,385,776	1,842,820	2,160,890	906,685	XXX	7,651,763	50.6	2,601,197	27.3	7,651,763	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	355,592	2,385,776	1,842,820	2,160,890	906,685	XXX	7,651,763	50.6	2,601,197	27.3	7,651,763	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	651,119	2,259,588	1,360,122	349,021	409,234	XXX	5,029,084	33.3	4,587,573	48.1	4,471,808	557,276
6.2 NAIC 2	49,996	394,365	269,825	171,722	0	XXX	885,908	5.9	637,215	6.7	830,422	55,486
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	701,115	2,653,953	1,629,947	520,743	409,234	XXX	5,914,992	39.1	5,224,788	54.8	5,302,230	612,761
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) 2,059,964	4,648,323	3,252,942	2,715,485	1,561,959	0	14,238,673	94.1	XXX	XXX	13,681,397	557,276
12.2 NAIC 2	(d) 49,996	394,365	269,825	171,722	0	0	885,908	5.9	XXX	XXX	830,422	55,486
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	2,109,960	5,042,688	3,522,766	2,887,207	1,561,959	0	(b) 15,124,581	100.0	XXX	XXX	14,511,819	612,761
12.8 Line 12.7 as a % of Col. 7	14.0	33.3	23.3	19.1	10.3	0.0	100.0	XXX	XXX	XXX	95.9	4.1
13. Total Bonds Prior Year												
13.1 NAIC 1	1,800,257	3,977,522	1,651,380	1,045,310	430,702	0	XXX	XXX	8,905,171	93.3	8,339,831	565,340
13.2 NAIC 2	49,979	149,774	166,738	68,205	202,519	0	XXX	XXX	637,215	6.7	580,893	56,322
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	1,850,236	4,127,296	1,818,119	1,113,515	633,221	0	XXX	XXX	(b) 9,542,386	100.0	8,920,724	621,663
13.8 Line 13.7 as a % of Col. 9	19.4	43.3	19.1	11.7	6.6	0.0	XXX	XXX	100.0	XXX	93.5	6.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	2,010,657	4,262,886	3,190,515	2,655,380	1,561,959	0	13,681,397	90.5	8,339,831	87.4	13,681,397	XXX
14.2 NAIC 2	49,996	394,365	214,339	171,722	0	0	830,422	5.5	580,893	6.1	830,422	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	2,060,653	4,657,251	3,404,853	2,827,102	1,561,959	0	14,511,819	95.9	8,920,724	93.5	14,511,819	XXX
14.8 Line 14.7 as a % of Col. 7	14.2	32.1	23.5	19.5	10.8	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	13.6	30.8	22.5	18.7	10.3	0.0	95.9	XXX	XXX	XXX	95.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	49,307	385,437	62,427	60,105	0	0	557,276	3.7	565,340	5.9	XXX	557,276
15.2 NAIC 2	0	0	55,486	0	0	0	55,486	0.4	56,322	0.6	XXX	55,486
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	49,307	385,437	117,913	60,105	0	0	612,761	4.1	621,663	6.5	XXX	612,761
15.8 Line 15.7 as a % of Col. 7	8.0	62.9	19.2	9.8	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.3	2.5	0.8	0.4	0.0	0.0	4.1	XXX	XXX	XXX	XXX	4.1

(a) Includes $ 511,652 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 0 current year of bonds with Z designations and $ 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	1,050,427	0	0	0	0	XXX	1,050,427	6.9	1,400,913	14.7	1,050,427	0
1.02 Residential Mortgage-Backed Securities	2,826	2,959	0	0	0	XXX	5,785	0.0	9,604	0.1	5,785	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	1,053,253	2,959	0	0	0	XXX	1,056,212	7.0	1,410,517	14.8	1,056,212	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	0	0	0	0	50,000	XXX	50,000	0.3	50,000	0.5	50,000	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	0	0	0	0	50,000	XXX	50,000	0.3	50,000	0.5	50,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	50,000	205,574	196,040	XXX	451,614	3.0	255,885	2.7	451,614	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	0	0	50,000	205,574	196,040	XXX	451,614	3.0	255,885	2.7	451,614	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	0	739,812	636,410	XXX	1,376,221	9.1	1,047,112	11.0	1,376,221	0
5.02 Residential Mortgage-Backed Securities	355,592	2,385,776	1,842,820	1,421,078	270,275	XXX	6,275,542	41.5	1,554,085	16.3	6,275,542	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	355,592	2,385,776	1,842,820	2,160,890	906,685	XXX	7,651,763	50.6	2,601,197	27.3	7,651,763	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	99,992	1,790,911	1,567,520	460,639	409,234	XXX	4,328,295	28.6	2,738,478	28.7	4,072,855	255,440
6.02 Residential Mortgage-Backed Securities	19,160	65,235	62,065	60,105	0	XXX	206,565	1.4		0.0	0	206,565
6.03 Commercial Mortgage-Backed Securities	200,264	203,699	0	0	0	XXX	403,963	2.7	405,811	4.3	302,854	101,109
6.04 Other Loan-Backed and Structured Securities	381,699	594,107	362	0	0	XXX	976,168	6.5	2,080,498	21.8	926,521	49,647
6.05 Totals	701,115	2,653,953	1,629,947	520,743	409,234	XXX	5,914,992	39.1	5,224,788	54.8	5,302,230	612,761
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	1,150,419	1,790,911	1,617,520	1,406,024	1,291,684	XXX	7,256,557	48.0	XXX	XXX	7,001,117	255,440
12.02 Residential Mortgage-Backed Securities	377,578	2,453,971	1,904,885	1,481,183	270,275	XXX	6,487,892	42.9	XXX	XXX	6,281,327	206,565
12.03 Commercial Mortgage-Backed Securities	200,264	203,699	0	0	0	XXX	403,963	2.7	XXX	XXX	302,854	101,109
12.04 Other Loan-Backed and Structured Securities	381,699	594,107	362	0	0	XXX	976,168	6.5	XXX	XXX	926,521	49,647
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	2,109,960	5,042,688	3,522,766	2,887,207	1,561,959	0	15,124,581	100.0	XXX	XXX	14,511,819	612,761
12.10 Line 12.09 as a % of Col. 7	14.0	33.3	23.3	19.1	10.3	0.0	100.0	XXX	XXX	XXX	95.9	4.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	499,801	2,051,094	1,431,077	899,103	611,313	XXX	XXX	XXX	5,492,387	57.6	5,236,146	256,241
13.02 Residential Mortgage-Backed Securities	238,209	702,118	387,041	214,412	21,908	XXX	XXX	XXX	1,563,689	16.4	1,563,689	0
13.03 Commercial Mortgage-Backed Securities	0	405,811	0	0	0	XXX	XXX	XXX	405,811	4.3	304,386	101,426
13.04 Other Loan-Backed and Structured Securities	1,112,226	968,272	0	0	0	XXX	XXX	XXX	2,080,498	21.8	1,816,503	263,995
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	1,850,236	4,127,296	1,818,119	1,113,515	633,221	0	XXX	XXX	9,542,386	100.0	8,920,724	621,663
13.10 Line 13.09 as a % of Col. 9	19.4	43.3	19.1	11.7	6.6	0.0	XXX	XXX	100.0	XXX	93.5	6.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,150,419	1,590,957	1,562,034	1,406,024	1,291,684	XXX	7,001,117	46.3	5,236,146	54.9	7,001,117	XXX
14.02 Residential Mortgage-Backed Securities	358,418	2,388,735	1,842,820	1,421,078	270,275	XXX	6,281,327	41.5	1,563,689	16.4	6,281,327	XXX
14.03 Commercial Mortgage-Backed Securities	200,264	102,590	0	0	0	XXX	302,854	2.0	304,386	3.2	302,854	XXX
14.04 Other Loan-Backed and Structured Securities	351,552	574,969	0	0	0	XXX	926,521	6.1	1,816,503	19.0	926,521	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	2,060,653	4,657,251	3,404,853	2,827,102	1,561,959	0	14,511,819	95.9	8,920,724	93.5	14,511,819	XXX
14.10 Line 14.09 as a % of Col. 7	14.2	32.1	23.5	19.5	10.8	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	13.6	30.8	22.5	18.7	10.3	0.0	95.9	XXX	XXX	XXX	95.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	199,954	55,486	0	0	XXX	255,440	1.7	256,241	2.7	XXX	255,440
15.02 Residential Mortgage-Backed Securities	19,160	65,235	62,065	60,105	0	XXX	206,565	1.4	0	0.0	XXX	206,565
15.03 Commercial Mortgage-Backed Securities	0	101,109	0	0	0	XXX	101,109	0.7	101,426	1.1	XXX	101,109
15.04 Other Loan-Backed and Structured Securities	30,147	19,138	362	0	0	XXX	49,647	0.3	263,995	2.8	XXX	49,647
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	49,307	385,437	117,913	60,105	0	0	612,761	4.1	621,663	6.5	XXX	612,761
15.10 Line 15.09 as a % of Col. 7	8.0	62.9	19.2	9.8	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.3	2.5	0.8	0.4	0.0	0.0	4.1	XXX	XXX	XXX	XXX	4.1

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	22,485,146	349,997	22,135,149	0
2. Cost of cash equivalents acquired	40,864,644	0	40,864,644	0
3. Accrual of discount	3	3	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	3,734,357	350,000	3,384,357	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)	59,615,435	0	59,615,435	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	59,615,435	0	59,615,435	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 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
91282C-AW-1	UNITED STATES TREASURY	SD			1.A	1,051,433	96.1563	1,009,641	1,050,000	1,050,427	0	(489)	0	0	0.250	0.203	MN	341	2,625	12/10/2020	11/15/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,051,433	XXX	1,009,641	1,050,000	1,050,427	0	(489)	0	0	XXX	XXX	XXX	341	2,625	XXX	XXX
38377R-VK-8	GNR 2010-166 GP - CMO/RMBS			4	1.A	6,032	97.1730	5,553	5,715	5,785	0	1	0	0	3.000	1.767	MON	14	171	04/20/2012	04/20/2039
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						6,032	XXX	5,553	5,715	5,785	0	1	0	0	XXX	XXX	XXX	14	171	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,057,465	XXX	1,015,194	1,055,715	1,056,212	0	(488)	0	0	XXX	XXX	XXX	355	2,796	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
68609T-A6-5	OREGON	SD		1,2	1.B FE	50,000	69.1900	34,595	50,000	50,000	0	0	0	0	2.419	2.419	FA	504	2,469	07/09/2020	08/01/2043
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						50,000	XXX	34,595	50,000	50,000	0	0	0	0	XXX	XXX	XXX	504	2,469	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						50,000	XXX	34,595	50,000	50,000	0	0	0	0	XXX	XXX	XXX	504	2,469	XXX	XXX
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1	1.B FE	56,179	78.7310	39,366	50,000	55,574	0	(311)	0	0	3.338	2.434	AO	417	1,669	01/08/2021	10/01/2037
665337-QG-9	NORTHERN LEBANON PA SCH DIST			2	1.C FE	196,004	87.6640	175,328	200,000	196,040	0	36	0	0	4.000	4.121	MS	2,667	2,133	04/26/2022	09/01/2050
798186-P9-7	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	50,000	72.9700	36,485	50,000	50,000	0	0	0	0	1.927	1.927	FA	401	964	01/08/2021	08/01/2034
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	50,000	71.9040	35,952	50,000	50,000	0	0	0	0	2.027	2.027	FA	422	1,014	01/08/2021	08/01/2035
910678-S9-3	UNITED INDPT SCH DIST TEX	SD		2	1.A FE	50,000	70.7020	35,351	50,000	50,000	0	0	0	0	2.800	2.800	FA	529	2,800	02/12/2020	08/15/2040
932423-VN-3	WALLED LAKE MICH CONS SCH DIST				1.B FE	50,000	81.2170	40,609	50,000	50,000	0	0	0	0	1.522	1.522	MN	127	761	01/15/2021	05/01/2029
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						452,183	XXX	363,090	450,000	451,614	0	(275)	0	0	XXX	XXX	XXX	4,563	9,340	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						452,183	XXX	363,090	450,000	451,614	0	(275)	0	0	XXX	XXX	XXX	4,563	9,340	XXX	XXX
130179-TN-4	CALIFORNIA EDL FACS AUTH REV	SD		1	1.A FE	183,837	114.6200	171,930	150,000	183,396	0	(441)	0	0	5.000	3.720	AO	1,875	3,750	04/25/2022	04/01/2051
220245-L8-5	CORPUS CHRISTI TEX UTIL SYS REV	SD		2	1.D FE	101,960	68.4840	68,484	100,000	101,477	0	(205)	0	0	2.809	2.562	JJ	1,295	2,809	08/12/2020	07/15/2040
38611T-CB-1	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			2	1.F FE	148,868	93.8310	140,747	150,000	148,891	0	24	0	0	4.000	4.050	AO	1,500	3,000	04/25/2022	10/01/2045
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R	SD		1,2	1.C FE	100,000	70.8300	70,830	100,000	100,000	0	0	0	0	3.216	3.216	AO	804	6,432	02/12/2020	10/01/2049
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	51,632	80.4000	40,200	50,000	51,191	0	(156)	0	0	3.395	3.004	AO	358	1,698	02/04/2020	10/15/2040
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS	SD		1	1.D FE	63,886	111.0930	55,547	50,000	59,388	0	(529)	0	0	6.772	4.778	MS	1,129	3,386	06/07/2012	09/01/2035
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	85,320	80.5420	60,407	75,000	84,367	0	(409)	0	0	3.384	2.514	JD	212	2,538	08/14/2020	12/01/2040
660043-DS-6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	52,423	78.0870	39,044	50,000	51,742	0	(242)	0	0	3.696	3.093	JD	154	1,848	02/05/2020	06/01/2039
67760H-NH-0	OHIO ST TPK COMMN TPK REV	SD		2	1.C FE	50,290	69.3770	34,689	50,000	50,217	0	(27)	0	0	3.196	3.127	FA	604	3,196	02/06/2020	02/15/2048
709221-TF-2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE	SD		1	1.D FE	117,839	102.8770	102,877	100,000	112,837	0	(586)	0	0	5.848	4.645	JD	487	5,848	06/07/2012	12/01/2037
76913C-BF-5	RIVERSIDE CNTY CALIF PENSION OBLIG	SD		1	1.C FE	100,000	86.9740	86,974	100,000	100,000	0	0	0	0	3.818	3.818	FA	1,442	3,818	04/23/2020	02/15/2038
786089-JR-4	SACRAMENTO CALIF WTR REV	SD		1,2	1.D FE	50,000	70.2900	35,145	50,000	50,000	0	0	0	0	3.180	3.180	MS	530	3,180	04/24/2020	09/01/2042
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	54,892	80.6240	40,312	50,000	53,715	0	(500)	0	0	3.303	2.129	MN	275	1,652	08/06/2020	11/01/2039
837227-7N-1	SOUTH CENTRAL REGIONAL WATER AUTHORITY	SD		2	1.D FE	51,123	73.2890	36,645	50,000	50,817	0	(110)	0	0	3.500	3.223	FA	729	3,500	02/06/2020	08/01/2043
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV	SD		2	1.C FE	104,217	70.9540	70,954	100,000	103,089	0	(402)	0	0	3.504	3.000	MN	584	6,132	02/11/2020	11/01/2044
92778W-LB-0	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1,2	1.B FE	75,116	68.4280	51,321	75,000	75,095	0	(11)	0	0	2.110	2.092	MS	528	1,583	01/14/2021	09/01/2035
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,391,399	XXX	1,106,103	1,300,000	1,376,221	0	(3,595)	0	0	XXX	XXX	XXX	12,506	54,369	XXX	XXX
3131XT-QN-3	FH ZM0461 - RMBS			4	1.A	34,018	91.6380	30,188	32,942	34,472	0	387	0	0	3.500	2.786	MON	96	1,153	12/17/2015	11/01/2045
3131XV-F6-7	FH ZM1989 - RMBS			4	1.A	57,223	89.7416	49,684	55,363	58,253	0	512	0	0	3.000	2.126	MON	138	1,661	10/27/2016	10/01/2041
31329J-PX-9	FH ZA1338 - RMBS			4	1.A	13,102	89.6139	11,357	12,673	13,272	0	70	0	0	3.000	2.221	MON	32	380	07/19/2012	08/01/2042
31329K-X3-3	FH ZA2498 - RMBS			4	1.A	57,475	92.2848	52,826	57,242	57,584	0	93	0	0	3.500	3.355	MON	167	2,003	05/24/2018	03/01/2038
3132A4-6K-9	FH ZS4474 - RMBS			4	1.A	15,556	93.5995	14,094	15,057	15,794	0	116	0	0	3.500	2.640	MON	44	527	02/23/2012	03/01/2042
3132A5-AY-1	FH ZS4523 - RMBS			4	1.A	24,246	92.5580	22,327	24,122	24,265	0	35	0	0	3.500	3.389	MON	70	844	08/06/2013	07/01/2043
3132A5-E8-4	FH ZS4659 - RMBS			4	1.A	38,710	93.0446	34,364	36,933	40,594	0	1,076	0	0	3.500	2.064	MON	108	1,293	04/14/2016	04/01/2046
3136A5-YC-4	FNR 2012-30 ED - CMO/RMBS			4	1.A	1,976	98.1557	1,901	1,936	1,938	0	(3)	0	0	2.500	1.991	MON	4	48	04/19/2012	04/25/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138MQ-4E-0	FN AQ8920 - RMBS			4	1.A	20,398	92.8136	18,204	19,613	19,926	0	(36)	0	0	2.500	1.637	MON	41	490	02/06/2013	01/01/2028
3138WD-3Z-2	FN AS4415 - RMBS			4	1.A	189,410	93.1423	164,855	176,993	190,078	0	3,893	0	0	3.500	2.374	MON	516	6,195	09/27/2016	02/01/2045
3138WE-KK-4	FN AS4797 - RMBS			4	1.A	20,314	93.9755	18,122	19,284	20,604	0	462	0	0	3.500	2.455	MON	56	675	04/07/2015	04/01/2045
3138WF-TA-4	FN AS5944 - RMBS			4	1.A	23,737	93.8969	21,252	22,633	23,953	0	473	0	0	3.500	2.614	MON	66	792	10/19/2015	10/01/2045
31397Q-LT-3	FNR 2011-4 PK - CMO/RMBS			4	1.A	2,359	98.1715	2,202	2,243	2,254	0	(12)	0	0	3.000	1.755	MON	6	67	05/02/2012	04/25/2040
31398V-7F-7	FHR 3649 BW - CMO/RMBS			4	1.A	1,546	98.7474	1,437	1,455	1,472	0	(12)	0	0	4.000	2.080	MON	5	58	05/01/2012	03/15/2025
3140F1-YB-2	FN BC6105 - RMBS			4	1.A	85,843	93.1075	76,257	81,902	86,724	0	1,423	0	0	3.500	2.616	MON	239	2,867	05/23/2016	06/01/2046
3140FP-DG-1	FN BE3702 - RMBS			4	1.A	55,661	95.7535	50,835	53,089	57,875	0	1,954	0	0	4.000	2.640	MON	177	2,124	12/06/2017	06/01/2047
3140QN-BZ-4	FN CB2755 - RMBS			4	1.A	174,111	88.2007	164,822	186,871	174,305	0	194	0	0	3.000	4.001	MON	467	2,336	06/29/2022	02/01/2052
3140QQ-2H-7	FN CB5275 - RMBS			4	1.A	4,743,160	99.6720	4,729,452	4,745,014	4,743,238	0	77	0	0	5.000	4.998	MON	19,771	0	12/27/2022	12/01/2052
3140X4-M4-5	FN FM1278 - RMBS			4	1.A	73,063	94.3698	67,381	71,401	73,511	0	341	0	0	3.000	2.243	MON	179	2,142	07/30/2019	07/01/2034
3140X8-KJ-5	FN FM4796 - RMBS			4	1.A	286,761	82.3512	226,558	275,112	286,265	0	(163)	0	0	2.000	1.493	MON	459	5,502	11/20/2020	11/01/2050
31418D-6L-1	FN MA4474 - RMBS			4	1.A	349,706	84.0969	287,708	342,115	349,167	0	(312)	0	0	2.000	1.658	MON	570	6,842	10/05/2021	11/01/2041
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						6,268,378	XXX	6,045,823	6,233,995	6,275,542	0	10,568	0	0	XXX	XXX	XXX	23,210	38,000	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						7,659,777	XXX	7,151,926	7,533,995	7,651,763	0	6,973	0	0	XXX	XXX	XXX	35,716	92,369	XXX	XXX
00287Y-BV-0	ABBVIE INC			1,2	2.A FE	51,674	93.0457	46,523	50,000	51,351	0	(323)	0	0	2.950	2.190	MN	164	1,475	01/20/2022	11/21/2026
010392-FU-7	ALABAMA POWER CO			1,2	1.E FE	66,177	77.8136	58,360	75,000	66,954	0	777	0	0	1.450	3.022	MS	320	1,088	02/24/2022	09/15/2030
010392-FX-1	ALABAMA POWER CO			1,2	1.E FE	49,966	86.2864	43,143	50,000	49,968	0	3	0	0	3.050	3.058	MS	449	796	03/02/2022	03/15/2032
025537-AV-3	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	49,868	102.2099	51,105	50,000	49,871	0	4	0	0	5.750	5.812	MN	471	0	10/31/2022	11/01/2027
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	48,359	97.6274	48,814	50,000	49,613	0	331	0	0	2.900	3.608	FA	544	1,450	01/02/2019	02/16/2024
03027X-BV-1	AMERICAN TOWER CORP			1,2	2.C FE	44,937	93.5504	46,775	50,000	45,129	0	192	0	0	3.650	6.327	MS	537	0	10/21/2022	03/15/2027
037833-CR-9	APPLE INC			1,2	1.B FE	53,234	95.3449	47,672	50,000	52,639	0	(595)	0	0	3.200	1.860	MN	222	1,600	01/10/2022	05/11/2027
05565E-BQ-7	BMW US CAPITAL LLC			1	1.F FE	99,953	94.9458	94,946	100,000	99,980	0	16	0	0	0.800	0.816	AO	200	800	03/29/2021	04/01/2024
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.F FE	54,000	90.7477	49,004	54,000	54,000	0	0	0	0	3.419	3.419	JD	56	1,846	12/12/2017	12/20/2028
06051G-JR-1	BANK OF AMERICA CORP			1,2,5	1.G FE	50,000	93.3992	46,700	50,000	50,000	0	0	0	0	0.976	0.976	AO	94	488	04/16/2021	04/22/2025
06051G-KJ-7	BANK OF AMERICA CORP			1,2,5	1.G FE	50,000	89.0016	44,501	50,000	50,000	0	0	0	0	2.551	2.552	FA	521	638	02/01/2022	02/04/2028
06406R-AS-6	BANK OF NEW YORK MELLON CORP			2	1.F FE	99,893	94.3118	94,312	100,000	99,953	0	36	0	0	0.500	0.536	AO	90	500	04/19/2021	04/26/2024
06406R-BA-4	BANK OF NEW YORK MELLON CORP			2	1.F FE	49,958	89.8954	44,948	50,000	49,965	0	8	0	0	2.050	2.068	JJ	441	513	01/19/2022	01/26/2027
134429-BG-3	CAMPBELL SOUP CO			1,2	2.B FE	54,145	95.5582	47,779	50,000	53,537	0	(608)	0	0	4.150	2.618	MS	611	2,075	01/27/2022	03/15/2028
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	49,926	88.8256	44,413	50,000	49,941	0	14	0	0	1.750	1.781	JD	70	875	11/17/2021	12/02/2026
14040H-CH-6	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	48,048	87.5943	43,797	50,000	48,261	0	213	0	0	1.878	2.618	MN	154	939	02/10/2022	11/02/2027
172967-NG-2	CITIGROUP INC			1,2,5	1.G FE	50,000	90.1516	45,076	50,000	50,000	0	0	0	0	3.070	3.071	FA	542	793	02/16/2022	02/24/2028
17327C-AN-3	CITIGROUP INC			1,2,5	1.G FE	50,000	92.8386	46,419	50,000	50,000	0	0	0	0	2.014	2.015	JJ	436	504	01/18/2022	01/25/2026
191216-DK-3	COCA-COLA CO			1	1.E FE	99,613	82.8457	82,846	100,000	99,678	0	36	0	0	2.000	2.043	MS	644	2,000	03/01/2021	03/05/2031
194162-AN-3	COLGATE-PALMOLIVE CO			1,2	1.D FE	99,880	94.8736	94,874	100,000	99,889	0	9	0	0	3.100	3.126	FA	1,223	0	08/01/2022	08/15/2027
20030N-BH-3	COMCAST CORP			1	1.G FE	101,402	94.8353	94,835	100,000	100,882	0	(71)	0	0	4.250	4.141	JJ	1,960	4,250	05/15/2014	01/15/2033
24422E-WA-3	JOHN DEERE CAPITAL CORP				1.F FE	149,915	89.5096	134,264	150,000	149,931	0	16	0	0	1.700	1.712	JJ	1,204	1,282	01/04/2022	01/11/2027
25243Y-AH-2	DIAGEO CAPITAL PLC		C	1	1.G FE	61,785	105.4394	52,720	50,000	58,540	0	(450)	0	0	5.875	4.224	MS	743	2,938	08/18/2014	09/30/2036
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1.G FE	49,878	99.1277	49,564	50,000	49,996	0	14	0	0	2.625	2.653	AO	226	1,313	04/24/2013	04/29/2023
254687-DK-9	WALT DISNEY CO			1,2	2.A FE	49,911	94.8501	47,425	50,000	49,960	0	10	0	0	3.375	3.397	MN	216	1,688	05/17/2017	11/15/2026
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
278642-BA-0	EBAY INC			1,2	2.A FE	49,932	103.0712	51,536	50,000	49,933	0	1	0	0	5.950	5.982	MN	322	0	11/07/2022	11/22/2027
29736R-AR-1	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	99,340	81.1391	81,139	100,000	99,451	0	61	0	0	1.950	2.023	MS	574	1,950	03/01/2021	03/15/2031
341081-EU-7	FLORIDA POWER & LIGHT CO			1	1.E FE	84,325	99.0778	74,308	75,000	81,476	0	(373)	0	0	5.400	4.498	MS	1,350	4,050	11/19/2013	09/01/2035

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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
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	50,000	89.0568	44,528	50,000	50,000	0	0	0	0	2.640	2.640	FA	466	770	01/19/2022	02/24/2028
438516-BW-5	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	99,793	96.2953	96,295	100,000	99,931	0	42	0	0	2.300	2.344	FA	869	2,300	07/30/2019	08/15/2024
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	50,000	61.8188	30,909	50,000	50,000	0	0	0	0	2.667	2.667	AO	333	1,334	08/05/2020	10/01/2050
452308-AR-0	ILLINOIS TOOL WORKS INC			1,2	1.E FE	47,557	86.0099	43,005	50,000	48,019	0	64	0	0	3.900	4.198	MS	650	1,950	08/07/2014	09/01/2042
46647P-AP-1	JPMORGAN CHASE & CO			1,2,5	1.E FE	105,897	99.3045	99,305	100,000	100,915	0	(2,964)	0	0	3.559	0.577	AO	672	3,559	04/22/2021	04/23/2024
46647P-CW-4	JPMORGAN CHASE & CO			1,2,5	1.E FE	50,000	90.6887	45,344	50,000	50,000	0	0	0	0	2.947	2.948	FA	520	737	02/16/2022	02/24/2028
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	128,404	90.0216	112,527	125,000	128,077	0	(327)	0	0	3.100	2.711	MS	1,023	3,875	03/02/2022	03/26/2030
57636Q-AS-3	MASTERCARD INC			1,2	1.E FE	99,872	81.5456	81,546	100,000	99,894	0	12	0	0	1.900	1.914	MS	559	1,900	03/02/2021	03/15/2031
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	49,410	89.2514	44,626	50,000	49,518	0	15	0	0	4.150	4.221	MN	248	2,075	05/14/2014	05/18/2043
58933Y-AJ-4	MERCK & CO INC	SD		1	1.E FE	49,410	89.2514	44,626	50,000	49,521	0	15	0	0	4.150	4.221	MN	248	2,075	05/14/2014	05/18/2043
595620-AL-9	MIDAMERICAN ENERGY CO			1,2	1.A FE	110,483	93.5130	93,513	100,000	108,558	0	(266)	0	0	4.800	4.169	MS	1,413	4,800	07/30/2014	09/15/2043
61747Y-EK-7	MORGAN STANLEY			1,2,5	1.E FE	50,000	89.0569	44,528	50,000	50,000	0	0	0	0	2.475	2.476	JJ	550	608	01/19/2022	01/21/2028
61772B-AA-1	MORGAN STANLEY			1,2,5	1.E FE	50,000	98.5145	49,257	50,000	50,000	0	0	0	0	0.731	0.731	AO	87	366	04/19/2021	04/05/2024
64952W-EB-5	NEW YORK LIFE GLOBAL FUNDING				1.A FE	99,941	94.2541	94,254	100,000	99,974	0	20	0	0	0.550	0.570	AO	99	550	04/20/2021	04/26/2024
654106-AF-0	NIKE INC	SD		1,2	1.E FE	46,220	92.3571	46,179	50,000	48,022	0	475	0	0	2.375	3.488	MN	198	1,188	01/03/2019	11/01/2026
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	51,307	92.3102	46,155	50,000	51,118	0	(189)	0	0	3.250	2.749	JJ	749	813	02/10/2022	01/15/2028
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.F FE	95,888	94.0441	94,044	100,000	97,751	0	465	0	0	3.200	3.763	MN	409	3,200	10/02/2018	05/15/2027
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	57,125	92.6220	46,311	50,000	55,404	0	(696)	0	0	4.125	2.444	AO	435	2,063	06/22/2020	04/15/2030
708696-BZ-1	PENNSYLVANIA ELECTRIC CO			1,2	2.A FE	57,505	89.7704	44,885	50,000	55,486	0	(837)	0	0	3.600	1.717	JD	150	1,800	07/20/2020	06/01/2029
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	47,822	90.8638	45,432	50,000	48,031	0	210	0	0	2.250	3.391	MS	331	563	07/28/2022	09/15/2026
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
822582-AY-8	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	53,556	91.1428	45,571	50,000	52,917	0	(88)	0	0	4.550	4.127	FA	878	2,275	08/14/2014	08/12/2043
857477-BS-1	STATE STREET CORP			2,5	1.F FE	100,000	89.6675	89,668	100,000	100,000	0	0	0	0	2.203	2.203	FA	881	1,102	02/02/2022	02/07/2028
89236T-FS-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	99,973	98.6970	98,697	100,000	99,994	0	6	0	0	3.350	3.356	JJ	1,610	3,350	01/03/2019	01/08/2024
89236T-JV-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	49,948	89.4042	44,702	50,000	49,958	0	10	0	0	1.900	1.922	JJ	443	475	01/10/2022	01/13/2027
893526-DF-7	TRANSCANADA PIPELINES LTD		C	1	2.A FE	69,467	98.9796	64,337	65,000	68,010	0	(195)	0	0	5.600	5.055	MS	920	3,640	11/19/2013	03/31/2034
907818-DZ-8	UNION PACIFIC CORP			1,2	1.G FE	98,473	82.6803	82,680	100,000	98,720	0	35	0	0	4.150	4.240	JJ	1,914	4,150	08/07/2014	01/15/2045
913017-BT-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	104,583	90.9191	90,919	100,000	103,712	0	(122)	0	0	4.500	4.218	JD	375	4,500	08/14/2014	06/01/2042
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-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	54,411	93.9940	50,757	54,000	54,281	0	(36)	0	0	4.016	3.927	JD	169	2,169	02/28/2019	12/03/2029
927804-FN-9	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	49,844	99.4937	49,747	50,000	49,996	0	18	0	0	2.750	2.786	MS	405	1,375	03/11/2013	03/15/2023
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	49,804	95.1296	47,565	50,000	49,919	0	22	0	0	3.450	3.501	JD	144	1,725	05/17/2017	06/01/2026
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,342,571	XXX	3,936,939	4,298,000	4,328,295	0	(4,987)	0	0	XXX	XXX	XXX	34,493	105,315	XXX	XXX
64831M-AA-0	NRZT 22NQM2 A1 - CMO/RMBS			4	1.A FE	205,842	86.2966	177,938	206,194	206,565	0	723	0	0	3.079	3.501	MON	529	5,288	03/03/2022	03/27/2062
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						205,842	XXX	177,938	206,194	206,565	0	723	0	0	XXX	XXX	XXX	529	5,288	XXX	XXX
12626L-AE-2	COMM 2013-CCRE11 A4 - CMBS			4	1.A FE	205,994	98.9228	197,846	200,000	200,264	0	(708)	0	0	4.258	3.918	MON	710	8,516	10/02/2013	08/12/2050
23312L-AS-7	DBJPM 2016-C1 A4 - CMBS			4	1.A FE	107,574	93.6282	93,628	100,000	102,590	0	(824)	0	0	3.276	2.386	MON	273	3,276	07/28/2016	05/12/2049
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	102,999	91.4649	91,465	100,000	101,109	0	(316)	0	0	2.890	2.553	MON	241	2,890	07/26/2016	08/12/2049
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						416,567	XXX	382,939	400,000	403,963	0	(1,848)	0	0	XXX	XXX	XXX	1,224	14,682	XXX	XXX
17305E-GM-1	CCCIT 2018-A3 A3 - ABS			4	1.A FE	99,953	99.2969	99,297	100,000	99,995	0	9	0	0	3.290	3.297	MN	347	3,290	06/13/2018	05/23/2025
254683-CD-5	DCENT 2018-1 A - ABS			4	1.A FE	99,996	99.8314	99,831	100,000	100,000	0	1	0	0	3.030	3.049	MON	135	3,030	03/08/2018	08/15/2025
34532N-AD-7	FORDO 2021-A A4 - ABS			4	1.A FE	99,995	91.6039	91,604	100,000	99,997	0	1	0	0	0.490	0.492	MON	22	490	02/17/2021	09/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36261R-AD-0	GMALT 2021-1 A4 - ABS			4	1.A FE	99,985	98.2416	98,242	100,000	99,998	0	6	0	0	0.330	0.337	MON	10	330	02/17/2021	02/20/2025
380140-AB-9	GMCAR 213 A2 - ABS			4	1.A FE	30,635	99.5351	30,496	30,639	30,638	0	(15)	0	0	0.210	0.223	MON	3	65	07/13/2021	08/16/2024
43813G-AD-3	HAROT 2021-1 A4 - ABS			4	1.A FE	99,995	93.1743	93,174	100,000	99,997	0	1	0	0	0.420	0.422	MON	12	420	02/17/2021	01/21/2028
58769K-AC-8	MBALT 2021-B A2 - ABS			4	1.A FE	11,749	99.8140	11,728	11,750	11,750	0	0	0	0	0.220	0.235	MON	1	26	06/22/2021	01/16/2024
82652Q-AA-9	SRFC 211 A - RMBS			4	1.A FE	38,272	93.3645	35,743	38,283	38,274	0	1	0	0	0.990	1.009	MON	12	379	03/08/2021	11/20/2037
89239C-AB-5	TLOT 21B A2 - ABS			4	1.A FE	11,372	99.4611	11,312	11,373	11,373	0	1	0	0	0.250	0.264	MON	1	28	07/27/2021	03/20/2024
89240B-AD-0	TAOT 2021-A A4 - ABS			4	1.A FE	224,964	91.9955	206,990	225,000	224,982	0	10	0	0	0.390	0.395	MON	39	878	02/02/2021	06/15/2026
98163J-AB-1	WOLS 2021-A A2 - ABS			4	1.A FE	9,171	99.8055	9,154	9,171	9,171	0	0	0	0	0.210	0.228	MON	1	19	07/13/2021	04/15/2024
98164E-AD-7	WOART 2021-A A4 - ABS			4	1.A FE	149,986	91.0370	136,555	150,000	149,992	0	4	0	0	0.480	0.483	MON	32	720	02/03/2021	09/15/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						976,073	XXX	924,126	976,217	976,168	0	20	0	0	XXX	XXX	XXX	614	9,675	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,941,054	XXX	5,421,942	5,880,410	5,914,992	0	(6,093)	0	0	XXX	XXX	XXX	36,859	134,960	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						7,287,586	XXX	6,450,368	7,148,000	7,256,557	0	(9,346)	0	0	XXX	XXX	XXX	52,407	174,118	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						6,480,252	XXX	6,229,315	6,445,903	6,487,892	0	11,292	0	0	XXX	XXX	XXX	23,753	43,460	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						416,567	XXX	382,939	400,000	403,963	0	(1,848)	0	0	XXX	XXX	XXX	1,224	14,682	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						976,073	XXX	924,126	976,217	976,168	0	20	0	0	XXX	XXX	XXX	614	9,675	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						15,160,478	XXX	13,986,747	14,970,120	15,124,581	0	118	0	0	XXX	XXX	XXX	77,998	241,935	XXX	XXX

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 9,251,820	1B ..$ 383,308	1C ..$ 600,537	1D ..$ 665,406	1E ..$ 1,251,925	1F ..$ 1,527,926	1G ..$ 557,750
1B	2A ...$ 637,511	2B ..$ 203,268	2C ..$ 45,129				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
NONE																				
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
001055-10-2	AFLAC ORD			15.000	1,079	71.940	1,079	669	0	24	0	203	0	203	0	11/16/2018	
00123Q-10-4	AGNC INVESTMENT REIT ORD			22.000	228	10.350	228	388	3	32	0	(103)	0	(103)	0	11/16/2018	
00130H-10-5	THE AES CORPORATION			11.000	316	28.760	316	171	0	7	0	49	0	49	0	11/16/2018	
00206R-10-2	AT&T ORD			180.000	3,314	18.410	3,314	3,943	0	141	0	(629)	0	(629)	0	05/12/2022	
002824-10-0	ABBOTT LABORATORIES ORD			37.000	4,062	109.790	4,062	2,094	0	70	0	(1,145)	0	(1,145)	0	03/19/2019	
00287Y-10-9	ABBVIE ORD			45.000	7,272	161.610	7,272	4,080	0	231	0	1,074	0	1,074	0	12/21/2022	
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			19.000	1,454	76.550	1,454	1,166	0	9	0	190	0	190	0	09/28/2021	
00724F-10-1	ADOBE ORD			12.000	4,038	336.530	4,038	3,160	0	0	0	(2,403)	0	(2,403)	0	05/12/2022	
00751Y-10-6	ADVANCE AUTO PARTS ORD			2.000	294	147.030	294	327	3	11	0	(186)	0	(186)	0	03/19/2019	
00766T-10-0	AECOM ORD			2.000	170	84.930	170	66	0	1	0	15	0	15	0	11/16/2018	
007903-10-7	ADVANCED MICRO DEVICES ORD			39.997	2,591	64.770	2,591	2,326	0	0	0	(2,105)	0	(2,105)	0	08/10/2022	
00846U-10-1	AGILENT TECHNOLOGIES ORD			7.000	1,048	149.650	1,048	455	2	6	0	(70)	0	(70)	0	11/16/2018	
009066-10-1	AIRBNB CL A ORD			10.000	855	85.500	855	1,183	0	0	0	(328)	0	(328)	0	08/10/2022	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			5.000	1,541	308.260	1,541	819	8	32	0	20	0	20	0	11/16/2018	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			4.000	337	84.300	337	280	0	0	0	(131)	0	(131)	0	11/16/2018	
011659-10-9	ALASKA AIR GROUP ORD			6.000	258	42.940	258	408	0	0	0	(55)	0	(55)	0	11/16/2018	
012653-10-1	ALBEMARLE ORD			4.000	867	216.860	867	267	2	6	0	(68)	0	(68)	0	12/16/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			4.000	583	145.670	583	695	5	19	0	(309)	0	(309)	0	09/28/2021	
016255-10-1	ALIGN TECHNOLOGY ORD			2.000	422	210.900	422	451	0	0	0	(893)	0	(893)	0	11/16/2018	
018802-10-8	ALLIANT ENERGY ORD			3.000	166	55.210	166	166	0	5	0	(19)	0	(19)	0	10/20/2020	
020002-10-1	ALLSTATE ORD			6.000	814	135.600	814	537	5	20	0	108	0	108	0	11/16/2018	
02005N-10-0	ALLY FINANCIAL ORD			9.000	220	24.450	220	228	0	11	0	(208)	0	(208)	0	11/16/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			3.000	713	237.650	713	220	0	0	0	204	0	204	0	11/16/2018	
02079K-10-7	ALPHABET CL C ORD			120.000	10,648	88.730	10,648	6,369	0	0	0	(6,714)	0	(6,714)	0	11/16/2018	
02079K-30-5	ALPHABET CL A ORD			136.000	11,999	88.230	11,999	6,077	0	0	0	(7,701)	0	(7,701)	0	08/17/2017	
02209S-10-3	ALTRIA GROUP ORD			39.000	1,783	45.710	1,783	1,891	37	142	0	(66)	0	(66)	0	09/28/2021	
023135-10-6	AMAZON COM ORD			194.000	16,296	84.000	16,296	16,206	0	0	0	(16,047)	0	(16,047)	0	04/17/2020	
023608-10-2	AMEREN ORD			7.000	622	88.920	622	485	0	17	0	(1)	0	(1)	0	11/16/2018	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			20.000	254	12.720	254	334	0	0	0	(105)	0	(105)	0	04/17/2020	
025537-10-1	AMERICAN ELECTRIC POWER ORD			11.000	1,044	94.950	1,044	847	0	35	0	66	0	66	0	11/16/2018	
025816-10-9	AMERICAN EXPRESS ORD			14.000	2,069	147.750	2,069	1,533	0	28	0	(222)	0	(222)	0	11/16/2018	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			13.000	392	30.140	392	296	0	9	0	(175)	0	(175)	0	04/22/2019	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			18.000	1,138	63.240	1,138	773	6	17	0	115	0	115	0	11/16/2018	
03027X-10-0	AMERICAN TOWER REIT			10.000	2,119	211.860	2,119	1,640	16	57	0	(806)	0	(806)	0	11/16/2018	
030420-10-3	AMERICAN WATER WORKS ORD			6.000	915	152.420	915	560	0	15	0	(219)	0	(219)	0	11/16/2018	
03073E-10-5	AMERISOURCEBERGEN ORD			4.000	663	165.710	663	324	0	7	0	131	0	131	0	03/19/2019	
03076C-10-6	AMERIPRISE FINANCE ORD			4.000	1,245	311.370	1,245	506	0	20	0	39	0	39	0	11/16/2018	
031100-10-0	AMETEK ORD			5.000	699	139.720	699	372	0	4	0	(37)	0	(37)	0	11/16/2018	
031162-10-0	AMGEN ORD			12.000	3,152	262.640	3,152	2,330	0	93	0	452	0	452	0	11/16/2018	
032095-10-1	AMPHENOL CL A ORD			13.000	990	76.140	990	577	3	10	0	(147)	0	(147)	0	11/16/2018	
032654-10-5	ANALOG DEVICES ORD			12.000	1,968	164.030	1,968	1,034	0	36	0	(141)	0	(141)	0	11/16/2018	
03662Q-10-5	ANSYS ORD			2.000	483	241.590	483	317	0	0	0	(319)	0	(319)	0	11/16/2018	
036752-10-3	ELEVANCE HEALTH ORD			6.000	3,078	512.970	3,078	1,718	0	31	0	297	0	297	0	11/16/2018	
03750L-10-9	APARTMENT INCOME REIT ORD			6.000	206	34.310	206	226	0	11	0	(122)	0	(122)	0	12/15/2020	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			9.000	574	63.790	574	460	0	14	0	(78)	0	(78)	0	07/16/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
037833-10-0	APPLE ORD			321.000	41,708	129.930	41,708	16,158	0	290	0	(15,113)	0	(15,113)	0	05/12/2022	
038222-10-5	APPLIED MATERIAL ORD			21.000	2,045	97.380	2,045	744	0	21	0	(1,260)	0	(1,260)	0	11/16/2018	
039483-10-2	ARCHER DANIELS MIDLAND ORD			12.000	1,114	92.850	1,114	557	0	19	0	303	0	303	0	11/16/2018	
040413-10-6	ARISTA NETWORKS ORD			5.000	607	121.350	607	299	0	0	0	(112)	0	(112)	0	11/16/2018	
042735-10-0	ARROW ELECTRONICS ORD			1.000	105	104.570	105	75	0	0	0	(30)	0	(30)	0	11/16/2018	
049468-10-1	ATLASSIAN CL A ORD			2.000	257	128.680	257	292	0	0	0	(505)	0	(505)	0	10/20/2020	
049560-10-5	ATMOS ENERGY ORD			1.000	112	112.070	112	109	0	3	0	7	0	7	0	04/17/2020	
052769-10-6	AUTODESK ORD			5.000	934	186.870	934	670	0	0	0	(472)	0	(472)	0	11/16/2018	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			9.000	2,150	238.860	2,150	1,390	11	37	0	(69)	0	(69)	0	03/19/2019	
053332-10-2	AUTOZONE ORD			1.000	2,466	2,466.180	2,466	854	0	0	0	370	0	370	0	12/18/2018	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			3.000	485	161.520	485	557	5	19	0	(273)	0	(273)	0	11/16/2018	
05352A-10-0	AVANTOR ORD			13.000	274	21.090	274	497	0	0	0	(274)	0	(274)	0	09/28/2021	
053611-10-9	AVERY DENNISON ORD			3.000	543	181.000	543	282	0	9	0	(107)	0	(107)	0	11/16/2018	
05722G-10-0	BAKER HUGHES CL A ORD			11.000	325	29.530	325	245	0	8	0	60	0	60	0	10/15/2019	
058498-10-6	BALL ORD			9.000	460	51.140	460	455	0	7	0	(406)	0	(406)	0	11/16/2018	
060505-10-4	BANK OF AMERICA ORD			176.000	5,829	33.120	5,829	5,254	0	140	0	(1,758)	0	(1,758)	0	08/10/2022	
064058-10-0	BANK OF NEW YORK MELLON ORD			16.000	728	45.520	728	744	0	23	0	(201)	0	(201)	0	03/24/2021	
06417N-10-3	BANK OZK ORD			6.000	240	40.060	240	181	0	8	0	(39)	0	(39)	0	06/28/2019	
070830-10-4	BATH AND BODY WORKS ORD			4.000	169	42.140	169	44	0	3	0	(111)	0	(111)	0	04/17/2020	
071813-10-9	BAXTER INTERNATIONAL ORD			11.000	561	50.970	561	732	3	13	0	(384)	0	(384)	0	11/16/2018	
075887-10-9	BECTON DICKINSON ORD			6.000	1,526	254.300	1,526	1,447	0	16	0	79	0	79	0	09/28/2021	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			39.000	12,047	308.900	12,047	7,743	0	0	0	395	0	395	0	08/10/2022	
086516-10-1	BEST BUY ORD			7.000	561	80.210	561	490	6	23	0	(150)	0	(150)	0	03/19/2019	
090043-10-0	BILL COM HOLDINGS ORD			3.000	327	108.960	327	345	0	0	0	(421)	0	(421)	0	10/20/2020	
090572-20-7	BIO RAD LABORATORIES CL A ORD			1.000	420	420.490	420	428	0	0	0	(335)	0	(335)	0	04/17/2020	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			4.000	414	103.490	414	383	0	0	0	61	0	61	0	11/16/2018	
09062X-10-3	BIOGEN ORD			4.000	1,108	276.920	1,108	1,198	0	0	0	148	0	148	0	12/16/2019	
09073M-10-4	BIO TECHNE ORD			4.000	332	82.880	332	201	0	1	0	(186)	0	(186)	0	10/15/2019	
09215C-10-5	BLACK KNIGHT ORD			2.000	124	61.750	124	157	0	0	0	(42)	0	(42)	0	06/25/2021	
09247X-10-1	BLACKROCK ORD			3.000	2,126	708.630	2,126	1,233	0	59	0	(621)	0	(621)	0	11/16/2018	
09260D-10-7	BLACKSTONE ORD			15.000	1,113	74.190	1,113	1,478	0	74	0	(828)	0	(828)	0	06/25/2021	
097023-10-5	BOEING ORD			12.000	2,286	190.490	2,286	2,630	0	0	0	(130)	0	(130)	0	09/28/2021	
09857L-10-8	BOOKING HOLDINGS ORD			1.000	2,015	2,015.280	2,015	1,855	0	0	0	(384)	0	(384)	0	11/16/2018	
099724-10-6	BORGWARNER ORD			4.000	161	40.250	161	177	0	3	0	(19)	0	(19)	0	09/24/2018	
101121-10-1	BOSTON PROPERTIES REIT ORD			4.000	270	67.580	270	502	4	16	0	(190)	0	(190)	0	11/16/2018	
101137-10-7	BOSTON SCIENTIFIC ORD			30.000	1,388	46.270	1,388	1,125	0	0	0	114	0	114	0	03/24/2021	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			2.000	126	63.100	126	242	0	0	0	(126)	0	(126)	0	04/17/2020	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			0.995	51	51.270	51	45	0	0	0	(1)	0	(1)	0	06/15/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			55.000	3,957	71.950	3,957	3,269	0	102	0	441	0	441	0	12/21/2022	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			15.000	340	22.670	340	261	0	14	0	(41)	0	(41)	0	03/19/2019	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			3.000	402	134.130	402	314	2	8	0	(146)	0	(146)	0	11/16/2018	
11135F-10-1	BROADCOM ORD			10.000	5,591	559.130	5,591	2,686	0	161	0	(945)	0	(945)	0	08/10/2022	
115236-10-1	BROWN & BROWN ORD			5.000	285	56.970	285	191	0	2	0	(67)	0	(67)	0	04/17/2020	
115637-20-9	BROWN FORMAN CL B ORD			4.000	263	65.680	263	194	1	2	0	(29)	0	(29)	0	11/16/2018	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			5.000	324	64.880	324	269	0	0	0	(104)	0	(104)	0	09/28/2021	
122017-10-6	BURLINGTON STORES ORD			2.000	406	202.760	406	297	0	0	0	(178)	0	(178)	0	03/19/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12503M-10-8	CBOE GLOBAL MARKETS ORD			3.000	376	125.470	376	330	0	6	0	(15)	0	(15)	0	11/16/2018	
12504L-10-9	CBRE GROUP CL A ORD			10.000	770	76.960	770	437	0	0	0	(316)	0	(316)	0	11/16/2018	
12514G-10-8	CDW ORD			3.000	536	178.580	536	268	0	6	0	(79)	0	(79)	0	11/16/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			5.000	426	85.200	426	236	0	8	0	72	0	72	0	11/16/2018	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			2.000	183	91.560	183	182	1	4	0	(32)	0	(32)	0	11/16/2018	
125523-10-0	CIGNA ORD			7.005	2,321	331.340	2,321	1,040	0	31	0	712	0	712	0	04/22/2019	
12572Q-10-5	CME GROUP CL A ORD			8.000	1,345	168.160	1,345	1,490	36	58	0	(482)	0	(482)	0	03/24/2021	
125896-10-0	CMS ENERGY ORD			7.000	443	63.330	443	357	0	13	0	(12)	0	(12)	0	11/16/2018	
126408-10-3	CSX ORD			46.000	1,425	30.980	1,425	1,114	0	18	0	(305)	0	(305)	0	11/16/2018	
126650-10-0	CVS HEALTH ORD			34.000	3,168	93.190	3,168	2,444	0	62	0	(285)	0	(285)	0	12/21/2022	
127097-10-3	COTERRA ENERGY ORD			16.000	393	24.570	393	269	0	40	0	89	0	89	0	12/16/2019	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			6.000	964	160.640	964	275	0	0	0	(154)	0	(154)	0	11/16/2018	
12769G-10-0	CAESARS ENTERTAINMENT ORD			5.000	208	41.600	208	512	0	0	0	(260)	0	(260)	0	06/25/2021	
133131-10-2	CAMDEN PROPERTY REIT ORD			3.000	336	111.880	336	298	3	11	0	(200)	0	(200)	0	03/19/2019	
134429-10-9	CAMPBELL SOUP ORD			9.000	511	56.750	511	348	0	13	0	120	0	120	0	11/16/2018	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			9.000	837	92.960	837	789	0	22	0	(469)	0	(469)	0	11/16/2018	
14149Y-10-8	CARDINAL HEALTH ORD			5.000	384	76.870	384	277	2	10	0	127	0	127	0	11/16/2018	
142339-10-0	CARLISLE COMPANIES ORD			1.000	236	235.650	236	105	0	3	0	(12)	0	(12)	0	11/16/2018	
143130-10-2	CARMAX ORD			5.000	304	60.890	304	297	0	0	0	(347)	0	(347)	0	12/18/2018	
143658-30-0	CARNIVAL ORD			17.000	137	8.060	137	478	0	0	0	(205)	0	(205)	0	06/25/2021	
14448C-10-4	CARRIER GLOBAL ORD			19.000	784	41.250	784	313	4	11	0	(247)	0	(247)	0	11/26/2018	
148806-10-2	CATALENT ORD			3.000	135	45.010	135	118	0	0	0	(249)	0	(249)	0	11/16/2018	
149123-10-1	CATERPILLAR ORD			12.000	2,875	239.560	2,875	1,560	0	55	0	394	0	394	0	11/16/2018	
150870-10-3	CELANESE ORD			4.000	409	102.240	409	410	0	11	0	(263)	0	(263)	0	11/16/2018	
15135B-10-1	CENTENE ORD			13.000	1,066	82.010	1,066	682	0	0	0	(5)	0	(5)	0	06/28/2019	
15189T-10-7	CENTERPOINT ENERGY ORD			23.000	690	29.990	690	638	0	16	0	48	0	48	0	11/16/2018	
15677J-10-8	CERIDIAN HCM HOLDING ORD			5.000	321	64.150	321	317	0	0	0	(202)	0	(202)	0	12/16/2019	
159864-10-7	CHRLS RIVER LABS ORD			2.000	436	217.900	436	268	0	0	0	(318)	0	(318)	0	10/15/2019	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			3.000	1,017	339.100	1,017	770	0	0	0	(939)	0	(939)	0	08/11/2016	
16411R-20-8	CHENIERE ENERGY ORD			5.000	750	149.960	750	310	0	7	0	243	0	243	0	11/16/2018	
166764-10-0	CHEVRON ORD			49.000	8,795	179.490	8,795	5,638	0	247	0	2,627	0	2,627	0	08/10/2022	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			1.000	1,387	1,387.490	1,387	666	0	0	0	(361)	0	(361)	0	03/19/2019	
171340-10-2	CHURCH AND DWIGHT ORD			6.000	484	80.610	484	392	0	6	0	(131)	0	(131)	0	11/16/2018	
171779-30-9	CIENA ORD			7.000	357	50.980	357	293	0	0	0	(182)	0	(182)	0	08/14/2019	
172062-10-1	CINCINNATI FINANCIAL ORD			4.000	410	102.390	410	321	3	11	0	(46)	0	(46)	0	11/16/2018	
17275R-10-2	CISCO SYSTEMS ORD			79.000	3,764	47.640	3,764	3,680	0	111	0	(1,074)	0	(1,074)	0	05/12/2022	
172908-10-5	CINTAS ORD			2.000	903	451.620	903	366	0	8	0	17	0	17	0	11/16/2018	
172967-42-4	CITIGROUP ORD			42.000	1,900	45.230	1,900	2,379	0	86	0	(637)	0	(637)	0	06/25/2021	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			9.000	354	39.370	354	326	0	15	0	(71)	0	(71)	0	11/16/2018	
189054-10-9	CLOROX ORD			3.000	421	140.330	421	486	0	14	0	(102)	0	(102)	0	11/16/2018	
18915M-10-7	CLOUDFLARE CL A ORD			3.000	136	45.210	136	315	0	0	0	(259)	0	(259)	0	06/25/2021	
191216-10-0	COCA-COLA ORD			86.000	5,470	63.610	5,470	4,213	0	137	0	343	0	343	0	12/21/2022	
192422-10-3	COGNEX ORD			2.000	94	47.110	94	85	0	1	0	(61)	0	(61)	0	11/16/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			11.000	629	57.190	629	774	0	12	0	(347)	0	(347)	0	11/16/2018	
19247G-10-7	COHERENT ORD			0.910	32	35.100	32	44	0	0	0	(12)	0	(12)	0	11/16/2018	
194014-50-2	ENOVIS ORD			0.997	53	53.520	53	88	0	0	0	(35)	0	(35)	0	12/15/2020	

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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
194162-10-3	COLGATE PALMOLIVE ORD			18.000	1,418	78.790	1,418	1,226	0	33	0	(118)	0	(118)	0	09/28/2021	
20030N-10-1	COMCAST CL A ORD			101.000	3,532	34.970	3,532	2,609	0	107	0	(1,551)	0	(1,551)	0	12/18/2018	
200340-10-7	COMERICA ORD			1.000	67	66.850	67	82	1	3	0	(20)	0	(20)	0	09/28/2021	
200525-10-3	COMMERCE BANCSHARES ORD			3.800	259	68.070	259	175	0	4	0	10	0	10	0	08/14/2019	
205887-10-2	CONAGRA BRANDS ORD			9.000	348	38.700	348	256	0	12	0	41	0	41	0	12/18/2018	
20602D-10-1	CONCENTRIX ORD			2.000	266	133.160	266	141	0	2	0	(91)	0	(91)	0	12/16/2019	
20825C-10-4	CONOCOPHILLIPS ORD			28.000	3,304	118.000	3,304	1,453	20	126	0	1,283	0	1,283	0	09/28/2021	
209115-10-4	CONSOLIDATED EDISON ORD			8.000	762	95.310	762	616	0	25	0	80	0	80	0	11/16/2018	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			4.000	927	231.750	927	669	0	13	0	(77)	0	(77)	0	03/19/2019	
21037T-10-9	CONSTELLATION ENERGY ORD			7.003	604	86.210	604	286	0	4	0	318	0	318	0	11/16/2018	
216648-40-2	COOPER ORD			2.000	661	330.670	661	530	0	0	0	(177)	0	(177)	0	11/16/2018	
217204-10-6	COPART ORD			12.000	731	60.890	731	306	0	0	0	(179)	0	(179)	0	11/16/2018	
219350-10-5	CORNING ORD			16.000	511	31.940	511	513	0	17	0	(85)	0	(85)	0	11/16/2018	
22052L-10-4	CORTEVA ORD			16.000	940	58.780	940	681	0	9	0	184	0	184	0	03/24/2021	
22160K-10-5	COSTCO WHOLESALE ORD			10.000	4,565	456.500	4,565	2,022	0	35	0	(1,112)	0	(1,112)	0	12/18/2018	
22160N-10-9	COSTAR GROUP ORD			11.000	850	77.280	850	399	0	0	0	(19)	0	(19)	0	11/16/2018	
22266L-10-6	COUPA SOFTWARE ORD			3.000	238	79.170	238	380	0	0	0	(237)	0	(237)	0	06/28/2019	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			5.000	526	105.290	526	809	0	0	0	(497)	0	(497)	0	06/25/2021	
22822V-10-1	CROWN CASTLE ORD			9.000	1,221	135.640	1,221	1,009	0	54	0	(658)	0	(658)	0	11/16/2018	
228368-10-6	CROWN HOLDINGS ORD			3.000	247	82.210	247	148	0	3	0	(85)	0	(85)	0	11/16/2018	
229663-10-9	CUBESMART REIT ORD			9.000	362	40.250	362	314	4	15	0	(150)	0	(150)	0	08/14/2019	
231021-10-6	CUMMINS ORD			3.000	727	242.290	727	441	0	18	0	72	0	72	0	11/16/2018	
23331A-10-9	D R HORTON ORD			9.000	802	89.140	802	313	0	8	0	(174)	0	(174)	0	11/16/2018	
233331-10-7	DTE ENERGY ORD			5.000	588	117.530	588	506	5	18	0	(10)	0	(10)	0	11/16/2018	
23345M-10-7	DT MIDSTREAM ORD			4.000	221	55.260	221	142	3	10	0	29	0	29	0	11/16/2018	
235851-10-2	DANAHER ORD			16.000	4,247	265.420	4,247	1,966	4	13	0	(881)	0	(881)	0	12/21/2022	
237194-10-5	DARDEN RESTAURANTS ORD			5.000	692	138.330	692	588	0	23	0	(62)	0	(62)	0	08/14/2019	
237266-10-1	DARLING INGREDIENTS ORD			1.000	63	62.590	63	66	0	0	0	(7)	0	(7)	0	06/25/2021	
23804L-10-3	DATADOG CL A ORD			6.000	441	73.500	441	720	0	0	0	(628)	0	(628)	0	09/28/2021	
244199-10-5	DEERE ORD			7.000	3,001	428.760	3,001	1,035	8	31	0	601	0	601	0	11/16/2018	
24703L-20-2	DELL TECHNOLOGIES CL C ORD			5.000	201	40.220	201	221	0	5	0	(80)	0	(80)	0	03/24/2021	
247361-70-2	DELTA AIR LINES ORD			8.000	263	32.860	263	348	0	0	0	(50)	0	(50)	0	12/15/2020	
24906P-10-9	DENTSPLY SIRONA ORD			11.000	350	31.840	350	409	1	5	0	(263)	0	(263)	0	11/16/2018	
25179M-10-3	DEVON ENERGY ORD			14.000	861	61.510	861	417	0	72	0	244	0	244	0	06/25/2021	
252131-10-7	DEXCOM ORD			8.000	906	113.240	906	276	0	0	0	(168)	0	(168)	0	11/16/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			3.000	410	136.780	410	145	0	27	0	87	0	87	0	12/15/2020	
253868-10-3	DIGITAL REALTY REIT ORD			6.000	602	100.270	602	814	7	29	0	(460)	0	(460)	0	03/24/2021	
254687-10-6	WALT DISNEY ORD			45.000	3,910	86.880	3,910	4,299	0	0	0	(2,802)	0	(2,802)	0	05/12/2022	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			8.000	783	97.830	783	482	0	18	0	(142)	0	(142)	0	09/21/2017	
25470M-10-9	DISH NETWORK CL A ORD			11.000	154	14.040	154	361	0	0	0	(202)	0	(202)	0	11/16/2018	
256163-10-6	DOCUSIGN ORD			5.000	277	55.420	277	249	0	0	0	(484)	0	(484)	0	06/28/2019	
256677-10-5	DOLLAR GENERAL ORD			5.000	1,231	246.250	1,231	557	3	10	0	52	0	52	0	11/16/2018	
256746-10-8	DOLLAR TREE ORD			6.000	849	141.440	849	505	0	0	0	6	0	6	0	11/16/2018	
25746U-10-9	DOMINION ENERGY ORD			17.000	1,042	61.320	1,042	1,257	0	45	0	(293)	0	(293)	0	03/24/2021	
25754A-20-1	DOMINOS PIZZA ORD			1.000	346	346.400	346	265	0	4	0	(218)	0	(218)	0	11/16/2018	
257651-10-9	DONALDSON ORD			6.000	353	58.870	353	284	0	5	0	(2)	0	(2)	0	08/14/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25809K-10-5	DOORDASH CL A ORD			2.000	98	48.820	98	353	0	0	0	(200)	0	(200)	0	06/25/2021	
260003-10-8	DOVER ORD			3.000	406	135.410	406	263	0	6	0	(139)	0	(139)	0	11/16/2018	
260557-10-3	DOW ORD			16.000	806	50.390	806	889	0	45	0	(101)	0	(101)	0	12/18/2018	
26210C-10-4	DROPBOX CL A ORD			10.000	224	22.380	224	250	0	0	0	(22)	0	(22)	0	06/28/2019	
26441C-20-4	DUKE ENERGY ORD			16.000	1,648	102.990	1,648	1,387	0	64	0	(31)	0	(31)	0	11/16/2018	
26614N-10-2	DUPONT DE NEMOURS ORD			11.000	755	68.630	755	865	0	15	0	(134)	0	(134)	0	12/18/2018	
26875P-10-1	EOG RESOURCES ORD			15.000	1,943	129.520	1,943	941	0	132	0	610	0	610	0	06/25/2021	
26884L-10-9	EQT ORD			13.000	440	33.830	440	216	0	7	0	156	0	156	0	11/16/2018	
27579R-10-4	EAST WEST BANCORP ORD			7.000	461	65.900	461	371	0	11	0	(89)	0	(89)	0	11/16/2018	
277432-10-0	EASTMAN CHEMICAL ORD			5.000	407	81.440	407	391	4	15	0	(197)	0	(197)	0	10/23/2014	
278642-10-3	EBAY ORD			16.000	664	41.470	664	450	0	14	0	(400)	0	(400)	0	11/16/2018	
278865-10-0	ECOLAB ORD			6.000	873	145.560	873	956	3	12	0	(534)	0	(534)	0	11/16/2018	
281020-10-7	EDISON INTERNATIONAL ORD			9.000	573	63.620	573	490	7	25	0	(42)	0	(42)	0	11/16/2018	
28176E-10-8	EDWARDS LIFESCIENCES ORD			13.000	970	74.610	970	675	0	0	0	(714)	0	(714)	0	11/16/2018	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			17.000	208	12.220	208	534	0	0	0	(275)	0	(275)	0	04/22/2019	
285512-10-9	ELECTRONIC ARTS ORD			8.000	977	122.180	977	688	0	6	0	(78)	0	(78)	0	11/16/2018	
29082K-10-5	EMBECTA ORD			1.000	25	25.290	25	31	0	0	0	(6)	0	(6)	0	09/28/2021	
291011-10-4	EMERSON ELECTRIC ORD			13.000	1,249	96.060	1,249	905	0	27	0	40	0	40	0	11/16/2018	
29261A-10-0	ENCOMPASS HEALTH ORD			5.000	299	59.810	299	293	1	2	0	6	0	6	0	11/16/2018	
29332G-10-2	ENHABIT ORD			2.500	33	13.160	33	75	0	0	0	(43)	0	(43)	0	11/16/2018	
29355A-10-7	ENPHASE ENERGY ORD			3.000	795	264.960	795	173	0	0	0	246	0	246	0	07/16/2020	
29362U-10-4	ENTEGRIS ORD			3.000	197	65.590	197	315	0	1	0	(219)	0	(219)	0	03/24/2021	
29364G-10-3	ENTERGY ORD			5.000	563	112.500	563	432	0	21	0	(1)	0	(1)	0	11/16/2018	
29414B-10-4	EPAM SYSTEMS ORD			2.000	655	327.740	655	346	0	0	0	(681)	0	(681)	0	04/22/2019	
29415F-10-4	ENVISTA HOLDINGS ORD			8.000	269	33.670	269	258	0	0	0	(91)	0	(91)	0	12/15/2020	
294429-10-5	EQUIFAX ORD			3.000	583	194.360	583	303	0	5	0	(295)	0	(295)	0	11/16/2018	
29444U-70-0	EQUINIX REIT ORD			2.000	1,310	655.030	1,310	777	0	25	0	(382)	0	(382)	0	11/16/2018	
29452E-10-1	EQUITABLE HOLDINGS ORD			4.000	115	28.700	115	63	0	3	0	(16)	0	(16)	0	04/17/2020	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			2.000	129	64.600	129	126	1	3	0	(46)	0	(46)	0	04/17/2020	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			8.000	472	59.000	472	555	5	20	0	(252)	0	(252)	0	11/16/2018	
29605J-10-6	ESAB ORD			0.997	47	46.920	47	22	0	0	0	25	0	25	0	12/15/2020	
29670G-10-2	ESSENTIAL UTILITIES ORD			2.000	95	47.730	95	91	0	2	0	(12)	0	(12)	0	12/16/2019	
297178-10-5	ESSEX PROPERTY REIT ORD			2.000	424	211.920	424	511	4	17	0	(281)	0	(281)	0	11/16/2018	
29786A-10-6	ETSY ORD			3.000	359	119.780	359	183	0	0	0	(297)	0	(297)	0	04/17/2020	
298736-10-9	EURONET WORLDWIDE ORD			2.000	189	94.380	189	294	0	0	0	(50)	0	(50)	0	08/14/2019	
30034W-10-6	EVERGY ORD			5.000	315	62.930	315	301	0	12	0	(28)	0	(28)	0	11/16/2018	
30040W-10-8	EVERSOURCE ENERGY ORD			8.000	671	83.840	671	536	0	20	0	(57)	0	(57)	0	11/16/2018	
30063P-10-5	EXACT SCIENCES ORD			6.000	297	49.510	297	428	0	0	0	(170)	0	(170)	0	11/16/2018	
30161N-10-1	EXELON ORD			22.000	951	43.230	951	710	0	30	0	241	0	241	0	11/16/2018	
30161Q-10-4	EXELIXIS ORD			14.000	225	16.040	225	251	0	0	0	(31)	0	(31)	0	11/16/2018	
30212P-30-3	EXPEDIA GROUP ORD			3.000	263	87.600	263	351	0	0	0	(279)	0	(279)	0	11/16/2018	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD			4.000	416	103.920	416	295	0	5	0	(121)	0	(121)	0	11/16/2018	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			3.000	442	147.180	442	285	0	18	0	(239)	0	(239)	0	11/16/2018	
30231G-10-2	EXXON MOBIL ORD			91.000	10,037	110.300	10,037	5,595	0	309	0	4,276	0	4,276	0	05/12/2022	
302491-30-3	FMC ORD			3.000	374	124.800	374	216	2	6	0	45	0	45	0	11/16/2018	
302520-10-1	FNB ORD			16.000	209	13.050	209	188	0	8	0	15	0	15	0	06/28/2019	

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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
30303M-10-2	META PLATFORMS CL A ORD			55.000	6,619	120.340	6,619	9,253	0	0	0	(10,770)	0	(10,770)	0	08/10/2022	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			1.000	401	401.210	401	286	0	3	0	(85)	0	(85)	0	04/17/2020	
303250-10-4	FAIR ISAAC ORD			1.000	599	598.580	599	326	0	0	0	165	0	165	0	08/14/2019	
311900-10-4	FASTENAL ORD			12.000	568	47.320	568	345	0	15	0	(201)	0	(201)	0	11/16/2018	
31428X-10-6	FEDEX ORD			6.000	1,039	173.200	1,039	1,089	7	18	0	(513)	0	(513)	0	03/19/2019	
315616-10-2	F5 ORD			1.000	144	143.510	144	178	0	0	0	(101)	0	(101)	0	11/16/2018	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			12.996	882	67.850	882	1,474	0	24	0	(537)	0	(537)	0	09/28/2021	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			13.000	489	37.620	489	504	0	23	0	(189)	0	(189)	0	04/22/2019	
316773-10-0	FIFTH THIRD BANCORP ORD			20.000	656	32.810	656	548	7	25	0	(215)	0	(215)	0	11/16/2018	
320517-10-5	FIRST HORIZON ORD			15.000	368	24.500	368	231	2	9	0	123	0	123	0	08/14/2019	
33616C-10-0	FIRST REPUBLIC BANK ORD			4.000	488	121.890	488	352	0	4	0	(338)	0	(338)	0	01/16/2018	
336433-10-7	FIRST SOLAR ORD			4.000	599	149.790	599	337	0	0	0	251	0	251	0	10/20/2020	
337738-10-8	FISERV ORD			12.998	1,314	101.070	1,314	875	0	0	0	(35)	0	(35)	0	11/16/2018	
337932-10-7	FIRSTENERGY ORD			2.000	84	41.940	84	78	0	3	0	1	0	1	0	11/16/2018	
33829M-10-1	FIVE BELOW ORD			2.000	354	176.870	354	217	0	0	0	(60)	0	(60)	0	08/14/2019	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			2.000	367	183.680	367	396	0	0	0	(80)	0	(80)	0	11/16/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			1.000	70	69.630	70	82	0	0	0	(60)	0	(60)	0	10/20/2020	
345370-86-0	FORD MOTOR ORD			82.000	954	11.630	954	743	0	41	0	(749)	0	(749)	0	11/16/2018	
34959E-10-9	FORTINET ORD			15.000	733	48.890	733	220	0	0	0	(345)	0	(345)	0	11/16/2018	
34959J-10-8	FORTIVE ORD			7.000	450	64.250	450	442	0	2	0	(84)	0	(84)	0	11/16/2018	
35137L-10-5	FOX CL A ORD			4.000	121	30.370	121	164	0	2	0	(26)	0	(26)	0	03/24/2021	
354613-10-1	FRANKLIN RESOURCES ORD			14.000	369	26.380	369	342	4	16	0	(100)	0	(100)	0	12/15/2020	
35671D-85-7	FREEPORT MCMORAN ORD			34.000	1,292	38.000	1,292	407	0	20	0	(127)	0	(127)	0	11/16/2018	
36262G-10-1	GXO LOGISTICS ORD			5.000	213	42.690	213	160	0	0	0	(241)	0	(241)	0	11/16/2018	
363576-10-9	ARTHUR J GALLAGHER ORD			5.000	943	188.540	943	392	0	10	0	94	0	94	0	11/16/2018	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD			10.000	517	51.740	517	335	0	30	0	30	0	30	0	11/16/2018	
364760-10-8	GAP ORD			10.000	113	11.280	113	193	0	6	0	(64)	0	(64)	0	10/20/2020	
366651-10-7	GARTNER ORD			2.000	672	336.140	672	294	0	0	0	4	0	4	0	11/16/2018	
368736-10-4	GENERAC HOLDINGS ORD			2.000	201	100.660	201	425	0	0	0	(503)	0	(503)	0	10/20/2020	
369550-10-8	GENERAL DYNAMICS ORD			6.000	1,489	248.110	1,489	1,098	0	30	0	238	0	238	0	11/16/2018	
369604-30-1	GENERAL ELECTRIC ORD			24.995	2,094	83.790	2,094	1,740	2	8	0	(267)	0	(267)	0	03/24/2021	
370334-10-4	GENERAL MILLS ORD			13.000	1,090	83.850	1,090	574	0	27	0	214	0	214	0	11/16/2018	
37045V-10-0	GENERAL MOTORS ORD			29.000	976	33.640	976	1,037	0	5	0	(725)	0	(725)	0	11/16/2018	
371901-10-9	GENTEX ORD			12.000	327	27.270	327	295	0	6	0	(91)	0	(91)	0	06/28/2019	
372460-10-5	GENUINE PARTS ORD			3.000	521	173.510	521	307	3	11	0	100	0	100	0	11/16/2018	
375558-10-3	GILEAD SCIENCES ORD			27.000	2,318	85.850	2,318	1,833	20	59	0	357	0	357	0	06/25/2021	
37940X-10-2	GLOBAL PAYMENTS ORD			8.000	795	99.320	795	878	0	8	0	(287)	0	(287)	0	11/16/2018	
380237-10-7	GODADDY CL A ORD			2.000	150	74.820	150	127	0	0	0	(20)	0	(20)	0	11/16/2018	
38141G-10-4	GOLDMAN SACHS GROUP ORD			7.000	2,404	343.380	2,404	1,415	18	46	0	(274)	0	(274)	0	11/16/2018	
384109-10-4	GRACO ORD			8.000	538	67.260	538	362	0	7	0	(107)	0	(107)	0	08/14/2019	
384802-10-4	WW GRAINGER ORD			1.000	556	556.250	556	280	0	7	0	38	0	38	0	12/18/2018	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			14.000	312	22.250	312	229	1	4	0	39	0	39	0	12/15/2020	
40131M-10-9	GUARDANT HEALTH ORD			3.000	82	27.200	82	247	0	0	0	(218)	0	(218)	0	07/16/2020	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			3.000	188	62.560	188	263	0	0	0	(153)	0	(153)	0	11/16/2018	
40412C-10-1	HCA HEALTHCARE ORD			5.000	1,200	239.960	1,200	702	0	11	0	(85)	0	(85)	0	11/16/2018	
40434L-10-5	HP ORD			24.000	645	26.870	645	477	6	24	0	(259)	0	(259)	0	04/22/2019	

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CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
406216-10-1	HALLIBURTON ORD			27.000	1,062	39.350	1,062	659	0	13	0	445	0	445	0	12/16/2019	
410345-10-2	HANESBRANDS ORD			17.000	108	6.360	108	304	0	10	0	(176)	0	(176)	0	03/19/2019	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			11.000	834	75.830	834	545	5	17	0	75	0	75	0	03/19/2019	
418056-10-7	HASBRO ORD			1.000	61	61.010	61	98	0	3	0	(41)	0	(41)	0	11/16/2018	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD			9.000	173	19.270	173	250	0	47	0	(76)	0	(76)	0	08/14/2019	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			9.000	226	25.070	226	257	0	11	0	(99)	0	(99)	0	11/16/2018	
422806-20-8	HEICO CL A ORD			4.000	479	119.850	479	390	0	1	0	(35)	0	(35)	0	10/20/2020	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			3.000	527	175.560	527	415	0	6	0	26	0	26	0	08/14/2019	
427866-10-8	HERSHEY FOODS ORD			4.000	926	231.570	926	437	0	15	0	152	0	152	0	11/16/2018	
42809H-10-7	HESS ORD			6.000	851	141.820	851	346	2	7	0	407	0	407	0	11/16/2018	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			31.000	495	15.960	495	472	4	15	0	6	0	6	0	11/16/2018	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			7.000	885	126.360	885	493	0	3	0	(207)	0	(207)	0	12/18/2018	
436440-10-1	HOLOGIC ORD			7.000	524	74.810	524	295	0	0	0	(12)	0	(12)	0	11/16/2018	
437076-10-2	HOME DEPOT ORD			23.000	7,265	315.860	7,265	4,123	0	175	0	(2,280)	0	(2,280)	0	03/19/2019	
438516-10-6	HONEYWELL INTERNATIONAL ORD			15.000	3,215	214.300	3,215	1,685	0	60	0	87	0	87	0	01/23/2017	
440452-10-0	HORMEL FOODS ORD			4.000	182	45.550	182	180	0	4	0	(13)	0	(13)	0	12/16/2019	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			3.000	48	16.050	48	58	1	1	0	(4)	0	(4)	0	11/16/2018	
443201-10-8	HOWMET AEROSPACE ORD			4.000	158	39.410	158	62	0	0	0	30	0	30	0	11/16/2018	
443573-10-0	HUBSPOT ORD			1.000	289	289.130	289	582	0	0	0	(370)	0	(370)	0	06/25/2021	
444859-10-2	HUMANA ORD			3.000	1,537	512.190	1,537	1,202	2	8	0	145	0	145	0	12/30/2021	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			1.000	174	174.360	174	99	0	2	0	(30)	0	(30)	0	04/22/2019	
446150-10-4	HUNTINGTON BANCSHARES ORD			29.000	409	14.100	409	375	5	18	0	(38)	0	(38)	0	08/14/2019	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD			2.000	461	230.680	461	427	0	10	0	88	0	88	0	10/15/2019	
449253-10-3	IAA ORD			6.000	240	40.000	240	214	0	0	0	(64)	0	(64)	0	11/16/2018	
45167R-10-4	IDEX ORD			3.000	685	228.330	685	385	0	7	0	(24)	0	(24)	0	12/18/2018	
45168D-10-4	IDEXX LABORATORIES ORD			1.000	408	407.960	408	201	0	0	0	(251)	0	(251)	0	11/16/2018	
452308-10-9	ILLINOIS TOOL ORD			6.000	1,322	220.300	1,322	814	8	30	0	(159)	0	(159)	0	11/16/2018	
452327-10-9	ILLUMINA ORD			4.000	809	202.200	809	898	0	0	0	(89)	0	(89)	0	08/10/2022	
45337C-10-2	INCYTE ORD			2.000	161	80.320	161	133	0	0	0	14	0	14	0	11/16/2018	
45687V-10-6	INGERSOLL RAND ORD			9.000	470	52.250	470	467	0	1	0	(87)	0	(87)	0	09/28/2021	
45784P-10-1	INSULET ORD			1.000	294	294.390	294	119	0	0	0	28	0	28	0	06/28/2019	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD			3.000	168	56.070	168	183	0	0	0	(33)	0	(33)	0	08/14/2019	
458140-10-0	INTEL ORD			85.000	2,247	26.430	2,247	3,604	0	82	0	(1,480)	0	(1,480)	0	12/21/2022	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			11.000	1,128	102.590	1,128	885	0	17	0	(376)	0	(376)	0	04/22/2019	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			19.000	2,677	140.890	2,677	2,212	0	125	0	137	0	137	0	11/16/2018	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			4.000	419	104.840	419	549	3	13	0	(183)	0	(183)	0	03/24/2021	
460146-10-3	INTERNATIONAL PAPER ORD			8.000	277	34.630	277	350	0	15	0	(99)	0	(99)	0	11/16/2018	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			4.000	133	33.310	133	96	0	5	0	(17)	0	(17)	0	11/16/2018	
461202-10-3	INTUIT ORD			7.000	2,725	389.220	2,725	1,753	0	17	0	(1,188)	0	(1,188)	0	05/12/2022	
46120E-60-2	INTUITIVE SURGICAL ORD			9.000	2,388	265.350	2,388	1,743	0	0	0	(660)	0	(660)	0	12/21/2022	
46187W-10-7	INVITATION HOMES ORD			19.000	563	29.640	563	508	0	17	0	(298)	0	(298)	0	06/28/2019	
462222-10-0	IONIS PHARMACEUTICALS ORD			5.000	189	37.770	189	269	0	0	0	37	0	37	0	11/16/2018	
46266C-10-5	IQVIA HOLDINGS ORD			3.000	615	204.890	615	358	0	0	0	(232)	0	(232)	0	11/16/2018	
46284V-10-1	IRON MOUNTAIN ORD			13.000	648	49.850	648	440	8	32	0	(32)	0	(32)	0	11/16/2018	
46625H-10-0	JPMORGAN CHASE ORD			73.000	9,789	134.100	9,789	5,996	0	232	0	(960)	0	(960)	0	08/10/2022	
46982L-10-8	JACOBS SOLUTIONS ORD			2.000	240	120.070	240	148	0	0	0	92	0	92	0	11/16/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
477143-10-1	JETBLUE AIRWAYS ORD			15.000	97	6.480	97	277	0	0	0	(116)	0	(116)	0	06/28/2019	
478160-10-4	JOHNSON & JOHNSON ORD			52.000	9,186	176.650	9,186	7,505	0	218	0	272	0	272	0	12/21/2022	
482480-10-0	KLA ORD			3.000	1,131	377.030	1,131	291	0	14	0	(159)	0	(159)	0	11/16/2018	
48251W-10-4	KKR AND CO ORD			11.000	511	46.420	511	380	0	7	0	(309)	0	(309)	0	07/16/2020	
487836-10-8	KELLOGG ORD			3.000	214	71.240	214	185	0	7	0	20	0	20	0	11/16/2018	
49271V-10-0	KEURIG DR PEPPER ORD			14.000	499	35.660	499	483	0	11	0	(17)	0	(17)	0	03/24/2021	
493267-10-8	KEYCORP ORD			19.000	331	17.420	331	348	0	15	0	(108)	0	(108)	0	11/16/2018	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			3.000	513	171.070	513	174	0	0	0	(106)	0	(106)	0	11/16/2018	
494368-10-3	KIMBERLY CLARK ORD			6.000	815	135.750	815	470	7	28	0	(43)	0	(43)	0	06/20/2012	
49446R-10-9	KIMCO REALTY REIT ORD			19.000	402	21.180	402	299	0	16	0	(66)	0	(66)	0	11/16/2018	
49456B-10-1	KINDER MORGAN CL P ORD			40.000	723	18.080	723	575	0	44	0	89	0	89	0	11/16/2018	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			6.000	314	52.410	314	198	0	3	0	(51)	0	(51)	0	08/14/2019	
500754-10-6	KRAFT HEINZ ORD			15.000	611	40.710	611	493	0	24	0	72	0	72	0	04/22/2019	
501044-10-1	KROGER ORD			17.000	758	44.580	758	432	0	16	0	(12)	0	(12)	0	04/22/2019	
50155Q-10-0	KYNDRYL HOLDINGS ORD			7.000	78	11.120	78	180	0	0	0	(49)	0	(49)	0	11/16/2018	
501889-20-8	LKQ ORD			4.000	214	53.410	214	114	0	4	0	(26)	0	(26)	0	11/16/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			4.000	833	208.210	833	563	0	18	0	(20)	0	(20)	0	12/18/2018	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			2.000	471	235.480	471	329	0	4	0	(157)	0	(157)	0	11/16/2018	
512807-10-8	LAM RESEARCH ORD			4.000	1,681	420.300	1,681	1,202	7	19	0	(663)	0	(663)	0	05/12/2022	
512816-10-9	LAMAR ADVERTISING CL A REIT			4.000	378	94.400	378	305	0	20	0	(108)	0	(108)	0	08/14/2019	
513272-10-4	LAMB WESTON HOLDINGS ORD			6.000	536	89.360	536	451	0	6	0	156	0	156	0	12/18/2018	
518439-10-4	ESTEE LAUDER CL A ORD			4.000	992	248.110	992	862	0	10	0	(488)	0	(488)	0	03/24/2021	
521865-20-4	LEAR ORD			3.000	372	124.020	372	404	0	9	0	(177)	0	(177)	0	11/16/2018	
524660-10-7	LEGGETT & PLATT ORD			6.000	193	32.230	193	252	3	10	0	(54)	0	(54)	0	10/15/2019	
525327-10-2	LEIDOS HOLDINGS ORD			6.000	631	105.190	631	388	0	9	0	98	0	98	0	11/16/2018	
526057-10-4	LENNAR CL A ORD			7.000	634	90.500	634	287	0	11	0	(180)	0	(180)	0	11/16/2018	
526107-10-7	LENNOX INTERNATIONAL ORD			1.000	239	239.230	239	253	1	4	0	(85)	0	(85)	0	03/19/2019	
530307-10-7	LIBERTY BROADBAND SRS A ORD			1.000	76	75.850	76	119	0	0	0	(85)	0	(85)	0	12/16/2019	
530307-30-5	LIBERTY BROADBAND SRS C ORD			3.000	229	76.270	229	289	0	0	0	(254)	0	(254)	0	03/19/2019	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			8.000	313	39.130	313	308	0	0	0	(94)	0	(94)	0	06/04/2020	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD			9.000	538	59.780	538	285	0	0	0	(31)	0	(31)	0	11/16/2018	
532457-10-8	ELI LILLY ORD			17.000	6,219	365.840	6,219	1,935	0	67	0	1,524	0	1,524	0	11/16/2018	
534187-10-9	LINCOLN NATIONAL ORD			2.000	61	30.720	61	126	0	4	0	(75)	0	(75)	0	11/16/2018	
537008-10-4	LITTELFUSE ORD			1.000	220	220.200	220	184	0	2	0	(94)	0	(94)	0	11/16/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			1.000	70	69.740	70	69	0	0	0	(50)	0	(50)	0	08/14/2019	
539830-10-9	LOCKHEED MARTIN ORD			5.000	2,432	486.490	2,432	1,461	0	57	0	655	0	655	0	12/18/2018	
540424-10-8	LOEWS ORD			3.000	175	58.330	175	149	0	1	0	2	0	2	0	11/01/2017	
548661-10-7	LOWE'S COMPANIES ORD			17.000	3,387	199.240	3,387	1,941	0	58	0	(804)	0	(804)	0	05/12/2022	
550021-10-9	LULULEMON ATHLETICA ORD		C	2.000	641	320.380	641	621	0	0	0	(142)	0	(142)	0	03/24/2021	
550241-10-3	LUMEN TECHNOLOGIES ORD			46.000	240	5.220	240	546	0	35	0	(337)	0	(337)	0	04/22/2019	
55087P-10-4	LYFT CL A ORD			13.000	143	11.020	143	476	0	0	0	(412)	0	(412)	0	12/15/2020	
55261F-10-4	M&T BANK ORD			4.002	581	145.060	581	584	0	17	0	(11)	0	(11)	0	03/24/2021	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			11.000	369	33.530	369	292	0	0	0	(125)	0	(125)	0	11/16/2018	
55306N-10-4	MKS INSTRUMENTS ORD			2.000	169	84.730	169	148	0	2	0	(179)	0	(179)	0	11/16/2018	
55354G-10-0	MSCI ORD			2.000	930	465.170	930	770	0	9	0	(295)	0	(295)	0	12/30/2021	
562750-10-9	MANHATTAN ASSOCIATES ORD			3.000	364	121.400	364	244	0	0	0	(102)	0	(102)	0	08/14/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
565849-10-6	MARATHON OIL ORD			18.000	487	27.070	487	124	0	6	0	192	0	192	0	12/15/2020	
56585A-10-2	MARATHON PETROLEUM ORD			12.000	1,397	116.390	1,397	684	0	30	0	629	0	629	0	06/25/2021	
571748-10-2	MARSH & MCLENNAN ORD			10.000	1,655	165.480	1,655	838	0	23	0	(83)	0	(83)	0	09/18/2018	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			6.000	893	148.890	893	771	0	6	0	(98)	0	(98)	0	12/16/2019	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			2.000	676	337.970	676	378	0	5	0	(205)	0	(205)	0	11/16/2018	
573874-10-4	MARVELL TECHNOLOGY ORD			18.000	667	37.040	667	933	0	4	0	(908)	0	(908)	0	06/25/2021	
574599-10-6	MASCO ORD			6.000	280	46.670	280	188	0	7	0	(141)	0	(141)	0	11/16/2018	
574795-10-0	MASIMO ORD			2.000	296	147.950	296	314	0	0	0	(290)	0	(290)	0	12/16/2019	
57636Q-10-4	MASTERCARD CL A ORD			18.000	6,259	347.730	6,259	3,583	0	35	0	(209)	0	(209)	0	11/16/2018	
57667L-10-7	MATCH GROUP ORD			6.000	249	41.490	249	391	0	0	0	(545)	0	(545)	0	04/17/2020	
577081-10-2	MATTEL ORD			16.000	285	17.840	285	220	0	0	0	(60)	0	(60)	0	11/16/2018	
579780-20-6	MCCORMICK ORD			4.000	332	82.890	332	300	2	6	0	(55)	0	(55)	0	11/16/2018	
580135-10-1	MCDONALD'S ORD			15.000	3,953	263.530	3,953	2,773	0	85	0	(68)	0	(68)	0	12/18/2018	
58155Q-10-3	MCKESSON ORD			3.000	1,125	375.120	1,125	372	2	6	0	380	0	380	0	11/16/2018	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			17.000	189	11.140	189	283	5	20	0	(212)	0	(212)	0	11/16/2018	
58933Y-10-5	MERCK & CO. INC.			46.000	5,104	110.950	5,104	3,361	34	127	0	1,578	0	1,578	0	09/28/2021	
59156R-10-8	METLIFE ORD			18.000	1,303	72.370	1,303	815	0	36	0	178	0	178	0	03/19/2019	
592688-10-5	METTLER TOLEDO ORD			1.000	1,445	1,445.450	1,445	599	0	0	0	(252)	0	(252)	0	11/16/2018	
594918-10-4	MICROSOFT ORD			158.000	37,892	239.820	37,892	13,490	0	392	0	(14,806)	0	(14,806)	0	12/21/2022	
595017-10-4	MICROCHIP TECHNOLOGY ORD			12.000	843	70.250	843	787	0	14	0	(202)	0	(202)	0	09/28/2021	
595112-10-3	MICRON TECHNOLOGY ORD			23.000	1,150	49.980	1,150	907	3	10	0	(993)	0	(993)	0	11/16/2018	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			2.000	314	156.990	314	202	0	9	0	(145)	0	(145)	0	11/16/2018	
596278-10-1	MIDDLEBY ORD			2.000	268	133.900	268	263	0	0	0	(126)	0	(126)	0	04/22/2019	
60770K-10-7	MODERNA ORD			7.000	1,257	179.620	1,257	981	0	0	0	(521)	0	(521)	0	06/25/2021	
608190-10-4	MOHAWK INDUSTRIES ORD			2.000	204	102.220	204	247	0	0	0	(160)	0	(160)	0	11/16/2018	
60855R-10-0	MOLINA HEALTHCARE ORD			2.000	660	330.220	660	250	0	0	0	24	0	24	0	11/16/2018	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			28.000	1,866	66.650	1,866	1,240	11	40	0	10	0	10	0	11/16/2018	
60937P-10-6	MONGODB CL A ORD			1.000	197	196.840	197	377	0	0	0	(181)	0	(181)	0	08/10/2022	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			1.000	354	353.610	354	531	1	1	0	(177)	0	(177)	0	08/10/2022	
61174X-10-9	MONSTER BEVERAGE ORD			7.000	711	101.530	711	390	0	0	0	38	0	38	0	11/16/2018	
615369-10-5	MOODYS ORD			3.000	836	278.620	836	442	0	8	0	(336)	0	(336)	0	11/16/2018	
617446-44-8	MORGAN STANLEY ORD			30.000	2,551	85.020	2,551	1,538	0	89	0	(394)	0	(394)	0	10/20/2020	
61945C-10-3	MOSAIC ORD			2.000	88	43.870	88	40	0	1	0	9	0	9	0	10/15/2019	
620076-30-7	MOTOROLA SOLUTIONS ORD			3.000	773	257.710	773	390	3	9	0	(42)	0	(42)	0	11/16/2018	
62886E-10-8	NCR ORD			5.000	117	23.410	117	171	0	0	0	(84)	0	(84)	0	12/16/2019	
62955J-10-3	NOV ORD			19.000	397	20.890	397	218	0	4	0	139	0	139	0	04/17/2020	
631103-10-8	NASDAQ ORD			3.000	184	61.350	184	111	0	2	0	(26)	0	(26)	0	04/17/2020	
636180-10-1	NATL FUEL GAS ORD			4.000	253	63.300	253	187	2	7	0	(3)	0	(3)	0	12/16/2019	
636518-10-2	NATIONAL INSTRUMENTS ORD			6.000	221	36.900	221	253	0	7	0	(41)	0	(41)	0	08/14/2019	
64110D-10-4	NETAPP ORD			4.000	240	60.060	240	288	0	8	0	(128)	0	(128)	0	11/16/2018	
64110L-10-6	NETFLIX ORD			10.000	2,949	294.880	2,949	3,019	0	0	0	(2,357)	0	(2,357)	0	08/10/2022	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			4.000	478	119.440	478	360	0	0	0	137	0	137	0	11/16/2018	
64829B-10-0	NEW RELIC ORD			2.000	113	56.450	113	134	0	0	0	(107)	0	(107)	0	12/16/2019	
650111-10-7	NEW YORK TIMES CL A ORD			7.000	227	32.460	227	228	0	2	0	(111)	0	(111)	0	06/28/2019	
651639-10-6	NEWMONT ORD			16.000	755	47.200	755	546	9	26	0	(237)	0	(237)	0	10/15/2019	
65249B-10-9	NEWS CL A ORD			18.000	328	18.200	328	244	0	4	0	(74)	0	(74)	0	11/16/2018	

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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
65336K-10-3	NEXSTAR MEDIA GROUP ORD			2.000	350	175.030	350	195	0	7	0	48	0	48	0	10/15/2019	
65339F-10-1	NEXTERA ENERGY ORD			48.000	4,013	83.600	4,013	2,353	0	78	0	(270)	0	(270)	0	05/12/2022	
654106-10-3	NIKE CL B ORD			30.000	3,510	117.010	3,510	2,405	0	36	0	(1,193)	0	(1,193)	0	05/12/2022	
65473P-10-5	NISOURCE ORD			17.000	466	27.420	466	450	0	16	0	(3)	0	(3)	0	12/18/2018	
655663-10-2	NORDSON ORD			2.000	475	237.720	475	283	1	4	0	(35)	0	(35)	0	06/28/2019	
655844-10-8	NORFOLK SOUTHERN ORD			4.000	986	246.420	986	1,056	0	20	0	(205)	0	(205)	0	12/30/2021	
665859-10-4	NORTHERN TRUST ORD			4.000	354	88.490	354	390	3	11	0	(124)	0	(124)	0	11/16/2018	
666807-10-2	NORTHROP GRUMMAN ORD			3.000	1,637	545.610	1,637	818	0	20	0	476	0	476	0	11/16/2018	
668771-10-8	GEN DIGITAL ORD			9.000	193	21.430	193	208	0	5	0	(41)	0	(41)	0	11/16/2018	
670002-40-1	NOVAVAX ORD			1.000	10	10.280	10	190	0	0	0	(133)	0	(133)	0	06/25/2021	
670346-10-5	NUCOR ORD			5.000	659	131.810	659	316	3	10	0	88	0	88	0	11/16/2018	
67059N-10-8	NUTANIX CL A ORD			5.000	130	26.050	130	211	0	0	0	(29)	0	(29)	0	11/16/2018	
67066G-10-4	NVIDIA ORD			55.000	8,038	146.140	8,038	3,202	0	8	0	(7,361)	0	(7,361)	0	08/10/2022	
670837-10-3	OGE ENERGY ORD			10.000	396	39.550	396	326	0	16	0	12	0	12	0	12/15/2020	
67103H-10-7	O REILLY AUTOMOTIVE ORD			1.000	844	844.030	844	353	0	0	0	138	0	138	0	11/16/2018	
674599-10-5	OCCIDENTAL PETROLEUM ORD			17.000	1,071	62.990	1,071	334	2	7	0	578	0	578	0	12/15/2020	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			2.000	568	283.780	568	207	0	2	0	(149)	0	(149)	0	04/22/2019	
680665-20-5	OLIN ORD			7.000	371	52.940	371	148	0	6	0	(32)	0	(32)	0	11/16/2018	
681919-10-6	OMNICOM GROUP ORD			2.000	163	81.570	163	154	1	6	0	17	0	17	0	11/16/2018	
681936-10-0	OMEGA HEALTHCARE REIT ORD			9.000	252	27.950	252	318	0	24	0	(15)	0	(15)	0	11/16/2018	
682189-10-5	ON SEMICONDUCTOR ORD			10.000	624	62.370	624	188	0	0	0	(56)	0	(56)	0	11/16/2018	
682680-10-3	ONEOK ORD			9.000	591	65.700	591	247	0	34	0	62	0	62	0	11/16/2018	
68389X-10-5	ORACLE ORD			34.000	2,779	81.740	2,779	1,740	0	44	0	(186)	0	(186)	0	11/16/2018	
68622V-10-6	ORGANON ORD			10.000	279	27.930	279	354	0	11	0	(25)	0	(25)	0	11/16/2018	
688239-20-1	OSHKOSH ORD			3.000	265	88.190	265	201	0	4	0	(74)	0	(74)	0	11/16/2018	
68902V-10-7	OTIS WORLDWIDE ORD			8.000	626	78.310	626	405	0	9	0	(70)	0	(70)	0	11/26/2018	
690742-10-1	OWENS CORNIING ORD			5.000	427	85.300	427	246	0	7	0	(26)	0	(26)	0	11/16/2018	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			9.000	1,421	157.940	1,421	1,494	0	23	0	(150)	0	(150)	0	12/21/2022	
693506-10-7	PPG INDUSTRIES ORD			4.000	503	125.740	503	429	0	10	0	(187)	0	(187)	0	11/16/2018	
69351T-10-6	PPL ORD			21.000	614	29.220	614	592	5	22	0	(18)	0	(18)	0	09/28/2021	
693718-10-8	PACCAR ORD			7.000	693	98.970	693	425	20	20	0	75	0	75	0	11/16/2018	
695263-10-3	PACWEST BANCORP ORD			5.000	115	22.950	115	194	0	5	0	(111)	0	(111)	0	04/22/2019	
697435-10-5	PALO ALTO NETWORKS ORD			6.000	837	139.540	837	644	0	0	0	(194)	0	(194)	0	05/12/2022	
701094-10-4	PARKER HANNIFIN ORD			3.000	873	291.000	873	263	0	15	0	(81)	0	(81)	0	06/29/2011	
704326-10-7	PAYCHEX ORD			6.000	693	115.560	693	413	0	18	0	(126)	0	(126)	0	11/16/2018	
70432V-10-2	PAYCOM SOFTWARE ORD			1.000	310	310.310	310	421	0	0	0	(105)	0	(105)	0	12/30/2021	
70450Y-10-3	PAYPAL HOLDINGS ORD			24.000	1,709	71.220	1,709	2,041	0	0	0	(2,817)	0	(2,817)	0	12/18/2018	
707569-10-9	PENN ENTERTAINMENT ORD			7.000	208	29.700	208	533	0	0	0	(155)	0	(155)	0	06/25/2021	
713448-10-8	PEPSICO ORD			28.000	5,058	180.660	5,058	2,963	32	125	0	195	0	195	0	03/19/2019	
714046-10-9	PERKINELMER ORD			2.000	280	140.220	280	165	0	1	0	(122)	0	(122)	0	11/16/2018	
717081-10-3	PFIZER ORD			115.000	5,893	51.240	5,893	3,785	0	184	0	(898)	0	(898)	0	09/08/2016	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			38.000	3,846	101.210	3,846	3,329	48	168	0	217	0	217	0	08/10/2022	
718546-10-4	PHILLIPS 66 ORD			9.000	937	104.080	937	870	0	34	0	285	0	285	0	11/16/2018	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			3.000	220	73.400	220	172	0	3	0	(66)	0	(66)	0	06/28/2019	
72352L-10-6	PINTEREST CL A ORD			7.000	170	24.280	170	172	0	0	0	(84)	0	(84)	0	07/16/2020	
723787-10-7	PIONEER NATURAL RESOURCE ORD			5.000	1,142	228.390	1,142	997	0	122	0	99	0	99	0	05/12/2022	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
72703H-10-1	PLANET FITNESS CL A ORD			3.000	236	78.800	236	220	0	0	0	(35)	0	(35)	0	12/16/2019	
72919P-20-2	PLUG POWER ORD			5.000	62	12.370	62	159	0	0	0	(79)	0	(79)	0	06/25/2021	
731068-10-2	POLARIS INDUSTRIES ORD			2.000	202	101.000	202	181	0	5	0	(18)	0	(18)	0	10/15/2019	
73278L-10-5	POOL ORD			1.000	302	302.330	302	195	0	4	0	(264)	0	(264)	0	08/14/2019	
74144T-10-8	T ROWE PRICE GROUP ORD			5.000	545	109.060	545	479	6	18	0	(438)	0	(438)	0	11/16/2018	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			5.000	420	83.920	420	241	0	13	0	58	0	58	0	11/16/2018	
742718-10-9	PROCTER & GAMBLE ORD			45.000	6,820	151.560	6,820	3,932	0	162	0	(541)	0	(541)	0	12/18/2018	
743315-10-3	PROGRESSIVE ORD			12.000	1,557	129.710	1,557	957	0	5	0	325	0	325	0	03/24/2021	
74340W-10-3	PROLOGIS REIT			23.995	2,705	112.730	2,705	1,863	0	50	0	(604)	0	(604)	0	12/21/2022	
744320-10-2	PRUDENTIAL FINANCIAL ORD			7.000	696	99.460	696	641	0	34	0	(61)	0	(61)	0	11/16/2018	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			10.000	613	61.270	613	543	0	22	0	(55)	0	(55)	0	11/16/2018	
74460D-10-9	PUBLIC STORAGE REIT ORD			3.000	841	280.190	841	734	6	55	0	(220)	0	(220)	0	05/12/2022	
745867-10-1	PULTEGROUP ORD			12.000	546	45.530	546	379	2	7	0	(140)	0	(140)	0	06/28/2019	
74624M-10-2	PURE STORAGE CL A ORD			11.000	294	26.760	294	168	0	0	0	(64)	0	(64)	0	06/28/2019	
74736K-10-1	QORVO ORD			1.000	91	90.640	91	66	0	0	0	(66)	0	(66)	0	11/16/2018	
747525-10-3	QUALCOMM ORD			26.000	2,858	109.940	2,858	1,731	0	76	0	(1,896)	0	(1,896)	0	12/30/2021	
74762E-10-2	QUANTA SERVICES ORD			1.000	143	142.500	143	38	0	0	0	28	0	28	0	06/28/2019	
74834L-10-0	QUEST DIAGNOSTICS ORD			3.000	469	156.440	469	288	0	8	0	(50)	0	(50)	0	11/16/2018	
749685-10-3	RPM ORD			6.000	585	97.450	585	386	0	10	0	(21)	0	(21)	0	11/16/2018	
74982T-10-3	RXO ORD			5.000	86	17.200	86	85	0	0	0	1	0	1	0	11/16/2018	
751212-10-1	RALPH LAUREN CL A ORD			2.000	211	105.670	211	236	2	6	0	(26)	0	(26)	0	12/16/2019	
754730-10-9	RAYMOND JAMES ORD			3.000	321	106.850	321	158	1	4	0	19	0	19	0	11/16/2018	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			37.000	3,734	100.920	3,734	3,004	0	77	0	519	0	519	0	05/12/2022	
756109-10-4	REALTY INCOME REIT ORD			11.000	698	63.430	698	644	3	33	0	(90)	0	(90)	0	11/16/2018	
758849-10-3	REGENCY CENTERS REIT ORD			7.000	438	62.500	438	445	5	18	0	(90)	0	(90)	0	11/16/2018	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			2.000	1,443	721.490	1,443	650	0	0	0	180	0	180	0	10/15/2019	
7591EP-10-0	REGIONS FINANCIAL ORD			20.000	431	21.560	431	324	4	14	0	(5)	0	(5)	0	11/16/2018	
759916-10-9	REPLIGEN ORD			2.000	339	169.310	339	265	0	0	0	(191)	0	(191)	0	07/16/2020	
760759-10-0	REPUBLIC SERVICES ORD			4.000	516	128.990	516	303	2	8	0	(42)	0	(42)	0	11/16/2018	
761152-10-7	RESMED ORD			2.000	416	208.130	416	208	0	3	0	(105)	0	(105)	0	11/16/2018	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			0.997	16	16.450	16	22	0	0	0	(10)	0	(10)	0	01/23/2017	
76680R-20-6	RINGCENTRAL CL A ORD			3.000	106	35.400	106	345	0	0	0	(456)	0	(456)	0	06/28/2019	
770323-10-3	ROBERT HALF INT ORD			5.000	369	73.830	369	315	0	9	0	(188)	0	(188)	0	11/16/2018	
771049-10-3	ROBLOX CL A ORD			11.000	313	28.460	313	519	0	0	0	(206)	0	(206)	0	08/10/2022	
773903-10-9	ROCKWELL AUTOMAT ORD			2.000	515	257.570	515	343	0	9	0	(183)	0	(183)	0	11/16/2018	
77543R-10-2	ROKU CL A ORD			2.000	81	40.700	81	306	0	0	0	(375)	0	(375)	0	07/16/2020	
776696-10-6	ROPER TECHNOLOGIES ORD			2.000	864	432.090	864	596	0	5	0	(120)	0	(120)	0	11/16/2018	
778296-10-3	ROSS STORES ORD			7.000	812	116.070	812	641	0	9	0	13	0	13	0	03/19/2019	
780287-10-8	ROYAL GOLD ORD			3.000	338	112.720	338	228	0	4	0	23	0	23	0	11/16/2018	
78409V-10-4	S&P GLOBAL ORD			5.997	2,009	334.940	2,009	1,687	0	14	0	28	0	28	0	12/21/2022	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			2.000	561	280.310	561	344	0	6	0	(217)	0	(217)	0	11/16/2018	
78440X-88-7	SL GREEN RLTY REIT ORD			1.000	34	33.720	34	101	0	3	0	(67)	0	(67)	0	11/16/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			2.000	104	52.060	104	95	0	2	0	(60)	0	(60)	0	11/16/2018	
78486Q-10-1	SVB FINANCIAL GROUP ORD			1.000	230	230.140	230	240	0	0	0	(448)	0	(448)	0	11/16/2018	
79466L-30-2	SALESFORCE ORD			24.000	3,182	132.590	3,182	4,264	0	0	0	(2,048)	0	(2,048)	0	12/21/2022	
803607-10-0	SAREPTA THERAPEUTICS ORD			3.000	389	129.580	389	234	0	0	0	119	0	119	0	11/16/2018	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
806857-10-8	SCHLUMBERGER ORD			29.000	1,550	53.460	1,550	857	5	17	0	682	0	682	0	09/28/2021	
808513-10-5	CHARLES SCHWAB ORD			38.000	3,164	83.260	3,164	2,038	0	26	0	(11)	0	(11)	0	12/21/2022	
81181C-10-4	SEAGEN ORD			1.000	129	128.510	129	57	0	0	0	(26)	0	(26)	0	11/16/2018	
81211K-10-0	SEALED AIR ORD			7.000	349	49.880	349	257	0	6	0	(123)	0	(123)	0	11/16/2018	
816851-10-9	SEMPRA ORD			6.000	927	154.540	927	720	7	27	0	134	0	134	0	09/28/2021	
81762P-10-2	SERVICENOW ORD			4.000	1,553	388.270	1,553	1,292	0	0	0	(1,043)	0	(1,043)	0	03/24/2021	
824348-10-6	SHERWIN WILLIAMS ORD			6.000	1,424	237.330	1,424	1,112	0	13	0	(532)	0	(532)	0	05/12/2022	
82669G-10-4	SIGNATURE BANK ORD			2.000	230	115.220	230	235	0	4	0	(417)	0	(417)	0	11/16/2018	
828806-10-9	SIMON PROP GRP REIT ORD			6.000	705	117.480	705	537	0	41	0	(254)	0	(254)	0	12/15/2020	
830566-10-5	SKECHERS USA CL A ORD			6.000	252	41.950	252	214	0	0	0	(9)	0	(9)	0	12/15/2020	
83088M-10-2	SKYWORKS SOLUTIONS ORD			3.000	273	91.130	273	219	0	7	0	(192)	0	(192)	0	11/16/2018	
831865-20-9	A O SMITH ORD			6.000	343	57.240	343	313	0	7	0	(172)	0	(172)	0	03/19/2019	
83200N-10-3	SMARTSHEET CL A ORD			4.000	157	39.360	157	182	0	0	0	(152)	0	(152)	0	08/14/2019	
832696-40-5	JM SMUCKER ORD			1.000	158	158.460	158	113	0	4	0	23	0	23	0	11/16/2018	
833034-10-1	SNAP ON ORD			2.000	457	228.490	457	317	0	12	0	26	0	26	0	03/19/2019	
833445-10-9	SNOWFLAKE CL A ORD			7.000	1,005	143.540	1,005	1,628	0	0	0	(789)	0	(789)	0	12/21/2022	
842587-10-7	SOUTHERN ORD			21.000	1,500	71.410	1,500	985	0	57	0	59	0	59	0	11/16/2018	
844741-10-8	SOUTHWEST AIRLINES ORD			11.000	370	33.670	370	578	0	0	0	(101)	0	(101)	0	11/16/2018	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD			4.000	160	39.930	160	192	3	10	0	(33)	0	(33)	0	10/15/2019	
848637-10-4	SPLUNK ORD			6.000	517	86.090	517	603	0	0	0	(178)	0	(178)	0	11/16/2018	
852234-10-3	BLOCK CL A ORD			8.000	503	62.840	503	1,041	0	0	0	(789)	0	(789)	0	06/25/2021	
854502-10-1	STANLEY BLACK AND DECKER ORD			3.000	225	75.120	225	391	0	10	0	(341)	0	(341)	0	11/16/2018	
855244-10-9	STARBUCKS ORD			28.000	2,778	99.200	2,778	2,103	0	56	0	(498)	0	(498)	0	12/30/2021	
85571B-10-5	STARWOOD PROPERTY REIT			13.000	238	18.330	238	317	6	25	0	(78)	0	(78)	0	10/15/2019	
857477-10-3	STATE STREET ORD			9.000	698	77.570	698	645	6	21	0	(139)	0	(139)	0	11/16/2018	
858119-10-0	STEEL DYNAMICS ORD			1.000	98	97.700	98	40	0	1	0	36	0	36	0	11/16/2018	
858912-10-8	STERICYCLE ORD			4.000	200	49.890	200	257	0	0	0	(39)	0	(39)	0	12/16/2019	
862121-10-0	STORE CAPITAL ORD			10.000	321	32.060	321	360	0	16	0	(23)	0	(23)	0	08/14/2019	
863667-10-1	STRYKER ORD			7.000	1,711	244.490	1,711	1,205	5	19	0	(161)	0	(161)	0	11/16/2018	
866674-10-4	SUN COMMUNITIES REIT ORD			2.000	286	143.000	286	374	2	7	0	(134)	0	(134)	0	09/28/2021	
871332-10-2	SYLVAMO ORD			1.000	49	48.590	49	27	0	0	0	21	0	21	0	11/16/2018	
871607-10-7	SYNOPSYS ORD			3.000	958	319.290	958	270	0	0	0	(148)	0	(148)	0	11/16/2018	
87161C-50-1	SYNOVUS FINANCIAL ORD			7.000	263	37.550	263	249	2	9	0	(72)	0	(72)	0	04/22/2019	
87165B-10-3	SYNCHRONY FINANCIAL ORD			15.000	493	32.860	493	389	0	14	0	(203)	0	(203)	0	11/16/2018	
87166B-10-2	SYNEOS HEALTH CL A ORD			3.000	110	36.680	110	179	0	0	0	(198)	0	(198)	0	10/20/2020	
871829-10-7	SYSCO ORD			10.000	765	76.450	765	664	0	19	0	(21)	0	(21)	0	11/16/2018	
872540-10-9	TJX ORD			27.000	2,149	79.600	2,149	608	0	31	0	99	0	99	0	03/18/2013	
872590-10-4	T MOBILE US ORD			12.000	1,680	140.000	1,680	1,248	0	0	0	288	0	288	0	03/24/2021	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			3.005	313	104.130	313	356	0	0	0	(128)	0	(128)	0	08/14/2019	
875372-20-3	TANDEM DIABETES CARE ORD			2.000	90	44.950	90	198	0	0	0	(211)	0	(211)	0	07/16/2020	
876030-10-7	TAPESTRY ORD			13.000	495	38.080	495	430	0	14	0	(33)	0	(33)	0	03/19/2019	
87612E-10-6	TARGET ORD			10.000	1,490	149.040	1,490	651	0	40	0	(824)	0	(824)	0	12/18/2018	
87612G-10-1	TARGA RESOURCES ORD			10.000	735	73.500	735	170	0	14	0	213	0	213	0	11/16/2018	
88025U-10-9	10X GENOMICS CL A ORD			2.000	73	36.440	73	178	0	0	0	(225)	0	(225)	0	07/16/2020	
880770-10-2	TERADYNE ORD			4.000	349	87.350	349	146	0	2	0	(305)	0	(305)	0	11/16/2018	
88160R-10-1	TESLA ORD			57.000	7,021	123.180	7,021	4,525	0	0	0	(12,548)	0	(12,548)	0	08/10/2022	

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
882508-10-4	TEXAS INSTRUMENTS ORD			19.000	3,139	165.220	3,139	1,952	0	89	0	(442)	0	(442)	0	09/12/2018	
883203-10-1	TEXTRON ORD			4.000	283	70.800	283	226	0	0	0	(26)	0	(26)	0	11/16/2018	
88339J-10-5	TRADE DESK CL A ORD			9.000	403	44.830	403	684	0	0	0	(421)	0	(421)	0	06/25/2021	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			8.000	4,406	550.690	4,406	1,383	2	9	0	(932)	0	(932)	0	08/18/2017	
885160-10-1	THOR INDUSTRIES ORD			2.000	151	75.490	151	191	1	3	0	(57)	0	(57)	0	12/15/2020	
88579Y-10-1	3M ORD			13.000	1,559	119.920	1,559	2,333	0	66	0	(636)	0	(636)	0	08/10/2022	
891092-10-8	TORO ORD			4.000	453	113.200	453	247	1	5	0	53	0	53	0	11/16/2018	
892356-10-6	TRACTOR SUPPLY ORD			2.000	450	224.970	450	183	0	7	0	(27)	0	(27)	0	03/19/2019	
892672-10-6	TRADEWEB MARKETS CL A ORD			4.000	260	64.930	260	263	0	1	0	(141)	0	(141)	0	12/15/2020	
893641-10-0	TRANSDIGM GROUP ORD			1.000	630	629.650	630	348	0	19	0	(7)	0	(7)	0	11/16/2018	
89400J-10-7	TRANSUNION ORD			3.000	170	56.750	170	187	0	1	0	(185)	0	(185)	0	11/16/2018	
894164-10-2	TRAVEL LEISURE ORD			4.000	146	36.400	146	176	0	6	0	(75)	0	(75)	0	12/15/2020	
89417E-10-9	TRAVELERS COMPANIES ORD			5.000	937	187.490	937	644	0	18	0	155	0	155	0	11/16/2018	
89531P-10-5	TREX ORD			4.000	169	42.330	169	265	0	0	0	(371)	0	(371)	0	07/16/2020	
896239-10-0	TRIMBLE ORD			5.000	253	50.560	253	178	0	0	0	(183)	0	(183)	0	11/16/2018	
89832Q-10-9	TRUIST FINANCIAL ORD			34.000	1,463	43.030	1,463	1,748	0	68	0	(528)	0	(528)	0	12/30/2021	
902252-10-5	TYLER TECHNOLOGIES ORD			1.000	322	322.410	322	189	0	0	0	(216)	0	(216)	0	11/16/2018	
902494-10-3	TYSON FOODS CL A ORD			5.000	311	62.250	311	301	0	9	0	(125)	0	(125)	0	11/16/2018	
902653-10-4	UDR REIT ORD			3.000	116	38.730	116	123	0	5	0	(64)	0	(64)	0	11/16/2018	
902973-30-4	US BANCORP ORD			27.000	1,177	43.610	1,177	1,262	13	50	0	(339)	0	(339)	0	12/15/2020	
90353T-10-0	UBER TECHNOLOGIES ORD			48.000	1,187	24.730	1,187	1,764	0	0	0	(479)	0	(479)	0	08/10/2022	
90384S-30-3	ULTA BEAUTY ORD			1.000	469	469.070	469	408	0	0	0	57	0	57	0	12/30/2021	
904214-10-3	UMPQUA HOLDINGS ORD			11.000	196	17.850	196	167	0	9	0	(15)	0	(15)	0	12/15/2020	
904311-20-6	UNDER ARMOUR CL C ORD			9.000	80	8.920	80	153	0	0	0	(82)	0	(82)	0	08/14/2019	
907818-10-8	UNION PACIFIC ORD			14.000	2,899	207.070	2,899	2,338	18	49	0	(545)	0	(545)	0	05/12/2022	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			1.000	38	37.685	38	36	0	0	0	(6)	0	(6)	0	10/20/2020	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			14.000	2,434	173.840	2,434	1,748	0	85	0	(567)	0	(567)	0	12/30/2021	
911363-10-9	UNITED RENTAL ORD			1.000	355	355.420	355	115	0	0	0	23	0	23	0	11/16/2018	
912008-10-9	US FOODS ORD			10.000	340	34.020	340	320	0	0	0	(8)	0	(8)	0	11/16/2018	
91324P-10-2	UNITEDHEALTH GRP ORD			19.000	10,073	530.180	10,073	4,554	0	122	0	533	0	533	0	04/17/2020	
91347P-10-5	UNIVERSAL DISPLAY ORD			2.000	216	108.040	216	317	0	2	0	(114)	0	(114)	0	03/19/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			3.000	423	140.890	423	399	0	2	0	34	0	34	0	11/16/2018	
918204-10-8	VF ORD			6.000	166	27.610	166	417	0	12	0	(274)	0	(274)	0	12/18/2018	
91879Q-10-9	VAIL RESORTS ORD			1.000	238	238.350	238	269	2	7	0	(90)	0	(90)	0	11/16/2018	
91913Y-10-0	VALERO ENERGY ORD			8.000	1,015	126.860	1,015	672	0	31	0	414	0	414	0	11/16/2018	
922475-10-8	VEEVA SYSTEMS ORD			3.000	484	161.380	484	277	0	0	0	(282)	0	(282)	0	11/16/2018	
92276F-10-0	VENTAS REIT ORD			6.000	270	45.050	270	368	3	11	0	(36)	0	(36)	0	11/16/2018	
92343E-10-2	VERISIGN ORD			1.000	205	205.440	205	156	0	0	0	(48)	0	(48)	0	11/16/2018	
92343V-10-4	VERIZON COMMUNICATIONS ORD			78.000	3,073	39.400	3,073	4,405	0	167	0	(793)	0	(793)	0	12/21/2022	
92345Y-10-6	VERISK ANALYTICS ORD			3.000	529	176.420	529	251	0	4	0	(157)	0	(157)	0	08/02/2017	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			5.000	1,444	288.780	1,444	889	0	0	0	346	0	346	0	12/15/2020	
92556V-10-6	VIATRIS ORD			49.000	545	11.130	545	773	0	24	0	(118)	0	(118)	0	08/14/2019	
925652-10-9	VICI PPTYS ORD			17.000	551	32.400	551	362	7	25	0	39	0	39	0	11/16/2018	
926400-10-2	VICTORIA S SECRET ORD			3.000	107	35.780	107	23	0	0	0	(59)	0	(59)	0	04/17/2020	
92826C-83-9	VISA CL A ORD			35.000	7,272	207.760	7,272	4,834	0	55	0	(313)	0	(313)	0	12/18/2018	
92840M-10-2	VISTRA ORD			19.000	441	23.200	441	450	4	10	0	8	0	8	0	11/16/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
928563-40-2	VMWARE CL A ORD			4.000	491	122.760	491	375	0	0	0	28	0	28	0	03/24/2021	
928881-10-1	VONTIER ORD			5.000	97	19.330	97	155	0	1	0	(57)	0	(57)	0	11/16/2018	
929160-10-9	VULCAN MATERIALS ORD			3.000	525	175.110	525	320	0	5	0	(97)	0	(97)	0	11/16/2018	
92936U-10-9	W P CAREY REIT ORD			2.000	156	78.150	156	149	2	8	0	(8)	0	(8)	0	09/28/2021	
92939U-10-6	WEC ENERGY GROUP ORD			6.000	563	93.760	563	426	0	17	0	(20)	0	(20)	0	11/16/2018	
929740-10-8	WABTEC ORD			6.000	599	99.810	599	458	0	4	0	46	0	46	0	11/16/2018	
931142-10-3	WALMART ORD			24.000	3,403	141.790	3,403	2,881	12	47	0	(72)	0	(72)	0	12/21/2022	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			11.000	411	37.360	411	583	0	21	0	(163)	0	(163)	0	03/24/2021	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			42.996	408	9.490	408	1,233	0	0	0	(825)	0	(825)	0	09/28/2021	
94106L-10-9	WASTE MANAGEMENT ORD			8.000	1,255	156.880	1,255	741	0	21	0	(80)	0	(80)	0	11/16/2018	
941848-10-3	WATERS ORD			1.000	343	342.580	343	200	0	0	0	(30)	0	(30)	0	11/16/2018	
94419L-10-1	WAYFAIR CL A ORD			3.000	99	32.890	99	474	0	0	0	(471)	0	(471)	0	10/20/2020	
947890-10-9	WEBSTER FINANCIAL ORD			7.997	379	47.340	379	369	0	11	0	(28)	0	(28)	0	08/14/2019	
949746-10-1	WELLS FARGO ORD			98.000	4,046	41.290	4,046	3,803	0	97	0	(515)	0	(515)	0	05/12/2022	
95040Q-10-4	WELLTOWER ORD			9.000	590	65.550	590	633	0	22	0	(182)	0	(182)	0	11/16/2018	
95058W-10-0	WENDYS ORD			9.000	204	22.630	204	199	0	5	0	(11)	0	(11)	0	12/16/2019	
955306-10-5	WEST PHARM SVC ORD			1.000	235	235.350	235	110	0	1	0	(234)	0	(234)	0	11/16/2018	
957638-10-9	WESTERN ALLIANCE ORD			4.000	238	59.560	238	240	0	6	0	(192)	0	(192)	0	12/15/2020	
958102-10-5	WESTERN DIGITAL ORD			5.000	158	31.550	158	233	0	0	0	(168)	0	(168)	0	11/16/2018	
96145D-10-5	WESTROCK ORD			12.000	422	35.160	422	554	0	12	0	(110)	0	(110)	0	11/16/2018	
962166-10-4	WEYERHAEUSER REIT			15.000	465	31.000	465	406	0	33	0	(153)	0	(153)	0	11/16/2018	
963320-10-6	WHIRLPOOL ORD			2.000	283	141.460	283	234	0	14	0	(186)	0	(186)	0	11/16/2018	
969457-10-0	WILLIAMS ORD			25.000	823	32.900	823	519	0	43	0	172	0	172	0	11/16/2018	
969904-10-1	WILLIAMS SONOMA ORD			3.000	345	114.920	345	212	0	9	0	(163)	0	(163)	0	12/16/2019	
97650W-10-8	WINTRUST FINANCIAL ORD			2.000	169	84.520	169	124	0	3	0	(13)	0	(13)	0	12/15/2020	
977852-10-2	WOLFSPEED ORD			5.000	345	69.040	345	287	0	0	0	(214)	0	(214)	0	08/14/2019	
980745-10-3	WOODWARD ORD			2.000	193	96.610	193	247	0	2	0	(26)	0	(26)	0	12/16/2019	
98138H-10-1	WORKDAY CL A ORD			3.000	502	167.330	502	611	0	0	0	(318)	0	(318)	0	03/24/2021	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			4.000	285	71.310	285	228	0	5	0	(73)	0	(73)	0	12/15/2020	
983134-10-7	WYNN RESORTS ORD			4.000	330	82.470	330	431	0	0	0	(10)	0	(10)	0	11/16/2018	
983793-10-0	XPO ORD			5.000	166	33.290	166	138	0	0	0	28	0	28	0	11/16/2018	
98389B-10-0	XCEL ENERGY ORD			11.000	771	70.110	771	562	5	21	0	27	0	27	0	11/16/2018	
98419M-10-0	XYLEM ORD			3.000	332	110.570	332	213	0	4	0	(28)	0	(28)	0	11/16/2018	
988498-10-1	YUM BRANDS ORD			6.000	768	128.080	768	533	0	14	0	(65)	0	(65)	0	11/16/2018	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			1.000	256	256.410	256	181	0	0	0	(339)	0	(339)	0	11/16/2018	
98954M-10-1	ZILLOW GROUP CL A ORD			2.000	62	31.210	62	85	0	0	0	(62)	0	(62)	0	12/16/2019	
98954M-20-0	ZILLOW GROUP CL C ORD			5.000	161	32.210	161	232	0	0	0	(158)	0	(158)	0	06/28/2019	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			4.000	510	127.500	510	454	1	3	0	56	0	56	0	11/16/2018	
98978V-10-3	ZOETIS CL A ORD			9.000	1,319	146.550	1,319	1,021	0	12	0	(877)	0	(877)	0	03/24/2021	
98980G-10-2	ZSCALER ORD			1.000	112	111.900	112	69	0	0	0	(209)	0	(209)	0	04/17/2020	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			6.000	406	67.740	406	667	0	0	0	(261)	0	(261)	0	08/10/2022	
G0176J-10-9	ALLEGION ORD		C	4.000	421	105.260	421	336	0	7	0	(109)	0	(109)	0	12/18/2018	
G0250X-10-7	AMCOR ORD		C	24.000	286	11.910	286	258	0	12	0	(2)	0	(2)	0	07/16/2020	
G02602-10-3	AMDOCS ORD			6.000	545	90.900	545	395	2	9	0	96	0	96	0	11/16/2018	
G0403H-10-8	AON CL A ORD		C	4.000	1,201	300.140	1,201	760	0	9	0	(2)	0	(2)	0	04/17/2020	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	18.000	1,130	62.780	1,130	509	0	0	0	330	0	330	0	11/16/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	4.000	217	54.170	217	209	2	7	0	(1)	0	(1)	0	12/15/2020	
G0750C-10-8	AXALTA COATING SYSTEMS ORD			8.000	204	25.470	204	226	0	0	0	(61)	0	(61)	0	07/28/2016	
G1151C-10-1	ACCENTURE CL A ORD		C	13.000	3,469	266.840	3,469	2,145	0	52	0	(1,920)	0	(1,920)	0	11/16/2018	
G16962-10-5	BUNGE ORD			6.000	599	99.770	599	351	0	14	0	38	0	38	0	11/16/2018	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	6.000	344	57.320	344	172	0	0	0	(46)	0	(46)	0	08/14/2019	
G29183-10-3	EATON ORD		C	8.000	1,256	156.950	1,256	594	0	26	0	(127)	0	(127)	0	11/16/2018	
G3223R-10-8	EVEREST RE GROUP ORD		C	2.000	663	331.270	663	391	0	13	0	115	0	115	0	04/17/2020	
G3922B-10-7	GENPACT ORD		C	9.000	417	46.320	417	369	0	5	0	(61)	0	(61)	0	12/15/2020	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD		C	3.000	341	113.800	341	72	0	0	0	18	0	18	0	06/28/2019	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	2.000	319	159.310	319	286	0	0	0	64	0	64	0	11/16/2018	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	14.000	896	64.000	896	468	5	19	0	(242)	0	(242)	0	11/16/2018	
G5494J-10-3	LINDE ORD		C	11.000	3,588	326.180	3,588	3,402	0	26	0	186	0	186	0	08/10/2022	
G5960L-10-3	MEDTRONIC ORD		C	32.000	2,487	77.720	2,487	2,690	22	78	0	(808)	0	(808)	0	05/12/2022	
G6095L-10-9	APTIV ORD		C	5.000	466	93.130	466	371	0	0	0	(359)	0	(359)	0	11/16/2018	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			15.000	184	12.240	184	606	0	0	0	(128)	0	(128)	0	12/15/2020	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			2.000	79	39.520	79	87	0	2	0	(1)	0	(1)	0	03/24/2021	
G7S00T-10-4	PENTAIR ORD		C	1.000	45	44.980	45	38	0	1	0	(28)	0	(28)	0	10/15/2019	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD			7.000	283	40.380	283	330	0	2	0	(149)	0	(149)	0	11/16/2018	
G8473T-10-0	STERIS ORD		C	3.000	517	172.440	517	355	0	5	0	(212)	0	(212)	0	11/16/2018	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	4.000	672	168.090	672	324	0	11	0	(136)	0	(136)	0	11/16/2018	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	2.000	489	244.580	489	318	2	7	0	14	0	14	0	11/16/2018	
H1467J-10-4	CHUBB ORD		C	8.000	1,765	220.600	1,765	1,060	7	26	0	218	0	218	0	11/16/2018	
H2906T-10-9	GARMIN ORD		C	5.000	461	92.290	461	327	0	14	0	(219)	0	(219)	0	11/16/2018	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	2.000	158	78.950	158	416	0	0	0	(310)	0	(310)	0	07/16/2020	
N14506-10-4	ELASTIC ORD			2.000	103	51.500	103	177	0	0	0	(143)	0	(143)	0	07/16/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			6.000	498	83.030	498	517	0	59	0	(55)	0	(55)	0	06/28/2019	
N72482-12-3	QIAGEN ORD		C	1.000	50	49.870	50	41	0	0	0	(6)	0	(6)	0	12/16/2019	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			7.000	346	49.430	346	770	0	0	0	(192)	0	(192)	0	11/16/2018	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					765,296	XXX	765,296	539,619	737	12,494	0	(182,789)	0	(182,789)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					765,296	XXX	765,296	539,619	737	12,494	0	(182,789)	0	(182,789)	0	XXX	XXX
04314H-85-7	ARTISAN:INTL VAL INST			20,578.601	794,128	38.590	794,128	720,878	0	18,103	0	(77,993)	0	(77,993)	0	11/19/2015	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					794,128	XXX	794,128	720,878	0	18,103	0	(77,993)	0	(77,993)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					794,128	XXX	794,128	720,878	0	18,103	0	(77,993)	0	(77,993)	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			277.000	48,298	174.360	48,298	42,090	0	716	0	(13,343)	0	(13,343)	0	11/16/2018	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					48,298	XXX	48,298	42,090	0	716	0	(13,343)	0	(13,343)	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					1,607,722	XXX	1,607,722	1,302,587	737	31,313	0	(274,125)	0	(274,125)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,607,722	XXX	1,607,722	1,302,587	737	31,313	0	(274,125)	0	(274,125)	0	XXX	XXX

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

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
665337-QG-9	NORTHERN LEBANON PA SCH DIST		04/26/2022	PERSHING DIV OF DLJ SEC LNDING		196,004	200,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						196,004	200,000	0
130179-TN-4	CALIFORNIA EDL FACS AUTH REV		04/25/2022	PERSHING DIV OF DLJ SEC LNDING		183,837	150,000	542
3140QN-BZ-4	FN CB2755 - RMBS		06/29/2022	CREDIT SUISSE SECURITIES		179,424	192,573	209
3140QQ-2H-7	FN CB5275 - RMBS		12/27/2022	SUNTRUST CAPITAL MARKETS, INC.		4,743,160	4,745,014	18,453
38611T-CB-1	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		04/25/2022	Jefferies		148,868	150,000	433
0909999999. Subtotal - Bonds - U.S. Special Revenues						5,255,288	5,237,587	19,636
00287Y-BV-0	ABBVIE INC		01/20/2022	MORGAN STANLEY & COMPANY		51,674	50,000	258
010392-FU-7	ALABAMA POWER CO		02/24/2022	PERSHING DIV OF DLJ SEC LNDING		66,177	75,000	492
010392-FX-1	ALABAMA POWER CO		03/02/2022	MITSUBISHI UFJ SECURITIES		49,966	50,000	0
025537-AV-3	AMERICAN ELECTRIC POWER COMPANY INC		10/31/2022	GOLDMAN		49,868	50,000	0
03027X-BV-1	AMERICAN TOWER CORP		10/21/2022	BANC OF AMERICA/FIXED INCOME		44,937	50,000	203
037833-CR-9	APPLE INC		01/10/2022	MORGAN STANLEY & COMPANY		53,234	50,000	271
06051G-KJ-7	BANK OF AMERICA CORP		02/01/2022	BANC OF AMERICA/FIXED INCOME		50,000	50,000	0
06406R-BA-4	BANK OF NEW YORK MELLON CORP		01/19/2022	GOLDMAN		49,958	50,000	0
134429-BG-3	CAMPBELL SOUP CO		01/27/2022	US BANCORP INVESTMENTS INC.		54,145	50,000	784
14040H-CH-6	CAPITAL ONE FINANCIAL CORP		02/10/2022	J P MORGAN SECURITIES		48,048	50,000	266
172967-NG-2	CITIGROUP INC		02/16/2022	Citigroup (SSB)		50,000	50,000	0
17327C-AN-3	CITIGROUP INC		01/18/2022	Citigroup (SSB)		50,000	50,000	0
194162-AN-3	COLGATE-PALMOLIVE CO		08/01/2022	J P MORGAN SECURITIES		99,880	100,000	0
24422E-WA-3	JOHN DEERE CAPITAL CORP		01/04/2022	RBC CAPITAL MARKETS		149,915	150,000	0
26442U-AN-4	DUKE ENERGY PROGRESS LLC		03/14/2022	MITSUBISHI UFJ SECURITIES		149,606	150,000	0
278642-BA-0	EBAY INC		11/07/2022	BANC OF AMERICA/FIXED INCOME		49,932	50,000	0
38141G-ZK-3	GOLDMAN SACHS GROUP INC		01/19/2022	GOLDMAN		50,000	50,000	0
46647P-CW-4	JPMORGAN CHASE & CO		02/16/2022	J P MORGAN SECURITIES		50,000	50,000	0
494368-CB-7	KIMBERLY-CLARK CORP		03/02/2022	Citigroup (SSB)		128,404	125,000	1,701
61747Y-EK-7	MORGAN STANLEY		01/19/2022	MORGAN STANLEY & COMPANY		50,000	50,000	0
64831M-AA-0	NRZT 22NQM2 A1 - CMO/RMBS		03/03/2022	MORGAN STANLEY & COMPANY		224,616	225,000	269
666807-BN-1	NORTHROP GRUMMAN CORP		02/10/2022	GOLDMAN		51,307	50,000	131
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO		07/28/2022	PERSHING DIV OF DLJ SEC LNDING		47,822	50,000	425
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC AND GAS CO		03/09/2022	BANC OF AMERICA/FIXED INCOME		99,812	100,000	0
857477-BS-1	STATE STREET CORP		02/02/2022	GOLDMAN		100,000	100,000	0
89236T-JV-8	TOYOTA MOTOR CREDIT CORP		01/10/2022	BANC OF AMERICA/FIXED INCOME		49,948	50,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,919,245	1,925,000	4,800
2509999997. Total - Bonds - Part 3						7,370,538	7,362,587	24,437
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						7,370,538	7,362,587	24,437
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
00206R-10-2	AT&T ORD		05/12/2022	Various	180.000	3,943		0
00287Y-10-9	ABBVIE ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	647		0
00724F-10-1	ADOBE ORD		05/12/2022	GOLDMAN	2.000	771		0
007903-10-7	ADVANCED MICRO DEVICES ORD		08/10/2022	Various	14.617	1,043		0
009066-10-1	AIRBNB CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,183		0
037833-10-0	APPLE ORD		05/12/2022	GOLDMAN	5.000	708		0
060505-10-4	BANK OF AMERICA ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	913		0
075887-10-9	BECTON DICKINSON ORD		04/01/2022	Various	6.000	1,447		0
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	589		0
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	586		0
11135F-10-1	BROADCOM ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	547		0
126650-10-0	CVS HEALTH ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	565		0
166764-10-0	CHEVRON ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	1,709		0
17275R-10-2	CISCO SYSTEMS ORD		05/12/2022	GOLDMAN	11.000	528		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
191216-10-0	COCA-COLA ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	509		0
194014-50-2	ENOVIS ORD		04/05/2022	CITIGROUP GLOBAL MARKETS INC.	1.667	148		0
21037T-10-9	CONSTELLATION ENERGY ORD		02/02/2022	ITG INC	7.333	299		0
235851-10-2	DANAHER ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	522		0
254687-10-6	WALT DISNEY ORD		05/12/2022	GOLDMAN	5.000	516		0
29082K-10-5	EMBECTA ORD		04/01/2022	Various	1.200	37		0
29261A-10-0	ENCOMPASS HEALTH ORD		07/01/2022	ITG INC	5.000	293		0
29332G-10-2	ENHABIT ORD		07/01/2022	ITG INC	2.500	75		0
29605J-10-6	ESAB ORD		04/05/2022	CITIGROUP GLOBAL MARKETS INC.	1.667	37		0
30161N-10-1	EXELON ORD		02/02/2022	ITG INC	22.000	710		0
30231G-10-2	EXXON MOBIL ORD		05/12/2022	GOLDMAN	8.000	682		0
30303M-10-2	META PLATFORMS CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	1,244		0
421946-10-4	HEALTHCARE REAL REIT ORD		07/20/2022	ITG INC	9.000	250		0
452327-10-9	ILLUMINA ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	898		0
458140-10-0	INTEL ORD		12/21/2022	Various	39.000	1,357		0
461202-10-3	INTUIT ORD		05/12/2022	GOLDMAN	2.000	696		0
46120E-60-2	INTUITIVE SURGICAL ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	533		0
46625H-10-0	JPMORGAN CHASE ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,356		0
46982L-10-8	JACOBS SOLUTIONS ORD		08/29/2022	ITG INC	2.000	148		0
478160-10-4	JOHNSON & JOHNSON ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	531		0
512807-10-8	LAM RESEARCH ORD		05/12/2022	GOLDMAN	2.000	906		0
548661-10-7	LOWE'S COMPANIES ORD		05/12/2022	GOLDMAN	3.000	572		0
55261F-10-4	M&T BANK ORD		04/04/2022	JP MORGAN SECURITIES INC.	2.242	319		0
594918-10-4	MICROSOFT ORD		12/21/2022	Various	5.000	1,241		0
60937P-10-6	MONGODB CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	377		0
609839-10-5	MONOLITHIC POWER SYSTEMS ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	531		0
64110L-10-6	NETFLIX ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	486		0
65339F-10-1	NEXTERA ENERGY ORD		05/12/2022	GOLDMAN	8.000	549		0
654106-10-3	NIKE CL B ORD		05/12/2022	GOLDMAN	5.000	537		0
67066G-10-4	NVIDIA ORD		08/10/2022	Various	6.000	1,000		0
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	769		0
697435-10-5	PALO ALTO NETWORKS ORD		05/12/2022	GOLDMAN	1.000	474		0
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	589		0
723787-10-7	PIONEER NATURAL RESOURCE ORD		05/12/2022	GOLDMAN	2.000	497		0
74340W-10-3	PROLOGIS REIT		12/21/2022	Various	9.275	830		0
74460D-10-9	PUBLIC STORAGE REIT ORD		05/12/2022	GOLDMAN	1.000	312		0
74982T-10-3	RXO ORD		11/01/2022	ITG INC	5.000	85		0
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		05/12/2022	GOLDMAN	6.000	547		0
771049-10-3	ROBLOX CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	519		0
78409V-10-4	S&P GLOBAL ORD		12/21/2022	Various	3.987	1,032		0
78440X-88-7	SL GREEN RLTY REIT ORD		01/24/2022	ITG INC	1.941	195		0
79466L-30-2	SALESFORCE ORD		12/21/2022	Various	8.000	1,164		0
808513-10-5	CHARLES SCHWAB ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	568		0
824348-10-6	SHERWIN WILLIAMS ORD		05/12/2022	GOLDMAN	2.000	547		0
833445-10-9	SNOWFLAKE CL A ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	438		0
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		05/23/2022	Unknown	1.665	203		0
88160R-10-1	TESLA ORD		08/10/2022	Various	2.000	1,604		0
88579Y-10-1	3M ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	597		0
902104-10-8	II VI ORD		07/01/2022	VARIOUS	0.910	44		0
90353T-10-0	UBER TECHNOLOGIES ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	38.000	1,247		0
907818-10-8	UNION PACIFIC ORD		05/12/2022	GOLDMAN	3.000	673		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/21/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	489		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		04/11/2022	Various	43.046	1,234		0
947890-10-9	WEBSTER FINANCIAL ORD		01/31/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.167	192		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
949746-10-1	WELLS FARGO ORD		05/12/2022	GOLDMAN	22.000	915		0
983793-10-0	XPO LOGISTICS ORD		11/01/2022	ITG INC	5.000	138		0
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		03/01/2022	ITG INC	4.000	454		0
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	667		0
G5494J-10-3	LINDE ORD	C	08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	3,402		0
G5960L-10-3	MEDTRONIC ORD	C	05/12/2022	GOLDMAN	5.000	502		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						54,902	XXX	0
5989999997. Total - Common Stocks - Part 3						54,902	XXX	0
5989999998. Total - Common Stocks - Part 5						383	XXX	0
5989999999. Total - Common Stocks						55,285	XXX	0
5999999999. Total - Preferred and Common Stocks						55,285	XXX	0
6009999999 - Totals						7,425,822	XXX	24,437

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
38377R-VK-8	GNR 2010-166 GP - CMO/RMBS		12/01/2022	Paydown		3,775	3,775	3,984	3,820	0	(46)	0	(46)	0	3,775	0	0	0	58	04/20/2039
0109999999. Subtotal - Bonds - U.S. Governments						3,775	3,775	3,984	3,820	0	(46)	0	(46)	0	3,775	0	0	0	58	XXX
3131XT-QN-3	FH ZM0461 - RMBS		12/01/2022	Paydown		7,825	7,825	8,081	8,096	0	(271)	0	(271)	0	7,825	0	0	0	125	11/01/2045
3131XV-F6-7	FH ZM1989 - RMBS		12/01/2022	Paydown		14,245	14,245	14,723	14,856	0	(612)	0	(612)	0	14,245	0	0	0	161	10/01/2041
31329J-PX-9	FH ZA1338 - RMBS		12/01/2022	Paydown		2,276	2,276	2,353	2,371	0	(95)	0	(95)	0	2,276	0	0	0	25	08/01/2042
31329K-X3-3	FH ZA2498 - RMBS		12/01/2022	Paydown		14,134	14,134	14,191	14,195	0	(62)	0	(62)	0	14,134	0	0	0	178	03/01/2038
3132A4-6K-9	FH ZS4474 - RMBS		12/01/2022	Paydown		2,993	2,993	3,092	3,117	0	(123)	0	(123)	0	2,993	0	0	0	46	03/01/2042
3132A5-AY-1	FH ZS4523 - RMBS		12/01/2022	Paydown		4,509	4,509	4,532	4,529	0	(20)	0	(20)	0	4,509	0	0	0	65	07/01/2043
3132A5-E8-4	FH ZS4659 - RMBS		12/01/2022	Paydown		10,825	10,825	11,346	11,582	0	(758)	0	(758)	0	10,825	0	0	0	151	04/01/2046
3136A5-YC-4	FNR 2012-30 ED - CMO/RMBS		12/01/2022	Paydown		3,276	3,276	3,343	3,284	0	(9)	0	(9)	0	3,276	0	0	0	41	04/25/2031
3138MQ-4E-0	FN AQ8920 - RMBS		12/01/2022	Paydown		8,087	8,087	8,410	8,230	0	(144)	0	(144)	0	8,087	0	0	0	111	01/01/2028
3138WD-3Z-2	FN AS4415 - RMBS		12/01/2022	Paydown		27,106	27,106	29,007	28,513	0	(1,408)	0	(1,408)	0	27,106	0	0	0	355	02/01/2045
3138WE-KK-4	FN AS4797 - RMBS		12/01/2022	Paydown		3,983	3,983	4,196	4,160	0	(177)	0	(177)	0	3,983	0	0	0	65	04/01/2045
3138WF-TA-4	FN AS5944 - RMBS		12/01/2022	Paydown		7,049	7,049	7,393	7,313	0	(263)	0	(263)	0	7,049	0	0	0	101	10/01/2045
31397Q-LT-3	FNR 2011-4 PK - CMO/RMBS		12/01/2022	Paydown		2,661	2,661	2,800	2,689	0	(28)	0	(28)	0	2,661	0	0	0	42	04/25/2040
31398V-7F-7	FHR 3649 BW - CMO/RMBS		12/01/2022	Paydown		1,419	1,419	1,508	1,447	0	(28)	0	(28)	0	1,419	0	0	0	28	03/15/2025
3140F1-YB-2	FN BC6105 - RMBS		12/01/2022	Paydown		3,470	3,470	3,637	3,614	0	(144)	0	(144)	0	3,470	0	0	0	65	06/01/2046
3140FP-DG-1	FN BE3702 - RMBS		12/01/2022	Paydown		14,795	14,795	15,512	15,584	0	(789)	0	(789)	0	14,795	0	0	0	241	06/01/2047
3140QN-BZ-4	FN CB2755 - RMBS		12/01/2022	Paydown		5,702	5,702	5,312	0	0	389	0	389	0	5,702	0	0	0	40	02/01/2052
3140X4-M4-5	FN FM1278 - RMBS		12/01/2022	Paydown		20,907	20,907	21,393	21,425	0	(518)	0	(518)	0	20,907	0	0	0	280	07/01/2034
3140X8-KJ-5	FN FM4796 - RMBS		12/01/2022	Paydown		19,749	19,749	20,585	20,561	0	(812)	0	(812)	0	19,749	0	0	0	126	11/01/2050
31418D-6L-1	FN MA4474 - RMBS		12/01/2022	Paydown		30,165	30,165	30,835	30,815	0	(649)	0	(649)	0	30,165	0	0	0	337	11/01/2041
0909999999. Subtotal - Bonds - U.S. Special Revenues						205,174	205,174	212,249	206,383	0	(6,521)	0	(6,521)	0	205,174	0	0	0	2,584	XXX
02587A-AN-4	AMXCA 2019-2 A - ABS		04/15/2022	Various		200,000	200,000	199,988	199,999	0	1	0	1	0	200,000	0	0	0	1,780	11/15/2024
14042W-AC-4	COPAR 2019-1 A3 - ABS		09/15/2022	Paydown		32,715	32,715	32,708	32,713	0	1	0	1	0	32,715	0	0	0	305	11/15/2023
14314Q-AB-0	CARMX 2021-2 A2A - ABS		12/15/2022	Paydown		144,522	144,522	144,513	144,517	0	5	0	5	0	144,522	0	0	0	182	06/17/2024
34531F-AA-1	FORDR 2017-REV1 A - ABS		02/15/2022	Paydown		150,000	150,000	149,968	149,999	0	1	0	1	0	150,000	0	0	0	655	08/15/2028
369550-AU-2	GENERAL DYNAMICS CORP		11/15/2022	Maturity @ 100.00		50,000	50,000	47,871	49,787	0	213	0	213	0	50,000	0	0	0	1,125	11/15/2022
380140-AB-9	GMCAR 213 A2 - ABS		12/16/2022	Paydown		169,361	169,361	169,343	169,440	0	(78)	0	(78)	0	169,361	0	0	0	181	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
58769K-AC-8	MBALT 2021-B A2 - ABS		12/15/2022	Paydown		88,250	88,250	88,242	88,247	0	3	0	3	0	88,250	0	0	0	103	01/16/2024
64831M-AA-0	NRZT 22NQM2 A1 - CMO/RMBS		12/25/2022	Paydown		18,806	18,806	18,774	0	0	32	0	32	0	18,806	0	0	0	270	03/27/2062
713448-BY-3	PEPSICO INC		03/05/2022	Maturity @ 100.00		50,000	50,000	51,738	50,038	0	(38)	0	(38)	0	50,000	0	0	0	688	03/05/2022
82652Q-AA-9	SRFC 211 A - RMBS		12/20/2022	Paydown		25,734	25,734	25,727	25,728	0	7	0	7	0	25,734	0	0	0	127	11/20/2037
89239C-AB-5	TLOT 21B A2 - ABS		12/20/2022	Paydown		38,627	38,627	38,622	38,624	0	3	0	3	0	38,627	0	0	0	57	03/20/2024
98162V-AD-1	WOART 2019-B A3 - ABS		11/15/2022	Paydown		71,914	71,914	71,913	71,914	0	0	0	0	0	71,914	0	0	0	830	07/15/2024
98163J-AB-1	WOLS 2021-A A2 - ABS		12/15/2022	Paydown		80,151	80,151	80,143	80,146	0	5	0	5	0	80,151	0	0	0	88	04/15/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,223,109	1,223,109	1,222,567	1,204,175	0	160	0	160	0	1,223,109	0	0	0	6,500	XXX
2509999997. Total - Bonds - Part 4						1,432,057	1,432,057	1,438,800	1,414,378	0	(6,407)	0	(6,407)	0	1,432,057	0	0	0	9,142	XXX
2509999998. Total - Bonds - Part 5									0											XXX
2509999999. Total - Bonds						1,432,057	1,432,057	1,438,800	1,414,378	0	(6,407)	0	(6,407)	0	1,432,057	0	0	0	9,142	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		04/11/2022	VARIOUS	149.000	4,378		4,378	3,665	713	0	0	713	0	4,378	0	0	0	77	
003654-10-0	ABIOMED ORD		12/22/2022	Not Available	2.000	760		356	718	(363)	0	0	(363)	0	356	0	404	404	0	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES ORD		05/12/2022	GOLDMAN	4.000	27		196	112	84	0	0	84	0	196	0	(169)	(169)	0	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
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	2	
007903-10-7	ADVANCED MICRO DEVICES ORD		02/15/2022	Not Available	0.620	70		13	89	(76)	0	0	(76)	0	13	0	57	57	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	1	
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	1	
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	6	
02079K-30-5	ALPHABET CL A ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	478		116	579	(463)	0	0	(463)	0	116	0	362	362	0	
023135-10-6	AMAZON COM ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	854		478	1,000	(522)	0	0	(522)	0	478	0	376	376	0	
024835-10-0	AMERICAN CAMPUS COMM REIT ORD		08/10/2022	Not Available	7.000	458		335	401	(67)	0	0	(67)	0	335	0	124	124	3	
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	3	
03272L-10-8	ANAPLAN ORD		06/23/2022	Not Available	7.000	446		310	321	(11)	0	0	(11)	0	310	0	137	137	0	
037833-10-0	APPLE ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	843		242	888	(646)	0	0	(646)	0	242	0	601	601	3	
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	10	
060505-10-4	BANK OF AMERICA ORD		05/12/2022	GOLDMAN	24.000	833		666	1,068	(402)	0	0	(402)	0	666	0	166	166	5	
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	4	
075887-10-9	BECTON DICKINSON ORD		04/01/2022	VARIOUS	6.000	1,484		1,484	1,509	(25)	0	0	(25)	0	1,484	0	0	0	5	
08579W-10-3	BERRY GLOBAL GROUP ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	413		350	516	(166)	0	0	(166)	0	350	0	63	63	0	
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	4	
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	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	3	
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	2	
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD	C	05/12/2022	GOLDMAN	11.000	745		385	791	(407)	0	0	(407)	0	385	0	361	361	2	
146869-10-2	CARVANA CL A ORD		05/12/2022	GOLDMAN	2.000	78		600	464	137	0	0	137	0	600	0	(522)	(522)	0	
156782-10-4	CERNER ORD		06/10/2022	Not Available	7.000	665		405	650	(245)	0	0	(245)	0	405	0	260	260	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	3	
17275R-10-2	CISCO SYSTEMS ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	688		695	951	(255)	0	0	(255)	0	695	0	(7)	(7)	17	
177376-10-0	CITRIX SYSTEMS ORD		10/03/2022	Not Available	2.000	208		218	189	28	0	0	28	0	218	0	(10)	(10)	0	
192479-10-3	COHERENT ORD		07/01/2022	VARIOUS	1.000	264		131	267	(136)	0	0	(136)	0	131	0	133	133	0	
194014-10-6	COLFAX ORD		04/05/2022	VARIOUS	5.000	185		185	230	(45)	0	0	(45)	0	185	0	0	0	0	
194014-50-2	ENOVIS ORD		04/05/2022	Not Available	0.670	46		59	0	0	0	0	0	0	59	0	(14)	(14)	0	
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	4	
200525-10-3	COMMERCE BANCSHARES ORD		12/01/2022	Adjustment	0.400	28		18	27	(8)	0	0	(8)	0	18	0	10	10	0	
20337X-10-9	COMMSCOPE HOLDING ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	89		166	99	67	0	0	67	0	166	0	(77)	(77)	0	
21037T-10-9	CONSTELLATION ENERGY ORD		02/02/2022	Not Available	0.330	18		13	0	0	0	0	0	0	13	0	4	4	0	
23283R-10-0	CYRUSONE REIT ORD		03/28/2022	Not Available	5.000	453		273	449	(176)	0	0	(176)	0	273	0	180	180	3	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
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	4	
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	10	
25470F-10-4	WARNER BROS. DISCOVERY SRS A ORD		04/08/2022	VARIOUS	7.000	194		194	165	29	0	0	29	0	194	0	0	0	0	
264411-50-5	DUKE REALTY REIT ORD		10/03/2022	VARIOUS	9.000	256		256	591	(335)	0	0	(335)	0	256	0	0	0	8	
277432-10-0	EASTMAN CHEMICAL ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4	
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	3	
29082K-10-5	EMBECTA ORD		04/01/2022	Not Available	0.200	6		6	0	0	0	0	0	0	6	0	0	0	0	
29261A-10-0	ENCOMPASS HEALTH ORD		07/01/2022	VARIOUS	5.000	368		368	326	42	0	0	42	0	368	0	0	0	3	
29605J-10-6	ESAB ORD		04/05/2022	Adjustment	0.670	34		15	0	0	0	0	0	0	15	0	19	19	0	
30161N-10-1	EXELON ORD		02/02/2022	VARIOUS	22.000	1,010		1,010	1,272	(262)	0	0	(262)	0	1,010	0	0	0	0	
30303M-10-2	META PLATFORMS CL A ORD		05/12/2022	GOLDMAN	2.000	380		344	673	(328)	0	0	(328)	0	344	0	35	35	0	
31188V-10-0	FASTLY CL A ORD		05/12/2022	GOLDMAN	3.000	31		235	106	128	0	0	128	0	235	0	(203)	(203)	0	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	473		298	748	(450)	0	0	(450)	0	298	0	175	175	4	
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	2	
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	3	
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	10	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		12/21/2021	JP MORGAN SECURITIES INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3	
42225P-50-1	HEALTHCARE REALTY TRUST CL A ORD		07/20/2022	VARIOUS	9.000	250		250	301	(51)	0	0	(51)	0	250	0	0	0	9	
444859-10-2	HUMANA ORD		05/12/2022	GOLDMAN	1.000	426		265	464	(199)	0	0	(199)	0	265	0	160	160	1	
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	7	
452327-10-9	ILLUMINA ORD		05/12/2022	GOLDMAN	3.000	657		1,145	1,141	3	0	0	3	0	1,145	0	(487)	(487)	0	
458140-10-0	INTEL ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	33.000	1,159		1,612	1,700	(88)	0	0	(88)	0	1,612	0	(453)	(453)	36	
462260-10-0	IOVANCE BIOTHERAPEUTICS ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	86		208	134	74	0	0	74	0	208	0	(122)	(122)	0	
46625H-10-0	JPMORGAN CHASE ORD		05/12/2022	GOLDMAN	7.000	816		309	1,108	(800)	0	0	(800)	0	309	0	508	508	14	
469814-10-7	JACOBS SOLUTIONS ORD		08/29/2022	VARIOUS	2.000	148		148	278	(130)	0	0	(130)	0	148	0	0	0	1	
478160-10-4	JOHNSON & JOHNSON ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	510		438	513	(75)	0	0	(75)	0	438	0	72	72	7	
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	10	
500255-10-4	KOHL'S ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	220		433	346	87	0	0	87	0	433	0	(212)	(212)	7	
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	8	
540424-10-8	LOEWS ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	454		397	462	(65)	0	0	(65)	0	397	0	57	57	1	
55261F-10-4	M&T BANK ORD		04/04/2022	Not Available	0.240	39		34	0	0	0	0	0	0	34	0	5	5	0	
562662-10-6	MANDIANT ORD		09/12/2022	Not Available	10.000	230		163	175	(13)	0	0	(13)	0	163	0	67	67	0	
565849-10-6	MARATHON OIL ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.000	489		152	361	(209)	0	0	(209)	0	152	0	337	337	3	
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	3	
58933Y-10-5	MERCK & CO. INC.		08/10/2022	Various	6.000	533		435	460	(25)	0	0	(25)	0	435	0	97	97	48	

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
594918-10-4	MICROSOFT ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	865		77	1,009	(932)	0	0	(932)	0	77	0	788	788	4	
60937P-10-6	MONGODB CL A ORD		05/12/2022	GOLDMAN	2.000	486		1,080	1,059	21	0	0	21	0	1,080	0	(594)	(594)	0	
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	3	
640268-10-8	NEKTAR THERAPEUTICS ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	38		167	108	59	0	0	59	0	167	0	(129)	(129)	0	
655844-10-8	NORFOLK SOUTHERN ORD		05/12/2022	GOLDMAN	3.000	734		516	893	(377)	0	0	(377)	0	516	0	217	217	7	
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	4	
67020Y-10-0	NUANCE COMMUNICATIONS ORD		03/04/2022	Not Available	3.000	168		44	166	(122)	0	0	(122)	0	44	0	124	124	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	0	
679295-10-5	OKTA CL A ORD		05/12/2022	GOLDMAN	2.000	174		492	448	44	0	0	44	0	492	0	(318)	(318)	0	
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	6	
68629Y-10-3	ORION OFFICE REIT ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	11		1	19	(18)	0	0	(18)	0	1	0	10	10	0	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		08/10/2022	Various	7.000	1,151		852	1,404	(552)	0	0	(552)	0	852	0	299	299	25	
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	7	
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	14	
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	4	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		05/12/2022	GOLDMAN	34.000	244		910	619	291	0	0	291	0	910	0	(667)	(667)	0	
712704-10-5	PEOPLES UNITED FINANCIAL ORD		04/04/2022	VARIOUS	19.000	319		319	339	(20)	0	0	(20)	0	319	0	0	0	3	
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	30	
733174-70-0	POPULAR ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	315		209	328	(119)	0	0	(119)	0	209	0	106	106	6	
737446-10-4	POST HOLDINGS ORD		03/11/2022	VARIOUS	3.000	288		288	338	(50)	0	0	(50)	0	288	0	0	0	0	
742718-10-9	PROCTER & GAMBLE ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	583		319	654	(336)	0	0	(336)	0	319	0	264	264	11	
74340W-10-3	PROLOGIS REIT		10/03/2022	Not Available	0.280	28		19	47	(28)	0	0	(28)	0	19	0	9	9	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	2	
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	5	
78409V-10-4	S&P GLOBAL ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.990	1,163		542	1,411	(869)	0	0	(869)	0	542	0	620	620	4	
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	2	
78440X-80-4	SL GREEN RLTY REIT ORD		01/24/2022	VARIOUS	2.000	195		195	143	52	0	0	52	0	195	0	0	0	6	
78440X-88-7	SL GREEN RLTY REIT ORD		01/24/2022	Not Available	0.941	68		95	0	0	0	0	0	0	95	0	(26)	(26)	0	
78667J-10-8	SAGE THERAPEUTICS ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	86		141	85	56	0	0	56	0	141	0	(55)	(55)	0	
79466L-30-2	SALESFORCE ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	565		325	762	(437)	0	0	(437)	0	325	0	239	239	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	5	
85917A-10-0	STERLING BAN ORD		01/31/2022	VARIOUS	9.000	192		192	232	(41)	0	0	(41)	0	192	0	0	0	1	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		05/23/2022	Not Available	0.660	80		75	117	(42)	0	0	(42)	0	75	0	5	5	0	
87918A-10-5	TELADOC HEALTH ORD		05/12/2022	GOLDMAN	1.000	30		165	92	73	0	0	73	0	165	0	(135)	(135)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
88087E-10-0	TERMINIX GLOBAL HOLDINGS ORD		10/12/2022	VARIOUS	6.000	288		288	271	17	0	0	17	0	288	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	2	
88579Y-10-1	3M ORD		05/12/2022	GOLDMAN	5.000	739		1,045	888	157	0	0	157	0	1,045	0	(306)	(306)	7	
90138F-10-2	TWILIO CL A ORD		05/12/2022	GOLDMAN	3.000	295		1,099	790	309	0	0	309	0	1,099	0	(804)	(804)	0	
90184L-10-2	TWITTER ORD		10/31/2022	Not Available	16.000	867		539	692	(153)	0	0	(153)	0	539	0	328	328	0	
90353T-10-0	UBER TECHNOLOGIES ORD		05/12/2022	GOLDMAN	23.000	535		997	964	33	0	0	33	0	997	0	(462)	(462)	0	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	607		330	643	(313)	0	0	(313)	0	330	0	277	277	9	
91332U-10-1	UNITY SOFTWARE ORD		05/12/2022	GOLDMAN	3.000	102		330	429	(99)	0	0	(99)	0	330	0	(228)	(228)	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	671		903	779	124	0	0	124	0	903	0	(232)	(232)	29	
92719V-10-0	VIMEO ORD		08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	43		58	108	(50)	0	0	(50)	0	58	0	(15)	(15)	0	
931142-10-3	WALMART ORD		08/10/2022	Various	7.000	901		700	1,013	(313)	0	0	(313)	0	700	0	201	201	21	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		04/11/2022	Not Available	0.050	1		1	0	0	0	0	0	0	1	0	0	0	0	
947890-10-9	WEBSTER FINANCIAL ORD		02/01/2022	Not Available	0.170	10		8	0	0	0	0	0	0	8	0	2	2	0	
983793-10-0	XPO LOGISTICS ORD		11/01/2022	VARIOUS	5.000	223		223	387	(164)	0	0	(164)	0	223	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	6	
983919-10-1	XILINX ORD		02/14/2022	VARIOUS	5.000	453		453	1,060	(607)	0	0	(607)	0	453	0	0	0	2	
98850P-10-9	YUM CHINA ORD	C	08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	289		209	299	(90)	0	0	(90)	0	209	0	80	80	1	
98936J-10-1	ZENDESK ORD		11/23/2022	Not Available	4.000	310		220	417	(197)	0	0	(197)	0	220	0	90	90	0	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		03/01/2022	VARIOUS	4.000	468		468	508	(40)	0	0	(40)	0	468	0	0	0	1	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		05/12/2022	GOLDMAN	4.000	336		1,030	736	295	0	0	295	0	1,030	0	(694)	(694)	0	
98986T-10-8	ZYNGA CL A ORD		05/23/2022	VARIOUS	41.000	347		235	262	(28)	0	0	(28)	0	235	0	112	112	0	
G47567-10-5	IHS MARKIT ORD	C	02/28/2022	VARIOUS	7.000	367		367	930	(563)	0	0	(563)	0	367	0	0	0	1	
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	6	
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	17	
G6518L-10-8	NIELSEN HOLDINGS ORD		10/14/2022	Not Available	16.000	448		412	328	84	0	0	84	0	412	0	36	36	3	
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	10	
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	08/10/2022	Various	6.000	1,074		1,279	1,367	(87)	0	0	(87)	0	1,279	0	(205)	(205)	12	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						40,438	XXX	39,004	49,454	(10,682)	0	0	(10,682)	0	39,004	0	1,434	1,434	649	XXX
5989999997. Total - Common Stocks - Part 4						40,438	XXX	39,004	49,454	(10,682)	0	0	(10,682)	0	39,004	0	1,434	1,434	649	XXX
5989999998. Total - Common Stocks - Part 5						384	XXX	383	0	0	0	0	0	0	383	0	1	1	0	XXX
5989999999. Total - Common Stocks						40,822	XXX	39,387	49,454	(10,682)	0	0	(10,682)	0	39,387	0	1,435	1,435	649	XXX
5999999999. Total - Preferred and Common Stocks						40,822	XXX	39,387	49,454	(10,682)	0	0	(10,682)	0	39,387	0	1,435	1,435	649	XXX
6009999999 - Totals						1,472,879	XXX	1,478,187	1,463,832	(10,682)	(6,407)	0	(17,088)	0	1,471,445	0	1,435	1,435	9,791	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
2509999998. Total - Bonds							0	0	0	0	0	0	0	0	0	0	0	0	0	0
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
07831C-10-3	BELLRING BRANDS ORD		03/11/2022	ITG INC	05/12/2022	GOLDMAN	3.803	100	90	100	0	0	0	0	0	0	(9)	(9)	0	0
737446-10-4	POST HOLDINGS ORD		03/11/2022	ITG INC	08/10/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	189	258	189	0	0	0	0	0	0	69	69	0	0
760125-10-4	RENTOKIL INITIAL ADR	C	10/12/2022	VARIOUS	10/19/2022	Not Available	0.868	81	24	81	0	0	0	0	0	0	(57)	(57)	0	0
98888T-10-7	ZIMVIE ORD		03/01/2022	ITG INC	03/01/2022	Not Available	0.400	14	11	14	0	0	0	0	0	0	(3)	(3)	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								383	384	383	0	0	0	0	0	0	1	1	0	0
5989999998. Total - Common Stocks								383	384	383	0	0	0	0	0	0	1	1	0	0
5999999999. Total - Preferred and Common Stocks								383	384	383	0	0	0	0	0	0	1	1	0	0
6009999999 - Totals								383	384	383	0	0	0	0	0	0	1	1	0	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	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
		0.000	0	0		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	4	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	4	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	4	XXX

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

1. January	(713)	4. April	(13,280)	7. July	722	10. October	878
2. February	(715)	5. May	894	8. August	635	11. November	3
3. March	(657)	6. June	898	9. September	635	12. December	4

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	FIDELITY	SD	12/06/2021	0.000		100,001	0	1,139
316175-10-8	FIDELITY IMM:GOVT I		12/30/2022	4.100		59,515,435	116,767	239,101
8309999999. Subtotal - All Other Money Market Mutual Funds						59,615,436	116,767	240,240
8609999999 - Total Cash Equivalents						59,615,436	116,767	240,240

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	O	Property & Casualty	1,520,194	1,445,843	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	Property & Casualty	0	0	738,995	558,622
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	1,520,194	1,445,843	738,995	558,622
	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