PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

CONSUMERS INSURANCE USA, INC.

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 10204 Employer's ID Number 62-1590861

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

Country of Domicile United States of America

Incorporated/Organized 07/27/1994 Commenced Business 04/21/1995

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

Main Administrative Office 471 EAST BROAD STREET (Street and Number)
COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 471 EAST BROAD STREET (Street and Number)
COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address ENCOVA.COM

Statutory Statement Contact AMY E KUHLMAN (Name), 614-225-8285 (Area Code) (Telephone Number)
ACCOUNTING@ENCOVA.COM (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

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

State of OH
County of FRANKLIN SS

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

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

Subscribed and sworn to before me this 15th day of February 2024

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

NOTARY PUBLIC STATE OF OHIO

CHRISTINE LYNN YONUT
Notary Public
State of Ohio
My Comm. Expires
January 16, 2025

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,632,548	1.994	1,632,548	0	1,632,548	1.994
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	555,298	0.678	555,298	0	555,298	0.678
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	5,445,211	6.650	5,445,211	0	5,445,211	6.650
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	20,848,346	25.462	20,848,346	0	20,848,346	25.462
1.06 Industrial and miscellaneous	32,830,985	40.097	32,830,985	0	32,830,985	40.097
1.07 Hybrid securities		0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans		0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	61,312,388	74.881	61,312,388	0	61,312,388	74.881
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	9,841,628	12.020	9,841,628	0	9,841,628	12.020
3.02 Industrial and miscellaneous Other (Unaffiliated)	189	0.000	189	0	189	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	6,533,562	7.979	6,533,562	0	6,533,562	7.979
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Exchange traded funds	563,192	0.688	563,192	0	563,192	0.688
3.09 Total common stocks	16,938,572	20.687	16,938,572	0	16,938,572	20.687
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,184,456	1.447	1,184,457	0	1,184,457	1.447
6.02 Cash equivalents (Schedule E, Part 2)	2,444,179	2.985	2,444,179	0	2,444,179	2.985
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	3,628,635	4.432	3,628,636	0	3,628,636	4.432
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	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	0.000
13. Total invested assets	81,879,595	100.000	81,879,596	0	81,879,596	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		73,404,143
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,070,538
3.	Accrual of discount		70,354
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	4,923	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	3,050,365	
	4.4. Part 4, Column 11	(29,513)	3,025,774
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,352)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		5,061,887
7.	Deduct amortization of premium		255,528
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	(83)	
	8.4. Part 4, Column 15	0	(83)
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)		78,250,960
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		78,250,960

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	1,632,548	1,517,592	1,605,591	1,606,713
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	1,632,548	1,517,592	1,605,591	1,606,713
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	555,298	567,805	601,047	550,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	5,445,211	5,203,534	5,790,618	5,215,000
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	20,848,346	18,839,023	21,197,861	20,254,990
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	29,620,828	28,023,164	29,686,245	29,758,759
	9.	Canada	521,995	540,154	521,398	650,000
	10.	Other Countries	2,688,162	2,600,963	2,672,357	2,700,000
	11.	Totals	32,830,985	31,164,281	32,879,999	33,108,759
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	61,312,388	57,292,234	62,075,116	60,735,462
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	16,546,839	16,546,839	11,096,665	
Industrial and Miscellaneous	21.	Canada	10,226	10,226	3,005	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	381,507	381,507	267,784	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	16,938,572	16,938,572	11,367,454	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	16,938,572	16,938,572	11,367,454	
	26.	Total Stocks	16,938,572	16,938,572	11,367,454	
	27.	Total Bonds and Stocks	78,250,960	74,230,806	73,442,571	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	154,897	1,203,949	172,629	85,638	15,435	XXX	1,632,548	2.7	1,820,622	3.0	1,632,548	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	154,897	1,203,949	172,629	85,638	15,435	XXX	1,632,548	2.7	1,820,622	3.0	1,632,548	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	307,662	247,636	0	0	XXX	555,298	0.9	562,673	0.9	555,298	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	307,662	247,636	0	0	XXX	555,298	0.9	562,673	0.9	555,298	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	559,640	2,043,604	1,514,106	824,980	502,880	XXX	5,445,211	8.9	5,610,532	9.4	5,445,211	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	559,640	2,043,604	1,514,106	824,980	502,880	XXX	5,445,211	8.9	5,610,532	9.4	5,445,211	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,198,660	5,817,558	4,794,296	7,684,332	1,353,500	XXX	20,848,346	34.0	20,463,398	34.2	20,848,346	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	1,198,660	5,817,558	4,794,296	7,684,332	1,353,500	XXX	20,848,346	34.0	20,463,398	34.2	20,848,346	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	4,132,264	17,222,823	4,361,434	485,783	1,685,132	XXX	27,887,435	45.5	27,108,763	45.3	19,673,191	8,214,244
6.2 NAIC 2	220,672	1,877,690	2,572,973	0	272,215	XXX	4,943,550	8.1	4,263,785	7.1	4,731,653	211,897
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	4,352,936	19,100,513	6,934,406	485,783	1,957,347	XXX	32,830,985	53.5	31,372,548	52.4	24,404,844	8,426,141
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 6,045,461	26,595,596	11,090,102	9,080,733	3,556,946	0	56,368,838	91.9	XXX	XXX	48,154,594	8,214,244
12.2 NAIC 2	(d) 220,672	1,877,690	2,572,973	0	272,215	0	4,943,550	8.1	XXX	XXX	4,731,653	211,897
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	6,266,133	28,473,286	13,663,074	9,080,733	3,829,162	0	(b) 61,312,388	100.0	XXX	XXX	52,886,247	8,426,141
12.8 Line 12.7 as a % of Col. 7	10.2	46.4	22.3	14.8	6.2	0.0	100.0	XXX	XXX	XXX	86.3	13.7
13. Total Bonds Prior Year												
13.1 NAIC 1	4,257,750	26,378,869	12,463,379	9,300,067	3,165,924	0	XXX	XXX	55,565,988	92.9	47,406,653	8,159,335
13.2 NAIC 2	88,994	1,878,871	2,295,920	0	0	0	XXX	XXX	4,263,785	7.1	4,060,316	203,470
13.3 NAIC 3							XXX	XXX	0	0.0	0	0
13.4 NAIC 4							XXX	XXX	0	0.0	0	0
13.5 NAIC 5							XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	4,346,744	28,257,740	14,759,299	9,300,067	3,165,924	0	XXX	XXX	(b) 59,829,774	100.0	51,466,969	8,362,805
13.8 Line 13.7 as a % of Col. 9	7.3	47.2	24.7	15.5	5.3	0.0	XXX	XXX	100.0	XXX	86.0	14.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	4,311,863	20,806,766	10,678,813	8,800,206	3,556,946	0	48,154,594	78.5	47,406,653	79.2	48,154,594	XXX
14.2 NAIC 2	220,672	1,665,793	2,572,973	0	272,215	0	4,731,653	7.7	4,060,316	6.8	4,731,653	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	4,532,536	22,472,559	13,251,785	8,800,206	3,829,162	0	52,886,247	86.3	51,466,969	86.0	52,886,247	XXX
14.8 Line 14.7 as a % of Col. 7	8.6	42.5	25.1	16.6	7.2	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	7.4	36.7	21.6	14.4	6.2	0.0	86.3	XXX	XXX	XXX	86.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,733,597	5,788,830	411,289	280,527	0	0	8,214,244	13.4	8,159,335	13.6	XXX	8,214,244
15.2 NAIC 2	0	211,897	0	0	0	0	211,897	0.3	203,470	0.3	XXX	211,897
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	1,733,597	6,000,727	411,289	280,527	0	0	8,426,141	13.7	8,362,805	14.0	XXX	8,426,141
15.8 Line 15.7 as a % of Col. 7	20.6	71.2	4.9	3.3	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.8	9.8	0.7	0.5	0.0	0.0	13.7	XXX	XXX	XXX	XXX	13.7

(a) Includes $ 8,426,141 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 104,904 current year of bonds with Z designations and $ 108,781 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	820,189	0	0	0	XXX	820,189	1.3	947,567	1.6	820,189	0
1.02 Residential Mortgage-Backed Securities	35,302	111,529	89,833	85,638	15,435	XXX	337,736	0.6	380,000	0.6	337,736	0
1.03 Commercial Mortgage-Backed Securities	119,595	272,231	82,796	0	0	XXX	474,622	0.8	493,055	0.8	474,622	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	154,897	1,203,949	172,629	85,638	15,435	XXX	1,632,548	2.7	1,820,622	3.0	1,632,548	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	307,662	247,636	0	0	XXX	555,298	0.9	562,673	0.9	555,298	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	307,662	247,636	0	0	XXX	555,298	0.9	562,673	0.9	555,298	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	559,640	2,043,604	1,514,106	824,980	502,880	XXX	5,445,211	8.9	5,610,532	9.4	5,445,211	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	559,640	2,043,604	1,514,106	824,980	502,880	XXX	5,445,211	8.9	5,610,532	9.4	5,445,211	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	216,480	2,481,418	2,057,516	5,000,303	745,791	XXX	10,501,510	17.1	10,684,054	17.9	10,501,510	0
5.02 Residential Mortgage-Backed Securities	837,915	3,105,781	2,730,642	2,682,876	607,708	XXX	9,964,923	16.3	9,307,904	15.6	9,964,923	0
5.03 Commercial Mortgage-Backed Securities	144,265	230,359	6,138	1,152	0	XXX	381,914	0.6	471,440	0.8	381,914	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	1,198,660	5,817,558	4,794,296	7,684,332	1,353,500	XXX	20,848,346	34.0	20,463,398	34.2	20,848,346	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,673,849	14,482,379	5,518,589	205,256	1,957,347	XXX	24,837,420	40.5	23,292,458	38.9	20,946,851	3,890,569
6.02 Residential Mortgage-Backed Securities	158,832	521,191	325,619	280,527	0	XXX	1,286,170	2.1	1,408,276	2.4	0	1,286,170
6.03 Commercial Mortgage-Backed Securities	2,340	1,201,214	1,004,529	0	0	XXX	2,208,083	3.6	2,217,428	3.7	2,208,083	0
6.04 Other Loan-Backed and Structured Securities	1,517,914	2,895,728	85,670	0	0	XXX	4,499,312	7.3	4,454,387	7.4	1,249,910	3,249,402
6.05 Totals	4,352,936	19,100,513	6,934,406	485,783	1,957,347	XXX	32,830,985	53.5	31,372,548	52.4	24,404,844	8,426,141
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	3,449,970	20,135,253	9,337,848	6,030,539	3,206,019	XXX	42,159,628	68.8	XXX	XXX	38,269,059	3,890,569
12.02 Residential Mortgage-Backed Securities	1,032,049	3,738,501	3,146,094	3,049,042	623,143	XXX	11,588,829	18.9	XXX	XXX	10,302,659	1,286,170
12.03 Commercial Mortgage-Backed Securities	266,200	1,703,805	1,093,462	1,152	0	XXX	3,064,620	5.0	XXX	XXX	3,064,620	0
12.04 Other Loan-Backed and Structured Securities	1,517,914	2,895,728	85,670	0	0	XXX	4,499,312	7.3	XXX	XXX	1,249,910	3,249,402
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	6,266,133	28,473,286	13,663,074	9,080,733	3,829,162	0	61,312,388	100.0	XXX	XXX	52,886,247	8,426,141
12.10 Line 12.09 as a % of Col. 7	10.2	46.4	22.3	14.8	6.2	0.0	100.0	XXX	XXX	XXX	86.3	13.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	2,521,318	19,613,399	9,453,917	6,764,257	2,744,392	XXX	XXX	XXX	41,097,283	68.7	37,463,273	3,634,011
13.02 Residential Mortgage-Backed Securities	1,060,452	4,093,491	3,015,522	2,505,184	421,532	XXX	XXX	XXX	11,096,180	18.5	9,687,904	1,408,276
13.03 Commercial Mortgage-Backed Securities	271,701	720,152	2,189,359	711	0	XXX	XXX	XXX	3,181,923	5.3	3,181,923	0
13.04 Other Loan-Backed and Structured Securities	493,273	3,830,698	100,500	29,915	0	XXX	XXX	XXX	4,454,387	7.4	1,133,869	3,320,517
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	4,346,744	28,257,740	14,759,299	9,300,067	3,165,924	0	XXX	XXX	59,829,774	100.0	51,466,969	8,362,805
13.10 Line 13.09 as a % of Col. 9	7.3	47.2	24.7	15.5	5.3	0.0	XXX	XXX	100.0	XXX	86.0	14.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	2,999,996	16,694,658	9,337,848	6,030,539	3,206,019	XXX	38,269,059	62.4	37,463,273	62.6	38,269,059	XXX
14.02 Residential Mortgage-Backed Securities	873,217	3,217,309	2,820,475	2,768,514	623,143	XXX	10,302,659	16.8	9,687,904	16.2	10,302,659	XXX
14.03 Commercial Mortgage-Backed Securities	266,200	1,703,805	1,093,462	1,152	0	XXX	3,064,620	5.0	3,181,923	5.3	3,064,620	XXX
14.04 Other Loan-Backed and Structured Securities	393,123	856,787	0	0	0	XXX	1,249,910	2.0	1,133,869	1.9	1,249,910	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	4,532,536	22,472,559	13,251,785	8,800,206	3,829,162	0	52,886,247	86.3	51,466,969	86.0	52,886,247	XXX
14.10 Line 14.09 as a % of Col. 7	8.6	42.5	25.1	16.6	7.2	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	7.4	36.7	21.6	14.4	6.2	0.0	86.3	XXX	XXX	XXX	86.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	449,974	3,440,595	0	0	0	XXX	3,890,569	6.3	3,634,011	6.1	XXX	3,890,569
15.02 Residential Mortgage-Backed Securities	158,832	521,191	325,619	280,527	0	XXX	1,286,170	2.1	1,408,276	2.4	XXX	1,286,170
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	1,124,791	2,038,941	85,670	0	0	XXX	3,249,402	5.3	3,320,517	5.5	XXX	3,249,402
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	1,733,597	6,000,727	411,289	280,527	0	0	8,426,141	13.7	8,362,805	14.0	XXX	8,426,141
15.10 Line 15.09 as a % of Col. 7	20.6	71.2	4.9	3.3	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.8	9.8	0.7	0.5	0.0	0.0	13.7	XXX	XXX	XXX	XXX	13.7

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,895,945	0	2,895,945	0
2. Cost of cash equivalents acquired	11,268,891	0	11,268,891	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	11,720,657	0	11,720,657	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)	2,444,179	0	2,444,179	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,444,179	0	2,444,179	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FR-4	UNITED STATES TREASURY				1.A	58,755	99.2188	64,780	65,290	66,171	2,059	(841)	0	0	2.375	0.779	JJ	716	1,516	09/05/2018	01/15/2025
912828-5N-6	UNITED STATES TREASURY	SD			1.A	684,229	97.4219	633,242	650,000	660,581	0	(5,372)	0	0	2.875	2.003	MN	1,634	28,031	06/10/2019	11/30/2025
912828-X8-8	UNITED STATES TREASURY				1.A	3,042	94.9844	2,850	3,000	3,015	0	(4)	0	0	2.375	2.217	MN	9	71	06/13/2017	05/15/2027
912828-XL-9	UNITED STATES TREASURY				1.A	72,645	96.8750	87,981	90,819	90,422	2,864	256	0	0	0.375	0.725	JJ	157	333	09/05/2018	07/15/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						818,671	XXX	788,853	809,110	820,189	4,923	(5,962)	0	0	XXX	XXX	XXX	2,517	29,951	XXX	XXX
36179T-4P-7	G2 MA5330 - RMBS			4	1.A	116,342	97.0963	110,410	113,712	120,066	0	266	0	0	4.000	3.122	MON	379	4,549	07/25/2018	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS			4	1.A	205,292	99.0633	195,781	197,633	217,671	0	1,003	0	0	4.500	2.886	MON	741	8,893	08/30/2018	08/20/2048
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						321,634	XXX	306,192	311,345	337,736	0	1,270	0	0	XXX	XXX	XXX	1,120	13,442	XXX	XXX
38378K-ZD-4	GNR 2013-101 AD - CMBS			4	1.A	97,605	90.0138	91,373	101,510	98,968	0	210	0	0	2.623	3.607	MON	222	2,662	04/09/2018	12/16/2053
38379R-NF-6	GNR 2017-029 A - CMBS			4	1.A	264,761	84.2972	234,587	278,286	270,754	0	582	0	0	2.400	3.265	MON	557	6,679	04/05/2018	01/16/2058
38380J-PZ-5	GNR 2018-026 AD - CMBS			4	1.A	102,919	90.7239	96,587	106,462	104,900	0	93	0	0	2.500	3.422	MON	222	2,662	03/28/2018	03/16/2052
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						465,286	XXX	422,547	486,258	474,622	0	884	0	0	XXX	XXX	XXX	1,000	12,003	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,605,591	XXX	1,517,592	1,606,713	1,632,548	4,923	(3,808)	0	0	XXX	XXX	XXX	4,637	55,396	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
70914P-Z3-9	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	247,500	104.7950	261,988	250,000	247,636	0	106	0	0	4.000	4.082	AO	2,500	10,250	09/08/2022	10/01/2039
93974D-LY-2	WASHINGTON ST			2	1.B FE	353,547	101.9390	305,817	300,000	307,662	0	(7,481)	0	0	5.000	2.400	JJ	7,500	15,000	06/09/2017	07/01/2032
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						601,047	XXX	567,805	550,000	555,298	0	(7,375)	0	0	XXX	XXX	XXX	10,000	25,250	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						601,047	XXX	567,805	550,000	555,298	0	(7,375)	0	0	XXX	XXX	XXX	10,000	25,250	XXX	XXX
032591-SK-6	ANAHEIM CALIF UN HIGH SCH DIST	SD		2	1.C FE	475,444	109.6970	438,788	400,000	431,401	0	(8,239)	0	0	5.000	2.688	FA	8,333	20,000	04/06/2018	08/01/2031
081077-U5-6	BELTON TEX INDPT SCH DIST			2	1.A FE	251,073	99.6780	249,195	250,000	250,922	0	(110)	0	0	4.000	3.940	FA	3,778	10,111	07/29/2022	02/15/2052
164321-HC-8	CHEROKEE CNTY S C SCH DIST NO 001	SD			1.C FE	288,143	100.2810	250,703	250,000	251,133	0	(6,800)	0	0	5.000	2.219	MS	4,167	12,500	04/10/2018	03/01/2024
224381-VG-5	CRANDALL TEX INDPT SCH DIST			2	1.A FE	250,585	100.1550	250,388	250,000	250,512	0	(53)	0	0	4.000	3.970	FA	3,778	9,778	07/29/2022	08/15/2052
249174-TU-7	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1.B FE	365,337	102.1600	306,480	300,000	308,507	0	(9,130)	0	0	5.000	1.860	JD	1,250	15,000	06/12/2017	12/01/2028
340369-HN-0	FLORENCE TEX INDPT SCH DIST			2	1.A FE	252,253	99.9810	249,953	250,000	251,959	0	(218)	0	0	4.000	3.880	FA	3,778	9,750	08/02/2022	08/15/2047
349425-5Y-0	FORT WORTH TEX			2	1.C FE	345,642	102.9170	308,751	300,000	308,378	0	(6,989)	0	0	5.000	2.550	MS	5,000	15,000	05/09/2018	03/01/2027
354730-ZR-7	FRANKLIN TENN			2	1.A FE	357,150	104.8510	330,281	315,000	330,149	0	(4,422)	0	0	4.000	2.451	AO	3,150	12,600	06/16/2017	04/01/2031
54438C-YQ-9	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	261,578	81.7440	204,360	250,000	258,188	0	(1,161)	0	0	2.336	1.806	FA	2,433	5,840	01/07/2021	08/01/2033
59333F-SJ-0	MIAMI-DADE CNTY FLA	SD			1.C FE	249,692	105.2700	210,540	200,000	214,663	0	(5,666)	0	0	5.000	1.980	JJ	5,000	10,000	06/19/2017	07/01/2026
64966H-YM-6	NEW YORK N Y			1	1.C FE	60,712	105.1260	52,563	50,000	58,340	0	(716)	0	0	5.968	4.202	MS	995	4,178	01/02/2019	03/01/2036
64966H-YM-6	NEW YORK N Y	SD		1	1.C FE	242,848	105.1260	210,252	200,000	233,373	0	(1,845)	0	0	5.968	4.201	MS	3,979	10,742	01/02/2019	03/01/2036
736688-LX-8	PORTLAND ORE CMNTY COLLEGE DIST			2	1.B FE	304,515	94.9000	237,250	250,000	283,267	0	(7,229)	0	0	4.637	1.510	JD	966	11,593	01/06/2021	06/01/2038
780869-XY-4	ROYSE CITY TEX INDPT SCH DIST			2	1.A FE	540,815	109.5240	547,620	500,000	539,497	0	(1,318)	0	0	5.000	3.959	FA	8,403	903	07/26/2023	02/15/2053
812627-DH-7	SEATTLE WASH	SD		2	1.A FE	366,411	109.4870	328,461	300,000	324,327	0	(6,918)	0	0	5.000	2.451	MN	2,500	15,000	06/29/2017	11/01/2031
880541-YW-1	TENNESSEE ST			2	1.A FE	476,832	108.9320	435,728	400,000	434,687	0	(7,922)	0	0	5.000	2.741	FA	8,333	20,000	04/18/2018	02/01/2035
932423-VN-3	WALLED LAKE MICH CONS SCH DIST				1.B FE	250,000	86.0380	215,095	250,000	250,000	0	0	0	0	1.522	1.522	MN	634	3,805	01/15/2021	05/01/2029
932423-VV-5	WALLED LAKE MICH CONS SCH DIST			2	1.B FE	250,000	77.0570	192,643	250,000	250,000	0	0	0	0	2.222	2.222	MN	926	5,555	01/15/2021	05/01/2036
964559-X7-8	WHITE SETTLEMENT TEX INDPT SCH DIST	SD			1.A FE	201,590	73.7940	184,485	250,000	215,910	0	4,727	0	0	0.000	2.226	N/A	0	0	10/29/2020	08/15/2030
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						5,790,618	XXX	5,203,534	5,215,000	5,445,211	0	(64,009)	0	0	XXX	XXX	XXX	67,402	192,354	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						5,790,618	XXX	5,203,534	5,215,000	5,445,211	0	(64,009)	0	0	XXX	XXX	XXX	67,402	192,354	XXX	XXX
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	266,200	84.2200	210,550	250,000	261,668	0	(2,167)	0	0	3.463	2.465	JJ	4,329	8,658	11/15/2021	01/01/2039
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1,2	1.B FE	280,893	86.8730	217,183	250,000	276,279	0	(1,590)	0	0	3.338	1.800	AO	2,086	8,345	01/08/2021	10/01/2037

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
13032U-XU-7	CALIFORNIA HEALTH FACS FING AUTH REV	SD		1,2	1.D FE	257,795	83.3220	208,305	250,000	255,470	0	(791)	0	0	2.229	1.866	JD	464	5,573	01/05/2021	06/01/2032
13034A-M6-4	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			1,2	1.A FE	253,948	79.1450	197,863	250,000	252,817	0	(387)	0	0	2.086	1.907	AO	1,304	5,215	01/12/2021	10/01/2033
167593-X5-6	CHICAGO ILL O HARE INTL ARPT REV			2	1.E FE	264,613	108.6520	271,630	250,000	262,963	0	(1,321)	0	0	5.250	4.472	JJ	6,563	9,734	09/08/2022	01/01/2045
172311-QD-7	CINCINNATI OHIO WTR SYS REV			2	1.A FE	250,000	75.7410	189,353	250,000	250,000	0	0	0	0	2.626	2.626	JD	547	6,565	06/18/2020	12/01/2040
182618-MM-7	CLARKSVILLE TENN WTR SWR & GAS REV			2	1.C FE	161,236	111.0390	144,351	130,000	143,498	0	(3,116)	0	0	5.000	2.321	FA	2,708	6,500	12/08/2017	02/01/2032
182618-MM-7	CLARKSVILLE TENN WTR SWR & GAS REV	SD		2	1.C FE	148,834	111.0390	133,247	120,000	132,462	0	(2,877)	0	0	5.000	1.788	FA	2,500	6,000	12/08/2017	02/01/2032
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	250,460	84.0610	210,153	250,000	250,388	0	(21)	0	0	2.994	2.978	MN	1,248	7,485	01/08/2020	11/01/2038
485428-ZY-5	KANSAS ST DEV FIN AUTH REV			1	1.D FE	311,128	104.9920	262,480	250,000	302,300	0	(4,227)	0	0	5.501	3.117	MN	2,292	13,753	11/15/2021	05/01/2034
523724-AR-3	LEE CNTY N C LTD OBLIG			2	1.D FE	363,993	110.6190	342,919	310,000	335,399	0	(5,412)	0	0	5.000	2.970	MN	2,583	15,500	04/19/2018	05/01/2034
549233-DY-7	LUBBOCK TEX WTR & WASTEWATER SYS REV	SD			1.C FE	250,000	84.0410	210,103	250,000	250,000	0	0	0	0	1.754	1.754	FA	1,657	4,385	11/20/2020	02/15/2030
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	750,000	83.9900	629,925	750,000	750,000	0	0	0	0	3.395	3.395	AO	5,375	25,463	11/07/2019	10/15/2040
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	269,710	83.1350	207,838	250,000	263,092	0	(2,090)	0	0	3.490	2.506	AO	2,181	8,725	09/29/2020	10/01/2042
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	252,495	81.5780	203,945	250,000	252,142	0	(93)	0	0	3.384	3.317	JD	705	8,460	01/07/2020	12/01/2040
594615-HY-5	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	250,000	76.6020	191,505	250,000	250,000	0	0	0	0	2.705	2.705	AO	1,428	6,763	09/11/2020	10/15/2040
606092-FD-1	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ	SD		1	1.F FE	351,190	126.2310	315,578	250,000	337,706	0	(2,970)	0	0	7.897	4.934	JJ	9,871	19,743	01/02/2019	01/01/2042
646066-Q9-4	NEW JERSEY ST EDL FACS AUTH REV	SD		2	1.A FE	377,262	108.9490	326,847	300,000	328,953	0	(7,887)	0	0	5.000	2.124	JJ	7,500	15,000	06/28/2017	07/01/2029
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	302,483	121.8520	304,630	250,000	302,430	0	(52)	0	0	7.102	5.225	JJ	8,878	0	12/18/2023	01/01/2041
64971X-CK-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	SD		2	1.A FE	370,149	108.8430	326,529	300,000	327,609	0	(7,307)	0	0	5.000	2.310	FA	6,250	15,000	10/25/2017	08/01/2029
649902-T2-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	532,135	101.8610	509,305	500,000	526,220	0	(3,582)	0	0	5.500	4.520	MS	8,097	27,500	04/25/2022	03/15/2030
663903-DN-9	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE				1.B FE	260,898	104.6160	261,540	250,000	260,045	0	(852)	0	0	5.438	4.875	MN	1,737	13,595	01/05/2023	11/15/2032
751073-KP-1	RALEIGH DURHAM N C ARPT AUTH ARPT REV			2	1.D FE	528,372	102.4990	461,246	450,000	464,585	0	(10,628)	0	0	5.000	2.510	MN	3,750	22,500	08/01/2017	05/01/2029
786089-HN-5	SACRAMENTO CALIF WTR REV			2	1.D FE	330,757	108.8450	288,439	265,000	290,390	0	(6,561)	0	0	5.000	2.261	MS	4,417	13,250	06/16/2017	09/01/2029
793323-SC-1	ST PETERSBURG FLA PUB UTIL REV			2	1.C FE	233,373	104.3140	198,197	190,000	199,744	0	(5,416)	0	0	5.000	2.000	AO	2,375	9,500	06/09/2017	10/01/2027
79642B-X8-1	SAN ANTONIO	SD			1.C FE	291,678	102.9850	257,463	250,000	258,780	0	(6,226)	0	0	5.000	2.380	MN	1,597	12,500	06/04/2018	05/15/2025
79765R-5F-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	250,898	81.5200	203,800	250,000	250,593	0	(90)	0	0	3.523	3.478	MN	1,468	8,808	12/16/2019	11/01/2041
882117-7C-2	BOARD OF REGENTS TEXAS A & M UNIVERSITY			2	1.A FE	245,383	74.8150	187,038	250,000	245,791	0	106	0	0	3.100	3.197	JJ	3,875	7,750	12/13/2019	07/01/2049
882669-CD-4	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	255,115	78.6830	196,708	250,000	253,704	0	(484)	0	0	2.140	1.915	FA	2,229	5,350	01/06/2021	02/01/2035
91412H-JU-8	UNIVERSITY CALIF REVS			1,2	1.C FE	250,000	82.3780	205,945	250,000	250,000	0	0	0	0	2.147	2.147	MN	686	5,368	02/24/2021	05/15/2033
91412H-LF-8	UNIVERSITY CALIF REVS			1	1.D FE	250,000	79.8930	199,733	250,000	250,000	0	0	0	0	2.742	2.742	MN	876	6,855	02/26/2021	05/15/2036
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	250,000	79.9610	199,903	250,000	250,000	0	0	0	0	3.504	3.504	MN	1,460	8,760	01/09/2020	11/01/2044
914455-QK-9	UNIVERSITY MICH UNIV REVS				1.A FE	75,080	100.4480	65,291	65,000	65,448	0	(1,778)	0	0	5.000	2.200	AO	813	3,250	04/19/2018	04/01/2024
914455-QK-9	UNIVERSITY MICH UNIV REVS	SD			1.A FE	173,261	100.4480	150,672	150,000	151,033	0	(4,104)	0	0	5.000	2.200	AO	1,875	7,500	04/19/2018	04/01/2024
917567-EX-3	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	500,000	81.3390	406,695	500,000	500,000	0	0	0	0	3.443	3.443	JD	765	17,215	11/07/2019	12/15/2042
917567-EY-1	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	250,000	86.5630	216,408	250,000	250,000	0	0	0	0	3.393	3.393	JD	377	8,483	11/07/2019	12/15/2036
92812V-K6-2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	250,000	72.2690	180,673	250,000	250,000	0	0	0	0	2.956	2.956	MS	2,463	7,390	09/25/2020	09/01/2045
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						10,909,334	XXX	9,293,982	10,030,000	10,501,510	0	(81,923)	0	0	XXX	XXX	XXX	109,329	382,437	XXX	XXX
3132A5-G3-3	FH ZS4718 - RMBS			4	1.A	137,115	96.5340	125,370	129,871	146,613	0	336	0	0	4.000	2.206	MON	433	5,195	05/31/2017	05/01/2047
3132A5-HB-4	FH ZS4726 - RMBS			4	1.A	138,528	93.4273	125,330	134,147	144,315	0	124	0	0	3.500	2.436	MON	391	4,695	05/31/2017	07/01/2047
3132DN-Z4-8	FH SD1663 - RMBS			4	1.A	454,938	95.1014	468,603	492,740	456,092	0	678	0	0	4.000	5.083	MON	1,642	19,710	09/27/2022	10/01/2052
3132DP-S9-0	FH SD2344 - RMBS			4	1.A	717,071	99.5800	709,514	712,507	716,928	0	(143)	0	0	5.000	4.906	MON	2,969	20,781	04/28/2023	02/01/2053
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	136,994	82.1168	109,153	132,924	137,327	0	(66)	0	0	2.000	1.602	MON	222	2,658	08/17/2020	09/01/2050
3133KY-U6-4	FH RB5105 - RMBS			4	1.A	776,448	85.7708	644,613	751,553	773,888	0	(1,265)	0	0	2.000	1.492	MON	1,253	15,031	02/18/2021	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS			4	1.A	409,160	88.2204	351,462	398,391	408,108	0	(561)	0	0	2.000	1.586	MON	664	7,968	08/24/2021	07/01/2041
31376K-KS-4	FN 357705 - RMBS			4	1.A	163,051	104.5230	155,640	148,905	162,289	0	111	0	0	5.500	3.040	MON	682	8,190	04/06/2018	02/01/2035
3138A4-BF-1	FN AH2737 - RMBS			4	1.A	31,435	92.6952	28,708	30,970	31,895	0	88	0	0	4.000	3.409	MON	103	1,239	03/27/2018	01/01/2041

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
3138AF-F4-7	FN AI1986 - RMBS			4	1.A	17,292	94.4160	15,549	16,469	16,763	0	(111)	0	0	4.000	2.053	MON	55	659	08/03/2017	05/01/2026
3138WH-RL-8	FN AS7690 - RMBS			4	1.A	1,387,793	93.8690	1,296,630	1,381,318	1,391,562	0	165	0	0	3.500	3.379	MON	4,029	48,346	01/29/2019	08/01/2046
3140FP-C9-8	FN BE3695 - RMBS			4	1.A	260,468	93.4258	238,208	254,970	269,165	0	269	0	0	3.500	2.698	MON	744	8,924	05/30/2019	06/01/2047
3140GY-GZ-6	FN BH9215 - RMBS			4	1.A	98,719	93.0213	89,467	96,179	101,772	0	61	0	0	3.500	2.676	MON	281	3,366	06/05/2019	01/01/2048
3140KP-JP-9	FN BQ3869 - RMBS			4	1.A	714,870	81.8882	566,111	691,322	714,666	0	(746)	0	0	2.000	1.588	MON	1,152	13,826	09/09/2020	09/01/2050
3140Q9-NW-9	FN CA2204 - RMBS			4	1.A	59,933	97.8773	56,421	57,645	65,365	0	444	0	0	4.500	2.583	MON	216	2,594	02/13/2019	08/01/2048
3140QA-NN-6	FN CA3096 - RMBS			4	1.A	161,112	98.9270	152,031	153,680	178,943	0	1,177	0	0	4.500	2.184	MON	576	6,916	03/22/2019	02/01/2049
3140QE-S6-0	FN CA6840 - RMBS			4	1.A	452,541	90.1323	389,099	431,698	449,976	0	(1,014)	0	0	2.000	1.049	MON	720	8,634	12/14/2020	09/01/2035
3140QN-BZ-4	FN CB2755 - RMBS			4	1.A	407,255	89.0222	389,117	437,100	408,280	0	572	0	0	3.000	3.894	MON	1,093	13,113	06/29/2022	02/01/2052
3140QP-2F-3	FN CB4373 - RMBS			4	1.A	448,328	94.5816	436,237	461,228	448,803	0	316	0	0	4.000	4.373	MON	1,537	18,449	09/06/2022	08/01/2052
3140QQ-2H-7	FN CB5275 - RMBS			4	1.A	946,889	99.6294	943,749	947,259	946,776	0	(128)	0	0	5.000	5.008	MON	3,947	47,363	12/27/2022	12/01/2052
3140QT-CD-9	FN CB7267 - RMBS			4	1.A	481,567	102.4664	504,883	492,731	481,640	0	73	0	0	6.000	6.400	MON	2,464	2,464	10/18/2023	10/01/2053
3140X4-H2-5	FN FM1148 - RMBS			4	1.A	244,191	92.9436	221,087	237,872	254,980	0	146	0	0	3.500	2.502	MON	694	8,326	06/26/2019	12/01/2048
3140X4-M4-5	FN FM1278 - RMBS			4	1.A	53,098	94.0821	47,609	50,604	53,557	0	(181)	0	0	3.000	1.453	MON	127	1,518	07/30/2019	07/01/2034
3140XH-2V-8	FN FS2587 - RMBS			4	1.A	324,490	97.5334	320,796	328,909	324,675	0	128	0	0	4.500	4.684	MON	1,233	14,801	09/13/2022	08/01/2052
3140XK-RW-2	FN FS4100 - RMBS			4	1.A	236,541	101.3523	238,658	235,474	236,517	0	(23)	0	0	5.500	5.426	MON	1,079	6,476	05/30/2023	03/01/2053
31417Y-4D-6	FN MA0819 - RMBS			4	1.A	105,946	92.6954	96,756	104,381	106,377	0	17	0	0	4.000	3.653	MON	348	4,175	03/27/2018	07/01/2041
31418C-GJ-7	FN MA2900 - RMBS			4	1.A	105,846	87.0674	92,562	106,311	105,692	0	(16)	0	0	3.000	3.069	MON	266	3,189	10/19/2017	01/01/2047
31418D-6L-1	FN MA4474 - RMBS			4	1.A	428,623	85.7667	359,637	419,320	427,513	0	(449)	0	0	2.000	1.668	MON	699	8,386	10/05/2021	11/01/2041
31418U-5D-2	FN AD7143 - RMBS			4	1.A	4,551	93.9830	4,163	4,430	4,443	0	(21)	0	0	3.500	2.237	MON	13	155	08/03/2017	07/01/2025
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						9,904,793	XXX	9,177,163	9,840,907	9,964,923	0	(21)	0	0	XXX	XXX	XXX	29,631	307,147	XXX	XXX
3136AT-5G-5	FNA 2016-M11 AL - CMBS			4	1.A	77,140	92.0350	73,919	80,316	77,902	0	(1,197)	0	0	2.944	4.522	MON	197	2,365	04/04/2018	07/25/2039
3136AY-6U-2	FNA 2017-M15 AS2 - CMBS			4	1.A	66,172	96.0422	65,353	68,046	67,437	0	34	0	0	3.155	3.672	MON	179	2,161	03/27/2018	11/25/2027
3137F1-G3-6	FHMS K-065 A1 - CMBS			4	1.A	240,423	96.9816	228,607	235,722	236,575	0	(425)	0	0	2.864	2.499	MON	563	6,751	07/12/2017	10/25/2026
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						383,735	XXX	367,878	384,083	381,914	0	(1,588)	0	0	XXX	XXX	XXX	939	11,276	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						21,197,861	XXX	18,839,023	20,254,990	20,848,346	0	(83,531)	0	0	XXX	XXX	XXX	139,898	700,860	XXX	XXX
00206R-HJ-4	AT&T INC			1,2	2.B FE	297,138	98.6202	246,551	250,000	278,626	0	(5,495)	0	0	4.350	1.899	MS	3,625	10,875	07/21/2020	03/01/2029
00287Y-BV-0	ABBVIE INC			1,2	1.G FE	258,370	95.8845	239,711	250,000	254,995	0	(1,760)	0	0	2.950	2.190	MN	819	7,375	01/20/2022	11/21/2026
00913R-AD-8	AIR LIQUIDE FINANCE SA		C	1,2	1.F FE	466,770	94.8750	474,375	500,000	487,053	0	4,429	0	0	2.500	3.501	MS	3,264	12,500	02/12/2019	09/27/2026
010392-FU-7	ALABAMA POWER CO			1,2	1.E FE	441,180	81.3706	406,853	500,000	452,634	0	6,276	0	0	1.450	3.022	MS	2,135	7,250	02/24/2022	09/15/2030
025816-CM-9	AMERICAN EXPRESS CO			2	1.F FE	249,605	92.2669	230,667	250,000	249,772	0	78	0	0	1.650	1.683	MN	653	4,125	11/01/2021	11/04/2026
05565E-BQ-7	BMW US CAPITAL LLC			1	1.F FE	249,883	98.7935	246,984	250,000	249,990	0	39	0	0	0.800	0.816	AO	500	2,000	03/29/2021	04/01/2024
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1.G FE	379,764	95.5622	382,249	400,000	389,820	0	2,101	0	0	3.705	4.359	AO	2,758	14,820	10/10/2018	04/24/2028
06051G-JY-6	BANK OF AMERICA CORP			1,2	1.G FE	249,908	100.2618	250,655	250,000	249,940	0	63	0	0	5.757	5.906	MJSD	4,361	7,893	09/09/2021	06/14/2024
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.A FE	271,768	77.4241	309,696	400,000	272,215	0	447	0	0	3.650	5.999	FA	5,516	0	09/27/2023	08/15/2052
09659W-2V-5	BNP PARIBAS SA		C	2	1.D FE	243,505	100.6676	251,669	250,000	243,836	0	331	0	0	5.125	5.695	JJ	5,979	0	09/12/2023	01/13/2029
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	250,000	99.2674	248,169	250,000	250,000	0	0	0	0	4.234	4.234	MN	1,617	10,585	11/01/2018	11/06/2028
115637-AS-9	BROWN-FORMAN CORP			1,2	1.G FE	269,353	98.0364	245,091	250,000	256,708	0	(5,913)	0	0	3.500	1.084	AO	1,847	8,750	11/04/2021	04/15/2025
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	249,630	92.1830	230,458	250,000	249,780	0	73	0	0	1.750	1.781	JD	352	4,375	11/17/2021	12/02/2026
149123-CF-6	CATERPILLAR INC			1,2	1.F FE	495,450	79.1623	395,812	500,000	495,861	0	101	0	0	3.250	3.298	MS	4,604	16,250	09/16/2019	09/19/2049
172967-MT-5	CITIGROUP INC			1,2	1.G FE	250,000	100.0560	250,140	250,000	250,000	0	0	0	0	6.040	6.151	JAJO	2,642	1,940	10/23/2020	10/30/2024
189054-AY-5	CLOROX CO			1,2	2.A FE	248,818	98.7561	246,890	250,000	249,061	0	153	0	0	4.400	4.480	MN	1,833	11,000	05/05/2022	05/01/2029
191216-DK-3	COCA-COLA CO			1	1.E FE	249,033	86.2659	215,665	250,000	249,286	0	91	0	0	2.000	2.043	MS	1,611	5,000	03/01/2021	03/05/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-AK-7	COMCAST CORP			1	1.G FE	219,166	113.8825	189,045	166,000	205,256	0	(2,545)	0	0	6.500	3.979	MN	1,379	10,790	04/04/2018	11/15/2035
210518-DC-7	CONSUMERS ENERGY CO			1,2	1.E FE	249,380	96.4982	241,246	250,000	249,669	0	61	0	0	3.800	3.830	MN	1,214	9,500	10/29/2018	11/15/2028
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.E FE	524,195	98.0962	490,481	500,000	503,408	0	(4,852)	0	0	3.625	2.616	MS	5,639	18,125	07/09/2019	09/09/2024
24422E-WA-3	JOHN DEERE CAPITAL CORP				1.F FE	249,858	92.3703	230,926	250,000	249,912	0	28	0	0	1.700	1.712	JJ	2,007	4,250	01/04/2022	01/11/2027
25243Y-BD-0	DIAGEO CAPITAL PLC		C	1,2	1.G FE	508,435	86.0930	430,465	500,000	505,879	0	(906)	0	0	2.000	1.795	AO	1,722	10,000	02/17/2021	04/29/2030
26441C-AX-3	DUKE ENERGY CORP			1,2	2.B FE	224,963	94.8068	218,056	230,000	227,848	0	544	0	0	3.150	3.425	FA	2,737	7,245	04/04/2018	08/15/2027
29736R-AR-1	ESTEE LAUDER COMPANIES INC			1,2	1.F FE	248,350	83.5791	208,948	250,000	248,783	0	155	0	0	1.950	2.023	MS	1,435	4,875	03/01/2021	03/15/2031
30231G-BH-4	EXXON MOBIL CORP			1,2	1.D FE	750,000	97.9825	734,869	750,000	750,000	0	0	0	0	2.992	2.992	MS	6,358	22,440	03/17/2020	03/19/2025
36264F-AK-7	HALEON US CAPITAL LLC			1,2	2.B FE	249,453	96.3365	240,841	250,000	249,640	0	107	0	0	3.375	3.422	MS	2,273	8,438	03/21/2022	03/24/2027
38141G-YM-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	218,970	91.4118	228,530	250,000	225,306	0	6,336	0	0	1.948	4.992	AO	947	4,870	03/07/2023	10/21/2027
404280-CJ-6	HSBC HOLDINGS PLC		C	2,5	1.G FE	253,733	95.0665	237,666	250,000	251,287	0	(979)	0	0	1.645	1.243	AO	834	4,113	06/22/2021	04/18/2026
438516-BW-5	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	249,483	98.2218	245,555	250,000	249,933	0	106	0	0	2.300	2.344	FA	2,172	5,750	07/30/2019	08/15/2024
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	250,000	62.6834	156,709	250,000	250,000	0	0	0	0	2.667	2.667	AO	1,667	6,668	08/05/2020	10/01/2050
458140-AS-9	INTEL CORP			1,2	1.F FE	274,558	98.3460	245,865	250,000	256,569	0	(4,855)	0	0	3.700	1.689	JJ	3,906	9,250	03/12/2020	07/29/2025
461070-AU-8	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	248,645	105.3810	263,453	250,000	248,680	0	35	0	0	5.700	5.771	AO	3,958	0	09/18/2023	10/15/2033
46647P-BT-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	250,000	92.5701	231,425	250,000	250,000	0	0	0	0	1.045	1.045	MN	305	2,613	11/12/2020	11/19/2026
478160-CM-4	JOHNSON & JOHNSON	SD		1,2	1.A FE	249,058	84.4347	211,087	250,000	249,197	0	24	0	0	3.500	3.520	JJ	4,035	8,750	11/08/2017	01/15/2048
487836-BU-1	KELLANOVA			1,2	2.B FE	219,990	96.1331	215,338	224,000	222,211	0	419	0	0	3.400	3.622	MN	973	7,616	03/27/2018	11/15/2027
49177J-AK-8	KENVUE INC			1,2	1.F FE	498,905	102.7787	513,894	500,000	498,981	0	76	0	0	4.900	4.927	MS	6,738	12,250	03/08/2023	03/22/2033
49456B-AR-2	KINDER MORGAN INC			1,2	2.B FE	247,650	83.2824	208,206	250,000	248,355	0	212	0	0	2.000	2.100	FA	1,889	5,000	07/27/2020	02/15/2031
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	498,980	97.3780	486,890	500,000	499,655	0	149	0	0	3.400	3.433	MS	5,336	17,000	03/05/2019	03/08/2026
57636Q-AS-3	MASTERCARD INC			1,2	1.E FE	249,680	85.2125	213,031	250,000	249,765	0	30	0	0	1.900	1.914	MS	1,399	4,750	03/02/2021	03/15/2031
58933Y-BM-6	MERCK & CO INC			1,2	1.E FE	439,855	102.7564	513,782	500,000	440,074	0	219	0	0	5.000	5.860	MN	3,056	12,500	10/03/2023	05/17/2053
59217G-ER-6	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	499,430	91.4477	457,239	500,000	499,649	0	112	0	0	1.875	1.899	JJ	4,427	9,375	01/03/2022	01/11/2027
59217G-FQ-7	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	249,600	102.6544	256,636	250,000	249,622	0	22	0	0	5.400	5.437	MS	4,088	0	09/05/2023	09/12/2028
61747Y-EC-5	MORGAN STANLEY			1,2,5	1.E FE	217,733	90.9937	227,484	250,000	224,840	0	7,107	0	0	1.512	4.828	JJ	1,691	1,890	03/07/2023	07/20/2027
641062-AE-4	NESTLE HOLDINGS INC			1,2	1.D FE	260,623	98.1547	245,387	250,000	252,802	0	(1,727)	0	0	3.500	2.763	MS	2,358	8,750	03/27/2019	09/24/2025
641062-AV-6	NESTLE HOLDINGS INC			1,2	1.D FE	249,718	90.8880	227,220	250,000	249,837	0	53	0	0	1.150	1.172	JJ	1,334	2,875	09/07/2021	01/14/2027
65473P-AL-9	NISOURCE INC			1,2	2.B FE	299,772	81.2269	243,681	300,000	299,841	0	21	0	0	1.700	1.708	FA	1,927	5,100	08/12/2020	02/15/2031
67021C-AR-8	NSTAR ELECTRIC CO			1,2	1.F FE	493,590	82.3351	411,676	500,000	494,919	0	609	0	0	1.950	2.095	FA	3,683	9,750	10/14/2021	08/15/2031
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	249,883	96.2796	240,699	250,000	249,939	0	11	0	0	3.700	3.706	MN	1,182	9,250	08/07/2018	11/15/2028
68389X-BS-3	ORACLE CORP			1,2	2.B FE	218,720	97.7896	216,115	221,000	220,672	0	365	0	0	2.950	3.124	MN	833	6,520	04/04/2018	11/15/2024
68902V-AH-0	OTIS WORLDWIDE CORP			1,2	2.B FE	249,998	96.1474	240,369	250,000	250,002	0	0	0	0	2.056	2.056	AO	1,228	5,140	02/19/2020	04/05/2025
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	517,380	94.6662	473,331	500,000	508,794	0	(3,610)	0	0	2.600	1.840	JJ	5,706	13,000	07/22/2021	07/23/2026
69353R-FG-8	PNC BANK NA			2	1.F FE	234,798	93.7833	234,458	250,000	242,908	0	1,691	0	0	3.100	3.908	AO	1,421	7,750	10/23/2018	10/25/2027
701094-AS-3	PARKER-HANNIFIN CORP			1,2	2.A FE	249,450	100.3184	250,796	250,000	249,590	0	74	0	0	4.500	4.533	MS	3,313	14,063	06/06/2022	09/15/2029
713448-EQ-7	PEPSICO INC			1,2	1.E FE	749,468	97.1292	728,469	750,000	749,865	0	108	0	0	2.250	2.265	MS	4,781	16,875	03/17/2020	03/19/2025
717081-EP-4	PFIZER INC			1,2	1.F FE	249,603	97.4039	243,510	250,000	249,797	0	39	0	0	3.600	3.619	MS	2,650	9,000	09/04/2018	09/15/2028
717081-ES-8	PFIZER INC			1,2	1.F FE	249,873	99.4182	248,546	250,000	249,995	0	27	0	0	2.950	2.961	MS	2,172	7,375	03/04/2019	03/15/2024
74153W-CM-9	PRICOA GLOBAL FUNDING I				1.D FE	496,110	93.1957	465,979	500,000	498,427	0	931	0	0	0.800	0.991	MS	1,333	4,000	06/29/2021	09/01/2025
74456Q-BX-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	249,960	96.3080	240,770	250,000	249,979	0	4	0	0	3.650	3.652	MS	3,042	9,125	09/05/2018	09/01/2028
747525-AU-7	QUALCOMM INC			1,2	1.F FE	521,875	96.6930	483,465	500,000	513,944	0	(4,235)	0	0	3.250	2.323	MN	1,851	16,250	02/08/2022	05/20/2027
75513E-CW-9	RTX CORP			1,2	2.A FE	249,530	108.2861	270,715	250,000	249,525	0	(5)	0	0	6.100	6.126	MS	2,245	0	11/06/2023	03/15/2034
756109-BT-0	REALTY INCOME CORP			1,2	1.G FE	245,050	100.2488	250,622	250,000	245,369	0	319	0	0	4.900	5.148	JJ	8,745	0	04/05/2023	07/15/2033
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	199,784	98.5159	197,032	200,000	199,984	0	33	0	0	2.750	2.767	JD	76	5,500	06/21/2017	06/26/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
771196-BV-3	ROCHE HOLDINGS INC			1,2	1.C FE	246,663	94.1369	235,342	250,000	247,818	0	647	0	0	2.314	2.601	MS	1,784	5,785	03/10/2022	03/10/2027
828807-DG-9	SIMON PROPERTY GROUP LP			1,2	1.G FE	499,505	97.5977	487,989	500,000	499,928	0	101	0	0	2.000	2.021	MS	3,000	10,000	09/04/2019	09/13/2024
855244-AP-4	STARBUCKS CORP			1,2	2.A FE	216,411	95.8518	207,998	217,000	216,743	0	56	0	0	3.500	3.531	MS	2,532	7,595	04/04/2018	03/01/2028
857477-BQ-5	STATE STREET CORP			2,5	1.F FE	250,000	91.8380	229,595	250,000	250,000	0	0	0	0	1.684	1.684	MN	503	4,210	11/15/2021	11/18/2027
87264A-CS-2	T-MOBILE USA INC			1,2	2.B FE	249,835	89.5666	223,917	250,000	249,897	0	18	0	0	2.400	2.408	MS	1,767	6,000	12/01/2021	03/15/2029
882508-BK-9	TEXAS INSTRUMENTS INC			1,2	1.E FE	250,000	91.9481	229,870	250,000	250,000	0	0	0	0	1.125	1.125	MS	828	2,813	09/07/2021	09/15/2026
89788M-AD-4	TRUIST FINANCIAL CORP			2,5	1.G FE	499,680	91.5236	457,618	500,000	498,499	0	(473)	0	0	1.267	1.279	MS	2,094	6,335	06/23/2021	03/02/2027
902674-ZW-3	UBS AG (LONDON BRANCH)		C		1.E FE	250,130	103.8530	259,633	250,000	250,123	0	(7)	0	0	5.650	5.638	MS	4,316	0	09/06/2023	09/11/2028
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1.E FE	247,555	96.8964	242,241	250,000	248,816	0	255	0	0	3.500	3.622	MS	2,406	8,750	09/04/2018	03/22/2028
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.F FE	250,875	97.4891	243,723	250,000	250,446	0	(90)	0	0	3.850	3.806	JD	428	9,625	09/26/2018	06/15/2028
92343V-GN-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	248,863	83.3482	210,871	253,000	249,714	0	356	0	0	2.355	2.531	MS	1,754	5,958	03/11/2021	03/15/2032
927804-GH-1	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	249,220	97.5631	243,908	250,000	249,433	0	155	0	0	3.750	3.822	MN	1,198	9,375	05/16/2022	05/15/2027
92826C-AD-4	VISA INC			1,2	1.D FE	266,350	97.4839	243,710	250,000	255,252	0	(3,007)	0	0	3.150	1.890	JD	372	7,875	03/16/2020	12/14/2025
92826C-AL-6	VISA INC			1,2	1.D FE	498,590	92.9118	464,559	500,000	499,318	0	199	0	0	1.900	1.943	AO	2,006	9,500	03/31/2020	04/15/2027
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	201,765	88.0115	220,029	250,000	211,897	0	8,428	0	0	1.625	6.079	MN	418	4,065	10/13/2022	11/24/2027
92939U-AG-1	WEC ENERGY GROUP INC			1,2	2.A FE	249,403	88.7816	221,954	250,000	249,568	0	82	0	0	2.200	2.237	JD	244	5,500	12/06/2021	12/15/2028
95101V-AB-5	WESLEYAN UNIVERSITY			1,2	1.D FE	250,000	73.2585	183,146	250,000	250,000	0	0	0	0	3.369	3.369	JJ	4,211	8,423	01/09/2020	07/01/2050
98389B-BA-7	XCEL ENERGY INC			1,2	2.A FE	249,668	102.9995	257,499	250,000	249,683	0	15	0	0	5.450	5.467	FA	5,601	0	07/31/2023	08/15/2033
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						24,869,932	XXX	23,545,734	25,111,000	24,837,420	0	4,062	0	0	XXX	XXX	XXX	201,640	594,924	XXX	XXX
31573E-AA-9	EFMT 223 A1 - CMO/RMBS			4	1.A FE	654,819	98.7936	654,097	662,085	658,824	0	3,984	0	0	5.000	5.553	MON	2,759	33,104	07/22/2022	08/25/2067
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS			4	1.A FE	204,517	94.4138	194,463	205,969	204,531	0	0	0	0	3.907	3.928	MON	671	8,047	04/05/2022	04/25/2066
64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS			4	1.A	419,285	86.8022	365,322	420,867	422,814	0	2,044	0	0	3.079	3.535	MON	1,080	12,958	03/03/2022	03/27/2062
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,278,621	XXX	1,213,882	1,288,920	1,286,170	0	6,028	0	0	XXX	XXX	XXX	4,509	54,110	XXX	XXX
05492V-AF-2	BBCMS 2020-C7 A5 - CMBS			4	1.A	257,487	84.0390	210,098	250,000	254,822	0	(772)	0	0	2.037	1.697	MON	424	5,093	06/12/2020	04/17/2053
08160B-AD-6	BMARK 2018-B5 A4 - CMBS			4	1.A	1,107,250	95.7907	1,029,750	1,075,000	1,090,437	0	(3,404)	0	0	4.208	3.854	MON	3,769	45,232	07/27/2018	07/17/2051
30303K-AE-6	FRESB 2017-SB35 A1F - CMBS			4	1.A FE	105,195	95.0175	99,479	104,695	104,904	0	(107)	0	0	2.930	2.820	MON	256	3,068	07/20/2017	07/25/2027
36258R-AZ-6	GSMS 2020-GC47 A4 - CMBS			4	1.A	504,999	83.6239	418,119	500,000	503,097	0	(532)	0	0	2.124	2.010	MON	885	10,623	05/07/2020	05/14/2053
95002R-AX-6	WFCM 2020-C56 A5 - CMBS			4	1.A	257,480	84.4132	211,033	250,000	254,824	0	(759)	0	0	2.448	2.106	MON	510	6,120	05/27/2020	06/17/2053
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,232,411	XXX	1,968,479	2,179,695	2,208,083	0	(5,574)	0	0	XXX	XXX	XXX	5,845	70,134	XXX	XXX
08181V-AN-5	BSP XVI A1R - CDO			4,5	1.A FE	600,000	99.9507	599,704	600,000	600,000	0	0	0	0	6.694	6.752	JAJO	8,480	36,227	05/24/2021	01/20/2032
124166-AA-7	BMILK 1 A1 - CDO		C	4,5	1.A FE	250,000	100.0102	250,025	250,000	250,000	0	0	0	0	6.755	6.803	JAJO	3,612	15,226	08/27/2018	10/15/2031
161571-HS-6	CHAIT 2022-1 A - ABS			4	1.A FE	249,958	98.6199	246,550	250,000	249,975	0	13	0	0	3.970	4.009	MON	441	9,925	09/09/2022	09/15/2027
233869-AC-0	DTRT 221 A3 - ABS			4	1.A FE	249,983	99.7529	249,382	250,000	249,993	0	8	0	0	5.230	5.291	MON	581	13,075	10/12/2022	02/17/2026
26244G-AE-5	DRSLF 40 AR - CDO			4,5	1.A FE	496,770	99.7444	495,500	496,770	496,770	0	0	0	0	6.741	6.789	FMAN	4,372	31,314	08/13/2018	08/15/2031
38013J-AD-5	GMCAR 2023-1 A3 - ABS			4	1.A FE	249,962	99.6236	249,059	250,000	249,975	0	14	0	0	4.660	4.712	MON	485	10,614	01/09/2023	02/16/2028
38137P-AQ-3	GLD10 X AR - CDO		D	4,5	1.A FE	500,000	100.0196	500,098	500,000	500,000	0	0	0	0	6.797	6.841	JAJO	6,892	30,884	08/08/2018	07/21/2031
43284B-AA-0	HGVT 18A A - RMBS			4	1.A FE	93,626	97.1269	90,939	93,629	93,628	0	0	0	0	3.540	3.567	MON	55	3,314	09/11/2018	02/25/2032
55389T-AA-9	MVWOT 211W A - RMBS			4	1.A FE	187,635	90.5730	169,993	187,686	187,640	0	1	0	0	1.140	1.152	MON	65	2,140	05/10/2021	01/22/2041
76134K-AE-4	VDCR 232 A2A - ABS			4	1.G FE	220,189	91.0203	227,551	250,000	220,326	0	137	0	0	5.050	5.970	MON	561	2,735	09/15/2023	09/15/2048
80286J-AA-3	SREV 19A A - ABS			4	1.A FE	349,954	97.0471	339,665	350,000	349,991	0	9	0	0	2.510	2.526	MON	146	8,785	11/20/2019	01/26/2032
82653E-AA-5	SRFC 2019-1 A - RMBS			4	1.A FE	51,059	99.0530	50,576	51,060	51,059	0	0	0	0	3.200	3.222	MON	50	1,634	03/12/2019	01/22/2036
89231C-AD-9	TAOT 2022-C A3 - ABS			4	1.A FE	249,958	98.4961	246,240	250,000	249,979	0	15	0	0	3.760	3.796	MON	418	9,400	08/08/2022	04/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89237J-AA-4	TALNT 2020-1 A - ABS			4	1.A FE	499,971	95.1364	475,682	500,000	499,988	0	(257)	0	0	1.350	1.355	MON	113	6,750	06/01/2020	05/25/2033
98163Q-AD-1	WOART 2022-B A3 - ABS			4	1.A FE	249,970	98.0887	245,222	250,000	249,987	0	11	0	0	3.250	3.277	MON	361	8,125	05/24/2022	07/15/2027
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,499,036	XXX	4,436,186	4,529,144	4,499,312	0	(49)	0	0	XXX	XXX	XXX	26,633	190,149	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						32,879,999	XXX	31,164,281	33,108,759	32,830,985	0	4,466	0	0	XXX	XXX	XXX	238,627	909,317	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						42,989,602	XXX	39,399,908	41,715,110	42,159,628	4,923	(155,207)	0	0	XXX	XXX	XXX	390,888	1,224,916	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						11,505,047	XXX	10,697,237	11,441,172	11,588,829	0	7,277	0	0	XXX	XXX	XXX	35,260	374,699	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						3,081,431	XXX	2,758,904	3,050,036	3,064,620	0	(6,278)	0	0	XXX	XXX	XXX	7,783	93,413	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						4,499,036	XXX	4,436,186	4,529,144	4,499,312	0	(49)	0	0	XXX	XXX	XXX	26,633	190,149	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						62,075,116	XXX	57,292,234	60,735,462	61,312,388	4,923	(154,257)	0	0	XXX	XXX	XXX	460,564	1,883,177	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 24,221,435	1B ..$ 3,723,527	1C ..$ 5,241,257	1D ..$ 6,660,349	1E ..$ 4,934,261	1F ..$ 7,051,225	1G ..$ 4,536,785
1B	2A ...$ 2,446,678	2B ..$ 2,496,872	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 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
001055-10-2	AFLAC ORD			185.000	15,263	82.500	15,263	8,228	0	311	0	1,954	0	1,954	0	12/18/2018	
001084-10-2	AGCO ORD			20.000	2,428	121.410	2,428	1,366	0	122	0	(346)	0	(346)	0	03/20/2019	
00123Q-10-4	AGNC INVESTMENT REIT ORD			112.000	1,099	9.810	1,099	2,073	13	161	0	(60)	0	(60)	0	10/09/2018	
00130H-10-5	THE AES CORPORATION			160.000	3,080	19.250	3,080	2,373	0	106	0	(1,522)	0	(1,522)	0	10/09/2018	
00165C-30-2	AMC ENTERTAINMENT HOLDINGS, INC.			13.000	80	6.117	80	1,589	0	0	0	(218)	0	(218)	0	08/10/2022	
00206R-10-2	AT&T ORD			1,387.000	23,274	16.780	23,274	28,068	0	1,172	0	(824)	0	(824)	0	07/12/2023	
002824-10-0	ABBOTT LABORATORIES ORD			384.000	42,267	110.070	42,267	21,136	0	783	0	108	0	108	0	06/22/2018	
00287Y-10-9	ABBVIE ORD			374.000	57,959	154.970	57,959	34,683	0	2,214	0	(2,483)	0	(2,483)	0	10/15/2019	
003CVR-01-6	ABIOMED, INC.			15.000	15	1.000	15	0	0	0	0	0	0	0	0	12/22/2022	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD			25.000	1,944	77.760	1,944	740	0	0	0	(114)	0	(114)	0	04/22/2019	
00508Y-10-2	ACUITY BRANDS ORD			10.000	2,048	204.830	2,048	1,240	0	5	0	392	0	392	0	08/14/2019	
00724F-10-1	ADOBE ORD			109.000	65,029	596.600	65,029	19,735	0	0	0	28,348	0	28,348	0	10/09/2018	
00751Y-10-6	ADVANCE AUTO PARTS ORD			17.000	1,038	61.030	1,038	3,329	0	60	0	(1,462)	0	(1,462)	0	09/28/2021	
00766T-10-0	AECOM ORD			40.000	3,697	92.430	3,697	1,295	0	29	0	300	0	300	0	10/09/2018	
007903-10-7	ADVANCED MICRO DEVICES ORD			359.001	52,920	147.410	52,920	15,877	0	0	0	29,668	0	29,668	0	06/25/2021	
008252-10-8	AFFILIATED MANAGERS GROUP ORD			13.000	1,968	151.420	1,968	1,776	0	1	0	(91)	0	(91)	0	10/09/2018	
00827B-10-6	AFFIRM HOLDINGS CL A ORD			57.000	2,801	49.140	2,801	536	0	0	0	2,250	0	2,250	0	12/21/2022	
00846U-10-1	AGILENT TECHNOLOGIES ORD			78.000	10,844	139.030	10,844	4,931	18	70	0	(828)	0	(828)	0	10/09/2018	
008492-10-0	AGREE REALTY REIT ORD			24.000	1,511	62.950	1,511	1,338	6	12	0	173	0	173	0	10/18/2023	
00857U-10-7	AGILON HEALTH ORD			74.000	929	12.550	929	1,707	0	0	0	(370)	0	(370)	0	10/18/2023	
009066-10-1	AIRBNB CL A ORD			96.000	13,069	136.140	13,069	11,392	0	0	0	4,861	0	4,861	0	08/10/2022	
00912X-30-2	AIR LEASE CL A ORD			25.000	1,049	41.940	1,049	1,090	5	20	0	88	0	88	0	10/09/2018	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			55.000	15,059	273.800	15,059	8,507	96	378	0	(1,895)	0	(1,895)	0	12/18/2018	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			40.000	4,734	118.350	4,734	2,598	0	0	0	1,362	0	1,362	0	10/09/2018	
011659-10-9	ALASKA AIR GROUP ORD			30.000	1,172	39.070	1,172	1,879	0	0	0	(116)	0	(116)	0	10/09/2018	
012653-10-1	ALBEMARLE ORD			30.000	4,334	144.480	4,334	2,919	12	48	0	(2,171)	0	(2,171)	0	10/09/2018	
013872-10-6	ALCOA ORD			47.000	1,598	34.000	1,598	1,683	0	19	0	(539)	0	(539)	0	06/25/2021	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			45.000	5,705	126.770	5,705	5,560	57	155	0	(374)	0	(374)	0	07/12/2023	
016255-10-1	ALIGN TECHNOLOGY ORD			17.000	4,658	274.000	4,658	5,462	0	0	0	1,073	0	1,073	0	10/09/2018	
018802-10-8	ALLIANT ENERGY ORD			65.000	3,335	51.300	3,335	2,952	0	118	0	(254)	0	(254)	0	12/21/2022	
020002-10-1	ALLSTATE ORD			62.000	8,679	139.980	8,679	5,788	55	218	0	272	0	272	0	09/28/2017	
02005N-10-0	ALLY FINANCIAL ORD			105.000	3,667	34.920	3,667	2,808	0	126	0	1,099	0	1,099	0	10/09/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			28.000	5,359	191.410	5,359	2,612	0	0	0	(1,151)	0	(1,151)	0	03/23/2023	
02079K-10-7	ALPHABET CL C ORD			1,220.000	171,935	140.930	171,935	59,721	0	0	0	63,684	0	63,684	0	12/15/2020	
02079K-30-5	ALPHABET CL A ORD			1,280.000	178,803	139.690	178,803	61,197	0	0	0	65,869	0	65,869	0	10/15/2019	
02209S-10-3	ALTRIA GROUP ORD			331.000	13,353	40.340	13,353	17,530	427	1,258	0	(1,777)	0	(1,777)	0	12/21/2021	
023135-10-6	AMAZON COM ORD			1,936.000	294,156	151.940	294,156	186,542	0	0	0	130,414	0	130,414	0	10/18/2023	
023436-10-8	AMEDISYS ORD			10.000	951	95.060	951	2,107	0	0	0	115	0	115	0	07/16/2020	
023608-10-2	AMEREN ORD			59.000	4,268	72.340	4,268	3,631	0	149	0	(978)	0	(978)	0	10/09/2018	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			172.000	2,363	13.740	2,363	2,748	0	0	0	(54)	0	(54)	0	12/21/2023	
025537-10-1	AMERICAN ELECTRIC POWER ORD			133.000	10,802	81.220	10,802	10,581	0	448	0	(1,826)	0	(1,826)	0	12/21/2022	
025816-10-9	AMERICAN EXPRESS ORD			128.000	23,980	187.340	23,980	13,012	0	297	0	5,068	0	5,068	0	10/09/2018	
025932-10-4	AMERICAN FINANCIAL GROUP ORD			15.000	1,783	118.890	1,783	1,566	0	122	0	(276)	0	(276)	0	06/22/2018	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			65.000	2,337	35.960	2,337	1,370	0	57	0	378	0	378	0	10/09/2018	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			184.000	12,466	67.750	12,466	9,819	0	316	0	830	0	830	0	08/14/2019	
03027X-10-0	AMERICAN TOWER REIT			107.000	23,099	215.880	23,099	15,126	182	675	0	430	0	430	0	10/09/2018	

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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 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
030420-10-3	AMERICAN WATER WORKS ORD			50.000	6,600	131.990	6,600	4,537	0	112	0	(574)	0	(574)	0	10/18/2023	
03064D-10-8	AMERICOLD REALTY ORD			50.000	1,514	30.270	1,514	1,621	11	44	0	98	0	98	0	06/28/2019	
03073E-10-5	CENCORA ORD			40.000	8,215	205.380	8,215	3,637	0	79	0	1,587	0	1,587	0	10/09/2018	
03076C-10-6	AMERIPRISE FINANCE ORD			35.000	13,294	379.830	13,294	5,216	0	186	0	2,396	0	2,396	0	10/09/2018	
031100-10-0	AMETEK ORD			59.000	9,729	164.890	9,729	3,977	0	59	0	1,485	0	1,485	0	10/09/2018	
031162-10-0	AMGEN ORD			131.000	37,731	288.020	37,731	26,862	0	1,116	0	3,325	0	3,325	0	10/09/2018	
032095-10-1	AMPHENOL CL A ORD			142.000	14,076	99.130	14,076	5,781	31	119	0	3,265	0	3,265	0	10/09/2018	
032654-10-5	ANALOG DEVICES ORD			130.000	25,813	198.560	25,813	11,024	0	447	0	4,489	0	4,489	0	12/18/2018	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD			75.750	1,467	19.370	1,467	3,105	49	212	0	(130)	0	(130)	0	10/09/2018	
03662Q-10-5	ANSYS ORD			15.000	5,443	362.880	5,443	1,844	0	0	0	1,819	0	1,819	0	08/11/2017	
03674X-10-6	ANTERO RESOURCES ORD			75.000	1,701	22.680	1,701	2,823	0	0	0	(623)	0	(623)	0	08/10/2022	
036752-10-3	ELEVANCE HEALTH ORD			54.000	25,464	471.560	25,464	15,316	0	320	0	(2,236)	0	(2,236)	0	12/15/2020	
03676B-10-2	ANTERO MIDSTREAM ORD			73.000	915	12.530	915	600	0	66	0	127	0	127	0	12/15/2020	
03743Q-10-8	APA ORD			95.000	3,409	35.880	3,409	1,502	0	95	0	(1,026)	0	(1,026)	0	12/15/2020	
03750L-10-9	APARTMENT INCOME REIT ORD			41.000	1,424	34.730	1,424	1,556	0	74	0	17	0	17	0	12/15/2020	
03753U-10-6	APELLIS PHARMACEUTICALS ORD			26.000	1,556	59.860	1,556	2,228	0	0	0	(671)	0	(671)	0	07/12/2023	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			138.215	12,880	93.190	12,880	8,935	0	144	0	2,625	0	2,625	0	12/21/2023	
037833-10-0	APPLE ORD			3,291.000	633,616	192.530	633,616	185,328	0	3,126	0	206,017	0	206,017	0	04/22/2019	
038222-10-5	APPLIED MATERIAL ORD			205.000	33,224	162.070	33,224	7,325	0	250	0	13,261	0	13,261	0	10/09/2018	
03831W-10-8	APPLOVIN CL A ORD			58.000	2,311	39.850	2,311	2,306	0	0	0	1,701	0	1,701	0	08/10/2022	
038336-10-3	APTARGROUP ORD			13.000	1,607	123.620	1,607	1,089	0	21	0	177	0	177	0	06/22/2018	
03852U-10-6	ARAMARK ORD			60.000	1,686	28.100	1,686	1,847	0	6	0	(161)	0	(161)	0	10/09/2018	
039483-10-2	ARCHER DANIELS MIDLAND ORD			133.000	9,605	72.220	9,605	6,460	0	239	0	(2,744)	0	(2,744)	0	10/09/2018	
03990B-10-1	ARES MANAGEMENT CL A ORD			25.000	2,973	118.920	2,973	1,372	0	77	0	1,262	0	1,262	0	03/24/2021	
040413-10-6	ARISTA NETWORKS ORD			68.000	16,015	235.510	16,015	3,911	0	0	0	7,763	0	7,763	0	10/09/2018	
042735-10-0	ARROW ELECTRONICS ORD			12.000	1,467	122.250	1,467	904	0	0	0	212	0	212	0	08/11/2017	
044186-10-4	ASHLAND ORD			15.000	1,265	84.310	1,265	1,196	0	22	0	(348)	0	(348)	0	10/09/2018	
04621X-10-8	ASSURANT ORD			10.000	1,685	168.490	1,685	1,024	0	28	0	434	0	434	0	06/22/2018	
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD			1.000	40	39.580	40	20	0	0	0	20	0	20	0	06/28/2019	
049468-10-1	ATLASSIAN CL A ORD			30.000	7,136	237.860	7,136	3,342	0	0	0	3,275	0	3,275	0	07/16/2020	
049560-10-5	ATMOS ENERGY ORD			37.000	4,288	115.900	4,288	3,587	0	81	0	138	0	138	0	10/18/2023	
052769-10-6	AUTODESK ORD			45.000	10,957	243.480	10,957	6,429	0	0	0	2,547	0	2,547	0	10/09/2018	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			105.000	24,462	232.970	24,462	12,043	147	525	0	(618)	0	(618)	0	10/09/2018	
053332-10-2	AUTOZONE ORD			5.000	12,928	2,585.610	12,928	4,724	0	0	0	597	0	597	0	10/20/2020	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			36.000	6,740	187.220	6,740	6,126	59	235	0	925	0	925	0	10/09/2018	
05351W-10-3	AVANGRID ORD			19.000	616	32.410	616	810	8	25	0	(201)	0	(201)	0	12/21/2022	
05352A-10-0	AVANTOR ORD			80.000	1,826	22.830	1,826	1,102	0	0	0	139	0	139	0	04/17/2020	
053611-10-9	AVERY DENNISON ORD			15.000	3,032	202.160	3,032	1,395	0	48	0	317	0	317	0	08/11/2017	
053807-10-3	AVNET ORD			11.000	554	50.400	554	407	0	13	0	97	0	97	0	08/11/2017	
05464C-10-1	AXON ENTERPRISE ORD			16.000	4,133	258.330	4,133	1,700	0	0	0	1,478	0	1,478	0	10/20/2020	
05561Q-20-1	BOK FINANCIAL ORD			5.000	428	85.650	428	517	0	11	0	(91)	0	(91)	0	12/21/2022	
05605H-10-0	BWX TECHNOLOGIES ORD			18.000	1,381	76.730	1,381	1,070	0	17	0	336	0	336	0	06/22/2018	
05722G-10-0	BAKER HUGHES CL A ORD			225.000	7,691	34.180	7,691	5,827	0	152	0	805	0	805	0	10/18/2023	
058498-10-6	BALL ORD			82.000	4,717	57.520	4,717	3,534	0	66	0	523	0	523	0	10/09/2018	
05990K-10-6	BANC OF CALIFORNIA ORD			16.000	215	13.430	215	1,169	2	0	0	(954)	0	(954)	0	10/09/2018	
060505-10-4	BANK OF AMERICA ORD			1,585.000	53,367	33.670	53,367	45,252	0	1,458	0	872	0	872	0	12/18/2018	

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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
064058-10-0	BANK OF NEW YORK MELLON ORD			171.000	8,901	52.050	8,901	8,683	0	270	0	1,117	0	1,117	0	03/24/2021	
06417N-10-3	BANK OZK ORD			30.000	1,495	49.830	1,495	1,147	0	43	0	293	0	293	0	10/09/2018	
070830-10-4	BATH AND BODY WORKS ORD			55.000	2,374	43.160	2,374	1,282	0	44	0	56	0	56	0	10/09/2018	
071813-10-9	BAXTER INTERNATIONAL ORD			100.000	3,866	38.660	3,866	6,072	29	116	0	(1,231)	0	(1,231)	0	11/30/2017	
075887-10-9	BECTON DICKINSON ORD			64.000	15,605	243.830	15,605	14,168	0	236	0	(670)	0	(670)	0	10/09/2018	
07831C-10-3	BELLRING BRANDS ORD			0.997	55	55.430	55	26	0	0	0	30	0	30	0	10/09/2018	
08265T-20-8	BENTLEY SYSTEMS CL B ORD			30.000	1,565	52.180	1,565	1,821	0	6	0	457	0	457	0	09/28/2021	
084423-10-2	WR BERKLEY ORD			37.000	2,617	70.720	2,617	1,125	0	71	0	(68)	0	(68)	0	08/11/2017	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			403.000	143,734	356.660	143,734	77,238	0	0	0	19,247	0	19,247	0	04/17/2020	
08579W-10-3	BERRY GLOBAL GROUP ORD			35.000	2,359	67.390	2,359	1,576	0	36	0	244	0	244	0	10/09/2018	
086516-10-1	BEST BUY ORD			60.000	4,697	78.280	4,697	4,143	55	218	0	(116)	0	(116)	0	03/20/2019	
090043-10-0	BILL HOLDINGS ORD			20.000	1,632	81.590	1,632	3,151	0	0	0	(547)	0	(547)	0	12/21/2021	
090572-20-7	BIO RAD LABORATORIES CL A ORD			5.000	1,614	322.890	1,614	1,449	0	0	0	(488)	0	(488)	0	10/09/2018	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			39.000	3,760	96.420	3,760	3,548	0	0	0	(276)	0	(276)	0	12/21/2021	
09062X-10-3	BIOGEN ORD			32.000	8,281	258.770	8,281	7,024	0	0	0	(581)	0	(581)	0	05/12/2022	
09073M-10-4	BIO TECHNE ORD			28.000	2,160	77.160	2,160	823	0	9	0	(160)	0	(160)	0	08/11/2017	
09247X-10-1	BLACKROCK ORD			38.000	30,848	811.800	30,848	17,834	0	730	0	4,267	0	4,267	0	03/23/2023	
09260D-10-7	BLACKSTONE ORD			146.000	19,114	130.920	19,114	14,388	0	485	0	8,283	0	8,283	0	06/25/2021	
093671-10-5	H&R BLOCK ORD			50.000	2,419	48.370	2,419	1,339	16	60	0	593	0	593	0	10/09/2018	
09581B-10-3	BLUE OWL CAPITAL CL A ORD			108.000	1,609	14.900	1,609	1,163	0	59	0	464	0	464	0	12/21/2022	
097023-10-5	BOEING ORD			116.000	30,237	260.660	30,237	22,572	0	0	0	8,140	0	8,140	0	05/12/2022	
09857L-10-8	BOOKING HOLDINGS ORD			9.000	31,925	3,547.220	31,925	16,835	0	0	0	13,787	0	13,787	0	10/09/2018	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			35.000	4,477	127.910	4,477	1,736	0	66	0	819	0	819	0	10/09/2018	
099724-10-6	BORGWARNER ORD			59.000	2,115	35.850	2,115	2,273	0	13	0	(158)	0	(158)	0	09/24/2018	
100557-10-7	BOSTON BEER CL A ORD			3.000	1,037	345.590	1,037	1,581	0	0	0	48	0	48	0	12/21/2021	
101121-10-1	BOSTON PROPERTIES REIT ORD			40.000	2,807	70.170	2,807	4,892	39	157	0	104	0	104	0	10/09/2018	
101137-10-7	BOSTON SCIENTIFIC ORD			280.000	16,187	57.810	16,187	10,478	0	0	0	3,231	0	3,231	0	10/09/2018	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			11.000	1,037	94.240	1,037	1,160	0	0	0	343	0	343	0	06/22/2018	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			17.005	900	52.920	900	757	0	0	0	28	0	28	0	06/15/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			510.000	26,168	51.310	26,168	31,060	0	1,163	0	(10,526)	0	(10,526)	0	11/20/2019	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			75.000	1,745	23.270	1,745	1,213	0	78	0	45	0	45	0	10/09/2018	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			20.000	4,115	205.750	4,115	1,486	16	60	0	1,432	0	1,432	0	08/11/2017	
11135F-10-1	BROADCOM ORD			87.041	97,160	1,116.250	97,160	21,275	0	1,630	0	48,639	0	48,639	0	10/09/2018	
11284V-10-5	BROOKFIELD RENEWABLE CL A ORD			34.000	979	28.790	979	984	0	105	0	43	0	43	0	12/21/2022	
11284V-10-5	BROOKFIELD RENEWABLE CL A ORD			66.000	1,901	38.140	1,901	2,294	62	0	0	40	0	40	45	05/12/2022	
114340-10-2	AZENTA ORD			19.000	1,238	65.140	1,238	2,008	0	0	0	131	0	131	0	09/28/2021	
115236-10-1	BROWN & BROWN ORD			48.000	3,413	71.110	3,413	1,045	0	23	0	679	0	679	0	08/11/2017	
115637-10-0	BROWN FORMAN CL A ORD			12.000	715	59.590	715	795	3	7	0	(74)	0	(74)	0	12/21/2022	
115637-20-9	BROWN FORMAN CL B ORD			43.000	2,455	57.100	2,455	2,037	9	35	0	(369)	0	(369)	0	10/09/2018	
117043-10-9	BRUNSWICK ORD			25.000	2,419	96.750	2,419	1,519	0	40	0	617	0	617	0	10/09/2018	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			43.000	7,178	166.940	7,178	2,313	0	0	0	4,389	0	4,389	0	09/28/2021	
122017-10-6	BURLINGTON STORES ORD			20.000	3,890	194.480	3,890	3,056	0	0	0	(166)	0	(166)	0	10/09/2018	
12503M-10-8	CBOE GLOBAL MARKETS ORD			30.000	5,357	178.560	5,357	3,042	0	63	0	1,593	0	1,593	0	10/09/2018	
12504L-10-9	CBRE GROUP CL A ORD			80.000	7,447	93.090	7,447	3,297	0	0	0	1,290	0	1,290	0	10/09/2018	
12514G-10-8	CDW ORD			40.000	9,093	227.320	9,093	3,379	0	96	0	1,950	0	1,950	0	10/09/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			53.000	4,214	79.500	4,214	2,958	0	85	0	(302)	0	(302)	0	09/28/2021	

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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
12541W-20-9	CH ROBINSON WORLDWIDE ORD			37.000	3,196	86.390	3,196	2,888	23	90	0	(191)	0	(191)	0	10/09/2018	
125523-10-0	CIGNA ORD			74.000	22,159	299.450	22,159	13,235	0	364	0	(2,360)	0	(2,360)	0	12/20/2018	
12572Q-10-5	CME GROUP CL A ORD			92.000	19,375	210.600	19,375	13,625	483	749	0	3,472	0	3,472	0	10/18/2023	
125896-10-0	CMS ENERGY ORD			51.000	2,962	58.070	2,962	2,458	0	99	0	(268)	0	(268)	0	08/08/2018	
126408-10-3	CSX ORD			555.000	19,242	34.670	19,242	13,805	0	244	0	2,048	0	2,048	0	10/09/2018	
126650-10-0	CVS HEALTH ORD			261.003	20,609	78.960	20,609	20,236	0	632	0	(3,714)	0	(3,714)	0	04/17/2020	
127097-10-3	COTERRA ENERGY ORD			203.000	5,181	25.520	5,181	3,205	0	238	0	193	0	193	0	06/25/2021	
127190-30-4	CACI INTERNATIONAL CL A ORD			5.000	1,619	323.860	1,619	1,219	0	0	0	116	0	116	0	04/17/2020	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			68.000	18,521	272.370	18,521	2,621	0	0	0	7,598	0	7,598	0	10/09/2018	
12769G-10-0	CAESARS ENTERTAINMENT ORD			50.000	2,344	46.880	2,344	5,121	0	0	0	264	0	264	0	06/25/2021	
133131-10-2	CAMDEN PROPERTY REIT ORD			21.000	2,085	99.290	2,085	1,968	21	77	0	(188)	0	(188)	0	03/23/2023	
134429-10-9	CAMPBELL SOUP ORD			45.000	1,945	43.230	1,945	1,689	0	67	0	(608)	0	(608)	0	10/09/2018	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			100.000	13,112	131.120	13,112	9,601	0	240	0	3,816	0	3,816	0	10/09/2018	
14149Y-10-8	CARDINAL HEALTH ORD			75.000	7,560	100.800	7,560	4,079	38	149	0	1,795	0	1,795	0	10/09/2018	
142339-10-0	CARLISLE COMPANIES ORD			11.000	3,437	312.430	3,437	1,050	0	35	0	845	0	845	0	08/11/2017	
143130-10-2	CARMAX ORD			45.000	3,453	76.740	3,453	3,186	0	0	0	713	0	713	0	10/09/2018	
143658-30-0	CARNIVAL ORD			212.000	3,930	18.540	3,930	5,214	0	0	0	2,222	0	2,222	0	06/25/2021	
14448C-10-4	CARRIER GLOBAL ORD			159.000	9,135	57.450	9,135	3,113	30	118	0	2,576	0	2,576	0	11/26/2018	
146229-10-9	CARTERS ORD			10.000	749	74.890	749	1,026	0	30	0	3	0	3	0	08/08/2018	
147528-10-3	CASEYS GENERAL STORES ORD			10.000	2,747	274.740	2,747	1,242	0	16	0	504	0	504	0	10/09/2018	
148806-10-2	CATALENT ORD			35.000	1,573	44.930	1,573	1,540	0	0	0	(3)	0	(3)	0	10/09/2018	
149123-10-1	CATERPILLAR ORD			103.000	30,454	295.670	30,454	15,395	0	515	0	5,779	0	5,779	0	10/09/2018	
150870-10-3	CELANESE ORD			35.000	5,438	155.370	5,438	3,630	0	98	0	1,860	0	1,860	0	10/09/2018	
15118V-20-7	CELSIUS HOLDINGS ORD			45.000	2,453	54.520	2,453	2,244	0	0	0	210	0	210	0	07/12/2023	
15135B-10-1	CENTENE ORD			123.000	9,128	74.210	9,128	7,527	0	0	0	(959)	0	(959)	0	10/09/2018	
15189T-10-7	CENTERPOINT ENERGY ORD			120.000	3,428	28.570	3,428	3,377	0	92	0	(170)	0	(170)	0	10/09/2018	
15677J-10-8	CERIDIAN HCM HOLDING ORD			30.000	2,014	67.120	2,014	2,422	0	0	0	89	0	89	0	07/16/2020	
15687V-10-9	CERTARA ORD			26.000	457	17.590	457	735	0	0	0	40	0	40	0	12/21/2021	
15961R-10-5	CHARGEPOINT HOLDINGS CL A ORD			57.000	133	2.340	133	1,063	0	0	0	(410)	0	(410)	0	12/21/2021	
159864-10-7	CHRLS RIVER LABS ORD			15.000	3,546	236.400	3,546	1,923	0	0	0	278	0	278	0	10/09/2018	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			33.000	12,826	388.680	12,826	10,989	0	0	0	1,636	0	1,636	0	07/07/2017	
16359R-10-3	CHEMED ORD			4.000	2,339	584.750	2,339	1,266	0	6	0	297	0	297	0	08/08/2018	
163851-10-8	CHEMOURS ORD			41.000	1,293	31.540	1,293	1,220	0	41	0	38	0	38	0	09/28/2021	
16411R-20-8	CHENIERE ENERGY ORD			55.000	9,389	170.710	9,389	3,629	0	89	0	1,141	0	1,141	0	10/09/2018	
166764-10-0	CHEVRON ORD			318.000	47,433	149.160	47,433	34,881	0	1,915	0	(9,545)	0	(9,545)	0	03/23/2023	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			5.000	11,435	2,286.960	11,435	2,236	0	0	0	4,497	0	4,497	0	10/09/2018	
169905-10-6	CHOICE HOTELS INTERNATIONAL ORD			8.000	906	113.300	906	571	2	9	0	5	0	5	0	06/22/2018	
171340-10-2	CHURCH AND DWIGHT ORD			51.000	4,823	94.560	4,823	2,403	0	56	0	711	0	711	0	11/30/2017	
171484-10-8	CHURCHILL DOWNS ORD			18.000	2,429	134.930	2,429	2,190	7	6	0	526	0	526	0	09/28/2021	
171779-30-9	CIENA ORD			40.000	1,800	45.010	1,800	1,669	0	0	0	(239)	0	(239)	0	08/14/2019	
172062-10-1	CINCINNATI FINANCIAL ORD			30.000	3,104	103.460	3,104	2,256	23	88	0	32	0	32	0	08/08/2018	
17275R-10-2	CISCO SYSTEMS ORD			869.000	43,902	50.520	43,902	28,476	0	1,343	0	2,478	0	2,478	0	03/23/2023	
172908-10-5	CINTAS ORD			25.000	15,067	602.660	15,067	3,908	0	125	0	3,776	0	3,776	0	10/09/2018	
172967-42-4	CITIGROUP ORD			356.000	18,313	51.440	18,313	18,643	0	740	0	2,211	0	2,211	0	05/12/2022	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			115.000	3,811	33.140	3,811	4,483	0	193	0	(716)	0	(716)	0	10/09/2018	
184496-10-7	CLEAN HARBORS ORD			15.000	2,618	174.510	2,618	1,067	0	0	0	906	0	906	0	06/28/2019	

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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
185899-10-1	CLEVELAND CLIFFS ORD			114.000	2,328	20.420	2,328	2,417	0	0	0	491	0	491	0	06/25/2021	
189054-10-9	CLOROX ORD			33.000	4,705	142.590	4,705	4,427	0	157	0	75	0	75	0	10/09/2018	
18915M-10-7	CLOUDFLARE CL A ORD			55.000	4,579	83.260	4,579	5,943	0	0	0	2,093	0	2,093	0	12/21/2021	
191216-10-0	COCA-COLA ORD			786.000	46,319	58.930	46,319	35,572	0	1,446	0	(3,678)	0	(3,678)	0	03/20/2019	
192422-10-3	COGNEX ORD			40.000	1,670	41.740	1,670	1,949	0	11	0	(215)	0	(215)	0	10/09/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			121.000	9,139	75.530	9,139	8,862	0	140	0	2,219	0	2,219	0	10/09/2018	
19247G-10-7	COHERENT ORD			4.000	174	43.530	174	193	0	0	0	34	0	34	0	04/22/2019	
19260Q-10-7	COINBASE GLOBAL CL A ORD			40.000	6,957	173.920	6,957	3,659	0	0	0	5,541	0	5,541	0	08/10/2022	
194014-50-2	ENOVIS ORD			8.003	448	56.020	448	557	0	0	0	20	0	20	0	10/15/2019	
194162-10-3	COLGATE PALMOLIVE ORD			205.000	16,341	79.710	16,341	13,423	0	392	0	189	0	189	0	10/09/2018	
197236-10-2	COLUMBIA BANKING SYSTEM ORD			83.790	2,236	26.680	2,236	2,133	0	90	0	103	0	103	0	03/23/2023	
198516-10-6	COLUMBIA SPORTSWEAR ORD			6.000	477	79.540	477	514	0	7	0	(48)	0	(48)	0	12/21/2022	
20030N-10-1	COMCAST CL A ORD			983.000	43,105	43.850	43,105	36,600	0	1,121	0	8,729	0	8,729	0	08/08/2018	
200340-10-7	COMERICA ORD			36.000	2,009	55.810	2,009	2,451	26	101	0	(397)	0	(397)	0	03/24/2021	
200525-10-3	COMMERCE BANCSHARES ORD			26.000	1,389	53.410	1,389	1,101	0	27	0	(297)	0	(297)	0	06/22/2018	
205887-10-2	CONAGRA BRANDS ORD			117.000	3,353	28.660	3,353	4,176	0	159	0	(1,175)	0	(1,175)	0	09/28/2021	
20602D-10-1	CONCENTRIX ORD			10.000	982	98.210	982	815	0	11	0	(350)	0	(350)	0	10/20/2020	
20717M-10-3	CONFLUENT CL A ORD			33.000	772	23.400	772	766	0	0	0	38	0	38	0	12/21/2022	
20825C-10-4	CONOCOPHILLIPS ORD			314.000	36,446	116.070	36,446	16,435	0	1,448	0	(606)	0	(606)	0	12/21/2021	
209115-10-4	CONSOLIDATED EDISON ORD			76.000	6,914	90.970	6,914	5,803	0	246	0	(330)	0	(330)	0	10/09/2018	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			41.000	9,912	241.750	9,912	7,756	0	142	0	410	0	410	0	10/20/2020	
21037T-10-9	CONSTELLATION ENERGY ORD			75.003	8,767	116.890	8,767	2,862	0	85	0	2,301	0	2,301	0	10/09/2018	
216648-40-2	COOPER ORD			15.000	5,677	378.450	5,677	3,896	0	1	0	717	0	717	0	10/09/2018	
217204-10-6	COPART ORD			227.000	11,123	49.000	11,123	5,449	0	0	0	2,591	0	2,591	0	12/21/2023	
219350-10-5	CORNING ORD			180.000	5,481	30.450	5,481	6,167	0	202	0	(268)	0	(268)	0	10/09/2018	
219798-10-5	QUIDELORTHO ORD			5.000	369	73.700	369	1,214	0	0	0	(60)	0	(60)	0	07/16/2020	
22052L-10-4	CORTEVA ORD			188.999	9,057	47.920	9,057	6,497	0	117	0	(2,053)	0	(2,053)	0	10/20/2020	
22160K-10-5	COSTCO WHOLESALE ORD			95.000	62,708	660.080	62,708	16,908	1,425	376	0	19,340	0	19,340	0	10/09/2018	
22160N-10-9	COSTAR GROUP ORD			100.000	8,739	87.390	8,739	3,838	0	0	0	1,011	0	1,011	0	10/09/2018	
222070-20-3	COTY CL A ORD			90.000	1,118	12.420	1,118	1,066	0	0	0	347	0	347	0	10/09/2018	
22266T-10-9	COUPANG CL A ORD			284.000	4,598	16.190	4,598	4,997	0	0	0	(399)	0	(399)	0	07/12/2023	
222795-50-2	COUSINS PROPERTIES REIT ORD			35.000	852	24.350	852	1,266	0	45	0	(33)	0	(33)	0	06/28/2019	
224408-10-4	CRANE ORD			15.000	1,772	118.140	1,772	940	0	8	0	832	0	832	0	10/09/2018	
224441-10-5	CRANE NXT ORD			15.000	853	56.870	853	493	0	6	0	360	0	360	0	10/09/2018	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			51.000	13,021	255.320	13,021	7,186	0	0	0	7,652	0	7,652	0	05/12/2022	
22822V-10-1	CROWN CASTLE ORD			103.000	11,865	115.190	11,865	11,269	0	645	0	(2,106)	0	(2,106)	0	10/09/2018	
228368-10-6	CROWN HOLDINGS ORD			35.000	3,223	92.090	3,223	1,707	0	34	0	346	0	346	0	10/09/2018	
229663-10-9	CUBESMART REIT ORD			45.000	2,086	46.350	2,086	1,267	23	88	0	275	0	275	0	10/09/2018	
229899-10-9	CULLEN FROST BANKERS ORD			15.000	1,627	108.490	1,627	1,594	0	54	0	(378)	0	(378)	0	10/09/2018	
231021-10-6	CUMMINS ORD			38.000	9,104	239.570	9,104	5,635	0	247	0	(103)	0	(103)	0	10/09/2018	
231561-10-1	CURTISS WRIGHT ORD			10.000	2,228	222.790	2,228	1,275	0	8	0	558	0	558	0	10/09/2018	
23331A-10-9	D R HORTON ORD			72.000	10,943	151.980	10,943	3,041	0	76	0	4,524	0	4,524	0	08/08/2018	
233331-10-7	DTE ENERGY ORD			35.000	3,859	110.260	3,859	3,095	36	133	0	(254)	0	(254)	0	04/17/2020	
23345M-10-7	DT MIDSTREAM ORD			17.000	932	54.800	932	527	12	46	0	(8)	0	(8)	0	04/17/2020	
23355L-10-6	DXC TECHNOLOGY ORD			60.000	1,372	22.870	1,372	2,237	0	0	0	(218)	0	(218)	0	12/16/2019	
235851-10-2	DANAHER ORD			141.000	32,619	231.340	32,619	10,623	34	38	0	21,996	0	21,996	0	10/09/2018	

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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
237194-10-5	DARDEN RESTAURANTS ORD			30.000	4,929	164.300	4,929	3,138	0	151	0	779	0	779	0	10/09/2018	
23804L-10-3	DATADOG CL A ORD			49.000	5,948	121.380	5,948	4,652	0	0	0	2,346	0	2,346	0	09/28/2021	
23918K-10-8	DAVITA ORD			20.000	2,095	104.760	2,095	1,497	0	0	0	602	0	602	0	10/09/2018	
244199-10-5	DEERE ORD			70.000	27,991	399.870	27,991	10,532	103	354	0	(2,022)	0	(2,022)	0	10/09/2018	
247361-70-2	DELTA AIR LINES ORD			91.000	3,661	40.230	3,661	3,664	0	18	0	671	0	671	0	12/21/2021	
24906P-10-9	DENTSPLY SIRONA ORD			55.000	1,957	35.590	1,957	1,967	8	30	0	206	0	206	0	10/09/2018	
25179M-10-3	DEVON ENERGY ORD			149.000	6,750	45.300	6,750	2,730	0	428	0	(2,415)	0	(2,415)	0	03/24/2021	
252131-10-7	DEXCOM ORD			92.000	11,416	124.090	11,416	2,818	0	0	0	998	0	998	0	10/09/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			40.000	6,203	155.080	6,203	1,926	0	320	0	732	0	732	0	12/15/2020	
253393-10-2	DICKS SPORTING ORD			20.000	2,939	146.950	2,939	762	0	80	0	533	0	533	0	04/22/2019	
253868-10-3	DIGITAL REALTY REIT ORD			80.000	10,766	134.580	10,766	9,586	61	244	0	1,753	0	1,753	0	12/21/2023	
254687-10-6	WALT DISNEY ORD			322.000	29,073	90.290	29,073	35,132	97	0	0	1,098	0	1,098	0	05/12/2022	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			66.000	7,418	112.400	7,418	5,217	0	178	0	962	0	962	0	10/15/2019	
25470M-10-9	DISH NETWORK CL A ORD			61.000	352	5.770	352	2,076	0	0	0	(504)	0	(504)	0	12/03/2019	
256163-10-6	DOCUSIGN ORD			54.000	3,210	59.450	3,210	3,876	0	0	0	77	0	77	0	12/21/2023	
25659T-10-7	DOLBY LABORATORIES CL A ORD			20.000	1,724	86.180	1,724	1,273	0	22	0	313	0	313	0	04/22/2019	
256677-10-5	DOLLAR GENERAL ORD			56.000	7,613	135.950	7,613	5,146	0	130	0	(6,177)	0	(6,177)	0	10/09/2018	
256746-10-8	DOLLAR TREE ORD			60.000	8,523	142.050	8,523	4,972	0	0	0	37	0	37	0	10/09/2018	
25746U-10-9	DOMINION ENERGY ORD			216.000	10,152	47.000	10,152	14,505	0	577	0	(3,093)	0	(3,093)	0	12/21/2022	
25754A-20-1	DOMINOS PIZZA ORD			10.000	4,122	412.230	4,122	2,842	0	48	0	658	0	658	0	10/09/2018	
257651-10-9	DONALDSON ORD			27.000	1,764	65.350	1,764	1,253	0	26	0	175	0	175	0	06/22/2018	
25809K-10-5	DOORDASH CL A ORD			81.000	8,010	98.890	8,010	10,023	0	0	0	3,182	0	3,182	0	12/21/2023	
260003-10-8	DOVER ORD			27.000	4,153	153.810	4,153	1,914	0	55	0	497	0	497	0	06/22/2018	
260557-10-3	DOW ORD			0.999	55	54.840	55	60	0	3	0	4	0	4	0	10/09/2018	
26142V-10-5	DRAFTKINGS CL A ORD			82.000	2,891	35.250	2,891	1,961	0	0	0	1,957	0	1,957	0	05/12/2022	
26210C-10-4	DROPBOX CL A ORD			55.000	1,621	29.480	1,621	1,072	0	0	0	391	0	391	0	10/15/2019	
26441C-20-4	DUKE ENERGY ORD			173.000	16,788	97.040	16,788	13,886	0	702	0	(1,029)	0	(1,029)	0	10/09/2018	
26484T-10-6	DUN BRADST HLDG ORD			40.000	468	11.700	468	675	0	8	0	(22)	0	(22)	0	09/28/2021	
26614N-10-2	DUPONT DE NEMOURS ORD			71.999	5,539	76.930	5,539	5,539	0	104	0	598	0	598	0	12/21/2021	
26622P-10-7	DOXIMITY CL A ORD			15.000	421	28.040	421	535	0	0	0	(83)	0	(83)	0	12/21/2022	
268150-10-9	DYNATRACE ORD			46.000	2,516	54.690	2,516	2,002	0	0	0	754	0	754	0	10/20/2020	
26875P-10-1	EOG RESOURCES ORD			125.000	15,119	120.950	15,119	7,339	0	725	0	(1,071)	0	(1,071)	0	12/15/2020	
26884L-10-9	EQT ORD			65.000	2,513	38.660	2,513	1,642	0	39	0	314	0	314	0	10/09/2018	
26884U-10-9	EPR PROPERTIES REIT ORD			16.000	775	48.450	775	997	4	53	0	172	0	172	0	06/22/2018	
26969P-10-8	EAGLE MATERIALS ORD			15.000	3,043	202.840	3,043	1,359	4	15	0	1,050	0	1,050	0	04/22/2019	
27579R-10-4	EAST WEST BANCORP ORD			35.000	2,518	71.950	2,518	2,127	0	67	0	212	0	212	0	10/09/2018	
277276-10-1	EASTGROUP PROPERTIES REIT ORD			11.000	2,019	183.540	2,019	1,636	14	55	0	390	0	390	0	12/21/2022	
277432-10-0	EASTMAN CHEMICAL ORD			19.000	1,707	89.820	1,707	1,940	15	60	0	159	0	159	0	06/22/2018	
278642-10-3	EBAY ORD			145.000	6,325	43.620	6,325	4,827	0	145	0	312	0	312	0	10/09/2018	
278865-10-0	ECOLAB ORD			0.000	0	196.910	0	0	30	0	0	0	0	0	0	03/27/2018	
281020-10-7	EDISON INTERNATIONAL ORD			98.000	7,006	71.490	7,006	6,811	76	289	0	771	0	771	0	12/21/2022	
28176E-10-8	EDWARDS LIFESCIENCES ORD			135.000	10,294	76.250	10,294	6,658	0	0	0	221	0	221	0	10/09/2018	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			95.000	1,416	14.900	1,416	2,212	0	0	0	255	0	255	0	10/15/2019	
285512-10-9	ELECTRONIC ARTS ORD			65.000	8,893	136.810	8,893	7,118	0	49	0	951	0	951	0	10/09/2018	
28618M-10-6	ELEMENT SOLUTIONS ORD			60.000	1,388	23.140	1,388	604	0	19	0	297	0	297	0	10/15/2019	
29082K-10-5	EMBECTA ORD			12.000	227	18.930	227	344	0	9	0	(76)	0	(76)	0	10/09/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
CUSIP Identification	Description	3 Code	4 Foreign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
291011-10-4	EMERSON ELECTRIC ORD			111.000	10,804	97.330	10,804	6,827	0	231	0	141	0	141	0	05/15/2018	
29109X-10-6	ASPEN TECHNOLOGY ORD			8.000	1,761	220.150	1,761	1,472	0	0	0	118	0	118	0	10/09/2018	
29261A-10-0	ENCOMPASS HEALTH ORD			25.000	1,668	66.720	1,668	1,530	4	15	0	173	0	173	0	10/09/2018	
29332G-10-2	ENHABIT ORD			0.500	5	10.350	5	16	0	0	0	(1)	0	(1)	0	10/09/2018	
29355A-10-7	ENPHASE ENERGY ORD			34.000	4,493	132.140	4,493	4,895	0	0	0	(4,516)	0	(4,516)	0	08/10/2022	
29362U-10-4	ENTEGRIS ORD			35.000	4,194	119.820	4,194	1,306	0	14	0	1,898	0	1,898	0	06/28/2019	
29364G-10-3	ENTERGY ORD			46.000	4,655	101.190	4,655	3,815	0	200	0	(520)	0	(520)	0	10/09/2018	
29414B-10-4	EPAM SYSTEMS ORD			15.000	4,460	297.340	4,460	1,934	0	0	0	(456)	0	(456)	0	10/09/2018	
29415F-10-4	ENVISTA HOLDINGS ORD			41.000	986	24.060	986	1,647	0	0	0	(394)	0	(394)	0	03/24/2021	
29430C-10-2	VESTIS ORD			30.000	634	21.140	634	653	1	0	0	(19)	0	(19)	0	10/09/2018	
294429-10-5	EQUIFAX ORD			31.000	7,666	247.290	7,666	3,746	0	48	0	1,641	0	1,641	0	10/09/2018	
29444U-70-0	EQUINIX REIT ORD			18.000	14,497	805.390	14,497	11,184	0	261	0	2,706	0	2,706	0	07/16/2020	
29452E-10-1	EQUITABLE HOLDINGS ORD			85.000	2,831	33.300	2,831	1,324	0	73	0	391	0	391	0	04/17/2020	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			28.000	1,975	70.540	1,975	1,244	13	49	0	166	0	166	0	06/22/2018	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			86.000	5,260	61.160	5,260	5,405	57	225	0	186	0	186	0	10/09/2018	
29605J-10-6	ESAB ORD			8.003	693	86.620	693	140	0	2	0	318	0	318	0	10/15/2019	
29670G-10-2	ESSENTIAL UTILITIES ORD			60.000	2,241	37.350	2,241	2,337	0	71	0	(623)	0	(623)	0	12/21/2022	
297178-10-5	ESSEX PROPERTY REIT ORD			17.000	4,215	247.940	4,215	4,252	39	155	0	612	0	612	0	03/20/2019	
29786A-10-6	ETSY ORD			30.000	2,432	81.050	2,432	1,841	0	0	0	(1,162)	0	(1,162)	0	06/28/2019	
298736-10-9	EURONET WORLDWIDE ORD			15.000	1,522	101.490	1,522	1,725	0	0	0	107	0	107	0	10/09/2018	
29977A-10-5	EVERCORE CL A ORD			5.000	855	171.050	855	474	0	15	0	310	0	310	0	04/22/2019	
30034W-10-6	EVERGY ORD			66.002	3,445	52.200	3,445	3,573	0	164	0	(708)	0	(708)	0	10/09/2018	
30040W-10-8	EVERSOURCE ENERGY ORD			90.000	5,555	61.720	5,555	5,994	0	243	0	(1,991)	0	(1,991)	0	12/21/2022	
30063P-10-5	EXACT SCIENCES ORD			44.000	3,255	73.980	3,255	3,243	0	0	0	1,077	0	1,077	0	12/21/2021	
30161N-10-1	EXELON ORD			226.000	8,113	35.900	8,113	6,821	0	325	0	(1,657)	0	(1,657)	0	10/09/2018	
30161Q-10-4	EXELIXIS ORD			70.000	1,679	23.990	1,679	1,224	0	0	0	557	0	557	0	10/09/2018	
30190A-10-4	F&G ANNUITIES AND LIFE ORD			0.196	9	46.000	9	4	0	0	0	5	0	5	0	12/01/2022	
30212P-30-3	EXPEDIA GROUP ORD			30.000	4,554	151.790	4,554	3,641	0	0	0	1,926	0	1,926	0	10/09/2018	
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD			31.000	3,943	127.200	3,943	1,688	0	43	0	722	0	722	0	08/11/2017	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			43.425	6,962	160.330	6,962	3,549	0	223	0	1,612	0	1,612	0	10/09/2018	
30231G-10-2	EXXON MOBIL ORD			821.000	82,084	99.980	82,084	41,128	0	3,021	0	(8,473)	0	(8,473)	0	05/12/2022	
302491-30-3	FMC ORD			35.000	2,207	63.050	2,207	2,639	20	81	0	(2,161)	0	(2,161)	0	10/09/2018	
302520-10-1	FNB ORD			75.000	1,033	13.770	1,033	837	0	36	0	54	0	54	0	04/22/2019	
30303M-10-2	META PLATFORMS CL A ORD			506.000	179,104	353.960	179,104	83,790	0	0	0	118,212	0	118,212	0	04/17/2020	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			7.000	3,339	477.050	3,339	1,112	0	27	0	531	0	531	0	08/11/2017	
303250-10-4	FAIR ISAAC ORD			7.000	8,148	1,164.010	8,148	1,467	0	0	0	3,958	0	3,958	0	08/08/2018	
311900-10-4	FASTENAL ORD			142.000	9,197	64.770	9,197	3,536	0	253	0	2,478	0	2,478	0	03/20/2019	
313745-10-1	FEDERAL REIT ORD			16.000	1,649	103.050	1,649	2,013	17	69	0	32	0	32	0	08/08/2018	
31428X-10-6	FEDEX ORD			62.000	15,684	252.970	15,684	13,931	78	299	0	4,946	0	4,946	0	05/12/2022	
315616-10-2	F5 ORD			17.000	3,043	178.980	3,043	2,593	0	0	0	603	0	603	0	10/09/2018	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			151.002	9,071	60.070	9,071	14,621	0	228	0	(313)	0	(313)	0	10/18/2023	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			47.000	2,398	51.020	2,398	1,755	0	86	0	630	0	630	0	06/22/2018	
316773-10-0	FIFTH THIRD BANCORP ORD			160.000	5,518	34.490	5,518	4,555	56	214	0	269	0	269	0	10/09/2018	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD			23.000	1,482	64.440	1,482	1,127	0	48	0	278	0	278	0	06/22/2018	
320517-10-5	FIRST HORIZON ORD			80.000	1,133	14.160	1,133	1,374	12	48	0	(827)	0	(827)	0	10/09/2018	
32051X-10-8	FIRST HAWAIIAN ORD			30.000	686	22.860	686	748	0	31	0	(95)	0	(95)	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
336433-10-7	FIRST SOLAR ORD			20.000	3,446	172.280	3,446	1,104	0	0	0	450	0	450	0	03/20/2019	
337738-10-8	FISERV ORD			134.000	17,801	132.840	17,801	9,969	0	0	0	4,257	0	4,257	0	12/18/2018	
337932-10-7	FIRSTENERGY ORD			56.000	2,053	36.660	2,053	1,800	0	88	0	(296)	0	(296)	0	10/20/2020	
33829M-10-1	FIVE BELOW ORD			15.000	3,197	213.160	3,197	1,800	0	0	0	544	0	544	0	06/28/2019	
338307-10-1	FIVE9 ORD			20.000	1,574	78.690	1,574	2,216	0	0	0	217	0	217	0	07/16/2020	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			21.000	5,935	282.610	5,935	4,520	0	0	0	2,078	0	2,078	0	10/09/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			24.000	2,677	111.560	2,677	1,964	0	0	0	1,006	0	1,006	0	10/20/2020	
343498-10-1	FLOWERS FOODS ORD			45.000	1,013	22.510	1,013	1,036	0	41	0	(280)	0	(280)	0	04/17/2020	
34354P-10-5	FLOWSERVE ORD			32.000	1,319	41.220	1,319	1,166	6	26	0	337	0	337	0	09/28/2021	
345370-86-0	FORD MOTOR ORD			845.000	10,301	12.190	10,301	7,635	0	1,056	0	473	0	473	0	10/15/2019	
34959E-10-9	FORTINET ORD			175.000	10,243	58.530	10,243	2,890	0	0	0	1,687	0	1,687	0	10/09/2018	
34959J-10-8	FORTIVE ORD			70.000	5,154	73.630	5,154	3,954	0	20	0	657	0	657	0	12/18/2018	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD			26.000	1,980	76.140	1,980	1,284	0	24	0	495	0	495	0	08/08/2018	
34965K-10-7	FORTREA HOLDINGS ORD			22.000	768	34.900	768	506	0	0	0	262	0	262	0	10/09/2018	
35137L-10-5	FOX CL A ORD			86.000	2,552	29.670	2,552	2,251	0	44	0	(60)	0	(60)	0	10/20/2020	
35137L-20-4	FOX CL B ORD			35.000	968	27.650	968	1,384	0	18	0	(28)	0	(28)	0	03/19/2019	
354613-10-1	FRANKLIN RESOURCES ORD			66.000	1,966	29.790	1,966	2,171	0	79	0	225	0	225	0	06/22/2018	
35671D-85-7	FREEPORT MCMORAN ORD			345.000	14,687	42.570	14,687	4,551	0	207	0	1,577	0	1,577	0	10/09/2018	
358039-10-5	FRESHPET ORD			12.000	1,041	86.760	1,041	626	0	0	0	408	0	408	0	12/21/2022	
35909D-10-9	FRONTIER COMMUNICATIONS PARENT ORD			27.000	684	25.340	684	666	0	0	0	(4)	0	(4)	0	12/21/2022	
361ESC-04-9	ESC GCI LIBERTY INC SR			25.000	25	1.000	25	0	0	0	0	25	0	25	0	05/22/2023	
36262G-10-1	GXO LOGISTICS ORD			30.000	1,835	61.160	1,835	621	0	0	0	554	0	554	0	03/20/2019	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD			76.998	5,954	77.320	5,954	4,745	0	7	0	1,208	0	1,208	0	10/20/2020	
363576-10-9	ARTHUR J GALLAGHER ORD			38.000	8,545	224.880	8,545	2,279	0	84	0	1,381	0	1,381	0	06/22/2018	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD			50.000	2,468	49.350	2,468	1,749	0	158	0	(120)	0	(120)	0	10/09/2018	
36467W-10-9	GAMESTOP CL A ORD			69.000	1,210	17.530	1,210	2,781	0	0	0	(64)	0	(64)	0	08/10/2022	
364760-10-8	GAP ORD			56.000	1,171	20.910	1,171	1,472	0	34	0	539	0	539	0	10/09/2018	
366651-10-7	GARTNER ORD			25.000	11,278	451.110	11,278	3,814	0	0	0	2,874	0	2,874	0	10/09/2018	
368736-10-4	GENERAC HOLDINGS ORD			10.000	1,292	129.240	1,292	2,237	0	0	0	286	0	286	0	12/15/2020	
369550-10-8	GENERAL DYNAMICS ORD			35.000	9,088	259.670	9,088	6,377	0	183	0	405	0	405	0	10/15/2019	
369604-30-1	GENERAL ELECTRIC ORD			230.995	29,482	127.630	29,482	16,858	18	55	0	12,624	0	12,624	0	10/20/2020	
370334-10-4	GENERAL MILLS ORD			112.000	7,296	65.140	7,296	4,826	0	253	0	(2,096)	0	(2,096)	0	08/08/2018	
37045V-10-0	GENERAL MOTORS ORD			265.000	9,519	35.920	9,519	8,655	0	95	0	604	0	604	0	10/09/2018	
371901-10-9	GENTEX ORD			53.000	1,731	32.660	1,731	1,012	0	25	0	286	0	286	0	06/22/2018	
372460-10-5	GENUINE PARTS ORD			35.000	4,848	138.500	4,848	3,143	33	131	0	(1,225)	0	(1,225)	0	03/20/2019	
375558-10-3	GILEAD SCIENCES ORD			243.000	19,685	81.010	19,685	18,271	0	906	0	(1,176)	0	(1,176)	0	10/09/2018	
37611X-10-0	GINKGO BIOWORKS HOLD CL A ORD			398.000	673	1.690	673	853	0	0	0	(180)	0	(180)	0	07/12/2023	
37637K-10-8	GITLAB CL A ORD			23.000	1,448	62.960	1,448	1,066	0	0	0	382	0	382	0	10/18/2023	
37940X-10-2	GLOBAL PAYMENTS ORD			74.000	9,398	127.000	9,398	8,567	0	74	0	2,048	0	2,048	0	10/09/2018	
379577-20-8	GLOBUS MEDICAL CL A ORD			20.000	1,066	53.290	1,066	1,412	0	0	0	(420)	0	(420)	0	12/21/2021	
37959E-10-2	GLOBE LIFE ORD			21.000	2,556	121.720	2,556	1,653	0	19	0	25	0	25	0	06/22/2018	
380237-10-7	GODADDY CL A ORD			40.000	4,246	106.160	4,246	3,028	0	0	0	1,254	0	1,254	0	10/09/2018	
38141G-10-4	GOLDMAN SACHS GROUP ORD			65.000	25,075	385.770	25,075	14,507	0	845	0	2,755	0	2,755	0	10/09/2018	
384109-10-4	GRACO ORD			29.000	2,516	86.760	2,516	1,244	0	27	0	566	0	566	0	06/22/2018	
384802-10-4	WW GRAINGER ORD			15.000	12,430	828.690	12,430	5,031	0	110	0	4,087	0	4,087	0	10/09/2018	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD			0.997	6	5.940	6	19	0	1	0	1	0	1	0	08/11/2017	

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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
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			75.000	1,849	24.650	1,849	1,049	8	30	0	180	0	180	0	06/28/2019	
39874R-10-1	GROCERY OUTLET HOLDING ORD			23.000	620	26.960	620	688	0	0	0	(51)	0	(51)	0	12/21/2022	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			20.000	2,181	109.040	2,181	1,881	0	0	0	930	0	930	0	10/09/2018	
403949-10-0	HF SINCLAIR ORD			38.000	2,112	55.570	2,112	1,387	0	68	0	140	0	140	0	03/24/2021	
40412C-10-1	HCA HEALTHCARE ORD			58.000	15,699	270.680	15,699	7,745	0	139	0	1,782	0	1,782	0	03/24/2021	
40434L-10-5	HP ORD			250.000	7,523	30.090	7,523	5,611	69	263	0	805	0	805	0	12/16/2019	
406216-10-1	HALLIBURTON ORD			185.000	6,688	36.150	6,688	2,390	0	118	0	(592)	0	(592)	0	10/20/2020	
410867-10-5	HANOVER INSURANCE GROUP ORD			5.000	607	121.420	607	496	0	16	0	(69)	0	(69)	0	08/11/2017	
412822-10-8	HARLEY DAVIDSON ORD			40.000	1,474	36.840	1,474	1,700	0	26	0	(190)	0	(190)	0	10/09/2018	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			77.000	6,189	80.380	6,189	3,911	36	131	0	350	0	350	0	09/21/2018	
418056-10-7	HASBRO ORD			30.000	1,532	51.060	1,532	2,931	0	84	0	(299)	0	(299)	0	10/09/2018	
418100-10-3	HASHICORP CL A ORD			25.000	591	23.640	591	529	0	0	0	62	0	62	0	10/18/2023	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD			23.000	326	14.190	326	761	0	25	0	(636)	0	(636)	0	06/22/2018	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD			99.000	1,706	17.230	1,706	2,354	0	109	0	(157)	0	(157)	0	03/23/2023	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			115.000	2,277	19.800	2,277	2,981	0	138	0	(606)	0	(606)	0	10/09/2018	
422806-10-9	HEICO ORD			6.000	1,073	178.870	1,073	330	0	1	0	151	0	151	0	08/11/2017	
422806-20-8	HEICO CL A ORD			10.000	1,424	142.440	1,424	478	0	2	0	226	0	226	0	08/11/2017	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			14.000	2,288	163.410	2,288	1,481	0	29	0	(170)	0	(170)	0	08/11/2017	
427866-10-8	HERSHEY FOODS ORD			29.000	5,407	186.440	5,407	2,788	0	129	0	(1,309)	0	(1,309)	0	06/22/2018	
42809H-10-7	HESS ORD			65.000	9,370	144.160	9,370	4,718	0	138	0	152	0	152	0	10/09/2018	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			330.000	5,603	16.980	5,603	5,074	43	158	0	337	0	337	0	10/15/2019	
428291-10-8	HEXCEL ORD			16.000	1,180	73.750	1,180	841	0	8	0	238	0	238	0	08/11/2017	
431284-10-8	HIGHWOODS PROP			21.000	482	22.960	482	1,053	0	42	0	(105)	0	(105)	0	06/22/2018	
431475-10-2	HILL ROM HOLDINGS ORD			0.000	0	155.960	0	0	5	0	0	0	0	0	0	10/09/2018	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			70.000	12,746	182.090	12,746	5,267	0	42	0	3,901	0	3,901	0	10/09/2018	
436440-10-1	HOLOGIC ORD			65.000	4,644	71.450	4,644	2,688	0	0	0	(218)	0	(218)	0	10/09/2018	
437076-10-2	HOME DEPOT ORD			229.000	79,360	346.550	79,360	37,910	0	1,914	0	7,028	0	7,028	0	03/24/2021	
438516-10-6	HONEYWELL INTERNATIONAL ORD			149.000	31,247	209.710	31,247	20,678	0	621	0	(684)	0	(684)	0	03/20/2019	
440452-10-0	HORMEL FOODS ORD			60.000	1,927	32.110	1,927	2,878	0	66	0	(806)	0	(806)	0	03/24/2021	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			177.000	3,446	19.470	3,446	3,223	80	136	0	605	0	605	0	09/28/2021	
44267T-10-2	HOWARD HUGHES HOLDINGS ORD			10.000	856	85.550	856	1,190	0	0	0	(335)	0	(335)	0	10/09/2018	
443201-10-8	HOWMET AEROSPACE ORD			100.000	5,412	54.120	5,412	1,751	0	17	0	1,471	0	1,471	0	10/09/2018	
443510-60-7	HUBBELL ORD			12.000	3,947	328.930	3,947	1,369	0	55	0	1,131	0	1,131	0	06/22/2018	
443573-10-0	HUBSPOT ORD			8.000	4,644	580.540	4,644	2,067	0	0	0	2,331	0	2,331	0	12/15/2020	
444859-10-2	HUMANA ORD			30.000	13,734	457.810	13,734	8,126	27	103	0	(1,631)	0	(1,631)	0	10/15/2019	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			15.000	2,996	199.740	2,996	1,421	0	25	0	381	0	381	0	08/11/2017	
446150-10-4	HUNTINGTON BANCSHARES ORD			376.000	4,783	12.720	4,783	5,555	58	233	0	(519)	0	(519)	0	08/14/2019	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD			1.000	260	259.640	260	259	0	5	0	29	0	29	0	10/09/2018	
447011-10-7	HUNTSMAN ORD			55.000	1,382	25.130	1,382	1,322	0	52	0	(129)	0	(129)	0	10/09/2018	
448579-10-2	HYATT HOTELS CL A ORD			5.000	652	130.410	652	380	0	2	0	200	0	200	0	04/22/2019	
44891N-20-8	IAC ORD			20.000	1,048	52.380	1,048	939	0	0	0	160	0	160	0	10/09/2018	
44930G-10-7	ICU MEDICAL ORD			4.000	399	99.740	399	959	0	0	0	(231)	0	(231)	0	09/28/2021	
44980X-10-9	IPG PHOTONICS ORD			9.000	977	108.540	977	1,459	0	0	0	125	0	125	0	09/28/2021	
45073V-10-8	ITT ORD			25.000	2,983	119.320	2,983	1,411	0	29	0	956	0	956	0	10/09/2018	
451107-10-6	IDACORP ORD			12.000	1,180	98.320	1,180	1,252	0	38	0	(114)	0	(114)	0	09/28/2021	
45167R-10-4	IDEX ORD			13.000	2,822	217.110	2,822	1,471	0	33	0	(146)	0	(146)	0	08/11/2017	

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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
45168D-10-4	IDEXX LABORATORIES ORD			20.000	11,101	555.050	11,101	4,478	0	0	0	2,942	0	2,942	0	10/09/2018	
452308-10-9	ILLINOIS TOOL ORD			59.000	15,454	261.940	15,454	8,185	83	314	0	2,457	0	2,457	0	06/22/2018	
452327-10-9	ILLUMINA ORD			37.000	5,152	139.240	5,152	11,088	0	0	0	(2,375)	0	(2,375)	0	03/23/2023	
45337C-10-2	INCYTE ORD			40.000	2,512	62.790	2,512	2,620	0	0	0	(701)	0	(701)	0	10/09/2018	
45687V-10-6	INGERSOLL RAND ORD			90.000	6,961	77.340	6,961	3,236	0	7	0	2,258	0	2,258	0	09/28/2021	
457187-10-2	INGREDION ORD			14.000	1,519	108.530	1,519	1,412	11	41	0	148	0	148	0	08/08/2018	
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD			8.000	1,627	203.430	1,627	2,546	0	0	0	(918)	0	(918)	0	07/12/2023	
45784P-10-1	INSULET ORD			10.000	2,170	216.980	2,170	909	0	0	0	(774)	0	(774)	0	10/09/2018	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD			15.000	653	43.550	653	915	0	0	0	(188)	0	(188)	0	10/09/2018	
458140-10-0	INTEL ORD			875.000	43,969	50.250	43,969	32,414	0	648	0	20,843	0	20,843	0	10/09/2018	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			122.000	15,668	128.430	15,668	8,727	0	205	0	3,152	0	3,152	0	08/14/2019	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			191.000	31,238	163.550	31,238	26,262	0	1,266	0	4,328	0	4,328	0	03/24/2021	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			53.360	4,321	80.970	4,321	6,893	43	172	0	(1,274)	0	(1,274)	0	03/24/2021	
460146-10-3	INTERNATIONAL PAPER ORD			95.000	3,434	36.150	3,434	4,015	0	176	0	144	0	144	0	10/09/2018	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			90.000	2,938	32.640	2,938	2,081	0	112	0	(60)	0	(60)	0	10/09/2018	
461202-10-3	INTUIT ORD			61.000	38,127	625.030	38,127	10,483	0	198	0	14,384	0	14,384	0	03/20/2019	
46120E-60-2	INTUITIVE SURGICAL ORD			77.000	25,977	337.360	25,977	10,268	0	0	0	5,709	0	5,709	0	03/23/2023	
46187W-10-7	INVITATION HOMES ORD			142.000	4,844	34.110	4,844	3,827	40	148	0	635	0	635	0	03/24/2021	
462222-10-0	IONIS PHARMACEUTICALS ORD			25.000	1,265	50.590	1,265	1,123	0	0	0	321	0	321	0	10/09/2018	
46266C-10-5	IQVIA HOLDINGS ORD			48.000	11,106	231.380	11,106	8,024	0	0	0	1,272	0	1,272	0	10/20/2020	
46269C-10-2	IRIDIUM COMMUNICATIONS ORD			33.000	1,358	41.160	1,358	1,994	0	9	0	(636)	0	(636)	0	07/12/2023	
46284V-10-1	IRON MOUNTAIN ORD			65.000	4,549	69.980	4,549	2,181	42	163	0	1,308	0	1,308	0	10/09/2018	
46625H-10-0	JPMORGAN CHASE ORD			632.000	107,503	170.100	107,503	63,530	0	2,560	0	22,752	0	22,752	0	12/18/2018	
466313-10-3	JABIL ORD			40.000	5,096	127.400	5,096	1,083	0	13	0	2,368	0	2,368	0	03/20/2019	
46982L-10-8	JACOBS SOLUTIONS ORD			30.000	3,894	129.800	3,894	2,300	0	31	0	292	0	292	0	10/09/2018	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD			70.000	2,829	40.410	2,829	1,520	0	84	0	1,308	0	1,308	0	10/09/2018	
478160-10-4	JOHNSON & JOHNSON ORD			468.000	73,354	156.740	73,354	69,209	0	2,000	0	(8,122)	0	(8,122)	0	10/18/2023	
48020Q-10-7	JONES LANG LASALLE ORD			10.000	1,889	188.870	1,889	1,340	0	0	0	295	0	295	0	10/09/2018	
48203R-10-4	JUNIPER NETWORKS ORD			80.000	2,358	29.480	2,358	2,302	0	70	0	(198)	0	(198)	0	10/09/2018	
482480-10-0	KLA ORD			35.000	20,346	581.300	20,346	3,471	0	187	0	7,149	0	7,149	0	10/09/2018	
48251W-10-4	KKR AND CO ORD			110.000	9,114	82.850	9,114	3,797	0	72	0	4,007	0	4,007	0	07/16/2020	
48576A-10-0	KARUNA THERAPEUTICS ORD			10.000	3,165	316.510	3,165	2,088	0	0	0	1,077	0	1,077	0	07/12/2023	
487836-10-8	KELLANOVA ORD			60.000	3,355	55.910	3,355	3,498	0	34	0	(143)	0	(143)	0	10/15/2019	
488401-10-0	KEMPER ORD			16.000	779	48.670	779	870	0	20	0	(8)	0	(8)	0	12/21/2021	
49177J-10-2	KENVUE ORD			425.000	9,150	21.530	9,150	7,043	0	170	0	2,107	0	2,107	0	08/11/2017	
49271V-10-0	KEURIG DR PEPPER ORD			150.000	4,998	33.320	4,998	4,681	0	122	0	(351)	0	(351)	0	03/24/2021	
493267-10-8	KEYCORP ORD			250.000	3,600	14.400	3,600	4,250	0	205	0	(755)	0	(755)	0	03/20/2019	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			40.000	6,364	159.090	6,364	2,579	0	0	0	(479)	0	(479)	0	10/09/2018	
49427F-10-8	KILROY REALTY REIT ORD			31.000	1,235	39.840	1,235	1,748	17	67	0	36	0	36	0	12/21/2022	
494368-10-3	KIMBERLY CLARK ORD			67.000	8,141	121.510	8,141	7,439	79	315	0	(954)	0	(954)	0	06/22/2018	
49446R-10-9	KIMCO REALTY REIT ORD			95.000	2,024	21.310	2,024	1,499	0	97	0	12	0	12	0	10/09/2018	
49456B-10-1	KINDER MORGAN CL P ORD			450.000	7,938	17.640	7,938	6,471	0	506	0	(198)	0	(198)	0	10/09/2018	
49714P-10-8	KINSALE CAPITAL GROUP ORD			4.000	1,340	334.910	1,340	1,778	0	1	0	(439)	0	(439)	0	10/18/2023	
497266-10-6	KIRBY ORD			10.000	785	78.480	785	840	0	0	0	141	0	141	0	10/09/2018	
498894-10-4	KNIFE RIVER ORD			0.750	50	66.180	50	27	0	0	0	23	0	23	0	06/22/2018	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			35.000	2,018	57.650	2,018	1,101	0	20	0	183	0	183	0	03/20/2019	

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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
500255-10-4	KOHL'S ORD			34.000	975	28.680	975	1,905	0	68	0	117	0	117	0	03/24/2021	
500754-10-6	KRAFT HEINZ ORD			176.000	6,508	36.980	6,508	5,780	0	282	0	(656)	0	(656)	0	12/21/2021	
501044-10-1	KROGER ORD			175.000	7,999	45.710	7,999	4,888	0	193	0	198	0	198	0	10/09/2018	
50155Q-10-0	KYNDRYL HOLDINGS ORD			38.000	790	20.780	790	1,154	0	0	0	367	0	367	0	03/24/2021	
501889-20-8	LKQ ORD			74.000	3,536	47.790	3,536	2,238	0	83	0	(416)	0	(416)	0	10/09/2018	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			20.000	4,552	227.620	4,552	1,273	0	24	0	229	0	229	0	10/09/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			52.000	10,952	210.620	10,952	7,775	0	237	0	125	0	125	0	10/09/2018	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			22.000	5,000	227.290	5,000	3,012	0	32	0	1,989	0	1,989	0	10/09/2018	
512807-10-8	LAM RESEARCH ORD			35.000	27,414	783.260	27,414	5,057	70	251	0	12,704	0	12,704	0	10/09/2018	
512816-10-9	LAMAR ADVERTISING CL A REIT			17.000	1,807	106.280	1,807	1,277	0	85	0	202	0	202	0	10/09/2018	
513272-10-4	LAMB WESTON HOLDINGS ORD			30.000	3,243	108.090	3,243	2,239	0	34	0	562	0	562	0	10/09/2018	
515098-10-1	LANDSTAR SYSTEM ORD			7.000	1,356	193.650	1,356	588	0	23	0	215	0	215	0	08/11/2017	
517834-10-7	LAS VEGAS SANDS ORD			84.000	4,134	49.210	4,134	3,136	0	34	0	96	0	96	0	12/21/2021	
518415-10-4	LATTICE SEMICONDUCTOR ORD			35.000	2,415	68.990	2,415	2,243	0	0	0	144	0	144	0	08/10/2022	
518439-10-4	ESTEE LAUDER CL A ORD			44.000	6,435	146.250	6,435	4,443	0	116	0	(4,482)	0	(4,482)	0	09/28/2017	
521865-20-4	LEAR ORD			13.000	1,836	141.210	1,836	2,052	0	40	0	223	0	223	0	08/08/2018	
524660-10-7	LEGGETT & PLATT ORD			34.000	890	26.170	890	1,070	16	20	0	(27)	0	(27)	0	10/18/2023	
525327-10-2	LEIDOS HOLDINGS ORD			30.000	3,247	108.240	3,247	2,016	0	44	0	92	0	92	0	10/09/2018	
526057-10-4	LENNAR CL A ORD			65.000	9,688	149.040	9,688	2,881	0	98	0	3,805	0	3,805	0	10/09/2018	
526107-10-7	LENNOX INTERNATIONAL ORD			7.000	3,133	447.520	3,133	1,391	8	30	0	1,458	0	1,458	0	10/09/2018	
530307-10-7	LIBERTY BROADBAND SRS A ORD			5.000	403	80.640	403	476	0	0	0	24	0	24	0	04/22/2019	
530307-30-5	LIBERTY BROADBAND SRS C ORD			34.000	2,740	80.590	2,740	2,845	0	0	0	147	0	147	0	10/09/2018	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD			10.000	374	37.390	374	413	0	0	0	(39)	0	(39)	0	06/04/2020	
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD			6.000	219	36.550	219	313	0	0	0	(93)	0	(93)	0	12/21/2021	
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD			45.000	2,841	63.130	2,841	1,522	0	0	0	1,318	0	1,318	0	10/09/2018	
531229-77-1	LIBERTY MEDIA FORMULA ONE SRS A ORD			5.000	290	57.980	290	172	0	0	0	118	0	118	0	06/28/2019	
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			39.000	1,122	28.780	1,122	1,169	0	0	0	(47)	0	(47)	0	06/04/2020	
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			24.000	690	28.740	690	868	0	0	0	(178)	0	(178)	0	12/21/2021	
532457-10-8	ELI LILLY ORD			179.000	104,343	582.920	104,343	19,723	0	809	0	38,857	0	38,857	0	12/15/2020	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD			5.000	1,087	217.460	1,087	443	4	13	0	365	0	365	0	06/22/2018	
534187-10-9	LINCOLN NATIONAL ORD			50.000	1,349	26.970	1,349	3,506	0	90	0	(188)	0	(188)	0	10/09/2018	
537008-10-4	LITTELFUSE ORD			5.000	1,338	267.560	1,338	924	0	13	0	237	0	237	0	10/15/2019	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			30.000	2,808	93.600	2,808	1,519	0	0	0	716	0	716	0	10/09/2018	
539830-10-9	LOCKHEED MARTIN ORD			49.000	22,209	453.240	22,209	15,353	0	595	0	(1,629)	0	(1,629)	0	03/20/2019	
540424-10-8	LOEWS ORD			53.000	3,688	69.590	3,688	2,620	0	13	0	597	0	597	0	06/22/2018	
548661-10-7	LOWE'S COMPANIES ORD			161.000	35,831	222.550	35,831	17,578	0	692	0	3,753	0	3,753	0	10/09/2018	
549498-10-3	LUCID GROUP ORD			135.000	568	4.210	568	2,451	0	0	0	(354)	0	(354)	0	08/10/2022	
550021-10-9	LULULEMON ATHLETICA ORD			20.000	10,226	511.290	10,226	3,005	0	0	0	3,818	0	3,818	0	10/09/2018	
55024U-10-9	LUMENTUM HOLDINGS ORD			19.000	996	52.420	996	1,610	0	0	0	5	0	5	0	10/20/2020	
55087P-10-4	LYFT CL A ORD			71.000	1,064	14.990	1,064	2,828	0	0	0	282	0	282	0	09/28/2021	
55261F-10-4	M&T BANK ORD			23.998	3,290	137.080	3,290	3,840	0	125	0	(192)	0	(192)	0	08/08/2018	
552690-10-9	MDU RESOURCES GROUP ORD			23.000	455	19.800	455	453	3	8	0	2	0	2	0	06/22/2018	
552848-10-3	MGIC INVESTMENT ORD			85.000	1,640	19.290	1,640	1,023	0	37	0	535	0	535	0	08/14/2019	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			115.000	5,138	44.680	5,138	3,145	0	0	0	1,282	0	1,282	0	10/09/2018	
55306N-10-4	MKS INSTRUMENTS ORD			15.000	1,543	102.870	1,543	1,313	0	13	0	272	0	272	0	03/20/2019	
553498-10-6	MSA SAFETY ORD			9.000	1,519	168.830	1,519	1,237	0	17	0	222	0	222	0	12/21/2022	

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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 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
553530-10-6	MSC INDUSTRIAL CL A ORD			6.000	608	101.260	608	418	0	19	0	117	0	117	0	08/11/2017	
55354G-10-0	MSCI ORD			19.000	10,747	565.650	10,747	2,951	0	105	0	1,909	0	1,909	0	10/09/2018	
55825T-10-3	MADISON SQUARE GARDEN SPORT CL A ORD			6.000	1,091	181.830	1,091	1,195	0	0	0	(9)	0	(9)	0	03/20/2019	
562750-10-9	MANHATTAN ASSOCIATES ORD			6.000	1,292	215.320	1,292	260	0	0	0	564	0	564	0	08/11/2017	
56418H-10-0	MANPOWERGROUP ORD			15.000	1,192	79.470	1,192	1,174	0	44	0	(56)	0	(56)	0	10/09/2018	
565849-10-6	MARATHON OIL ORD			197.000	4,760	24.160	4,760	1,359	0	81	0	(573)	0	(573)	0	12/15/2020	
56585A-10-2	MARATHON PETROLEUM ORD			160.000	23,738	148.360	23,738	9,441	0	492	0	5,115	0	5,115	0	12/18/2018	
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD			25.000	164	6.550	164	1,197	0	0	0	(194)	0	(194)	0	09/28/2021	
570535-10-4	MARKEL GROUP ORD			2.000	2,840	1,419.900	2,840	2,089	0	0	0	205	0	205	0	08/11/2017	
57060D-10-8	MARKETAXESS HOLDINGS ORD			9.000	2,636	292.850	2,636	2,064	0	26	0	126	0	126	0	05/12/2022	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD			11.000	934	84.890	934	1,789	8	32	0	(547)	0	(547)	0	06/25/2021	
571748-10-2	MARSH & MCLENNAN ORD			99.000	18,758	189.470	18,758	7,910	0	257	0	2,375	0	2,375	0	09/18/2018	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			59.000	13,305	225.510	13,305	7,140	0	116	0	4,521	0	4,521	0	10/15/2019	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			15.000	7,484	498.910	7,484	2,776	0	42	0	2,414	0	2,414	0	03/20/2019	
573874-10-4	MARVELL TECHNOLOGY ORD			222.003	13,389	60.310	13,389	8,727	0	40	0	3,304	0	3,304	0	07/12/2023	
574599-10-6	MASCO ORD			69.000	4,622	66.980	4,622	2,377	0	79	0	1,401	0	1,401	0	10/09/2018	
574795-10-0	MASIMO ORD			10.000	1,172	117.210	1,172	1,193	0	0	0	(307)	0	(307)	0	10/09/2018	
57636Q-10-4	MASTERCARD CL A ORD			194.000	82,743	426.510	82,743	28,233	0	442	0	15,283	0	15,283	0	04/17/2020	
57667L-10-7	MATCH GROUP ORD			53.000	1,935	36.500	1,935	3,527	0	0	0	(264)	0	(264)	0	08/14/2019	
577081-10-2	MATTEL ORD			80.000	1,510	18.880	1,510	1,159	0	0	0	83	0	83	0	10/09/2018	
579780-20-6	MCCORMICK ORD			50.000	3,421	68.420	3,421	2,452	21	78	0	(724)	0	(724)	0	09/28/2017	
580135-10-1	MCDONALD'S ORD			152.000	45,070	296.510	45,070	24,550	0	947	0	5,013	0	5,013	0	10/09/2018	
58155Q-10-3	MCKESSON ORD			36.000	16,667	462.980	16,667	4,927	22	81	0	3,163	0	3,163	0	10/09/2018	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			148.000	727	4.910	727	2,617	22	151	0	(922)	0	(922)	0	09/28/2021	
58933Y-10-5	MERCK & CO ORD			533.000	58,108	109.020	58,108	32,480	410	1,556	0	(1,029)	0	(1,029)	0	10/09/2018	
589378-10-8	MERCURY SYSTEMS ORD			15.000	549	36.570	549	768	0	0	0	(123)	0	(123)	0	12/21/2021	
59156R-10-8	METLIFE ORD			170.000	11,242	66.130	11,242	8,375	0	350	0	(1,061)	0	(1,061)	0	09/21/2018	
592688-10-5	METTLER TOLEDO ORD			6.000	7,278	1,212.960	7,278	4,896	0	0	0	(1,395)	0	(1,395)	0	07/16/2020	
594918-10-4	MICROSOFT ORD			1,642.000	617,458	376.040	617,458	154,658	0	4,581	0	223,673	0	223,673	0	12/21/2022	
595017-10-4	MICROCHIP TECHNOLOGY ORD			100.000	9,018	90.180	9,018	3,370	0	159	0	1,993	0	1,993	0	10/09/2018	
595112-10-3	MICRON TECHNOLOGY ORD			289.000	24,663	85.340	24,663	14,975	33	97	0	7,511	0	7,511	0	12/21/2023	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			19.000	2,555	134.460	2,555	1,892	0	106	0	(428)	0	(428)	0	06/22/2018	
596278-10-1	MIDDLEBY ORD			10.000	1,472	147.170	1,472	1,217	0	0	0	133	0	133	0	10/09/2018	
60468T-10-5	MIRATI THERAPEUTICS ORD			9.000	529	58.750	529	1,585	0	0	0	121	0	121	0	09/28/2021	
60770K-10-7	MODERNA ORD			88.000	8,752	99.450	8,752	9,036	0	0	0	(3,598)	0	(3,598)	0	12/21/2023	
608190-10-4	MOHAWK INDUSTRIES ORD			10.000	1,035	103.500	1,035	1,607	0	0	0	13	0	13	0	10/09/2018	
60855R-10-0	MOLINA HEALTHCARE ORD			10.000	3,613	361.310	3,613	1,437	0	0	0	311	0	311	0	10/09/2018	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			10.000	612	61.210	612	501	0	12	0	111	0	111	0	03/23/2023	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			342.000	24,771	72.430	24,771	14,228	145	540	0	1,977	0	1,977	0	10/09/2018	
60937P-10-6	MONGODB CL A ORD			13.000	5,315	408.850	5,315	3,110	0	0	0	2,756	0	2,756	0	12/21/2021	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			12.000	7,569	630.780	7,569	3,245	12	45	0	3,326	0	3,326	0	05/12/2022	
61174X-10-9	MONSTER BEVERAGE ORD			172.000	9,909	57.610	9,909	5,193	0	0	0	1,168	0	1,168	0	03/23/2023	
615369-10-5	MOODYS ORD			26.000	10,155	390.560	10,155	4,393	0	80	0	2,910	0	2,910	0	06/22/2018	
617446-44-8	MORGAN STANLEY ORD			314.000	29,281	93.250	29,281	15,484	0	1,021	0	2,584	0	2,584	0	10/09/2018	
617700-10-9	MORNINGSTAR ORD			3.000	859	286.240	859	246	0	5	0	209	0	209	0	08/11/2017	
61945C-10-3	MOSAIC ORD			80.000	2,858	35.730	2,858	2,649	0	84	0	(651)	0	(651)	0	10/09/2018	

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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
620076-30-7	MOTOROLA SOLUTIONS ORD			31.000	9,706	313.090	9,706	2,834	30	109	0	1,717	0	1,717	0	05/15/2018	
62886E-10-8	NCR VOYIX ORD			25.000	423	16.910	423	445	0	0	0	(23)	0	(23)	0	04/22/2019	
629377-50-8	NRG ENERGY ORD			70.000	3,619	51.700	3,619	2,620	0	106	0	1,392	0	1,392	0	10/09/2018	
62944T-10-5	NVR ORD			1.000	7,000	7,000.450	7,000	2,581	0	0	0	2,388	0	2,388	0	09/24/2018	
62955J-10-3	NOV ORD			97.000	1,967	20.280	1,967	1,379	0	19	0	(59)	0	(59)	0	12/15/2020	
63001N-10-6	NCR ATLEOS ORD			12.000	291	24.290	291	278	0	0	0	14	0	14	0	04/22/2019	
631103-10-8	NASDAQ ORD			51.000	2,965	58.140	2,965	1,284	0	44	0	(164)	0	(164)	0	08/11/2017	
632307-10-4	NATERA ORD			17.000	1,065	62.640	1,065	1,854	0	0	0	382	0	382	0	09/28/2021	
636180-10-1	NATL FUEL GAS ORD			16.000	803	50.170	803	930	8	31	0	(210)	0	(210)	0	10/09/2018	
637417-10-6	NNN REIT ORD			31.000	1,336	43.100	1,336	1,352	0	69	0	(82)	0	(82)	0	06/22/2018	
637870-10-6	NATIONAL STORAGE AFFILIATES ORD			22.000	912	41.470	912	809	0	49	0	118	0	118	0	12/21/2022	
63947X-10-1	NCINO ORD			14.000	471	33.630	471	1,001	0	0	0	101	0	101	0	09/28/2021	
64110D-10-4	NETAPP ORD			35.000	3,086	88.160	3,086	2,791	0	70	0	984	0	984	0	10/09/2018	
64110L-10-6	NETFLIX ORD			90.000	43,819	486.880	43,819	32,381	0	0	0	17,280	0	17,280	0	04/17/2020	
64110Y-10-8	NET LEASE OFFICE PROPERTIES			2.000	37	18.480	37	21	0	0	0	16	0	16	0	11/02/2023	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			20.000	2,635	131.760	2,635	2,183	0	0	0	246	0	246	0	10/09/2018	
64828T-20-1	RITHM CAPITAL ORD			76.000	812	10.680	812	1,371	19	76	0	191	0	191	0	10/09/2018	
649445-10-3	NEW YORK COMMUNITY BANCORP ORD			111.000	1,136	10.230	1,136	1,183	0	75	0	181	0	181	0	10/09/2018	
650111-10-7	NEW YORK TIMES CL A ORD			35.000	1,715	48.990	1,715	1,142	0	15	0	579	0	579	0	06/28/2019	
651229-10-6	NEWELL BRANDS ORD			100.000	868	8.680	868	1,873	0	44	0	(440)	0	(440)	0	10/09/2018	
651587-10-7	NEWMARKET ORD			1.000	546	545.830	546	401	2	9	0	235	0	235	0	03/27/2018	
651639-10-6	NEWMONT ORD			207.000	8,568	41.390	8,568	8,779	0	344	0	(1,055)	0	(1,055)	0	07/12/2023	
65249B-10-9	NEWS CL A ORD			90.000	2,210	24.550	2,210	1,214	0	18	0	572	0	572	0	10/09/2018	
65249B-20-8	NEWS CL B ORD			30.000	772	25.720	772	540	0	6	0	218	0	218	0	12/21/2022	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			10.000	1,568	156.750	1,568	1,010	0	54	0	(183)	0	(183)	0	06/28/2019	
65339F-10-1	NEXTERA ENERGY ORD			432.000	26,240	60.740	26,240	16,505	0	808	0	(9,876)	0	(9,876)	0	10/09/2018	
654106-10-3	NIKE CL B ORD			278.000	30,182	108.570	30,182	16,859	103	284	0	(2,346)	0	(2,346)	0	10/09/2018	
65473P-10-5	NISOURCE ORD			85.000	2,257	26.550	2,257	2,125	0	85	0	(74)	0	(74)	0	10/09/2018	
655663-10-2	NORDSON ORD			10.000	2,642	264.160	2,642	1,333	7	26	0	264	0	264	0	10/09/2018	
655664-10-0	NORDSTROM ORD			27.000	498	18.450	498	790	0	21	0	62	0	62	0	09/28/2021	
655844-10-8	NORFOLK SOUTHERN ORD			49.000	11,583	236.380	11,583	7,439	0	265	0	(492)	0	(492)	0	06/22/2018	
665859-10-4	NORTHERN TRUST ORD			47.000	3,966	84.380	3,966	4,740	35	141	0	(193)	0	(193)	0	10/09/2018	
666807-10-2	NORTHROP GRUMMAN ORD			33.000	15,449	468.140	15,449	9,176	0	242	0	(2,557)	0	(2,557)	0	03/24/2021	
668771-10-8	GEN DIGITAL ORD			145.000	3,309	22.820	3,309	2,888	0	73	0	202	0	202	0	10/09/2018	
670346-10-5	NUCOR ORD			56.000	9,746	174.040	9,746	3,568	30	114	0	2,365	0	2,365	0	10/09/2018	
67059N-10-8	NUTANIX CL A ORD			48.000	2,289	47.690	2,289	1,910	0	0	0	1,039	0	1,039	0	09/28/2021	
67066G-10-4	NVIDIA ORD			528.000	261,476	495.220	261,476	45,773	0	81	0	176,913	0	176,913	0	12/21/2023	
670837-10-3	OGE ENERGY ORD			50.000	1,747	34.930	1,747	1,754	0	77	0	(160)	0	(160)	0	03/23/2023	
67103H-10-7	O REILLY AUTOMOTIVE ORD			15.000	14,251	950.080	14,251	4,482	0	0	0	1,591	0	1,591	0	10/09/2018	
674599-10-5	OCCIDENTAL PETROLEUM ORD			178.000	10,628	59.710	10,628	2,934	32	119	0	(584)	0	(584)	0	12/15/2020	
679295-10-5	OKTA CL A ORD			33.000	2,987	90.530	2,987	2,747	0	0	0	733	0	733	0	12/21/2022	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			19.000	7,701	405.330	7,701	1,480	0	30	0	2,309	0	2,309	0	10/09/2018	
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD			58.000	1,705	29.400	1,705	1,173	0	57	0	305	0	305	0	06/22/2018	
680665-20-5	OLIN ORD			40.000	2,158	53.950	2,158	970	0	32	0	40	0	40	0	04/22/2019	
681116-10-9	OLLIES BARGAIN OUTLET HLDG ORD			10.000	759	75.890	759	600	0	0	0	291	0	291	0	10/15/2019	
681919-10-6	OMNICOM GROUP ORD			47.000	4,066	86.510	4,066	3,357	33	132	0	232	0	232	0	11/30/2017	

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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
681936-10-0	OMEGA HEALTHCARE REIT ORD			45.000	1,380	30.660	1,380	1,490	0	121	0	122	0	122	0	10/09/2018	
682189-10-5	ON SEMICONDUCTOR ORD			100.000	8,353	83.530	8,353	1,686	0	0	0	2,116	0	2,116	0	10/09/2018	
682680-10-3	ONEOK ORD			111.000	7,794	70.220	7,794	3,728	0	424	0	502	0	502	0	03/24/2021	
68268W-10-3	ONEMAIN HOLDINGS ORD			26.000	1,279	49.200	1,279	1,493	0	104	0	413	0	413	0	09/28/2021	
68389X-10-5	ORACLE ORD			428.000	45,124	105.430	45,124	20,763	0	651	0	10,139	0	10,139	0	10/09/2018	
68622V-10-6	ORGANON ORD			53.000	764	14.420	764	1,574	0	59	0	(716)	0	(716)	0	10/09/2018	
68629Y-10-3	ORION OFFICE REIT ORD			10.000	57	5.720	57	10	1	4	0	(28)	0	(28)	0	11/12/2021	
688239-20-1	OSHKOSH ORD			15.000	1,626	108.410	1,626	1,016	0	25	0	303	0	303	0	10/09/2018	
68902V-10-7	OTIS WORLDWIDE ORD			79.000	7,068	89.470	7,068	4,718	0	103	0	882	0	882	0	11/26/2018	
69047Q-10-2	OVINTIV ORD			66.000	2,899	43.920	2,899	3,160	0	76	0	(448)	0	(448)	0	08/10/2022	
690742-10-1	OWENS CORNIING ORD			25.000	3,706	148.230	3,706	1,307	0	52	0	1,573	0	1,573	0	10/09/2018	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			91.000	14,091	154.850	14,091	11,994	0	555	0	(281)	0	(281)	0	06/22/2018	
69351T-10-6	PPL ORD			162.000	4,390	27.100	4,390	4,678	39	153	0	(343)	0	(343)	0	10/09/2018	
69370C-10-0	PTC ORD			25.000	4,374	174.960	4,374	2,482	0	0	0	1,373	0	1,373	0	10/09/2018	
693718-10-8	PACCAR ORD			120.000	11,718	97.650	11,718	5,310	384	349	0	3,800	0	3,800	0	10/09/2018	
695156-10-9	PACKAGING CORP OF AMERICA ORD			14.000	2,281	162.910	2,281	1,606	18	70	0	490	0	490	0	06/22/2018	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			459.000	7,881	17.170	7,881	4,900	0	0	0	4,934	0	4,934	0	08/10/2022	
697435-10-5	PALO ALTO NETWORKS ORD			74.000	21,821	294.880	21,821	8,397	0	0	0	9,298	0	9,298	0	12/21/2023	
700517-10-5	PARK HOTELS RESORTS ORD			45.000	689	15.300	689	1,395	77	32	0	158	0	158	0	10/09/2018	
701094-10-4	PARKER HANNIFIN ORD			30.000	13,821	460.700	13,821	4,439	0	173	0	5,091	0	5,091	0	12/18/2018	
704326-10-7	PAYCHEX ORD			74.000	8,814	119.110	8,814	4,380	0	256	0	263	0	263	0	10/09/2018	
70432V-10-2	PAYCOM SOFTWARE ORD			10.000	2,067	206.720	2,067	1,348	0	11	0	(1,036)	0	(1,036)	0	10/09/2018	
70438V-10-6	PAYLOCITY HOLDING ORD			8.000	1,319	164.850	1,319	1,396	0	0	0	(235)	0	(235)	0	03/24/2021	
70450Y-10-3	PAYPAL HOLDINGS ORD			265.000	16,274	61.410	16,274	21,211	0	0	0	(2,600)	0	(2,600)	0	10/09/2018	
70614W-10-0	PELOTON INTERACTIVE ORD			76.000	463	6.090	463	1,010	0	0	0	(141)	0	(141)	0	05/12/2022	
70975L-10-7	PENUMBRA ORD			5.000	1,258	251.540	1,258	779	0	0	0	145	0	145	0	03/20/2019	
713448-10-8	PEPSICO ORD			314.000	53,330	169.840	53,330	33,382	397	1,517	0	(3,397)	0	(3,397)	0	05/15/2018	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			39.000	2,697	69.150	2,697	2,392	0	0	0	305	0	305	0	07/12/2023	
714046-10-9	REVVITY ORD			18.000	1,968	109.310	1,968	1,151	0	5	0	(556)	0	(556)	0	08/11/2017	
717081-10-3	PFIZER ORD			1,493.000	42,983	28.790	42,983	48,045	0	1,860	0	(25,204)	0	(25,204)	0	12/21/2023	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			331.000	31,140	94.080	31,140	29,261	430	1,666	0	(2,360)	0	(2,360)	0	12/21/2022	
718546-10-4	PHILLIPS 66 ORD			111.000	14,779	133.140	14,779	8,512	0	466	0	3,226	0	3,226	0	12/21/2021	
71880K-10-1	PHINIA ORD			11.000	333	30.290	333	318	0	6	0	15	0	15	0	09/24/2018	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			15.000	1,308	87.220	1,308	900	0	13	0	207	0	207	0	10/09/2018	
723484-10-1	PINNACLE WEST ORD			29.000	2,083	71.840	2,083	2,240	0	101	0	(122)	0	(122)	0	12/21/2022	
72352L-10-6	PINTEREST CL A ORD			154.000	5,704	37.040	5,704	7,497	0	0	0	1,109	0	1,109	0	12/21/2023	
723787-10-7	PIONEER NATURAL RESOURCE ORD			53.512	12,034	224.880	12,034	7,660	0	740	0	(188)	0	(188)	0	12/21/2021	
72703H-10-1	PLANET FITNESS CL A ORD			20.000	1,460	73.000	1,460	1,377	0	0	0	(116)	0	(116)	0	08/14/2019	
72919P-20-2	PLUG POWER ORD			126.000	567	4.500	567	4,013	0	0	0	(992)	0	(992)	0	06/25/2021	
731068-10-2	POLARIS ORD			10.000	948	94.770	948	954	0	26	0	(62)	0	(62)	0	10/09/2018	
73278L-10-5	POOL ORD			5.000	1,994	398.710	1,994	759	0	22	0	482	0	482	0	10/09/2018	
733174-70-0	POPULAR ORD			20.000	1,641	82.070	1,641	1,040	12	40	0	315	0	315	0	10/09/2018	
737446-10-4	POST HOLDINGS ORD			15.000	1,321	88.060	1,321	933	0	0	0	(33)	0	(33)	0	10/09/2018	
74051N-10-2	PREMIER CL A ORD			30.000	671	22.360	671	1,065	0	25	0	(379)	0	(379)	0	12/21/2022	
74144T-10-8	T ROWE PRICE GROUP ORD			54.000	5,815	107.690	5,815	4,849	0	328	0	(74)	0	(74)	0	10/09/2018	
74164M-10-8	PRIMERICA ORD			10.000	2,058	205.760	2,058	1,374	0	26	0	639	0	639	0	12/16/2019	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE CONSUMERS INSURANCE USA, INC.

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
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			65.000	5,114	78.670	5,114	3,914	0	169	0	(341)	0	(341)	0	10/09/2018	
742718-10-9	PROCTER & GAMBLE ORD			505.000	74,003	146.540	74,003	46,378	0	1,877	0	(2,463)	0	(2,463)	0	03/23/2023	
74275K-10-8	PROCORE TECHNOLOGIES ORD			14.000	969	69.220	969	1,101	0	0	0	309	0	309	0	12/21/2021	
743315-10-3	PROGRESSIVE ORD			125.000	19,910	159.280	19,910	7,141	0	50	0	3,696	0	3,696	0	03/24/2021	
74340W-10-3	PROLOGIS REIT			238.000	31,725	133.300	31,725	18,915	0	729	0	4,114	0	4,114	0	07/12/2023	
743606-10-5	PROSPERITY BANCSHARES ORD			15.000	1,016	67.730	1,016	1,065	8	33	0	(74)	0	(74)	0	10/09/2018	
744320-10-2	PRUDENTIAL FINANCIAL ORD			63.000	6,534	103.710	6,534	6,612	0	315	0	268	0	268	0	06/25/2021	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			128.000	7,827	61.150	7,827	6,450	0	292	0	(15)	0	(15)	0	12/21/2022	
74460D-10-9	PUBLIC STORAGE REIT ORD			39.000	11,895	305.000	11,895	9,736	0	546	0	968	0	968	0	08/10/2022	
745867-10-1	PULTEGROUP ORD			60.000	6,193	103.220	6,193	1,432	12	38	0	3,461	0	3,461	0	10/09/2018	
74624M-10-2	PURE STORAGE CL A ORD			55.000	1,961	35.660	1,961	840	0	0	0	490	0	490	0	06/28/2019	
74736K-10-1	QORVO ORD			30.000	3,378	112.610	3,378	2,231	0	0	0	659	0	659	0	10/09/2018	
747525-10-3	QUALCOMM ORD			250.000	36,158	144.630	36,158	17,535	0	788	0	8,673	0	8,673	0	10/09/2018	
74762E-10-2	QUANTA SERVICES ORD			35.000	7,553	215.800	7,553	1,135	3	11	0	2,566	0	2,566	0	10/09/2018	
74767V-10-9	QUANTUMSCAPE CL A ORD			51.000	354	6.950	354	1,300	0	0	0	65	0	65	0	09/28/2021	
74834L-10-0	QUEST DIAGNOSTICS ORD			27.000	3,723	137.880	3,723	2,525	0	75	0	(501)	0	(501)	0	10/30/2017	
74935Q-10-7	RB GLOBAL ORD			14.180	949	88.670	949	580	0	6	0	511	0	511	(142)	06/22/2018	
749685-10-3	RPM ORD			22.000	2,456	111.630	2,456	1,140	0	38	0	312	0	312	0	06/22/2018	
751212-10-1	RALPH LAUREN CL A ORD			10.000	1,442	144.200	1,442	1,278	8	30	0	385	0	385	0	10/09/2018	
75281A-10-9	RANGE RESOURCES ORD			66.000	2,009	30.440	2,009	2,145	0	21	0	358	0	358	0	08/10/2022	
754730-10-9	RAYMOND JAMES ORD			45.000	5,018	111.500	5,018	2,845	20	76	0	209	0	209	0	10/09/2018	
754907-10-3	RAYONIER REIT ORD			25.000	835	33.410	835	717	5	29	0	11	0	11	0	08/11/2017	
75513E-10-1	RTX ORD			359.000	30,206	84.140	30,206	27,188	0	833	0	(6,024)	0	(6,024)	0	12/21/2021	
756109-10-4	REALTY INCOME REIT ORD			170.000	9,761	57.420	9,761	9,904	44	480	0	(821)	0	(821)	0	10/18/2023	
758750-10-3	REGAL REXNORD ORD			10.000	1,480	148.020	1,480	843	4	14	0	280	0	280	0	04/22/2019	
758849-10-3	REGENCY CENTERS REIT ORD			29.000	1,943	67.000	1,943	1,818	19	75	0	131	0	131	0	06/22/2018	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			22.000	19,322	878.290	19,322	10,471	0	0	0	3,450	0	3,450	0	04/17/2020	
7591EP-10-0	REGIONS FINANCIAL ORD			260.000	5,039	19.380	5,039	4,836	62	218	0	(567)	0	(567)	0	10/09/2018	
759351-60-4	REINSURANCE GROUP OF AMER ORD			11.000	1,780	161.780	1,780	1,524	0	36	0	217	0	217	0	08/11/2017	
759509-10-2	RELIANCE STEEL ORD			8.000	2,237	279.680	2,237	747	0	32	0	618	0	618	0	06/22/2018	
759916-10-9	REPLIGEN ORD			14.000	2,517	179.800	2,517	2,434	0	0	0	147	0	147	0	10/20/2020	
760759-10-0	REPUBLIC SERVICES ORD			44.000	7,256	164.910	7,256	4,231	24	89	0	1,580	0	1,580	0	12/15/2020	
761152-10-7	RESMED ORD			30.000	5,161	172.020	5,161	2,683	0	55	0	(1,083)	0	(1,083)	0	10/09/2018	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			52.000	2,917	56.100	2,917	2,587	20	48	0	215	0	215	0	10/18/2023	
76680R-20-6	RINGCENTRAL CL A ORD			20.000	679	33.950	679	2,196	0	0	0	(29)	0	(29)	0	12/21/2021	
767744-10-5	RB GLOBAL ORD			0.000	0	77.130	0	0	16	0	0	0	0	0	0	06/22/2018	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD			168.000	3,941	23.460	3,941	3,491	0	0	0	848	0	848	0	10/18/2023	
770323-10-3	ROBERT HALF ORD			24.000	2,110	87.920	2,110	1,439	0	46	0	338	0	338	0	08/08/2018	
770700-10-2	ROBINHOOD MARKETS CL A ORD			141.000	1,796	12.740	1,796	1,488	0	0	0	649	0	649	0	08/10/2022	
771049-10-3	ROBLOX CL A ORD			111.000	5,075	45.720	5,075	5,238	0	0	0	1,916	0	1,916	0	08/10/2022	
77311W-10-1	ROCKET COMPANIES CL A ORD			34.000	492	14.480	492	559	0	0	0	254	0	254	0	09/28/2021	
773903-10-9	ROCKWELL AUTOMAT ORD			25.000	7,762	310.480	7,762	4,181	0	120	0	1,323	0	1,323	0	10/15/2019	
77543R-10-2	ROKU CL A ORD			23.000	2,108	91.660	2,108	3,102	0	0	0	1,172	0	1,172	0	10/20/2020	
775711-10-4	ROLLINS ORD			14.000	611	43.670	611	509	0	6	0	102	0	102	0	03/23/2023	
776696-10-6	ROPER TECHNOLOGIES ORD			20.000	10,906	545.290	10,906	5,379	0	55	0	2,264	0	2,264	0	12/18/2018	
778296-10-3	ROSS STORES ORD			78.000	10,794	138.390	10,794	4,445	0	105	0	1,741	0	1,741	0	09/28/2017	

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
780287-10-8	ROYAL GOLD ORD			15.000	1,814	120.960	1,814	1,121	0	23	0	124	0	124	0	10/09/2018	
783549-10-8	RYDER SYSTEM ORD			10.000	1,151	115.060	1,151	658	0	27	0	315	0	315	0	04/22/2019	
78409V-10-4	S&P GLOBAL ORD			72.001	31,718	440.520	31,718	13,612	0	259	0	7,602	0	7,602	0	10/09/2018	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			25.000	6,342	253.690	6,342	3,896	0	85	0	(666)	0	(666)	0	10/09/2018	
784117-10-3	SEI INVESTMENTS ORD			20.000	1,271	63.550	1,271	1,114	9	17	0	105	0	105	0	08/11/2017	
78442P-10-6	SLM ORD			100.000	1,912	19.120	1,912	1,075	0	44	0	252	0	252	0	10/09/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			45.000	2,750	61.110	2,750	2,390	0	40	0	407	0	407	0	10/09/2018	
784730-10-3	SSR MINING ORD			53.000	569	14.220	569	614	0	8	0	(274)	0	(274)	14	12/21/2022	
79466L-30-2	SALESFORCE ORD			201.004	52,892	263.140	52,892	31,243	0	0	0	26,241	0	26,241	0	05/12/2022	
803607-10-0	SAREPTA THERAPEUTICS ORD			20.000	1,929	96.430	1,929	1,627	0	0	0	(663)	0	(663)	0	12/21/2021	
806407-10-2	HENRY SCHEIN ORD			31.000	2,347	75.710	2,347	1,601	0	0	0	(129)	0	(129)	0	03/27/2018	
806857-10-8	SCHLUMBERGER ORD			313.000	16,289	52.040	16,289	7,259	78	290	0	(444)	0	(444)	0	12/21/2021	
808513-10-5	CHARLES SCHWAB ORD			324.000	22,291	68.800	22,291	15,330	0	324	0	(4,685)	0	(4,685)	0	12/16/2019	
810186-10-6	SCOTTS MIRACLE GRO ORD			10.000	638	63.750	638	1,509	0	26	0	152	0	152	0	09/28/2021	
81211K-10-0	SEALED AIR ORD			35.000	1,278	36.520	1,278	1,313	0	28	0	(468)	0	(468)	0	10/09/2018	
816851-10-9	SEMPRA ORD			130.000	9,715	74.730	9,715	8,128	77	306	0	(330)	0	(330)	0	03/20/2019	
81730H-10-9	SENTINELONE CL A ORD			49.000	1,345	27.440	1,345	674	0	0	0	630	0	630	0	12/21/2022	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			21.000	1,437	68.450	1,437	733	0	24	0	(14)	0	(14)	0	08/11/2017	
81762P-10-2	SERVICENOW ORD			50.000	35,325	706.490	35,325	15,380	0	0	0	15,911	0	15,911	0	08/10/2022	
824348-10-6	SHERWIN WILLIAMS ORD			8.000	2,495	311.900	2,495	1,350	0	19	0	597	0	597	0	04/17/2020	
82452J-10-9	SHIFT4 PAYMENTS CL A ORD			10.000	743	74.340	743	601	0	0	0	184	0	184	0	12/21/2021	
82489T-10-4	SHOCKWAVE MEDICAL ORD			9.000	1,715	190.560	1,715	2,527	0	0	0	(812)	0	(812)	0	07/12/2023	
827048-10-9	SILGAN HOLDINGS ORD			12.000	543	45.250	543	322	0	9	0	(79)	0	(79)	0	06/22/2018	
828806-10-9	SIMON PROP GRP REIT ORD			79.000	11,269	142.640	11,269	7,063	0	589	0	1,988	0	1,988	0	12/15/2020	
82968B-10-3	SIRIUS XM HOLDINGS ORD			266.000	1,455	5.470	1,455	1,716	0	26	0	(98)	0	(98)	0	10/15/2019	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD			3.000	488	162.500	488	402	0	0	0	86	0	86	0	03/23/2023	
830566-10-5	SKECHERS USA CL A ORD			30.000	1,870	62.340	1,870	971	0	0	0	612	0	612	0	03/20/2019	
83067L-20-8	SKILLZ CL A ORD			3.850	24	6.240	24	667	0	0	0	(15)	0	(15)	0	12/21/2021	
83088M-10-2	SKYWORKS SOLUTIONS ORD			40.000	4,497	112.420	4,497	3,541	0	104	0	852	0	852	0	10/09/2018	
831865-20-9	A O SMITH ORD			24.000	1,979	82.440	1,979	1,289	0	29	0	605	0	605	0	08/11/2017	
83200N-10-3	SMARTSHEET CL A ORD			30.000	1,435	47.820	1,435	1,740	0	0	0	254	0	254	0	12/21/2021	
832696-40-5	JM SMUCKER ORD			25.000	3,160	126.380	3,160	2,550	0	104	0	(802)	0	(802)	0	10/09/2018	
833034-10-1	SNAP ON ORD			11.000	3,177	288.840	3,177	1,692	0	74	0	664	0	664	0	06/22/2018	
833445-10-9	SNOWFLAKE CL A ORD			73.000	14,527	199.000	14,527	15,198	0	0	0	3,982	0	3,982	0	10/18/2023	
83406F-10-2	SOFI TECHNOLOGIES ORD			209.000	2,080	9.950	2,080	966	0	0	0	1,116	0	1,116	0	12/21/2022	
835495-10-2	SONOCO PRODUCTS ORD			20.000	1,117	55.870	1,117	973	0	40	0	(97)	0	(97)	0	06/22/2018	
842587-10-7	SOUTHERN ORD			222.000	15,567	70.120	15,567	9,923	0	617	0	(286)	0	(286)	0	10/09/2018	
844741-10-8	SOUTHWEST AIRLINES ORD			150.000	4,332	28.880	4,332	6,774	27	108	0	(719)	0	(719)	0	05/12/2022	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD			1.000	80	79.770	80	57	0	2	0	19	0	19	0	09/27/2019	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			26.000	826	31.780	826	965	0	0	0	57	0	57	0	12/15/2020	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD			20.000	874	43.690	874	785	13	53	0	75	0	75	0	04/22/2019	
848637-10-4	SPLUNK ORD			41.000	6,246	152.350	6,246	4,676	0	0	0	2,717	0	2,717	0	09/28/2021	
852234-10-3	BLOCK CL A ORD			143.000	11,061	77.350	11,061	13,272	0	0	0	1,546	0	1,546	0	12/21/2023	
854502-10-1	STANLEY BLACK AND DECKER ORD			35.000	3,434	98.100	3,434	4,826	0	113	0	804	0	804	0	10/09/2018	
855244-10-9	STARBUCKS ORD			264.000	25,347	96.010	25,347	14,658	0	570	0	(842)	0	(842)	0	10/09/2018	
85571B-10-5	STARWOOD PROPERTY REIT			52.000	1,093	21.020	1,093	1,079	25	100	0	140	0	140	0	06/22/2018	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identi-fication	2 Description	Codes 3 Code	Codes 4 For-eign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
857477-10-3	STATE STREET ORD			75.000	5,810	77.460	5,810	6,478	52	194	0	(8)	0	(8)	0	10/09/2018	
858119-10-0	STEEL DYNAMICS ORD			50.000	5,905	118.100	5,905	2,242	21	81	0	1,020	0	1,020	0	10/09/2018	
858912-10-8	STERICYCLE ORD			15.000	743	49.560	743	812	0	0	0	(5)	0	(5)	0	10/09/2018	
863667-10-1	STRYKER ORD			68.000	20,363	299.460	20,363	9,761	54	204	0	3,738	0	3,738	0	09/28/2017	
866674-10-4	SUN COMMUNITIES REIT ORD			15.000	2,005	133.650	2,005	1,503	14	55	0	(140)	0	(140)	0	10/09/2018	
86771W-10-5	SUNRUN ORD			51.000	1,001	19.630	1,001	887	0	0	0	(224)	0	(224)	0	05/12/2022	
871332-10-2	SYLVAMO ORD			8.000	393	49.110	393	210	0	11	0	4	0	4	0	10/09/2018	
871607-10-7	SYNOPSYS ORD			40.000	20,596	514.910	20,596	3,543	0	0	0	7,825	0	7,825	0	03/20/2019	
87161C-50-1	SYNOVUS FINANCIAL ORD			22.000	828	37.650	828	1,099	8	33	0	2	0	2	0	08/08/2018	
87165B-10-3	SYNCHRONY FINANCIAL ORD			124.000	4,736	38.190	4,736	3,864	0	119	0	661	0	661	0	10/09/2018	
871829-10-7	SYSCO ORD			98.000	7,167	73.130	7,167	5,093	0	194	0	(325)	0	(325)	0	09/28/2017	
872540-10-9	TJX ORD			260.000	24,391	93.810	24,391	9,283	0	336	0	3,695	0	3,695	0	09/28/2017	
87256C-10-1	TKO GROUP HOLDINGS CL A ORD			10.000	816	81.580	816	722	0	39	0	94	0	94	0	06/28/2019	
872590-10-4	T MOBILE US ORD			130.000	20,843	160.330	20,843	11,408	0	85	0	2,643	0	2,643	0	05/12/2022	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			32.001	5,151	160.950	5,151	4,051	0	0	0	1,818	0	1,818	0	04/17/2020	
875372-20-3	TANDEM DIABETES CARE ORD			10.000	296	29.580	296	992	0	0	0	(154)	0	(154)	0	07/16/2020	
876030-10-7	TAPESTRY ORD			56.000	2,061	36.810	2,061	1,660	0	73	0	(71)	0	(71)	0	12/15/2020	
87612E-10-6	TARGET ORD			105.000	14,954	142.420	14,954	8,995	0	458	0	(695)	0	(695)	0	10/09/2018	
87612G-10-1	TARGA RESOURCES ORD			57.000	4,952	86.870	4,952	1,598	0	105	0	762	0	762	0	12/15/2020	
87918A-10-5	TELADOC HEALTH ORD			41.000	884	21.550	884	2,397	0	0	0	(86)	0	(86)	0	12/21/2022	
879360-10-5	TELEDYNE TECH ORD			10.000	4,463	446.290	4,463	3,110	0	0	0	464	0	464	0	12/15/2020	
879369-10-6	TELEFLEX ORD			10.000	2,493	249.340	2,493	2,498	0	14	0	(3)	0	(3)	0	10/09/2018	
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD			60.000	3,058	50.970	3,058	1,322	0	26	0	998	0	998	0	12/16/2019	
88025U-10-9	10X GENOMICS CL A ORD			21.000	1,175	55.960	1,175	3,100	0	0	0	410	0	410	0	12/21/2021	
88076W-10-3	TERADATA ORD			25.000	1,088	43.510	1,088	893	0	0	0	246	0	246	0	10/09/2018	
880770-10-2	TERADYNE ORD			40.000	4,341	108.520	4,341	1,360	0	18	0	847	0	847	0	10/09/2018	
88160R-10-1	TESLA ORD			605.000	150,330	248.480	150,330	45,509	0	0	0	67,665	0	67,665	0	07/12/2023	
882508-10-4	TEXAS INSTRUMENTS ORD			190.000	32,387	170.460	32,387	20,070	0	954	0	996	0	996	0	09/12/2018	
88262P-10-2	TEXAS PACIFIC LAND ORD			1.000	1,572	1,572.450	1,572	1,576	0	13	0	(772)	0	(772)	0	06/25/2021	
882681-10-9	TEXAS ROADHOUSE ORD			17.000	2,078	122.230	2,078	2,022	0	0	0	56	0	56	0	12/21/2023	
883203-10-1	TEXTRON ORD			55.000	4,423	80.420	4,423	3,869	1	4	0	529	0	529	0	10/09/2018	
88339J-10-5	TRADE DESK CL A ORD			101.000	7,268	71.960	7,268	4,936	0	0	0	2,740	0	2,740	0	12/21/2021	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			84.000	44,586	530.790	44,586	14,736	29	113	0	(1,672)	0	(1,672)	0	09/28/2017	
885160-10-1	THOR INDUSTRIES ORD			10.000	1,183	118.250	1,183	557	5	18	0	428	0	428	0	10/15/2019	
88579Y-10-1	3M ORD			145.000	15,851	109.320	15,851	15,653	0	201	0	297	0	297	0	12/21/2023	
887389-10-4	TIMKEN ORD			15.000	1,202	80.150	1,202	659	0	20	0	142	0	142	0	10/15/2019	
888787-10-8	TOAST CL A ORD			48.000	876	18.260	876	859	0	0	0	11	0	11	0	12/21/2022	
889478-10-3	TOLL BROTHERS ORD			35.000	3,598	102.790	3,598	1,238	0	29	0	1,850	0	1,850	0	03/20/2019	
891092-10-8	TORO ORD			22.000	2,112	95.990	2,112	1,378	8	30	0	(379)	0	(379)	0	10/30/2017	
892356-10-6	TRACTOR SUPPLY ORD			25.000	5,376	215.030	5,376	2,226	0	103	0	(249)	0	(249)	0	10/09/2018	
892672-10-6	TRADEWEB MARKETS CL A ORD			27.000	2,454	90.880	2,454	1,677	0	10	0	701	0	701	0	12/21/2022	
893641-10-0	TRANSDIGM GROUP ORD			10.000	10,116	1,011.600	10,116	3,512	0	350	0	3,820	0	3,820	0	10/09/2018	
89400J-10-7	TRANSUNION ORD			40.000	2,748	68.710	2,748	2,869	0	17	0	478	0	478	0	10/09/2018	
894164-10-2	TRAVEL LEISURE ORD			20.000	782	39.090	782	866	0	36	0	54	0	54	0	04/22/2019	
89417E-10-9	TRAVELERS COMPANIES ORD			47.000	8,953	190.490	8,953	5,981	0	185	0	141	0	141	0	09/28/2017	
89531P-10-5	TREX ORD			28.000	2,318	82.790	2,318	2,144	0	0	0	1,133	0	1,133	0	10/20/2020	

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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 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
896239-10-0	TRIMBLE ORD			55.000	2,926	53.200	2,926	2,269	0	0	0	145	0	145	0	10/09/2018	
89832Q-10-9	TRUIST FINANCIAL ORD			286.000	10,559	36.920	10,559	13,611	0	595	0	(1,747)	0	(1,747)	0	03/20/2019	
90138F-10-2	TWILIO CL A ORD			45.000	3,414	75.870	3,414	3,108	0	0	0	306	0	306	0	12/21/2023	
902252-10-5	TYLER TECHNOLOGIES ORD			7.000	2,927	418.120	2,927	1,632	0	0	0	670	0	670	0	08/08/2018	
902494-10-3	TYSON FOODS CL A ORD			65.000	3,494	53.750	3,494	4,117	0	125	0	(553)	0	(553)	0	10/09/2018	
902653-10-4	UDR REIT ORD			60.000	2,297	38.290	2,297	2,359	0	98	0	(26)	0	(26)	0	10/09/2018	
902681-10-5	UGI ORD			27.000	664	24.600	664	1,264	10	40	0	(337)	0	(337)	0	03/27/2018	
902973-30-4	US BANCORP ORD			396.000	17,139	43.280	17,139	16,602	194	544	0	1,117	0	1,117	0	07/12/2023	
90353T-10-0	UBER TECHNOLOGIES ORD			479.000	29,492	61.570	29,492	17,836	0	0	0	17,646	0	17,646	0	08/10/2022	
90364P-10-5	UIPATH CL A ORD			98.000	2,434	24.840	2,434	1,270	0	0	0	1,189	0	1,189	0	12/21/2022	
90384S-30-3	ULTA BEAUTY ORD			10.000	4,900	489.990	4,900	2,757	0	0	0	209	0	209	0	10/09/2018	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			16.000	765	47.820	765	1,389	0	0	0	24	0	24	0	09/28/2021	
904311-10-7	UNDER ARMOUR CL A ORD			45.000	396	8.790	396	1,141	0	0	0	(62)	0	(62)	0	06/28/2019	
904311-20-6	UNDER ARMOUR CL C ORD			45.000	376	8.350	376	828	0	0	0	(26)	0	(26)	0	10/15/2019	
907818-10-8	UNION PACIFIC ORD			142.000	34,878	245.620	34,878	16,767	0	923	0	5,474	0	5,474	0	10/09/2018	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			81.000	3,344	41.285	3,344	3,815	0	0	0	292	0	292	0	12/21/2021	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			153.000	24,056	157.230	24,056	17,226	0	991	0	(2,541)	0	(2,541)	0	10/09/2018	
911363-10-9	UNITED RENTAL ORD			15.000	8,601	573.420	8,601	2,291	0	89	0	3,270	0	3,270	0	10/09/2018	
912008-10-9	US FOODS ORD			50.000	2,271	45.410	2,271	1,477	0	0	0	570	0	570	0	10/09/2018	
912909-10-8	US STEEL ORD			66.000	3,211	48.650	3,211	1,560	0	13	0	1,558	0	1,558	0	06/25/2021	
91307C-10-2	UNITED THERAPEUTICS ORD			10.000	2,199	219.890	2,199	1,252	0	0	0	(582)	0	(582)	0	10/09/2018	
91324P-10-2	UNITEDHEALTH GRP ORD			197.000	103,715	526.470	103,715	39,712	0	1,436	0	(731)	0	(731)	0	10/15/2019	
91332U-10-1	UNITY SOFTWARE ORD			52.000	2,126	40.890	2,126	2,864	0	0	0	640	0	640	0	08/10/2022	
91347P-10-5	UNIVERSAL DISPLAY ORD			10.000	1,913	191.260	1,913	1,163	0	14	0	832	0	832	0	10/09/2018	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			19.000	2,896	152.440	2,896	2,274	0	15	0	219	0	219	0	10/09/2018	
91529Y-10-6	UNUM ORD			51.000	2,306	45.220	2,306	1,219	0	71	0	214	0	214	0	12/21/2021	
918204-10-8	VF ORD			93.000	1,748	18.800	1,748	1,764	0	0	0	(16)	0	(16)	0	12/21/2023	
91879Q-10-9	VAIL RESORTS ORD			9.000	1,921	213.470	1,921	2,283	19	73	0	(224)	0	(224)	0	10/09/2018	
91913Y-10-0	VALERO ENERGY ORD			100.000	13,000	130.000	13,000	8,590	0	408	0	314	0	314	0	03/20/2019	
920253-10-1	VALMONT INDS ORD			4.000	934	233.510	934	609	2	9	0	(389)	0	(389)	0	06/22/2018	
92047W-10-1	VALVOLINE ORD			14.000	526	37.580	526	298	0	0	0	69	0	69	0	06/22/2018	
922475-10-8	VEEVA SYSTEMS ORD			26.000	5,006	192.520	5,006	2,420	0	0	0	810	0	810	0	10/09/2018	
92276F-10-0	VENTAS REIT ORD			84.000	4,187	49.840	4,187	4,586	38	151	0	402	0	402	0	10/09/2018	
92338C-10-3	VERALTO ORD			105.000	8,637	82.260	8,637	6,037	9	0	0	2,600	0	2,600	0	12/21/2023	
92343E-10-2	VERISIGN ORD			21.000	4,325	205.960	4,325	3,099	0	0	0	11	0	11	0	10/09/2018	
92343V-10-4	VERIZON COMMUNICATIONS ORD			947.000	35,702	37.700	35,702	39,380	0	805	0	(49)	0	(49)	0	12/21/2023	
92345Y-10-6	VERISK ANALYTICS ORD			33.000	7,882	238.860	7,882	2,686	0	45	0	2,061	0	2,061	0	08/11/2017	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			55.000	22,379	406.890	22,379	10,335	0	0	0	6,496	0	6,496	0	03/24/2021	
92537N-10-8	VERTIV HOLDINGS CL A ORD			71.000	3,410	48.030	3,410	1,928	0	2	0	2,440	0	2,440	0	06/25/2021	
92552V-10-0	VIASAT ORD			15.000	419	27.950	419	615	0	0	0	(56)	0	(56)	0	04/17/2020	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD			115.000	1,701	14.790	1,701	4,053	6	67	0	(240)	0	(240)	0	12/15/2020	
92556V-10-6	VIATRIS ORD			304.000	3,292	10.830	3,292	4,381	0	146	0	(91)	0	(91)	0	03/24/2021	
925652-10-9	VICI PPTYS ORD			214.000	6,822	31.880	6,822	5,565	89	339	0	(111)	0	(111)	0	05/12/2022	
926400-10-2	VICTORIA S SECRET ORD			18.000	478	26.540	478	299	0	0	0	(166)	0	(166)	0	10/09/2018	
92826C-83-9	VISA CL A ORD			353.000	91,904	260.350	91,904	38,729	0	660	0	18,564	0	18,564	0	12/16/2019	
92840M-10-2	VISTRA ORD			95.000	3,659	38.520	3,659	2,405	0	96	0	1,455	0	1,455	0	10/09/2018	

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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
92852X-10-3	VITESSE ENERGY ORD			0.238	5	21.890	5	2	0	0	0	3	0	3	0	10/09/2018	
928881-10-1	VONTIER ORD			28.000	967	34.550	967	775	0	3	0	426	0	426	0	12/18/2018	
929042-10-9	VORNADO REALTY REIT ORD			43.000	1,215	28.250	1,215	2,076	0	29	0	320	0	320	0	06/25/2021	
929089-10-0	VOYA FINANCIAL ORD			35.000	2,554	72.960	2,554	1,808	0	49	0	401	0	401	0	10/09/2018	
929160-10-9	VULCAN MATERIALS ORD			30.000	6,810	227.010	6,810	3,275	0	52	0	1,557	0	1,557	0	10/09/2018	
92936U-10-9	W P CAREY REIT ORD			36.000	2,333	64.810	2,333	2,595	31	179	0	(480)	0	(480)	0	03/20/2019	
92939U-10-6	WEC ENERGY GROUP ORD			71.000	5,976	84.170	5,976	4,681	0	222	0	(681)	0	(681)	0	10/09/2018	
92942W-10-7	WK KELLOGG ORD			15.000	197	13.140	197	226	0	2	0	(29)	0	(29)	0	10/15/2019	
929740-10-8	WABTEC ORD			45.000	5,711	126.900	5,711	3,789	0	31	0	1,219	0	1,219	0	05/12/2022	
931142-10-3	WALMART ORD			300.000	47,295	157.650	47,295	30,124	171	651	0	4,776	0	4,776	0	03/23/2023	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			153.000	3,995	26.110	3,995	6,882	0	294	0	(1,721)	0	(1,721)	0	12/21/2021	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			570.071	6,493	11.390	6,493	13,915	0	0	0	585	0	585	0	07/12/2023	
94106L-10-9	WASTE MANAGEMENT ORD			75.000	13,433	179.100	13,433	5,597	0	210	0	1,667	0	1,667	0	08/11/2017	
941848-10-3	WATERS ORD			17.000	5,597	329.230	5,597	3,032	0	0	0	(227)	0	(227)	0	10/09/2018	
942622-20-0	WATSCO ORD			8.000	3,428	428.470	3,428	1,852	0	49	0	1,066	0	1,066	0	10/18/2023	
94419L-10-1	WAYFAIR CL A ORD			8.000	494	61.700	494	2,298	0	0	0	230	0	230	0	09/28/2021	
947890-10-9	WEBSTER FINANCIAL ORD			43.150	2,190	50.760	2,190	2,363	0	69	0	148	0	148	0	10/09/2018	
949746-10-1	WELLS FARGO ORD			759.000	37,358	49.220	37,358	27,497	0	890	0	5,711	0	5,711	0	07/12/2023	
95040Q-10-4	WELLTOWER ORD			128.000	11,542	90.170	11,542	8,799	0	264	0	2,541	0	2,541	0	07/12/2023	
95058W-10-0	WENDYS ORD			45.000	877	19.480	877	841	0	45	0	(142)	0	(142)	0	04/22/2019	
955306-10-5	WEST PHARM SVC ORD			13.000	4,578	352.120	4,578	1,273	0	10	0	1,518	0	1,518	0	10/09/2018	
957638-10-9	WESTERN ALLIANCE ORD			20.000	1,316	65.790	1,316	1,150	0	29	0	125	0	125	0	10/09/2018	
958102-10-5	WESTERN DIGITAL ORD			70.000	3,666	52.370	3,666	3,810	0	0	0	1,457	0	1,457	0	10/09/2018	
959802-10-9	WESTERN UNION ORD			106.000	1,264	11.920	1,264	1,960	0	100	0	(196)	0	(196)	0	10/09/2018	
96145D-10-5	WESTROCK ORD			60.000	2,491	41.520	2,491	2,714	0	68	0	382	0	382	0	10/09/2018	
96208T-10-4	WEX ORD			11.000	2,140	194.550	2,140	2,023	0	0	0	340	0	340	0	09/28/2021	
962166-10-4	WEYERHAEUSER REIT			180.000	6,259	34.770	6,259	5,497	0	299	0	679	0	679	0	10/09/2018	
963320-10-6	WHIRLPOOL ORD			15.000	1,827	121.770	1,827	1,595	0	105	0	(295)	0	(295)	0	10/09/2018	
969457-10-0	WILLIAMS ORD			285.000	9,927	34.830	9,927	5,917	0	510	0	550	0	550	0	10/09/2018	
969904-10-1	WILLIAMS SONOMA ORD			15.000	3,027	201.780	3,027	924	0	52	0	1,303	0	1,303	0	10/09/2018	
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD			50.000	2,225	44.500	2,225	2,427	0	0	0	(202)	0	(202)	0	07/12/2023	
974155-10-3	WINGSTOP ORD			7.000	1,796	256.580	1,796	1,790	0	0	0	6	0	6	0	12/21/2023	
97650W-10-8	WINTRUST FINANCIAL ORD			10.000	928	92.750	928	873	0	16	0	82	0	82	0	10/09/2018	
977852-10-2	WOLFSPEED ORD			30.000	1,305	43.510	1,305	1,460	0	0	0	(766)	0	(766)	0	10/15/2019	
980745-10-3	WOODWARD ORD			15.000	2,042	136.130	2,042	860	0	13	0	593	0	593	0	04/17/2020	
98138H-10-1	WORKDAY CL A ORD			48.000	13,251	276.060	13,251	7,314	0	0	0	5,219	0	5,219	0	05/12/2022	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			20.000	1,608	80.410	1,608	1,055	0	28	0	182	0	182	0	10/09/2018	
983134-10-7	WYNN RESORTS ORD			20.000	1,822	91.110	1,822	2,379	0	15	0	173	0	173	0	10/09/2018	
983793-10-0	XPO ORD			30.000	2,628	87.590	2,628	535	0	0	0	1,629	0	1,629	0	03/20/2019	
98389B-10-0	XCEL ENERGY ORD			141.000	8,729	61.910	8,729	6,969	73	289	0	(1,156)	0	(1,156)	0	12/21/2022	
98419M-10-0	XYLEM ORD			40.000	4,574	114.360	4,574	2,977	0	53	0	152	0	152	0	10/09/2018	
98585X-10-4	YETI HOLDINGS ORD			21.000	1,087	51.780	1,087	1,730	0	0	0	220	0	220	0	12/21/2021	
988498-10-1	YUM BRANDS ORD			53.000	6,925	130.660	6,925	4,005	0	128	0	137	0	137	0	08/11/2017	
98888T-10-7	ZIMVIE ORD			4.000	71	17.750	71	126	0	0	0	34	0	34	0	12/18/2018	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			10.000	2,733	273.330	2,733	1,574	0	0	0	169	0	169	0	10/09/2018	
98954M-10-1	ZILLOW GROUP CL A ORD			10.000	567	56.720	567	348	0	0	0	255	0	255	0	04/22/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
98954M-20-0	ZILLOW GROUP CL C ORD			42.000	2,430	57.860	2,430	2,468	0	0	0	1,077	0	1,077	0	09/28/2021	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			45.000	5,477	121.700	5,477	4,588	11	43	0	(261)	0	(261)	0	12/18/2018	
989701-10-7	ZIONS BANCORPORATION ORD			45.000	1,974	43.870	1,974	2,326	0	74	0	(238)	0	(238)	0	10/09/2018	
98978V-10-3	ZOETIS CL A ORD			103.000	20,329	197.370	20,329	8,073	0	155	0	5,234	0	5,234	0	12/21/2022	
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD			70.000	1,294	18.490	1,294	3,488	0	0	0	(813)	0	(813)	0	08/10/2022	
98980G-10-2	ZSCALER ORD			15.000	3,323	221.560	3,323	1,028	0	0	0	1,645	0	1,645	0	04/17/2020	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			64.000	4,602	71.910	4,602	8,351	0	0	0	267	0	267	0	08/10/2022	
G0176J-10-9	ALLEGION ORD		C	20.000	2,534	126.690	2,534	1,753	0	36	0	429	0	429	0	10/09/2018	
G0250X-10-7	AMCOR ORD		C	337.000	3,249	9.640	3,249	3,538	0	166	0	(765)	0	(765)	0	03/24/2021	
G02602-10-3	AMDOCS ORD			25.000	2,197	87.890	2,197	1,591	11	43	0	(75)	0	(75)	0	08/11/2017	
G0403H-10-8	AON CL A ORD		C	39.000	11,350	291.020	11,350	5,398	0	94	0	(356)	0	(356)	0	08/11/2017	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	76.000	5,645	74.270	5,645	1,975	0	0	0	873	0	873	0	06/22/2018	
G0585R-10-6	ASSURED GUARANTY ORD		C	25.000	1,871	74.830	1,871	1,068	0	28	0	314	0	314	0	10/09/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	5.000	277	55.370	277	271	2	9	0	6	0	6	0	10/30/2017	
G0750C-10-8	AXALTA COATING SYSTEMS ORD			35.000	1,189	33.970	1,189	1,134	0	0	0	298	0	298	0	07/07/2017	
G1151C-10-1	ACCENTURE CL A ORD		C	150.000	52,637	350.910	52,637	21,059	0	698	0	12,611	0	12,611	0	10/09/2018	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	30.000	1,507	50.240	1,507	1,501	0	0	0	(212)	0	(212)	0	03/24/2021	
G21810-10-9	CLARIVATE ORD		C	109.000	1,009	9.260	1,009	2,417	0	0	0	100	0	100	0	09/28/2021	
G29183-10-3	EATON ORD		C	90.000	21,674	240.820	21,674	6,626	0	310	0	7,548	0	7,548	0	06/22/2018	
G3223R-10-8	EVEREST GROUP ORD		C	7.000	2,475	353.580	2,475	1,608	0	48	0	156	0	156	0	10/09/2018	
G3421J-10-6	FERGUSON ORD		C	106.000	20,465	193.070	20,465	18,551	42	40	0	1,914	0	1,914	0	12/21/2023	
G3922B-10-7	GENPACT ORD		C	22.000	764	34.710	764	645	0	12	0	(255)	0	(255)	0	08/11/2017	
G4474Y-21-4	JANUS HENDERSON GROUP ORD		C	35.000	1,055	30.150	1,055	767	0	55	0	232	0	232	0	10/15/2019	
G4705A-10-0	ICON ORD		C	21.000	5,944	283.070	5,944	5,093	0	0	0	851	0	851	0	07/12/2023	
G491BT-10-8	INVESCO ORD			95.000	1,695	17.840	1,695	2,072	0	75	0	(14)	0	(14)	0	10/09/2018	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	15.000	1,845	123.000	1,845	2,118	0	0	0	(545)	0	(545)	0	05/12/2022	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	185.000	10,663	57.640	10,663	6,479	68	268	0	(1,177)	0	(1,177)	0	10/09/2018	
G54950-10-3	LINDE ORD		C	290.000	119,106	410.710	119,106	99,532	0	1,017	0	19,574	0	19,574	0	10/18/2023	
G5960L-10-3	MEDTRONIC ORD		C	286.000	23,561	82.380	23,561	23,392	197	784	0	1,333	0	1,333	0	05/15/2018	
G6095L-10-9	APTIV ORD		C	60.000	5,383	89.720	5,383	4,594	0	0	0	(205)	0	(205)	0	10/09/2018	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			94.000	1,884	20.040	1,884	2,343	0	0	0	733	0	733	0	12/21/2021	
G6674U-10-8	NOVOCURE ORD		C	26.000	388	14.930	388	1,539	0	0	0	(1,519)	0	(1,519)	0	05/12/2022	
G6683N-10-3	NU HOLDINGS CL A ORD		C	598.000	4,981	8.330	4,981	4,720	0	0	0	262	0	262	0	07/12/2023	
G6700G-10-7	NVENT ELECTRIC ORD		C	35.000	2,068	59.090	2,068	932	0	25	0	722	0	722	0	10/09/2018	
G7496G-10-3	RENAISSANCERE ORD		C	8.000	1,568	196.000	1,568	1,028	0	12	0	94	0	94	0	08/08/2018	
G76279-10-1	ROIVANT SCIENCES ORD		C	88.000	988	11.230	988	867	0	0	0	121	0	121	0	10/18/2023	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			74.000	2,079	28.090	2,079	3,244	0	59	0	(846)	0	(846)	0	03/24/2021	
G7S00T-10-4	PENTAIR ORD		C	36.000	2,618	72.710	2,618	1,507	0	32	0	998	0	998	0	10/09/2018	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD			35.000	1,315	37.570	1,315	1,600	0	16	0	(98)	0	(98)	0	10/09/2018	
G8473T-10-0	STERIS ORD		C	22.000	4,837	219.850	4,837	2,254	0	44	0	1,043	0	1,043	0	03/20/2019	
G87110-10-5	TECHNIPFMC ORD		C	93.000	1,873	20.140	1,873	1,939	0	5	0	(66)	0	(66)	0	10/18/2023	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	57.000	13,902	243.900	13,902	4,055	0	171	0	4,321	0	4,321	0	10/09/2018	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	28.000	6,754	241.200	6,754	4,239	24	94	0	(95)	0	(95)	0	10/09/2018	
G97822-10-3	PERRIGO ORD		C	33.000	1,062	32.180	1,062	1,547	0	36	0	(63)	0	(63)	0	06/25/2021	
G98239-10-9	XP CL A ORD		C	86.000	2,242	26.070	2,242	2,007	0	113	0	235	0	235	0	07/12/2023	
H11356-10-4	BUNGE ORD			30.000	3,029	100.950	3,029	2,098	0	20	0	931	0	931	0	10/09/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
H1467J-10-4	CHUBB ORD		C	106.000	23,956	226.000	23,956	14,567	91	358	0	572	0	572	0	10/09/2018	
H2906T-10-9	GARMIN ORD		C	20.000	2,571	128.540	2,571	1,205	0	58	0	725	0	725	0	06/22/2018	
L44385-10-9	GLOBANT ORD		C	9.000	2,142	237.980	2,142	1,918	0	0	0	628	0	628	0	03/24/2021	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	34.000	6,389	187.910	6,389	5,706	0	0	0	3,705	0	3,705	0	09/28/2021	
N14506-10-4	ELASTIC ORD		C	16.000	1,803	112.700	1,803	1,891	0	0	0	979	0	979	0	10/20/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	65.000	6,180	95.080	6,180	5,700	0	321	0	783	0	783	0	10/15/2019	
N72482-12-3	QIAGEN ORD		C	50.000	2,172	43.430	2,172	1,779	0	0	0	(322)	0	(322)	0	10/09/2018	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			56.000	7,251	129.490	7,251	5,762	0	0	0	4,483	0	4,483	0	12/21/2021	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					9,841,628	XXX	9,841,628	5,499,123	9,187	135,474	0	1,953,870	0	1,953,870	(83)	XXX	XXX
00165C-20-3	AMC ENTERTAINMENT HOLDINGS INC			132.000	189	1.435	189	1,230	0	0	0	3	0	3	0	08/10/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					189	XXX	189	1,230	0	0	0	3	0	3	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					9,841,817	XXX	9,841,817	5,500,353	9,187	135,474	0	1,953,873	0	1,953,873	(83)	XXX	XXX
04314H-66-7	ARTISAN:INTL VAL ADV			71,219.119	3,256,850	45.730	3,256,850	2,695,293	0	95,412	0	509,411	0	509,411	0	11/28/2023	
04314H-85-7	ARTISAN:INTL VAL INST			71,294.869	3,276,712	45.960	3,276,712	2,709,483	0	98,450	0	513,142	0	513,142	0	11/28/2023	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					6,533,562	XXX	6,533,562	5,404,776	0	193,862	0	1,022,554	0	1,022,554	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					6,533,562	XXX	6,533,562	5,404,776	0	193,862	0	1,022,554	0	1,022,554	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			2,806.000	563,192	200.710	563,192	462,325	0	7,582	0	73,938	0	73,938	0	12/21/2021	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					563,192	XXX	563,192	462,325	0	7,582	0	73,938	0	73,938	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					16,938,572	XXX	16,938,572	11,367,454	9,187	336,918	0	3,050,365	0	3,050,365	(83)	XXX	XXX
5999999999 - Total Preferred and Common Stocks					16,938,572	XXX	16,938,572	11,367,454	9,187	336,918	0	3,050,365	0	3,050,365	(83)	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
780869-XY-4	ROYSE CITY TEX INDPT SCH DIST		07/26/2023	FTN FINANCIAL		540,815	500,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						540,815	500,000	0
3132DP-S9-0	FH SD2344 - RMBS		04/28/2023	NOMURA SECURITIES INTL INC		745,559	740,813	1,029
3140QT-CD-9	FN CB7267 - RMBS		10/18/2023	GOLDMAN		483,966	495,186	990
3140XK-RW-2	FN FS4100 - RMBS		05/30/2023	J P MORGAN SECURITIES		247,339	246,223	451
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		12/18/2023	J P MORGAN SECURITIES		302,483	250,000	8,335
663903-DN-9	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE		01/05/2023	CITIGROUP GLOBAL MARKETS INC.		260,898	250,000	2,039
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,040,244	1,982,222	12,845
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL		09/27/2023	Citigroup (SSB)		271,768	400,000	1,784
09659W-2V-5	BNP PARIBAS SA	C	09/12/2023	BARCLAYS CAPITAL INC		243,505	250,000	2,171
38013J-AD-5	GMCAR 2023-1 A3 - ABS		01/09/2023	Citigroup (SSB)		249,962	250,000	0
38141G-YM-0	GOLDMAN SACHS GROUP INC		03/07/2023	Citigroup (SSB)		218,970	250,000	1,867
461070-AU-8	INTERSTATE POWER AND LIGHT CO		09/18/2023	MITSUBISHI UFJ SECURITIES		248,645	250,000	0
49177J-AJ-1	KENVUE INC		03/08/2023	GOLDMAN		498,905	500,000	0
58933Y-BM-6	MERCK & CO INC		10/03/2023	US BANCORP INVESTMENTS INC.		439,855	500,000	9,583
59217G-FQ-7	METROPOLITAN LIFE GLOBAL FUNDING I		09/05/2023	BANC OF AMERICA/FIXED INCOME		249,600	250,000	0
61747Y-EC-5	MORGAN STANLEY		03/07/2023	CREDIT SUISSE SECURITIES		217,733	250,000	515
75513E-CW-9	RTX CORP		11/06/2023	GOLDMAN		249,530	250,000	0
756109-BT-0	REALTY INCOME CORP		04/05/2023	Wells Fargo Securities, LLC		245,050	250,000	0
76134K-AE-4	VDCR 232 A2A - ABS		09/15/2023	TRUIST SECURITIES, INC.		220,189	250,000	0
902674-ZW-3	UBS AG (LONDON BRANCH)	C	09/06/2023	MORGAN STANLEY & COMPANY		250,130	250,000	0
98389B-BA-7	XCEL ENERGY INC		07/31/2023	PNC CAPITAL MKTS		249,668	250,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,853,509	4,150,000	15,920
2509999997. Total - Bonds - Part 3						6,434,569	6,632,222	28,765
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						6,434,569	6,632,222	28,765
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		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	441.000	6,682		0
008492-10-0	AGREE REALTY REIT ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	1,338		0
00857U-10-7	AGILON HEALTH ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	31.000	605		0
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	2,145		0
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	569		0
023135-10-6	AMAZON COM ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	3,218		0
02376R-10-2	AMERICAN AIRLINES GROUP ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	139.000	1,998		0
030420-10-3	AMERICAN WATER WORKS ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	1,534		0
03753U-10-6	APELLIS PHARMACEUTICALS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	2,228		0
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	53.000	4,819		0
03852U-10-6	ARAMARK ORD		10/02/2023	GOLDMAN	60.000	1,847		0
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD		07/20/2023	Various	1.448	29		0
049560-10-5	ATMOS ENERGY ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	1,573		0
05722G-10-0	BAKER HUGHES CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,423		0
05990K-10-6	BANC OF CALIFORNIA ORD		11/30/2023	ITG INC	16.422	1,200		0
09247X-10-1	BLACKROCK ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	3,905		0
099724-10-6	BORGWARNER ORD		07/05/2023	WEEDEN + CO.	59.000	2,273		0
12572Q-10-5	CME GROUP CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	1,946		0
133131-10-2	CAMDEN PROPERTY REIT ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	595		0
15118V-20-7	CELSIUS HOLDINGS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	2,244		0
166764-10-0	CHEVRON ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	618		0
17275R-10-2	CISCO SYSTEMS ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	549		0
197236-10-2	COLUMBIA BANKING SYSTEM ORD		03/23/2023	Various	83.790	2,133		0
217204-10-6	COPART ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	91.000	4,392		0
22266T-10-9	COUPANG CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	284.000	4,997		0
224408-10-4	CRANE ORD		04/04/2023	GOLDMAN	15.000	940		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
224441-10-5	CRANE NXT ORD		04/04/2023	GOLDMAN	15.000	493		0
235851-10-2	DANAHER ORD		10/02/2023	Various	141.000	10,623		0
253868-10-3	DIGITAL REALTY REIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	4,000		0
256163-10-6	DOCUSIGN ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	29.000	1,747		0
25809K-10-5	DOORDASH CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	1,704		0
29430C-10-2	VESTIS CORPORATION		10/02/2023	GOLDMAN	30.000	653		0
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		07/20/2023	GOLDMAN	13.425	935		0
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	2,870		0
34965K-10-7	FORTREA HOLDINGS ORD		07/03/2023	Various	22.000	506		0
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		01/04/2023	Various	76.998	4,745		0
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	Various	230.995	16,858		0
37611X-10-0	GINKGO BIOWORKS HOLD CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	398.000	853		0
37637K-10-8	GITLAB CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.000	1,066		0
418100-10-3	HASHICORP CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	529		0
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	822		0
44267T-10-2	HOWARD HUGHES ORD		08/11/2023	GOLDMAN	10.000	1,190		0
452327-10-9	ILLUMINA ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	652		0
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	2,546		0
46120E-60-2	INTUITIVE SURGICAL ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	1,958		0
46269C-10-2	IRIDIUM COMMUNICATIONS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	33.000	1,994		0
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		01/17/2023	GOLDMAN	70.000	1,520		0
478160-10-4	JOHNSON & JOHNSON ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	49.000	7,460		0
48576A-10-0	KARUNA THERAPEUTICS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,088		0
487836-10-8	KELLANOVA ORD		10/02/2023	ITG INC	60.000	3,498		0
49177J-10-2	KENVUE ORD		08/28/2023	ITG INC	425.717	7,055		0
49714P-10-8	KINSALE CAPITAL GROUP ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	1,778		0
498894-10-4	KNIFE RIVER ORD		06/01/2023	CITIGROUP GLOBAL MARKETS INC.	5.750	205		0
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	Various	22.000	3,012		0
524660-10-7	LEGGETT & PLATT ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.000	563		0
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	ITG INC	11.676	439		0
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD		08/04/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	313		0
531229-75-5	FORMULA ONE GROUP		08/04/2023	ITG INC	45.000	1,522		0
531229-77-1	LIBERTY MEDIA FORMULA ONE SRS A ORD		08/04/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	172		0
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	ITG INC	39.000	1,169		0
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	868		0
552690-10-9	MDU RESOURCES GROUP ORD		06/01/2023	CITIGROUP GLOBAL MARKETS INC.	23.000	453		0
573874-10-4	MARVELL TECHNOLOGY ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	72.000	4,529		0
595112-10-3	MICRON TECHNOLOGY ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	79.000	6,657		0
60770K-10-7	MODERNA ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	39.000	3,548		0
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	501		0
61174X-10-9	MONSTER BEVERAGE ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	721		0
62886E-10-8	NCR VOYIX ORD		10/17/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	445		0
63001N-10-6	NCR ATLEOS ORD		10/17/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.500	289		0
64110Y-10-8	NET LEASE OFFICE PROPERTIES		11/02/2023	VARIOUS	2.401	25		0
651639-10-6	NEWMONT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	3,392		0
67066G-10-4	NVIDIA ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.000	10,616		0
670837-10-3	OGE ENERGY ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	522		0
697435-10-5	PALO ALTO NETWORKS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	4,150		0
71377A-10-3	PERFORMANCE FOOD GROUP ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	39.000	2,392		0
717081-10-3	PFIZER ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	359.000	10,082		0
71880K-10-1	PHINIA ORD		07/05/2023	WEEDEN + CO.	11.800	341		0
72352L-10-6	PINTEREST CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	2,434		0
742718-10-9	PROCTER & GAMBLE ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,443		0
74340W-10-3	PROLOGIS REIT		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	57.000	7,208		0
756109-10-4	REALTY INCOME REIT ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	1,575		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
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	900		0
767744-10-5	RITCHIE BROS AUCTIONEERS ORD		03/20/2023	VARIOUS	14.180	580		0
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	33.000	605		0
775711-10-4	ROLLINS ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	509		0
82489T-10-4	SHOCKWAVE MEDICAL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	2,527		0
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	402		0
833445-10-9	SNOWFLAKE CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	928		0
852234-10-3	BLOCK CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	39.000	2,980		0
87256C-10-1	TKO GROUP HOLDINGS CL A ORD		09/12/2023	JP MORGAN SECURITIES INC.	10.000	722		0
88160R-10-1	TESLA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65.000	16,148		0
882681-10-9	TEXAS ROADHOUSE ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	2,022		0
88579Y-10-1	3M ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	113.000	11,717		0
90138F-10-2	TWILIO CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	3,108		0
902973-30-4	US BANCORP ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	5,293		0
918204-10-8	VF ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	93.000	1,764		0
92338C-10-3	VERALTO ORD		12/21/2023	Various	105.000	6,037		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	640.000	23,655		0
92852X-10-3	VITESSE ENERGY ORD		01/17/2023	GOLDMAN	8.238	69		0
92942W-10-7	WK KELLOGG ORD		10/02/2023	ITG INC	15.000	226		0
931142-10-3	WALMART ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	2,534		0
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	132.000	1,751		0
942622-20-0	WATSCO ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1,115		0
949746-10-1	WELLS FARGO ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	162.000	6,997		0
95040Q-10-4	WELLTOWER ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	3,232		0
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	2,427		0
974155-10-3	WINGSTOP ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	1,790		0
G3421J-10-6	FERGUSON ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	106.000	18,551		0
G4705A-10-0	ICON ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	21.000	5,093		0
G54950-10-3	LINDE ORD	C	10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	290.000	99,532		0
G6683N-10-3	NU HOLDINGS CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	598.000	4,720		0
G76279-10-1	ROIVANT SCIENCES ORD	C	10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	88.000	867		0
G87110-10-5	TECHNIPFMC ORD	C	10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	93.000	1,939		0
G98239-10-9	XP CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	86.000	2,007		0
H11356-10-4	BUNGE ORD		10/31/2023	GOLDMAN	30.000	2,098		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						440,374	XXX	0
04314H-66-7	ARTISAN:INTL VAL ADV		11/28/2023	Not Available	2,173.888	95,412		0
04314H-85-7	ARTISAN:INTL VAL INST		11/28/2023	Not Available	2,232.428	98,450		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						193,862	XXX	0
5989999997. Total - Common Stocks - Part 3						634,236	XXX	0
5989999998. Total - Common Stocks - Part 5						1,733	XXX	0
5989999999. Total - Common Stocks						635,969	XXX	0
5999999999. Total - Preferred and Common Stocks						635,969	XXX	0
6009999999 - Totals						7,070,538	XXX	28,765

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179T-4P-7	G2 MA5330 - RMBS		12/01/2023	Paydown		14,144	14,144	14,471	14,901	0	(757)	0	(757)	0	14,144	0	0	0	300	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS		12/01/2023	Paydown		26,117	26,117	27,130	28,633	0	(2,515)	0	(2,515)	0	26,117	0	0	0	623	08/20/2048
38378K-ZD-4	GNR 2013-101 AD - CMBS		12/01/2023	Paydown		8,162	8,162	7,848	7,941	0	221	0	221	0	8,162	0	0	0	119	12/16/2053
38379R-NF-6	GNR 2017-029 A - CMBS		12/01/2023	Paydown		7,095	7,095	6,750	6,888	0	207	0	207	0	7,095	0	0	0	93	01/16/2058
38380J-PZ-5	GNR 2018-026 AD - CMBS		12/01/2023	Paydown		4,559	4,559	4,407	4,488	0	71	0	71	0	4,559	0	0	0	62	03/16/2052
912828-4H-0	UNITED STATES TREASURY		04/15/2023	Maturity @ 100.00		36,227	36,227	30,210	35,974	(5,554)	14	0	(5,539)	0	30,435	0	5,792	5,792	113	04/15/2023
912828-UH-1	UNITED STATES TREASURY		01/15/2023	Maturity @ 100.00		90,335	90,335	74,037	90,363	(16,168)	1	0	(16,167)	0	74,197	0	16,139	16,139	56	01/15/2023
0109999999. Subtotal - Bonds - U.S. Governments						186,640	186,640	164,854	189,189	(21,722)	(2,758)	0	(24,480)	0	164,709	0	21,931	21,931	1,366	XXX
496443-QK-1	KINGSPORT TENN		03/01/2023	Maturity @ 100.00		100,000	100,000	116,749	100,424	0	(424)	0	(424)	0	100,000	0	0	0	2,000	03/01/2023
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						100,000	100,000	116,749	100,424	0	(424)	0	(424)	0	100,000	0	0	0	2,000	XXX
3132A5-G3-3	FH ZS4718 - RMBS		12/01/2023	Paydown		13,666	13,666	14,428	15,392	0	(1,726)	0	(1,726)	0	13,666	0	0	0	284	05/01/2047
3132A5-HB-4	FH ZS4726 - RMBS		12/01/2023	Paydown		13,340	13,340	13,776	14,339	0	(999)	0	(999)	0	13,340	0	0	0	254	07/01/2047
3132DN-Z4-8	FH SD1663 - RMBS		12/01/2023	Paydown		34,746	34,746	32,080	32,113	0	2,632	0	2,632	0	34,746	0	0	0	812	10/01/2052
3132DP-S9-0	FH SD2344 - RMBS		12/01/2023	Paydown		28,306	28,306	28,488	0	0	(181)	0	(181)	0	28,306	0	0	0	494	02/01/2053
3132DV-7B-5	FH SD8090 - RMBS		12/01/2023	Paydown		8,204	8,204	8,455	8,480	0	(276)	0	(276)	0	8,204	0	0	0	90	09/01/2050
3133KY-U6-4	FH RB5105 - RMBS		12/01/2023	Paydown		59,974	59,974	61,961	61,857	0	(1,883)	0	(1,883)	0	59,974	0	0	0	658	03/01/2041
3133KY-VK-2	FH RB5118 - RMBS		12/01/2023	Paydown		32,974	32,974	33,865	33,824	0	(851)	0	(851)	0	32,974	0	0	0	360	07/01/2041
3136AT-5G-5	FNA 2016-M11 AL - CMBS		12/01/2023	Paydown		11,449	11,449	10,996	11,275	0	174	0	174	0	11,449	0	0	0	118	07/25/2039
3136AY-6U-2	FNA 2017-M15 AS2 - CMBS		12/01/2023	Paydown		496	496	483	492	0	5	0	5	0	496	0	0	0	9	11/25/2027
31376K-KS-4	FN 357705 - RMBS		12/01/2023	Paydown		24,306	24,306	26,616	26,473	0	(2,167)	0	(2,167)	0	24,306	0	0	0	794	02/01/2035
3137F1-G3-6	FHMS K-065 A1 - CMBS		12/01/2023	Paydown		75,761	75,761	77,272	76,172	0	(411)	0	(411)	0	75,761	0	0	0	1,191	10/25/2026
3138A4-BF-1	FN AH2737 - RMBS		12/01/2023	Paydown		15,556	15,556	15,789	15,976	0	(420)	0	(420)	0	15,556	0	0	0	441	01/01/2041
3138AF-F4-7	FN AI1986 - RMBS		12/01/2023	Paydown		11,451	11,451	12,024	11,733	0	(282)	0	(282)	0	11,451	0	0	0	239	05/01/2026
3138WH-RL-8	FN AS7690 - RMBS		12/01/2023	Paydown		149,923	149,923	150,626	151,017	0	(1,094)	0	(1,094)	0	149,923	0	0	0	2,209	08/01/2046
3140FP-C9-8	FN BE3695 - RMBS		12/01/2023	Paydown		30,243	30,243	30,895	31,895	0	(1,652)	0	(1,652)	0	30,243	0	0	0	543	06/01/2047
3140GY-GZ-6	FN BH9215 - RMBS		12/01/2023	Paydown		9,222	9,222	9,465	9,752	0	(530)	0	(530)	0	9,222	0	0	0	171	01/01/2048
3140KP-JP-9	FN BQ3869 - RMBS		12/01/2023	Paydown		30,461	30,461	31,499	31,523	0	(1,061)	0	(1,061)	0	30,461	0	0	0	262	09/01/2050
3140Q9-NW-9	FN CA2204 - RMBS		12/01/2023	Paydown		9,986	9,986	10,383	11,247	0	(1,261)	0	(1,261)	0	9,986	0	0	0	238	08/01/2048
3140QA-NN-6	FN CA3096 - RMBS		12/01/2023	Paydown		26,038	26,038	27,297	30,119	0	(4,081)	0	(4,081)	0	26,038	0	0	0	586	02/01/2049
3140QE-S6-0	FN CA6840 - RMBS		12/01/2023	Paydown		70,124	70,124	73,509	73,257	0	(3,134)	0	(3,134)	0	70,124	0	0	0	773	09/01/2035
3140QN-BZ-4	FN CB2755 - RMBS		12/01/2023	Paydown		30,078	30,078	28,024	28,055	0	2,023	0	2,023	0	30,078	0	0	0	498	02/01/2052
3140QP-2F-3	FN CB4373 - RMBS		12/01/2023	Paydown		27,125	27,125	26,367	26,376	0	749	0	749	0	27,125	0	0	0	590	08/01/2052
3140QQ-2H-7	FN CB5275 - RMBS		12/01/2023	Paydown		51,691	51,691	51,671	51,672	0	19	0	19	0	51,691	0	0	0	1,537	12/01/2052
3140QT-CD-9	FN CB7267 - RMBS		12/01/2023	Paydown		2,455	2,455	2,399	0	0	56	0	56	0	2,455	0	0	0	12	10/01/2053
3140X4-H2-5	FN FM1148 - RMBS		12/01/2023	Paydown		22,304	22,304	22,897	23,895	0	(1,590)	0	(1,590)	0	22,304	0	0	0	399	12/01/2048
3140X4-M4-5	FN FM1278 - RMBS		12/01/2023	Paydown		12,864	12,864	13,498	13,661	0	(797)	0	(797)	0	12,864	0	0	0	201	07/01/2034
3140XH-2V-8	FN FS2587 - RMBS		12/01/2023	Paydown		16,432	16,432	16,211	16,214	0	218	0	218	0	16,432	0	0	0	447	08/01/2052
3140XK-RW-2	FN FS4100 - RMBS		12/01/2023	Paydown		10,749	10,749	10,798	0	0	(49)	0	(49)	0	10,749	0	0	0	207	03/01/2053
31417Y-4D-6	FN MA0819 - RMBS		12/01/2023	Paydown		7,524	7,524	7,637	7,667	0	(143)	0	(143)	0	7,524	0	0	0	165	07/01/2041
31418C-GJ-7	FN MA2900 - RMBS		12/01/2023	Paydown		6,396	6,396	6,368	6,360	0	36	0	36	0	6,396	0	0	0	98	01/01/2047
31418D-6L-1	FN MA4474 - RMBS		12/01/2023	Paydown		36,834	36,834	37,651	37,593	0	(759)	0	(759)	0	36,834	0	0	0	405	11/01/2041
31418U-5D-2	FN AD7143 - RMBS		12/01/2023	Paydown		7,588	7,588	7,796	7,648	0	(60)	0	(60)	0	7,588	0	0	0	145	07/01/2025
499291-FD-9	KNOX-CHAPMAN TENN UTIL DIST KNOX CNTY WT		01/01/2023	Maturity @ 100.00		500,000	500,000	555,860	500,000	0	0	0	0	0	500,000	0	0	0	10,000	01/01/2023
64972G-BX-1	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		06/15/2023	Call @ 100.00		400,000	400,000	446,544	404,352	0	(4,352)	0	(4,352)	0	400,000	0	0	0	10,000	06/15/2035
751100-JW-9	RALEIGH N C COMB ENTERPRISE SYS REV		03/01/2023	Call @ 100.00		300,000	300,000	338,139	301,354	0	(1,354)	0	(1,354)	0	300,000	0	0	0	7,500	03/01/2025
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,088,267	2,088,267	2,241,767	2,071,784	0	(25,202)	0	(25,202)	0	2,088,267	0	0	0	42,729	XXX
02665W-CQ-2	AMERICAN HONDA FINANCE CORP		10/10/2023	Maturity @ 100.00		250,000	250,000	249,795	249,966	0	34	0	34	0	250,000	0	0	0	9,063	10/10/2023
125523-AF-7	CIGNA GROUP		07/17/2023	Maturity @ 100.00		89,000	89,000	88,953	88,994	0	6	0	6	0	89,000	0	0	0	3,338	07/15/2023
26244G-AE-5	DRSLF 40 AR - CDO		11/15/2023	Paydown		3,230	3,230	3,230	3,230	0	0	0	0	0	3,230	0	0	0	204	08/15/2031

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
30303K-AE-6	FRESB 2017-SB35 A1F - CMBS		12/01/2023	Paydown		3,759	3,759	3,777	3,770	0	(11)	0	(11)	0	3,759	0	0	0	58	07/25/2027
31573E-AA-9	EFMT 223 A1 - CMO/RMBS		12/01/2023	Paydown		65,301	65,301	64,584	64,586	0	715	0	715	0	65,301	0	0	0	1,672	08/25/2067
43284B-AA-0	HGVT 18A A - RMBS		12/25/2023	Paydown		46,019	46,019	46,018	46,018	0	1	0	1	0	46,019	0	0	0	837	02/25/2032
46647P-AU-0	JPMORGAN CHASE & CO		07/24/2023	Call @ 100.00		500,000	500,000	508,470	501,071	0	(1,071)	0	(1,071)	0	500,000	0	0	0	18,985	07/23/2024
55284T-AA-5	MFRA 22INV1 A1 - CMO/RMBS		12/01/2023	Paydown		26,399	26,399	26,213	26,214	0	184	0	184	0	26,399	0	0	0	593	04/25/2066
55389T-AA-9	MVWOT 211W A - RMBS		12/20/2023	Paydown		96,295	96,295	96,269	96,271	0	24	0	24	0	96,295	0	0	0	534	01/22/2041
58769K-AC-8	MBALT 2021-B A2 - ABS		02/15/2023	Paydown		88,126	88,126	88,119	88,125	0	1	0	1	0	88,126	0	0	0	23	01/16/2024
61744Y-AQ-1	MORGAN STANLEY		04/24/2023	Call @ 100.00		250,000	250,000	263,123	252,535	0	(2,535)	0	(2,535)	0	250,000	0	0	0	4,671	04/24/2024
641062-AD-6	NESTLE HOLDINGS INC		09/24/2023	Maturity @ 100.00		250,000	250,000	249,955	249,993	0	7	0	7	0	250,000	0	0	0	8,375	09/24/2023
64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS		12/01/2023	Paydown		37,342	37,342	37,202	37,334	0	9	0	9	0	37,342	0	0	0	677	03/27/2062
82653E-AA-5	SRFC 2019-1 A - RMBS		12/20/2023	Paydown		31,945	31,945	31,945	31,945	0	0	0	0	0	31,945	0	0	0	506	01/22/2036
89236T-FN-0	TOYOTA MOTOR CREDIT CORP		09/20/2023	Maturity @ 100.00		250,000	250,000	249,510	249,925	0	75	0	75	0	250,000	0	0	0	8,625	09/20/2023
89236T-JD-8	TOYOTA MOTOR CREDIT CORP		04/06/2023	Maturity @ 100.00		250,000	250,000	249,798	249,973	0	27	0	27	0	250,000	0	0	0	500	04/06/2023
89239C-AB-5	TLOT 21B A2 - ABS		03/20/2023	Paydown		113,733	113,733	113,717	113,731	0	2	0	2	0	113,733	0	0	0	45	03/20/2024
98163J-AB-1	WOLS 2021-A A2 - ABS		02/15/2023	Paydown		45,857	45,857	45,853	45,857	0	0	0	0	0	45,857	0	0	0	11	04/15/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,397,005	2,397,005	2,416,528	2,399,538	0	(2,533)	0	(2,533)	0	2,397,005	0	0	0	58,716	XXX
2509999997. Total - Bonds - Part 4						4,771,912	4,771,912	4,939,897	4,760,934	(21,722)	(30,917)	0	(52,639)	0	4,749,981	0	21,931	21,931	104,811	XXX
2509999998. Total - Bonds - Part 5									0											XXX
2509999999. Total - Bonds						4,771,912	4,771,912	4,939,897	4,760,934	(21,722)	(30,917)	0	(52,639)	0	4,749,981	0	21,931	21,931	104,811	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
00165C-30-2	AMC ENTERTAINMENT HOLDINGS, INC.		08/24/2023	Not Available	1.960	2		240	240	0	0	0	0	0	240	0	(237)	(237)	0	
00206R-10-2	AT&T ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	468.000	7,661		11,851	8,616	3,235	0	0	3,235	0	11,851	0	(4,191)	(4,191)	519	
00507V-10-9	ACTIVISION BLIZZARD ORD		10/13/2023	Not Available	155.000	14,725		12,036	11,865	171	0	0	171	0	12,036	0	2,689	2,689	153	
02156K-10-3	ALTICE USA CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	53.000	137		826	244	582	0	0	582	0	826	0	(689)	(689)	0	
02209S-10-3	ALTRIA GROUP ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105.000	4,210		6,627	4,800	1,827	0	0	1,827	0	6,627	0	(2,416)	(2,416)	399	
023135-10-6	AMAZON COM ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	5,224		3,741	3,360	381	0	0	381	0	3,741	0	1,484	1,484	0	
03852U-10-6	ARAMARK ORD		10/02/2023	VARIOUS	60.000	2,500		2,500	2,480	20	0	0	20	0	2,500	0	0	0	20	
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD		07/20/2023	Adjustment	0.448	12		9	0	0	0	0	0	0	9	0	3	3	0	
05990K-10-6	BANC OF CALIFORNIA ORD		12/01/2023	Not Available	0.423	5		31	0	0	0	0	0	0	31	0	(26)	(26)	0	
062540-10-9	BANK OF HAWAII ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	648		729	698	31	0	0	31	0	729	0	(81)	(81)	25	
09215C-10-5	BLACK KNIGHT ORD		09/12/2023	Not Available	35.999	2,731		1,791	2,223	(432)	0	0	(432)	0	1,791	0	940	940	0	
099724-10-6	BORGWARNER ORD		07/05/2023	VARIOUS	59.000	2,615		2,615	2,375	240	0	0	240	0	2,615	0	0	0	20	
166764-10-0	CHEVRON ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	2,704		1,857	3,051	(1,194)	0	0	(1,194)	0	1,857	0	847	847	51	
200525-10-3	COMMERCE BANCSHARES ORD		12/01/2023	Not Available	0.250	13		10	16	(6)	0	0	(6)	0	10	0	3	3	0	
22266L-10-6	COUPA SOFTWARE ORD		02/28/2023	Not Available	15.000	1,215		1,899	1,188	712	0	0	712	0	1,899	0	(684)	(684)	0	
224441-10-5	CRANE NXT ORD		04/04/2023	VARIOUS	15.000	1,432		1,432	1,507	(75)	0	0	(75)	0	1,432	0	0	0	7	
235851-10-2	DANAHER ORD		10/02/2023	VARIOUS	141.000	12,025		12,025	37,424	(25,399)	0	0	(25,399)	0	12,025	0	0	0	111	
24703L-20-2	DELL TECHNOLOGIES CL C ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	32.000	1,742		849	1,287	(438)	0	0	(438)	0	849	0	893	893	22	
254687-10-6	WALT DISNEY ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	6,311		7,140	6,082	1,058	0	0	1,058	0	7,140	0	(829)	(829)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
256163-10-6	DOCUSIGN ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,293		4,493	1,386	3,107	0	0	3,107	0	4,493	0	(3,200)	(3,200)	0	
25960P-10-9	DOUGLAS EMMETT REIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	34.000	472		1,334	533	801	0	0	801	0	1,334	0	(862)	(862)	19	
260557-10-3	DOW ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	171.000	9,338		10,229	8,617	1,612	0	0	1,612	0	10,229	0	(891)	(891)	479	
278865-10-0	ECOLAB ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	53.000	10,376		6,942	7,715	(773)	0	0	(773)	0	6,942	0	3,434	3,434	112	
29332G-10-2	ENHABIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	129		378	158	221	0	0	221	0	378	0	(250)	(250)	0	
29530P-10-2	ERIE INDEMNITY CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	1,006		861	1,244	(382)	0	0	(382)	0	861	0	144	144	18	
30190A-10-4	F&G ANNUITIES AND LIFE ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	135		57	60	(3)	0	0	(3)	0	57	0	78	78	2	
30231G-10-2	EXXON MOBIL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	87.000	9,277		3,475	9,596	(6,121)	0	0	(6,121)	0	3,475	0	5,803	5,803	158	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	3,273		4,908	3,732	1,176	0	0	1,176	0	4,908	0	(1,635)	(1,635)	57	
33616C-10-0	FIRST REPUBLIC BANK ORD		04/27/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	51.000	322		4,488	6,216	(1,728)	0	0	(1,728)	0	4,488	0	(4,167)	(4,167)	14	
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	VARIOUS	230.995	21,603		21,603	19,355	2,248	0	0	2,248	0	21,603	0	0	0	18	
40131M-10-9	GUARDANT HEALTH ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	755		1,645	544	1,101	0	0	1,101	0	1,645	0	(890)	(890)	0	
410345-10-2	HANESBRANDS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	426		1,602	572	1,029	0	0	1,029	0	1,602	0	(1,175)	(1,175)	0	
44267D-10-7	HOWARD HUGHES ORD		08/11/2023	VARIOUS	10.000	1,190		1,190	764	426	0	0	426	0	1,190	0	0	0	0	
444097-10-9	HUDSON PACIFIC PROPERTIES REIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	229		868	253	615	0	0	615	0	868	0	(639)	(639)	16	
449253-10-3	IAA ORD		03/20/2023	VARIOUS	27.000	926		926	1,080	(154)	0	0	(154)	0	926	0	0	0	0	
46590V-10-0	JBG SMITH PROPERTIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	480		1,215	569	645	0	0	645	0	1,215	0	(734)	(734)	14	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		01/17/2023	VARIOUS	70.000	1,589		1,589	2,400	(811)	0	0	(811)	0	1,589	0	0	0	0	
477143-10-1	JETBLUE AIRWAYS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70.000	621		1,217	454	764	0	0	764	0	1,217	0	(597)	(597)	0	
478160-10-4	JOHNSON & JOHNSON ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	152.000	22,331		20,233	26,851	(6,618)	0	0	(6,618)	0	20,233	0	2,098	2,098	635	
487836-10-8	KELLANOVA ORD		10/02/2023	VARIOUS	60.000	3,724		3,724	4,274	(551)	0	0	(551)	0	3,724	0	0	0	107	
49177J-10-2	KENVUE ORD		08/29/2023	Not Available	0.717	17		12	0	0	0	0	0	0	12	0	5	5	0	
498894-10-4	KNIFE RIVER ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	325		178	0	0	0	0	0	0	178	0	147	147	0	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	VARIOUS	22.000	3,517		3,517	5,181	(1,663)	0	0	(1,663)	0	3,517	0	0	0	32	
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	VARIOUS	24.000	1,181		1,181	943	237	0	0	237	0	1,181	0	0	0	0	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	VARIOUS	39.000	1,577		1,577	1,526	51	0	0	51	0	1,577	0	0	0	0	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	Not Available	1.676	27		27	0	0	0	0	0	0	27	0	0	0	0	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	VARIOUS	45.000	1,579		1,579	2,690	(1,111)	0	0	(1,111)	0	1,579	0	0	0	0	
531229-87-0	LIBERTY MEDIA FORMULA ONE SRS A ORD		07/20/2023	VARIOUS	5.000	179		179	267	(88)	0	0	(88)	0	179	0	0	0	0	
53223X-10-7	LIFE STORAGE ORD		07/20/2023	VARIOUS	15.000	935		935	1,478	(542)	0	0	(542)	0	935	0	0	0	50	
54911Q-10-7	LOYALTY VENTURES ORD		06/29/2023	VARIOUS	4.000	106		106	10	96	0	0	96	0	106	0	0	0	0	
550241-10-3	LUMEN TECHNOLOGIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	257.000	532		4,042	1,342	2,701	0	0	2,701	0	4,042	0	(3,510)	(3,510)	0	
552690-10-9	MDU RESOURCES GROUP ORD		06/01/2023	VARIOUS	23.000	658		658	698	(40)	0	0	(40)	0	658	0	0	0	10	
57638P-10-4	MASTERBRAND ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	383		189	196	(8)	0	0	(8)	0	189	0	194	194	0	
60770K-10-7	MODERNA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	1,640		186	2,335	(2,149)	0	0	(2,149)	0	186	0	1,453	1,453	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
62886E-10-8	NCR VOYIX ORD		10/17/2023	VARIOUS	25.000	735		735	585	150	0	0	150	0	735	0	0	0	0	
63001N-10-6	NCR ATLEOS ORD		10/17/2023	Not Available	0.500	11		12	0	0	0	0	0	0	12	0	0	0	0	
636518-10-2	NATIONAL INSTRUMENTS ORD		10/12/2023	Not Available	23.000	1,380		1,036	849	187	0	0	187	0	1,036	0	344	344	19	
64110Y-10-8	NET LEASE OFFICE PROPERTIES		11/14/2023	Not Available	0.401	4		4	0	0	0	0	0	0	4	0	0	0	0	
64829B-10-0	NEW RELIC ORD		11/09/2023	Not Available	10.000	870		615	565	50	0	0	50	0	615	0	255	255	0	
670346-10-5	NUCOR ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	3,355		1,210	2,504	(1,294)	0	0	(1,294)	0	1,210	0	2,144	2,144	39	
67181A-10-7	OAK STREET HEALTH ORD		05/02/2023	Not Available	22.000	858		1,265	473	792	0	0	792	0	1,265	0	(407)	(407)	0	
683712-10-3	OPENDOOR TECHNOLOGIES ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	87.000	359		1,488	101	1,388	0	0	1,388	0	1,488	0	(1,129)	(1,129)	0	
693506-10-7	PPG INDUSTRIES ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	51.000	7,488		6,875	6,413	462	0	0	462	0	6,875	0	614	614	130	
695263-10-3	PACWEST BANCORP ORD		11/30/2023	VARIOUS	25.000	1,200		1,200	574	626	0	0	626	0	1,200	0	0	0	7	
707569-10-9	PENN ENTERTAINMENT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	1,068		3,043	1,188	1,855	0	0	1,855	0	3,043	0	(1,975)	(1,975)	0	
71880K-10-1	PHINIA ORD		07/05/2023	Not Available	0.800	28		23	0	0	0	0	0	0	23	0	5	5	0	
74982T-10-3	RXO ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	703		329	516	(187)	0	0	(187)	0	329	0	374	374	0	
760125-10-4	RENTOKIL INITIAL ADS ECH REP 5 ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	111		262	123	138	0	0	138	0	262	0	(150)	(150)	2	
78440X-88-7	SL GREEN RLTY REIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	456		1,406	472	934	0	0	934	0	1,406	0	(950)	(950)	27	
78486Q-10-1	SVB FINANCIAL GROUP ORD		03/28/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	4		3,617	2,992	625	0	0	625	0	3,617	0	(3,613)	(3,613)	0	
81181C-10-4	SEAGEN ORD		12/14/2023	Not Available	35.000	8,015		3,193	4,498	(1,305)	0	0	(1,305)	0	3,193	0	4,822	4,822	0	
824348-10-6	SHERWIN WILLIAMS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	37.000	11,304		5,764	8,781	(3,017)	0	0	(3,017)	0	5,764	0	5,540	5,540	90	
82669G-10-4	SIGNATURE BANK ORD		03/29/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2		1,164	1,152	12	0	0	12	0	1,164	0	(1,162)	(1,162)	7	
83001A-10-2	SIX FLAGS ENTERTAINMENT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	375		995	349	646	0	0	646	0	995	0	(619)	(619)	0	
852234-10-3	BLOCK CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	1,212		1,464	1,068	396	0	0	396	0	1,464	0	(252)	(252)	0	
862121-10-0	STORE CAPITAL ORD		02/03/2023	Not Available	60.000	1,935		1,882	1,924	(42)	0	0	(42)	0	1,882	0	53	53	0	
87166B-10-2	SYNEOS HEALTH CL A ORD		09/29/2023	Not Available	18.000	774		1,072	660	412	0	0	412	0	1,072	0	(298)	(298)	0	
88579Y-10-1	3M ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	5,103		8,729	5,996	2,733	0	0	2,733	0	8,729	0	(3,626)	(3,626)	150	
90138F-10-2	TWILIO CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,624		7,178	1,224	5,954	0	0	5,954	0	7,178	0	(5,555)	(5,555)	0	
904214-10-3	UMPQUA HOLDINGS ORD		03/01/2023	VARIOUS	50.000	1,043		1,043	893	150	0	0	150	0	1,043	0	0	0	11	
91336L-10-7	UNIVAR SOLUTIONS ORD		08/01/2023	Not Available	35.000	1,265		739	1,113	(374)	0	0	(374)	0	739	0	526	526	0	
918204-10-8	VF ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	81.000	1,585		5,545	2,236	3,308	0	0	3,308	0	5,545	0	(3,959)	(3,959)	49	
92343V-10-4	VERIZON COMMUNICATIONS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	615.000	21,408		33,825	24,231	9,594	0	0	9,594	0	33,825	0	(12,417)	(12,417)	1,204	
92852X-10-3	VITESSE ENERGY ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	178		67	0	0	0	0	0	0	67	0	112	112	16	
928563-40-2	VMWARE CL A ORD		11/24/2023	Not Available	6.000	855		352	737	(385)	0	0	(385)	0	352	0	503	503	0	
98156Q-10-8	TKO GROUP HOLDINGS CL A ORD		09/12/2023	VARIOUS	10.000	722		722	685	37	0	0	37	0	722	0	0	0	2	
G16962-10-5	BUNGE ORD		10/31/2023	VARIOUS	30.000	2,098		2,098	2,993	(896)	0	0	(896)	0	2,098	0	0	0	57	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD	C	10/06/2023	Not Available	40.000	4,660		962	4,552	(3,590)	0	0	(3,590)	0	962	0	3,698	3,698	0	
G5494J-10-3	LINDE ORD	C	03/01/2023	VARIOUS	114.000	35,290		35,290	37,185	(1,894)	0	0	(1,894)	0	35,290	0	0	0	0	
M98068-10-5	WIX.COM ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	1,016		797	999	(202)	0	0	(202)	0	797	0	219	219	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
P31076-10-5	COPA HOLDINGS CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,082		976	832	144	0	0	144	0	976	0	106	106	16	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						288,240	XXX	312,524	319,954	(7,792)	0	0	(7,792)	0	312,524	0	(24,284)	(24,284)	4,895	XXX
5989999997. Total - Common Stocks - Part 4						288,240	XXX	312,524	319,954	(7,792)	0	0	(7,792)	0	312,524	0	(24,284)	(24,284)	4,895	XXX
5989999998. Total - Common Stocks - Part 5						1,735	XXX	1,733	0	0	0	0	0	0	1,733	0	2	2	0	XXX
5989999999. Total - Common Stocks						289,975	XXX	314,257	319,954	(7,792)	0	0	(7,792)	0	314,257	0	(24,283)	(24,283)	4,895	XXX
5999999999. Total - Preferred and Common Stocks						289,975	XXX	314,257	319,954	(7,792)	0	0	(7,792)	0	314,257	0	(24,283)	(24,283)	4,895	XXX
6009999999 - Totals						5,061,887	XXX	5,254,155	5,080,888	(29,513)	(30,917)	0	(60,430)	0	5,064,238	0	(2,352)	(2,352)	109,706	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD		08/04/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/07/2023	Not Available	0.214	4	6	4	0	0	0	0	0	0	2	2	0	0
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	ITG INC	08/04/2023	Unknown	45.000	1,553	1,553	1,553	0	0	0	0	0	0	0	0	0	0
531229-87-0	LIBERTY MEDIA FORMULA ONE SRS A ORD		07/20/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/04/2023	Unknown	5.000	176	176	176	0	0	0	0	0	0	0	0	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,733	1,735	1,733	0	0	0	0	0	0	2	2	0	0
5989999998. Total - Common Stocks								1,733	1,735	1,733	0	0	0	0	0	0	2	2	0	0
5999999999. Total - Preferred and Common Stocks								1,733	1,735	1,733	0	0	0	0	0	0	2	2	0	0
6009999999 - Totals								1,733	1,735	1,733	0	0	0	0	0	0	2	2	0	0

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Capstar	Brentwood, TN		0.000	295	0	379,566	XXX
Central Bank	Jefferson City, MO	SD				746,890	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	58,000	XXX
0199999. Totals - Open Depositories		XXX	XXX	295	0	1,184,456	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	295	0	1,184,456	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	295	0	1,184,456	XXX

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

1. January	994,956	4. April	1,040,507	7. July	1,137,288	10. October	1,039,912
2. February	945,680	5. May	1,036,878	8. August	1,257,217	11. November	1,319,522
3. March	1,225,276	6. June	1,221,189	9. September	1,179,748	12. December	1,184,457

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
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/21/2023	5.100		300,000	1,302	13,832
94975H-29-6	ALLSPRING:TRS+ MM I		11/02/2023	5.210		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						300,000	1,302	13,832
316175-10-8	FIDELITY IMM:GOVT I		12/29/2023	5.230		2,144,178	7,441	8,293
8309999999. Subtotal - All Other Money Market Mutual Funds						2,144,178	7,441	8,293
8609999999 - Total Cash Equivalents						2,444,179	8,744	22,125

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	B	Property & Casualty	0	0	132,462	133,247
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	ST	Property & Casualty	0	0	36,683	36,698
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	O	Property & Casualty	0	0	1,407,472	1,380,133
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	ST	Property & Casualty	0	0	300,000	300,000
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	Property & Casualty	3,108,176	3,026,918	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	ST	Property & Casualty	0	0	135,000	135,000
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	O	Property & Casualty	0	0	721,380	602,893
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	3,108,176	3,026,918	2,732,998	2,587,970
	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