PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

IOWA MUTUAL INSURANCE COMPANY

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 14338 Employer's ID Number 42-0333120

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

Country of Domicile United States of America

Incorporated/Organized 03/12/1900 Commenced Business 03/12/1900

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

Christine Lynn Yonut

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	115,283	0.134	115,283	0	115,283	0.134
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	451,470	0.526	451,470	0	451,470	0.526
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,463,180	2.872	2,463,180	0	2,463,180	2.872
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	24,345,831	28.388	24,345,831	0	24,345,831	28.389
1.06 Industrial and miscellaneous	35,270,705	41.127	35,270,705	0	35,270,705	41.129
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	62,646,468	73.047	62,646,468	0	62,646,468	73.051
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)	2,128,021	2.481	2,128,021	0	2,128,021	2.481
3.02 Industrial and miscellaneous Other (Unaffiliated)	76,813	0.090	76,813	0	76,813	0.090
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	9,631,461	11.231	9,631,461	0	9,631,461	11.231
3.05 Mutual funds	6,080,441	7.090	6,080,441	0	6,080,441	7.090
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	121,229	0.141	121,229	0	121,229	0.141
3.09 Total common stocks	18,037,964	21.033	18,037,965	0	18,037,965	21.034
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)	280,105	0.327	280,106	0	280,106	0.327
6.02 Cash equivalents (Schedule E, Part 2)	4,792,358	5.588	4,792,358	0	4,792,358	5.588
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	5,072,463	5.915	5,072,464	0	5,072,464	5.915
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)	4,500	0.005	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	85,761,395	100.000	85,756,897	0	85,756,897	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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)

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,500
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)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9		0
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		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,500
12.	Deduct total nonadmitted amounts		4,500
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		70,588,423
2.	Cost of bonds and stocks acquired, Part 3, Column 7		15,833,964
3.	Accrual of discount		97,107
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	1,696,926	
	4.4. Part 4, Column 11	(14,358)	1,682,568
5.	Total gain (loss) on disposals, Part 4, Column 19		(119,050)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		7,210,980
7.	Deduct amortization of premium		187,559
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	(56)	
	8.4. Part 4, Column 15	0	(56)
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)		80,684,418
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		80,684,418

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	115,283	111,851	115,069	112,045
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	115,283	111,851	115,069	112,045
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	451,470	405,057	475,396	450,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,463,180	2,091,813	2,529,427	2,495,000
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	24,345,831	22,134,254	24,895,898	23,744,549
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank	8.	United States	30,909,818	29,711,911	30,882,445	31,506,649
Loans, Unaffiliated Certificates of	9.	Canada	445,907	468,453	448,167	550,000
Deposit and Hybrid Securities	10.	Other Countries	3,914,980	3,823,088	3,908,869	3,910,970
(unaffiliated)	11.	Totals	35,270,705	34,003,452	35,239,480	35,967,619
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	62,646,468	58,746,426	63,255,270	62,769,213
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	8,333,470	8,333,470	5,540,891	
Industrial and Miscellaneous	21.	Canada	2,556	2,556	751	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	70,477	70,477	38,925	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	8,406,504	8,406,504	5,580,567	
Parent, Subsidiaries and Affiliates	24.	Totals	9,631,461	9,631,461	8,002,572	
	25.	Total Common Stocks	18,037,964	18,037,964	13,583,139	
	26.	Total Stocks	18,037,964	18,037,964	13,583,139	
	27.	Total Bonds and Stocks	80,684,433	76,784,391	76,838,409	

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	24,018	50,777	29,849	10,639	0	XXX	115,283	0.2	141,406	0.3	115,283	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	24,018	50,777	29,849	10,639	0	XXX	115,283	0.2	141,406	0.3	115,283	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	201,370	100,099	0	150,000	0	XXX	451,470	0.7	811,250	1.5	451,470	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	201,370	100,099	0	150,000	0	XXX	451,470	0.7	811,250	1.5	451,470	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	327,508	730,734	100,000	997,350	307,588	XXX	2,463,180	3.9	3,157,639	5.8	2,463,180	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	327,508	730,734	100,000	997,350	307,588	XXX	2,463,180	3.9	3,157,639	5.8	2,463,180	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,434,635	7,425,785	4,943,315	7,048,022	2,494,074	XXX	24,345,831	38.9	24,573,602	45.2	24,345,831	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	2,434,635	7,425,785	4,943,315	7,048,022	2,494,074	XXX	24,345,831	38.9	24,573,602	45.2	24,345,831	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	2,465,094	17,703,585	7,172,128	1,410,440	973,150	XXX	29,724,397	47.4	21,981,256	40.5	21,074,232	8,650,165
6.2 NAIC 2	149,994	2,850,070	1,961,297	246,772	338,174	XXX	5,546,308	8.9	3,663,719	6.7	5,177,743	368,565
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	2,615,088	20,553,656	9,133,425	1,657,212	1,311,324	XXX	35,270,705	56.3	25,644,974	47.2	26,251,975	9,018,730
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) 5,452,625	26,010,981	12,245,291	9,616,451	3,774,812	0	57,100,161	91.1	XXX	XXX	48,449,995	8,650,165
12.2 NAIC 2	(d) 149,994	2,850,070	1,961,297	246,772	338,174	0	5,546,308	8.9	XXX	XXX	5,177,743	368,565
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	5,602,620	28,861,051	14,206,588	9,863,223	4,112,986	0	(b) 62,646,468	100.0	XXX	XXX	53,627,738	9,018,730
12.8 Line 12.7 as a % of Col. 7	8.9	46.1	22.7	15.7	6.6	0.0	100.0	XXX	XXX	XXX	85.6	14.4
13. Total Bonds Prior Year												
13.1 NAIC 1	4,129,418	23,929,038	10,907,938	7,243,474	4,455,284	0	XXX	XXX	50,665,153	93.3	45,531,412	5,133,741
13.2 NAIC 2	0	2,252,689	854,481	246,388	310,161	0	XXX	XXX	3,663,719	6.7	3,302,419	361,300
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	4,129,418	26,181,727	11,762,419	7,489,862	4,765,445	0	XXX	XXX	(b) 54,328,871	100.0	48,833,831	5,495,041
13.8 Line 13.7 as a % of Col. 9	7.6	48.2	21.7	13.8	8.8	0.0	XXX	XXX	100.0	XXX	89.9	10.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	3,896,933	20,466,814	10,898,703	9,412,734	3,774,812	0	48,449,995	77.3	45,531,412	83.8	48,449,995	XXX
14.2 NAIC 2	149,994	2,481,505	1,961,297	246,772	338,174	0	5,177,743	8.3	3,302,419	6.1	5,177,743	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	4,046,927	22,948,319	12,860,000	9,659,506	4,112,986	0	53,627,738	85.6	48,833,831	89.9	53,627,738	XXX
14.8 Line 14.7 as a % of Col. 7	7.5	42.8	24.0	18.0	7.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	6.5	36.6	20.5	15.4	6.6	0.0	85.6	XXX	XXX	XXX	85.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,555,693	5,544,167	1,346,588	203,717	0	0	8,650,165	13.8	5,133,741	9.4	XXX	8,650,165
15.2 NAIC 2	0	368,565	0	0	0	0	368,565	0.6	361,300	0.7	XXX	368,565
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	1,555,693	5,912,732	1,346,588	203,717	0	0	9,018,730	14.4	5,495,041	10.1	XXX	9,018,730
15.8 Line 15.7 as a % of Col. 7	17.2	65.6	14.9	2.3	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	2.5	9.4	2.1	0.3	0.0	0.0	14.4	XXX	XXX	XXX	XXX	14.4

(a) Includes $ 9,018,730 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 10,000 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.02 Residential Mortgage-Backed Securities	24,018	50,777	29,849	10,639	0	XXX	115,283	0.2	141,406	0.3	115,283	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	24,018	50,777	29,849	10,639	0	XXX	115,283	0.2	141,406	0.3	115,283	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	201,370	100,099	0	150,000	0	XXX	451,470	0.7	811,250	1.5	451,470	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	201,370	100,099	0	150,000	0	XXX	451,470	0.7	811,250	1.5	451,470	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	327,508	730,734	100,000	997,350	307,588	XXX	2,463,180	3.9	3,157,639	5.8	2,463,180	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	327,508	730,734	100,000	997,350	307,588	XXX	2,463,180	3.9	3,157,639	5.8	2,463,180	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,273,716	3,033,207	1,420,793	4,319,579	1,862,853	XXX	11,910,149	19.0	13,029,007	24.0	11,910,149	0
5.02 Residential Mortgage-Backed Securities	1,126,952	4,164,896	3,522,521	2,728,443	631,221	XXX	12,174,033	19.4	11,351,027	20.9	12,174,033	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	33,968	227,682	0	0	0	XXX	261,649	0.4	193,569	0.4	261,649	0
5.05 Totals	2,434,635	7,425,785	4,943,315	7,048,022	2,494,074	XXX	24,345,831	38.9	24,573,602	45.2	24,345,831	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,399,997	13,750,673	5,453,040	1,453,495	1,311,324	XXX	23,368,529	37.3	19,052,940	35.1	19,695,336	3,673,193
6.02 Residential Mortgage-Backed Securities	414,175	1,310,364	715,574	203,717	0	XXX	2,643,829	4.2	483,133	0.9	0	2,643,829
6.03 Commercial Mortgage-Backed Securities	77,627	1,919,719	2,583,796	0	0	XXX	4,581,142	7.3	3,565,807	6.6	4,581,142	0
6.04 Other Loan-Backed and Structured Securities	723,290	3,572,900	381,015	0	0	XXX	4,677,205	7.5	2,543,094	4.7	1,975,496	2,701,708
6.05 Totals	2,615,088	20,553,656	9,133,425	1,657,212	1,311,324	XXX	35,270,705	56.3	25,644,974	47.2	26,251,975	9,018,730
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	3,202,591	17,614,713	6,973,833	6,920,424	3,481,765	XXX	38,193,327	61.0	XXX	XXX	34,520,135	3,673,193
12.02 Residential Mortgage-Backed Securities	1,565,145	5,526,037	4,267,944	2,942,799	631,221	XXX	14,933,145	23.8	XXX	XXX	12,289,316	2,643,829
12.03 Commercial Mortgage-Backed Securities	77,627	1,919,719	2,583,796	0	0	XXX	4,581,142	7.3	XXX	XXX	4,581,142	0
12.04 Other Loan-Backed and Structured Securities	757,258	3,800,582	381,015	0	0	XXX	4,938,854	7.9	XXX	XXX	2,237,145	2,701,708
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	5,602,620	28,861,051	14,206,588	9,863,223	4,112,986	0	62,646,468	100.0	XXX	XXX	53,627,738	9,018,730
12.10 Line 12.09 as a % of Col. 7	8.9	46.1	22.7	15.7	6.6	0.0	100.0	XXX	XXX	XXX	85.6	14.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	2,313,919	18,068,562	6,147,589	5,033,866	4,486,899	XXX	XXX	XXX	36,050,835	66.4	33,384,313	2,666,523
13.02 Residential Mortgage-Backed Securities	1,101,735	4,580,812	3,567,453	2,447,021	278,546	XXX	XXX	XXX	11,975,566	22.0	11,492,433	483,133
13.03 Commercial Mortgage-Backed Securities	90,125	1,558,380	1,917,302	0	0	XXX	XXX	XXX	3,565,807	6.6	3,318,045	247,762
13.04 Other Loan-Backed and Structured Securities	623,639	1,973,974	130,076	8,975	0	XXX	XXX	XXX	2,736,663	5.0	639,041	2,097,622
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	4,129,418	26,181,727	11,762,419	7,489,862	4,765,445	0	XXX	XXX	54,328,871	100.0	48,833,831	5,495,041
13.10 Line 13.09 as a % of Col. 9	7.6	48.2	21.7	13.8	8.8	0.0	XXX	XXX	100.0	XXX	89.9	10.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	2,552,612	14,841,500	6,723,833	6,920,424	3,481,765	XXX	34,520,135	55.1	33,384,313	61.4	34,520,135	XXX
14.02 Residential Mortgage-Backed Securities	1,150,970	4,215,673	3,552,370	2,739,082	631,221	XXX	12,289,316	19.6	11,492,433	21.2	12,289,316	XXX
14.03 Commercial Mortgage-Backed Securities	77,627	1,919,719	2,583,796	0	0	XXX	4,581,142	7.3	3,318,045	6.1	4,581,142	XXX
14.04 Other Loan-Backed and Structured Securities	265,719	1,971,427	0	0	0	XXX	2,237,145	3.6	639,041	1.2	2,237,145	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	4,046,927	22,948,319	12,860,000	9,659,506	4,112,986	0	53,627,738	85.6	48,833,831	89.9	53,627,738	XXX
14.10 Line 14.09 as a % of Col. 7	7.5	42.8	24.0	18.0	7.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.5	36.6	20.5	15.4	6.6	0.0	85.6	XXX	XXX	XXX	85.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	649,979	2,773,213	250,000	0	0	XXX	3,673,193	5.9	2,666,523	4.9	XXX	3,673,193
15.02 Residential Mortgage-Backed Securities	414,175	1,310,364	715,574	203,717	0	XXX	2,643,829	4.2	483,133	0.9	XXX	2,643,829
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	247,762	0.5	XXX	0
15.04 Other Loan-Backed and Structured Securities	491,539	1,829,155	381,015	0	0	XXX	2,701,708	4.3	2,097,622	3.9	XXX	2,701,708
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	1,555,693	5,912,732	1,346,588	203,717	0	0	9,018,730	14.4	5,495,041	10.1	XXX	9,018,730
15.10 Line 15.09 as a % of Col. 7	17.2	65.6	14.9	2.3	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	2.5	9.4	2.1	0.3	0.0	0.0	14.4	XXX	XXX	XXX	XXX	14.4

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	14,753,168	0	14,753,168	0
2. Cost of cash equivalents acquired	14,145,720	0	14,145,720	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	24,106,530	0	24,106,530	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)	4,792,358	0	4,792,358	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,792,358	0	4,792,358	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Other - Affiliated																			
	IMARC LLC 90% Membership		DeWitt	IA	Formed Partnership		01/01/1999		900	4,500	4,500	0							90.000
2699999. Joint Venture Interests - Other - Affiliated									900	4,500	4,500	0	0	0	0	0	0	0	XXX
6099999. Total - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
6199999. Total - Affiliated									900	4,500	4,500	0	0	0	0	0	0	0	XXX
6299999 - Totals									900	4,500	4,500	0	0	0	0	0	0	0	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 BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36202C-R2-1	G2 002305 - RMBS			4	1.A	378	102.5420	387	378	378	0	0	0	0	8.000	7.742	MON	3	30	09/03/1996	10/20/2026
36202C-UV-3	G2 002396 - RMBS			4	1.A	418	102.4010	428	418	418	0	0	0	0	7.500	7.276	MON	3	31	03/07/1997	03/20/2027
36202C-UW-1	G2 002397 - RMBS			4	1.A	226	102.1670	226	221	220	0	0	0	0	8.000	7.994	MON	1	18	03/12/1997	03/20/2027
3620C6-YU-3	GN 750523 - RMBS			4	1.A	49,244	97.6487	46,646	47,769	50,315	0	(251)	0	0	4.000	2.991	MON	159	1,911	03/29/2018	11/15/2040
36210Y-ZT-5	GN 506654 - RMBS			4	1.A	888	101.7780	926	910	906	0	0	0	0	6.000	6.197	MON	5	55	04/07/1999	04/15/2029
36225B-EA-2	GN 781029 - RMBS			4	1.A	15,615	102.7690	15,256	14,845	15,162	0	(54)	0	0	6.500	5.350	MON	80	965	04/07/2005	05/15/2029
36241K-MU-9	GN 782171 - RMBS			4	1.A	40,582	101.5196	40,803	40,192	40,539	0	(21)	0	0	5.000	4.743	MON	167	2,010	12/05/2008	11/15/2035
38377R-VK-8	GNR 2010-166 GP - CMO/RMBS			4	1.A	7,719	98.1817	7,180	7,313	7,347	0	(56)	0	0	3.000	1.763	MON	18	219	04/20/2012	04/20/2039
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						115,069	XXX	111,851	112,045	115,283	0	(383)	0	0	XXX	XXX	XXX	437	5,239	XXX	XXX
0109999999. Total - U.S. Government Bonds						115,069	XXX	111,851	112,045	115,283	0	(383)	0	0	XXX	XXX	XXX	437	5,239	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
57582R-G3-4	MASSACHUSETTS (COMMONWEALTH OF)			1,2	1.B FE	50,000	72.4700	36,235	50,000	50,000	0	0	0	0	2.514	2.514	JJ	629	1,257	06/26/2020	07/01/2041
594612-EY-5	MICHIGAN ST			2	1.B FE	50,000	73.2600	36,630	50,000	50,000	0	0	0	0	2.500	2.500	MN	160	1,250	09/23/2020	05/15/2040
68609T-A6-5	OREGON			1,2	1.B FE	50,000	68.4380	34,219	50,000	50,000	0	0	0	0	2.419	2.419	FA	504	1,210	07/09/2020	08/01/2043
70914P-VC-3	PENNSYLVANIA (COMMONWEALTH OF)	SD		2	1.D FE	111,209	100.3230	100,323	100,000	100,000	0	(1,695)	0	0	5.000	5.000	AO	1,056	5,000	03/29/2018	10/15/2032
882723-B4-0	TEXAS ST			2	1.A FE	100,390	96.2280	96,228	100,000	100,099	0	(54)	0	0	3.311	3.252	AO	828	3,311	03/29/2018	10/01/2028
93974D-HF-8	WASHINGTON ST	SD		2	1.B FE	113,797	101.4220	101,422	100,000	101,370	0	(2,299)	0	0	5.000	2.620	FA	2,083	5,000	03/29/2018	08/01/2032
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						475,396	XXX	405,057	450,000	451,470	0	(4,048)	0	0	XXX	XXX	XXX	5,259	17,028	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						475,396	XXX	405,057	450,000	451,470	0	(4,048)	0	0	XXX	XXX	XXX	5,259	17,028	XXX	XXX
016730-DB-6	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS			2	1.C FE	80,872	73.0620	73,062	100,000	80,974	0	28	0	0	0.000	3.942	FA	0	0	05/06/2020	08/01/2047
102475-JL-5	BOWIE MD			2	1.A FE	75,000	78.4420	58,832	75,000	75,000	0	0	0	0	3.000	3.000	JJ	1,125	2,250	10/30/2019	07/01/2040
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1.B FE	85,693	102.8300	77,123	75,000	77,958	0	(1,148)	0	0	4.000	2.366	JJ	1,500	3,000	08/04/2016	07/01/2032
249002-BR-6	DENTON TEX INDPT SCH DIST			2	1.A FE	59,810	101.0480	50,524	50,000	50,704	0	(1,109)	0	0	5.000	2.699	FA	944	2,500	11/05/2014	08/15/2028
368079-GF-0	GAVILAN CALIF JT CMNTY COLLEGE DIST	SD		2	1.D FE	115,322	104.2250	104,225	100,000	102,776	0	(1,683)	0	0	5.000	3.188	FA	2,083	5,000	07/29/2015	08/01/2032
528828-6X-9	LEWISVILLE TEX INDPT SCH DIST			2	1.B FE	162,434	100.8160	151,224	150,000	151,307	0	(2,079)	0	0	4.000	2.578	FA	2,267	6,000	03/29/2018	08/15/2026
529063-VT-3	LEXINGTON CNTY S C SCH DIST NO 001			2	1.C FE	50,748	75.2800	37,640	50,000	50,460	0	(85)	0	0	2.300	2.108	FA	479	1,150	07/08/2020	02/01/2037
59163P-KT-9	METRO ORE			2	1.A FE	137,484	86.9830	108,729	125,000	133,433	0	(1,461)	0	0	3.300	1.980	JD	344	4,125	03/03/2021	06/01/2035
592112-XA-9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	10,000	93.9060	9,391	10,000	10,000	0	0	0	0	0.610	0.610	JJ	31	61	01/27/2021	07/01/2025
592112-XC-5	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.C FE	90,000	93.8790	84,491	90,000	90,000	0	0	0	0	0.610	0.610	JJ	275	0	01/27/2021	07/01/2025
611322-JB-5	MONROE TWP N J BRD ED GLOUCESTER CNTY				1.D FE	125,000	90.3820	112,978	125,000	125,000	0	0	0	0	1.357	1.357	MS	565	1,696	09/10/2021	03/01/2027
613681-U7-8	MONTGOMERY CNTY TEX			2	1.B FE	150,435	100.3910	125,489	125,000	125,496	0	(2,991)	0	0	5.000	2.560	MS	2,083	6,250	09/17/2014	03/01/2026
623040-MM-1	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI	@		3	1.C FE	27,499	39.5340	19,767	50,000	30,420	0	908	0	0	0.000	3.019	N/A	0	0	08/03/2020	08/01/2040
625517-MY-0	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA			2	1.C FE	381,542	72.9130	288,006	395,000	383,037	0	669	0	0	2.400	2.653	JD	4,766	4,740	09/23/2021	06/30/2038
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	50,000	73.5630	36,782	50,000	50,000	0	0	0	0	2.357	2.357	JD	98	1,179	07/09/2020	12/01/2039
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	100,000	76.8720	76,872	100,000	100,000	0	0	0	0	2.027	2.027	FA	845	2,027	01/08/2021	08/01/2035
819190-WU-9	SHAKOPEE MINN INDPT SCH DIST NO 720				1.B FE	100,000	92.7930	92,793	100,000	100,000	0	0	0	0	0.809	0.809	FA	337	809	01/27/2021	02/01/2026
819190-WW-5	SHAKOPEE MINN INDPT SCH DIST NO 720				1.B FE	100,000	88.4920	88,492	100,000	100,000	0	0	0	0	1.223	1.223	FA	510	1,223	01/27/2021	02/01/2028
839278-KF-4	SOUTH PASADENA CALIF UNI SCH DIST			2	1.C FE	152,589	73.1600	109,740	150,000	151,614	0	(260)	0	0	3.404	3.192	FA	2,128	5,106	01/24/2020	08/01/2049
882830-BH-4	TEXAS TRANSN COMMN			1,2	1.A FE	75,000	71.5400	53,655	75,000	75,000	0	0	0	0	2.472	2.472	AO	464	1,854	07/16/2020	10/01/2044
932423-VM-5	WALLED LAKE MICH CONS SCH DIST				1.B FE	125,000	88.8900	111,113	125,000	125,000	0	0	0	0	1.338	1.338	MN	279	1,673	01/15/2021	05/01/2028
932423-VN-3	WALLED LAKE MICH CONS SCH DIST				1.B FE	100,000	86.0380	86,038	100,000	100,000	0	0	0	0	1.522	1.522	MN	254	1,522	01/15/2021	05/01/2029
932423-VV-5	WALLED LAKE MICH CONS SCH DIST			2	1.B FE	175,000	77.0570	134,850	175,000	175,000	0	0	0	0	2.222	2.222	MN	648	3,889	01/15/2021	05/01/2036

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
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,529,427	XXX	2,091,813	2,495,000	2,463,180	0	(9,210)	0	0	XXX	XXX	XXX	22,023	56,053	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,529,427	XXX	2,091,813	2,495,000	2,463,180	0	(9,210)	0	0	XXX	XXX	XXX	22,023	56,053	XXX	XXX
04048R-NQ-5	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1.C FE	59,154	104.0030	52,002	50,000	51,605	0	(1,033)	0	0	5.000	2.800	JJ	1,250	2,500	12/02/2015	07/01/2031
04048R-NS-1	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1.C FE	58,560	103.7570	51,879	50,000	51,508	0	(969)	0	0	5.000	2.930	JJ	1,250	2,500	12/02/2015	07/01/2033
04048R-NU-6	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			2	1.C FE	58,108	103.8620	51,931	50,000	51,434	0	(921)	0	0	5.000	3.030	JJ	1,250	2,500	12/02/2015	07/01/2035
040654-YD-1	ARIZONA ST TRANSN BRD HWY REV			1,2	1.B FE	125,000	81.2400	101,550	125,000	125,000	0	0	0	0	3.166	3.166	JJ	1,979	3,958	01/10/2020	07/01/2038
047870-NB-2	ATLANTA GA WTR & WASTEWTR REV	SD		2	1.C FE	114,581	102.9910	102,991	100,000	102,291	0	(1,656)	0	0	5.000	3.229	MN	833	5,000	09/01/2015	11/01/2033
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	200,000	83.8470	167,694	200,000	200,000	0	0	0	0	3.477	3.477	AO	1,739	6,954	11/01/2019	10/01/2043
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1,2	1.B FE	112,357	86.8730	86,873	100,000	110,512	0	(636)	0	0	3.338	1.800	AO	835	3,338	01/08/2021	10/01/2037
13032U-VH-8	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	130,058	90.0450	112,556	125,000	128,683	0	(635)	0	0	2.704	2.125	JD	282	3,380	10/20/2021	06/01/2030
13034A-M6-4	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			1,2	1.A FE	101,579	79.1450	79,145	100,000	101,127	0	(155)	0	0	2.086	1.907	AO	522	2,086	01/12/2021	10/01/2033
13077D-AQ-5	CALIFORNIA ST UNIV REV	SD		2	1.D FE	118,724	108.8240	108,824	100,000	106,758	0	(1,905)	0	0	5.000	2.859	MN	833	5,000	02/09/2017	11/01/2031
162393-FV-9	CHATTANOOGA TENN ELEC REV	SD		2	1.D FE	170,945	103.1610	154,742	150,000	153,975	0	(2,281)	0	0	5.000	3.349	MS	2,500	7,500	07/23/2015	09/01/2040
172311-QE-5	CINCINNATI OHIO WTR SYS REV			2	1.A FE	225,000	70.4500	158,513	225,000	225,000	0	0	0	0	2.726	2.726	JD	511	6,134	06/18/2020	12/01/2046
196707-F5-7	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			1	1.C FE	72,917	79.3950	59,546	75,000	73,264	0	88	0	0	2.950	3.143	MS	738	2,213	10/29/2019	03/01/2039
220245-L8-5	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	50,660	74.9570	37,479	50,000	50,425	0	(71)	0	0	2.809	2.643	JJ	648	1,405	07/07/2020	07/15/2040
220245-L9-3	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	100,000	69.9530	69,953	100,000	100,000	0	0	0	0	2.859	2.859	JJ	1,318	2,859	07/01/2020	07/15/2043
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	100,184	84.0610	84,061	100,000	100,155	0	(9)	0	0	2.994	2.978	MN	499	2,994	01/08/2020	11/01/2038
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	100,000	93.9140	93,914	100,000	100,000	0	0	0	0	4.507	4.507	MN	751	4,507	04/06/2022	11/01/2051
25484J-CU-2	DISTRICT COLUMBIA UNIV REV			2	1.G FE	59,214	107.4620	53,731	50,000	53,231	0	(934)	0	0	5.000	2.901	AO	625	2,500	01/06/2017	04/01/2028
29508R-JS-6	ERIE CNTY N Y FISCAL STABILITY AUTH	SD		2	1.B FE	61,261	109.5210	54,761	50,000	54,461	0	(1,148)	0	0	5.000	2.440	MS	833	2,500	08/25/2017	09/01/2031
29508R-KM-7	ERIE CNTY N Y FISCAL STABILITY AUTH			2	1.B FE	60,620	109.6760	54,838	50,000	54,228	0	(1,085)	0	0	5.000	2.567	MS	833	2,500	08/25/2017	09/01/2033
359900-8X-8	FULTON CNTY GA DEV AUTH REV			1	1.B FE	298,403	88.2920	220,730	250,000	293,842	0	(1,220)	0	0	4.234	3.179	MN	1,764	10,585	01/16/2020	11/01/2047
387883-YV-7	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1,2	1.C FE	50,000	77.6980	38,849	50,000	50,000	0	0	0	0	3.310	3.310	JJ	828	1,655	01/08/2020	01/01/2043
41401P-CP-6	HARRIS CNTY TEX CULTURAL ED FACS FIN COR	SD		2	1.D FE	54,390	104.9840	52,492	50,000	51,870	0	(449)	0	0	4.000	2.970	MN	256	2,000	12/06/2017	11/15/2032
41401P-CR-2	HARRIS CNTY TEX CULTURAL ED FACS FIN COR	SD		2	1.D FE	80,917	104.1200	78,090	75,000	77,527	0	(605)	0	0	4.000	3.070	MN	383	3,000	12/06/2017	11/15/2034
452252-PT-0	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			2	1.D FE	96,477	104.0980	104,098	100,000	96,668	0	142	0	0	4.000	4.290	JJ	2,000	4,000	09/07/2022	01/01/2040
45470R-DN-3	INDIANA FIN AUTH HWY REV	SD		2	1.B FE	61,506	109.8920	54,946	50,000	54,755	0	(1,143)	0	0	5.000	2.438	JD	208	2,500	08/24/2017	06/01/2031
45470R-DR-4	INDIANA FIN AUTH HWY REV	SD		2	1.B FE	121,098	109.5820	109,582	100,000	108,768	0	(2,099)	0	0	5.000	2.628	JD	417	5,000	08/24/2017	06/01/2034
469494-AU-2	JACKSONVILLE FLA TRANSN AUTH LOC OPT GAS			2	1.D FE	57,044	103.5900	51,795	50,000	51,286	0	(778)	0	0	5.000	3.320	FA	1,042	2,500	08/31/2015	08/01/2035
485429-Z6-4	KANSAS ST DEV FIN AUTH REV			1	1.E FE	123,181	99.3020	99,302	100,000	119,859	0	(1,207)	0	0	4.727	2.914	AO	998	4,727	03/03/2021	04/15/2037
532646-AU-0	LIMESTONE CNTY ALA BRD SPL TAX SCH WTS				1.C FE	100,000	91.8730	91,873	100,000	100,000	0	0	0	0	1.140	1.140	JJ	570	1,140	09/16/2021	07/01/2026
532646-AV-8	LIMESTONE CNTY ALA BRD SPL TAX SCH WTS				1.C FE	100,000	89.7150	89,715	100,000	100,000	0	0	0	0	1.290	1.290	JJ	645	1,290	09/16/2021	07/01/2027
534272-D7-1	LINCOLN NEB ELEC SYS REV			2	1.C FE	59,611	103.7310	51,866	50,000	51,739	0	(1,018)	0	0	5.000	2.845	MS	833	2,500	04/15/2015	09/01/2033
544445-BT-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	85,934	104.3230	78,242	75,000	78,091	0	(1,235)	0	0	5.000	3.181	MN	479	3,750	01/06/2017	05/15/2029
54466H-DP-8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1.B FE	58,787	106.1360	53,068	50,000	52,468	0	(973)	0	0	5.000	2.870	JD	208	2,500	12/02/2016	06/01/2028
54628C-MW-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			1	1.E FE	100,000	68.3540	68,354	100,000	100,000	0	0	0	0	2.587	2.587	FA	1,078	2,587	07/31/2020	02/01/2043
546486-BW-0	LOUISIANA ST HWY IMPT REV			1	1.C FE	100,000	91.6090	91,609	100,000	100,000	0	0	0	0	0.897	0.897	JD	40	897	01/21/2021	06/15/2026
54651T-BD-6	LOUISIANA ST TRANSN AUTH			1	1.E FE	50,000	89.6480	44,824	50,000	50,000	0	0	0	0	1.648	1.648	FA	311	824	01/07/2021	02/15/2028
546540-MN-2	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1.F FE	59,573	100.9010	50,451	50,000	50,557	0	(1,092)	0	0	5.000	2.741	JJ	1,250	2,500	09/25/2014	07/01/2026
557363-DX-3	MADISON CNTY N Y CAP RESOURCE CORP REV			1	1.D FE	109,564	88.9980	88,998	100,000	107,305	0	(777)	0	0	3.044	2.101	JJ	1,522	3,044	01/11/2021	07/01/2032
56041M-VD-3	MAINE GOVERNMENTAL FACS AUTH LEASE RENT				1.D FE	100,000	85.4200	85,420	100,000	100,000	0	0	0	0	1.784	1.784	AO	446	1,784	01/21/2021	10/01/2029
575831-FH-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.C FE	450,000	83.1840	374,328	450,000	450,000	0	0	0	0	3.273	3.273	MN	2,455	14,729	11/01/2019	05/01/2039
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	51,632	83.9900	41,995	50,000	51,030	0	(161)	0	0	3.395	3.004	AO	358	1,698	02/04/2020	10/15/2040
576000-ZW-6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.B FE	100,749	73.2740	73,274	100,000	100,521	0	(74)	0	0	2.950	2.860	MN	377	2,950	09/30/2020	05/15/2043

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
581714-VU-3	MC KINNEY TEX WTRWKS & SWR REV	SD		2	1.B FE	212,340	108.0430	189,075	175,000	188,498	0	(3,995)	0	0	5.000	2.480	MS	2,576	8,750	07/27/2017	03/15/2030
592030-E4-8	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	SD		2	1.C FE	287,533	102.9320	257,330	250,000	257,782	0	(5,499)	0	0	5.000	2.671	MN	1,597	12,500	03/29/2018	05/15/2031
592190-MG-4	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.D FE	60,555	102.9180	51,459	50,000	51,885	0	(1,220)	0	0	5.000	2.425	JJ	1,250	2,500	04/15/2016	07/01/2027
592481-HF-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			2	1.B FE	89,685	102.2450	76,684	75,000	77,311	0	(1,681)	0	0	5.000	2.631	MN	625	3,750	12/02/2015	05/01/2032
592646-6Q-1	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1.D FE	289,503	101.2480	253,120	250,000	253,334	0	(4,332)	0	0	5.000	3.181	AO	3,125	12,500	05/30/2014	10/01/2026
59333P-H8-4	MIAMI-DADE CNTY FLA AVIATION REV	SD		2	1.E FE	231,256	100.6460	201,292	200,000	202,759	0	(3,587)	0	0	5.000	3.119	AO	2,500	10,000	01/15/2015	10/01/2034
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	158,010	83.1350	124,703	150,000	155,293	0	(845)	0	0	3.490	2.816	AO	1,309	5,235	09/29/2020	10/01/2042
593791-GW-0	MIAMI UNIV OHIO GEN RCPTS			2	1.D FE	28,365	101.9270	25,482	25,000	25,376	0	(552)	0	0	5.000	2.703	MS	417	1,250	03/29/2018	09/01/2029
593791-GW-0	MIAMI UNIV OHIO GEN RCPTS	SD		2	1.D FE	141,825	101.9270	127,409	125,000	126,878	0	(2,761)	0	0	5.000	2.702	MS	2,083	6,250	03/29/2018	09/01/2029
594615-FM-3	MICHIGAN ST BLDG AUTH REV			2	1.C FE	90,188	106.1340	79,601	75,000	79,662	0	(1,589)	0	0	5.000	2.670	AO	792	3,750	10/27/2016	10/15/2031
594615-HY-5	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	125,000	76.6020	95,753	125,000	125,000	0	0	0	0	2.705	2.705	AO	714	3,381	09/11/2020	10/15/2040
594615-JA-5	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	50,150	65.3520	32,676	50,000	50,107	0	(13)	0	0	3.085	3.050	AO	326	1,543	09/15/2020	10/15/2055
594698-SJ-2	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1,2	1.C FE	225,000	79.3360	178,506	225,000	225,000	0	0	0	0	3.225	3.225	MS	2,419	7,256	06/23/2021	09/01/2047
60416S-5D-8	MINNESOTA ST HSG FIN AGY			2	1.B FE	45,000	81.5330	36,690	45,000	45,000	0	0	0	0	3.237	3.237	JJ	728	1,457	01/24/2020	01/01/2040
60416S-5E-6	MINNESOTA ST HSG FIN AGY			2	1.B FE	25,000	78.9580	19,740	25,000	25,000	0	0	0	0	3.337	3.337	JJ	417	834	01/24/2020	01/01/2044
631060-CW-8	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1,2	1.D FE	103,565	79.6850	79,685	100,000	102,566	0	(355)	0	0	2.464	2.050	MS	821	2,464	02/18/2021	09/01/2035
64461X-DG-7	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1.E FE	138,133	87.8050	109,756	125,000	132,331	0	(2,008)	0	0	3.609	1.870	JJ	2,256	4,511	01/20/2021	07/01/2035
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
646140-DR-1	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	100,860	89.3730	89,373	100,000	100,507	0	(123)	0	0	1.483	1.352	JJ	742	1,483	01/26/2021	01/01/2028
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	72,088	109.6940	54,847	50,000	69,126	0	(747)	0	0	6.011	3.241	JD	134	3,006	10/28/2019	06/15/2042
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1,2	1.C FE	145,295	111.4060	111,406	100,000	139,958	0	(1,420)	0	0	5.985	3.242	MN	765	5,985	01/13/2020	11/15/2043
658207-ZV-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP			2	1.B FE	45,000	82.7730	37,248	45,000	45,000	0	0	0	0	3.000	3.000	JJ	675	1,350	05/07/2020	07/01/2046
660043-DT-4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	52,645	81.1320	40,566	50,000	51,629	0	(272)	0	0	3.796	3.137	JD	158	1,898	01/30/2020	06/01/2044
66353L-DP-9	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG			1	1.E FE	50,000	67.3910	33,696	50,000	50,000	0	0	0	0	3.130	3.130	MN	261	1,565	09/18/2020	11/01/2050
663903-JQ-6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1.B FE	100,000	76.0230	76,023	100,000	100,000	0	0	0	0	3.200	3.200	MN	409	3,200	01/23/2020	11/15/2044
665250-CR-5	NORTHERN ILL MUN PWR AGY PWR PROJ REV	SD		2	1.G FE	55,436	101.2590	50,630	50,000	51,711	0	(556)	0	0	4.000	2.770	JD	167	2,000	08/24/2016	12/01/2032
67756D-JQ-0	OHIO ST HIGHER EDL FAC COMMN REV			2	1.D FE	61,851	107.6170	53,809	50,000	53,742	0	(1,241)	0	0	5.000	2.329	JD	208	2,500	10/26/2016	12/01/2027
67756D-JR-8	OHIO ST HIGHER EDL FAC COMMN REV			2	1.D FE	60,363	107.5760	53,788	50,000	53,304	0	(1,076)	0	0	5.000	2.630	JD	208	2,500	10/26/2016	12/01/2030
67756D-PD-2	OHIO ST HIGHER EDL FAC COMMN REV			2	1.F FE	98,000	97.3670	97,367	100,000	98,084	0	48	0	0	4.000	4.128	JJ	2,000	4,000	04/22/2022	07/01/2047
67760H-NH-0	OHIO ST TPK COMMN TPK REV			2	1.C FE	75,435	73.0970	54,823	75,000	75,282	0	(41)	0	0	3.196	3.128	FA	906	2,397	02/06/2020	02/15/2048
681810-LJ-4	OMAHA NEB SAN SEW REV			2	1.C FE	110,577	102.7920	102,792	100,000	102,794	0	(1,195)	0	0	4.000	2.710	AO	1,000	4,000	10/26/2016	04/01/2030
709224-2R-9	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	50,000	84.1060	42,053	50,000	50,000	0	0	0	0	3.337	3.337	JD	139	1,669	01/16/2020	12/01/2039
709224-V7-1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	75,000	81.2340	60,926	75,000	75,000	0	0	0	0	3.579	3.579	JD	224	2,684	10/25/2019	12/01/2043
73358W-AJ-3	PORT AUTH N Y & N J	SD			1.D FE	383,074	107.2890	402,334	375,000	378,580	0	(493)	0	0	6.040	5.847	JD	1,888	22,650	04/06/2011	12/01/2029
73358W-TU-8	PORT AUTH N Y & N J			2	1.D FE	85,557	100.7660	75,575	75,000	75,821	0	(1,201)	0	0	5.000	3.320	MS	1,250	3,750	10/01/2014	09/01/2032
752111-PQ-1	RANCHO CALIF WTR DIST FING AUTH REV			1,2	1.A FE	50,000	73.4160	36,708	50,000	50,000	0	0	0	0	2.600	2.600	FA	542	1,300	01/07/2021	08/01/2040
756872-LF-2	RED RIV ED FIN CORP TEX ED REV			1,2	1.D FE	50,000	75.6290	37,815	50,000	50,000	0	0	0	0	3.397	3.397	MS	500	1,699	01/16/2020	03/15/2045
76221U-CZ-7	RHODE IS INFRASTRUCTURE BK WTR POLLUTION			2	1.A FE	84,842	102.2180	76,664	75,000	77,015	0	(1,114)	0	0	4.000	2.421	AO	750	3,000	05/13/2016	10/01/2031
76221U-DA-1	RHODE IS INFRASTRUCTURE BK WTR POLLUTION	SD		2	1.A FE	112,589	102.2180	102,218	100,000	102,584	0	(1,427)	0	0	4.000	2.480	AO	1,000	4,000	05/13/2016	10/01/2032
762232-BW-5	RHODE ISLAND ST COMM CORP REV			2	1.F FE	60,866	113.6250	56,813	50,000	57,255	0	(1,037)	0	0	5.000	2.520	MN	319	2,500	05/06/2020	05/15/2035
768874-SG-5	RIVERSIDE CALIF ELEC REV			1	1.D FE	109,383	126.7630	95,072	75,000	102,925	0	(1,104)	0	0	7.605	4.432	AO	1,426	5,704	05/24/2017	10/01/2040
76913C-BF-5	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1.C FE	100,000	91.1440	91,144	100,000	100,000	0	0	0	0	3.818	3.818	FA	1,442	3,818	04/23/2020	02/15/2038
771902-HM-8	ROCHESTER MINN HEALTH CARE FACS REV			2	1.C FE	115,670	110.8310	110,831	100,000	113,475	0	(1,291)	0	0	5.000	3.240	MN	639	5,000	03/25/2022	11/15/2057
786087-CJ-3	SACRAMENTO CALIF WASTEWTR REV			1,2	1.C FE	100,000	77.3970	77,397	100,000	100,000	0	0	0	0	2.798	2.798	MS	933	2,798	06/19/2020	09/01/2042
796253-2U-5	SAN ANTONIO TEX ELEC & GAS REV			2	1.D FE	113,890	100.1380	100,138	100,000	100,214	0	(2,516)	0	0	5.000	2.433	FA	2,083	5,000	03/29/2018	02/01/2028

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
796253-2V-3	SAN ANTONIO TEX ELEC & GAS REV			2	1.D FE	113,657	100.1380	100,138	100,000	100,210	0	(2,476)	0	0	5.000	2.473	FA	2,083	5,000	03/29/2018	02/01/2029
79765R-5B-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	202,184	78.3240	156,648	200,000	201,406	0	(212)	0	0	3.473	3.339	MN	1,158	6,946	01/08/2020	11/01/2043
880461-2D-9	TENNESSEE HOUSING DEVELOPMENT AGENCY			2	1.B FE	60,000	74.4700	44,682	60,000	60,000	0	0	0	0	3.104	3.104	JJ	931	1,862	07/01/2020	07/01/2040
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE			1	1.A FE	250,000	102.1580	255,395	250,000	250,000	0	0	0	0	5.102	5.103	MS	4,252	5,598	03/10/2023	04/01/2035
88278P-TQ-7	TEXAS ST UNIV SYS FING REV			2	1.C FE	113,215	100.4710	100,471	100,000	100,483	0	(2,345)	0	0	5.000	2.593	MS	1,472	5,000	03/29/2018	03/15/2029
88278P-ZM-9	TEXAS ST UNIV SYS FING REV			2	1.C FE	75,000	81.8020	61,352	75,000	75,000	0	0	0	0	3.289	3.289	MS	726	2,467	10/25/2019	03/15/2040
882854-WT-5	TEXAS WATER DEVELOPMENT BOARD	SD		2	1.A FE	105,806	101.3180	101,318	100,000	101,187	0	(634)	0	0	4.000	3.310	AO	844	4,000	10/07/2015	10/15/2032
91412G-DZ-5	UNIVERSITY CALIF REVS			1	1.D FE	137,319	108.5310	108,531	100,000	133,504	0	(1,022)	0	0	5.946	3.670	MN	760	5,946	01/14/2020	05/15/2045
91412H-JU-8	UNIVERSITY CALIF REVS			1,2	1.C FE	100,000	82.3780	82,378	100,000	100,000	0	0	0	0	2.147	2.147	MN	274	2,147	02/24/2021	05/15/2033
91412H-LD-3	UNIVERSITY CALIF REVS			1	1.D FE	100,000	82.2090	82,209	100,000	100,000	0	0	0	0	2.592	2.592	MN	331	2,592	02/26/2021	05/15/2034
91412H-LF-8	UNIVERSITY CALIF REVS			1	1.D FE	100,000	79.8930	79,893	100,000	100,000	0	0	0	0	2.742	2.742	MN	350	2,742	02/26/2021	05/15/2036
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	104,217	79.9610	79,961	100,000	102,674	0	(413)	0	0	3.504	3.000	MN	584	3,504	02/11/2020	11/01/2044
914714-CZ-1	UNIVERSITY N C CHAPEL HILL UNIV N C HOSP			1	1.D FE	114,892	118.1010	118,101	100,000	114,361	0	(324)	0	0	5.000	4.080	FA	2,083	5,000	04/22/2022	02/01/2049
91476P-NY-0	UNIVERSITY OKLA REVS			2	1.E FE	56,117	103.1120	51,556	50,000	51,086	0	(693)	0	0	5.000	3.501	JJ	1,250	2,500	09/11/2015	07/01/2033
915200-UK-3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1.E FE	59,804	101.6370	50,819	50,000	50,834	0	(1,088)	0	0	5.000	2.731	AO	625	2,500	09/19/2014	10/01/2025
915200-UL-1	UNIVERSITY VT & ST AGRIC COLLEGE			2	1.E FE	59,278	101.7590	50,880	50,000	50,793	0	(1,034)	0	0	5.000	2.841	AO	625	2,500	09/19/2014	10/01/2026
917567-GL-7	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	125,000	77.8930	97,366	125,000	125,000	0	0	0	0	2.589	2.589	JD	144	3,236	10/20/2021	12/15/2036
928075-JL-5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1,2	1.B FE	50,000	74.2310	37,116	50,000	50,000	0	0	0	0	2.449	2.449	JJ	612	1,225	07/22/2020	07/01/2040
92812V-D8-6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	75,000	78.2560	58,692	75,000	75,000	0	0	0	0	3.741	3.741	JD	234	2,806	05/21/2020	06/01/2050
92812V-F8-4	VIRGINIA ST HSG DEV AUTH			2	1.B FE	50,000	73.0450	36,523	50,000	50,000	0	0	0	0	3.432	3.432	JJ	858	1,716	07/09/2020	07/01/2055
92812V-K6-2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	50,000	72.2690	36,135	50,000	50,000	0	0	0	0	2.956	2.956	MS	493	1,478	09/25/2020	09/01/2045
928172-7B-5	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	53,235	82.1740	41,087	50,000	52,778	0	(130)	0	0	3.273	2.850	FA	682	1,637	04/28/2020	08/01/2040
928181-JH-0	VIRGINIA ST RES AUTH WTR & SWR SYS REV			1,2	1.C FE	50,000	68.4320	34,216	50,000	50,000	0	0	0	0	2.536	2.536	MN	211	1,268	07/15/2020	11/01/2041
92818N-HZ-4	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			2	1.A FE	75,000	78.3790	58,784	75,000	75,000	0	0	0	0	3.320	3.320	MN	415	2,490	10/30/2019	11/01/2042
940093-7A-9	WASHINGTON ST UNIV REVS			2	1.E FE	59,101	102.7600	51,380	50,000	51,278	0	(990)	0	0	5.000	2.900	AO	625	2,500	02/12/2015	04/01/2029
940093-7B-7	WASHINGTON ST UNIV REVS			2	1.E FE	88,292	102.7870	77,090	75,000	76,870	0	(1,448)	0	0	5.000	2.950	AO	938	3,750	02/12/2015	04/01/2030
940094-DA-0	WASHINGTON ST UNIV REVS			2	1.E FE	39,224	100.6820	35,239	35,000	35,189	0	(747)	0	0	5.000	2.803	AO	438	1,750	03/29/2018	04/01/2031
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV			2	1.D FE	185,724	100.0480	200,096	200,000	186,070	0	256	0	0	4.000	4.442	JD	667	8,000	09/06/2022	06/01/2051
956724-AR-9	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE	SD		2	1.E FE	114,809	101.2510	101,251	100,000	101,269	0	(2,493)	0	0	5.000	2.431	JJ	2,500	5,000	03/29/2018	07/01/2030
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						12,436,661	XXX	10,685,825	11,485,000	11,910,149	0	(87,124)	0	0	XXX	XXX	XXX	119,260	437,030	XXX	XXX
3131XT-N6-3	FH ZM0413 - RMBS			4	1.A	51,705	94.0579	47,006	49,976	52,449	0	(141)	0	0	3.500	2.755	MON	146	1,749	12/04/2015	11/01/2045
31329K-LR-3	FH ZA2136 - RMBS			4	1.A	6,934	103.0920	6,799	6,596	6,770	0	(31)	0	0	5.000	3.734	MON	27	330	12/17/2009	09/01/2029
31329K-X3-3	FH ZA2498 - RMBS			4	1.A	61,469	95.6470	58,556	61,221	61,556	0	(30)	0	0	3.500	3.356	MON	179	2,143	05/24/2018	03/01/2038
3132A5-AY-1	FH ZS4523 - RMBS			4	1.A	62,197	93.7995	58,041	61,878	62,238	0	(8)	0	0	3.500	3.392	MON	180	2,166	08/06/2013	07/01/2043
3132A5-E4-3	FH ZS4655 - RMBS			4	1.A	13,847	93.0924	12,353	13,270	14,457	0	(19)	0	0	3.500	2.233	MON	39	464	03/29/2016	03/01/2046
3132A7-UG-4	FH ZS6883 - RMBS			4	1.A	9,552	97.0380	8,806	9,075	9,317	0	(38)	0	0	3.500	2.124	MON	26	318	02/21/2014	12/01/2028
3132AC-SR-2	FH ZT0528 - RMBS			4	1.A	49,985	94.0611	45,786	48,677	50,300	0	(10)	0	0	3.500	2.997	MON	142	1,704	02/21/2017	08/01/2046
3132D5-6Z-0	FH SB8088 - RMBS			4	1.A	1,801,842	87.0736	1,531,246	1,758,565	1,796,770	0	(2,892)	0	0	1.500	1.022	MON	2,198	26,378	01/21/2021	02/01/2036
3132DN-Z4-8	FH SD1663 - RMBS			4	1.A	225,343	95.1014	232,112	244,068	225,915	0	336	0	0	4.000	5.083	MON	814	9,763	09/27/2022	10/01/2052
3132DP-S9-0	FH SD2344 - RMBS			4	1.A	286,829	99.5800	283,806	285,003	286,771	0	(57)	0	0	5.000	4.906	MON	1,188	8,313	04/28/2023	02/01/2053
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	154,072	82.1168	122,797	149,539	154,443	0	(73)	0	0	2.000	1.606	MON	249	2,991	08/28/2020	09/01/2050
3133A8-MR-5	FH QB2168 - RMBS			4	1.A	77,326	82.3702	61,558	74,734	77,777	0	15	0	0	2.000	1.513	MON	125	1,495	08/11/2020	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS			4	1.A	247,471	90.2572	213,902	236,991	246,112	0	(732)	0	0	2.000	1.171	MON	395	4,740	01/21/2021	12/01/2035
3133KQ-N6-9	FH RA8513 - RMBS			4	1.A	470,484	99.0760	465,918	470,263	470,458	0	(25)	0	0	5.000	4.998	MON	1,959	19,594	02/07/2023	02/01/2053
3133KY-U6-4	FH RB5105 - RMBS			4	1.A	388,224	85.7708	322,306	375,776	386,944	0	(633)	0	0	2.000	1.492	MON	626	7,516	02/18/2021	03/01/2041

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
3136A5-YC-4	FNR 2012-30 ED - CMO/RMBS			4	1.A	774	99.2494	753	759	758	0	(1)	0	0	2.500	1.991	MON	2	19	04/19/2012	04/25/2031
3136A8-UN-8	FNR 2012-99 EC - CMO/RMBS			4	1.A	31,260	92.9870	28,463	30,610	30,804	0	(64)	0	0	2.000	1.628	MON	51	612	09/18/2012	02/25/2041
3136AE-LE-5	FNR 2013-58 KJ - CMO/RMBS			4	1.A	22,382	89.0466	19,558	21,964	22,361	0	75	0	0	3.000	2.570	MON	55	659	11/15/2013	02/25/2043
3137AM-K7-1	FHR 4020 EJ - CMO/RMBS			4	1.A	30,752	92.0089	26,788	29,114	30,435	0	(434)	0	0	3.000	1.792	MON	73	873	09/24/2012	02/15/2042
3138LV-H4-8	FN AO4750 - RMBS			4	1.A	55,821	92.8710	52,560	56,595	56,074	0	74	0	0	2.500	2.950	MON	118	1,415	03/29/2018	10/01/2027
3138WB-BF-1	FN AS1837 - RMBS			4	1.A	57,545	98.2509	54,048	55,010	58,720	0	(19)	0	0	4.000	2.889	MON	183	2,200	04/24/2014	02/01/2044
3138WJ-YB-8	FN AS8805 - RMBS			4	1.A	76,372	93.4289	68,713	73,546	77,468	0	(183)	0	0	3.500	2.603	MON	215	2,574	08/25/2017	02/01/2042
3138X3-BX-9	FN AU3653 - RMBS			4	1.A	102,786	97.0487	94,875	97,760	104,558	0	1,756	0	0	4.000	2.862	MON	326	3,910	11/01/2013	09/01/2043
3138Y6-MY-7	FN AX4874 - RMBS			4	1.A	43,898	93.6486	38,783	41,413	43,943	0	52	0	0	3.500	2.545	MON	121	1,449	01/15/2015	12/01/2044
31403D-YB-9	FN 746006 - RMBS			4	1.A	3,079	101.0956	3,006	2,973	3,586	0	139	0	0	6.393	2.620	MON	16	132	03/24/2004	12/01/2033
31407P-CV-8	FN 836284 - RMBS			4	1.A	5,481	101.2007	5,689	5,621	5,439	0	(6)	0	0	5.500	6.350	MON	26	309	07/22/2008	10/01/2035
3140EV-4E-4	FN BC1720 - RMBS			4	1.A	26,527	93.6751	23,655	25,252	26,797	0	34	0	0	3.500	2.626	MON	74	884	02/12/2016	01/01/2046
3140LY-A9-4	FN BT9031 - RMBS			4	1.A	1,290,955	85.7689	1,076,785	1,255,449	1,286,501	0	(2,115)	0	0	2.000	1.585	MON	2,092	25,109	09/07/2021	08/01/2041
3140MM-Y2-8	FN BV7928 - RMBS			4	1.A	515,436	97.0670	511,590	527,048	515,462	0	23	0	0	4.500	4.819	MON	1,976	23,717	12/21/2022	08/01/2052
3140Q9-NW-9	FN CA2204 - RMBS			4	1.A	83,478	97.8773	78,587	80,291	91,044	0	619	0	0	4.500	2.583	MON	301	3,613	02/13/2019	08/01/2048
3140QK-QX-9	FN CB0469 - RMBS			4	1.A	623,723	86.6340	515,776	595,351	620,130	0	(1,282)	0	0	2.500	1.768	MON	1,240	14,884	06/03/2021	05/01/2041
3140QN-BZ-4	FN CB2755 - RMBS			4	1.A	223,990	89.0222	214,014	240,405	224,554	0	315	0	0	3.000	3.894	MON	601	7,212	06/29/2022	02/01/2052
3140QQ-2H-7	FN CB5275 - RMBS			4	1.A	2,840,667	99.6294	2,831,246	2,841,777	2,840,328	0	(385)	0	0	5.000	5.008	MON	11,841	142,089	12/27/2022	12/01/2052
3140QR-KE-2	FN CB5692 - RMBS			4	1.A	710,027	101.7772	716,822	704,305	709,849	0	(179)	0	0	5.500	5.373	MON	3,228	19,368	06/02/2023	02/01/2053
3140X4-H2-5	FN FM1148 - RMBS			4	1.A	37,892	92.9436	34,307	36,911	39,566	0	23	0	0	3.500	2.502	MON	108	1,292	06/26/2019	12/01/2048
3140X8-KJ-5	FN FM4796 - RMBS			4	1.A	189,134	82.7329	150,119	181,451	188,602	0	(205)	0	0	2.000	1.534	MON	302	3,629	11/20/2020	11/01/2050
3140X9-V5-1	FN FM6035 - RMBS			4	1.A	877,886	90.2579	762,573	844,883	873,888	0	(2,161)	0	0	2.000	1.243	MON	1,408	16,898	02/19/2021	02/01/2036
3140XK-KX-7	FN FS3909 - RMBS			4	1.A	331,502	99.5839	328,582	329,955	331,477	0	(25)	0	0	5.000	4.930	MON	1,375	9,624	05/08/2023	02/01/2053
31410L-UV-2	FN 890796 - RMBS			4	1.A	56,148	94.1211	51,668	54,896	56,614	0	11	0	0	3.500	2.999	MON	160	1,921	01/17/2018	12/01/2045
31416X-FA-3	FN AB1960 - RMBS			4	1.A	32,740	98.4969	30,121	30,580	32,801	0	(168)	0	0	4.000	2.692	MON	102	1,223	12/03/2014	12/01/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						12,177,537	XXX	11,190,071	12,009,549	12,174,033	0	(8,446)	0	0	XXX	XXX	XXX	34,286	375,279	XXX	XXX
696550-A4-4	PALM BEACH CNTY FLA SCH BRD CTFS PARTN	SD		2	1.D FE	113,351	102.5950	102,595	100,000	103,134	0	(1,905)	0	0	5.000	2.960	FA	2,083	5,000	03/29/2018	08/01/2032
91802R-AJ-8	UTLUTL 2013T AND 2013TE E11 - ABS			4	1.A FE	168,349	103.8411	155,762	150,000	158,515	0	231	0	0	5.000	3.670	JD	333	10,854	03/29/2018	12/15/2030
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						281,700	XXX	258,357	250,000	261,649	0	(1,675)	0	0	XXX	XXX	XXX	2,417	15,854	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						24,895,898	XXX	22,134,254	23,744,549	24,345,831	0	(97,244)	0	0	XXX	XXX	XXX	155,963	828,163	XXX	XXX
00287Y-AQ-2	ABBVIE INC			1,2	1.G FE	99,825	98.2605	98,261	100,000	99,972	0	19	0	0	3.600	3.621	MN	470	3,600	05/05/2015	05/14/2025
00287Y-BV-0	ABBVIE INC			1,2	1.G FE	206,696	95.8845	191,769	200,000	203,996	0	(1,408)	0	0	2.950	2.190	MN	656	5,900	01/20/2022	11/21/2026
010392-FU-7	ALABAMA POWER CO			1,2	1.E FE	198,531	81.3706	183,084	225,000	203,689	0	2,845	0	0	1.450	3.022	MS	961	3,263	02/24/2022	09/15/2030
010392-FX-1	ALABAMA POWER CO			1,2	1.E FE	199,862	88.8369	177,674	200,000	199,888	0	15	0	0	3.050	3.058	MS	1,796	6,100	03/02/2022	03/15/2032
025816-CM-9	AMERICAN EXPRESS CO			2	1.F FE	299,526	92.2669	276,801	300,000	299,726	0	93	0	0	1.650	1.683	MN	784	4,950	11/01/2021	11/04/2026
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	48,359	99.6186	49,809	50,000	49,957	0	343	0	0	2.900	3.608	FA	544	1,450	01/02/2019	02/16/2024
03027X-BR-0	AMERICAN TOWER CORP			1,2	2.C FE	99,481	91.1920	91,192	100,000	99,713	0	103	0	0	1.450	1.559	MS	427	1,450	09/23/2021	09/15/2026
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC			1	1.G FE	212,296	95.4176	190,835	200,000	209,869	0	(306)	0	0	4.625	4.257	FA	3,854	9,250	07/30/2014	02/01/2044
037833-CR-9	APPLE INC			1,2	1.B FE	159,702	96.7490	145,124	150,000	156,048	0	(1,870)	0	0	3.200	1.860	MN	667	4,800	01/10/2022	05/11/2027
04351L-AB-6	ASCENSION HEALTH ALLIANCE			1	1.B FE	49,118	85.3124	42,656	50,000	49,236	0	20	0	0	3.945	4.048	MN	252	1,973	05/23/2017	11/15/2046
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	49,958	98.3232	49,162	50,000	49,995	0	9	0	0	2.500	2.517	FA	521	1,250	07/23/2019	08/01/2024
05565E-BQ-7	BMW US CAPITAL LLC			1	1.F FE	199,906	98.7935	197,587	200,000	199,992	0	31	0	0	0.800	0.816	AO	400	1,600	03/29/2021	04/01/2024
05581K-AG-6	BNP PARIBAS SA		C	2,5	1.D FE	250,000	104.5607	261,402	250,000	250,000	0	0	0	0	5.894	5.894	JD	1,064	0	11/28/2023	12/05/2034

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
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	206,380	99.8947	199,789	200,000	200,080	0	(1,386)	0	0	4.125	3.413	JJ	3,644	8,250	02/21/2019	01/22/2024
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1.G FE	237,353	95.5622	238,906	250,000	243,637	0	1,313	0	0	3.705	4.359	AO	1,724	9,263	10/10/2018	04/24/2028
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.E FE	108,000	93.7020	101,198	108,000	108,000	0	0	0	0	3.419	3.420	JD	113	3,693	12/12/2017	12/20/2028
06406R-BA-4	BANK OF NEW YORK MELLON CORP			2	1.F FE	249,788	93.0145	232,536	250,000	249,867	0	42	0	0	2.050	2.068	JJ	2,207	5,125	01/19/2022	01/26/2027
06406R-BP-1	BANK OF NEW YORK MELLON CORP			2,5	1.E FE	250,000	97.4668	243,667	250,000	250,000	0	0	0	0	4.706	4.708	FA	4,902	5,915	01/24/2023	02/01/2034
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.A FE	237,797	77.4241	270,984	350,000	238,188	0	391	0	0	3.650	5.999	FA	4,826	0	09/27/2023	08/15/2052
110122-DC-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	11,884	98.4297	11,812	12,000	11,979	0	13	0	0	3.875	3.990	FA	176	465	08/03/2015	08/15/2025
125523-AH-3	CIGNA GROUP			1,2	2.A FE	74,900	99.2626	74,447	75,000	74,951	0	9	0	0	4.375	4.390	AO	693	3,281	09/06/2018	10/15/2028
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	49,497	98.1760	49,088	50,000	49,908	0	56	0	0	3.875	3.998	JJ	866	1,938	07/13/2015	07/20/2025
134429-BG-3	CAMPBELL SOUP CO			1,2	2.B FE	324,867	97.8094	293,428	300,000	317,160	0	(4,060)	0	0	4.150	2.618	MS	3,666	12,450	01/27/2022	03/15/2028
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	99,852	92.1830	92,183	100,000	99,912	0	29	0	0	1.750	1.781	JD	141	1,750	11/17/2021	12/02/2026
14040H-DC-6	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	250,000	110.0319	275,080	250,000	250,000	0	0	0	0	7.624	7.627	AO	3,177	0	10/27/2023	10/30/2031
14913R-2U-0	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	124,940	92.4417	115,552	125,000	124,963	0	12	0	0	1.700	1.710	JJ	1,021	2,125	01/03/2022	01/08/2027
172967-KG-5	CITIGROUP INC				1.G FE	50,932	97.4461	48,723	50,000	50,219	0	(103)	0	0	3.700	3.475	JJ	868	1,850	02/24/2016	01/12/2026
172967-KY-6	CITIGROUP INC			1,2	1.G FE	49,971	95.3218	47,661	50,000	49,992	0	4	0	0	3.200	3.206	AO	311	1,600	10/17/2016	10/21/2026
17327C-AM-5	CITIGROUP INC			1,2,5	1.G FE	147,744	91.5867	137,380	150,000	148,489	0	333	0	0	1.122	1.416	JJ	715	1,683	09/28/2021	01/28/2027
17327C-AN-3	CITIGROUP INC			1,2,5	1.G FE	300,000	96.0622	288,187	300,000	300,000	0	0	0	0	2.014	2.015	JJ	2,618	6,042	01/18/2022	01/25/2026
194162-AN-3	COLGATE-PALMOLIVE CO			1,2	1.D FE	249,700	96.4782	241,196	250,000	249,781	0	59	0	0	3.100	3.126	FA	2,928	7,879	08/01/2022	08/15/2027
20030N-BH-3	COMCAST CORP			1	1.G FE	250,378	96.8788	242,197	250,000	250,218	0	(21)	0	0	4.250	4.238	JJ	4,899	10,625	05/15/2014	01/15/2033
20030N-CT-6	COMCAST CORP			1,2	1.G FE	99,950	98.6010	98,601	100,000	99,974	0	5	0	0	4.150	4.156	AO	876	4,150	10/02/2018	10/15/2028
210518-DS-2	CONSUMERS ENERGY CO			1,2	1.E FE	499,070	100.3481	501,741	500,000	499,270	0	200	0	0	4.650	4.689	MS	7,750	14,919	01/03/2023	03/01/2028
22170Q-AA-8	COTTAGE HEALTH CREDIT GROUP			1,2	1.D FE	50,000	75.1337	37,567	50,000	50,000	0	0	0	0	3.304	3.304	MN	275	1,652	01/21/2020	11/01/2049
224044-CE-5	COX COMMUNICATIONS INC			1,2	2.B FE	47,201	98.2096	49,105	50,000	49,611	0	343	0	0	3.850	4.595	FA	802	1,925	10/05/2015	02/01/2025
24422E-WA-3	JOHN DEERE CAPITAL CORP				1.F FE	199,886	92.3703	184,741	200,000	199,930	0	22	0	0	1.700	1.712	JJ	1,606	3,400	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
254687-DD-5	WALT DISNEY CO			1,2	1.G FE	99,761	98.2337	98,234	100,000	99,952	0	26	0	0	3.700	3.728	AO	781	3,700	10/14/2015	10/15/2025
25470D-BE-8	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	99,810	97.6541	97,654	100,000	99,970	0	20	0	0	3.950	3.971	JD	176	3,950	05/18/2015	06/15/2025
25746U-DR-7	DOMINION ENERGY INC			1,2	2.B FE	256,075	102.8862	257,216	250,000	255,601	0	(474)	0	0	5.375	5.052	MN	1,717	13,326	01/11/2023	11/15/2032
26442C-BG-8	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	249,848	87.6144	219,036	250,000	249,874	0	13	0	0	2.850	2.857	MS	2,098	7,125	03/01/2022	03/15/2032
26442U-AG-9	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	249,953	96.8835	242,209	250,000	249,979	0	4	0	0	3.700	3.702	MS	3,083	9,250	08/06/2018	09/01/2028
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1.D FE	150,000	85.2647	127,897	150,000	150,000	0	0	0	0	3.920	3.920	JD	490	5,880	06/01/2017	06/01/2047
29157T-AC-0	EMORY UNIVERSITY			1,2	1.C FE	103,815	95.1766	95,177	100,000	101,358	0	(849)	0	0	1.566	0.701	MS	522	1,566	02/03/2021	09/01/2025
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	149,481	100.9544	151,432	150,000	149,885	0	59	0	0	5.875	5.921	AO	1,860	8,813	10/01/2015	10/15/2025
29273R-BD-0	ENERGY TRANSFER LP			1,2	2.C FE	87,516	98.5283	98,528	100,000	98,014	0	1,550	0	0	4.050	5.785	MS	1,193	4,050	10/05/2015	03/15/2025
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	249,508	104.5341	261,335	250,000	249,521	0	14	0	0	5.350	5.377	JJ	5,610	7,468	01/03/2023	01/31/2033
30231G-BH-4	EXXON MOBIL CORP			1,2	1.D FE	200,000	97.9825	195,965	200,000	200,000	0	0	0	0	2.992	2.992	MS	1,695	5,984	03/17/2020	03/19/2025
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	199,796	97.6438	195,288	200,000	199,949	0	45	0	0	2.850	2.871	AO	1,425	5,700	03/24/2020	04/01/2025
35137L-AG-0	FOX CORP			1,2	2.B FE	50,000	99.8856	49,943	50,000	50,000	0	0	0	0	4.030	4.029	JJ	873	2,015	01/15/2019	01/25/2024
35137L-AM-7	FOX CORP			1,2	2.B FE	49,922	97.2998	48,650	50,000	49,979	0	16	0	0	3.050	3.084	AO	356	1,525	03/31/2020	04/07/2025
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	175,000	92.7811	162,367	175,000	175,000	0	0	0	0	2.640	2.640	FA	1,630	4,620	01/19/2022	02/24/2028
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	199,482	96.3434	192,687	200,000	199,832	0	55	0	0	3.500	3.531	MN	875	7,000	11/10/2016	11/16/2026
404280-CJ-6	HSBC HOLDINGS PLC		C	2,5	1.G FE	246,338	95.0665	237,666	250,000	247,925	0	818	0	0	1.645	2.007	AO	834	4,113	01/14/2022	04/18/2026
438516-CE-4	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	168,833	90.7064	158,736	175,000	171,121	0	1,178	0	0	1.100	1.824	MS	642	1,925	01/13/2022	03/01/2027
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	50,000	62.6834	31,342	50,000	50,000	0	0	0	0	2.667	2.667	AO	333	1,334	08/05/2020	10/01/2050
46647P-BW-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	500,000	91.9165	459,583	500,000	500,000	0	0	0	0	1.040	1.040	FA	2,123	5,200	01/28/2021	02/04/2027

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
46647P-CP-9	JPMORGAN CHASE & CO			1,2,5	1.E FE	98,689	90.5138	90,514	100,000	98,820	0	107	0	0	1.470	1.706	MS	404	1,470	11/05/2021	09/22/2027
47216Q-AB-9	JDE PEETS NV		C	1,2	2.C FE	149,033	89.3922	134,088	150,000	149,436	0	180	0	0	1.375	1.502	JJ	951	2,063	09/21/2021	01/15/2027
49177J-AK-8	KENVUE INC			1,2	1.F FE	249,453	102.7787	256,947	250,000	249,491	0	38	0	0	4.900	4.927	MS	3,369	6,125	03/08/2023	03/22/2033
49327M-3H-5	KEYBANK NA			1,2	2.A FE	497,590	93.6313	468,157	500,000	497,767	0	177	0	0	5.000	5.062	JJ	10,764	12,500	01/23/2023	01/26/2033
494550-AT-3	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	46,020	102.0712	51,036	50,000	47,143	0	168	0	0	5.800	6.527	MS	854	2,900	09/02/2015	03/15/2035
49456B-AG-6	KINDER MORGAN INC			1,2	2.B FE	88,429	98.9435	98,944	100,000	91,822	0	506	0	0	5.300	6.350	JD	442	5,300	09/09/2015	12/01/2034
50077L-AD-8	KRAFT HEINZ FOODS CO			1,2	2.B FE	95,015	95.9752	95,975	100,000	98,513	0	579	0	0	3.000	3.649	JD	250	3,000	04/25/2017	06/01/2026
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	449,082	97.3780	438,201	450,000	449,690	0	134	0	0	3.400	3.433	MS	4,803	15,300	03/05/2019	03/08/2026
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	247,048	92.0774	230,194	250,000	247,667	0	77	0	0	4.150	4.221	MN	1,239	10,375	05/14/2014	05/18/2043
58933Y-BM-6	MERCK & CO INC			1,2	1.E FE	263,913	102.7564	308,269	300,000	264,044	0	131	0	0	5.000	5.860	MN	1,833	7,500	10/03/2023	05/17/2053
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	499,955	101.1168	505,584	500,000	499,963	0	8	0	0	5.050	5.052	JJ	12,274	12,625	01/03/2023	01/06/2028
59217G-EP-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	174,979	96.7624	169,334	175,000	174,995	0	7	0	0	0.700	0.704	MS	320	1,225	09/21/2021	09/27/2024
59217G-ER-6	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	199,772	91.4477	182,895	200,000	199,859	0	45	0	0	1.875	1.899	JJ	1,771	3,750	01/03/2022	01/11/2027
61747Y-EG-6	MORGAN STANLEY			1,2,5	1.E FE	100,000	96.2958	96,296	100,000	100,000	0	0	0	0	1.164	1.164	AO	226	1,164	10/14/2021	10/21/2025
61747Y-EU-5	MORGAN STANLEY			1,2,5	1.E FE	485,375	97.1248	485,624	500,000	486,350	0	975	0	0	4.889	5.261	JJ	10,932	12,223	03/28/2023	07/20/2033
61747Y-FJ-9	MORGAN STANLEY			1,2,5	1.E FE	250,000	110.7389	276,847	250,000	250,000	0	0	0	0	6.627	6.629	MN	2,761	0	10/30/2023	11/01/2034
641062-BB-9	NESTLE HOLDINGS INC			1,2	1.D FE	249,825	99.4694	248,674	250,000	249,871	0	34	0	0	4.125	4.140	AO	2,578	10,828	09/06/2022	10/01/2027
64952W-EY-5	NEW YORK LIFE GLOBAL FUNDING				1.A FE	499,715	100.7979	503,990	500,000	499,766	0	51	0	0	4.850	4.863	JJ	11,586	12,125	01/04/2023	01/09/2028
666807-BJ-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	99,973	84.1186	84,119	100,000	99,986	0	0	0	0	3.850	3.851	AO	813	3,850	02/03/2015	04/15/2045
666807-CH-3	NORTHROP GRUMMAN CORP			1,2	2.A FE	249,745	100.7807	251,952	250,000	249,779	0	34	0	0	4.700	4.712	MS	3,460	7,083	02/06/2023	03/15/2033
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	49,977	96.2796	48,140	50,000	49,988	0	2	0	0	3.700	3.706	MN	236	1,850	08/07/2018	11/15/2028
68389X-CM-5	ORACLE CORP			1,2	2.B FE	249,515	100.1191	250,298	250,000	249,630	0	115	0	0	4.500	4.538	MN	1,719	8,438	02/02/2023	05/06/2028
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	449,141	94.6662	425,998	450,000	449,669	0	127	0	0	2.600	2.630	JJ	5,135	11,700	07/18/2019	07/23/2026
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	250,000	97.6500	244,125	250,000	250,000	0	0	0	0	5.068	5.069	JJ	5,526	6,335	01/19/2023	01/24/2034
69351U-AN-3	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	99,428	97.5062	97,506	100,000	99,567	0	15	0	0	5.200	5.238	JJ	2,398	5,200	07/12/2011	07/15/2041
701094-AS-3	PARKER-HANNIFIN CORP			1,2	2.A FE	199,560	100.3184	200,637	200,000	199,672	0	59	0	0	4.500	4.533	MS	2,650	11,250	06/06/2022	09/15/2029
70213H-AE-8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	100,000	74.5720	74,572	100,000	100,000	0	0	0	0	3.192	3.192	JJ	1,596	3,192	01/22/2020	07/01/2049
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	249,708	99.6382	249,096	250,000	249,765	0	57	0	0	4.450	4.492	MN	1,298	5,563	05/16/2023	05/19/2026
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	2.960	MS	2,172	7,375	03/04/2019	03/15/2024
731572-AB-9	RALPH LAUREN CORP			1,2	1.G FE	98,995	90.6572	90,657	100,000	99,320	0	95	0	0	2.950	3.067	JD	131	2,950	06/01/2020	06/15/2030
74153W-CM-9	PRICOA GLOBAL FUNDING I				1.D FE	248,055	93.1957	232,989	250,000	249,214	0	465	0	0	0.800	0.991	MS	667	2,000	06/29/2021	09/01/2025
744448-CV-1	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	496,665	82.4367	412,184	500,000	497,515	0	307	0	0	1.875	1.947	JD	417	9,375	02/22/2021	06/15/2031
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	167,375	94.1656	164,790	175,000	169,888	0	1,788	0	0	2.250	3.390	MS	1,159	3,938	07/28/2022	09/15/2026
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	495,798	96.6930	459,292	475,000	488,257	0	(4,026)	0	0	3.250	2.322	MN	1,758	15,438	02/08/2022	05/20/2027
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	259,863	94.9428	237,357	250,000	256,286	0	(1,854)	0	0	3.000	2.191	JD	104	7,500	01/18/2022	06/26/2027
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	99,765	99.7378	99,738	100,000	99,994	0	28	0	0	4.750	4.779	MS	1,399	4,750	09/16/2013	03/15/2024
855244-BF-5	STARBUCKS CORP			1,2	2.A FE	249,510	101.8643	254,661	250,000	249,544	0	34	0	0	4.800	4.825	FA	4,533	5,967	02/07/2023	02/15/2033
857477-AW-3	STATE STREET CORP				1.F FE	95,832	95.6417	95,642	100,000	98,834	0	472	0	0	2.650	3.162	MN	309	2,650	11/29/2016	05/19/2026
857477-CA-9	STATE STREET CORP			2,5	1.E FE	250,000	98.3861	245,965	250,000	250,000	0	0	0	0	4.821	4.822	JJ	5,189	6,026	01/23/2023	01/26/2034
87264A-CZ-6	T-MOBILE USA INC			1,2	2.B FE	249,478	101.5732	253,933	250,000	249,548	0	71	0	0	4.950	4.997	MS	3,644	7,425	02/06/2023	03/15/2028
89236T-EW-1	TOYOTA MOTOR CREDIT CORP			1	1.E FE	99,759	98.1584	98,158	100,000	99,953	0	39	0	0	3.400	3.437	AO	727	3,400	04/10/2018	04/14/2025
89236T-JV-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	249,740	92.8655	232,164	250,000	249,839	0	51	0	0	1.900	1.922	JJ	2,217	4,750	01/10/2022	01/13/2027
893526-DJ-9	TRANSCANADA PIPELINES LTD			1	2.B FE	110,518	105.2858	105,286	100,000	107,807	0	(290)	0	0	6.100	5.378	JD	508	6,100	07/12/2011	06/01/2040
902674-YB-0	UBS AG (LONDON BRANCH)		C		1.E FE	274,788	99.4806	273,572	275,000	274,992	0	71	0	0	0.450	0.476	FA	488	1,238	02/02/2021	02/09/2024

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
902674-ZW-3	UBS AG (LONDON BRANCH)		C		1.E FE	500,260	103.8530	519,265	500,000	500,246	0	(14)	0	0	5.650	5.638	MS	8,632	0	09/06/2023	09/11/2028
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1.E FE	198,044	96.8964	193,793	200,000	199,053	0	204	0	0	3.500	3.622	MS	1,925	7,000	09/04/2018	03/22/2028
91159H-JC-5	US BANCORP			2,5	1.G FE	150,000	91.8947	137,842	150,000	150,000	0	0	0	0	2.215	2.215	JJ	1,421	3,323	01/20/2022	01/27/2028
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.F FE	301,050	97.4891	292,467	300,000	300,535	0	(108)	0	0	3.850	3.806	JD	513	11,550	09/26/2018	06/15/2028
91324P-DM-1	UNITEDHEALTH GROUP INC			1	1.F FE	49,876	99.6727	49,836	50,000	49,997	0	25	0	0	3.500	3.554	FA	661	1,750	12/13/2018	02/15/2024
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	108,822	96.6284	105,325	109,000	108,907	0	14	0	0	4.016	4.032	JD	340	4,377	02/28/2019	12/03/2029
92343V-GN-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	149,515	83.3482	126,689	152,000	150,026	0	214	0	0	2.355	2.531	MS	1,054	3,580	03/11/2021	03/15/2032
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	161,412	88.0115	176,023	200,000	169,518	0	6,742	0	0	1.625	6.079	MN	334	3,252	10/13/2022	11/24/2027
92939U-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	249,668	99.8348	249,587	250,000	249,727	0	60	0	0	4.750	4.780	JJ	5,476	6,069	01/09/2023	01/15/2028
931142-CB-7	WALMART INC				1.C FE	114,514	108.7984	108,798	100,000	109,489	0	(618)	0	0	5.250	4.212	MS	1,750	5,250	04/23/2014	09/01/2035
949746-RW-3	WELLS FARGO & CO				2.A FE	144,089	95.7807	143,671	150,000	148,105	0	770	0	0	3.000	3.574	AO	863	4,500	03/29/2018	04/22/2026
949746-SH-5	WELLS FARGO & CO				2.A FE	239,538	95.0406	237,602	250,000	246,658	0	1,113	0	0	3.000	3.504	AO	1,417	7,500	11/29/2016	10/23/2026
95101V-AB-5	WESLEYAN UNIVERSITY			1,2	1.D FE	100,000	73.2585	73,259	100,000	100,000	0	0	0	0	3.369	3.369	JJ	1,685	3,369	01/09/2020	07/01/2050
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						23,340,612	XXX	22,570,397	23,556,000	23,368,529	0	8,032	0	0	XXX	XXX	XXX	239,959	616,563	XXX	XXX
03463W-AD-5	AOMT 2019-2 M1 - CMO/RMBS			4	1.A	76,844	98.5566	76,032	77,146	76,907	0	64	0	0	4.065	4.182	MON	261	3,136	05/10/2022	03/25/2049
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS			4	1.A FE	220,455	100.7295	222,064	220,456	220,454	0	(2)	0	0	5.757	5.733	MON	1,058	11,634	01/20/2023	01/25/2063
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS			4	1.A FE	1,186,028	77.6647	1,132,570	1,458,282	1,190,314	0	4,286	0	0	0.924	1.506	MON	1,123	12,352	01/11/2023	08/25/2066
59980M-AJ-0	MCMLT 2018-2 M3 - CMO/RMBS			4	1.A	116,426	86.7788	108,310	124,812	116,588	0	103	0	0	3.750	4.094	MON	390	4,680	05/26/2022	05/28/2058
64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS			4	1.A	188,678	86.8022	164,395	189,390	190,266	0	920	0	0	3.079	3.535	MON	486	5,831	03/03/2022	03/27/2062
81749B-AA-9	SEMT 231 A1 - CMO/RMBS			4	1.A	231,129	97.2500	227,186	233,611	231,177	0	48	0	0	5.000	5.168	MON	973	10,707	01/18/2023	01/15/2053
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS			4	1.A FE	396,485	77.2282	373,250	483,308	399,437	0	2,952	0	0	0.938	3.894	MON	378	4,156	01/11/2023	07/26/2066
92539B-AA-0	VERUS 231 - CMO/RMBS			4	1.A FE	218,146	100.4895	219,215	218,147	218,686	0	541	0	0	5.850	6.063	MON	1,063	11,698	01/11/2023	12/26/2067
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,634,191	XXX	2,523,022	3,005,150	2,643,829	0	8,911	0	0	XXX	XXX	XXX	5,732	64,194	XXX	XXX
05550M-AS-3	BBCMS 2019-C3 A3 - CMBS			4	1.A	328,228	91.7917	298,323	325,000	326,575	0	(359)	0	0	3.319	3.200	MON	899	10,787	05/17/2019	05/17/2052
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS			4	1.A	843,320	82.9589	829,589	1,000,000	857,804	0	14,483	0	0	2.285	4.541	MON	1,904	20,946	01/19/2023	06/17/2064
08162B-BD-3	BMARK 2019-B11 A4 - CMBS			4	1.A	302,998	90.0086	270,026	300,000	301,416	0	(378)	0	0	3.280	3.155	MON	820	9,842	05/22/2019	05/17/2052
23312L-AS-7	DBJPM 2016-C1 A4 - CMBS			4	1.A	161,361	94.9278	142,392	150,000	152,614	0	(1,271)	0	0	3.276	2.386	MON	410	4,914	07/28/2016	05/12/2049
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A	245,876	91.9319	229,830	250,000	248,318	0	556	0	0	2.890	3.157	MON	602	7,225	03/29/2018	08/12/2049
337964-AC-4	F1VE 2023-V1 A3 - CMBS			4	1.A	257,499	101.5902	253,976	250,000	256,275	0	(1,224)	0	0	5.668	4.992	MON	1,181	11,808	02/10/2023	02/11/2056
36252T-AR-6	GSMS 2016-GS2 A4 - CMBS			4	1.A	128,748	94.2649	117,831	125,000	125,829	0	(425)	0	0	3.050	2.704	MON	318	3,813	05/18/2016	05/12/2049
36260J-AD-9	GSMS 2019-GC39 A4 - CMBS			4	1.A	772,457	90.5688	679,266	750,000	762,543	0	(2,277)	0	0	3.567	3.223	MON	2,229	26,753	05/09/2019	05/10/2052
61766E-BE-4	MSBAM 2016-C29 A4 - CMBS			4	1.A	235,125	94.8266	213,360	225,000	227,204	0	(1,148)	0	0	3.325	2.798	MON	623	7,481	05/04/2016	05/17/2049
90276Y-AE-3	UBSCM 2019-C16 A4 - CMBS			4	1.A	231,748	90.2105	202,974	225,000	228,657	0	(694)	0	0	3.605	3.255	MON	676	8,111	03/27/2019	04/17/2052
95000G-AX-2	WFCM 2016-BNK1 A2 - CMBS			4	1.A	137,436	93.6055	139,559	149,092	145,388	0	1,570	0	0	2.399	3.538	MON	298	3,577	03/29/2018	08/17/2049
95000M-BP-5	WFCM 2016-C36 A4 - CMBS			4	1.A	301,734	92.7735	278,321	300,000	300,335	0	(240)	0	0	3.065	2.996	MON	766	9,195	08/09/2017	11/18/2059
95001R-AW-9	WFCM 2018-C48 A4 - CMBS			4	1.A	197,387	95.3765	186,399	195,435	196,306	0	(177)	0	0	4.037	3.916	MON	657	7,890	12/07/2018	01/17/2052
95001X-BA-3	WFCM 2019-C50 A4 - CMBS			4	1.A	454,471	92.0738	414,332	450,000	451,880	0	(376)	0	0	3.466	3.336	MON	1,300	15,597	04/29/2019	05/17/2052
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,598,390	XXX	4,256,175	4,694,527	4,581,142	0	8,040	0	0	XXX	XXX	XXX	12,684	147,937	XXX	XXX
04016N-AM-5	ARES XLIV A1R - CDO			4,5	1.A FE	200,000	99.2275	198,455	200,000	200,000	0	0	0	0	6.625	6.695	JAJO	2,881	12,140	03/31/2021	04/17/2034
08181V-AN-5	BSP XVI A1R - CDO			4,5	1.A FE	400,000	99.9507	399,803	400,000	400,000	0	0	0	0	6.694	6.752	JAJO	5,653	24,152	05/24/2021	01/20/2032
14043K-AH-8	COPAR 2023-1 A3 - ABS			4	1.A FE	499,904	100.0081	500,040	500,000	500,612	0	708	0	0	4.870	5.099	MON	1,082	19,751	02/13/2023	02/15/2028
161571-HU-1	CHAIT 2023-2 A - ABS			4	1.A FE	249,979	102.4910	256,227	250,000	249,980	0	1	0	0	5.080	5.136	MON	564	3,175	09/07/2023	09/16/2030

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
36319T-AN-6	GALXY XXIII AR - CDO		C	4,5	1.A FE	248,044	99.8231	247,606	248,044	248,044	0	0	0	0	6.530	6.555	JAJO	3,105	14,776	02/25/2021	04/24/2029
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	225,225	100.0196	225,044	225,000	231,096	0	(57)	0	0	6.797	4.527	JAJO	3,101	13,898	05/27/2021	07/21/2031
38137W-AQ-8	GLM 6 AR - CDO		C	4,5	1.A FE	734,250	99.4048	745,536	750,000	738,384	0	4,134	0	0	6.736	7.171	JAJO	10,244	46,112	01/11/2023	04/20/2035
43283G-AA-0	HGVT 2022-2 A - RMBS			4	1.A FE	174,210	97.3359	169,599	174,241	174,216	0	5	0	0	4.300	4.347	MON	125	7,492	08/01/2022	01/26/2037
55389T-AA-9	MVWOT 211W A - RMBS			4	1.A FE	56,291	90.5730	50,998	56,306	56,292	0	0	0	0	1.140	1.152	MON	20	642	05/10/2021	01/22/2041
58770A-AC-7	MBART 2023-1 A3 - ABS			4	1.A FE	749,910	99.3870	745,402	750,000	749,940	0	30	0	0	4.510	4.557	MON	1,503	30,067	01/18/2023	11/15/2027
74982W-AA-4	RACEP IX AA2 - CDO		C	4,5	1.A FE	262,926	99.6446	261,992	262,926	262,926	0	0	0	0	6.485	6.600	JAJO	3,647	15,588	03/15/2021	10/15/2030
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
82653E-AA-5	SRFC 2019-1 A - RMBS			4	1.A FE	20,424	99.0530	20,230	20,424	20,424	0	0	0	0	3.200	3.222	MON	20	654	03/12/2019	01/22/2036
91823A-AU-5	VBTEL 2022-1 C21 - ABS			4	1.F FE	150,000	90.4101	135,615	150,000	150,000	0	0	0	0	3.156	3.177	MON	210	4,734	02/18/2022	02/15/2052
98163Q-AD-1	WOART 2022-B A3 - ABS			4	1.A FE	224,973	98.0887	220,700	225,000	224,988	0	10	0	0	3.250	3.277	MON	325	7,312	05/24/2022	07/15/2027
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,666,286	XXX	4,653,857	4,711,941	4,677,205	0	4,981	0	0	XXX	XXX	XXX	33,528	213,841	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						35,239,480	XXX	34,003,452	35,967,619	35,270,705	0	29,964	0	0	XXX	XXX	XXX	291,903	1,042,535	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						38,782,097	XXX	35,753,092	37,986,000	38,193,327	0	(92,350)	0	0	XXX	XXX	XXX	386,501	1,126,673	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						14,926,797	XXX	13,824,945	15,126,745	14,933,145	0	82	0	0	XXX	XXX	XXX	40,455	444,712	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						4,598,390	XXX	4,256,175	4,694,527	4,581,142	0	8,040	0	0	XXX	XXX	XXX	12,684	147,937	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						4,947,986	XXX	4,912,214	4,961,941	4,938,854	0	3,307	0	0	XXX	XXX	XXX	35,945	229,695	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						63,255,270	XXX	58,746,426	62,769,213	62,646,468	0	(80,921)	0	0	XXX	XXX	XXX	475,585	1,949,017	XXX	XXX

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 25,895,596	1B ..$ 3,853,371	1C ..$ 4,162,440	1D ..$ 6,797,599	1E ..$ 7,304,253	1F ..$ 4,496,683	1G ..$ 4,590,218
1B	2A ...$ 3,382,540	2B ..$ 1,716,635	2C ..$ 447,133				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

1.

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

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			29.000	2,393	82.500	2,393	641	0	49	0	306	0	306	0	07/28/2006	
001084-10-2	AGCO ORD			2.000	243	121.410	243	136	0	12	0	(35)	0	(35)	0	03/19/2019	
00130H-10-5	THE AES CORPORATION			49.000	943	19.250	943	467	0	33	0	(466)	0	(466)	0	12/23/2015	
00206R-10-2	AT&T ORD			416.000	6,980	16.780	6,980	5,687	0	326	0	(431)	0	(431)	0	12/21/2023	
002824-10-0	ABBOTT LABORATORIES ORD			79.998	8,805	110.070	8,805	1,523	0	163	0	22	0	22	0	12/13/2005	
00287Y-10-9	ABBVIE ORD			81.000	12,553	154.970	12,553	1,652	0	480	0	(538)	0	(538)	0	01/02/2013	
003CVR-01-6	ABIOMED, INC.			3.000	3	1.000	3	0	0	0	0	0	0	0	0	12/22/2022	
00404A-10-9	ACADIA HEALTHCARE COMPANY ORD			10.000	778	77.760	778	280	0	0	0	(46)	0	(46)	0	08/14/2019	
00724F-10-1	ADOBE ORD			24.000	14,318	596.600	14,318	1,361	0	0	0	6,242	0	6,242	0	12/21/2022	
00751Y-10-6	ADVANCE AUTO PARTS ORD			3.000	183	61.030	183	356	0	11	0	(258)	0	(258)	0	01/30/2018	
00766T-10-0	AECOM ORD			11.000	1,017	92.430	1,017	356	0	8	0	83	0	83	0	10/09/2018	
007903-10-7	ADVANCED MICRO DEVICES ORD			83.001	12,235	147.410	12,235	1,955	0	0	0	6,339	0	6,339	0	12/21/2023	
00827B-10-6	AFFIRM HOLDINGS CL A ORD			13.000	639	49.140	639	623	0	0	0	16	0	16	0	12/21/2023	
00846U-10-1	AGILENT TECHNOLOGIES ORD			17.000	2,364	139.030	2,364	427	4	15	0	(181)	0	(181)	0	08/20/2008	
009066-10-1	AIRBNB CL A ORD			21.000	2,859	136.140	2,859	2,485	0	0	0	1,063	0	1,063	0	08/10/2022	
00912X-30-2	AIR LEASE CL A ORD			5.000	210	41.940	210	218	1	4	0	18	0	18	0	10/09/2018	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			11.000	3,012	273.800	3,012	572	19	76	0	(379)	0	(379)	0	05/21/2008	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			11.000	1,302	118.350	1,302	166	0	0	0	375	0	375	0	11/20/2007	
011659-10-9	ALASKA AIR GROUP ORD			4.000	156	39.070	156	235	0	0	0	(15)	0	(15)	0	05/15/2018	
012653-10-1	ALBEMARLE ORD			6.000	867	144.480	867	397	2	10	0	(434)	0	(434)	0	12/16/2019	
013872-10-6	ALCOA ORD			8.997	306	34.000	306	424	0	4	0	(103)	0	(103)	0	09/28/2021	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			8.000	1,014	126.770	1,014	879	10	39	0	(151)	0	(151)	0	03/30/2017	
016255-10-1	ALIGN TECHNOLOGY ORD			4.000	1,096	274.000	1,096	700	0	0	0	252	0	252	0	08/28/2017	
018802-10-8	ALLIANT ENERGY ORD			12.000	616	51.300	616	529	0	22	0	(47)	0	(47)	0	10/09/2018	
020002-10-1	ALLSTATE ORD			14.000	1,960	139.980	1,960	865	12	49	0	61	0	61	0	11/19/2015	
02005N-10-0	ALLY FINANCIAL ORD			16.000	559	34.920	559	428	0	19	0	168	0	168	0	10/09/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			7.000	1,340	191.410	1,340	572	0	0	0	(324)	0	(324)	0	10/09/2018	
02079K-10-7	ALPHABET CL C ORD			260.002	36,642	140.930	36,642	2,660	0	0	0	13,572	0	13,572	0	04/03/2014	
02079K-30-5	ALPHABET CL A ORD			280.000	39,113	139.690	39,113	2,905	0	0	0	14,409	0	14,409	0	03/03/2009	
02156K-10-3	ALTICE USA CL A ORD			2.000	7	3.250	7	49	0	0	0	(3)	0	(3)	0	06/28/2019	
02209S-10-3	ALTRIA GROUP ORD			89.000	3,590	40.340	3,590	1,776	87	338	0	(478)	0	(478)	0	03/28/2007	
023135-10-6	AMAZON COM ORD			415.000	63,055	151.940	63,055	2,299	0	0	0	27,972	0	27,972	0	10/18/2023	
023608-10-2	AMEREN ORD			16.000	1,157	72.340	1,157	1,124	0	10	0	(57)	0	(57)	0	12/21/2023	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			8.000	110	13.740	110	136	0	0	0	8	0	8	0	12/15/2020	
025537-10-1	AMERICAN ELECTRIC POWER ORD			23.000	1,868	81.220	1,868	581	0	78	0	(316)	0	(316)	0	03/28/2007	
025816-10-9	AMERICAN EXPRESS ORD			29.000	5,433	187.340	5,433	538	0	67	0	1,148	0	1,148	0	03/28/2007	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			9.000	324	35.960	324	190	0	8	0	52	0	52	0	10/09/2018	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			38.000	2,575	67.750	2,575	1,093	0	65	0	171	0	171	0	05/26/2011	
03027X-10-0	AMERICAN TOWER REIT			21.000	4,533	215.880	4,533	840	36	133	0	84	0	84	0	04/16/2008	
030420-10-3	AMERICAN WATER WORKS ORD			9.000	1,188	131.990	1,188	815	0	25	0	(184)	0	(184)	0	10/09/2018	
03064D-10-8	AMERICOLD REALTY ORD			1.000	30	30.270	30	34	0	1	0	2	0	2	0	04/17/2020	
03073E-10-5	CENCORA ORD			7.000	1,438	205.380	1,438	167	0	14	0	278	0	278	0	10/19/2011	
03076C-10-6	AMERIPRISE FINANCE ORD			6.000	2,279	379.830	2,279	140	0	32	0	411	0	411	0	03/28/2007	
031100-10-0	AMETEK ORD			13.000	2,144	164.890	2,144	1,062	0	13	0	327	0	327	0	12/21/2022	
031162-10-0	AMGEN ORD			26.000	7,489	288.020	7,489	1,449	0	222	0	660	0	660	0	03/28/2007	
032095-10-1	AMPHENOL CL A ORD			34.000	3,370	99.130	3,370	259	7	29	0	782	0	782	0	04/17/2009	

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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
032654-10-5	ANALOG DEVICES ORD			28.000	5,560	198.560	5,560	1,230	0	89	0	945	0	945	0	10/18/2023	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD			23.000	446	19.370	446	617	15	65	0	(40)	0	(40)	0	08/10/2022	
03662Q-10-5	ANSYS ORD			4.000	1,452	362.880	1,452	663	0	0	0	485	0	485	0	10/09/2018	
03674X-10-6	ANTERO RESOURCES ORD			17.000	386	22.680	386	640	0	0	0	(141)	0	(141)	0	08/10/2022	
036752-10-3	ELEVANCE HEALTH ORD			12.000	5,659	471.560	5,659	561	0	71	0	(497)	0	(497)	0	12/03/2014	
03676B-10-2	ANTERO MIDSTREAM ORD			17.000	213	12.530	213	115	0	15	0	30	0	30	0	10/15/2019	
03743Q-10-8	APA ORD			25.000	897	35.880	897	555	0	25	0	(270)	0	(270)	0	12/16/2019	
03750L-10-9	APARTMENT INCOME REIT ORD			17.000	590	34.730	590	645	0	31	0	7	0	7	0	12/15/2020	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			29.745	2,772	93.190	2,772	1,893	0	37	0	659	0	659	0	07/12/2023	
037833-10-0	APPLE ORD			700.000	134,771	192.530	134,771	2,331	0	665	0	43,820	0	43,820	0	03/28/2007	
038222-10-5	APPLIED MATERIAL ORD			42.000	6,807	162.070	6,807	425	0	51	0	2,717	0	2,717	0	07/19/2006	
03831W-10-8	APPLOVIN CL A ORD			12.000	478	39.850	478	513	0	0	0	(34)	0	(34)	0	12/21/2023	
03852U-10-6	ARAMARK ORD			5.000	141	28.100	141	154	0	0	0	(13)	0	(13)	0	10/09/2018	
039483-10-2	ARCHER DANIELS MIDLAND ORD			29.000	2,094	72.220	2,094	828	0	52	0	(598)	0	(598)	0	12/17/2008	
03990B-10-1	ARES MANAGEMENT CL A ORD			9.000	1,070	118.920	1,070	673	0	28	0	454	0	454	0	08/10/2022	
040413-10-6	ARISTA NETWORKS ORD			11.000	2,591	235.510	2,591	656	0	0	0	1,256	0	1,256	0	10/09/2018	
042735-10-0	ARROW ELECTRONICS ORD			3.000	367	122.250	367	213	0	0	0	53	0	53	0	10/09/2018	
046353-10-8	ASTRAZENECA ADR REP 0.5 ORD		C	0.998	67	67.350	67	47	0	1	0	0	0	0	0	07/18/2012	
049468-10-1	ATLASSIAN CL A ORD			9.000	2,141	237.860	2,141	1,212	0	0	0	645	0	645	0	12/21/2023	
049560-10-5	ATMOS ENERGY ORD			6.000	695	115.900	695	642	0	14	0	53	0	53	0	03/23/2023	
052769-10-6	AUTODESK ORD			12.000	2,922	243.480	2,922	305	0	0	0	679	0	679	0	03/28/2007	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			20.000	4,659	232.970	4,659	816	28	100	0	(118)	0	(118)	0	05/04/2007	
053332-10-2	AUTOZONE ORD			1.000	2,586	2,585.610	2,586	152	0	0	0	119	0	119	0	03/03/2009	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			7.000	1,311	187.220	1,311	411	12	46	0	180	0	180	0	03/28/2007	
05352A-10-0	AVANTOR ORD			28.000	639	22.830	639	388	0	0	0	49	0	49	0	10/15/2019	
053611-10-9	AVERY DENNISON ORD			4.000	809	202.160	809	166	0	13	0	85	0	85	0	04/25/2013	
05464C-10-1	AXON ENTERPRISE ORD			3.000	775	258.330	775	319	0	0	0	277	0	277	0	10/20/2020	
05478C-10-5	AZEK COMPANY CL A ORD			4.000	153	38.250	153	147	0	0	0	72	0	72	0	09/28/2021	
05722G-10-0	BAKER HUGHES CL A ORD			49.000	1,675	34.180	1,675	1,291	0	30	0	137	0	137	0	10/18/2023	
058498-10-6	BALL ORD			20.000	1,150	57.520	1,150	192	0	16	0	128	0	128	0	03/03/2009	
060505-10-4	BANK OF AMERICA ORD			315.000	10,606	33.670	10,606	2,210	0	290	0	173	0	173	0	01/20/2010	
064058-10-0	BANK OF NEW YORK MELLON ORD			35.000	1,822	52.050	1,822	839	0	55	0	229	0	229	0	11/20/2012	
070830-10-4	BATH AND BODY WORKS ORD			12.000	518	43.160	518	97	0	10	0	12	0	12	0	03/28/2007	
071813-10-9	BAXTER INTERNATIONAL ORD			28.000	1,082	38.660	1,082	592	8	32	0	(345)	0	(345)	0	08/26/2005	
075887-10-9	BECTON DICKINSON ORD			13.000	3,170	243.830	3,170	1,047	0	48	0	(136)	0	(136)	0	09/25/2008	
07831C-10-3	BELLRING BRANDS ORD			0.996	55	55.430	55	26	0	0	0	30	0	30	0	10/09/2018	
08265T-20-8	BENTLEY SYSTEMS CL B ORD			11.000	574	52.180	574	590	0	1	0	(16)	0	(16)	0	07/12/2023	
084423-10-2	WR BERKLEY ORD			9.000	636	70.720	636	317	0	17	0	(17)	0	(17)	0	10/09/2018	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			81.000	28,889	356.660	28,889	6,586	0	0	0	3,890	0	3,890	0	03/23/2023	
08579W-10-3	BERRY GLOBAL GROUP ORD			3.000	202	67.390	202	135	0	3	0	21	0	21	0	10/09/2018	
086516-10-1	BEST BUY ORD			15.000	1,174	78.280	1,174	462	14	55	0	(29)	0	(29)	0	07/30/2014	
090043-10-0	BILL HOLDINGS ORD			5.000	408	81.590	408	575	0	0	0	(137)	0	(137)	0	10/20/2020	
090572-20-7	BIO RAD LABORATORIES CL A ORD			1.000	323	322.890	323	313	0	0	0	(98)	0	(98)	0	06/28/2019	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			11.000	1,061	96.420	1,061	994	0	0	0	(78)	0	(78)	0	12/30/2021	
09062X-10-3	BIOGEN ORD			8.000	2,070	258.770	2,070	330	0	0	0	(145)	0	(145)	0	03/28/2007	
09073M-10-4	BIO TECHNE ORD			8.000	617	77.160	617	377	0	3	0	(46)	0	(46)	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
09247X-10-1	BLACKROCK ORD			7.000	5,683	811.800	5,683	1,281	0	140	0	722	0	722	0	09/19/2012	
09260D-10-7	BLACKSTONE ORD			39.000	5,106	130.920	5,106	3,837	0	129	0	2,212	0	2,212	0	05/12/2022	
093671-10-5	H&R BLOCK ORD			8.000	387	48.370	387	95	3	10	0	95	0	95	0	03/28/2007	
097023-10-5	BOEING ORD			25.000	6,517	260.660	6,517	1,067	0	0	0	1,754	0	1,754	0	12/21/2007	
09857L-10-8	BOOKING HOLDINGS ORD			3.000	10,642	3,547.220	10,642	629	0	0	0	4,596	0	4,596	0	11/17/2009	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			7.000	895	127.910	895	347	0	13	0	164	0	164	0	10/09/2018	
099724-10-6	BORGWARNER ORD			14.000	502	35.850	502	370	0	3	0	132	0	132	0	01/19/2016	
101121-10-1	BOSTON PROPERTIES REIT ORD			8.000	561	70.170	561	544	8	31	0	21	0	21	0	12/21/2022	
101137-10-7	BOSTON SCIENTIFIC ORD			74.000	4,278	57.810	4,278	424	0	0	0	854	0	854	0	10/30/2008	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			5.000	471	94.240	471	578	0	0	0	156	0	156	0	10/09/2018	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			0.996	53	52.920	53	35	0	0	0	2	0	2	0	10/30/2008	
110122-10-8	BRISTOL MYERS SQUIBB ORD			118.000	6,055	51.310	6,055	3,052	0	233	0	(2,101)	0	(2,101)	0	12/21/2023	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			3.000	617	205.750	617	377	2	9	0	215	0	215	0	10/09/2018	
11135F-10-1	BROADCOM ORD			20.345	22,710	1,116.250	22,710	1,226	0	367	0	11,431	0	11,431	0	10/09/2018	
114340-10-2	AZENTA ORD			4.000	261	65.140	261	377	0	0	0	28	0	28	0	06/25/2021	
115236-10-1	BROWN & BROWN ORD			11.000	782	71.110	782	323	0	5	0	156	0	156	0	10/09/2018	
115637-20-9	BROWN FORMAN CL B ORD			17.000	971	57.100	971	342	4	14	0	(146)	0	(146)	0	10/19/2011	
116794-10-8	BRUKER ORD			5.000	367	73.480	367	275	0	1	0	26	0	26	0	12/15/2020	
117043-10-9	BRUNSWICK ORD			2.000	194	96.750	194	122	0	3	0	49	0	49	0	10/09/2018	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			13.000	2,170	166.940	2,170	588	0	0	0	1,327	0	1,327	0	06/25/2021	
122017-10-6	BURLINGTON STORES ORD			4.000	778	194.480	778	611	0	0	0	(33)	0	(33)	0	10/09/2018	
12503M-10-8	CBOE GLOBAL MARKETS ORD			2.000	357	178.560	357	203	0	4	0	106	0	106	0	10/09/2018	
12504L-10-9	CBRE GROUP CL A ORD			20.000	1,862	93.090	1,862	498	0	0	0	323	0	323	0	02/05/2016	
12514G-10-8	CDW ORD			7.000	1,591	227.320	1,591	591	0	17	0	341	0	341	0	10/09/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			15.000	1,193	79.500	1,193	185	0	24	0	(86)	0	(86)	0	03/03/2009	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			6.000	518	86.390	518	559	4	11	0	(31)	0	(31)	0	12/21/2022	
125523-10-0	CIGNA ORD			17.000	5,091	299.450	5,091	286	0	84	0	(542)	0	(542)	0	03/28/2007	
12572Q-10-5	CME GROUP CL A ORD			21.000	4,423	210.600	4,423	1,395	110	187	0	891	0	891	0	12/21/2022	
125896-10-0	CMS ENERGY ORD			31.000	1,800	58.070	1,800	367	0	60	0	(163)	0	(163)	0	03/28/2007	
126408-10-3	CSX ORD			120.000	4,160	34.670	4,160	518	0	53	0	443	0	443	0	03/28/2007	
126650-10-0	CVS HEALTH ORD			60.000	4,738	78.960	4,738	2,038	0	145	0	(854)	0	(854)	0	03/28/2007	
127097-10-3	COTERRA ENERGY ORD			37.000	944	25.520	944	352	0	43	0	35	0	35	0	03/28/2011	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			13.000	3,541	272.370	3,541	537	0	0	0	1,452	0	1,452	0	10/09/2018	
133131-10-2	CAMDEN PROPERTY REIT ORD			5.000	496	99.290	496	472	5	20	0	(63)	0	(63)	0	10/09/2018	
134429-10-9	CAMPBELL SOUP ORD			14.000	605	43.230	605	443	0	21	0	(189)	0	(189)	0	01/26/2012	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			20.000	2,622	131.120	2,622	884	0	48	0	763	0	763	0	03/05/2008	
14149Y-10-8	CARDINAL HEALTH ORD			7.000	706	100.800	706	226	4	14	0	168	0	168	0	03/22/2001	
142339-10-0	CARLISLE COMPANIES ORD			3.000	937	312.430	937	325	0	10	0	230	0	230	0	10/09/2018	
143130-10-2	CARMAX ORD			10.000	767	76.740	767	348	0	0	0	159	0	159	0	02/23/2011	
143658-30-0	CARNIVAL ORD			57.000	1,057	18.540	1,057	1,047	0	0	0	10	0	10	0	07/12/2023	
14448C-10-4	CARRIER GLOBAL ORD			39.997	2,298	57.450	2,298	351	8	30	0	648	0	648	0	01/24/2006	
147528-10-3	CASEYS GENERAL STORES ORD			2.000	549	274.740	549	248	0	3	0	101	0	101	0	10/09/2018	
148806-10-2	CATALENT ORD			8.000	359	44.930	359	352	0	0	0	(1)	0	(1)	0	10/09/2018	
149123-10-1	CATERPILLAR ORD			25.000	7,392	295.670	7,392	699	0	125	0	1,403	0	1,403	0	08/24/2007	
150870-10-3	CELANESE ORD			2.000	311	155.370	311	204	0	6	0	106	0	106	0	10/09/2018	
15135B-10-1	CENTENE ORD			24.000	1,781	74.210	1,781	713	0	0	0	(187)	0	(187)	0	04/19/2016	

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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
15189T-10-7	CENTERPOINT ENERGY ORD			30.000	857	28.570	857	894	0	15	0	(52)	0	(52)	0	07/12/2023	
15677J-10-8	CERIDIAN HCM HOLDING ORD			8.000	537	67.120	537	504	0	0	0	24	0	24	0	12/16/2019	
159864-10-7	CHRLS RIVER LABS ORD			3.000	709	236.400	709	385	0	0	0	56	0	56	0	10/09/2018	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			7.000	2,721	388.680	2,721	694	0	0	0	347	0	347	0	03/30/2009	
16411R-20-8	CHENIERE ENERGY ORD			4.000	683	170.710	683	264	0	6	0	83	0	83	0	10/09/2018	
165167-74-3	CHESAPEAKE ENERGY ORD			1.000	3	3.050	3	3	0	0	0	0	0	0	0	10/09/2018	
166764-10-0	CHEVRON ORD			82.000	12,231	149.160	12,231	4,698	0	495	0	(2,487)	0	(2,487)	0	02/17/2006	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			2.000	4,574	2,286.960	4,574	546	0	0	0	1,799	0	1,799	0	08/22/2011	
171340-10-2	CHURCH AND DWIGHT ORD			12.000	1,135	94.560	1,135	713	0	13	0	167	0	167	0	10/09/2018	
171484-10-8	CHURCHILL DOWNS ORD			4.000	540	134.930	540	529	0	0	0	11	0	11	0	12/21/2023	
171779-30-9	CIENA ORD			4.000	180	45.010	180	165	0	0	0	(24)	0	(24)	0	06/28/2019	
172062-10-1	CINCINNATI FINANCIAL ORD			8.000	828	103.460	828	159	6	24	0	9	0	9	0	03/03/2009	
17275R-10-2	CISCO SYSTEMS ORD			193.000	9,750	50.520	9,750	3,146	0	299	0	556	0	556	0	12/17/2008	
172908-10-5	CINTAS ORD			6.000	3,616	602.660	3,616	225	0	30	0	906	0	906	0	01/26/2012	
172967-42-4	CITIGROUP ORD			77.000	3,961	51.440	3,961	2,595	0	160	0	478	0	478	0	12/28/2009	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			36.000	1,193	33.140	1,193	715	0	60	0	(224)	0	(224)	0	02/05/2016	
185899-10-1	CLEVELAND CLIFFS ORD			11.000	225	20.420	225	233	0	0	0	47	0	47	0	06/25/2021	
189054-10-9	CLOROX ORD			9.000	1,283	142.590	1,283	480	0	43	0	20	0	20	0	12/17/2008	
18915M-10-7	CLOUDFLARE CL A ORD			12.000	999	83.260	999	881	0	0	0	457	0	457	0	06/25/2021	
191216-10-0	COCA-COLA ORD			177.000	10,431	58.930	10,431	3,741	0	326	0	(828)	0	(828)	0	05/02/2006	
192422-10-3	COGNEX ORD			13.000	543	41.740	543	633	0	4	0	(70)	0	(70)	0	10/09/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			30.000	2,266	75.530	2,266	450	0	35	0	550	0	550	0	05/21/2008	
19260Q-10-7	COINBASE GLOBAL CL A ORD			9.000	1,565	173.920	1,565	824	0	0	0	1,247	0	1,247	0	08/10/2022	
194014-50-2	ENOVIS ORD			3.997	224	56.020	224	245	0	0	0	10	0	10	0	08/14/2019	
194162-10-3	COLGATE PALMOLIVE ORD			39.000	3,109	79.710	3,109	1,016	0	74	0	36	0	36	0	10/21/2005	
20030N-10-1	COMCAST CL A ORD			221.000	9,691	43.850	9,691	2,025	0	252	0	1,962	0	1,962	0	12/21/2007	
200340-10-7	COMERICA ORD			13.000	726	55.810	726	537	9	37	0	(144)	0	(144)	0	09/18/2013	
200525-10-3	COMMERCE BANCSHARES ORD			0.998	53	53.410	53	49	0	1	0	(11)	0	(11)	0	10/09/2018	
205887-10-2	CONAGRA BRANDS ORD			29.000	831	28.660	831	413	0	39	0	(291)	0	(291)	0	04/17/2009	
20602D-10-1	CONCENTRIX ORD			2.000	196	98.210	196	195	0	2	0	(70)	0	(70)	0	12/15/2020	
20825C-10-4	CONOCOPHILLIPS ORD			61.000	7,080	116.070	7,080	2,008	0	281	0	(118)	0	(118)	0	02/05/2016	
209115-10-4	CONSOLIDATED EDISON ORD			17.000	1,546	90.970	1,546	744	0	55	0	(74)	0	(74)	0	09/25/2008	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			8.000	1,934	241.750	1,934	225	0	28	0	80	0	80	0	04/25/2013	
21037T-10-9	CONSTELLATION ENERGY ORD			15.000	1,753	116.890	1,753	296	0	17	0	460	0	460	0	03/16/2012	
216648-40-2	COOPER ORD			3.000	1,135	378.450	1,135	526	0	0	0	143	0	143	0	10/28/2016	
217204-10-6	COPART ORD			40.000	1,960	49.000	1,960	594	0	0	0	742	0	742	0	08/08/2018	
219350-10-5	CORNING ORD			47.000	1,431	30.450	1,431	707	0	53	0	(70)	0	(70)	0	06/05/2013	
219798-10-5	QUIDELORTHO ORD			1.000	74	73.700	74	138	0	0	0	(12)	0	(12)	0	09/28/2021	
22052L-10-4	CORTEVA ORD			41.000	1,965	47.920	1,965	303	0	25	0	(445)	0	(445)	0	11/30/2006	
22160K-10-5	COSTCO WHOLESALE ORD			21.000	13,862	660.080	13,862	1,128	315	83	0	4,275	0	4,275	0	03/28/2007	
22160N-10-9	COSTAR GROUP ORD			18.000	1,573	87.390	1,573	691	0	0	0	182	0	182	0	10/09/2018	
22266T-10-9	COUPANG CL A ORD			62.000	1,004	16.190	1,004	1,091	0	0	0	(87)	0	(87)	0	07/12/2023	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			12.000	3,064	255.320	3,064	1,515	0	0	0	1,800	0	1,800	0	08/10/2022	
22822V-10-1	CROWN CASTLE ORD			20.000	2,304	115.190	2,304	1,056	0	125	0	(409)	0	(409)	0	12/16/2014	
228368-10-6	CROWN HOLDINGS ORD			6.000	553	92.090	553	293	0	6	0	59	0	59	0	10/09/2018	
229663-10-9	CUBESMART REIT ORD			9.000	417	46.350	417	429	5	18	0	55	0	55	0	06/25/2021	

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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
231021-10-6	CUMMINS ORD			9.000	2,156	239.570	2,156	406	0	59	0	(24)	0	(24)	0	05/04/2007	
23331A-10-9	D R HORTON ORD			20.000	3,040	151.980	3,040	141	0	21	0	1,257	0	1,257	0	05/04/2007	
233331-10-7	DTE ENERGY ORD			16.000	1,764	110.260	1,764	652	16	61	0	(116)	0	(116)	0	06/22/2010	
23345M-10-7	DT MIDSTREAM ORD			10.000	548	54.800	548	143	7	27	0	(5)	0	(5)	0	06/22/2010	
23355L-10-6	DXC TECHNOLOGY ORD			16.995	389	22.870	389	448	0	0	0	(62)	0	(62)	0	03/24/2021	
235851-10-2	DANAHER ORD			29.000	6,709	231.340	6,709	735	7	8	0	5,974	0	5,974	0	12/28/2009	
237194-10-5	DARDEN RESTAURANTS ORD			10.000	1,643	164.300	1,643	414	0	50	0	260	0	260	0	07/30/2014	
237266-10-1	DARLING INGREDIENTS ORD			10.000	498	49.840	498	716	0	0	0	(128)	0	(128)	0	05/12/2022	
23804L-10-3	DATADOG CL A ORD			12.000	1,457	121.380	1,457	1,038	0	0	0	575	0	575	0	07/15/2020	
23918K-10-8	DAVITA ORD			4.000	419	104.760	419	101	0	0	0	120	0	120	0	12/17/2008	
244199-10-5	DEERE ORD			13.000	5,198	399.870	5,198	686	19	66	0	(376)	0	(376)	0	03/28/2007	
247361-70-2	DELTA AIR LINES ORD			32.000	1,287	40.230	1,287	751	0	6	0	236	0	236	0	09/18/2013	
24906P-10-9	DENTSPLY SIRONA ORD			17.000	605	35.590	605	608	2	9	0	64	0	64	0	10/09/2018	
25179M-10-3	DEVON ENERGY ORD			39.000	1,767	45.300	1,767	970	0	112	0	(632)	0	(632)	0	02/05/2016	
252131-10-7	DEXCOM ORD			20.000	2,482	124.090	2,482	613	0	0	0	217	0	217	0	10/09/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			11.999	1,861	155.080	1,861	916	0	96	0	220	0	220	0	03/24/2021	
253393-10-2	DICKS SPORTING ORD			4.000	588	146.950	588	584	0	0	0	4	0	4	0	12/21/2023	
253868-10-3	DIGITAL REALTY REIT ORD			16.000	2,153	134.580	2,153	1,532	20	71	0	549	0	549	0	12/21/2022	
254687-10-6	WALT DISNEY ORD			86.000	7,765	90.290	7,765	1,769	26	0	0	293	0	293	0	04/17/2009	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			17.000	1,911	112.400	1,911	162	0	46	0	248	0	248	0	07/05/2007	
256163-10-6	DOCUSIGN ORD			9.000	535	59.450	535	447	0	0	0	36	0	36	0	06/28/2019	
256677-10-5	DOLLAR GENERAL ORD			11.000	1,495	135.950	1,495	500	0	26	0	(1,213)	0	(1,213)	0	02/25/2013	
256746-10-8	DOLLAR TREE ORD			13.000	1,847	142.050	1,847	611	0	0	0	8	0	8	0	10/15/2014	
25746U-10-9	DOMINION ENERGY ORD			48.000	2,256	47.000	2,256	2,150	0	99	0	(524)	0	(524)	0	12/21/2023	
25754A-20-1	DOMINOS PIZZA ORD			1.000	412	412.230	412	284	0	5	0	66	0	66	0	10/09/2018	
25809K-10-5	DOORDASH CL A ORD			14.000	1,384	98.890	1,384	1,131	0	0	0	701	0	701	0	08/10/2022	
260003-10-8	DOVER ORD			10.000	1,538	153.810	1,538	258	0	20	0	184	0	184	0	10/21/2005	
260557-10-3	DOW ORD			8.000	439	54.840	439	66	0	22	0	36	0	36	0	11/30/2006	
26142V-10-5	DRAFTKINGS CL A ORD			24.000	846	35.250	846	989	0	0	0	220	0	220	0	12/21/2023	
26210C-10-4	DROPBOX CL A ORD			14.000	413	29.480	413	351	0	0	0	99	0	99	0	06/28/2019	
26441C-20-4	DUKE ENERGY ORD			29.000	2,814	97.040	2,814	1,442	0	118	0	(173)	0	(173)	0	07/03/2012	
26614N-10-2	DUPONT DE NEMOURS ORD			1.000	77	76.930	77	12	0	1	0	8	0	8	0	11/30/2006	
268150-10-9	DYNATRACE ORD			14.000	766	54.690	766	361	0	0	0	229	0	229	0	04/17/2020	
26875P-10-1	EOG RESOURCES ORD			32.000	3,870	120.950	3,870	1,147	0	186	0	(274)	0	(274)	0	03/28/2007	
26884L-10-9	EQT ORD			18.000	696	38.660	696	674	0	11	0	87	0	87	0	05/12/2022	
27579R-10-4	EAST WEST BANCORP ORD			9.000	648	71.950	648	588	0	17	0	54	0	54	0	12/21/2022	
277432-10-0	EASTMAN CHEMICAL ORD			10.000	898	89.820	898	329	8	32	0	84	0	84	0	04/13/2010	
278642-10-3	EBAY ORD			34.000	1,483	43.620	1,483	175	0	34	0	73	0	73	0	03/28/2007	
278865-10-0	ECOLAB ORD			15.000	2,975	198.350	2,975	534	9	32	0	792	0	792	0	12/17/2008	
281020-10-7	EDISON INTERNATIONAL ORD			25.000	1,787	71.490	1,787	873	20	74	0	197	0	197	0	10/30/2008	
28176E-10-8	EDWARDS LIFESCIENCES ORD			32.000	2,440	76.250	2,440	371	0	0	0	52	0	52	0	10/19/2011	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			21.000	313	14.900	313	537	0	0	0	56	0	56	0	10/09/2018	
285512-10-9	ELECTRONIC ARTS ORD			17.000	2,326	136.810	2,326	596	0	13	0	249	0	249	0	08/11/2014	
29082K-10-5	EMBECTA ORD			2.000	38	18.930	38	21	0	2	0	(13)	0	(13)	0	09/25/2008	
291011-10-4	EMERSON ELECTRIC ORD			28.000	2,725	97.330	2,725	962	0	58	0	36	0	36	0	05/19/2009	
29109X-10-6	ASPEN TECHNOLOGY ORD			1.000	220	220.150	220	184	0	0	0	15	0	15	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
29355A-10-7	ENPHASE ENERGY ORD			6.000	793	132.140	793	337	0	0	0	(797)	0	(797)	0	07/15/2020	
29362U-10-4	ENTEGRIS ORD			7.000	839	119.820	839	356	0	3	0	380	0	380	0	12/16/2019	
29364G-10-3	ENTERGY ORD			10.000	1,012	101.190	1,012	824	0	43	0	(113)	0	(113)	0	08/08/2018	
29414B-10-4	EPAM SYSTEMS ORD			4.000	1,189	297.340	1,189	516	0	0	0	(122)	0	(122)	0	10/09/2018	
29430C-10-2	VESTIS ORD			2.000	42	21.140	42	44	0	0	0	(1)	0	(1)	0	10/09/2018	
294429-10-5	EQUIFAX ORD			6.000	1,484	247.290	1,484	599	0	9	0	318	0	318	0	02/05/2016	
29444U-70-0	EQUINIX REIT ORD			5.000	4,027	805.390	4,027	1,229	0	72	0	752	0	752	0	04/23/2015	
29452E-10-1	EQUITABLE HOLDINGS ORD			17.000	566	33.300	566	339	0	15	0	78	0	78	0	08/14/2019	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			10.000	705	70.540	705	476	4	18	0	59	0	59	0	10/09/2018	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			22.000	1,346	61.160	1,346	1,204	15	57	0	48	0	48	0	12/21/2022	
29605J-10-6	ESAB ORD			3.997	346	86.620	346	61	0	1	0	159	0	159	0	08/14/2019	
29670G-10-2	ESSENTIAL UTILITIES ORD			10.000	374	37.350	374	377	0	12	0	(104)	0	(104)	0	10/09/2018	
297178-10-5	ESSEX PROPERTY REIT ORD			2.000	496	247.940	496	455	5	18	0	72	0	72	0	01/30/2018	
29786A-10-6	ETSY ORD			7.000	567	81.050	567	430	0	0	0	(271)	0	(271)	0	06/28/2019	
298736-10-9	EURONET WORLDWIDE ORD			1.000	101	101.490	101	115	0	0	0	7	0	7	0	10/09/2018	
29977A-10-5	EVERCORE CL A ORD			2.000	342	171.050	342	154	0	6	0	124	0	124	0	08/14/2019	
30034W-10-6	EVERGY ORD			9.000	470	52.200	470	562	0	22	0	(97)	0	(97)	0	12/21/2022	
30040W-10-8	EVERSOURCE ENERGY ORD			24.000	1,481	61.720	1,481	965	0	65	0	(531)	0	(531)	0	07/18/2012	
30063P-10-5	EXACT SCIENCES ORD			10.000	740	73.980	740	701	0	0	0	245	0	245	0	10/09/2018	
30161N-10-1	EXELON ORD			45.000	1,616	35.900	1,616	703	0	65	0	(330)	0	(330)	0	03/16/2012	
30161Q-10-4	EXELIXIS ORD			15.000	360	23.990	360	333	0	0	0	119	0	119	0	03/24/2021	
30212P-30-3	EXPEDIA GROUP ORD			9.000	1,366	151.790	1,366	163	0	0	0	578	0	578	0	12/21/2011	
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD			12.000	1,526	127.200	1,526	430	0	17	0	279	0	279	0	09/25/2008	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			8.000	1,283	160.330	1,283	765	0	43	0	157	0	157	0	06/25/2021	
30231G-10-2	EXXON MOBIL ORD			166.000	16,597	99.980	16,597	6,018	0	611	0	(1,713)	0	(1,713)	0	10/20/2020	
302491-30-3	FMC ORD			11.000	694	63.050	694	407	6	26	0	(679)	0	(679)	0	11/19/2015	
30303M-10-2	META PLATFORMS CL A ORD			108.000	38,228	353.960	38,228	5,947	0	0	0	25,231	0	25,231	0	12/20/2013	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			2.000	954	477.050	954	445	0	8	0	152	0	152	0	10/09/2018	
303250-10-4	FAIR ISAAC ORD			2.000	2,328	1,164.010	2,328	432	0	0	0	1,131	0	1,131	0	10/09/2018	
311900-10-4	FASTENAL ORD			37.000	2,396	64.770	2,396	501	0	66	0	646	0	646	0	06/22/2010	
313745-10-1	FEDERAL REIT ORD			10.000	1,031	103.050	1,031	1,015	11	43	0	20	0	20	0	03/24/2021	
31428X-10-6	FEDEX ORD			12.000	3,036	252.970	3,036	1,049	15	58	0	957	0	957	0	07/29/2011	
315616-10-2	F5 ORD			3.000	537	178.980	537	351	0	0	0	106	0	106	0	07/16/2015	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			30.997	1,862	60.070	1,862	943	0	64	0	(241)	0	(241)	0	05/23/2012	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			13.000	663	51.020	663	506	0	24	0	174	0	174	0	10/09/2018	
316773-10-0	FIFTH THIRD BANCORP ORD			43.000	1,483	34.490	1,483	660	15	58	0	72	0	72	0	02/05/2016	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD			5.000	322	64.440	322	261	0	11	0	61	0	61	0	10/09/2018	
320517-10-5	FIRST HORIZON ORD			30.000	425	14.160	425	646	5	18	0	(310)	0	(310)	0	05/12/2022	
336433-10-7	FIRST SOLAR ORD			5.000	861	172.280	861	358	0	0	0	112	0	112	0	03/24/2021	
337738-10-8	FISERV ORD			31.000	4,118	132.840	4,118	391	0	0	0	985	0	985	0	09/25/2008	
337932-10-7	FIRSTENERGY ORD			31.000	1,136	36.660	1,136	1,243	0	49	0	(164)	0	(164)	0	12/30/2021	
33829M-10-1	FIVE BELOW ORD			3.000	639	213.160	639	360	0	0	0	109	0	109	0	06/28/2019	
338307-10-1	FIVE9 ORD			4.000	315	78.690	315	447	0	0	0	43	0	43	0	07/15/2020	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			2.000	565	282.610	565	419	0	0	0	198	0	198	0	06/27/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			7.000	781	111.560	781	301	0	0	0	294	0	294	0	08/14/2019	
34354P-10-5	FLOWSERVE ORD			15.000	618	41.220	618	355	3	12	0	158	0	158	0	05/19/2009	

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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
345370-86-0	FORD MOTOR ORD			179.000	2,182	12.190	2,182	410	0	224	0	100	0	100	0	03/28/2007	
34959E-10-9	FORTINET ORD			35.000	2,049	58.530	2,049	578	0	0	0	337	0	337	0	10/09/2018	
34959J-10-8	FORTIVE ORD			23.000	1,693	73.630	1,693	352	0	7	0	216	0	216	0	12/28/2009	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD			10.000	761	76.140	761	436	0	9	0	190	0	190	0	10/09/2018	
34965K-10-7	FORTREA HOLDINGS ORD			4.000	140	34.900	140	67	0	0	0	72	0	72	0	10/19/2015	
35137L-10-5	FOX CL A ORD			3.000	89	29.670	89	121	0	2	0	(2)	0	(2)	0	03/19/2019	
35671D-85-7	FREEPORT MCMORAN ORD			74.000	3,150	42.570	3,150	576	0	44	0	338	0	338	0	03/15/2016	
361ESC-04-9	ESC GCI LIBERTY INC SR			30.000	30	1.000	30	0	0	0	0	30	0	30	0	05/22/2023	
36262G-10-1	GXO LOGISTICS ORD			9.000	550	61.160	550	193	0	0	0	166	0	166	0	03/19/2019	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD			20.667	1,598	77.320	1,598	928	0	2	0	670	0	670	0	05/12/2022	
363576-10-9	ARTHUR J GALLAGHER ORD			10.000	2,249	224.880	2,249	652	0	22	0	363	0	363	0	06/27/2018	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD			25.000	1,234	49.350	1,234	872	0	79	0	(60)	0	(60)	0	10/09/2018	
366651-10-7	GARTNER ORD			4.000	1,804	451.110	1,804	479	0	0	0	460	0	460	0	03/27/2018	
368736-10-4	GENERAC HOLDINGS ORD			3.000	388	129.240	388	637	0	0	0	86	0	86	0	10/20/2020	
369550-10-8	GENERAL DYNAMICS ORD			15.000	3,895	259.670	3,895	619	0	78	0	173	0	173	0	03/03/2009	
369604-30-1	GENERAL ELECTRIC ORD			62.000	7,913	127.630	7,913	3,296	5	15	0	4,617	0	4,617	0	05/12/2022	
370334-10-4	GENERAL MILLS ORD			28.000	1,824	65.140	1,824	890	0	63	0	(524)	0	(524)	0	09/29/2009	
37045V-10-0	GENERAL MOTORS ORD			57.000	2,047	35.920	2,047	1,659	0	21	0	130	0	130	0	09/20/2016	
371901-10-9	GENTEX ORD			24.000	784	32.660	784	481	0	12	0	129	0	129	0	10/09/2018	
372460-10-5	GENUINE PARTS ORD			5.000	693	138.500	693	172	5	19	0	(175)	0	(175)	0	04/17/2009	
375558-10-3	GILEAD SCIENCES ORD			58.000	4,699	81.010	4,699	1,088	0	216	0	(281)	0	(281)	0	03/28/2007	
37940X-10-2	GLOBAL PAYMENTS ORD			16.000	2,032	127.000	2,032	920	0	16	0	443	0	443	0	09/20/2016	
379577-20-8	GLOBUS MEDICAL CL A ORD			4.000	213	53.290	213	253	0	0	0	(84)	0	(84)	0	12/15/2020	
37959E-10-2	GLOBE LIFE ORD			7.000	852	121.720	852	137	0	6	0	8	0	8	0	03/28/2007	
380237-10-7	GODADDY CL A ORD			4.000	425	106.160	425	303	0	0	0	125	0	125	0	10/09/2018	
38141G-10-4	GOLDMAN SACHS GROUP ORD			28.000	10,802	385.770	10,802	3,451	0	364	0	1,187	0	1,187	0	03/28/2012	
384109-10-4	GRACO ORD			8.000	694	86.760	694	342	0	8	0	156	0	156	0	10/09/2018	
384802-10-4	WW GRAINGER ORD			4.000	3,315	828.690	3,315	437	0	29	0	1,090	0	1,090	0	07/23/2010	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			4.000	436	109.040	436	376	0	0	0	186	0	186	0	10/09/2018	
403949-10-0	HF SINCLAIR ORD			4.000	222	55.570	222	146	0	7	0	15	0	15	0	03/24/2021	
40412C-10-1	HCA HEALTHCARE ORD			12.000	3,248	270.680	3,248	815	0	29	0	369	0	369	0	02/05/2016	
40434L-10-5	HP ORD			53.000	1,595	30.090	1,595	356	15	56	0	171	0	171	0	08/26/2005	
406216-10-1	HALLIBURTON ORD			35.000	1,265	36.150	1,265	685	0	22	0	(112)	0	(112)	0	10/30/2008	
412822-10-8	HARLEY DAVIDSON ORD			6.000	221	36.840	221	255	0	4	0	(29)	0	(29)	0	10/09/2018	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			16.000	1,286	80.380	1,286	527	8	27	0	73	0	73	0	09/14/2016	
418056-10-7	HASBRO ORD			8.000	408	51.060	408	593	0	22	0	(80)	0	(80)	0	02/05/2016	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD			15.000	213	14.190	213	561	0	16	0	(415)	0	(415)	0	12/18/2018	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			37.000	733	19.800	733	881	0	44	0	(195)	0	(195)	0	01/30/2018	
422806-20-8	HEICO CL A ORD			3.000	427	142.440	427	210	0	1	0	68	0	68	0	10/09/2018	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			5.000	817	163.410	817	878	0	10	0	(61)	0	(61)	0	05/12/2022	
427866-10-8	HERSHEY FOODS ORD			10.000	1,864	186.440	1,864	409	0	45	0	(451)	0	(451)	0	09/25/2008	
42809H-10-7	HESS ORD			13.000	1,874	144.160	1,874	597	0	28	0	30	0	30	0	10/18/2017	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			86.000	1,460	16.980	1,460	376	11	41	0	88	0	88	0	08/26/2005	
431284-10-8	HIGHWOODS PROP			5.000	115	22.960	115	234	0	10	0	(25)	0	(25)	0	10/09/2018	
431475-10-2	HILL ROM HOLDINGS ORD			0.000	0	155.960	0	0	2	0	0	0	0	0	0	06/25/2021	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			13.000	2,367	182.090	2,367	978	0	8	0	724	0	724	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 Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
436440-10-1	HOLOGIC ORD			12.000	857	71.450	857	398	0	0	0	(40)	0	(40)	0	06/14/2016	
437076-10-2	HOME DEPOT ORD			49.000	16,981	346.550	16,981	1,306	0	410	0	1,504	0	1,504	0	03/05/2008	
438516-10-6	HONEYWELL INTERNATIONAL ORD			32.000	6,711	209.710	6,711	1,155	0	133	0	(147)	0	(147)	0	08/26/2005	
440452-10-0	HORMEL FOODS ORD			3.000	96	32.110	96	122	0	3	0	(40)	0	(40)	0	10/09/2018	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			51.000	993	19.470	993	582	23	39	0	174	0	174	0	04/17/2020	
443201-10-8	HOWMET AEROSPACE ORD			29.000	1,569	54.120	1,569	479	0	5	0	427	0	427	0	10/09/2018	
443510-60-7	HUBBELL ORD			2.000	658	328.930	658	252	0	9	0	189	0	189	0	10/09/2018	
443573-10-0	HUBSPOT ORD			3.000	1,742	580.540	1,742	501	0	0	0	874	0	874	0	10/15/2019	
444859-10-2	HUMANA ORD			7.000	3,205	457.810	3,205	261	6	24	0	(381)	0	(381)	0	03/28/2007	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			2.000	399	199.740	399	236	0	3	0	51	0	51	0	10/09/2018	
446150-10-4	HUNTINGTON BANCSHARES ORD			82.000	1,043	12.720	1,043	1,030	13	25	0	50	0	50	0	07/12/2023	
448579-10-2	HYATT HOTELS CL A ORD			1.000	130	130.410	130	79	0	0	0	40	0	40	0	09/28/2021	
44891N-20-8	IAC ORD			6.000	314	52.380	314	282	0	0	0	48	0	48	0	10/09/2018	
44930G-10-7	ICU MEDICAL ORD			2.000	199	99.740	199	305	0	0	0	(115)	0	(115)	0	10/15/2019	
44980X-10-9	IPG PHOTONICS ORD			1.000	109	108.540	109	165	0	0	0	14	0	14	0	08/08/2018	
45073V-10-8	ITT ORD			1.000	119	119.320	119	56	0	1	0	38	0	38	0	10/09/2018	
45167R-10-4	IDEX ORD			5.000	1,086	217.110	1,086	1,181	0	13	0	(56)	0	(56)	0	12/30/2021	
45168D-10-4	IDEXX LABORATORIES ORD			5.000	2,775	555.050	2,775	1,343	0	0	0	735	0	735	0	12/21/2022	
452308-10-9	ILLINOIS TOOL ORD			14.000	3,667	261.940	3,667	475	20	75	0	583	0	583	0	05/19/2009	
452327-10-9	ILLUMINA ORD			9.000	1,253	139.240	1,253	1,408	0	0	0	(567)	0	(567)	0	12/21/2022	
45337C-10-2	INCYTE ORD			8.000	502	62.790	502	510	0	0	0	(140)	0	(140)	0	08/08/2018	
45687V-10-6	INGERSOLL RAND ORD			28.000	2,166	77.340	2,166	255	0	2	0	703	0	703	0	02/23/2011	
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD			2.000	407	203.430	407	636	0	0	0	(230)	0	(230)	0	07/12/2023	
45784P-10-1	INSULET ORD			3.000	651	216.980	651	273	0	0	0	(232)	0	(232)	0	10/09/2018	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD			3.000	131	43.550	131	183	0	0	0	(38)	0	(38)	0	08/14/2019	
458140-10-0	INTEL ORD			227.000	11,407	50.250	11,407	3,731	0	147	0	5,087	0	5,087	0	07/12/2023	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			25.000	3,211	128.430	3,211	412	0	42	0	646	0	646	0	04/16/2008	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			36.000	5,888	163.550	5,888	2,977	0	239	0	816	0	816	0	12/17/2008	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			14.334	1,161	80.970	1,161	1,298	12	45	0	(342)	0	(342)	0	12/21/2022	
460146-10-3	INTERNATIONAL PAPER ORD			28.000	1,012	36.150	1,012	598	0	52	0	43	0	43	0	09/29/2009	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			28.000	914	32.640	914	111	0	35	0	(19)	0	(19)	0	03/28/2007	
461202-10-3	INTUIT ORD			15.000	9,375	625.030	9,375	1,555	0	49	0	3,537	0	3,537	0	05/12/2022	
46120E-60-2	INTUITIVE SURGICAL ORD			17.000	5,735	337.360	5,735	800	0	0	0	1,224	0	1,224	0	12/21/2022	
46187W-10-7	INVITATION HOMES ORD			27.000	921	34.110	921	634	8	28	0	121	0	121	0	03/19/2019	
462222-10-0	IONIS PHARMACEUTICALS ORD			3.000	152	50.590	152	135	0	0	0	38	0	38	0	10/09/2018	
46266C-10-5	IQVIA HOLDINGS ORD			8.000	1,851	231.380	1,851	804	0	0	0	212	0	212	0	10/18/2017	
46284V-10-1	IRON MOUNTAIN ORD			23.000	1,610	69.980	1,610	648	15	58	0	463	0	463	0	03/24/2021	
46625H-10-0	JPMORGAN CHASE ORD			127.000	21,603	170.100	21,603	4,313	0	514	0	4,572	0	4,572	0	10/19/2011	
466313-10-3	JABIL ORD			6.000	764	127.400	764	247	0	2	0	355	0	355	0	12/15/2020	
46982L-10-8	JACOBS SOLUTIONS ORD			9.000	1,168	129.800	1,168	334	0	9	0	88	0	88	0	08/26/2015	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD			20.000	808	40.410	808	325	0	24	0	483	0	483	0	06/14/2016	
478160-10-4	JOHNSON & JOHNSON ORD			104.000	16,301	156.740	16,301	6,152	0	478	0	(2,071)	0	(2,071)	0	12/17/2008	
48203R-10-4	JUNIPER NETWORKS ORD			14.000	413	29.480	413	275	0	12	0	(35)	0	(35)	0	03/28/2007	
482480-10-0	KLA ORD			9.000	5,232	581.300	5,232	1,126	0	48	0	1,838	0	1,838	0	05/12/2022	
48251W-10-4	KKR AND CO ORD			30.000	2,486	82.850	2,486	1,301	0	14	0	963	0	963	0	10/18/2023	
487836-10-8	KELLANOVA ORD			10.000	559	55.910	559	471	0	6	0	89	0	89	0	10/30/2008	

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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
49177J-10-2	KENVUE ORD			80.000	1,722	21.530	1,722	589	0	32	0	1,133	0	1,133	0	12/17/2008	
49271V-10-0	KEURIG DR PEPPER ORD			40.000	1,333	33.320	1,333	1,281	0	33	0	(94)	0	(94)	0	05/12/2022	
493267-10-8	KEYCORP ORD			93.000	1,339	14.400	1,339	591	0	76	0	(281)	0	(281)	0	08/26/2009	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			8.000	1,273	159.090	1,273	516	0	0	0	(96)	0	(96)	0	10/09/2018	
494368-10-3	KIMBERLY CLARK ORD			15.000	1,823	121.510	1,823	928	18	71	0	(214)	0	(214)	0	03/05/2008	
49446R-10-9	KIMCO REALTY REIT ORD			54.000	1,151	21.310	1,151	764	0	55	0	7	0	7	0	03/27/2018	
49714P-10-8	KINSALE CAPITAL GROUP ORD			2.000	670	334.910	670	889	0	0	0	(219)	0	(219)	0	10/18/2023	
498894-10-4	KNIFE RIVER ORD			0.250	17	66.180	17	8	0	0	0	8	0	8	0	10/09/2018	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			9.000	519	57.650	519	512	0	3	0	6	0	6	0	07/12/2023	
500255-10-4	KOHL'S ORD			1.000	29	28.680	29	40	0	2	0	3	0	3	0	07/25/2016	
500754-10-6	KRAFT HEINZ ORD			46.000	1,701	36.980	1,701	1,548	0	50	0	(97)	0	(97)	0	12/21/2023	
501044-10-1	KROGER ORD			41.000	1,874	45.710	1,874	541	0	45	0	46	0	46	0	12/17/2008	
50155Q-10-0	KYNDRYL HOLDINGS ORD			16.000	332	20.780	332	302	0	0	0	155	0	155	0	12/17/2008	
501889-20-8	LKQ ORD			12.000	573	47.790	573	357	0	14	0	(67)	0	(67)	0	10/09/2018	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			3.000	683	227.620	683	191	0	4	0	34	0	34	0	10/09/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			11.000	2,317	210.620	2,317	614	0	50	0	27	0	27	0	12/02/2005	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			4.000	909	227.290	909	400	0	6	0	509	0	509	0	10/19/2015	
512807-10-8	LAM RESEARCH ORD			6.000	4,700	783.260	4,700	197	12	43	0	2,178	0	2,178	0	09/19/2012	
512816-10-9	LAMAR ADVERTISING CL A REIT			8.000	850	106.280	850	607	0	40	0	95	0	95	0	10/09/2018	
513272-10-4	LAMB WESTON HOLDINGS ORD			8.003	865	108.090	865	97	0	9	0	150	0	150	0	04/17/2009	
517834-10-7	LAS VEGAS SANDS ORD			19.000	935	49.210	935	721	0	8	0	22	0	22	0	12/30/2021	
518415-10-4	LATTICE SEMICONDUCTOR ORD			7.000	483	68.990	483	658	0	0	0	(175)	0	(175)	0	03/23/2023	
518439-10-4	ESTEE LAUDER CL A ORD			11.000	1,609	146.250	1,609	499	0	29	0	(1,120)	0	(1,120)	0	02/23/2011	
521865-20-4	LEAR ORD			2.000	282	141.210	282	281	0	6	0	34	0	34	0	10/09/2018	
525327-10-2	LEIDOS HOLDINGS ORD			6.000	649	108.240	649	403	0	9	0	18	0	18	0	10/09/2018	
526057-10-4	LENNAR CL A ORD			12.000	1,788	149.040	1,788	466	0	18	0	702	0	702	0	02/05/2016	
530307-10-7	LIBERTY BROADBAND SRS A ORD			3.000	242	80.640	242	309	0	0	0	14	0	14	0	06/28/2019	
530307-30-5	LIBERTY BROADBAND SRS C ORD			7.000	564	80.590	564	576	0	0	0	30	0	30	0	10/09/2018	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD			2.000	75	37.390	75	49	0	0	0	26	0	26	0	06/04/2020	
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD			3.000	110	36.550	110	120	0	0	0	(10)	0	(10)	0	06/28/2019	
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD			8.000	505	63.130	505	271	0	0	0	234	0	234	0	10/09/2018	
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			11.000	317	28.780	317	245	0	0	0	72	0	72	0	06/04/2020	
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			12.000	345	28.740	345	334	0	0	0	11	0	11	0	06/28/2019	
532457-10-8	ELI LILLY ORD			36.000	20,985	582.920	20,985	1,286	0	163	0	7,815	0	7,815	0	12/21/2007	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD			1.000	217	217.460	217	90	1	3	0	73	0	73	0	10/09/2018	
534187-10-9	LINCOLN NATIONAL ORD			20.000	539	26.970	539	360	0	36	0	(75)	0	(75)	0	05/19/2009	
536797-10-3	LITHIA MOTORS ORD			2.000	659	329.280	659	648	0	2	0	10	0	10	0	07/12/2023	
537008-10-4	LITTELFUSE ORD			1.000	268	267.560	268	185	0	3	0	47	0	47	0	10/15/2019	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			6.000	562	93.600	562	393	0	0	0	143	0	143	0	04/22/2019	
539830-10-9	LOCKHEED MARTIN ORD			11.000	4,986	453.240	4,986	895	0	134	0	(366)	0	(366)	0	10/30/2008	
540424-10-8	LOEWS ORD			9.000	626	69.590	626	320	0	2	0	101	0	101	0	02/08/2016	
548661-10-7	LOWE'S COMPANIES ORD			32.000	7,122	222.550	7,122	824	0	138	0	746	0	746	0	01/30/2008	
550021-10-9	LULULEMON ATHLETICA ORD			5.000	2,556	511.290	2,556	751	0	0	0	955	0	955	0	10/09/2018	
550241-10-3	LUMEN TECHNOLOGIES ORD			0.998	2	1.830	2	12	0	0	0	(3)	0	(3)	0	04/22/2019	
55024U-10-9	LUMENTUM HOLDINGS ORD			4.000	210	52.420	210	339	0	0	0	1	0	1	0	10/20/2020	
55087P-10-4	LYFT CL A ORD			15.000	225	14.990	225	435	0	0	0	60	0	60	0	04/17/2020	

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1	2	Codes 3	4	5	6	Fair Value 7	8	9	Dividends 10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	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
55261F-10-4	M&T BANK ORD			7.000	960	137.080	960	542	0	36	0	(56)	0	(56)	0	10/30/2008	
552690-10-9	MDU RESOURCES GROUP ORD			9.000	178	19.800	178	162	1	3	0	16	0	16	0	10/09/2018	
552848-10-3	MGIC INVESTMENT ORD			43.000	829	19.290	829	518	0	19	0	270	0	270	0	08/14/2019	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			25.000	1,117	44.680	1,117	684	0	0	0	279	0	279	0	10/09/2018	
55306N-10-4	MKS INSTRUMENTS ORD			2.000	206	102.870	206	151	0	2	0	36	0	36	0	10/09/2018	
55354G-10-0	MSCI ORD			3.000	1,697	565.650	1,697	501	0	17	0	301	0	301	0	10/09/2018	
562750-10-9	MANHATTAN ASSOCIATES ORD			4.000	861	215.320	861	468	0	0	0	376	0	376	0	03/24/2021	
565849-10-6	MARATHON OIL ORD			35.000	846	24.160	846	492	0	14	0	(102)	0	(102)	0	06/25/2021	
56585A-10-2	MARATHON PETROLEUM ORD			36.000	5,341	148.360	5,341	371	0	111	0	1,151	0	1,151	0	06/27/2011	
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD			2.000	13	6.550	13	96	0	0	0	(16)	0	(16)	0	09/28/2021	
570535-10-4	MARKEL GROUP ORD			1.000	1,420	1,419.900	1,420	1,234	0	0	0	102	0	102	0	12/30/2021	
57060D-10-8	MARKETAXESS HOLDINGS ORD			2.000	586	292.850	586	377	0	6	0	28	0	28	0	10/09/2018	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD			1.000	85	84.890	85	162	1	3	0	(50)	0	(50)	0	09/28/2021	
571748-10-2	MARSH & MCLENNAN ORD			23.000	4,358	189.470	4,358	673	0	60	0	552	0	552	0	03/28/2007	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			15.000	3,383	225.510	3,383	381	0	29	0	1,149	0	1,149	0	08/20/2008	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			2.000	998	498.910	998	285	0	6	0	322	0	322	0	08/26/2015	
573874-10-4	MARVELL TECHNOLOGY ORD			47.646	2,874	60.310	2,874	1,256	0	11	0	1,109	0	1,109	0	05/12/2022	
574599-10-6	MASCO ORD			22.000	1,474	66.980	1,474	397	0	25	0	447	0	447	0	04/25/2013	
574795-10-0	MASIMO ORD			2.000	234	117.210	234	298	0	0	0	(61)	0	(61)	0	06/28/2019	
57636Q-10-4	MASTERCARD CL A ORD			40.000	17,060	426.510	17,060	670	0	91	0	3,151	0	3,151	0	08/20/2008	
57667L-10-7	MATCH GROUP ORD			12.000	438	36.500	438	764	0	0	0	(60)	0	(60)	0	10/09/2018	
577081-10-2	MATTEL ORD			15.000	283	18.880	283	285	0	0	0	16	0	16	0	09/28/2021	
579780-20-6	MCCORMICK ORD			17.000	1,163	68.420	1,163	266	7	27	0	(246)	0	(246)	0	03/03/2009	
580135-10-1	MCDONALD'S ORD			31.000	9,192	296.510	9,192	1,390	0	193	0	1,022	0	1,022	0	03/28/2007	
58155Q-10-3	MCKESSON ORD			8.000	3,704	462.980	3,704	318	5	18	0	703	0	703	0	03/03/2009	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			31.000	152	4.910	152	453	5	32	0	(193)	0	(193)	0	10/09/2018	
58933Y-10-5	MERCK & CO ORD			115.000	12,537	109.020	12,537	3,166	89	336	0	(222)	0	(222)	0	11/04/2009	
59156R-10-8	METLIFE ORD			32.000	2,116	66.130	2,116	832	0	66	0	(200)	0	(200)	0	10/30/2008	
592688-10-5	METTLER TOLEDO ORD			1.000	1,213	1,212.960	1,213	567	0	0	0	(232)	0	(232)	0	06/27/2018	
594918-10-4	MICROSOFT ORD			346.000	130,110	376.040	130,110	9,935	0	954	0	46,608	0	46,608	0	12/21/2023	
595017-10-4	MICROCHIP TECHNOLOGY ORD			29.000	2,615	90.180	2,615	390	0	46	0	578	0	578	0	07/24/2009	
595112-10-3	MICRON TECHNOLOGY ORD			51.000	4,352	85.340	4,352	319	6	23	0	1,803	0	1,803	0	07/24/2009	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			5.000	672	134.460	672	493	0	28	0	(113)	0	(113)	0	10/09/2018	
596278-10-1	MIDDLEBY ORD			2.000	294	147.170	294	285	0	0	0	27	0	27	0	03/24/2021	
60468T-10-5	MIRATI THERAPEUTICS ORD			2.000	118	58.750	118	329	0	0	0	27	0	27	0	06/25/2021	
60770K-10-7	MODERNA ORD			20.000	1,989	99.450	1,989	846	0	0	0	(1,336)	0	(1,336)	0	07/12/2023	
60855R-10-0	MOLINA HEALTHCARE ORD			2.000	723	361.310	723	287	0	0	0	62	0	62	0	10/09/2018	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			10.000	612	61.210	612	556	0	16	0	97	0	97	0	08/10/2022	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			72.000	5,215	72.430	5,215	1,457	31	114	0	416	0	416	0	04/02/2007	
60937P-10-6	MONGODB CL A ORD			4.000	1,635	408.850	1,635	1,057	0	0	0	848	0	848	0	08/10/2022	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			2.000	1,262	630.780	1,262	233	2	8	0	554	0	554	0	10/09/2018	
61174X-10-9	MONSTER BEVERAGE ORD			32.000	1,844	57.610	1,844	747	0	0	0	219	0	219	0	03/30/2017	
615369-10-5	MOODYS ORD			7.000	2,734	390.560	2,734	141	0	22	0	784	0	784	0	11/20/2007	
617446-44-8	MORGAN STANLEY ORD			60.000	5,595	93.250	5,595	586	0	195	0	494	0	494	0	07/18/2012	
61945C-10-3	MOSAIC ORD			24.000	858	35.730	858	480	0	25	0	(195)	0	(195)	0	08/28/2017	
620076-30-7	MOTOROLA SOLUTIONS ORD			7.000	2,192	313.090	2,192	127	7	25	0	388	0	388	0	01/04/2011	

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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
629377-50-8	NRG ENERGY ORD			17.000	879	51.700	879	212	0	26	0	338	0	338	0	12/29/2016	
62955J-10-3	NOV ORD			52.000	1,055	20.280	1,055	814	0	10	0	(32)	0	(32)	0	06/25/2021	
631103-10-8	NASDAQ ORD			15.000	872	58.140	872	422	0	13	0	(48)	0	(48)	0	10/09/2018	
632307-10-4	NATERA ORD			3.000	188	62.640	188	345	0	0	0	67	0	67	0	06/25/2021	
636180-10-1	NATL FUEL GAS ORD			11.000	552	50.170	552	513	5	21	0	(144)	0	(144)	0	08/14/2019	
637417-10-6	NNN REIT ORD			7.000	302	43.100	302	307	0	16	0	(19)	0	(19)	0	09/28/2021	
64110D-10-4	NETAPP ORD			14.000	1,234	88.160	1,234	305	0	28	0	393	0	393	0	04/16/2008	
64110L-10-6	NETFLIX ORD			24.000	11,685	486.880	11,685	1,108	0	0	0	4,608	0	4,608	0	05/12/2022	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			6.000	791	131.760	791	642	0	0	0	74	0	74	0	08/10/2022	
650111-10-7	NEW YORK TIMES CL A ORD			6.000	294	48.990	294	196	0	3	0	99	0	99	0	06/28/2019	
651229-10-6	NEWELL BRANDS ORD			15.000	130	8.680	130	281	0	7	0	(66)	0	(66)	0	10/09/2018	
651639-10-6	NEWMONT ORD			64.000	2,649	41.390	2,649	1,559	0	101	0	(272)	0	(272)	0	12/21/2023	
65249B-10-9	NEWS CL A ORD			47.000	1,154	24.550	1,154	195	0	9	0	298	0	298	0	07/01/2013	
65249B-20-8	NEWS CL B ORD			13.000	334	25.720	334	177	0	3	0	95	0	95	0	10/15/2019	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			1.000	157	156.750	157	97	0	5	0	(18)	0	(18)	0	10/15/2019	
65339F-10-1	NEXTERA ENERGY ORD			89.000	5,406	60.740	5,406	1,130	0	166	0	(2,035)	0	(2,035)	0	01/27/2009	
654106-10-3	NIKE CL B ORD			60.000	6,514	108.570	6,514	1,205	22	61	0	(506)	0	(506)	0	12/21/2022	
65473P-10-5	NISOURCE ORD			15.000	398	26.550	398	131	0	15	0	(13)	0	(13)	0	01/26/2012	
655663-10-2	NORDSON ORD			2.000	528	264.160	528	267	1	5	0	53	0	53	0	10/09/2018	
655844-10-8	NORFOLK SOUTHERN ORD			11.000	2,600	236.380	2,600	551	0	59	0	(110)	0	(110)	0	03/28/2007	
665859-10-4	NORTHERN TRUST ORD			11.000	928	84.380	928	478	8	33	0	(45)	0	(45)	0	05/23/2012	
666807-10-2	NORTHROP GRUMMAN ORD			7.000	3,277	468.140	3,277	355	0	51	0	(542)	0	(542)	0	06/25/2008	
668771-10-8	GEN DIGITAL ORD			24.000	548	22.820	548	460	0	12	0	33	0	33	0	05/26/2011	
670346-10-5	NUCOR ORD			13.000	2,263	174.040	2,263	559	7	27	0	549	0	549	0	01/29/2010	
67059N-10-8	NUTANIX CL A ORD			17.000	811	47.690	811	441	0	0	0	368	0	368	0	06/28/2019	
67066G-10-4	NVIDIA ORD			111.000	54,969	495.220	54,969	786	0	18	0	38,748	0	38,748	0	12/21/2022	
67103H-10-7	O REILLY AUTOMOTIVE ORD			3.000	2,850	950.080	2,850	116	0	0	0	318	0	318	0	04/17/2009	
674599-10-5	OCCIDENTAL PETROLEUM ORD			38.000	2,269	59.710	2,269	1,051	7	25	0	(125)	0	(125)	0	03/24/2021	
679295-10-5	OKTA CL A ORD			6.000	543	90.530	543	358	0	0	0	133	0	133	0	10/09/2018	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			4.000	1,621	405.330	1,621	396	0	6	0	486	0	486	0	10/09/2018	
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD			12.000	353	29.400	353	261	0	12	0	63	0	63	0	10/09/2018	
681919-10-6	OMNICOM GROUP ORD			9.000	779	86.510	779	211	6	25	0	44	0	44	0	03/28/2007	
682189-10-5	ON SEMICONDUCTOR ORD			19.000	1,587	83.530	1,587	320	0	0	0	402	0	402	0	10/09/2018	
682680-10-3	ONEOK ORD			25.000	1,756	70.220	1,756	687	0	96	0	113	0	113	0	02/23/2011	
68389X-10-5	ORACLE ORD			69.000	7,275	105.430	7,275	1,166	0	105	0	1,635	0	1,635	0	12/17/2008	
68622V-10-6	ORGANON ORD			27.000	389	14.420	389	367	0	30	0	(365)	0	(365)	0	11/04/2009	
68902V-10-7	OTIS WORLDWIDE ORD			19.000	1,700	89.470	1,700	507	0	25	0	212	0	212	0	01/24/2006	
69047Q-10-2	OVINTIV ORD			14.000	615	43.920	615	671	0	16	0	(95)	0	(95)	0	08/10/2022	
690742-10-1	OWENS CORNIING ORD			6.000	889	148.230	889	314	0	12	0	378	0	378	0	10/09/2018	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			23.000	3,562	154.850	3,562	1,062	0	140	0	(71)	0	(71)	0	08/25/2011	
693506-10-7	PPG INDUSTRIES ORD			14.000	2,094	149.550	2,094	460	0	36	0	333	0	333	0	04/16/2008	
69351T-10-6	PPL ORD			43.000	1,165	27.100	1,165	1,156	10	17	0	(5)	0	(5)	0	07/12/2023	
693656-10-0	PVH ORD			4.000	488	122.120	488	300	0	1	0	206	0	206	0	02/05/2016	
69370C-10-0	PTC ORD			4.000	700	174.960	700	397	0	0	0	220	0	220	0	10/09/2018	
693718-10-8	PACCAR ORD			22.000	2,148	97.650	2,148	507	70	64	0	697	0	697	0	07/24/2009	
695156-10-9	PACKAGING CORP OF AMERICA ORD			3.000	489	162.910	489	279	4	15	0	105	0	105	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 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
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			100.000	1,717	17.170	1,717	950	0	0	0	1,075	0	1,075	0	08/10/2022	
697435-10-5	PALO ALTO NETWORKS ORD			15.000	4,423	294.880	4,423	1,370	0	0	0	2,330	0	2,330	0	08/10/2022	
701094-10-4	PARKER HANNIFIN ORD			7.000	3,225	460.700	3,225	377	0	40	0	1,188	0	1,188	0	09/25/2008	
704326-10-7	PAYCHEX ORD			15.000	1,787	119.110	1,787	518	0	52	0	53	0	53	0	08/20/2008	
70432V-10-2	PAYCOM SOFTWARE ORD			2.000	413	206.720	413	270	0	2	0	(207)	0	(207)	0	10/09/2018	
70438V-10-6	PAYLOCITY HOLDING ORD			2.000	330	164.850	330	537	0	0	0	(59)	0	(59)	0	08/10/2022	
70450Y-10-3	PAYPAL HOLDINGS ORD			65.000	3,992	61.410	3,992	1,143	0	0	0	(638)	0	(638)	0	05/12/2022	
707569-10-9	PENN ENTERTAINMENT ORD			3.000	78	26.020	78	228	0	0	0	(11)	0	(11)	0	06/25/2021	
70975L-10-7	PENUMBRA ORD			2.000	503	251.540	503	635	0	0	0	(132)	0	(132)	0	07/12/2023	
713448-10-8	PEPSICO ORD			58.000	9,851	169.840	9,851	3,648	73	280	0	(628)	0	(628)	0	03/28/2007	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			8.000	553	69.150	553	491	0	0	0	63	0	63	0	07/12/2023	
714046-10-9	REVVITY ORD			5.000	547	109.310	547	389	0	1	0	(155)	0	(155)	0	10/09/2018	
717081-10-3	PFIZER ORD			273.000	7,860	28.790	7,860	4,703	0	417	0	(5,689)	0	(5,689)	0	12/21/2023	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			70.000	6,586	94.080	6,586	3,132	91	358	0	(499)	0	(499)	0	03/31/2008	
718546-10-4	PHILLIPS 66 ORD			30.000	3,994	133.140	3,994	820	0	126	0	872	0	872	0	05/01/2012	
71880K-10-1	PHINIA ORD			2.000	61	30.290	61	40	0	1	0	21	0	21	0	01/19/2016	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			10.000	872	87.220	872	600	0	9	0	138	0	138	0	10/09/2018	
723484-10-1	PINNACLE WEST ORD			10.000	718	71.840	718	526	0	35	0	(42)	0	(42)	0	01/23/2013	
72352L-10-6	PINTEREST CL A ORD			29.000	1,074	37.040	1,074	715	0	0	0	370	0	370	0	07/15/2020	
723787-10-7	PIONEER NATURAL RESOURCE ORD			10.000	2,249	224.880	2,249	576	0	140	0	(35)	0	(35)	0	09/25/2008	
72703H-10-1	PLANET FITNESS CL A ORD			3.000	219	73.000	219	183	0	0	0	(17)	0	(17)	0	10/15/2019	
73278L-10-5	POOL ORD			2.000	797	398.710	797	303	0	9	0	193	0	193	0	10/09/2018	
733174-70-0	POPULAR ORD			10.000	821	82.070	821	520	6	20	0	158	0	158	0	10/09/2018	
737446-10-4	POST HOLDINGS ORD			2.000	176	88.060	176	124	0	0	0	(4)	0	(4)	0	10/09/2018	
74144T-10-8	T ROWE PRICE GROUP ORD			10.000	1,077	107.690	1,077	474	0	61	0	(14)	0	(14)	0	03/28/2007	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			11.000	865	78.670	865	405	0	29	0	(58)	0	(58)	0	02/05/2016	
742718-10-9	PROCTER & GAMBLE ORD			103.000	15,094	146.540	15,094	6,351	0	385	0	(517)	0	(517)	0	08/25/2011	
743315-10-3	PROGRESSIVE ORD			33.000	5,256	159.280	5,256	717	0	13	0	976	0	976	0	03/28/2007	
74340W-10-3	PROLOGIS REIT			52.000	6,932	133.300	6,932	1,879	0	165	0	1,113	0	1,113	0	10/18/2023	
744320-10-2	PRUDENTIAL FINANCIAL ORD			17.000	1,763	103.710	1,763	726	0	85	0	72	0	72	0	07/24/2009	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			20.000	1,223	61.150	1,223	749	0	46	0	(2)	0	(2)	0	10/15/2014	
74460D-10-9	PUBLIC STORAGE REIT ORD			8.000	2,440	305.000	2,440	620	0	112	0	198	0	198	0	10/30/2008	
745867-10-1	PULTEGROUP ORD			17.000	1,755	103.220	1,755	406	3	11	0	981	0	981	0	10/09/2018	
74624M-10-2	PURE STORAGE CL A ORD			19.000	678	35.660	678	290	0	0	0	169	0	169	0	06/28/2019	
74736K-10-1	QORVO ORD			7.000	788	112.610	788	325	0	0	0	154	0	154	0	10/19/2015	
747525-10-3	QUALCOMM ORD			51.000	7,376	144.630	7,376	2,024	0	161	0	1,769	0	1,769	0	01/12/2007	
74762E-10-2	QUANTA SERVICES ORD			9.000	1,942	215.800	1,942	194	1	3	0	660	0	660	0	11/19/2015	
74834L-10-0	QUEST DIAGNOSTICS ORD			6.000	827	137.880	827	353	0	17	0	(111)	0	(111)	0	01/26/2012	
74935Q-10-7	RB GLOBAL ORD			5.252	352	88.670	352	228	0	3	0	179	0	179	(56)	10/09/2018	
749685-10-3	RPM ORD			5.000	558	111.630	558	296	0	9	0	71	0	71	0	10/09/2018	
754730-10-9	RAYMOND JAMES ORD			10.000	1,115	111.500	1,115	909	5	17	0	47	0	47	0	05/12/2022	
754907-10-3	RAYONIER REIT ORD			19.000	635	33.410	635	500	4	22	0	9	0	9	0	08/14/2019	
75513E-10-1	RTX ORD			67.997	5,721	84.140	5,721	1,516	0	158	0	(1,141)	0	(1,141)	0	08/20/2008	
756109-10-4	REALTY INCOME REIT ORD			36.000	2,067	57.420	2,067	1,833	9	102	0	(176)	0	(176)	0	03/23/2023	
758750-10-3	REGAL REXNORD ORD			3.000	444	148.020	444	216	1	4	0	84	0	84	0	10/15/2019	
758849-10-3	REGENCY CENTERS REIT ORD			14.000	938	67.000	938	787	9	36	0	63	0	63	0	03/24/2021	

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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
75886F-10-7	REGENERON PHARMACEUTICALS ORD			5.000	4,391	878.290	4,391	1,547	0	0	0	784	0	784	0	05/12/2022	
7591EP-10-0	REGIONS FINANCIAL ORD			76.000	1,473	19.380	1,473	568	18	64	0	(166)	0	(166)	0	02/23/2011	
759351-60-4	REINSURANCE GROUP OF AMER ORD			3.000	485	161.780	485	423	0	5	0	62	0	62	0	07/12/2023	
759509-10-2	RELIANCE STEEL ORD			4.000	1,119	279.680	1,119	337	0	16	0	309	0	309	0	10/09/2018	
759916-10-9	REPLIGEN ORD			3.000	539	179.800	539	383	0	0	0	31	0	31	0	07/15/2020	
760759-10-0	REPUBLIC SERVICES ORD			10.000	1,649	164.910	1,649	278	5	20	0	359	0	359	0	09/19/2012	
761152-10-7	RESMED ORD			6.000	1,032	172.020	1,032	592	0	11	0	(217)	0	(217)	0	03/27/2018	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			1.000	19	18.820	19	7	0	0	0	2	0	2	0	08/26/2005	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			8.000	449	56.100	449	528	3	12	0	12	0	12	0	05/12/2022	
76680R-20-6	RINGCENTRAL CL A ORD			5.000	170	33.950	170	409	0	0	0	(7)	0	(7)	0	10/09/2018	
767744-10-5	RB GLOBAL ORD			0.000	0	77.130	0	0	6	0	0	0	0	0	0	10/09/2018	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD			29.000	680	23.460	680	622	0	0	0	146	0	146	0	12/21/2022	
770323-10-3	ROBERT HALF ORD			5.000	440	87.920	440	340	0	10	0	70	0	70	0	10/09/2018	
771049-10-3	ROBLOX CL A ORD			24.000	1,097	45.720	1,097	1,131	0	0	0	414	0	414	0	08/10/2022	
773903-10-9	ROCKWELL AUTOMAT ORD			5.000	1,552	310.480	1,552	161	0	24	0	265	0	265	0	03/28/2007	
77543R-10-2	ROKU CL A ORD			6.000	550	91.660	550	543	0	0	0	306	0	306	0	06/28/2019	
775711-10-4	ROLLINS ORD			10.000	437	43.670	437	260	0	5	0	71	0	71	0	04/17/2020	
776696-10-6	ROPER TECHNOLOGIES ORD			5.000	2,726	545.290	2,726	415	0	14	0	566	0	566	0	02/23/2011	
778296-10-3	ROSS STORES ORD			21.000	2,906	138.390	2,906	372	0	28	0	469	0	469	0	08/22/2011	
783549-10-8	RYDER SYSTEM ORD			7.000	805	115.060	805	329	0	19	0	220	0	220	0	08/14/2019	
78409V-10-4	S&P GLOBAL ORD			17.001	7,489	440.520	7,489	1,869	0	59	0	1,792	0	1,792	0	03/23/2023	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			4.000	1,015	253.690	1,015	623	0	14	0	(106)	0	(106)	0	10/09/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			10.000	611	61.110	611	531	0	9	0	91	0	91	0	10/09/2018	
78709Y-10-5	SAIA ORD			1.000	438	438.220	438	361	0	0	0	77	0	77	0	07/12/2023	
79466L-30-2	SALESFORCE ORD			53.000	13,946	263.140	13,946	2,314	0	0	0	6,919	0	6,919	0	05/12/2022	
803607-10-0	SAREPTA THERAPEUTICS ORD			6.000	579	96.430	579	469	0	0	0	(199)	0	(199)	0	10/09/2018	
806407-10-2	HENRY SCHEIN ORD			6.000	454	75.710	454	350	0	0	0	(25)	0	(25)	0	06/27/2018	
806857-10-8	SCHLUMBERGER ORD			78.000	4,059	52.040	4,059	1,217	20	72	0	(111)	0	(111)	0	10/20/2020	
808513-10-5	CHARLES SCHWAB ORD			80.000	5,504	68.800	5,504	1,602	0	71	0	(783)	0	(783)	0	10/18/2023	
81211K-10-0	SEALED AIR ORD			6.000	219	36.520	219	225	0	5	0	(80)	0	(80)	0	10/09/2018	
816851-10-9	SEMPRA ORD			42.000	3,139	74.730	3,139	869	25	99	0	(107)	0	(107)	0	10/30/2008	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			2.000	137	68.450	137	88	0	2	0	(1)	0	(1)	0	10/09/2018	
81762P-10-2	SERVICENOW ORD			12.000	8,478	706.490	8,478	3,888	0	0	0	3,483	0	3,483	0	10/18/2023	
824348-10-6	SHERWIN WILLIAMS ORD			10.000	3,119	311.900	3,119	253	0	24	0	746	0	746	0	06/22/2010	
82489T-10-4	SHOCKWAVE MEDICAL ORD			2.000	381	190.560	381	562	0	0	0	(180)	0	(180)	0	07/12/2023	
828806-10-9	SIMON PROP GRP REIT ORD			14.000	1,997	142.640	1,997	1,169	0	104	0	352	0	352	0	08/20/2008	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD			2.000	325	162.500	325	336	0	0	0	90	0	90	0	06/25/2021	
830566-10-5	SKECHERS USA CL A ORD			5.000	312	62.340	312	157	0	0	0	102	0	102	0	06/28/2019	
83088M-10-2	SKYWORKS SOLUTIONS ORD			7.000	787	112.420	787	435	0	18	0	149	0	149	0	02/05/2016	
831865-20-9	A O SMITH ORD			6.000	495	82.440	495	299	0	7	0	151	0	151	0	10/09/2018	
83200N-10-3	SMARTSHEET CL A ORD			8.000	383	47.820	383	325	0	0	0	68	0	68	0	10/15/2019	
832696-40-5	JM SMUCKER ORD			5.000	632	126.380	632	298	0	21	0	(160)	0	(160)	0	03/03/2010	
833034-10-1	SNAP ON ORD			4.000	1,155	288.840	1,155	323	0	27	0	241	0	241	0	01/23/2013	
833445-10-9	SNOWFLAKE CL A ORD			19.000	3,781	199.000	3,781	3,243	0	0	0	848	0	848	0	12/21/2023	
83406F-10-2	SOFI TECHNOLOGIES ORD			55.000	547	9.950	547	524	0	0	0	24	0	24	0	12/21/2023	
842587-10-7	SOUTHERN ORD			37.000	2,594	70.120	2,594	1,436	0	103	0	(48)	0	(48)	0	09/25/2008	

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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
844741-10-8	SOUTHWEST AIRLINES ORD			48.000	1,386	28.880	1,386	549	9	35	0	(230)	0	(230)	0	03/28/2007	
84790A-10-5	SPECTRUM BRANDS HOLDINGS ORD			4.000	319	79.770	319	196	0	7	0	75	0	75	0	08/14/2019	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD			13.000	568	43.690	568	482	9	35	0	49	0	49	0	12/18/2018	
848637-10-4	SPLUNK ORD			7.000	1,066	152.350	1,066	729	0	0	0	464	0	464	0	10/09/2018	
852234-10-3	BLOCK CL A ORD			26.000	2,011	77.350	2,011	2,140	0	0	0	377	0	377	0	05/12/2022	
854502-10-1	STANLEY BLACK AND DECKER ORD			10.000	981	98.100	981	506	0	32	0	230	0	230	0	11/17/2009	
855244-10-9	STARBUCKS ORD			58.000	5,569	96.010	5,569	274	0	125	0	(185)	0	(185)	0	01/30/2008	
857477-10-3	STATE STREET ORD			16.000	1,239	77.460	1,239	824	11	41	0	(2)	0	(2)	0	02/05/2016	
858119-10-0	STEEL DYNAMICS ORD			7.000	827	118.100	827	314	3	11	0	143	0	143	0	10/09/2018	
858912-10-8	STERICYCLE ORD			10.000	496	49.560	496	390	0	0	0	(3)	0	(3)	0	12/18/2018	
863667-10-1	STRYKER ORD			17.000	5,091	299.460	5,091	881	14	51	0	934	0	934	0	10/30/2008	
866674-10-4	SUN COMMUNITIES REIT ORD			5.000	668	133.650	668	508	5	18	0	(47)	0	(47)	0	10/09/2018	
871332-10-2	SYLVAMO ORD			3.000	147	49.110	147	40	0	4	0	2	0	2	0	09/29/2009	
871607-10-7	SYNOPSYS ORD			8.000	4,119	514.910	4,119	953	0	0	0	1,565	0	1,565	0	05/12/2022	
87161C-50-1	SYNOVUS FINANCIAL ORD			6.000	226	37.650	226	273	2	9	0	1	0	1	0	10/09/2018	
87165B-10-3	SYNCHRONY FINANCIAL ORD			24.000	917	38.190	917	606	0	23	0	128	0	128	0	02/05/2016	
871829-10-7	SYSCO ORD			28.000	2,048	73.130	2,048	859	0	55	0	(93)	0	(93)	0	05/21/2008	
872540-10-9	TJX ORD			60.000	5,629	93.810	5,629	556	0	78	0	853	0	853	0	09/29/2009	
872590-10-4	T MOBILE US ORD			30.000	4,810	160.330	4,810	2,271	0	17	0	550	0	550	0	12/21/2023	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			7.001	1,127	160.950	1,127	755	0	0	0	398	0	398	0	06/28/2019	
876030-10-7	TAPESTRY ORD			15.000	552	36.810	552	382	0	20	0	(19)	0	(19)	0	10/15/2019	
87612E-10-6	TARGET ORD			22.000	3,133	142.420	3,133	1,040	0	96	0	(146)	0	(146)	0	08/04/2006	
87612G-10-1	TARGA RESOURCES ORD			17.000	1,477	86.870	1,477	436	0	31	0	227	0	227	0	03/24/2021	
879360-10-5	TELEDYNE TECH ORD			2.000	893	446.290	893	475	0	0	0	93	0	93	0	10/09/2018	
879369-10-6	TELEFLEX ORD			2.000	499	249.340	499	500	0	3	0	(1)	0	(1)	0	10/09/2018	
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD			1.000	51	50.970	51	48	0	0	0	17	0	17	0	09/28/2021	
88025U-10-9	10X GENOMICS CL A ORD			5.000	280	55.960	280	449	0	0	0	98	0	98	0	07/15/2020	
88076W-10-3	TERADATA ORD			11.000	479	43.510	479	178	0	0	0	108	0	108	0	10/01/2007	
880770-10-2	TERADYNE ORD			9.000	977	108.520	977	306	0	4	0	191	0	191	0	10/09/2018	
88160R-10-1	TESLA ORD			132.000	32,799	248.480	32,799	8,318	0	0	0	14,504	0	14,504	0	10/18/2023	
88162G-10-3	TETRA TECH ORD			4.000	668	166.930	668	670	0	2	0	(3)	0	(3)	0	07/12/2023	
882508-10-4	TEXAS INSTRUMENTS ORD			42.000	7,159	170.460	7,159	693	0	211	0	220	0	220	0	03/28/2007	
883203-10-1	TEXTRON ORD			15.000	1,206	80.420	1,206	506	0	1	0	144	0	144	0	10/15/2014	
88339J-10-5	TRADE DESK CL A ORD			21.000	1,511	71.960	1,511	478	0	0	0	570	0	570	0	06/28/2019	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			17.000	9,023	530.790	9,023	929	6	23	0	(338)	0	(338)	0	04/16/2008	
885160-10-1	THOR INDUSTRIES ORD			2.000	237	118.250	237	159	1	4	0	86	0	86	0	10/09/2018	
88579Y-10-1	3M ORD			32.000	3,498	109.320	3,498	2,311	0	132	0	(185)	0	(185)	0	12/21/2023	
887389-10-4	TIMKEN ORD			8.000	641	80.150	641	319	0	10	0	76	0	76	0	08/14/2019	
89055F-10-3	TOPBUILD ORD			2.000	749	374.260	749	747	0	0	0	1	0	1	0	12/21/2023	
891092-10-8	TORO ORD			6.000	576	95.990	576	671	2	8	0	(103)	0	(103)	0	12/21/2022	
892356-10-6	TRACTOR SUPPLY ORD			6.000	1,290	215.030	1,290	345	0	25	0	(60)	0	(60)	0	10/15/2014	
892672-10-6	TRADEWEB MARKETS CL A ORD			4.000	364	90.880	364	263	0	1	0	104	0	104	0	12/15/2020	
893641-10-0	TRANSDIGM GROUP ORD			2.000	2,023	1,011.600	2,023	702	0	70	0	764	0	764	0	10/09/2018	
89400J-10-7	TRANSUNION ORD			8.000	550	68.710	550	574	0	3	0	96	0	96	0	10/09/2018	
894164-10-2	TRAVEL LEISURE ORD			1.000	39	39.090	39	58	0	2	0	3	0	3	0	09/28/2021	
89417E-10-9	TRAVELERS COMPANIES ORD			15.000	2,857	190.490	2,857	597	0	59	0	45	0	45	0	05/19/2009	

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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
89531P-10-5	TREX ORD			5.000	414	82.790	414	330	0	0	0	202	0	202	0	07/15/2020	
896239-10-0	TRIMBLE ORD			11.000	585	53.200	585	454	0	0	0	29	0	29	0	10/09/2018	
89832Q-10-9	TRUIST FINANCIAL ORD			74.000	2,732	36.920	2,732	1,479	0	154	0	(452)	0	(452)	0	11/20/2012	
90138F-10-2	TWILIO CL A ORD			8.000	607	75.870	607	595	0	0	0	215	0	215	0	10/09/2018	
902252-10-5	TYLER TECHNOLOGIES ORD			2.000	836	418.120	836	634	0	0	0	191	0	191	0	08/10/2022	
902494-10-3	TYSON FOODS CL A ORD			13.000	699	53.750	699	425	0	25	0	(111)	0	(111)	0	10/19/2015	
902653-10-4	UDR REIT ORD			13.000	498	38.290	498	524	0	21	0	(6)	0	(6)	0	10/09/2018	
902973-30-4	US BANCORP ORD			74.000	3,203	43.280	3,203	2,347	36	117	0	(15)	0	(15)	0	12/21/2023	
90353T-10-0	UBER TECHNOLOGIES ORD			105.000	6,465	61.570	6,465	3,079	0	0	0	3,868	0	3,868	0	08/10/2022	
90364P-10-5	UIPATH CL A ORD			23.000	571	24.840	571	577	0	0	0	(5)	0	(5)	0	12/21/2023	
90384S-30-3	ULTA BEAUTY ORD			2.000	980	489.990	980	408	0	0	0	42	0	42	0	04/19/2016	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			8.000	383	47.820	383	751	0	0	0	12	0	12	0	06/25/2021	
907818-10-8	UNION PACIFIC ORD			29.000	7,123	245.620	7,123	725	0	189	0	1,118	0	1,118	0	03/28/2007	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			14.000	578	41.285	578	656	0	0	0	50	0	50	0	02/05/2016	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			32.000	5,031	157.230	5,031	1,689	0	207	0	(532)	0	(532)	0	12/17/2008	
911363-10-9	UNITED RENTAL ORD			4.000	2,294	573.420	2,294	251	0	24	0	872	0	872	0	08/26/2015	
912008-10-9	US FOODS ORD			3.000	136	45.410	136	89	0	0	0	34	0	34	0	10/09/2018	
91307C-10-2	UNITED THERAPEUTICS ORD			2.000	440	219.890	440	250	0	0	0	(116)	0	(116)	0	10/09/2018	
91324P-10-2	UNITEDHEALTH GRP ORD			42.000	22,112	526.470	22,112	1,270	0	306	0	(156)	0	(156)	0	08/20/2008	
91332U-10-1	UNITY SOFTWARE ORD			12.000	491	40.890	491	660	0	0	0	148	0	148	0	08/10/2022	
91347P-10-5	UNIVERSAL DISPLAY ORD			4.000	765	191.260	765	465	0	6	0	333	0	333	0	10/09/2018	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			3.000	457	152.440	457	461	0	1	0	(3)	0	(3)	0	07/12/2023	
918204-10-8	VF ORD			26.000	489	18.800	489	407	0	26	0	(229)	0	(229)	0	04/17/2009	
91879Q-10-9	VAIL RESORTS ORD			1.000	213	213.470	213	245	2	8	0	(25)	0	(25)	0	10/09/2018	
91913Y-10-0	VALERO ENERGY ORD			24.000	3,120	130.000	3,120	1,050	0	98	0	75	0	75	0	10/15/2014	
92047W-10-1	VALVOLINE ORD			12.000	451	37.580	451	263	0	0	0	59	0	59	0	10/15/2019	
922475-10-8	VEEVA SYSTEMS ORD			6.000	1,155	192.520	1,155	566	0	0	0	187	0	187	0	10/09/2018	
92276F-10-0	VENTAS REIT ORD			15.000	748	49.840	748	540	7	27	0	72	0	72	0	04/13/2010	
92338C-10-3	VERALTO ORD			21.000	1,727	82.260	1,727	1,049	2	0	0	678	0	678	0	12/21/2023	
92343E-10-2	VERISIGN ORD			5.000	1,030	205.960	1,030	125	0	0	0	3	0	3	0	03/28/2007	
92343V-10-4	VERIZON COMMUNICATIONS ORD			176.000	6,635	37.700	6,635	4,777	0	462	0	(299)	0	(299)	0	01/04/2006	
92345Y-10-6	VERISK ANALYTICS ORD			7.000	1,672	238.860	1,672	586	0	10	0	437	0	437	0	08/02/2017	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			13.000	5,290	406.890	5,290	1,395	0	0	0	1,508	0	1,508	0	03/23/2023	
92537N-10-8	VERTIV HOLDINGS CL A ORD			12.000	576	48.030	576	473	0	0	0	103	0	103	0	10/18/2023	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD			26.000	385	14.790	385	213	1	15	0	(54)	0	(54)	0	01/30/2008	
92556V-10-6	VIATRIS ORD			82.000	888	10.830	888	642	0	39	0	(25)	0	(25)	0	08/25/2011	
925652-10-9	VICI PPTYS ORD			58.000	1,849	31.880	1,849	1,564	24	57	0	(20)	0	(20)	0	07/12/2023	
926400-10-2	VICTORIA S SECRET ORD			8.000	212	26.540	212	46	0	0	0	(74)	0	(74)	0	03/28/2007	
92826C-83-9	VISA CL A ORD			77.000	20,047	260.350	20,047	1,466	0	144	0	4,049	0	4,049	0	09/28/2010	
92840M-10-2	VISTRA ORD			36.000	1,387	38.520	1,387	662	0	36	0	552	0	552	0	06/25/2021	
92852X-10-3	VITESSE ENERGY ORD			0.354	8	21.890	8	2	0	1	0	6	0	6	0	06/14/2016	
928881-10-1	VONTIER ORD			12.000	415	34.550	415	90	0	1	0	183	0	183	0	12/28/2009	
929089-10-0	VOYA FINANCIAL ORD			5.000	365	72.960	365	258	0	7	0	57	0	57	0	10/09/2018	
929160-10-9	VULCAN MATERIALS ORD			6.000	1,362	227.010	1,362	680	0	10	0	311	0	311	0	12/21/2022	
92936U-10-9	W P CAREY REIT ORD			8.000	518	64.810	518	506	7	34	0	(107)	0	(107)	0	04/17/2020	
92939U-10-6	WEC ENERGY GROUP ORD			22.000	1,852	84.170	1,852	819	0	69	0	(211)	0	(211)	0	03/28/2007	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
92942W-10-7	WK KELLOGG ORD			2.000	26	13.140	26	24	0	0	0	2	0	2	0	10/30/2008	
929740-10-8	WABTEC ORD			10.000	1,269	126.900	1,269	818	0	7	0	271	0	271	0	05/12/2022	
931142-10-3	WALMART ORD			64.000	10,090	157.650	10,090	3,262	36	138	0	956	0	956	0	10/18/2023	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			40.000	1,044	26.110	1,044	1,134	0	70	0	(375)	0	(375)	0	03/23/2023	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			96.041	1,094	11.390	1,094	1,468	0	0	0	182	0	182	0	08/07/2014	
94106L-10-9	WASTE MANAGEMENT ORD			19.000	3,403	179.100	3,403	648	0	53	0	422	0	422	0	03/28/2007	
941848-10-3	WATERS ORD			3.000	988	329.230	988	230	0	0	0	(40)	0	(40)	0	10/19/2011	
942622-20-0	WATSCO ORD			1.000	428	428.470	428	173	0	10	0	179	0	179	0	10/09/2018	
94419L-10-1	WAYFAIR CL A ORD			3.000	185	61.700	185	383	0	0	0	86	0	86	0	10/09/2018	
949746-10-1	WELLS FARGO ORD			182.000	8,958	49.220	8,958	2,558	0	237	0	1,443	0	1,443	0	03/03/2009	
95040Q-10-4	WELLTOWER ORD			29.000	2,615	90.170	2,615	844	0	71	0	714	0	714	0	03/03/2009	
955306-10-5	WEST PHARM SVC ORD			3.000	1,056	352.120	1,056	356	0	2	0	350	0	350	0	10/09/2018	
957638-10-9	WESTERN ALLIANCE ORD			4.000	263	65.790	263	230	0	6	0	25	0	25	0	10/09/2018	
958102-10-5	WESTERN DIGITAL ORD			14.000	733	52.370	733	423	0	0	0	291	0	291	0	07/24/2009	
959802-10-9	WESTERN UNION ORD			18.000	215	11.920	215	302	0	17	0	(33)	0	(33)	0	10/19/2011	
96145D-10-5	WESTROCK ORD			19.000	789	41.520	789	435	0	21	0	121	0	121	0	08/26/2009	
962166-10-4	WEYERHAEUSER REIT			42.000	1,460	34.770	1,460	688	0	70	0	158	0	158	0	09/28/2010	
963320-10-6	WHIRLPOOL ORD			4.000	487	121.770	487	338	0	28	0	(79)	0	(79)	0	03/28/2007	
969457-10-0	WILLIAMS ORD			49.000	1,707	34.830	1,707	1,224	0	69	0	57	0	57	0	10/18/2023	
969904-10-1	WILLIAMS SONOMA ORD			2.000	404	201.780	404	123	0	7	0	174	0	174	0	10/09/2018	
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD			12.000	534	44.500	534	583	0	0	0	(49)	0	(49)	0	07/12/2023	
977852-10-2	WOLFSPEED ORD			9.000	392	43.510	392	437	0	0	0	(230)	0	(230)	0	10/15/2019	
98138H-10-1	WORKDAY CL A ORD			10.000	2,761	276.060	2,761	1,433	0	0	0	1,043	0	1,043	0	03/23/2023	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			9.000	724	80.410	724	200	0	13	0	82	0	82	0	01/26/2012	
983134-10-7	WYNN RESORTS ORD			5.000	456	91.110	456	436	0	4	0	43	0	43	0	06/22/2010	
983793-10-0	XPO ORD			9.000	788	87.590	788	166	0	0	0	489	0	489	0	03/19/2019	
98389B-10-0	XCEL ENERGY ORD			39.000	2,414	61.910	2,414	711	20	80	0	(320)	0	(320)	0	12/17/2008	
98419M-10-0	XYLEM ORD			10.000	1,144	114.360	1,144	797	0	13	0	38	0	38	0	05/12/2022	
988498-10-1	YUM BRANDS ORD			16.000	2,091	130.660	2,091	334	0	39	0	41	0	41	0	03/28/2007	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			2.000	547	273.330	547	315	0	0	0	34	0	34	0	10/09/2018	
98954M-10-1	ZILLOW GROUP CL A ORD			4.000	227	56.720	227	124	0	0	0	102	0	102	0	10/15/2019	
98954M-20-0	ZILLOW GROUP CL C ORD			11.000	636	57.860	636	434	0	0	0	282	0	282	0	10/09/2018	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			9.000	1,095	121.700	1,095	516	2	9	0	(52)	0	(52)	0	01/30/2008	
989701-10-7	ZIONS BANCORPORATION ORD			21.000	921	43.870	921	551	0	34	0	(111)	0	(111)	0	07/25/2016	
98978V-10-3	ZOETIS CL A ORD			26.000	5,132	197.370	5,132	1,205	0	39	0	1,321	0	1,321	0	12/21/2022	
98980G-10-2	ZSCALER ORD			3.000	665	221.560	665	230	0	0	0	329	0	329	0	06/28/2019	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			12.000	863	71.910	863	842	0	0	0	50	0	50	0	12/21/2022	
G0176J-10-9	ALLEGION ORD		C	9.000	1,140	126.690	1,140	245	0	16	0	193	0	193	0	12/12/2013	
G02602-10-3	AMDOCS ORD			6.000	527	87.890	527	530	3	10	0	(18)	0	(18)	0	12/21/2022	
G0403H-10-8	AON CL A ORD		C	9.000	2,619	291.020	2,619	441	0	22	0	(82)	0	(82)	0	04/02/2012	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	16.000	1,188	74.270	1,188	462	0	0	0	184	0	184	0	10/09/2018	
G1151C-10-1	ACCENTURE CL A ORD		C	28.000	9,825	350.910	9,825	1,668	0	130	0	2,354	0	2,354	0	07/29/2011	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	6.000	301	50.240	301	299	0	0	0	(42)	0	(42)	0	03/24/2021	
G29183-10-3	EATON ORD		C	18.000	4,335	240.820	4,335	927	0	62	0	1,510	0	1,510	0	12/03/2012	
G3223R-10-8	EVEREST GROUP ORD		C	2.000	707	353.580	707	527	0	14	0	45	0	45	0	08/10/2022	
G3922B-10-7	GENPACT ORD		C	8.000	278	34.710	278	310	0	4	0	(93)	0	(93)	0	10/15/2019	

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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
G4705A-10-0	ICON ORD		C	5.000	1,415	283.070	1,415	1,213	0	0	0	203	0	203	0	07/12/2023	
G491BT-10-8	INVESCO ORD			9.000	161	17.840	161	196	0	7	0	(1)	0	(1)	0	10/09/2018	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	4.000	492	123.000	492	472	0	0	0	(145)	0	(145)	0	10/15/2019	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	39.004	2,248	57.640	2,248	699	14	57	0	(248)	0	(248)	0	11/17/2014	
G54950-10-3	LINDE ORD		C	51.000	20,946	410.710	20,946	17,545	0	177	0	3,401	0	3,401	0	10/18/2023	
G5960L-10-3	MEDTRONIC ORD		C	51.000	4,201	82.380	4,201	3,777	35	140	0	238	0	238	0	12/29/2016	
G6095L-10-9	APTIV ORD		C	14.000	1,256	89.720	1,256	455	0	0	0	(48)	0	(48)	0	01/23/2013	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			16.000	321	20.040	321	496	0	0	0	125	0	125	0	06/25/2021	
G6674U-10-8	NOVOCURE ORD		C	4.000	60	14.930	60	254	0	0	0	(234)	0	(234)	0	07/15/2020	
G6683N-10-3	NU HOLDINGS CL A ORD		C	131.000	1,091	8.330	1,091	1,034	0	0	0	57	0	57	0	07/12/2023	
G6700G-10-7	NVENT ELECTRIC ORD		C	21.000	1,241	59.090	1,241	220	0	15	0	433	0	433	0	10/31/2012	
G7496G-10-3	RENAISSANCERE ORD		C	2.000	392	196.000	392	277	0	3	0	24	0	24	0	10/09/2018	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			18.000	506	28.090	506	696	0	14	0	(206)	0	(206)	0	05/12/2022	
G7S00T-10-4	PENTAIR ORD		C	23.000	1,672	72.710	1,672	971	0	11	0	377	0	377	0	12/21/2023	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD			4.000	150	37.570	150	183	0	2	0	(11)	0	(11)	0	10/09/2018	
G8473T-10-0	STERIS ORD		C	6.000	1,319	219.850	1,319	978	0	6	0	147	0	147	0	12/21/2023	
G87110-10-5	TECHNIPFMC ORD		C	26.000	524	20.140	524	518	0	0	0	6	0	6	0	12/21/2023	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	10.000	2,439	243.900	2,439	278	0	30	0	758	0	758	0	02/23/2011	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	5.000	1,206	241.200	1,206	627	4	17	0	(17)	0	(17)	0	10/09/2018	
G97822-10-3	PERRIGO ORD		C	3.000	97	32.180	97	141	0	3	0	(6)	0	(6)	0	06/25/2021	
H11356-10-4	BUNGE ORD			15.000	1,514	100.950	1,514	1,325	0	4	0	190	0	190	0	12/21/2023	
H1467J-10-4	CHUBB ORD		C	19.000	4,294	226.000	4,294	1,004	16	64	0	103	0	103	0	07/23/2010	
H2906T-10-9	GARMIN ORD		C	9.000	1,157	128.540	1,157	460	0	26	0	326	0	326	0	03/30/2017	
L44385-10-9	GLOBANT ORD		C	1.000	238	237.980	238	196	0	0	0	70	0	70	0	10/20/2020	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	6.000	1,127	187.910	1,127	877	0	0	0	654	0	654	0	06/28/2019	
N14506-10-4	ELASTIC ORD		C	3.000	338	112.700	338	181	0	0	0	184	0	184	0	04/17/2020	
N20944-10-9	CNH INDUSTRIAL ORD		C	57.000	694	12.180	694	674	0	0	0	20	0	20	0	12/21/2023	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	11.000	1,046	95.080	1,046	583	0	54	0	133	0	133	0	09/19/2012	
N72482-12-3	QIAGEN ORD		C	12.000	521	43.430	521	567	0	0	0	(77)	0	(77)	0	08/10/2022	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			10.000	1,295	129.490	1,295	733	0	0	0	801	0	801	0	10/28/2016	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,128,021	XXX	2,128,021	582,516	1,967	29,732	0	426,585	0	426,585	(56)	XXX	XXX
000000-00-0	SPRINGBROOK COUNTRY CLUB			2.000	4,000	2,000.000	4,000	4,000	0	0	0	0	0	0	0	04/28/2003	
00165C-20-3	AMC ENTERTAINMENT HOLDINGS INC			28.000	40	1.435	40	260	0	0	0	1	0	1	0	08/10/2022	
22768*-10-6	CROSSROADS UNLIMITED CO			311.000	62,508	200.990	62,508	35,065	0	0	0	0	0	0	0	12/28/2005	
62989*-10-5	NAMIC INSURANCE COMPANY, INC.			30.000	10,265	342.180	10,265	1,500	0	0	0	(1,166)	0	(1,166)	0	01/01/1996	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					76,813	XXX	76,813	40,825	0	0	0	(1,166)	0	(1,166)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,204,834	XXX	2,204,834	623,341	1,967	29,732	0	425,419	0	425,419	(56)	XXX	XXX
04314H-66-7	ARTISAN:INTL VAL ADV			44,488.284	2,034,449	45.730	2,034,449	1,684,327	0	59,601	0	318,213	0	318,213	0	11/28/2023	
04314H-85-7	ARTISAN:INTL VAL INST			88,032.885	4,045,991	45.960	4,045,991	3,175,534	0	125,493	0	648,802	0	648,802	0	11/19/2015	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					6,080,441	XXX	6,080,441	4,859,861	0	185,094	0	967,015	0	967,015	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					6,080,441	XXX	6,080,441	4,859,861	0	185,094	0	967,015	0	967,015	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
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			604.000	121,229	200.710	121,229	97,365	0	1,632	0	15,915	0	15,915	0	10/09/2018	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					121,229	XXX	121,229	97,365	0	1,632	0	15,915	0	15,915	0	XXX	XXX
46226@-10-9	IOWA AMERICAN INSURANCE COMPANY			1,000,000.000	9,631,461	9.631	9,631,461	8,002,572	0	0	0	288,576	0	288,576	0	11/30/2004	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					9,631,461	XXX	9,631,461	8,002,572	0	0	0	288,576	0	288,576	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					9,631,461	XXX	9,631,461	8,002,572	0	0	0	288,576	0	288,576	0	XXX	XXX
5989999999 - Total Common Stocks					18,037,964	XXX	18,037,964	13,583,139	1,967	216,458	0	1,696,926	0	1,696,926	(56)	XXX	XXX
5999999999 - Total Preferred and Common Stocks					18,037,964	XXX	18,037,964	13,583,139	1,967	216,458	0	1,696,926	0	1,696,926	(56)	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
592112-XC-5	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		09/18/2023	UBS FINANCIAL SERVICES INC.		90,000	90,000	117
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						90,000	90,000	117
3132DP-S9-0	FH SD2344 - RMBS		04/28/2023	NOMURA SECURITIES INTL INC		298,224	296,325	412
3133KQ-N6-9	FH RA8513 - RMBS		02/07/2023	CANTOR FITZGERALD + CO.		500,234	500,000	833
3140QR-KE-2	FN CB5692 - RMBS		06/02/2023	Wells Fargo Securities, LLC		733,256	727,346	1,333
3140XK-KX-7	FN FS3909 - RMBS		05/08/2023	J P MORGAN SECURITIES		348,955	347,327	482
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		12/18/2023	J P MORGAN SECURITIES		302,483	250,000	8,335
786089-JR-4	SACRAMENTO CALIF WTR REV		01/01/2023	GOLDMAN		(75,000)	(75,000)	(769)
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE		03/10/2023	Jefferies		250,000	250,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,358,151	2,295,998	10,627
05581K-AG-6	BNP PARIBAS SA	C	11/28/2023	BNP Paribas		250,000	250,000	0
06406R-BP-1	BANK OF NEW YORK MELLON CORP		01/24/2023	BANC OF AMERICA/FIXED INCOME		250,000	250,000	0
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS		01/19/2023	Wells Fargo Securities, LLC		843,320	1,000,000	1,396
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL		09/27/2023	Citigroup (SSB)		237,797	350,000	1,561
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS		02/27/2023	BARCLAYS CAPITAL INC		250,000	250,000	999
14040H-DC-6	CAPITAL ONE FINANCIAL CORP		10/27/2023	MORGAN STANLEY & COMPANY		250,000	250,000	0
14043K-AH-8	COPAR 2023-1 A3 - ABS		02/13/2023	J P MORGAN SECURITIES		499,904	500,000	0
161571-HU-1	CHAIT 2023-2 A - ABS		09/07/2023	J P MORGAN SECURITIES		249,979	250,000	0
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		01/11/2023	J P MORGAN SECURITIES		1,266,691	1,557,462	481
210518-DS-2	CONSUMERS ENERGY CO		01/03/2023	Wells Fargo Securities, LLC		499,070	500,000	0
22160K-AL-9	COSTCO WHOLESALE CORP		01/01/2023	Various		(149,065)	(150,000)	(447)
25746U-DR-7	DOMINION ENERGY INC		01/11/2023	MORGAN STANLEY & COMPANY		256,075	250,000	2,053
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC		01/03/2023	J P MORGAN SECURITIES		249,508	250,000	0
337964-AC-4	F1VE 2023-V1 A3 - CMBS		02/10/2023	Citigroup (SSB)		257,499	250,000	1,063
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	C	01/01/2023	Various		(275,034)	(275,000)	(596)
38013J-AD-5	GMCAR 2023-1 A3 - ABS		01/09/2023	Citigroup (SSB)		249,962	250,000	0
38137W-AQ-8	GLM 6 AR - CDO	C	01/11/2023	MORGAN STANLEY & COMPANY		734,250	750,000	9,356
437076-CA-8	HOME DEPOT INC		01/01/2023	CREDIT SUISSE SECURITIES		(148,501)	(150,000)	(750)
49177J-AJ-1	KENVUE INC		03/08/2023	GOLDMAN		249,453	250,000	0
49327M-3H-5	KEYBANK NA		01/23/2023	PERSHING DIV OF DLJ SEC LNDING		497,590	500,000	0
58769K-AC-8	MBALT 2021-B A2 - ABS		01/01/2023	J P MORGAN SECURITIES		(17,625)	(17,625)	(2)
58770A-AC-7	MBART 2023-1 A3 - ABS		01/18/2023	MITSUBISHI UFJ SECURITIES		749,910	750,000	0
58933Y-BM-6	MERCK & CO INC		10/03/2023	US BANCORP INVESTMENTS INC.		263,913	300,000	5,750
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2023	BANC OF AMERICA/FIXED INCOME		499,955	500,000	0
61747Y-EU-5	MORGAN STANLEY		03/28/2023	MORGAN STANLEY & COMPANY		485,375	500,000	4,753
61747Y-FJ-9	MORGAN STANLEY		10/30/2023	MORGAN STANLEY & COMPANY		250,000	250,000	0
64952W-EY-5	NEW YORK LIFE GLOBAL FUNDING		01/04/2023	J P MORGAN SECURITIES		499,715	500,000	0
666807-CH-3	NORTHROP GRUMMAN CORP		02/06/2023	Wells Fargo Securities, LLC		249,745	250,000	0
66989H-AG-3	NOVARTIS CAPITAL CORP		01/01/2023	BARCLAYS CAPITAL INC		(49,926)	(50,000)	(241)
68389X-CM-5	ORACLE CORP		02/02/2023	BANC OF AMERICA/FIXED INCOME		249,515	250,000	0
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC		01/19/2023	PNC CAPITAL MKTS		250,000	250,000	0
716973-AB-8	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/16/2023	BANC OF AMERICA/FIXED INCOME		249,708	250,000	0
76134K-AE-4	VDCR 232 A2A - ABS		09/15/2023	TRUIST SECURITIES, INC.		220,189	250,000	0
81749B-AA-9	SEMT 231 A1 - CMO/RMBS		01/18/2023	Wells Fargo Securities, LLC		247,344	250,000	903
855244-BF-5	STARBUCKS CORP		02/07/2023	BANC OF AMERICA/FIXED INCOME		249,510	250,000	0
857477-CA-9	STATE STREET CORP		01/23/2023	GOLDMAN		250,000	250,000	0
87264A-CZ-6	T-MOBILE USA INC		02/06/2023	Wells Fargo Securities, LLC		249,478	250,000	0
89236T-FS-9	TOYOTA MOTOR CREDIT CORP		01/01/2023	JP MORGAN SECURITIES LLC		(99,994)	(100,000)	(1,573)
902674-ZW-3	UBS AG (LONDON BRANCH)	C	09/06/2023	MORGAN STANLEY & COMPANY		500,260	500,000	0
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS		01/11/2023	BANC OF AMERICA/FIXED INCOME		430,627	524,927	134
92539B-AA-0	VERUS SECURITIZATION TRUST 2023-1 - CMO		01/11/2023	MORGAN STANLEY & COMPANY		249,999	250,000	731
92939U-AL-0	WEC ENERGY GROUP INC		01/09/2023	BARCLAYS CAPITAL INC		249,668	250,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,745,862	13,489,763	25,574
2509999997. Total - Bonds - Part 3						15,194,013	15,875,761	36,319
2509999998. Total - Bonds - Part 5						497,394	428,260	4,376

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
2509999999. Total - Bonds						15,691,406	16,304,021	40,695
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		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	122.000	1,999		0
007903-10-7	ADVANCED MICRO DEVICES ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	973		0
00827B-10-6	AFFIRM HOLDINGS CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	623		0
023135-10-6	AMAZON COM ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	644		0
023608-10-2	AMEREN ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	859		0
032654-10-5	ANALOG DEVICES ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	514		0
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,172		0
03831W-10-8	APPLOVIN CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	513		0
03852U-10-6	ARAMARK ORD		10/02/2023	GOLDMAN	5.000	154		0
049468-10-1	ATLASSIAN CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	724		0
049560-10-5	ATMOS ENERGY ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	642		0
05722G-10-0	BAKER HUGHES CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	533		0
08265T-20-8	BENTLEY SYSTEMS CL B ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	590		0
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	596		0
099724-10-6	BORGWARNER ORD		07/05/2023	JP MORGAN SECURITIES INC.	14.000	370		0
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	817		0
143658-30-0	CARNIVAL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	57.000	1,047		0
15189T-10-7	CENTERPOINT ENERGY ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.000	669		0
171484-10-8	CHURCHILL DOWNS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	529		0
22266T-10-9	COUPANG CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	62.000	1,091		0
235851-10-2	DANAHER ORD		10/02/2023	VARIOUS	29.000	735		0
253393-10-2	DICKS SPORTING ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	584		0
25746U-10-9	DOMINION ENERGY ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	511		0
26142V-10-5	DRAFTKINGS CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	524		0
29430C-10-2	VESTIS CORPORATION		10/02/2023	GOLDMAN	2.500	54		0
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		07/20/2023	GOLDMAN	2.685	325		0
34965K-10-7	FORTREA HOLDINGS ORD		07/03/2023	Citigroup (SSB)	4.000	67		0
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		01/04/2023	Various	20.667	928		0
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	Various	62.000	3,296		0
446150-10-4	HUNTINGTON BANCSHARES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	613		0
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	636		0
458140-10-0	INTEL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	43.000	1,457		0
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		01/17/2023	VARIOUS	20.000	325		0
48251W-10-4	KKR AND CO ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	641		0
487836-10-8	KELLANOVA ORD		10/02/2023	VARIOUS	10.000	471		0
49177J-10-2	KENVUE ORD		08/25/2023	VARIOUS	80.324	592		0
49714P-10-8	KINSALE CAPITAL GROUP ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	889		0
498894-10-4	KNIFE RIVER ORD		06/01/2023	GOLDMAN	2.250	73		0
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	512		0
500754-10-6	KRAFT HEINZ ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	536		0
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	Citigroup (SSB)	4.000	400		0
518415-10-4	LATTICE SEMICONDUCTOR ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	658		0
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	ITG INC	2.342	58		0
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD		08/04/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	120		0
531229-75-5	FORMULA ONE GROUP		08/04/2023	ITG INC	8.000	271		0
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	ITG INC	11.000	245		0
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	334		0
536797-10-3	LITHIA MOTORS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	648		0
552690-10-9	MDU RESOURCES GROUP ORD		06/01/2023	GOLDMAN	9.000	162		0
594918-10-4	MICROSOFT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	1,483		0
60770K-10-7	MODERNA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	631		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
651639-10-6	NEWMONT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	702		0
69351T-10-6	PPL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	34.000	908		0
70975L-10-7	PENUMBRA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	635		0
71377A-10-3	PERFORMANCE FOOD GROUP ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	491		0
717081-10-3	PFIZER ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	534		0
71880K-10-1	PHINIA ORD		07/05/2023	JP MORGAN SECURITIES INC.	2.800	56		0
74340W-10-3	PROLOGIS REIT		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	634		0
756109-10-4	REALTY INCOME REIT ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	657		0
759351-60-4	REINSURANCE GROUP OF AMER ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	423		0
767744-10-5	RITCHIE BROS AUCTIONEERS ORD		03/20/2023	VARIOUS	5.252	228		0
78409V-10-4	S&P GLOBAL ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1,007		0
78709Y-10-5	SAIA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	361		0
808513-10-5	CHARLES SCHWAB ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	626		0
81762P-10-2	SERVICENOW ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	1,112		0
82489T-10-4	SHOCKWAVE MEDICAL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	562		0
833445-10-9	SNOWFLAKE CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	780		0
83406F-10-2	SOFI TECHNOLOGIES ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55.000	524		0
872590-10-4	T MOBILE US ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	619		0
88160R-10-1	TESLA ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	3,884		0
88162G-10-3	TETRA TECH ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	670		0
88579Y-10-1	3M ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,045		0
89055F-10-3	TOPBUILD ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	747		0
902973-30-4	US BANCORP ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	557		0
90364P-10-5	UIPATH CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.000	577		0
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	461		0
92338C-10-3	VERALTO ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	21.667	1,056		0
92532F-10-0	VERTEX PHARMACEUTICALS ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	605		0
92537N-10-8	VERTIV HOLDINGS CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	473		0
925652-10-9	VICI PPTYS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	962		0
92852X-10-3	VITESSE ENERGY ORD		01/17/2023	VARIOUS	2.354	15		0
92942W-10-7	WK KELLOGG ORD		10/02/2023	VARIOUS	2.500	30		0
931142-10-3	WALMART ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	485		0
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	485		0
969457-10-0	WILLIAMS ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	498		0
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	583		0
98138H-10-1	WORKDAY CL A ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	379		0
G4705A-10-0	ICON ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	1,213		0
G54950-10-3	LINDE ORD	C	10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	51.000	17,545		0
G6683N-10-3	NU HOLDINGS CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	131.000	1,034		0
G7S00T-10-4	PENTAIR ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	711		0
G8473T-10-0	STERIS ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	654		0
G87110-10-5	TECHNIPFMC ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	518		0
H11356-10-4	BUNGE ORD		12/21/2023	Various	15.000	1,325		0
N20944-10-9	CNH INDUSTRIAL ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	57.000	674		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						81,882	XXX	0
04314H-66-7	ARTISAN:INTL VAL ADV		11/28/2023	Not Available	1,357.958	59,601		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						59,601	XXX	0
5989999997. Total - Common Stocks - Part 3						141,483	XXX	0
5989999998. Total - Common Stocks - Part 5						1,075	XXX	0
5989999999. Total - Common Stocks						142,558	XXX	0
5999999999. Total - Preferred and Common Stocks						142,558	XXX	0
6009999999 - Totals						15,833,964	XXX	40,695

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
36202C-R2-1	G2 002305 - RMBS		12/01/2023	Paydown		297	297	297	297	0	0	0	0	0	297	0	0	0	12	10/20/2026
36202C-UV-3	G2 002396 - RMBS		12/01/2023	Paydown		147	147	147	147	0	0	0	0	0	147	0	0	0	7	03/20/2027
36202C-UW-1	G2 002397 - RMBS		12/01/2023	Paydown		74	74	76	74	0	0	0	0	0	74	0	0	0	3	03/20/2027
36200C6-YU-3	GN 750523 - RMBS		12/01/2023	Paydown		2,385	2,385	2,459	30	0	(171)	0	(171)	0	2,385	0	0	0	52	11/15/2040
36210Y-ZT-5	GN 506654 - RMBS		12/01/2023	Paydown		476	476	465	474	0	2	0	2	0	476	0	0	0	15	04/15/2029
36225B-EA-2	GN 781029 - RMBS		12/01/2023	Paydown		5,023	5,023	5,284	5,149	0	(125)	0	(125)	0	5,023	0	0	0	177	05/15/2029
36241K-MU-9	GN 782171 - RMBS		12/01/2023	Paydown		7,026	7,026	7,094	7,091	0	(64)	0	(64)	0	7,026	0	0	0	180	11/15/2035
38377R-VK-8	GNR 2010-166 GP - CMO/RMBS		12/01/2023	Paydown		9,831	9,831	10,377	9,952	0	(121)	0	(121)	0	9,831	0	0	0	166	04/20/2039
0109999999. Subtotal - Bonds - U.S. Governments						25,260	25,260	26,198	23,213	0	(480)	0	(480)	0	25,260	0	0	0	611	XXX
13063B-4N-9	CALIFORNIA ST		05/15/2023	Call @ 100.00		250,000	250,000	282,703	251,697	0	(1,697)	0	(1,697)	0	250,000	0	0	0	7,778	10/01/2027
70914P-VU-3	PENNSYLVANIA (COMMONWEALTH OF)		02/06/2023	CITIGROUP GLOBAL MARKETS INC.		103,072	100,000	117,082	102,798	0	(198)	0	(198)	0	102,600	0	472	472	736	06/15/2029
93974D-BE-7	WASHINGTON ST		08/01/2023	Call @ 100.00		100,000	100,000	111,977	101,391	0	(1,391)	0	(1,391)	0	100,000	0	0	0	5,000	08/01/2033
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						453,072	450,000	511,762	455,886	0	(3,286)	0	(3,286)	0	452,600	0	472	472	13,514	XXX
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST		01/01/2023			0	0	0	(12)	0	12	0	12	0	0	0	0	0	0	07/01/2032
421110-U3-9	HAYS TEX CONS INDPT SCH DIST		06/09/2023	J P MORGAN SECURITIES		100,996	100,000	121,130	102,793	0	(1,107)	0	(1,107)	0	101,686	0	(690)	(690)	4,139	02/15/2026
528828-6X-9	LEWISVILLE TEX INDPT SCH DIST		01/01/2023			0	0	0	(27)	0	27	0	27	0	0	0	0	0	0	08/15/2026
592112-MY-9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		01/01/2023	Call @ 100.00		50,000	50,000	61,084	50,000	0	0	0	0	0	50,000	0	0	0	1,250	01/01/2026
592112-UB-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		09/18/2023	Unknown		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	666	07/01/2025
59333R-DG-6	MIAMI-DADE CNTY FLA SCH DIST		03/15/2023	Call @ 100.00		165,000	165,000	185,904	165,893	0	(893)	0	(893)	0	165,000	0	0	0	4,125	03/15/2026
613681-U7-8	MONTGOMERY CNTY TEX		01/01/2023			0	0	0	(16)	0	16	0	16	0	0	0	0	0	0	03/01/2026
623040-MM-1	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI		01/01/2023			0	0	0	10	0	(10)	0	(10)	0	0	0	0	0	0	08/01/2040
783244-ET-9	RUTHERFORD CNTY TENN		02/06/2023	CITIGROUP GLOBAL MARKETS INC.		105,734	100,000	115,264	105,199	0	(235)	0	(235)	0	104,964	0	770	770	1,764	04/01/2028
93974C-6K-1	WASHINGTON ST		08/08/2023	Call @ 100.00		50,000	50,000	59,749	50,108	0	(108)	0	(108)	0	50,000	0	0	0	2,549	02/01/2025
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						561,730	555,000	633,130	563,948	0	(2,297)	0	(2,297)	0	561,650	0	80	80	14,493	XXX
160131-CX-4	CHARLESTON EDL EXCELLENCE FING CORP S C		12/01/2023	Call @ 100.00		50,000	50,000	59,347	51,023	0	(1,023)	0	(1,023)	0	50,000	0	0	0	2,500	12/01/2026
20774Y-PS-0	CONNECTICUT ST HEALTH & EDL FACS AUTH RE		05/31/2023	NATL FINANCIAL SERVICES CORP (NFS)		251,500	250,000	279,593	252,900	0	(1,449)	0	(1,449)	0	251,451	0	49	49	7,326	11/01/2026
220245-L8-5	CORPUS CHRISTI TEX UTIL SYS REV		01/01/2023			0	0	0	(1)	0	1	0	1	0	0	0	0	0	0	07/15/2040
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV		01/01/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2038
3131XT-N6-3	FH ZM0413 - RMBS		12/01/2023	Paydown		1,785	1,785	1,847	764	0	(107)	0	(107)	0	1,785	0	0	0	34	11/01/2045
31329K-LR-3	FH ZA2136 - RMBS		12/01/2023	Paydown		1,423	1,423	1,496	5	0	(51)	0	(51)	0	1,423	0	0	0	33	09/01/2029
31329K-X3-3	FH ZA2498 - RMBS		12/01/2023	Paydown		7,470	7,470	7,500	7,515	0	(45)	0	(45)	0	7,470	0	0	0	151	03/01/2038
3132A5-AY-1	FH ZS4523 - RMBS		12/01/2023	Paydown		5,663	5,663	5,692	5,696	0	(34)	0	(34)	0	5,663	0	0	0	110	07/01/2043
3132A5-E4-3	FH ZS4655 - RMBS		12/01/2023	Paydown		1,302	1,302	1,358	10	0	(129)	0	(129)	0	1,302	0	0	0	24	03/01/2046
3132A7-UG-4	FH ZS6883 - RMBS		12/01/2023	Paydown		3,314	3,314	3,488	3,417	0	(103)	0	(103)	0	3,314	0	0	0	54	12/01/2028
3132AC-SR-2	FH ZT0528 - RMBS		12/01/2023	Paydown		5,309	5,309	5,452	15	0	(194)	0	(194)	0	5,309	0	0	0	99	08/01/2046
3132D5-6Z-0	FH SB8088 - RMBS		12/01/2023	Paydown		201,165	201,165	206,116	205,866	0	(4,701)	0	(4,701)	0	201,165	0	0	0	1,632	02/01/2036
3132DN-Z4-8	FH SD1663 - RMBS		12/01/2023	Paydown		17,210	17,210	15,890	15,907	0	1,304	0	1,304	0	17,210	0	0	0	402	10/01/2052
3132DP-S9-0	FH SD2344 - RMBS		12/01/2023	Paydown		11,323	11,323	11,395	0	0	(73)	0	(73)	0	11,323	0	0	0	198	02/01/2053
3132DV-7B-5	FH SD8090 - RMBS		12/01/2023	Paydown		9,229	9,229	9,509	9,537	0	(307)	0	(307)	0	9,229	0	0	0	101	09/01/2050
3133A8-MR-5	FH QB2168 - RMBS		12/01/2023	Paydown		7,072	7,072	7,317	7,359	0	(287)	0	(287)	0	7,072	0	0	0	90	08/01/2050
3133GB-GD-0	FH QN4696 - RMBS		12/01/2023	Paydown		25,192	25,192	26,306	26,239	0	(1,047)	0	(1,047)	0	25,192	0	0	0	276	12/01/2035
3133KQ-N6-9	FH RA8513 - RMBS		12/01/2023	Paydown		29,737	29,737	29,751	0	0	(14)	0	(14)	0	29,737	0	0	0	505	02/01/2053
3133KY-U6-4	FH RB5105 - RMBS		12/01/2023	Paydown		29,987	29,987	30,980	30,929	0	(942)	0	(942)	0	29,987	0	0	0	329	03/01/2041
3136A5-YC-4	FNR 2012-30 ED - CMO/RMBS		12/01/2023	Paydown		6,019	6,019	6,143	6,024	0	(5)	0	(5)	0	6,019	0	0	0	80	04/25/2031
3136A8-UN-8	FNR 2012-99 EC - CMO/RMBS		12/01/2023	Paydown		7,757	7,757	7,922	7,823	0	(66)	0	(66)	0	7,757	0	0	0	84	02/25/2041
3136AE-LE-5	FNR 2013-58 KJ - CMO/RMBS		12/01/2023	Paydown		2,709	2,709	2,761	2,749	0	(40)	0	(40)	0	2,709	0	0	0	45	02/25/2043

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
3137AM-K7-1	FHR 4020 EJ - CMO/RMBS		12/01/2023	Paydown		5,285	5,285	5,583	5,604	0	(318)	0	(318)	0	5,285	0	0	0	83	02/15/2042
3138LV-H4-8	FN AO4750 - RMBS		12/01/2023	Paydown		30,804	30,804	30,383	30,480	0	324	0	324	0	30,804	0	0	0	365	10/01/2027
3138WB-BF-1	FN AS1837 - RMBS		12/01/2023	Paydown		6,486	6,486	6,785	6,925	0	(440)	0	(440)	0	6,486	0	0	0	154	02/01/2044
3138WJ-YB-8	FN AS8805 - RMBS		12/01/2023	Paydown		6,641	6,641	6,896	39	0	(411)	0	(411)	0	6,641	0	0	0	178	02/01/2042
3138X3-BX-9	FN AU3653 - RMBS		12/01/2023	Paydown		51,344	51,344	53,983	64	0	(2,746)	0	(2,746)	0	51,344	0	0	0	723	09/01/2043
3138Y6-MY-7	FN AX4874 - RMBS		12/01/2023	Paydown		6,287	6,287	6,665	23	0	(403)	0	(403)	0	6,287	0	0	0	114	12/01/2044
31403D-YB-9	FN 746006 - RMBS		12/01/2023	Paydown		252	252	261	293	0	(40)	0	(40)	0	252	0	0	0	6	12/01/2033
31407P-CV-8	FN 836284 - RMBS		12/01/2023	Paydown		383	383	373	371	0	12	0	12	0	383	0	0	0	12	10/01/2035
3140EV-4E-4	FN BC1720 - RMBS		12/01/2023	Paydown		3,514	3,514	3,691	13	0	(225)	0	(225)	0	3,514	0	0	0	69	01/01/2046
3140LY-A9-4	FN BT9031 - RMBS		12/01/2023	Paydown		86,531	86,531	88,978	88,817	0	(2,286)	0	(2,286)	0	86,531	0	0	0	954	08/01/2041
3140MM-Y2-8	FN BV7928 - RMBS		12/01/2023	Paydown		50,560	50,560	49,446	49,446	0	1,114	0	1,114	0	50,560	0	0	0	1,345	08/01/2052
3140Q9-NW-9	FN CA2204 - RMBS		12/01/2023	Paydown		13,909	13,909	14,462	15,665	0	(1,756)	0	(1,756)	0	13,909	0	0	0	332	08/01/2048
3140QK-QX-9	FN CB0469 - RMBS		12/01/2023	Paydown		58,295	58,295	61,073	60,847	0	(2,552)	0	(2,552)	0	58,295	0	0	0	826	05/01/2041
3140QN-BZ-4	FN CB2755 - RMBS		12/01/2023	Paydown		16,543	16,543	15,413	15,430	0	1,112	0	1,112	0	16,543	0	0	0	274	02/01/2052
3140QQ-2H-7	FN CB5275 - RMBS		12/01/2023	Paydown		155,074	155,074	155,013	155,016	0	58	0	58	0	155,074	0	0	0	4,610	12/01/2052
3140QR-KE-2	FN CB5692 - RMBS		12/01/2023	Paydown		23,041	23,041	23,228	0	0	(187)	0	(187)	0	23,041	0	0	0	325	02/01/2053
3140X4-H2-5	FN FM1148 - RMBS		12/01/2023	Paydown		3,461	3,461	3,553	3,708	0	(247)	0	(247)	0	3,461	0	0	0	62	12/01/2048
3140X8-KJ-5	FN FM4796 - RMBS		12/01/2023	Paydown		9,011	9,011	9,393	9,377	0	(365)	0	(365)	0	9,011	0	0	0	89	11/01/2050
3140X9-V5-1	FN FM6035 - RMBS		12/01/2023	Paydown		102,601	102,601	106,609	106,386	0	(3,785)	0	(3,785)	0	102,601	0	0	0	1,110	02/01/2036
3140XK-KX-7	FN FS3909 - RMBS		12/01/2023	Paydown		17,371	17,371	17,453	0	0	(81)	0	(81)	0	17,371	0	0	0	343	02/01/2053
31410L-UV-2	FN 890796 - RMBS		12/01/2023	Paydown		5,732	5,732	5,862	5,910	0	(178)	0	(178)	0	5,732	0	0	0	112	12/01/2045
31416X-FA-3	FN AB1960 - RMBS		12/01/2023	Paydown		2,005	2,005	2,146	22	0	(180)	0	(180)	0	2,005	0	0	0	35	12/01/2040
359900-8X-8	FULTON CNTY GA DEV AUTH REV		01/01/2023			0	0	0	(13)	0	13	0	13	0	0	0	0	0	0	11/01/2047
534272-D7-1	LINCOLN NEB ELEC SYS REV		01/01/2023			0	0	0	(14)	0	14	0	14	0	0	0	0	0	0	09/01/2033
546540-LF-0	LOUISIANA ST UNIV & AGRIC & MECHANICAL C		06/27/2023	Call @ 100.00		50,000	50,000	57,532	50,430	0	(430)	0	(430)	0	50,000	0	0	0	2,500	07/01/2031
591745-S8-8	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO		06/27/2023	Call @ 100.00		50,000	50,000	58,611	50,545	0	(545)	0	(545)	0	50,000	0	0	0	2,500	07/01/2026
592481-FJ-9	METROPOLITAN ST LOUIS MO SWR DIST WASTEW		05/01/2023	Call @ 100.00		75,000	75,000	86,639	75,470	0	(470)	0	(470)	0	75,000	0	0	0	1,875	05/01/2024
592481-FK-6	METROPOLITAN ST LOUIS MO SWR DIST WASTEW		05/01/2023	Call @ 100.00		75,000	75,000	85,721	75,435	0	(435)	0	(435)	0	75,000	0	0	0	1,875	05/01/2025
59333P-B6-4	MIAMI-DADE CNTY FLA AVIATION REV		06/09/2023	WELLS FARGO BANK, N.A./SIG		99,974	100,000	117,994	100,000	0	0	0	0	0	100,000	0	(26)	(26)	3,500	10/01/2023
594615-JA-5	MICHIGAN ST BLDG AUTH REV		01/01/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/15/2055
61212L-PB-9	MONTANA ST BRD REGENTS HIGHER ED REV		11/15/2023	Call @ 100.00		50,000	50,000	55,903	50,606	0	(606)	0	(606)	0	50,000	0	0	0	2,500	11/15/2026
61212L-PD-5	MONTANA ST BRD REGENTS HIGHER ED REV		05/31/2023	J P MORGAN SECURITIES		150,972	150,000	169,878	153,254	0	(1,558)	0	(1,558)	0	151,696	0	(724)	(724)	4,104	11/15/2028
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		01/01/2023			0	0	0	(10)	0	10	0	10	0	0	0	0	0	0	11/15/2043
64990E-MU-8	NEW YORK STATE DORMITORY AUTHORITY		02/06/2023	J P MORGAN SECURITIES		51,156	50,000	58,907	51,195	0	(108)	0	(108)	0	51,087	0	69	69	1,201	02/15/2030
67756D-JQ-0	OHIO ST HIGHER EDL FAC COMMN REV		01/01/2023			0	0	0	(17)	0	17	0	17	0	0	0	0	0	0	12/01/2027
681810-LJ-4	OMAHA NEB SAN SEW REV		01/01/2023			0	0	0	(8)	0	8	0	8	0	0	0	0	0	0	04/01/2030
709223-7M-7	PENNSYLVANIA ST TPK COMMN TPK REV		05/31/2023	J P MORGAN SECURITIES		100,969	100,000	117,596	102,986	0	(1,355)	0	(1,355)	0	101,631	0	(662)	(662)	2,765	12/01/2032
786089-JR-4	SACRAMENTO CALIF WTR REV		12/08/2023	Not Available		41,520	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(8,481)	(8,481)	2,067	09/01/2042
786134-VD-5	SACRAMENTO CNTY CALIF SANTN DIST FING AU		12/01/2023	Maturity @ 100.00		100,000	100,000	99,726	99,953	0	47	0	47	0	100,000	0	0	0	3,203	12/01/2023
79765R-5B-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		01/01/2023			0	0	0	(3)	0	3	0	3	0	0	0	0	0	0	11/01/2043
837227-V5-3	SOUTH CENTRAL REGIONAL WATER AUTHORITY		08/01/2023	Call @ 100.00		50,000	50,000	57,445	50,536	0	(536)	0	(536)	0	50,000	0	0	0	2,500	08/01/2026
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		07/10/2023	Call @ 100.00		5,000	5,000	5,368	5,037	0	(25)	0	(25)	0	5,012	0	(12)	(12)	147	11/01/2044
89602N-ZJ-6	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		03/16/2023	Call @ 100.00		125,000	125,000	142,780	125,000	0	0	0	0	0	125,000	0	0	0	2,101	11/15/2027
91412G-DZ-5	UNIVERSITY CALIF REVS		01/01/2023			0	0	0	(7)	0	7	0	7	0	0	0	0	0	0	05/15/2045
91802R-AJ-8	UTLUTL 2013T AND 2013TE E11 - ABS		01/01/2023	Paydown		(67,083)	(67,083)	(75,289)	(69,755)	0	2,672	0	2,672	0	(67,083)	0	0	0	(3,354)	12/15/2030
92778V-BL-1	VIRGINIA COLLEGE BUILDING AUTHORITY		02/06/2023	RBC CAPITAL MARKETS		105,018	100,000	117,250	105,541	0	(269)	0	(269)	0	105,272	0	(254)	(254)	2,597	02/01/2031
928172-7B-5	VIRGINIA PUBLIC BUILDING AUTHORITY		01/01/2023			0	0	0	(2)	0	2	0	2	0	0	0	0	0	0	08/01/2040
940094-CM-5	WASHINGTON ST UNIV REVS		05/31/2023	J P MORGAN SECURITIES		65,783	65,000	72,844	66,737	0	(574)	0	(574)	0	66,163	0	(380)	(380)	2,176	04/01/2031

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
956724-AQ-1	WEST VA WTR DEV AUTH INFRASTRUCTURE EXCE		02/06/2023	BARCLAYS CAPITAL INC		102,824	100,000	114,934	103,789	0	(262)	0	(262)	0	103,527	0	(703)	(703)	3,014	07/01/2029
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,561,429	2,556,713	2,780,950	2,434,899	0	(27,274)	0	(27,274)	0	2,572,552	0	(11,123)	(11,123)	63,466	XXX
010392-FU-7	ALABAMA POWER CO		01/01/2023			0	0	0	17	0	(17)	0	(17)	0	0	0	0	0	0	09/15/2030
010392-FX-1	ALABAMA POWER CO		01/01/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2032
03463W-AD-5	AOMT 2019-2 M1 - CMO/RMBS		12/01/2023	Paydown		83,986	83,986	83,658	83,658	0	329	0	329	0	83,986	0	0	0	2,053	03/25/2049
037833-EB-2	APPLE INC		12/14/2023	MORGAN STANLEY & COMPANY		461,980	500,000	498,875	499,297	0	216	0	216	0	499,513	0	(37,533)	(37,533)	4,764	02/08/2026
05531F-BH-5	TRUIST FINANCIAL CORP		01/01/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2024
08162B-BD-3	BMARK 2019-B11 A4 - CMBS		01/01/2023			0	0	0	(3)	0	3	0	3	0	0	0	0	0	0	05/17/2052
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS		12/01/2023	Paydown		29,544	29,544	29,544	0	0	0	0	0	0	29,544	0	0	0	848	01/25/2063
110122-DC-9	BRISTOL-MYERS SQUIBB CO		01/01/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2025
172967-KG-5	CITIGROUP INC		01/01/2023			0	0	0	(1)	0	1	0	1	0	0	0	0	0	0	01/12/2026
172967-KY-6	CITIGROUP INC		01/01/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/21/2026
17305E-GM-1	CCCIT 2018-A3 A3 - ABS		05/23/2023	Various		150,000	150,000	149,930	149,993	0	7	0	7	0	150,000	0	0	0	2,468	05/23/2025
194162-AN-3	COLGATE-PALMOLIVE CO		01/01/2023			0	0	0	1	0	(1)	0	(1)	0	0	0	0	0	0	08/15/2027
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		12/01/2023	Paydown		99,180	99,180	80,664	0	0	18,516	0	18,516	0	99,180	0	0	0	509	08/25/2066
22160K-AL-9	COSTCO WHOLESALE CORP		01/01/2023			0	0	0	9	0	(9)	0	(9)	0	0	0	0	0	0	05/18/2024
341081-FZ-5	FLORIDA POWER & LIGHT CO		01/01/2023			0	0	0	1	0	(1)	0	(1)	0	0	0	0	0	0	04/01/2025
36252R-AJ-8	GSMS 2014-GC18 A3 - CMBS		10/13/2023	Paydown		88,676	88,676	90,659	88,957	0	(281)	0	(281)	0	88,676	0	0	0	2,416	01/11/2047
36252T-AR-6	GSMS 2016-GS2 A4 - CMBS		01/01/2023			0	0	0	(4)	0	4	0	4	0	0	0	0	0	0	05/12/2049
36319T-AN-6	GALXY XXIII AR - CDO	C	10/24/2023	Paydown		217,353	217,353	217,353	217,353	0	0	0	0	0	217,353	0	0	0	9,738	04/24/2029
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	C	06/09/2023	BARCLAYS CAPITAL INC		219,841	225,000	224,616	224,886	0	33	0	33	0	224,919	0	(5,078)	(5,078)	3,600	06/01/2024
43283G-AA-0	HGVT 2022-2 A - RMBS		12/25/2023	Paydown		58,496	58,496	58,485	58,486	0	10	0	10	0	58,496	0	0	0	1,544	01/26/2037
437076-CA-8	HOME DEPOT INC		06/26/2023	MORGAN STANLEY & COMPANY		139,874	150,000	148,245	148,510	0	157	0	157	0	148,667	0	(8,794)	(8,794)	2,635	04/15/2027
55389T-AA-9	MVWOT 211W A - RMBS		12/20/2023	Paydown		28,888	28,888	28,881	28,881	0	7	0	7	0	28,888	0	0	0	160	01/22/2041
58769K-AC-8	MBALT 2021-B A2 - ABS		02/15/2023	Paydown		52,876	52,876	52,871	52,875	0	0	0	0	0	52,876	0	0	0	14	01/16/2024
61744Y-AQ-1	MORGAN STANLEY		04/24/2023	Call @ 100.00		300,000	300,000	315,747	303,042	0	(3,042)	0	(3,042)	0	300,000	0	0	0	5,606	04/24/2024
61766E-BE-4	MSBAM 2016-C29 A4 - CMBS		01/01/2023			0	0	0	(12)	0	12	0	12	0	0	0	0	0	0	05/17/2049
641062-AF-1	NESTLE HOLDINGS INC		06/26/2023	BARCLAYS CAPITAL INC		239,755	250,000	248,795	249,257	0	57	0	57	0	249,314	0	(9,559)	(9,559)	6,898	09/24/2028
64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS		12/01/2023	Paydown		16,804	16,804	16,741	16,800	0	4	0	4	0	16,804	0	0	0	305	03/27/2062
66989H-AG-3	NOVARTIS CAPITAL CORP		06/09/2023	J P MORGAN SECURITIES		98,236	100,000	99,429	99,849	0	49	0	49	0	99,898	0	(1,662)	(1,662)	2,049	05/06/2024
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC		01/01/2023			0	0	0	1	0	(1)	0	(1)	0	0	0	0	0	0	07/23/2026
717081-ES-8	PFIZER INC		01/01/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/15/2024
731572-AB-9	RALPH LAUREN CORP		01/01/2023			0	0	0	1	0	(1)	0	(1)	0	0	0	0	0	0	06/15/2030
743756-AB-4	PROVIDENCE HEALTH AND SERVICES		03/17/2023	J P MORGAN SECURITIES		116,399	125,000	133,755	131,419	0	(390)	0	(390)	0	131,030	0	(14,631)	(14,631)	1,621	10/01/2026
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO		01/01/2023			0	0	0	11	0	(11)	0	(11)	0	0	0	0	0	0	09/15/2026
74982W-AA-4	RACEP IX AA2 - CDO		10/16/2023	Paydown		37,074	37,074	37,074	37,074	0	0	0	0	0	37,074	0	0	0	1,649	10/15/2030
81749B-AA-9	SEMT 231 A1 - CMO/RMBS		12/01/2023	Paydown		16,389	16,389	16,215	0	0	174	0	174	0	16,389	0	0	0	379	01/15/2053
82653E-AA-5	SRFC 2019-1 A - RMBS		12/20/2023	Paydown		12,778	12,778	12,778	6,389	0	0	0	0	0	12,778	0	0	0	202	01/22/2036
857477-AW-3	STATE STREET CORP		01/01/2023			0	0	0	6	0	(6)	0	(6)	0	0	0	0	0	0	05/19/2026
89236T-EW-1	TOYOTA MOTOR CREDIT CORP		01/01/2023			0	0	0	1	0	(1)	0	(1)	0	0	0	0	0	0	04/14/2025
89236T-FS-9	TOYOTA MOTOR CREDIT CORP		06/09/2023	MARKETAXESS CORPORATION		197,558	200,000	199,946	199,989	0	5	0	5	0	199,993	0	(2,435)	(2,435)	6,235	01/08/2024
89236T-JD-8	TOYOTA MOTOR CREDIT CORP		04/06/2023	Maturity @ 100.00		100,000	100,000	99,919	99,989	0	11	0	11	0	100,000	0	0	0	200	04/06/2023
90331H-NV-1	US BANK NA		06/09/2023	MARKETAXESS CORPORATION		249,303	250,000	249,750	249,970	0	24	0	24	0	249,994	0	(691)	(691)	7,532	07/24/2023
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS		12/01/2023	Paydown		41,619	41,619	34,142	0	0	7,476	0	7,476	0	41,619	0	0	0	207	07/26/2066
92539B-AA-0	VERUS 231 - CMO/RMBS		12/01/2023	Paydown		31,853	31,853	31,853	0	0	0	0	0	0	31,853	0	0	0	939	12/26/2067
949746-RW-3	WELLS FARGO & CO		01/01/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/22/2026

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95000M-BP-5	WFCM 2016-C36 A4 - CMBS		01/01/2023			0	0	0	(2)	0	2	0	2	0	0	0	0	0	0	11/18/2059
95001R-AW-9	WFCM 2018-C48 A4 - CMBS		10/01/2023	Paydown		4,565	4,565	4,611	4,590	0	(24)	0	(24)	0	4,565	0	0	0	125	01/17/2052
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,093,026	3,170,081	3,164,536	2,951,288	0	23,314	0	23,314	0	3,173,409	0	(80,383)	(80,383)	64,696	XXX
2509999997. Total - Bonds - Part 4						6,694,517	6,757,055	7,116,575	6,429,235	0	(10,023)	0	(10,023)	0	6,785,472	0	(90,954)	(90,954)	156,780	XXX
2509999998. Total - Bonds - Part 5						466,567	428,260	497,394	0	0	492	0	492	0	497,886	0	(31,319)	(31,319)	16,631	XXX
2509999999. Total - Bonds						7,161,084	7,185,314	7,613,969	6,429,235	0	(9,531)	0	(9,531)	0	7,283,357	0	(122,274)	(122,274)	173,411	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-10-4	AMC ENTERTAINMENT HOLDINGS CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	124		387	114	273	0	0	273	0	387	0	(263)	(263)	0	
00206R-10-2	AT&T ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	103.000	1,558		1,930	1,896	34	0	0	34	0	1,930	0	(373)	(373)	86	
003CVR-01-6	CONTRA ABIOMED INC		01/01/2023	VARIOUS	0.000	0		0	3	(3)	0	0	(3)	0	0	0	0	0	0	
00507V-10-9	ACTIVISION BLIZZARD ORD		10/13/2023	Not Available	40.000	3,800		1,336	3,062	(1,726)	0	0	(1,726)	0	1,336	0	2,464	2,464	40	
02376R-10-2	AMERICAN AIRLINES GROUP ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	31.000	575		528	394	134	0	0	134	0	528	0	47	47	0	
025537-10-1	AMERICAN ELECTRIC POWER ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	523		568	570	(2)	0	0	(2)	0	568	0	(45)	(45)	10	
03852U-10-6	ARAMARK ORD		10/02/2023	VARIOUS	5.000	208		208	207	2	0	0	2	0	208	0	0	0	2	
09215C-10-5	BLACK KNIGHT ORD		09/12/2023	Not Available	7.000	531		350	432	(83)	0	0	(83)	0	350	0	181	181	0	
099724-10-6	BORGWARNER ORD		07/05/2023	Adjustment	14.000	425		425	564	(138)	0	0	(138)	0	425	0	0	0	5	
12769G-10-0	CAESARS ENTERTAINMENT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	474		1,024	416	608	0	0	608	0	1,024	0	(551)	(551)	0	
14575E-10-5	CARS.COM ORD		05/01/2023	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
146869-10-2	CARVANA CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	165		250	19	231	0	0	231	0	250	0	(86)	(86)	0	
15135B-10-1	CENTENE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	574		851	738	113	0	0	113	0	851	0	(277)	(277)	0	
16411R-20-8	CHENIERE ENERGY ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	1,872		1,402	1,650	(247)	0	0	(247)	0	1,402	0	470	470	18	
165167-73-5	CHESAPEAKE ENERGY ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	505		562	566	(4)	0	0	(4)	0	562	0	(57)	(57)	15	
22266L-10-6	COUPA SOFTWARE ORD		02/28/2023	Not Available	4.000	324		506	317	190	0	0	190	0	506	0	(182)	(182)	0	
235851-10-2	DANAHER ORD		10/02/2023	VARIOUS	29.000	832		832	7,697	(6,865)	0	0	(6,865)	0	832	0	0	0	23	
24703L-20-2	DELL TECHNOLOGIES CL C ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	708		345	523	(178)	0	0	(178)	0	345	0	363	363	9	
254687-10-6	WALT DISNEY ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	721		826	695	131	0	0	131	0	826	0	(105)	(105)	0	
25470M-10-9	DISH NETWORK CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	72		289	140	149	0	0	149	0	289	0	(217)	(217)	0	
260557-10-3	DOW ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	33.000	1,802		435	1,663	(1,228)	0	0	(1,228)	0	435	0	1,367	1,367	92	
26614N-10-2	DUPONT DE NEMOURS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.000	1,699		276	1,578	(1,303)	0	0	(1,303)	0	276	0	1,423	1,423	33	
29430C-10-2	VESTIS CORPORATION		10/02/2023	Not Available	0.500	9		11	0	0	0	0	0	0	11	0	(2)	(2)	0	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		08/01/2023	Not Available	0.685	104		83	0	0	0	0	0	0	83	0	21	21	0	
30231G-10-2	EXXON MOBIL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	1,813		1,450	1,875	(425)	0	0	(425)	0	1,450	0	363	363	31	
33616C-10-0	FIRST REPUBLIC BANK ORD		04/27/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	57		791	1,097	(306)	0	0	(306)	0	791	0	(734)	(734)	2	
36467W-10-9	GAMESTOP CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	356		602	277	325	0	0	325	0	602	0	(246)	(246)	0	

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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
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	VARIOUS	62.000	4,224		4,224	5,195	(971)	0	0	(971)	0	4,224	0	0	0	5	
40131M-10-9	GUARDANT HEALTH ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	264		604	190	414	0	0	414	0	604	0	(340)	(340)	0	
440452-10-0	HORMEL FOODS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	549		635	638	(2)	0	0	(2)	0	635	0	(86)	(86)	8	
449253-10-3	IAA ORD		03/20/2023	VARIOUS	10.000	356		356	400	(44)	0	0	(44)	0	356	0	0	0	0	
452308-10-9	ILLINOIS TOOL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	776		663	661	2	0	0	2	0	663	0	113	113	16	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		01/17/2023	Adjustment	20.000	340		340	686	(346)	0	0	(346)	0	340	0	0	0	0	
478160-10-4	JOHNSON & JOHNSON ORD		08/25/2023	VARIOUS	10.000	592		592	1,767	(1,175)	0	0	(1,175)	0	592	0	0	0	34	
487836-10-8	KELLANOVA ORD		10/02/2023	VARIOUS	10.000	501		501	712	(211)	0	0	(211)	0	501	0	0	0	18	
49177J-10-2	KENVUE ORD		08/29/2023	Not Available	0.324	8		2	0	0	0	0	0	0	2	0	5	5	0	
498894-10-4	KNIFE RIVER ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	86		65	0	0	0	0	0	0	65	0	21	21	0	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	VARIOUS	4.000	468		468	942	(474)	0	0	(474)	0	468	0	0	0	6	
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	VARIOUS	12.000	454		454	472	(18)	0	0	(18)	0	454	0	0	0	0	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	VARIOUS	11.000	330		330	430	(100)	0	0	(100)	0	330	0	0	0	0	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	Not Available	0.342	8		9	0	0	0	0	0	0	9	0	(1)	(1)	0	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	VARIOUS	8.000	281		281	478	(198)	0	0	(198)	0	281	0	0	0	0	
53223X-10-7	LIFE STORAGE ORD		07/20/2023	VARIOUS	3.000	325		325	296	30	0	0	30	0	325	0	0	0	10	
549498-10-3	LUCID GROUP ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	216		542	205	338	0	0	338	0	542	0	(326)	(326)	0	
550241-10-3	LUMEN TECHNOLOGIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50.000	103		594	261	333	0	0	333	0	594	0	(490)	(490)	0	
552690-10-9	MDU RESOURCES GROUP ORD		06/01/2023	VARIOUS	9.000	236		236	273	(37)	0	0	(37)	0	236	0	0	0	4	
57636Q-10-4	MASTERCARD CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	844		379	695	(316)	0	0	(316)	0	379	0	464	464	5	
57638P-10-4	MASTERBRAND ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	118		64	76	(11)	0	0	(11)	0	64	0	54	54	0	
683712-10-3	OPENDOOR TECHNOLOGIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	49		171	12	159	0	0	159	0	171	0	(122)	(122)	0	
693718-10-8	PACCAR ORD		02/08/2023	Not Available	0.500	34		12	33	(21)	0	0	(21)	0	12	0	23	23	1	
713448-10-8	PEPSICO ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	551		549	542	7	0	0	7	0	549	0	2	2	7	
71880K-10-1	PHINIA ORD		07/05/2023	Not Available	0.800	28		16	0	0	0	0	0	0	16	0	12	12	0	
72919P-20-2	PLUG POWER ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	120		892	346	545	0	0	545	0	892	0	(771)	(771)	0	
74982T-10-3	RXO ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	186		102	155	(53)	0	0	(53)	0	102	0	84	84	0	
75513E-10-1	RTX ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,230		1,368	1,514	(146)	0	0	(146)	0	1,368	0	(139)	(139)	35	
78486Q-10-1	SVB FINANCIAL GROUP ORD		03/28/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	1		495	460	34	0	0	34	0	495	0	(494)	(494)	0	
808513-10-5	CHARLES SCHWAB ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	933		1,031	1,332	(301)	0	0	(301)	0	1,031	0	(98)	(98)	8	
81181C-10-4	SEAGEN ORD		12/14/2023	Not Available	8.000	1,832		599	1,028	(429)	0	0	(429)	0	599	0	1,233	1,233	0	
82669G-10-4	SIGNATURE BANK ORD		03/29/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	0		333	230	103	0	0	103	0	333	0	(333)	(333)	1	
862121-10-0	STORE CAPITAL ORD		02/03/2023	Not Available	27.000	871		769	866	(97)	0	0	(97)	0	769	0	102	102	0	
87166B-10-2	SYNEOS HEALTH CL A ORD		09/29/2023	Not Available	4.000	172		356	147	209	0	0	209	0	356	0	(184)	(184)	0	
875372-20-3	TANDEM DIABETES CARE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	116		397	180	218	0	0	218	0	397	0	(281)	(281)	0	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	1,490		1,421	1,391	30	0	0	30	0	1,421	0	69	69	26	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92338C-10-3	VERALTO ORD		10/02/2023	Not Available	0.667	59		7	0	0	0	0	0	0	7	0	52	52	0	
92852X-10-3	VITESSE ENERGY ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	45		12	0	0	0	0	0	0	12	0	32	32	3	
928563-40-2	VMWARE CL A ORD		11/24/2023	Not Available	4.000	570		234	491	(257)	0	0	(257)	0	234	0	336	336	0	
92942W-10-7	WK KELLOGG ORD		10/02/2023	Not Available	0.500	5		6	0	0	0	0	0	0	6	0	(1)	(1)	0	
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	412		747	452	296	0	0	296	0	747	0	(335)	(335)	0	
G0250X-10-7	AMCOR ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	84.000	806		1,004	1,000	3	0	0	3	0	1,004	0	(198)	(198)	41	
G1151C-10-1	ACCENTURE CL A ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	690		538	534	4	0	0	4	0	538	0	152	152	9	
G16962-10-5	BUNGE ORD		10/31/2023	VARIOUS	6.000	420		420	599	(179)	0	0	(179)	0	420	0	0	0	11	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD	C	10/06/2023	Not Available	12.000	1,398		289	1,366	(1,077)	0	0	(1,077)	0	289	0	1,109	1,109	0	
G5494J-10-3	LINDE ORD	C	03/01/2023	VARIOUS	19.000	5,897		5,897	6,197	(301)	0	0	(301)	0	5,897	0	0	0	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						48,821	XXX	45,597	59,743	(14,358)	0	0	(14,358)	0	45,597	0	3,224	3,224	614	XXX
5989999997. Total - Common Stocks - Part 4						48,821	XXX	45,597	59,743	(14,358)	0	0	(14,358)	0	45,597	0	3,224	3,224	614	XXX
5989999998. Total - Common Stocks - Part 5						1,075	XXX	1,075	0	0	0	0	0	0	1,075	0	0	0	6	XXX
5989999999. Total - Common Stocks						49,896	XXX	46,672	59,743	(14,358)	0	0	(14,358)	0	46,672	0	3,224	3,224	620	XXX
5999999999. Total - Preferred and Common Stocks						49,896	XXX	46,672	59,743	(14,358)	0	0	(14,358)	0	46,672	0	3,224	3,224	620	XXX
6009999999 - Totals						7,210,980	XXX	7,660,641	6,488,978	(14,358)	(9,531)	0	(23,889)	0	7,330,030	0	(119,050)	(119,050)	174,031	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
786089-JR-4	SACRAMENTO CALIF WTR REV		01/01/2023	GOLDMAN	12/08/2023	Not Available	75,000	75,000	62,279	75,000	0	0	0	0	0	0	(12,721)	(12,721)	3,101	769
0909999999. Subtotal - Bonds - U.S. Special Revenues							75,000	75,000	62,279	75,000	0	0	0	0	0	0	(12,721)	(12,721)	3,101	769
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		01/11/2023	J P MORGAN SECURITIES	01/11/2023	J P MORGAN SECURITIES	(389,365)	(317,752)	(316,237)	(317,752)	0	0	0	0	0	0	1,515	1,515	(1)	0
22160K-AL-9	COSTCO WHOLESALE CORP		01/01/2023	Various	06/09/2023	BARCLAYS CAPITAL INC	150,000	149,065	146,435	149,373	0	308	0	308	0	0	(2,939)	(2,939)	2,349	447
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	C	01/01/2023	Various	06/09/2023	BARCLAYS CAPITAL INC	275,000	275,034	268,694	275,020	0	(14)	0	(14)	0	0	(6,326)	(6,326)	4,400	596
437076-CA-8	HOME DEPOT INC		01/01/2023	CREDIT SUISSE SECURITIES	06/26/2023	MORGAN STANLEY & COMPANY	150,000	148,501	139,874	148,670	0	169	0	169	0	0	(8,797)	(8,797)	2,635	750
58769K-AC-8	MBALT 2021-B A2 - ABS		01/01/2023	J P MORGAN SECURITIES	02/15/2023	Paydown	17,625	17,625	17,625	17,625	0	0	0	0	0	0	0	0	5	2
66989H-AG-3	NOVARTIS CAPITAL CORP		01/01/2023	BARCLAYS CAPITAL INC	06/09/2023	J P MORGAN SECURITIES	50,000	49,926	49,118	49,952	0	26	0	26	0	0	(834)	(834)	1,025	241
89236T-FS-9	TOYOTA MOTOR CREDIT CORP		01/01/2023	JP MORGAN SECURITIES LLC	06/09/2023	MARKETAXESS CORPORATION	100,000	99,994	98,779	99,997	0	3	0	3	0	0	(1,218)	(1,218)	3,117	1,573
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							353,260	422,394	404,287	422,886	0	492	0	492	0	0	(18,599)	(18,599)	13,530	3,608
2509999998. Total - Bonds							428,260	497,394	466,567	497,886	0	492	0	492	0	0	(31,319)	(31,319)	16,631	4,376
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD		07/20/2023	ITG INC	07/20/2023	Adjustment	0.232	5	9	5	0	0	0	0	0	0	5	5	0	0
478160-10-4	JOHNSON & JOHNSON ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	762	772	762	0	0	0	0	0	0	10	10	6	0
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	ITG INC	08/04/2023	Not Available	0.750	33	19	33	0	0	0	0	0	0	(14)	(14)	0	0
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	ITG INC	08/04/2023	Unknown	8.000	276	276	276	0	0	0	0	0	0	0	0	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,075	1,075	1,075	0	0	0	0	0	0	0	0	6	0
5989999998. Total - Common Stocks								1,075	1,075	1,075	0	0	0	0	0	0	0	0	6	0
5999999999. Total - Preferred and Common Stocks								1,075	1,075	1,075	0	0	0	0	0	0	0	0	6	0
6009999999 - Totals								498,469	467,642	498,961	0	492	0	492	0	0	(31,319)	(31,319)	16,637	4,376

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
46226@-10-9	IOWA AMERICAN INSURANCE COMPANY		31577	42-1019089	8BI	9,631,461				
1199999. Subtotal - Common Stock - U.S. P&C Insurer						9,631,461	0	0	XXX	XXX
1899999. Total Common Stocks						9,631,461	0	0	XXX	XXX
1999999 - Totals						9,631,461	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ ....

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
First Central State Bank	Dewitt, IA		0.000	0	0	280,155	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	(50)	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	280,105	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	280,105	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	280,105	XXX

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

1. January	83,075	4. April	716,476	7. July	(707,525)	10. October	47,677
2. February	223,329	5. May	27,558	8. August	(52)	11. November	207,235
3. March	707,442	6. June	(394,080)	9. September	(132,691)	12. December	280,106

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
316175-10-8	FIDELITY IMM:GOVT I		12/29/2023	5.230		4,792,355	19,042	34,214
60934N-20-3	FEDERATED HRMS I PO IS		02/18/2014	5.430		3	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						4,792,358	19,042	34,214
8609999999 - Total Cash Equivalents						4,792,358	19,042	34,214

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	Property and Casualty	2,628,932	2,657,848	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,628,932	2,657,848	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0