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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

WILSON MUTUAL INSURANCE COMPANY

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 19950 Employer's ID Number 39-0739760

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

Country of Domicile United States of America

Incorporated/Organized 01/01/1872 Commenced Business 05/01/1872

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	30,016	0.058	30,016	0	30,016	0.058
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	203,542	0.395	203,542	0	203,542	0.395
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,350,694	4.565	2,350,694	0	2,350,694	4.565
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	15,592,640	30.283	15,592,640	0	15,592,640	30.283
1.06 Industrial and miscellaneous	22,891,196	44.458	22,891,196	0	22,891,196	44.458
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	41,068,089	79.759	41,068,089	0	41,068,089	79.759
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)	2,398,494	4.658	2,398,494	0	2,398,494	4.658
3.02 Industrial and miscellaneous Other (Unaffiliated)	478,930	0.930	478,930	0	478,930	0.930
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	4,615,462	8.964	4,615,462	0	4,615,462	8.964
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	137,286	0.267	137,286	0	137,286	0.267
3.09 Total common stocks	7,630,172	14.819	7,630,172	0	7,630,172	14.819
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)	237,777	0.462	237,776	0	237,776	0.462
6.02 Cash equivalents (Schedule E, Part 2)	2,478,932	4.814	2,478,932	0	2,478,932	4.814
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	2,716,709	5.276	2,716,708	0	2,716,708	5.276
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	75,000	0.146	75,000	0	75,000	0.146
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	51,489,970	100.000	51,489,969	0	51,489,969	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		
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		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		46,999,449
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,419,865
3.	Accrual of discount		5,268
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	301,889	
	4.4. Part 4, Column 11	(9,790)	292,100
5.	Total gain (loss) on disposals, Part 4, Column 19		(21,440)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,861,583
7.	Deduct amortization of premium		135,401
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		48,698,259
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		48,698,259

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	30,016	27,603	29,085	28,428
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	30,016	27,603	29,085	28,428
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	203,542	191,871	212,393	200,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,350,694	2,116,898	2,454,233	2,345,000
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	15,592,640	14,111,360	16,029,847	15,305,426
Industrial and Miscellaneous, SVO	8.	United States	21,009,260	19,969,801	21,070,893	21,056,441
Identified Funds, Unaffiliated Bank	9.	Canada	485,660	496,315	490,743	550,000
Loans, Unaffiliated Certificates of	10.	Other Countries	1,396,276	1,337,462	1,400,221	1,383,091
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	22,891,196	21,803,578	22,961,857	22,989,531
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	41,068,089	38,251,310	41,687,416	40,868,386
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	7,541,956	7,541,956	4,481,674	
Industrial and Miscellaneous	21.	Canada	2,635	2,635	736	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	85,580	85,580	50,058	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	7,630,172	7,630,172	4,532,468	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	7,630,172	7,630,172	4,532,468	
	26.	Total Stocks	7,630,172	7,630,172	4,532,468	
	27.	Total Bonds and Stocks	48,698,261	45,881,481	46,219,883	

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	3,042	9,711	7,975	7,838	1,452	XXX	30,016	0.1	33,675	0.1	30,016	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	3,042	9,711	7,975	7,838	1,452	XXX	30,016	0.1	33,675	0.1	30,016	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	153,542	0	50,000	0	XXX	203,542	0.5	204,797	0.5	203,542	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	153,542	0	50,000	0	XXX	203,542	0.5	204,797	0.5	203,542	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	227,197	703,622	1,063,441	200,460	155,974	XXX	2,350,694	5.7	2,630,889	6.6	2,350,694	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	227,197	703,622	1,063,441	200,460	155,974	XXX	2,350,694	5.7	2,630,889	6.6	2,350,694	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,757,098	5,358,749	3,493,579	3,979,219	1,003,996	XXX	15,592,640	38.0	16,031,584	40.4	15,592,640	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	1,757,098	5,358,749	3,493,579	3,979,219	1,003,996	XXX	15,592,640	38.0	16,031,584	40.4	15,592,640	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,328,891	12,663,572	3,747,856	1,202,862	565,481	XXX	19,508,662	47.5	18,035,224	45.4	14,109,371	5,399,291
6.2 NAIC 2	49,922	1,313,363	1,393,519	215,614	410,116	XXX	3,382,534	8.2	2,794,419	7.0	3,182,534	200,000
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	1,378,813	13,976,935	5,141,375	1,418,475	975,598	XXX	22,891,196	55.7	20,829,643	52.4	17,291,905	5,599,291
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) 3,316,228	18,889,196	8,312,850	5,440,378	1,726,904	0	37,685,555	91.8	XXX	XXX	32,286,264	5,399,291
12.2 NAIC 2	(d) 49,922	1,313,363	1,393,519	215,614	410,116	0	3,382,534	8.2	XXX	XXX	3,182,534	200,000
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	3,366,150	20,202,559	9,706,369	5,655,991	2,137,020	0	(b) 41,068,089	100.0	XXX	XXX	35,468,798	5,599,291
12.8 Line 12.7 as a % of Col. 7	8.2	49.2	23.6	13.8	5.2	0.0	100.0	XXX	XXX	XXX	86.4	13.6
13. Total Bonds Prior Year												
13.1 NAIC 1	1,765,579	18,935,270	8,226,455	5,211,827	2,797,037	0	XXX	XXX	36,936,169	93.0	31,861,578	5,074,591
13.2 NAIC 2	0	1,080,813	1,395,167	216,194	102,245	0	XXX	XXX	2,794,419	7.0	2,394,419	400,000
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	1,765,579	20,016,082	9,621,622	5,428,021	2,899,282	0	XXX	XXX	(b) 39,730,588	100.0	34,255,997	5,474,591
13.8 Line 13.7 as a % of Col. 9	4.4	50.4	24.2	13.7	7.3	0.0	XXX	XXX	100.0	XXX	86.2	13.8
14. Total Publicly Traded Bonds												
14.1 NAIC 1	2,671,972	15,629,568	7,694,863	4,770,577	1,519,285	0	32,286,264	78.6	31,861,578	80.2	32,286,264	XXX
14.2 NAIC 2	49,922	1,313,363	1,193,519	215,614	410,116	0	3,182,534	7.7	2,394,419	6.0	3,182,534	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	2,721,894	16,942,931	8,888,382	4,986,190	1,929,401	0	35,468,798	86.4	34,255,997	86.2	35,468,798	XXX
14.8 Line 14.7 as a % of Col. 7	7.7	47.8	25.1	14.1	5.4	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	6.6	41.3	21.6	12.1	4.7	0.0	86.4	XXX	XXX	XXX	86.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	644,256	3,259,628	617,987	669,801	207,619	0	5,399,291	13.1	5,074,591	12.8	XXX	5,399,291
15.2 NAIC 2	0	0	200,000	0	0	0	200,000	0.5	400,000	1.0	XXX	200,000
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	644,256	3,259,628	817,987	669,801	207,619	0	5,599,291	13.6	5,474,591	13.8	XXX	5,599,291
15.8 Line 15.7 as a % of Col. 7	11.5	58.2	14.6	12.0	3.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.6	7.9	2.0	1.6	0.5	0.0	13.6	XXX	XXX	XXX	XXX	13.6

(a) Includes $ 5,599,291 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 5,000 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	3,042	9,711	7,975	7,838	1,452	XXX	30,016	0.1	33,675	0.1	30,016	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	3,042	9,711	7,975	7,838	1,452	XXX	30,016	0.1	33,675	0.1	30,016	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	153,542	0	50,000	0	XXX	203,542	0.5	204,797	0.5	203,542	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	153,542	0	50,000	0	XXX	203,542	0.5	204,797	0.5	203,542	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	227,197	703,622	1,063,441	200,460	155,974	XXX	2,350,694	5.7	2,630,889	6.6	2,350,694	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	227,197	703,622	1,063,441	200,460	155,974	XXX	2,350,694	5.7	2,630,889	6.6	2,350,694	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	749,137	3,006,392	1,536,554	2,630,717	707,291	XXX	8,630,091	21.0	9,211,361	23.2	8,630,091	0
5.02 Residential Mortgage-Backed Securities	680,417	2,352,357	1,957,025	1,348,502	296,705	XXX	6,635,005	16.2	6,484,963	16.3	6,635,005	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	327,544	0	0	0	0	XXX	327,544	0.8	335,260	0.8	327,544	0
5.05 Totals	1,757,098	5,358,749	3,493,579	3,979,219	1,003,996	XXX	15,592,640	38.0	16,031,584	40.4	15,592,640	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	499,704	8,901,017	4,211,907	748,674	975,598	XXX	15,336,900	37.3	13,278,150	33.4	13,878,777	1,458,123
6.02 Residential Mortgage-Backed Securities	151,262	256,469	201,423	669,801	0	XXX	1,278,955	3.1	1,414,852	3.6	0	1,278,955
6.03 Commercial Mortgage-Backed Securities	7,573	2,368,210	411,481	0	0	XXX	2,787,263	6.8	3,094,058	7.8	2,438,191	349,072
6.04 Other Loan-Backed and Structured Securities	720,274	2,451,239	316,564	0	0	XXX	3,488,078	8.5	3,042,583	7.7	974,937	2,513,141
6.05 Totals	1,378,813	13,976,935	5,141,375	1,418,475	975,598	XXX	22,891,196	55.7	20,829,643	52.4	17,291,905	5,599,291
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	1,476,038	12,764,573	6,811,902	3,629,851	1,838,863	XXX	26,521,227	64.6	XXX	XXX	25,063,104	1,458,123
12.02 Residential Mortgage-Backed Securities	834,721	2,618,537	2,166,422	2,026,140	298,156	XXX	7,943,977	19.3	XXX	XXX	6,665,022	1,278,955
12.03 Commercial Mortgage-Backed Securities	7,573	2,368,210	411,481	0	0	XXX	2,787,263	6.8	XXX	XXX	2,438,191	349,072
12.04 Other Loan-Backed and Structured Securities	1,047,818	2,451,239	316,564	0	0	XXX	3,815,622	9.3	XXX	XXX	1,302,481	2,513,141
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	3,366,150	20,202,559	9,706,369	5,655,991	2,137,020	0	41,068,089	100.0	XXX	XXX	35,468,798	5,599,291
12.10 Line 12.09 as a % of Col. 7	8.2	49.2	23.6	13.8	5.2	0.0	100.0	XXX	XXX	XXX	86.4	13.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	158,075	12,586,904	6,327,171	3,913,841	2,339,205	XXX	XXX	XXX	25,325,197	63.7	23,916,371	1,408,826
13.02 Residential Mortgage-Backed Securities	827,144	2,898,176	2,142,888	1,505,206	560,077	XXX	XXX	XXX	7,933,491	20.0	6,518,638	1,414,852
13.03 Commercial Mortgage-Backed Securities	504,087	1,692,875	897,095	0	0	XXX	XXX	XXX	3,094,058	7.8	2,692,465	401,593
13.04 Other Loan-Backed and Structured Securities	276,273	2,838,127	254,468	8,975	0	XXX	XXX	XXX	3,377,843	8.5	1,128,523	2,249,320
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	1,765,579	20,016,082	9,621,622	5,428,021	2,899,282	0	XXX	XXX	39,730,588	100.0	34,255,997	5,474,591
13.10 Line 13.09 as a % of Col. 9	4.4	50.4	24.2	13.7	7.3	0.0	XXX	XXX	100.0	XXX	86.2	13.8
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,476,038	11,814,069	6,511,902	3,629,851	1,631,245	XXX	25,063,104	61.0	23,916,371	60.2	25,063,104	XXX
14.02 Residential Mortgage-Backed Securities	683,459	2,362,068	1,964,999	1,356,339	298,156	XXX	6,665,022	16.2	6,518,638	16.4	6,665,022	XXX
14.03 Commercial Mortgage-Backed Securities	7,573	2,019,138	411,481	0	0	XXX	2,438,191	5.9	2,692,465	6.8	2,438,191	XXX
14.04 Other Loan-Backed and Structured Securities	554,824	747,657	0	0	0	XXX	1,302,481	3.2	1,128,523	2.8	1,302,481	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	2,721,894	16,942,931	8,888,382	4,986,190	1,929,401	0	35,468,798	86.4	34,255,997	86.2	35,468,798	XXX
14.10 Line 14.09 as a % of Col. 7	7.7	47.8	25.1	14.1	5.4	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	6.6	41.3	21.6	12.1	4.7	0.0	86.4	XXX	XXX	XXX	86.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	950,504	300,000	0	207,619	XXX	1,458,123	3.6	1,408,826	3.5	XXX	1,458,123
15.02 Residential Mortgage-Backed Securities	151,262	256,469	201,423	669,801	0	XXX	1,278,955	3.1	1,414,852	3.6	XXX	1,278,955
15.03 Commercial Mortgage-Backed Securities	0	349,072	0	0	0	XXX	349,072	0.8	401,593	1.0	XXX	349,072
15.04 Other Loan-Backed and Structured Securities	492,994	1,703,583	316,564	0	0	XXX	2,513,141	6.1	2,249,320	5.7	XXX	2,513,141
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	644,256	3,259,628	817,987	669,801	207,619	0	5,599,291	13.6	5,474,591	13.8	XXX	5,599,291
15.10 Line 15.09 as a % of Col. 7	11.5	58.2	14.6	12.0	3.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.6	7.9	2.0	1.6	0.5	0.0	13.6	XXX	XXX	XXX	XXX	13.6

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,944,831	0	2,944,831	0
2. Cost of cash equivalents acquired	9,784,380	0	9,784,380	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	10,250,279	0	10,250,279	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,478,932	0	2,478,932	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,478,932	0	2,478,932	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36179T-4P-7	G2 MA5330 - RMBS			4	1.A	29,085	97.0963	27,603	28,428	30,016	0	67	0	0	4.000	3.122	MON	95	1,137	07/25/2018	07/20/2048
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						29,085	XXX	27,603	28,428	30,016	0	67	0	0	XXX	XXX	XXX	95	1,137	XXX	XXX
0109999999. Total - U.S. Government Bonds						29,085	XXX	27,603	28,428	30,016	0	67	0	0	XXX	XXX	XXX	95	1,137	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063C-ZY-9	CALIFORNIA ST	SD		2	1.C FE	162,393	103.7570	155,636	150,000	153,542	0	(1,255)	0	0	4.000	3.070	MS	2,000	6,000	03/10/2016	09/01/2032
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
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						212,393	XXX	191,871	200,000	203,542	0	(1,255)	0	0	XXX	XXX	XXX	2,629	7,257	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						212,393	XXX	191,871	200,000	203,542	0	(1,255)	0	0	XXX	XXX	XXX	2,629	7,257	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
179162-KM-3	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG				1.C FE	250,000	86.8990	217,248	250,000	250,000	0	0	0	0	1.672	1.672	JD	2,102	2,090	09/16/2021	06/30/2029
179162-KN-1	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG				1.C FE	250,000	85.1350	212,838	250,000	250,000	0	0	0	0	1.802	1.802	JD	2,265	2,253	09/16/2021	06/30/2030
181070-ET-6	CLARK CNTY NEV WTR RECLAMATION DIST			2	1.B FE	85,693	102.8300	77,123	75,000	77,956	0	(1,135)	0	0	4.000	2.367	JJ	1,500	3,000	08/04/2016	07/01/2032
199492-PD-5	COLUMBUS OHIO			2	1.A FE	53,051	102.5320	51,266	50,000	50,530	0	(339)	0	0	4.000	3.271	JJ	1,000	2,000	08/20/2015	07/01/2033
199492-QV-4	COLUMBUS OHIO			2	1.A FE	52,298	98.0790	49,040	50,000	50,451	0	(269)	0	0	3.000	2.430	FA	567	1,500	07/21/2016	08/15/2029
199492-QV-4	COLUMBUS OHIO	SD		2	1.A FE	130,745	98.0790	122,599	125,000	126,127	0	(673)	0	0	3.000	2.430	FA	1,417	3,750	07/21/2016	08/15/2029
49474F-QV-5	KING CNTY WASH	SD		2	1.A FE	135,711	104.0150	130,019	125,000	129,029	0	(1,104)	0	0	4.000	3.000	JD	417	5,000	06/02/2017	06/01/2035
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
613681-U7-8	MONTGOMERY CNTY TEX			2	1.B FE	90,261	100.3910	75,293	75,000	75,298	0	(1,785)	0	0	5.000	2.560	MS	1,250	3,750	09/17/2014	03/01/2026
758449-SD-5	REEDY CREEK IMPT DIST FLA	SD		1	1.D FE	127,286	83.5900	104,488	125,000	126,863	0	(198)	0	0	2.397	2.202	JD	250	2,996	11/02/2021	06/01/2032
850000-2F-6	SPRING INDEPENDENT SCHOOL DISTRICT HARRI			2	1.C FE	117,165	101.2010	101,201	100,000	101,217	0	(1,911)	0	0	5.000	3.010	FA	1,889	5,000	06/25/2014	08/15/2025
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
910678-ZH-7	UNITED INDPT SCH DIST TEX			2	1.A FE	59,713	101.0780	50,539	50,000	50,682	0	(1,074)	0	0	5.000	2.770	FA	944	2,500	06/24/2014	08/15/2026
932423-VM-5	WALLED LAKE MICH CONS SCH DIST				1.B FE	160,000	88.8900	142,224	160,000	160,000	0	0	0	0	1.338	1.338	MN	357	2,141	01/15/2021	05/01/2028
932423-VN-3	WALLED LAKE MICH CONS SCH DIST				1.B FE	110,000	86.0380	94,642	110,000	110,000	0	0	0	0	1.522	1.522	MN	279	1,674	01/15/2021	05/01/2029
932423-VS-2	WALLED LAKE MICH CONS SCH DIST			2	1.B FE	150,000	79.6350	119,453	150,000	150,000	0	0	0	0	1.902	1.902	MN	476	2,853	01/15/2021	05/01/2033
932423-VV-5	WALLED LAKE MICH CONS SCH DIST			2	1.B FE	150,000	77.0570	115,586	150,000	150,000	0	0	0	0	2.222	2.222	MN	556	3,333	01/15/2021	05/01/2036
971567-QF-2	WILMINGTON DEL			2	1.C FE	120,531	104.6140	104,614	100,000	104,192	0	(2,203)	0	0	5.000	2.640	MN	833	5,000	11/06/2015	11/01/2028
971567-QG-0	WILMINGTON DEL	SD		2	1.C FE	89,745	104.5420	78,407	75,000	78,025	0	(1,582)	0	0	5.000	2.728	MN	625	3,750	11/06/2015	11/01/2029
971567-QL-9	WILMINGTON DEL			2	1.C FE	58,547	105.5550	52,778	50,000	51,769	0	(925)	0	0	5.000	3.000	MN	417	2,500	11/06/2015	11/01/2033
982696-QQ-2	WYANDOTTE CNTY KANS UNI SCH DIST NO 500	SD		2	1.D FE	56,869	106.3760	53,188	50,000	52,122	0	(748)	0	0	5.000	3.323	MS	833	2,500	12/02/2016	09/01/2027
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,454,233	XXX	2,116,898	2,345,000	2,350,694	0	(14,002)	0	0	XXX	XXX	XXX	18,917	60,594	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,454,233	XXX	2,116,898	2,345,000	2,350,694	0	(14,002)	0	0	XXX	XXX	XXX	18,917	60,594	XXX	XXX
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	125,241	83.3060	104,133	125,000	125,192	0	(23)	0	0	2.056	2.034	MS	857	2,570	11/02/2021	09/01/2031
01179R-EE-9	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.E FE	106,216	101.0260	90,923	90,000	90,774	0	(1,827)	0	0	5.000	2.900	JD	375	4,500	06/18/2014	06/01/2026
040484-MS-3	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			2	1.D FE	57,242	102.4430	51,222	50,000	51,166	0	(792)	0	0	5.000	3.300	JD	208	2,500	04/22/2015	06/01/2040
047870-MY-3	ATLANTA GA WTR & WASTEWTR REV			2	1.C FE	148,675	102.7790	128,474	125,000	128,521	0	(2,557)	0	0	5.000	2.830	MN	1,042	6,250	03/23/2015	11/01/2030
083389-EN-2	BENTON WASH REGL PUB WTR AUTH ARK WTR RE			2	1.C FE	107,021	85.6340	85,634	100,000	104,774	0	(779)	0	0	2.750	1.870	AO	688	2,750	01/21/2021	10/01/2033
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	249,993	83.8470	209,618	250,000	249,991	0	0	0	0	3.477	3.477	AO	2,173	8,693	11/05/2019	10/01/2043
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1,2	1.B FE	140,446	86.8730	108,591	125,000	138,139	0	(795)	0	0	3.338	1.800	AO	1,043	4,173	01/08/2021	10/01/2037
13032U-B2-3	CALIFORNIA HEALTH FACS FING AUTH REV			2	1.D FE	99,672	102.1720	102,172	100,000	99,689	0	7	0	0	4.000	4.020	FA	1,511	4,000	04/22/2022	08/15/2048
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
155498-LX-4	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	117,674	97.1350	121,419	125,000	117,899	0	136	0	0	4.000	4.360	JJ	2,500	5,000	05/06/2022	01/01/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
167727-VX-1	CHICAGO ILL WASTEWATER TRANSMISSION REV	SD		1	1.E FE	271,770	103.3950	258,488	250,000	262,540	0	(1,782)	0	0	5.480	4.516	JJ	6,850	13,700	03/29/2018	01/01/2030
186427-CW-8	CLEVELAND OHIO WTR REV	SD		2	1.C FE	264,590	100.0000	250,000	250,000	250,000	0	(2,716)	0	0	4.000	2.890	JJ	5,000	10,000	03/29/2018	01/01/2031
186427-CX-6	CLEVELAND OHIO WTR REV			2	1.C FE	0	100.0080	0	0	0	0	0	0	0	4.000	3.411	JJ	1,500	0	04/15/2015	01/01/2032
20281P-JN-3	COMMONWEALTH FING AUTH PA REV			2	1.E FE	282,868	102.4070	256,018	250,000	257,044	0	(4,803)	0	0	5.000	2.952	JD	1,042	12,500	03/29/2018	06/01/2032
20281P-KV-3	COMMONWEALTH FING AUTH PA REV				1.D FE	109,354	86.3010	86,301	100,000	107,868	0	(431)	0	0	3.657	2.982	JD	305	3,657	06/01/2020	06/01/2038
220245-L8-5	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	51,300	74.9570	37,479	50,000	50,841	0	(140)	0	0	2.809	2.482	JJ	648	1,405	08/12/2020	07/15/2040
220245-L9-3	CORPUS CHRISTI TEX UTIL SYS REV			2	1.D FE	75,000	69.9530	52,465	75,000	75,000	0	0	0	0	2.859	2.859	JJ	989	2,144	07/01/2020	07/15/2043
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
25484J-DH-0	DISTRICT COLUMBIA UNIV REV			2	1.G FE	234,724	105.6460	211,292	200,000	212,613	0	(3,643)	0	0	5.000	2.949	AO	2,500	10,000	06/01/2017	04/01/2036
403757-BL-0	GWINNETT CNTY GA URBAN REDEV AGY REV			2	1.A FE	135,000	77.3540	104,428	135,000	135,000	0	0	0	0	2.150	2.150	MS	968	2,903	03/03/2021	09/01/2036
48507T-FX-6	KANSAS CITY MO SAN SWR SYS REV			2	1.C FE	105,195	100.5960	100,596	100,000	100,663	0	(641)	0	0	4.000	3.321	JJ	2,000	4,000	01/28/2016	01/01/2040
485429-Z7-2	KANSAS ST DEV FIN AUTH REV			1	1.E FE	62,407	98.5410	49,271	50,000	61,199	0	(352)	0	0	4.927	3.435	AO	520	2,464	05/28/2020	04/15/2045
495289-X4-7	KING CNTY WASH SWR REV			2	1.B FE	58,221	102.2450	51,123	50,000	50,963	0	(934)	0	0	5.000	3.030	JJ	1,250	2,500	04/15/2015	07/01/2038
534272-D7-1	LINCOLN NEB ELEC SYS REV			2	1.C FE	89,417	103.7310	77,798	75,000	77,608	0	(1,507)	0	0	5.000	2.845	MS	1,250	3,750	04/15/2015	09/01/2033
544445-BT-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	114,578	104.3230	104,323	100,000	104,121	0	(1,647)	0	0	5.000	3.181	MN	639	5,000	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
545149-KG-0	LOS ANGELES CNTY CALIF SANTN DISTS FING			2	1.E FE	135,945	103.6850	129,606	125,000	128,371	0	(1,159)	0	0	4.000	2.971	AO	1,250	5,000	10/13/2016	10/01/2032
54628C-MW-9	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			1	1.E FE	50,000	68.3540	34,177	50,000	50,000	0	0	0	0	2.587	2.587	FA	539	1,294	07/31/2020	02/01/2043
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-RE-7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C				1.E FE	75,000	93.4690	70,102	75,000	75,000	0	0	0	0	2.596	2.596	JJ	974	1,947	12/06/2019	07/01/2027
546589-R6-1	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			2	1.D FE	99,677	85.9840	85,984	100,000	99,727	0	17	0	0	2.380	2.404	MN	304	2,380	03/03/2021	05/15/2037
56185P-CF-8	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1.E FE	87,138	106.7190	80,039	75,000	79,321	0	(1,244)	0	0	5.000	3.121	AO	938	3,750	02/02/2017	10/01/2028
575831-FH-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV	SD		1,2	1.C FE	250,000	83.1840	207,960	250,000	250,000	0	0	0	0	3.273	3.273	MN	1,364	8,183	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	75,562	73.2740	54,956	75,000	75,391	0	(55)	0	0	2.950	2.860	MN	283	2,213	09/30/2020	05/15/2043
592190-MG-4	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.D FE	96,888	102.9180	82,334	80,000	83,017	0	(1,951)	0	0	5.000	2.425	JJ	2,000	4,000	04/15/2016	07/01/2027
59333P-H8-4	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	57,814	100.6460	50,323	50,000	50,690	0	(897)	0	0	5.000	3.119	AO	625	2,500	01/15/2015	10/01/2034
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	107,945	83.1350	83,135	100,000	105,253	0	(839)	0	0	3.490	2.503	AO	873	3,490	09/29/2020	10/01/2042
59334P-JT-5	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA			2	1.C FE	72,797	74.8670	56,150	75,000	73,047	0	80	0	0	2.600	2.781	JJ	975	1,950	10/01/2020	07/01/2042
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-FN-1	MICHIGAN ST BLDG AUTH REV	SD		2	1.C FE	185,832	105.1890	157,784	150,000	160,699	0	(3,670)	0	0	5.000	2.341	AO	1,583	7,500	07/25/2016	10/15/2032
60416S-5D-8	MINNESOTA ST HSG FIN AGY			2	1.B FE	35,000	81.5330	28,537	35,000	35,000	0	0	0	0	3.237	3.237	JJ	566	1,133	01/24/2020	01/01/2040
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
63968A-P2-5	NEBRASKA PUB PWR DIST REV			2	1.E FE	87,251	104.8960	78,672	75,000	77,999	0	(1,435)	0	0	5.000	2.927	JJ	1,875	3,750	12/20/2016	01/01/2027
646067-EH-7	NEW JERSEY ST EDL FACS AUTH REV	SD		2	1.F FE	125,000	85.1160	106,395	125,000	125,000	0	0	0	0	4.293	4.293	JJ	2,683	6,648	03/03/2022	07/01/2042
646140-DP-5	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	125,000	93.3200	116,650	125,000	125,000	0	0	0	0	1.047	1.047	JJ	654	1,309	01/22/2021	01/01/2026
646140-DR-1	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	126,051	89.3730	111,716	125,000	125,620	0	(150)	0	0	1.483	1.355	JJ	927	1,854	01/26/2021	01/01/2028
64989K-LJ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML	SD		1	1.C FE	50,000	78.5010	39,251	50,000	50,000	0	0	0	0	2.818	2.818	MN	180	1,409	04/30/2020	11/15/2039
649902-T2-9	NEW YORK STATE DORMITORY AUTHORITY	SD		1	1.B FE	186,247	101.8610	178,257	175,000	184,189	0	(1,242)	0	0	5.500	4.519	MS	2,834	9,625	04/25/2022	03/15/2030
64990G-JY-9	NEW YORK STATE DORMITORY AUTHORITY	SD		1,2	1.D FE	54,108	89.4040	44,702	50,000	52,630	0	(430)	0	0	4.294	3.242	JJ	1,074	2,147	05/29/2020	07/01/2044
660043-DS-6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	SD		2	1.F FE	52,423	85.1530	42,577	50,000	51,494	0	(248)	0	0	3.696	3.093	JD	154	1,848	02/05/2020	06/01/2039
660043-DT-4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	SD		2	1.F FE	52,645	81.1320	40,566	50,000	51,630	0	(271)	0	0	3.796	3.136	JD	158	1,898	01/30/2020	06/01/2044
67756D-PD-2	OHIO ST HIGHER EDL FAC COMMN REV			2	1.F FE	122,500	97.3670	121,709	125,000	122,605	0	59	0	0	4.000	4.128	JJ	2,500	5,000	04/22/2022	07/01/2047
67760H-NH-0	OHIO ST TPK COMMN TPK REV	SD		2	1.C FE	75,435	73.0970	54,823	75,000	75,284	0	(39)	0	0	3.196	3.127	FA	906	2,397	02/06/2020	02/15/2048
73358W-YF-5	PORT AUTH N Y & N J			2	1.D FE	258,185	102.8830	231,487	225,000	231,778	0	(3,624)	0	0	5.000	3.250	AO	2,375	11,250	11/05/2015	10/15/2030

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
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV	SD		1	1.C FE	125,000	74.5670	93,209	125,000	125,000	0	0	0	0	2.543	2.543	MS	1,060	3,179	06/12/2020	09/01/2040
74265L-M6-2	PRIVATE COLLEGES & UNIVS AUTH GA REV			2	1.C FE	76,422	104.5090	67,931	65,000	68,686	0	(1,270)	0	0	5.000	2.840	AO	813	3,250	06/01/2017	10/01/2038
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
76913C-BF-5	RIVERSIDE CNTY CALIF PENSION OBLIG	SD		1	1.C FE	75,000	91.1440	68,358	75,000	75,000	0	0	0	0	3.818	3.818	FA	1,082	2,864	04/23/2020	02/15/2038
795576-FP-7	SALT LAKE CITY UTAH ARPT REV			2	1.E FE	115,469	105.1660	105,166	100,000	105,810	0	(1,544)	0	0	5.000	3.231	JJ	2,500	5,000	02/09/2017	07/01/2030
79574C-AS-2	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B FE	57,280	102.5720	51,286	50,000	51,179	0	(801)	0	0	5.000	3.280	JD	208	2,500	05/26/2015	12/01/2035
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	54,892	81.6840	40,842	50,000	53,205	0	(510)	0	0	3.303	2.129	MN	275	1,652	08/06/2020	11/01/2039
79771F-EY-9	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	5,000	91.2020	4,560	5,000	5,000	0	0	0	0	2.593	2.593	MN	22	130	12/13/2019	11/01/2029
79771F-FG-7	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL				1.D FE	45,000	90.7720	40,847	45,000	45,000	0	0	0	0	2.593	2.593	MN	194	583	12/13/2019	11/01/2029
79771F-FJ-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	SD		2	1.D FE	125,000	88.6540	110,818	125,000	125,000	0	0	0	0	2.803	2.803	MN	584	3,504	12/13/2019	11/01/2031
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE	SD		1,2	1.B FE	100,000	72.5170	72,517	100,000	100,000	0	0	0	0	2.967	2.967	JD	247	2,967	10/01/2020	06/01/2050
837227-7M-3	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	51,087	85.1560	42,578	50,000	50,679	0	(110)	0	0	3.390	3.123	FA	706	1,695	02/06/2020	08/01/2039
837227-7N-1	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	51,123	79.1450	39,573	50,000	50,702	0	(113)	0	0	3.500	3.223	FA	729	1,750	02/06/2020	08/01/2043
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE			1	1.A FE	100,000	102.1580	102,158	100,000	100,000	0	0	0	0	5.102	5.103	MS	1,701	2,239	03/10/2023	04/01/2035
88278P-TQ-7	TEXAS ST UNIV SYS FING REV			2	1.C FE	169,823	100.4710	150,707	150,000	150,725	0	(3,518)	0	0	5.000	2.593	MS	2,208	7,500	03/29/2018	03/15/2029
898735-UU-7	TUCSON ARIZ CTFS PARTN			1	1.D FE	119,322	75.9890	113,984	150,000	122,330	0	1,822	0	0	2.282	4.336	JJ	1,712	3,423	04/27/2022	07/01/2035
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	125,000	82.2090	102,761	125,000	125,000	0	0	0	0	2.592	2.592	MN	414	3,240	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
915200-UK-3	UNIVERSITY VT & ST AGRIC COLLEGE			2	1.E FE	89,705	101.6370	76,228	75,000	76,251	0	(1,632)	0	0	5.000	2.731	AO	938	3,750	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-EY-1	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	50,546	86.5630	43,282	50,000	50,347	0	(52)	0	0	3.393	3.264	JD	75	1,697	12/12/2019	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
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C				1.A FE	38,889	87.5620	34,052	38,889	38,889	0	0	0	0	2.750	2.740	MON	89	1,069	04/25/2013	04/25/2042
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
928172-7B-5	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	53,235	82.1740	41,087	50,000	52,777	0	(129)	0	0	3.273	2.850	FA	682	1,637	04/28/2020	08/01/2040
940093-7A-9	WASHINGTON ST UNIV REVS			2	1.E FE	206,852	102.7600	179,830	175,000	179,472	0	(3,465)	0	0	5.000	2.900	AO	2,188	8,750	02/12/2015	04/01/2029
940093-7B-7	WASHINGTON ST UNIV REVS			2	1.E FE	100,065	102.7870	87,369	85,000	87,119	0	(1,641)	0	0	5.000	2.950	AO	1,063	4,250	02/12/2015	04/01/2030
940094-DA-0	WASHINGTON ST UNIV REVS			2	1.E FE	56,034	100.6820	50,341	50,000	50,269	0	(1,067)	0	0	5.000	2.803	AO	625	2,500	03/29/2018	04/01/2031
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV			2	1.D FE	120,824	100.0480	125,060	125,000	120,952	0	78	0	0	4.000	4.200	JD	417	5,000	05/06/2022	06/01/2051
97712D-QR-0	WISCONSIN ST HEALTH & EDL FACS AUTH REV	SD		2	1.B FE	217,044	100.4070	200,814	200,000	204,544	0	(1,822)	0	0	4.000	3.000	MN	1,022	8,000	06/09/2016	11/15/2039
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						9,043,976	XXX	7,852,790	8,478,889	8,630,091	0	(64,747)	0	0	XXX	XXX	XXX	92,637	324,302	XXX	XXX
3131X6-JS-0	FH ZK2973 - RMBS			4	1.A	1,887	93.9210	1,769	1,884	1,880	0	(1)	0	0	3.500	3.425	MON	5	66	01/26/2011	02/01/2026
3131XJ-DM-1	FH ZL2808 - RMBS			4	1.A	10,053	94.5149	9,197	9,731	10,266	0	(7)	0	0	3.500	2.577	MON	28	341	02/23/2012	03/01/2042
3131XQ-TK-2	FH ZL8654 - RMBS			4	1.A	17,272	96.9658	15,783	16,277	17,686	0	(2)	0	0	4.000	2.685	MON	54	651	11/05/2014	11/01/2044
3131Y0-2A-9	FH ZM6169 - RMBS			4	1.A	49,747	98.1222	46,687	47,580	51,759	0	187	0	0	4.500	3.166	MON	178	2,141	04/26/2018	04/01/2048
31329K-X3-3	FH ZA2498 - RMBS			4	1.A	30,735	95.6470	29,278	30,610	30,778	0	(15)	0	0	3.500	3.356	MON	89	1,071	05/24/2018	03/01/2038
3132A1-XW-9	FH ZS1593 - RMBS			4	1.A	5,207	105.2151	5,157	4,901	5,226	0	(13)	0	0	5.500	3.873	MON	22	270	02/26/2010	08/01/2037
3132A4-NN-4	FH ZS3997 - RMBS			4	1.A	21,353	97.9784	19,743	20,150	21,517	0	(8)	0	0	4.000	2.890	MON	67	806	09/26/2014	08/01/2044
3132A5-E8-4	FH ZS4659 - RMBS			4	1.A	203,649	93.0874	185,966	199,775	206,928	0	95	0	0	3.500	2.962	MON	583	6,992	03/30/2018	04/01/2046
3132A9-MU-8	FH ZS8471 - RMBS			4	1.A	6,762	94.6910	6,168	6,514	6,600	0	(20)	0	0	2.500	1.605	MON	14	163	09/11/2012	09/01/2027
3132A9-R3-3	FH ZS8606 - RMBS			4	1.A	226,403	95.5858	216,832	226,845	226,217	0	16	0	0	3.000	3.044	MON	567	6,805	03/29/2018	04/01/2031
3132D5-6Z-0	FH SB8088 - RMBS			4	1.A	1,121,902	87.0736	953,417	1,094,956	1,118,744	0	(1,801)	0	0	1.500	1.022	MON	1,369	16,424	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	239,668	82.1168	191,017	232,616	240,245	0	(114)	0	0	2.000	1.606	MON	388	4,652	08/28/2020	09/01/2050
3133A8-MR-5	FH QB2168 - RMBS			4	1.A	324,770	82.3702	258,545	313,882	326,663	0	62	0	0	2.000	1.513	MON	523	6,278	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-FT-8	FH RA8278 - RMBS			4	1.A	185,894	99.6146	186,753	187,476	185,920	0	27	0	0	5.000	5.128	MON	781	7,030	02/15/2023	12/01/2052
3133KQ-N6-9	FH RA8513 - RMBS			4	1.A	236,822	99.0760	232,959	235,132	236,787	0	(35)	0	0	5.000	4.904	MON	980	9,797	02/03/2023	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
3136AE-PS-0	FNR 2013-63 PD - CMO/RMBS			4	1.A	27,622	87.0940	24,753	28,422	27,677	0	(140)	0	0	2.000	2.563	MON	47	568	10/31/2013	05/25/2043
3136AE-ZQ-3	FNR 2013-56 P - CMO/RMBS			4	1.A	42,351	92.3394	39,564	42,846	42,462	0	22	0	0	2.500	2.719	MON	89	1,071	11/12/2013	06/25/2043
31371N-XK-6	FN 257282 - RMBS			4	1.A	2,707	101.3340	2,771	2,735	2,715	0	1	0	0	5.500	5.756	MON	13	150	07/21/2008	07/01/2028
3138AB-NC-9	FN AH9386 - RMBS			4	1.A	49,922	96.6459	46,717	48,339	50,410	0	(43)	0	0	4.000	3.175	MON	161	1,934	03/29/2018	04/01/2041
3138EN-HG-7	FN AL5630 - RMBS			4	1.A	21,490	98.8106	20,009	20,250	21,707	0	2	0	0	4.000	2.851	MON	68	810	08/27/2014	08/01/2044
3138X3-BX-9	FN AU3653 - RMBS			4	1.A	30,836	97.0487	28,462	29,328	30,929	0	100	0	0	4.000	3.093	MON	98	1,173	11/01/2013	09/01/2043
3138XW-AM-0	FN AW6311 - RMBS			4	1.A	9,612	98.8106	9,009	9,117	9,858	0	(3)	0	0	4.000	2.753	MON	30	365	07/24/2014	06/01/2044
3138XX-H7-4	FN AW7453 - RMBS			4	1.A	11,241	98.8108	10,428	10,553	11,571	0	2	0	0	4.000	2.491	MON	35	422	10/14/2014	09/01/2044
3138Y6-MY-7	FN AX4874 - RMBS			4	1.A	25,085	93.6486	22,162	23,665	25,086	0	24	0	0	3.500	2.560	MON	69	828	01/15/2015	12/01/2044
3140FP-C9-8	FN BE3695 - RMBS			4	1.A	59,536	93.4258	54,448	58,279	61,523	0	61	0	0	3.500	2.698	MON	170	2,040	05/30/2019	06/01/2047
3140FP-DG-1	FN BE3702 - RMBS			4	1.A	107,291	96.5337	98,787	102,334	111,895	0	336	0	0	4.000	2.661	MON	341	4,093	12/06/2017	06/01/2047
3140JQ-TE-3	FN BN7748 - RMBS			4	1.A	121,258	92.8241	108,334	116,709	124,819	0	87	0	0	3.500	2.580	MON	340	4,085	09/27/2019	09/01/2049
3140QA-NN-6	FN CA3096 - RMBS			4	1.A	80,556	98.9270	76,016	76,840	89,472	0	589	0	0	4.500	2.184	MON	288	3,458	03/22/2019	02/01/2049
3140QK-QX-9	FN CB0469 - RMBS			4	1.A	415,816	86.6340	343,851	396,901	413,420	0	(855)	0	0	2.500	1.768	MON	827	9,923	06/03/2021	05/01/2041
3140QN-BZ-4	FN CB2755 - RMBS			4	1.A	244,353	89.0222	233,470	262,260	244,968	0	343	0	0	3.000	3.894	MON	656	7,868	06/29/2022	02/01/2052
3140QP-2F-3	FN CB4373 - RMBS			4	1.A	549,265	94.5816	523,484	553,473	549,375	0	72	0	0	4.000	4.098	MON	1,845	22,139	08/25/2022	08/01/2052
3140QR-KE-2	FN CB5692 - RMBS			4	1.A	378,681	101.7772	382,305	375,629	378,586	0	(95)	0	0	5.500	5.373	MON	1,722	10,330	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
3140X4-M4-5	FN FM1278 - RMBS			4	1.A	45,309	94.0821	41,658	44,278	45,510	0	(76)	0	0	3.000	2.226	MON	111	1,328	07/30/2019	07/01/2034
3140X7-4F-3	FN FM4421 - RMBS			4	1.A	571,363	90.0223	491,911	546,432	568,282	0	(1,438)	0	0	2.000	1.105	MON	911	10,929	12/09/2020	10/01/2035
3140X9-V5-1	FN FM6035 - RMBS			4	1.A	175,577	90.2579	152,515	168,977	174,778	0	(432)	0	0	2.000	1.243	MON	282	3,380	02/19/2021	02/01/2036
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
31418R-P7-0	FN AD4045 - RMBS			4	1.A	7,479	102.6908	7,394	7,200	7,596	0	(13)	0	0	5.000	3.883	MON	30	360	04/27/2010	04/01/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						6,614,550	XXX	5,931,611	6,501,537	6,635,005	0	(4,081)	0	0	XXX	XXX	XXX	15,884	175,972	XXX	XXX
040588-F4-2	ARIZONA ST CTFS PARTN			2	1.D FE	87,398	101.2560	75,942	75,000	76,306	0	(1,704)	0	0	5.000	2.634	AO	938	3,750	12/20/2016	10/01/2024
19668Q-GZ-2	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1.D FE	283,923	100.4070	251,018	250,000	251,238	0	(6,012)	0	0	5.000	2.533	MS	3,681	12,500	03/29/2018	03/15/2026
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						371,321	XXX	326,960	325,000	327,544	0	(7,716)	0	0	XXX	XXX	XXX	4,618	16,250	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						16,029,847	XXX	14,111,360	15,305,426	15,592,640	0	(76,545)	0	0	XXX	XXX	XXX	113,139	516,524	XXX	XXX
00287Y-BV-0	ABBVIE INC			1,2	1.G FE	258,370	95.8845	239,711	250,000	254,995	0	(1,760)	0	0	2.950	2.190	MN	819	7,375	01/20/2022	11/21/2026
009279-AC-4	AIRBUS SE		C	1,2	1.F FE	208,854	86.4020	172,804	200,000	207,619	0	(210)	0	0	3.950	3.701	AO	1,778	7,900	06/15/2017	04/10/2047
010392-FU-7	ALABAMA POWER CO			1,2	1.E FE	110,295	81.3706	101,713	125,000	113,158	0	1,569	0	0	1.450	3.022	MS	534	1,813	02/24/2022	09/15/2030
010392-FX-1	ALABAMA POWER CO			1,2	1.E FE	399,770	88.8369	355,348	400,000	399,808	0	20	0	0	3.050	3.057	MS	3,592	12,200	03/02/2022	03/15/2032
010392-FY-9	ALABAMA POWER CO			1,2	1.E FE	146,811	98.0023	147,003	150,000	147,590	0	598	0	0	3.750	4.228	MS	1,875	5,922	09/09/2022	09/01/2027
023608-AL-6	AMEREN CORP			1,2	2.A FE	99,981	91.8006	91,801	100,000	99,988	0	4	0	0	1.950	1.954	MS	574	1,950	11/15/2021	03/15/2027
025816-CP-2	AMERICAN EXPRESS CO			2	1.F FE	193,396	95.5133	191,027	200,000	197,321	0	740	0	0	3.300	3.731	MN	1,063	6,600	03/29/2018	05/03/2027
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	244,945	99.6186	249,047	250,000	249,878	0	967	0	0	2.900	3.298	FA	2,719	7,250	01/02/2019	02/16/2024
03027X-BW-9	AMERICAN TOWER CORP			1,2	2.C FE	99,491	93.5339	93,534	100,000	99,565	0	44	0	0	4.050	4.113	MS	1,193	4,050	03/29/2022	03/15/2032

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
031162-DD-9	AMGEN INC			1,2	2.A FE	99,687	94.0528	94,053	100,000	99,764	0	42	0	0	3.000	3.050	FA	1,075	3,000	02/17/2022	02/22/2029
053484-AE-1	AVALONBAY COMMUNITIES INC			1,2	1.G FE	174,893	103.9171	181,855	175,000	174,894	0	1	0	0	5.300	5.308	JD	618	0	12/04/2023	12/07/2033
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	2.518	FA	521	1,250	07/23/2019	08/01/2024
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.A FE	169,855	77.4241	193,560	250,000	170,135	0	280	0	0	3.650	5.999	FA	3,447	0	09/27/2023	08/15/2052
09659W-2V-5	BNP PARIBAS SA		C	2	1.D FE	250,000	100.6676	251,669	250,000	250,000	0	0	0	0	5.125	5.125	JJ	5,979	6,406	01/09/2023	01/13/2029
100743-AM-5	BOSTON GAS CO			1,2	2.A FE	200,000	89.1669	178,334	200,000	200,000	0	0	0	0	3.757	3.757	MS	2,192	7,514	03/11/2022	03/16/2032
110122-DC-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	48,419	98.4297	45,278	46,000	46,466	0	(326)	0	0	3.875	3.118	FA	673	1,783	06/15/2017	08/15/2025
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	196,224	96.5272	193,054	200,000	198,445	0	417	0	0	3.250	3.491	JD	289	6,500	03/29/2018	06/15/2027
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
134429-BG-3	CAMPBELL SOUP CO			1,2	2.B FE	270,723	97.8094	244,524	250,000	264,300	0	(3,383)	0	0	4.150	2.618	MS	3,055	10,375	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
143499-AB-7	CARNEGIE INSTITUTION OF WASHINGTON			1,2	1.C FE	50,000	74.3502	37,175	50,000	50,000	0	0	0	0	3.224	3.224	JJ	806	1,612	06/03/2020	07/01/2049
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	185,906	94.8964	189,793	200,000	195,180	0	1,741	0	0	2.400	3.374	FA	1,893	4,800	03/29/2018	08/09/2026
172967-LW-9	CITIGROUP INC			1,2,5	1.G FE	232,790	96.3046	240,762	250,000	235,148	0	2,358	0	0	4.075	5.379	AO	1,924	10,188	01/04/2023	04/23/2029
194162-AN-3	COLGATE-PALMOLIVE CO			1,2	1.D FE	149,820	96.4782	144,717	150,000	149,868	0	34	0	0	3.100	3.126	FA	1,757	4,728	08/01/2022	08/15/2027
20030N-BH-3	COMCAST CORP			1	1.G FE	241,138	96.8788	242,197	250,000	244,838	0	453	0	0	4.250	4.531	JJ	4,899	10,625	02/20/2014	01/15/2033
208251-AE-8	CONOCOPHILLIPS CO			1	1.F FE	242,725	111.3752	211,613	190,000	206,840	0	(2,716)	0	0	6.950	5.020	AO	2,788	13,205	06/17/2003	04/15/2029
22160K-AL-9	COSTCO WHOLESALE CORP			1,2	1.E FE	48,703	98.8860	49,443	50,000	49,912	0	227	0	0	2.750	3.221	MN	164	1,375	04/06/2018	05/18/2024
24422E-WA-3	JOHN DEERE CAPITAL CORP				1.F FE	224,872	92.3703	207,833	225,000	224,921	0	25	0	0	1.700	1.712	JJ	1,806	3,825	01/04/2022	01/11/2027
25179M-AV-5	DEVON ENERGY CORP			1,2	2.B FE	99,955	101.1996	101,200	100,000	99,989	0	5	0	0	5.850	5.856	JD	260	5,850	12/10/2015	12/15/2025
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
254687-FN-1	WALT DISNEY CO			1	1.G FE	49,973	98.1801	49,090	50,000	49,993	0	6	0	0	3.350	3.362	MS	451	1,675	03/19/2020	03/24/2025
26441C-AP-0	DUKE ENERGY CORP			1,2	2.B FE	102,584	91.7106	91,711	100,000	102,186	0	(59)	0	0	4.800	4.638	JD	213	4,800	12/01/2015	12/15/2045
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
26875P-AU-5	EOG RESOURCES INC			1,2	1.G FE	49,980	99.6960	49,848	50,000	49,986	0	2	0	0	4.375	4.380	AO	462	2,188	04/08/2020	04/15/2030
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	298,482	82.0835	246,251	300,000	298,820	0	143	0	0	1.850	1.906	FA	2,313	5,550	08/03/2021	08/01/2031
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	49,827	100.9544	50,477	50,000	49,962	0	20	0	0	5.875	5.921	AO	620	2,938	10/01/2015	10/15/2025
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	149,847	97.6438	146,466	150,000	149,960	0	31	0	0	2.850	2.872	AO	1,069	4,275	03/24/2020	04/01/2025
35137L-AM-7	FOX CORP			1,2	2.B FE	74,883	97.2998	72,975	75,000	74,969	0	24	0	0	3.050	3.084	AO	534	2,288	03/31/2020	04/07/2025
369550-AZ-1	GENERAL DYNAMICS CORP			1,2	1.G FE	92,112	93.4823	93,482	100,000	94,185	0	1,353	0	0	2.625	4.271	MN	335	2,625	06/13/2022	11/15/2027
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	100,000	92.7811	92,781	100,000	100,000	0	0	0	0	2.640	2.640	FA	931	2,640	01/19/2022	02/24/2028
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	144,714	90.7064	136,060	150,000	146,675	0	1,010	0	0	1.100	1.824	MS	550	1,650	01/13/2022	03/01/2027
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	99,072	62.6834	62,683	100,000	99,143	0	21	0	0	2.667	2.712	AO	667	2,667	08/17/2020	10/01/2050
46625H-JT-8	JPMORGAN CHASE & CO				1.F FE	99,753	99.8353	99,835	100,000	99,998	0	29	0	0	3.875	3.905	FA	1,615	3,875	01/30/2014	02/01/2024
46647P-BT-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	200,000	92.5701	185,140	200,000	200,000	0	0	0	0	1.045	1.045	MN	244	2,090	11/12/2020	11/19/2026
46647P-BW-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	250,038	91.9165	229,791	250,000	250,016	0	(7)	0	0	1.040	1.037	FA	1,062	2,600	02/01/2021	02/04/2027
487836-BZ-0	KELLANOVA			1,2	2.B FE	240,893	101.4732	253,683	250,000	240,989	0	96	0	0	5.250	5.761	MS	4,375	0	11/16/2023	03/01/2033
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	102,723	93.4505	93,451	100,000	102,137	0	(324)	0	0	3.100	2.711	MS	818	3,100	03/02/2022	03/26/2030
55903V-BC-6	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	200,000	91.2979	182,596	200,000	200,000	0	0	0	0	4.279	4.278	MS	2,520	8,558	03/09/2022	03/15/2032
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	219,928	102.7564	256,891	250,000	220,037	0	109	0	0	5.000	5.860	MN	1,528	6,250	10/03/2023	05/17/2053
59217G-CK-3	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	185,060	93.8403	187,681	200,000	193,102	0	1,688	0	0	3.000	4.009	MS	1,700	6,000	11/05/2018	09/19/2027
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
595620-AQ-8	MIDAMERICAN ENERGY CO			1,2	1.F FE	49,984	94.9715	47,486	50,000	49,994	0	2	0	0	3.100	3.104	MN	258	1,550	01/23/2017	05/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
61747Y-FA-8	MORGAN STANLEY			1,2,5	1.E FE	99,998	100.5797	100,580	100,000	100,000	0	2	0	0	5.123	5.125	FA	2,135	2,732	01/17/2023	02/01/2029
631005-BJ-3	NARRAGANSETT ELECTRIC CO			1,2	1.G FE	100,000	91.6227	91,623	100,000	100,000	0	0	0	0	3.395	3.395	AO	773	3,395	04/07/2020	04/09/2030
654106-AF-0	NIKE INC			1,2	1.E FE	46,220	94.8418	47,421	50,000	48,512	0	491	0	0	2.375	3.488	MN	198	1,188	01/03/2019	11/01/2026
65473P-AJ-4	NISOURCE INC			1,2	2.B FE	49,816	93.4817	46,741	50,000	49,877	0	17	0	0	3.600	3.644	MN	300	1,800	04/07/2020	05/01/2030
666807-BS-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	149,399	99.5440	149,316	150,000	149,599	0	54	0	0	4.400	4.449	MN	1,100	6,600	03/19/2020	05/01/2030
67021C-AR-8	NSTAR ELECTRIC CO			1,2	1.F FE	197,436	82.3351	164,670	200,000	197,968	0	244	0	0	1.950	2.095	FA	1,473	3,900	10/14/2021	08/15/2031
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	199,906	96.2796	192,559	200,000	199,951	0	9	0	0	3.700	3.706	MN	946	7,400	08/07/2018	11/15/2028
68389X-CM-5	ORACLE CORP			1,2	2.B FE	99,806	100.1191	100,119	100,000	99,852	0	46	0	0	4.500	4.538	MN	688	3,375	02/02/2023	05/06/2028
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	517,380	94.6662	473,331	500,000	508,794	0	(3,610)	0	0	2.600	1.840	JJ	5,706	13,000	07/22/2021	07/23/2026
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
713448-EQ-7	PEPSICO INC			1,2	1.E FE	449,681	97.1292	437,081	450,000	449,919	0	65	0	0	2.250	2.265	MS	2,869	10,125	03/17/2020	03/19/2025
713448-FE-3	PEPSICO INC			1,2	1.E FE	99,630	84.6867	84,687	100,000	99,705	0	35	0	0	1.950	1.991	AO	379	1,950	10/06/2021	10/21/2031
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	92,908	94.1656	94,166	100,000	95,353	0	1,593	0	0	2.250	4.084	MS	663	2,250	06/13/2022	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
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	99,812	89.9164	89,916	100,000	99,842	0	17	0	0	3.100	3.122	MS	913	3,100	03/09/2022	03/15/2032
747525-AU-7	QUALCOMM INC			1,2	1.F FE	495,799	96.6930	459,292	475,000	488,258	0	(4,026)	0	0	3.250	2.322	MN	1,758	15,438	02/08/2022	05/20/2027
75513E-CS-8	RTX CORP			1,2	2.A FE	137,750	101.3849	152,077	150,000	137,795	0	46	0	0	5.375	5.967	FA	2,777	0	09/26/2023	02/27/2053
75513E-CW-9	RTX CORP			1,2	2.A FE	99,812	108.2861	108,286	100,000	99,810	0	(2)	0	0	6.100	6.126	MS	898	0	11/06/2023	03/15/2034
756109-BE-3	REALTY INCOME CORP			1,2	1.G FE	193,869	99.4153	173,977	175,000	183,580	0	(5,035)	0	0	4.625	1.630	MN	1,349	8,094	12/08/2021	11/01/2025
756109-BT-0	REALTY INCOME CORP			1,2	1.G FE	245,050	100.2488	250,622	250,000	245,369	0	319	0	0	4.900	5.148	JJ	8,745	0	04/05/2023	07/15/2033
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	311,835	94.9428	284,828	300,000	307,543	0	(2,225)	0	0	3.000	2.191	JD	125	9,000	01/18/2022	06/26/2027
857477-BQ-5	STATE STREET CORP			2,5	1.F FE	100,000	91.8380	91,838	100,000	100,000	0	0	0	0	1.684	1.684	MN	201	1,684	11/15/2021	11/18/2027
89236T-JV-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	449,532	92.8655	417,895	450,000	449,711	0	92	0	0	1.900	1.922	JJ	3,990	8,550	01/10/2022	01/13/2027
893526-DJ-9	TRANSCANADA PIPELINES LTD			1	2.B FE	221,036	105.2858	210,572	200,000	215,614	0	(581)	0	0	6.100	5.378	JD	1,017	12,200	07/12/2011	06/01/2040
902674-ZW-3	UBS AG (LONDON BRANCH)		C		1.E FE	200,104	103.8530	207,706	200,000	200,098	0	(6)	0	0	5.650	5.638	MS	3,453	0	09/06/2023	09/11/2028
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.F FE	99,895	98.8647	98,865	100,000	99,972	0	21	0	0	3.900	3.923	AO	975	3,900	03/19/2020	04/01/2025
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	250,875	97.4891	243,723	250,000	250,446	0	(90)	0	0	3.850	3.806	JD	428	9,625	09/26/2018	06/15/2028
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	54,411	96.6284	52,179	54,000	54,244	0	(37)	0	0	4.016	3.927	JD	169	2,169	02/28/2019	12/03/2029
92826C-AD-4	VISA INC			1,2	1.D FE	53,270	97.4839	48,742	50,000	51,050	0	(601)	0	0	3.150	1.890	JD	74	1,575	03/16/2020	12/14/2025
92939U-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	199,734	99.8348	199,670	200,000	199,782	0	48	0	0	4.750	4.780	JJ	4,381	4,856	01/09/2023	01/15/2028
931142-CB-7	WALMART INC				1.C FE	286,843	108.7984	271,996	250,000	274,076	0	(1,569)	0	0	5.250	4.197	MS	4,375	13,125	05/01/2014	09/01/2035
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.C FE	49,293	98.2985	49,149	50,000	49,922	0	86	0	0	3.800	3.983	MN	227	1,900	07/27/2015	11/18/2024
95000U-2F-9	WELLS FARGO & CO			1,2,5	1.E FE	215,928	95.5100	191,020	200,000	208,040	0	(3,184)	0	0	3.196	1.524	JD	249	6,392	06/28/2021	06/17/2027
98388M-AB-3	XCEL ENERGY INC			1,2	2.A FE	249,443	91.4085	228,521	250,000	249,660	0	102	0	0	1.750	1.794	MS	1,288	4,375	10/29/2021	03/15/2027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						15,390,934	XXX	14,653,655	15,415,000	15,336,900	0	(11,321)	0	0	XXX	XXX	XXX	139,847	436,899	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
03464P-AC-1	AOMT 2022-2 A3 - RMBS			4	1.F FE	161,932	87.4952	142,040	162,340	161,934	0	0	0	0	3.864	3.894	MON	523	6,273	03/10/2022	01/27/2067
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS			4	1.F FE	90,154	90.2104	81,390	90,223	90,150	0	(3)	0	0	4.086	4.081	MON	307	3,687	03/15/2022	09/26/2061
31573E-AA-9	EFMT 223 A1 - CMO/RMBS			4	1.A FE	283,755	98.7936	283,442	286,903	285,491	0	1,726	0	0	5.000	5.553	MON	1,195	14,345	07/22/2022	08/25/2067
59980M-AJ-0	MCMLT 2018-2 M3 - CMO/RMBS			4	1.A	139,711	86.7788	129,972	149,774	139,905	0	123	0	0	3.750	4.094	MON	468	5,616	05/26/2022	05/28/2058
64831M-AC-6	NRZT 2022-NQM2 - CMO/RMBS			4	1.F	124,680	65.1275	81,409	125,000	124,645	0	(7)	0	0	3.871	3.886	MON	403	4,834	03/03/2022	03/27/2062
85573U-AB-7	STAR 2022-2 A2 - CMO/RMBS			4	1.C FE	399,989	72.9280	291,712	400,000	399,923	0	(43)	0	0	3.573	3.582	MON	1,191	14,292	03/04/2022	02/25/2067

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
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,277,066	XXX	1,085,998	1,291,386	1,278,955	0	1,861	0	0	XXX	XXX	XXX	4,349	52,183	XXX	XXX
08162B-BD-3	BMARK 2019-B11 A4 - CMBS			4	1.A	252,498	90.0086	225,022	250,000	251,167	0	(278)	0	0	3.280	3.156	MON	683	8,201	05/22/2019	05/17/2052
17325G-AD-8	CGCMT 2016-C3 A4 - CMBS			4	1.A	325,875	93.6193	304,263	325,000	324,671	0	(34)	0	0	3.154	3.165	MON	854	10,251	08/08/2018	11/18/2049
17326F-AD-9	CGCMT 2017-C4 A4 - CMBS			4	1.A	122,769	93.0941	116,368	125,000	123,931	0	234	0	0	3.471	3.718	MON	362	4,339	08/10/2018	10/17/2050
33768N-AA-0	FKH 2022-SFR1 A - CMBS			4	1.A FE	99,329	96.1985	95,557	99,333	99,274	0	(33)	0	0	4.145	4.141	MON	343	4,117	04/05/2022	05/19/2039
337964-AC-4	F1VE 2023-V1 A3 - CMBS			4	1.A	103,000	101.5902	101,590	100,000	102,510	0	(490)	0	0	5.668	4.992	MON	472	4,723	02/10/2023	02/11/2056
61766E-BE-4	MSBAM 2016-C29 A4 - CMBS			4	1.A	261,250	94.8266	237,067	250,000	252,445	0	(1,262)	0	0	3.325	2.798	MON	693	8,313	05/04/2016	05/17/2049
89616Q-AB-7	TCN 2022-SFR1 - CMBS			4	1.D FE	249,999	93.3182	233,296	250,000	249,798	0	20	0	0	4.204	4.205	MON	409	10,510	03/23/2022	04/19/2039
95000A-AU-1	WFCM 2015-P2 A4 - CMBS			4	1.A	208,547	96.4114	192,823	200,000	201,775	0	(1,056)	0	0	3.809	3.259	MON	635	7,618	12/13/2016	12/17/2048
95000M-BP-5	WFCM 2016-C36 A4 - CMBS			4	1.A	231,743	92.7735	208,740	225,000	226,870	0	(739)	0	0	3.065	2.722	MON	575	6,896	10/21/2016	11/18/2059
95000P-AE-4	WFCM 2016-C37 A5 - CMBS			4	1.A	154,493	95.7718	143,658	150,000	151,315	0	(500)	0	0	3.794	3.444	MON	474	5,691	12/09/2016	12/15/2049
95001J-AW-7	WFCM 2018-C44 A4 - CMBS			4	1.A	302,984	94.9955	284,986	300,000	301,123	0	(323)	0	0	3.948	3.835	MON	987	11,844	04/30/2018	05/17/2051
95001W-BA-5	WFCM 2019-C49 A4 - CMBS			4	1.A	504,989	93.4813	467,407	500,000	502,384	0	(553)	0	0	3.760	3.647	MON	1,567	18,800	02/21/2019	03/15/2052
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,817,475	XXX	2,610,775	2,774,333	2,787,263	0	(5,015)	0	0	XXX	XXX	XXX	8,054	101,303	XXX	XXX
03768C-AC-3	APID XXX A1A - CDO			4,5	1.A FE	450,900	99.9096	449,593	450,000	462,406	0	202	0	0	6.797	4.539	JAJO	6,372	27,810	05/27/2021	10/20/2031
04016L-AQ-0	ARES XLII AR - CDO		C	4,5	1.A FE	34,264	99.8867	34,225	34,264	34,264	0	0	0	0	6.594	5.768	JAJO	439	2,053	04/07/2021	01/24/2028
04016N-AM-5	ARES XLIV A1R - CDO			4,5	1.A FE	500,000	99.2275	496,137	500,000	500,000	0	0	0	0	6.625	6.695	JAJO	7,203	30,351	03/31/2021	04/17/2034
08181V-AN-5	BSP XVI A1R - CDO			4,5	1.A FE	500,000	99.9507	499,754	500,000	500,000	0	0	0	0	6.694	6.752	JAJO	7,066	30,189	05/24/2021	01/20/2032
12510H-AS-9	CAUTO 231 A1 - ABS			4	1.A FE	120,463	99.6886	123,365	123,750	120,454	0	(9)	0	0	5.750	5.941	MON	316	1,581	09/14/2023	09/15/2053
161571-HU-1	CHAIT 2023-2 A - ABS			4	1.A FE	199,983	102.4910	204,982	200,000	199,984	0	1	0	0	5.080	5.136	MON	452	2,540	09/07/2023	09/16/2030
34534L-AD-9	FORDO 2022-B A3 - ABS			4	1.A FE	99,995	98.7701	98,770	100,000	99,998	0	2	0	0	3.740	3.772	MON	166	3,740	06/22/2022	09/15/2026
36265Q-AD-8	GMCAR 2022-4 A3 - ABS			4	1.A FE	249,959	99.6005	249,001	250,000	249,977	0	15	0	0	4.820	4.875	MON	502	12,050	10/04/2022	08/16/2027
36319T-AN-6	GALXY XXIII AR - CDO		C	4,5	1.A FE	148,827	99.8231	148,563	148,827	148,827	0	0	0	0	6.530	6.555	JAJO	1,863	8,865	02/25/2021	04/24/2029
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
68269J-AE-1	OMFIT 2023-1 A - ABS			4	1.A FE	299,908	101.0303	303,091	300,000	299,916	0	8	0	0	5.500	5.570	MON	779	9,213	05/17/2023	06/14/2038
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
82652Q-AA-9	SRFC 211 A - RMBS			4	1.A FE	35,444	94.3219	33,440	35,453	35,445	0	0	0	0	0.990	1.008	MON	11	351	03/08/2021	11/20/2037
82653E-AA-5	SRFC 2019-1 A - RMBS			4	1.A FE	10,212	99.0530	10,115	10,212	10,212	0	0	0	0	3.200	3.222	MON	10	327	03/12/2019	01/22/2036
89231C-AD-9	TAOT 2022-C A3 - ABS			4	1.A FE	174,971	98.4961	172,368	175,000	174,985	0	10	0	0	3.760	3.796	MON	292	6,580	08/08/2022	04/15/2027
91823A-AU-5	VBTEL 2022-1 C21 - ABS			4	1.F FE	125,000	90.4101	113,013	125,000	125,000	0	0	0	0	3.156	3.177	MON	175	3,945	02/18/2022	02/15/2052
98164E-AD-7	WOART 2021-A A4 - ABS			4	1.A FE	249,977	95.2732	238,183	250,000	249,993	0	6	0	0	0.480	0.483	MON	53	1,200	02/03/2021	09/15/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,476,382	XXX	3,453,150	3,508,812	3,488,078	0	371	0	0	XXX	XXX	XXX	26,281	144,172	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						22,961,857	XXX	21,803,578	22,989,531	22,891,196	0	(14,104)	0	0	XXX	XXX	XXX	178,530	734,557	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						27,101,537	XXX	24,815,213	26,438,889	26,521,227	0	(91,326)	0	0	XXX	XXX	XXX	254,030	829,052	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						7,920,701	XXX	7,045,212	7,821,351	7,943,977	0	(2,154)	0	0	XXX	XXX	XXX	20,327	229,292	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						2,817,475	XXX	2,610,775	2,774,333	2,787,263	0	(5,015)	0	0	XXX	XXX	XXX	8,054	101,303	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						3,847,703	XXX	3,780,109	3,833,812	3,815,622	0	(7,345)	0	0	XXX	XXX	XXX	30,899	160,422	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						41,687,416	XXX	38,251,310	40,868,386	41,068,089	0	(105,839)	0	0	XXX	XXX	XXX	313,310	1,320,069	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 13,704,377	1B ..$ 1,842,903	1C ..$ 4,043,089	1D ..$ 3,711,688	1E ..$ 5,316,582	1F ..$ 4,718,507	1G ..$ 4,348,408
1B	2A ...$ 1,785,360	2B ..$ 1,247,687	2C ..$ 349,487				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

1.

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE WILSON MUTUAL INSURANCE COMPANY

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			30.000	2,475	82.500	2,475	663	0	50	0	317	0	317	0	07/28/2006	
00123Q-10-4	AGNC INVESTMENT REIT ORD			33.000	324	9.810	324	394	4	48	0	(18)	0	(18)	0	05/12/2022	
00130H-10-5	THE AES CORPORATION			61.000	1,174	19.250	1,174	671	0	40	0	(580)	0	(580)	0	03/27/2018	
00206R-10-2	AT&T ORD			427.000	7,165	16.780	7,165	6,874	0	322	0	(418)	0	(418)	0	12/21/2023	
002824-10-0	ABBOTT LABORATORIES ORD			98.999	10,897	110.070	10,897	2,942	0	202	0	28	0	28	0	05/12/2022	
00287Y-10-9	ABBVIE ORD			96.000	14,877	154.970	14,877	2,650	0	568	0	(637)	0	(637)	0	12/30/2021	
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			9.000	700	77.760	700	329	0	0	0	(41)	0	(41)	0	10/10/2018	
00508Y-10-2	ACUITY BRANDS ORD			3.000	614	204.830	614	364	0	2	0	118	0	118	0	10/10/2018	
00724F-10-1	ADOBE ORD			25.000	14,915	596.600	14,915	770	0	0	0	6,502	0	6,502	0	03/28/2007	
00751Y-10-6	ADVANCE AUTO PARTS ORD			4.000	244	61.030	244	355	0	14	0	(344)	0	(344)	0	10/18/2017	
00766T-10-0	AECOM ORD			12.000	1,109	92.430	1,109	383	0	9	0	90	0	90	0	10/10/2018	
007903-10-7	ADVANCED MICRO DEVICES ORD			82.001	12,088	147.410	12,088	1,080	0	0	0	6,777	0	6,777	0	08/28/2017	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD			4.000	563	140.640	563	574	0	2	0	235	0	235	0	08/10/2022	
008252-10-8	AFFILIATED MANAGERS GROUP ORD			3.000	454	151.420	454	382	0	0	0	(21)	0	(21)	0	10/10/2018	
00827B-10-6	AFFIRM HOLDINGS CL A ORD			15.000	737	49.140	737	719	0	0	0	18	0	18	0	12/21/2023	
00846U-10-1	AGILENT TECHNOLOGIES ORD			16.000	2,224	139.030	2,224	452	4	14	0	(170)	0	(170)	0	07/29/2011	
008492-10-0	AGREE REALTY REIT ORD			7.000	441	62.950	441	434	2	0	0	6	0	6	0	12/21/2023	
00857U-10-7	AGILON HEALTH ORD			11.000	138	12.550	138	311	0	0	0	(173)	0	(173)	0	03/23/2023	
009066-10-1	AIRBNB CL A ORD			24.000	3,267	136.140	3,267	2,851	0	0	0	1,215	0	1,215	0	08/10/2022	
00912X-30-2	AIR LEASE CL A ORD			8.000	336	41.940	336	300	2	6	0	28	0	28	0	04/22/2019	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			12.000	3,286	273.800	3,286	840	21	82	0	(414)	0	(414)	0	08/22/2011	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			12.000	1,420	118.350	1,420	295	0	0	0	409	0	409	0	05/23/2012	
011659-10-9	ALASKA AIR GROUP ORD			9.000	352	39.070	352	556	0	0	0	(35)	0	(35)	0	06/14/2016	
012653-10-1	ALBEMARLE ORD			6.000	867	144.480	867	408	2	10	0	(434)	0	(434)	0	10/15/2019	
013872-10-6	ALCOA ORD			10.000	340	34.000	340	358	0	4	0	(115)	0	(115)	0	06/25/2021	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			8.000	1,014	126.770	1,014	949	10	39	0	(151)	0	(151)	0	06/06/2017	
016255-10-1	ALIGN TECHNOLOGY ORD			4.000	1,096	274.000	1,096	628	0	0	0	252	0	252	0	07/27/2017	
018802-10-8	ALLIANT ENERGY ORD			19.000	975	51.300	975	753	0	34	0	(74)	0	(74)	0	03/30/2017	
020002-10-1	ALLSTATE ORD			15.000	2,100	139.980	2,100	451	13	53	0	66	0	66	0	03/05/2008	
02005N-10-0	ALLY FINANCIAL ORD			18.000	629	34.920	629	473	0	22	0	188	0	188	0	10/10/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			8.000	1,531	191.410	1,531	967	0	0	0	(370)	0	(370)	0	12/21/2022	
02079K-10-7	ALPHABET CL C ORD			299.998	42,279	140.930	42,279	3,050	0	0	0	15,660	0	15,660	0	04/03/2014	
02079K-30-5	ALPHABET CL A ORD			320.000	44,701	139.690	44,701	5,281	0	0	0	16,467	0	16,467	0	05/12/2022	
02209S-10-3	ALTRIA GROUP ORD			94.000	3,792	40.340	3,792	1,875	92	357	0	(505)	0	(505)	0	03/28/2007	
023135-10-6	AMAZON COM ORD			482.000	73,235	151.940	73,235	5,682	0	0	0	31,898	0	31,898	0	10/18/2023	
023608-10-2	AMEREN ORD			21.000	1,519	72.340	1,519	696	0	53	0	(348)	0	(348)	0	02/25/2013	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			33.000	453	13.740	453	560	0	0	0	34	0	34	0	12/15/2020	
025537-10-1	AMERICAN ELECTRIC POWER ORD			21.000	1,706	81.220	1,706	1,036	0	71	0	(288)	0	(288)	0	10/29/2015	
025816-10-9	AMERICAN EXPRESS ORD			32.000	5,995	187.340	5,995	708	0	74	0	1,267	0	1,267	0	04/17/2009	
025932-10-4	AMERICAN FINANCIAL GROUP ORD			5.000	594	118.890	594	701	0	41	0	(92)	0	(92)	0	05/12/2022	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			15.000	539	35.960	539	313	0	13	0	87	0	87	0	10/10/2018	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			47.000	3,184	67.750	3,184	1,357	0	81	0	212	0	212	0	07/29/2011	
03027X-10-0	AMERICAN TOWER REIT			23.000	4,965	215.880	4,965	1,012	39	145	0	92	0	92	0	11/20/2007	
030420-10-3	AMERICAN WATER WORKS ORD			12.000	1,584	131.990	1,584	1,060	0	32	0	(213)	0	(213)	0	03/23/2023	
03064D-10-8	AMERICOLD REALTY ORD			14.000	424	30.270	424	454	3	12	0	27	0	27	0	06/28/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03073E-10-5	CENCORA ORD			8.000	1,643	205.380	1,643	143	0	16	0	317	0	317	0	03/28/2007	
03076C-10-6	AMERIPRISE FINANCE ORD			6.000	2,279	379.830	2,279	252	0	32	0	411	0	411	0	10/19/2011	
031100-10-0	AMETEK ORD			12.000	1,979	164.890	1,979	549	0	12	0	302	0	302	0	09/18/2013	
031162-10-0	AMGEN ORD			29.000	8,353	288.020	8,353	1,584	0	247	0	736	0	736	0	07/29/2011	
032095-10-1	AMPHENOL CL A ORD			28.000	2,776	99.130	2,776	213	6	24	0	644	0	644	0	04/17/2009	
032654-10-5	ANALOG DEVICES ORD			28.000	5,560	198.560	5,560	934	0	96	0	967	0	967	0	11/22/2011	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD			22.000	426	19.370	426	569	14	62	0	(38)	0	(38)	0	05/12/2022	
03662Q-10-5	ANSYS ORD			5.000	1,814	362.880	1,814	822	0	0	0	606	0	606	0	05/15/2018	
036752-10-3	ELEVANCE HEALTH ORD			13.000	6,130	471.560	6,130	711	0	77	0	(538)	0	(538)	0	12/03/2014	
03743Q-10-8	APA ORD			30.000	1,076	35.880	1,076	405	0	30	0	(324)	0	(324)	0	07/15/2020	
03750L-10-9	APARTMENT INCOME REIT ORD			13.000	451	34.730	451	493	0	23	0	5	0	5	0	12/15/2020	
03753U-10-6	APELLIS PHARMACEUTICALS ORD			7.000	419	59.860	419	600	0	0	0	(181)	0	(181)	0	07/12/2023	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			28.745	2,679	93.190	2,679	1,728	0	38	0	687	0	687	0	07/12/2023	
037833-10-0	APPLE ORD			793.000	152,676	192.530	152,676	4,277	0	753	0	49,642	0	49,642	0	05/12/2022	
038222-10-5	APPLIED MATERIAL ORD			46.000	7,455	162.070	7,455	556	0	56	0	2,976	0	2,976	0	10/19/2011	
03831W-10-8	APPLOVIN CL A ORD			14.000	558	39.850	558	556	0	0	0	410	0	410	0	08/10/2022	
038336-10-3	APTARGROUP ORD			5.000	618	123.620	618	611	0	8	0	68	0	68	0	12/30/2021	
03852U-10-6	ARAMARK ORD			12.000	337	28.100	337	358	0	1	0	(20)	0	(20)	0	10/10/2018	
039483-10-2	ARCHER DANIELS MIDLAND ORD			29.000	2,094	72.220	2,094	806	0	52	0	(598)	0	(598)	0	03/28/2007	
03990B-10-1	ARES MANAGEMENT CL A ORD			8.000	951	118.920	951	502	0	25	0	404	0	404	0	06/25/2021	
040413-10-6	ARISTA NETWORKS ORD			13.000	3,062	235.510	3,062	734	0	0	0	1,484	0	1,484	0	10/10/2018	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES ORD			2.000	197	98.320	197	150	0	2	0	59	0	59	0	03/20/2019	
042735-10-0	ARROW ELECTRONICS ORD			4.000	489	122.250	489	274	0	0	0	71	0	71	0	10/10/2018	
044186-10-4	ASHLAND ORD			3.000	253	84.310	253	231	0	4	0	(70)	0	(70)	0	10/10/2018	
04621X-10-8	ASSURANT ORD			4.000	674	168.490	674	143	0	11	0	174	0	174	0	08/24/2010	
049468-10-1	ATLASSIAN CL A ORD			9.000	2,141	237.860	2,141	1,033	0	0	0	757	0	757	0	12/21/2023	
049560-10-5	ATMOS ENERGY ORD			8.000	927	115.900	927	836	0	24	0	31	0	31	0	12/30/2021	
052769-10-6	AUTODESK ORD			14.000	3,409	243.480	3,409	628	0	0	0	793	0	793	0	01/23/2015	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			22.000	5,125	232.970	5,125	768	31	110	0	(130)	0	(130)	0	01/30/2008	
053332-10-2	AUTOZONE ORD			2.000	5,171	2,585.610	5,171	788	0	0	0	239	0	239	0	03/27/2013	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			2.000	374	187.220	374	267	3	13	0	51	0	51	0	04/23/2014	
05352A-10-0	AVANTOR ORD			31.000	708	22.830	708	589	0	0	0	54	0	54	0	07/15/2020	
053611-10-9	AVERY DENNISON ORD			5.000	1,011	202.160	1,011	502	0	16	0	106	0	106	0	10/10/2018	
05464C-10-1	AXON ENTERPRISE ORD			4.000	1,033	258.330	1,033	425	0	0	0	370	0	370	0	10/20/2020	
05478C-10-5	AZEK COMPANY CL A ORD			5.000	191	38.250	191	183	0	0	0	90	0	90	0	09/28/2021	
05605H-10-0	BWX TECHNOLOGIES ORD			8.000	614	76.730	614	465	0	7	0	149	0	149	0	10/10/2018	
05722G-10-0	BAKER HUGHES CL A ORD			55.000	1,880	34.180	1,880	1,558	0	28	0	105	0	105	0	10/18/2023	
058498-10-6	BALL ORD			17.000	978	57.520	978	543	0	14	0	108	0	108	0	01/23/2015	
060505-10-4	BANK OF AMERICA ORD			365.000	12,290	33.670	12,290	4,006	0	336	0	201	0	201	0	02/09/2016	
064058-10-0	BANK OF NEW YORK MELLON ORD			39.000	2,030	52.050	2,030	1,208	0	62	0	255	0	255	0	10/30/2008	
06417N-10-3	BANK OZK ORD			4.000	199	49.830	199	152	0	6	0	39	0	39	0	10/10/2018	
070830-10-4	BATH AND BODY WORKS ORD			19.000	820	43.160	820	343	0	15	0	19	0	19	0	10/10/2018	
071813-10-9	BAXTER INTERNATIONAL ORD			31.000	1,198	38.660	1,198	577	9	35	0	(382)	0	(382)	0	12/21/2022	
075887-10-9	BECTON DICKINSON ORD			15.000	3,657	243.830	3,657	985	0	55	0	(157)	0	(157)	0	10/30/2008	
07831C-10-3	BELLRING BRANDS ORD			0.996	55	55.430	55	25	0	0	0	30	0	30	0	10/10/2018	
08265T-20-8	BENTLEY SYSTEMS CL B ORD			11.000	574	52.180	574	451	0	2	0	167	0	167	0	08/10/2022	

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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
084423-10-2	WR BERKLEY ORD			10.000	707	70.720	707	499	0	19	0	(19)	0	(19)	0	03/24/2021	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			93.000	33,169	356.660	33,169	7,044	0	0	0	4,442	0	4,442	0	10/19/2011	
08579W-10-3	BERRY GLOBAL GROUP ORD			9.000	607	67.390	607	395	0	9	0	63	0	63	0	10/10/2018	
086516-10-1	BEST BUY ORD			17.000	1,331	78.280	1,331	201	16	62	0	(33)	0	(33)	0	01/27/2009	
090043-10-0	BILL HOLDINGS ORD			5.000	408	81.590	408	574	0	0	0	(137)	0	(137)	0	10/20/2020	
090572-20-7	BIO RAD LABORATORIES CL A ORD			2.000	646	322.890	646	823	0	0	0	(195)	0	(195)	0	12/21/2022	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			12.000	1,157	96.420	1,157	1,084	0	0	0	(85)	0	(85)	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	365	0	3	0	(46)	0	(46)	0	10/10/2018	
09247X-10-1	BLACKROCK ORD			8.000	6,494	811.800	6,494	1,619	0	160	0	825	0	825	0	04/01/2011	
09260D-10-7	BLACKSTONE ORD			35.000	4,582	130.920	4,582	4,132	0	116	0	1,986	0	1,986	0	09/28/2021	
093671-10-5	H&R BLOCK ORD			15.000	726	48.370	726	348	5	18	0	178	0	178	0	12/29/2016	
09581B-10-3	BLUE OWL CAPITAL CL A ORD			27.000	402	14.900	402	291	0	15	0	116	0	116	0	12/21/2022	
097023-10-5	BOEING ORD			28.000	7,298	260.660	7,298	1,195	0	0	0	1,965	0	1,965	0	08/20/2008	
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			10.000	1,279	127.910	1,279	481	0	19	0	234	0	234	0	10/10/2018	
099724-10-6	BORGWARNER ORD			18.000	645	35.850	645	475	0	4	0	170	0	170	0	01/19/2016	
101121-10-1	BOSTON PROPERTIES REIT ORD			8.000	561	70.170	561	953	8	31	0	21	0	21	0	10/10/2018	
101137-10-7	BOSTON SCIENTIFIC ORD			72.000	4,162	57.810	4,162	551	0	0	0	831	0	831	0	01/23/2015	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			3.000	283	94.240	283	337	0	0	0	93	0	93	0	10/10/2018	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			6.997	370	52.920	370	274	0	0	0	12	0	12	0	06/15/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			113.000	5,798	51.310	5,798	2,479	0	258	0	(2,332)	0	(2,332)	0	05/21/2008	
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	0.998	29	29.290	29	69	1	3	0	(11)	0	(11)	0	07/25/2017	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			14.000	326	23.270	326	224	0	15	0	8	0	8	0	10/10/2018	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			6.000	1,235	205.750	1,235	713	5	18	0	430	0	430	0	10/10/2018	
11135F-10-1	BROADCOM ORD			22.512	25,129	1,116.250	25,129	1,302	0	405	0	13,044	0	13,044	0	10/10/2018	
11284V-10-5	BROOKFIELD RENEWABLE CL A ORD			9.000	259	28.790	259	284	0	7	0	(25)	0	(25)	0	03/23/2023	
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			12.000	853	71.110	853	344	0	6	0	170	0	170	0	10/10/2018	
115637-20-9	BROWN FORMAN CL B ORD			10.000	571	57.100	571	322	2	8	0	(86)	0	(86)	0	10/10/2018	
116794-10-8	BRUKER ORD			9.000	661	73.480	661	550	0	2	0	46	0	46	0	03/24/2021	
117043-10-9	BRUNSWICK ORD			5.000	484	96.750	484	299	0	8	0	123	0	123	0	10/10/2018	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			18.000	3,005	166.940	3,005	814	0	0	0	1,837	0	1,837	0	06/25/2021	
122017-10-6	BURLINGTON STORES ORD			4.000	778	194.480	778	597	0	0	0	(33)	0	(33)	0	10/10/2018	
12503M-10-8	CBOE GLOBAL MARKETS ORD			6.000	1,071	178.560	1,071	778	0	13	0	319	0	319	0	12/30/2021	
12504L-10-9	CBRE GROUP CL A ORD			25.000	2,327	93.090	2,327	736	0	0	0	403	0	403	0	11/25/2016	
12514G-10-8	CDW ORD			7.000	1,591	227.320	1,591	570	0	17	0	341	0	341	0	10/10/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			18.000	1,431	79.500	1,431	202	0	29	0	(103)	0	(103)	0	12/17/2008	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			8.000	691	86.390	691	643	5	16	0	(41)	0	(41)	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			23.000	4,844	210.600	4,844	1,602	121	205	0	976	0	976	0	12/21/2022	
125896-10-0	CMS ENERGY ORD			7.000	406	58.070	406	329	0	14	0	(37)	0	(37)	0	06/27/2018	
126408-10-3	CSX ORD			112.000	3,883	34.670	3,883	484	0	49	0	413	0	413	0	03/28/2007	
126650-10-0	CVS HEALTH ORD			67.000	5,290	78.960	5,290	2,099	0	162	0	(953)	0	(953)	0	04/17/2009	
127097-10-3	COTERRA ENERGY ORD			26.000	664	25.520	664	180	0	30	0	25	0	25	0	01/27/2009	
127190-30-4	CACI INTERNATIONAL CL A ORD			1.000	324	323.860	324	206	0	0	0	23	0	23	0	08/14/2019	

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CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
127387-10-8	CADENCE DESIGN SYSTEMS ORD			14.000	3,813	272.370	3,813	524	0	0	0	1,564	0	1,564	0	03/27/2018	
12769G-10-0	CAESARS ENTERTAINMENT ORD			13.000	609	46.880	609	616	0	0	0	(7)	0	(7)	0	12/21/2023	
133131-10-2	CAMDEN PROPERTY REIT ORD			2.000	199	99.290	199	186	2	8	0	(25)	0	(25)	0	10/10/2018	
134429-10-9	CAMPBELL SOUP ORD			10.000	432	43.230	432	377	0	15	0	(135)	0	(135)	0	10/10/2018	
13646K-10-8	CANADIAN PACIFIC KANSAS CITY ORD			0.996	79	79.060	79	33	0	0	0	4	0	4	0	05/31/2017	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			22.000	2,885	131.120	2,885	1,125	0	53	0	840	0	840	0	03/27/2013	
14149Y-10-8	CARDINAL HEALTH ORD			15.000	1,512	100.800	1,512	486	8	30	0	359	0	359	0	10/20/2000	
142339-10-0	CARLISLE COMPANIES ORD			3.000	937	312.430	937	326	0	10	0	230	0	230	0	10/10/2018	
143130-10-2	CARMAX ORD			9.000	691	76.740	691	217	0	0	0	143	0	143	0	10/19/2011	
143658-30-0	CARNIVAL ORD			57.000	1,057	18.540	1,057	948	0	0	0	597	0	597	0	07/15/2020	
14448C-10-4	CARRIER GLOBAL ORD			44.000	2,528	57.450	2,528	377	8	33	0	713	0	713	0	10/24/2005	
147528-10-3	CASEYS GENERAL STORES ORD			4.000	1,099	274.740	1,099	491	0	6	0	202	0	202	0	10/10/2018	
148806-10-2	CATALENT ORD			9.000	404	44.930	404	386	0	0	0	(1)	0	(1)	0	10/10/2018	
149123-10-1	CATERPILLAR ORD			28.000	8,279	295.670	8,279	1,738	0	140	0	1,571	0	1,571	0	09/25/2008	
150870-10-3	CELANESE ORD			5.000	777	155.370	777	503	0	14	0	266	0	266	0	10/10/2018	
15118V-20-7	CELSIUS HOLDINGS ORD			12.000	654	54.520	654	598	0	0	0	56	0	56	0	07/12/2023	
15135B-10-1	CENTENE ORD			30.000	2,226	74.210	2,226	976	0	0	0	(234)	0	(234)	0	10/10/2018	
15189T-10-7	CENTERPOINT ENERGY ORD			38.000	1,086	28.570	1,086	684	0	29	0	(54)	0	(54)	0	03/28/2007	
156727-10-9	CERENCE ORD			0.875	17	19.660	17	16	0	0	0	1	0	1	0	10/10/2018	
15677J-10-8	CERIDIAN HCM HOLDING ORD			7.000	470	67.120	470	442	0	0	0	21	0	21	0	12/16/2019	
159864-10-7	CHRLS RIVER LABS ORD			3.000	709	236.400	709	369	0	0	0	56	0	56	0	10/10/2018	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			7.000	2,721	388.680	2,721	682	0	0	0	347	0	347	0	03/30/2009	
163851-10-8	CHEMOURS ORD			10.000	315	31.540	315	357	0	10	0	9	0	9	0	10/10/2018	
16411R-20-8	CHENIERE ENERGY ORD			10.000	1,707	170.710	1,707	639	0	16	0	208	0	208	0	10/10/2018	
166764-10-0	CHEVRON ORD			97.000	14,469	149.160	14,469	5,042	0	586	0	(2,942)	0	(2,942)	0	05/19/2005	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			2.000	4,574	2,286.960	4,574	629	0	0	0	1,799	0	1,799	0	10/19/2011	
171340-10-2	CHURCH AND DWIGHT ORD			13.000	1,229	94.560	1,229	602	0	14	0	181	0	181	0	05/15/2018	
171779-30-9	CIENA ORD			8.000	360	45.010	360	329	0	0	0	(48)	0	(48)	0	06/28/2019	
172062-10-1	CINCINNATI FINANCIAL ORD			14.000	1,448	103.460	1,448	658	11	41	0	15	0	15	0	09/18/2013	
17275R-10-2	CISCO SYSTEMS ORD			212.000	10,710	50.520	10,710	3,645	0	329	0	611	0	611	0	12/30/2021	
172908-10-5	CINTAS ORD			5.000	3,013	602.660	3,013	133	0	25	0	755	0	755	0	04/17/2009	
172967-42-4	CITIGROUP ORD			101.000	5,195	51.440	5,195	3,393	0	210	0	627	0	627	0	12/28/2009	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			36.000	1,193	33.140	1,193	761	0	60	0	(224)	0	(224)	0	06/14/2016	
184496-10-7	CLEAN HARBORS ORD			2.000	349	174.510	349	140	0	0	0	121	0	121	0	03/20/2019	
185899-10-1	CLEVELAND CLIFFS ORD			24.000	490	20.420	490	509	0	0	0	103	0	103	0	06/25/2021	
189054-10-9	CLOROX ORD			7.000	998	142.590	998	513	0	33	0	16	0	16	0	07/18/2012	
18915M-10-7	CLOUDFLARE CL A ORD			14.000	1,166	83.260	1,166	1,374	0	0	0	533	0	533	0	06/25/2021	
191216-10-0	COCA-COLA ORD			203.000	11,963	58.930	11,963	4,529	0	371	0	(927)	0	(927)	0	03/23/2023	
192422-10-3	COGNEX ORD			14.000	584	41.740	584	639	0	4	0	(75)	0	(75)	0	10/10/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			30.000	2,266	75.530	2,266	312	0	35	0	550	0	550	0	12/21/2007	
19247G-10-7	COHERENT ORD			8.000	348	43.530	348	400	0	0	0	(52)	0	(52)	0	07/12/2023	
19260Q-10-7	COINBASE GLOBAL CL A ORD			10.000	1,739	173.920	1,739	922	0	0	0	1,385	0	1,385	0	08/10/2022	
194014-50-2	ENOVIS ORD			4.000	224	56.020	224	269	0	0	0	10	0	10	0	06/28/2019	
194162-10-3	COLGATE PALMOLIVE ORD			43.000	3,428	79.710	3,428	1,128	0	82	0	40	0	40	0	10/24/2005	
20030N-10-1	COMCAST CL A ORD			254.000	11,138	43.850	11,138	2,885	0	290	0	2,256	0	2,256	0	05/12/2022	
200340-10-7	COMERICA ORD			10.000	558	55.810	558	219	7	28	0	(110)	0	(110)	0	07/24/2009	

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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
200525-10-3	COMMERCE BANCSHARES ORD			5.985	320	53.410	320	291	0	6	0	(68)	0	(68)	0	10/10/2018	
205887-10-2	CONAGRA BRANDS ORD			39.998	1,146	28.660	1,146	777	0	54	0	(402)	0	(402)	0	10/15/2019	
20602D-10-1	CONCENTRIX ORD			3.000	295	98.210	295	133	0	3	0	(105)	0	(105)	0	08/14/2019	
20717M-10-3	CONFLUENT CL A ORD			12.000	281	23.400	281	426	0	0	0	(145)	0	(145)	0	07/12/2023	
20825C-10-4	CONOCOPHILLIPS ORD			67.000	7,777	116.070	7,777	2,211	0	309	0	(129)	0	(129)	0	10/20/2020	
209115-10-4	CONSOLIDATED EDISON ORD			14.000	1,274	90.970	1,274	713	0	45	0	(61)	0	(61)	0	03/28/2007	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			8.000	1,934	241.750	1,934	127	0	28	0	80	0	80	0	03/28/2007	
21037T-10-9	CONSTELLATION ENERGY ORD			14.997	1,753	116.890	1,753	306	0	17	0	460	0	460	0	08/15/2013	
216648-40-2	COOPER ORD			3.000	1,135	378.450	1,135	1,025	0	0	0	143	0	143	0	12/30/2021	
217204-10-6	COPART ORD			44.000	2,156	49.000	2,156	550	0	0	0	816	0	816	0	10/10/2018	
219350-10-5	CORNING ORD			39.000	1,188	30.450	1,188	513	0	44	0	(58)	0	(58)	0	03/27/2013	
219798-10-5	QUIDELORTHO ORD			3.000	221	73.700	221	415	0	0	0	(36)	0	(36)	0	09/28/2021	
22052L-10-4	CORTEVA ORD			45.995	2,204	47.920	2,204	720	0	29	0	(500)	0	(500)	0	04/25/2013	
22160K-10-5	COSTCO WHOLESALE ORD			23.000	15,182	660.080	15,182	1,527	345	91	0	4,682	0	4,682	0	11/20/2007	
22160N-10-9	COSTAR GROUP ORD			20.000	1,748	87.390	1,748	747	0	0	0	202	0	202	0	10/10/2018	
22266T-10-9	COUPANG CL A ORD			69.000	1,117	16.190	1,117	1,214	0	0	0	(97)	0	(97)	0	07/12/2023	
222795-50-2	COUSINS PROPERTIES REIT ORD			8.000	195	24.350	195	289	0	10	0	(8)	0	(8)	0	06/28/2019	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			13.000	3,319	255.320	3,319	1,617	0	0	0	1,950	0	1,950	0	08/10/2022	
22822V-10-1	CROWN CASTLE ORD			24.000	2,765	115.190	2,765	1,434	0	150	0	(491)	0	(491)	0	12/21/2022	
228368-10-6	CROWN HOLDINGS ORD			7.000	645	92.090	645	331	0	7	0	69	0	69	0	10/10/2018	
229663-10-9	CUBESMART REIT ORD			18.000	834	46.350	834	497	9	35	0	110	0	110	0	10/10/2018	
231021-10-6	CUMMINS ORD			8.000	1,917	239.570	1,917	361	0	52	0	(22)	0	(22)	0	05/04/2007	
231561-10-1	CURTISS WRIGHT ORD			2.000	446	222.790	446	244	0	2	0	112	0	112	0	10/10/2018	
23331A-10-9	D R HORTON ORD			17.000	2,584	151.980	2,584	182	0	18	0	1,068	0	1,068	0	12/29/2016	
233331-10-7	DTE ENERGY ORD			3.000	331	110.260	331	123	3	11	0	(22)	0	(22)	0	03/28/2007	
23355L-10-6	DXC TECHNOLOGY ORD			26.000	595	22.870	595	455	0	0	0	(94)	0	(94)	0	10/20/2020	
235851-10-2	DANAHER ORD			33.000	7,634	231.340	7,634	639	8	9	0	6,995	0	6,995	0	10/30/2008	
237194-10-5	DARDEN RESTAURANTS ORD			8.000	1,314	164.300	1,314	201	0	40	0	208	0	208	0	03/28/2007	
237266-10-1	DARLING INGREDIENTS ORD			10.000	498	49.840	498	685	0	0	0	(128)	0	(128)	0	12/30/2021	
23804L-10-3	DATADOG CL A ORD			13.000	1,578	121.380	1,578	1,125	0	0	0	622	0	622	0	07/15/2020	
23918K-10-8	DAVITA ORD			5.000	524	104.760	524	284	0	0	0	150	0	150	0	10/15/2019	
243537-10-7	DECKERS OUTDOOR ORD			2.000	1,337	668.430	1,337	743	0	0	0	539	0	539	0	12/30/2021	
244199-10-5	DEERE ORD			15.000	5,998	399.870	5,998	791	22	76	0	(433)	0	(433)	0	03/28/2007	
247361-70-2	DELTA AIR LINES ORD			33.000	1,328	40.230	1,328	775	0	7	0	243	0	243	0	09/18/2013	
24906P-10-9	DENTSPLY SIRONA ORD			17.000	605	35.590	605	610	2	9	0	64	0	64	0	10/10/2018	
25179M-10-3	DEVON ENERGY ORD			35.000	1,586	45.300	1,586	550	0	100	0	(567)	0	(567)	0	12/15/2020	
252131-10-7	DEXCOM ORD			20.000	2,482	124.090	2,482	590	0	0	0	217	0	217	0	10/10/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			14.000	2,171	155.080	2,171	404	0	112	0	256	0	256	0	10/20/2020	
253393-10-2	DICKS SPORTING ORD			7.000	1,029	146.950	1,029	267	0	28	0	187	0	187	0	04/22/2019	
253868-10-3	DIGITAL REALTY REIT ORD			18.000	2,422	134.580	2,422	1,912	22	84	0	618	0	618	0	12/21/2022	
254687-10-6	WALT DISNEY ORD			99.000	8,939	90.290	8,939	3,023	30	0	0	338	0	338	0	05/12/2022	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			15.000	1,686	112.400	1,686	143	0	41	0	219	0	219	0	07/05/2007	
256163-10-6	DOCUSIGN ORD			10.000	595	59.450	595	497	0	0	0	40	0	40	0	06/28/2019	
25659T-10-7	DOLBY LABORATORIES CL A ORD			5.000	431	86.180	431	323	0	6	0	78	0	78	0	03/20/2019	
256677-10-5	DOLLAR GENERAL ORD			12.000	1,631	135.950	1,631	612	0	28	0	(1,324)	0	(1,324)	0	03/27/2013	
256746-10-8	DOLLAR TREE ORD			12.000	1,705	142.050	1,705	502	0	0	0	7	0	7	0	01/26/2012	

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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
25746U-10-9	DOMINION ENERGY ORD			41.000	1,927	47.000	1,927	1,789	0	109	0	(587)	0	(587)	0	09/25/2008	
25754A-20-1	DOMINOS PIZZA ORD			2.000	824	412.230	824	550	0	10	0	132	0	132	0	10/10/2018	
257651-10-9	DONALDSON ORD			7.000	457	65.350	457	379	0	7	0	45	0	45	0	10/10/2018	
25809K-10-5	DOORDASH CL A ORD			16.000	1,582	98.890	1,582	1,297	0	0	0	801	0	801	0	08/10/2022	
260003-10-8	DOVER ORD			8.000	1,230	153.810	1,230	257	0	16	0	147	0	147	0	11/20/2012	
260557-10-3	DOW ORD			40.000	2,194	54.840	2,194	1,014	0	112	0	178	0	178	0	03/03/2010	
26142V-10-5	DRAFTKINGS CL A ORD			24.000	846	35.250	846	589	0	0	0	573	0	573	0	08/10/2022	
26210C-10-4	DROPBOX CL A ORD			9.000	265	29.480	265	225	0	0	0	64	0	64	0	06/28/2019	
26441C-20-4	DUKE ENERGY ORD			42.000	4,076	97.040	4,076	2,490	0	171	0	(250)	0	(250)	0	12/21/2022	
26614N-10-2	DUPONT DE NEMOURS ORD			7.000	539	76.930	539	103	0	10	0	58	0	58	0	11/30/2006	
268150-10-9	DYNATRACE ORD			10.000	547	54.690	547	435	0	0	0	164	0	164	0	10/20/2020	
26875P-10-1	EOG RESOURCES ORD			30.000	3,629	120.950	3,629	1,227	0	174	0	(257)	0	(257)	0	04/17/2020	
26884L-10-9	EQT ORD			29.000	1,121	38.660	1,121	620	0	18	0	140	0	140	0	10/10/2018	
26969P-10-8	EAGLE MATERIALS ORD			3.000	609	202.840	609	242	1	3	0	210	0	210	0	10/10/2018	
27579R-10-4	EAST WEST BANCORP ORD			9.000	648	71.950	648	539	0	17	0	54	0	54	0	10/10/2018	
277276-10-1	EASTGROUP PROPERTIES REIT ORD			3.000	551	183.540	551	448	4	15	0	106	0	106	0	12/21/2022	
277432-10-0	EASTMAN CHEMICAL ORD			12.000	1,078	89.820	1,078	551	10	38	0	101	0	101	0	05/23/2012	
278642-10-3	EBAY ORD			32.000	1,396	43.620	1,396	158	0	32	0	69	0	69	0	04/16/2008	
278865-10-0	ECOLAB ORD			13.000	2,579	198.350	2,579	602	7	28	0	686	0	686	0	11/17/2009	
281020-10-7	EDISON INTERNATIONAL ORD			19.000	1,358	71.490	1,358	750	15	56	0	150	0	150	0	09/28/2021	
28176E-10-8	EDWARDS LIFESCIENCES ORD			32.000	2,440	76.250	2,440	485	0	0	0	52	0	52	0	10/29/2015	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			31.000	462	14.900	462	448	0	0	0	14	0	14	0	12/21/2023	
285512-10-9	ELECTRONIC ARTS ORD			15.000	2,052	136.810	2,052	267	0	11	0	219	0	219	0	03/27/2013	
28618M-10-6	ELEMENT SOLUTIONS ORD			3.000	69	23.140	69	33	0	1	0	15	0	15	0	04/22/2019	
29082K-10-5	EMBECTA ORD			3.000	57	18.930	57	25	0	2	0	(19)	0	(19)	0	10/30/2008	
291011-10-4	EMERSON ELECTRIC ORD			31.000	3,017	97.330	3,017	892	0	65	0	39	0	39	0	09/12/2000	
29109X-10-6	ASPEN TECHNOLOGY ORD			2.000	440	220.150	440	368	0	0	0	30	0	30	0	10/10/2018	
29261A-10-0	ENCOMPASS HEALTH ORD			4.000	267	66.720	267	240	1	2	0	28	0	28	0	10/10/2018	
29355A-10-7	ENPHASE ENERGY ORD			7.000	925	132.140	925	393	0	0	0	(930)	0	(930)	0	07/15/2020	
29362U-10-4	ENTEGRIS ORD			7.000	839	119.820	839	261	0	3	0	380	0	380	0	06/28/2019	
29364G-10-3	ENTERGY ORD			15.000	1,518	101.190	1,518	947	0	65	0	(170)	0	(170)	0	03/05/2014	
29414B-10-4	EPAM SYSTEMS ORD			3.000	892	297.340	892	366	0	0	0	(91)	0	(91)	0	10/10/2018	
29415F-10-4	ENVISTA HOLDINGS ORD			10.000	241	24.060	241	399	0	0	0	(96)	0	(96)	0	03/24/2021	
29430C-10-2	VESTIS ORD			6.000	127	21.140	127	126	0	0	0	0	0	0	0	10/10/2018	
294429-10-5	EQUIFAX ORD			7.000	1,731	247.290	1,731	431	0	11	0	371	0	371	0	04/25/2013	
29444U-70-0	EQUINIX REIT ORD			5.000	4,027	805.390	4,027	1,227	0	72	0	752	0	752	0	04/23/2015	
29452E-10-1	EQUITABLE HOLDINGS ORD			19.000	633	33.300	633	408	0	16	0	87	0	87	0	10/15/2019	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			9.000	635	70.540	635	420	4	16	0	53	0	53	0	10/10/2018	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			19.000	1,162	61.160	1,162	642	13	50	0	41	0	41	0	07/24/2007	
29605J-10-6	ESAB ORD			3.000	260	86.620	260	51	0	1	0	119	0	119	0	06/28/2019	
29670G-10-2	ESSENTIAL UTILITIES ORD			12.000	448	37.350	448	451	0	14	0	(125)	0	(125)	0	10/10/2018	
297178-10-5	ESSEX PROPERTY REIT ORD			4.000	992	247.940	992	739	9	37	0	144	0	144	0	06/25/2014	
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			2.000	203	101.490	203	222	0	0	0	14	0	14	0	10/10/2018	
29977A-10-5	EVERCORE CL A ORD			2.000	342	171.050	342	185	0	6	0	124	0	124	0	03/20/2019	
30034W-10-6	EVERGY ORD			15.000	783	52.200	783	1,025	0	37	0	(161)	0	(161)	0	12/30/2021	

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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
30040W-10-8	EVERSOURCE ENERGY ORD			18.000	1,111	61.720	1,111	724	0	49	0	(398)	0	(398)	0	07/18/2012	
30063P-10-5	EXACT SCIENCES ORD			11.000	814	73.980	814	741	0	0	0	269	0	269	0	10/10/2018	
30161N-10-1	EXELON ORD			47.000	1,687	35.900	1,687	769	0	68	0	(345)	0	(345)	0	08/15/2013	
30161Q-10-4	EXELIXIS ORD			10.000	240	23.990	240	162	0	0	0	80	0	80	0	10/10/2018	
30212P-30-3	EXPEDIA GROUP ORD			10.000	1,518	151.790	1,518	89	0	0	0	642	0	642	0	12/21/2011	
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD			9.000	1,145	127.200	1,145	399	0	12	0	210	0	210	0	01/23/2015	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			9.000	1,443	160.330	1,443	626	0	47	0	330	0	330	0	10/10/2018	
30231G-10-2	EXXON MOBIL ORD			221.000	22,096	99.980	22,096	8,953	0	813	0	(2,281)	0	(2,281)	0	12/30/2021	
302491-30-3	FMC ORD			10.000	631	63.050	631	572	6	23	0	(618)	0	(618)	0	05/31/2017	
302520-10-1	FNB ORD			22.000	303	13.770	303	279	0	11	0	16	0	16	0	10/10/2018	
30303M-10-2	META PLATFORMS CL A ORD			120.000	42,475	353.960	42,475	6,676	0	0	0	28,034	0	28,034	0	01/22/2014	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			2.000	954	477.050	954	431	0	8	0	152	0	152	0	10/10/2018	
303250-10-4	FAIR ISAAC ORD			3.000	3,492	1,164.010	3,492	625	0	0	0	1,696	0	1,696	0	10/10/2018	
311900-10-4	FASTENAL ORD			42.000	2,720	64.770	2,720	603	0	75	0	733	0	733	0	03/06/2015	
313745-10-1	FEDERAL REIT ORD			4.000	412	103.050	412	477	4	17	0	8	0	8	0	06/25/2021	
31428X-10-6	FEDEX ORD			13.000	3,289	252.970	3,289	1,270	16	63	0	1,037	0	1,037	0	03/27/2013	
315616-10-2	F5 ORD			4.000	716	178.980	716	355	0	0	0	142	0	142	0	03/27/2013	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			38.000	2,283	60.070	2,283	1,253	0	72	0	(237)	0	(237)	0	07/12/2023	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			14.000	714	51.020	714	532	0	26	0	188	0	188	0	10/10/2018	
316773-10-0	FIFTH THIRD BANCORP ORD			53.000	1,828	34.490	1,828	1,032	19	71	0	89	0	89	0	10/29/2015	
31847R-10-2	FIRST AMERICAN FINANCIAL ORD			9.000	580	64.440	580	460	0	19	0	109	0	109	0	10/10/2018	
320517-10-5	FIRST HORIZON ORD			33.000	467	14.160	467	707	5	20	0	(341)	0	(341)	0	05/12/2022	
336433-10-7	FIRST SOLAR ORD			6.000	1,034	172.280	1,034	251	0	0	0	135	0	135	0	04/17/2020	
337738-10-8	FISERV ORD			31.000	4,118	132.840	4,118	2,306	0	0	0	985	0	985	0	10/10/2018	
337932-10-7	FIRSTENERGY ORD			34.000	1,246	36.660	1,246	1,407	0	54	0	(180)	0	(180)	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	666	0	0	0	43	0	43	0	12/15/2020	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			5.000	1,413	282.610	1,413	1,057	0	0	0	495	0	495	0	06/27/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			10.000	1,116	111.560	1,116	419	0	0	0	419	0	419	0	06/28/2019	
343498-10-1	FLOWERS FOODS ORD			19.000	428	22.510	428	407	0	17	0	(118)	0	(118)	0	04/22/2019	
34354P-10-5	FLOWSERVE ORD			9.000	371	41.220	371	282	2	4	0	89	0	89	0	03/23/2023	
345370-86-0	FORD MOTOR ORD			198.000	2,414	12.190	2,414	641	0	248	0	111	0	111	0	04/17/2009	
34959E-10-9	FORTINET ORD			35.000	2,049	58.530	2,049	557	0	0	0	337	0	337	0	10/10/2018	
34959J-10-8	FORTIVE ORD			26.000	1,914	73.630	1,914	304	0	8	0	244	0	244	0	10/30/2008	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD			11.000	838	76.140	838	471	0	10	0	209	0	209	0	10/10/2018	
34965K-10-7	FORTREA HOLDINGS ORD			4.000	140	34.900	140	74	0	0	0	66	0	66	0	06/06/2017	
35137L-10-5	FOX CL A ORD			17.000	504	29.670	504	627	0	9	0	(12)	0	(12)	0	12/16/2019	
35137L-20-4	FOX CL B ORD			5.000	138	27.650	138	198	0	3	0	(4)	0	(4)	0	03/19/2019	
354613-10-1	FRANKLIN RESOURCES ORD			15.000	447	29.790	447	444	0	18	0	51	0	51	0	10/10/2018	
35671D-85-7	FREEPORT MCMORAN ORD			74.000	3,150	42.570	3,150	585	0	44	0	338	0	338	0	08/26/2015	
361ESC-04-9	ESC GCI LIBERTY INC SR			25.000	25	1.000	25	0	0	0	0	25	0	25	0	05/22/2023	
36262G-10-1	GXO LOGISTICS ORD			5.000	306	61.160	306	214	0	0	0	92	0	92	0	10/10/2018	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD			18.667	1,443	77.320	1,443	711	0	2	0	732	0	732	0	10/20/2020	
363576-10-9	ARTHUR J GALLAGHER ORD			11.000	2,474	224.880	2,474	626	0	24	0	400	0	400	0	03/30/2017	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD			23.000	1,135	49.350	1,135	794	0	72	0	(55)	0	(55)	0	10/10/2018	
366651-10-7	GARTNER ORD			5.000	2,256	451.110	2,256	601	0	0	0	575	0	575	0	06/06/2017	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value: 7 Rate Per Share Used to Obtain Fair Value	Fair Value: 8 Fair Value	9 Actual Cost	Dividends: 10 Declared but Unpaid	Dividends: 11 Amount Received During Year	Dividends: 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value: 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value: 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
368736-10-4	GENERAC HOLDINGS ORD			4.000	517	129.240	517	895	0	0	0	114	0	114	0	12/15/2020	
369550-10-8	GENERAL DYNAMICS ORD			13.000	3,376	259.670	3,376	820	0	68	0	150	0	150	0	10/19/2011	
369604-30-1	GENERAL ELECTRIC ORD			56.000	7,147	127.630	7,147	2,526	4	13	0	4,621	0	4,621	0	10/20/2020	
370334-10-4	GENERAL MILLS ORD			29.000	1,889	65.140	1,889	699	0	66	0	(543)	0	(543)	0	08/22/2011	
37045V-10-0	GENERAL MOTORS ORD			70.000	2,514	35.920	2,514	1,996	0	25	0	160	0	160	0	08/26/2015	
371901-10-9	GENTEX ORD			14.000	457	32.660	457	274	0	7	0	75	0	75	0	10/10/2018	
372460-10-5	GENUINE PARTS ORD			14.000	1,939	138.500	1,939	482	13	52	0	(490)	0	(490)	0	04/17/2009	
375558-10-3	GILEAD SCIENCES ORD			64.000	5,185	81.010	5,185	1,201	0	239	0	(310)	0	(310)	0	03/28/2007	
37637K-10-8	GITLAB CL A ORD			6.000	378	62.960	378	377	0	0	0	1	0	1	0	12/21/2023	
37940X-10-2	GLOBAL PAYMENTS ORD			15.000	1,905	127.000	1,905	1,148	0	15	0	415	0	415	0	06/06/2017	
379577-20-8	GLOBUS MEDICAL CL A ORD			4.000	213	53.290	213	315	0	0	0	(84)	0	(84)	0	09/28/2021	
37959E-10-2	GLOBE LIFE ORD			7.000	852	121.720	852	660	0	6	0	8	0	8	0	05/12/2022	
380237-10-7	GODADDY CL A ORD			9.000	955	106.160	955	637	0	0	0	282	0	282	0	10/10/2018	
38141G-10-4	GOLDMAN SACHS GROUP ORD			16.000	6,172	385.770	6,172	1,870	0	208	0	678	0	678	0	01/26/2012	
384109-10-4	GRACO ORD			9.000	781	86.760	781	366	0	8	0	176	0	176	0	10/10/2018	
384802-10-4	WW GRAINGER ORD			3.000	2,486	828.690	2,486	320	0	22	0	817	0	817	0	08/24/2010	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			11.000	271	24.650	271	140	1	4	0	26	0	26	0	10/10/2018	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			6.000	654	109.040	654	537	0	0	0	279	0	279	0	10/10/2018	
403949-10-0	HF SINCLAIR ORD			6.000	333	55.570	333	208	0	11	0	22	0	22	0	06/25/2021	
40412C-10-1	HCA HEALTHCARE ORD			12.000	3,248	270.680	3,248	934	0	29	0	369	0	369	0	08/08/2018	
40434L-10-5	HP ORD			59.000	1,775	30.090	1,775	526	16	62	0	190	0	190	0	10/13/2004	
406216-10-1	HALLIBURTON ORD			45.000	1,627	36.150	1,627	576	0	29	0	(144)	0	(144)	0	07/15/2020	
410867-10-5	HANOVER INSURANCE GROUP ORD			3.000	364	121.420	364	353	0	10	0	(41)	0	(41)	0	10/10/2018	
412822-10-8	HARLEY DAVIDSON ORD			4.000	147	36.840	147	174	0	3	0	(19)	0	(19)	0	07/29/2011	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			22.000	1,768	80.380	1,768	614	10	37	0	100	0	100	0	04/13/2010	
418056-10-7	HASBRO ORD			6.000	306	51.060	306	173	0	17	0	(60)	0	(60)	0	03/28/2007	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES ORD			2.000	28	14.190	28	72	0	2	0	(55)	0	(55)	0	10/10/2018	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD			23.000	396	17.230	396	509	0	29	0	(47)	0	(47)	0	12/21/2022	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			44.000	871	19.800	871	1,011	0	53	0	(232)	0	(232)	0	03/27/2018	
422806-20-8	HEICO CL A ORD			5.000	712	142.440	712	404	0	1	0	113	0	113	0	03/20/2019	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			5.000	817	163.410	817	842	0	10	0	(61)	0	(61)	0	12/30/2021	
427866-10-8	HERSHEY FOODS ORD			4.000	746	186.440	746	353	0	18	0	(181)	0	(181)	0	07/16/2015	
42809H-10-7	HESS ORD			13.000	1,874	144.160	1,874	633	0	28	0	30	0	30	0	01/30/2018	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			100.000	1,698	16.980	1,698	581	13	48	0	102	0	102	0	10/13/2004	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			14.000	2,549	182.090	2,549	874	0	8	0	780	0	780	0	07/27/2017	
436440-10-1	HOLOGIC ORD			18.000	1,286	71.450	1,286	596	0	0	0	(60)	0	(60)	0	06/14/2016	
437076-10-2	HOME DEPOT ORD			54.000	18,714	346.550	18,714	1,211	0	451	0	1,657	0	1,657	0	10/30/2008	
438516-10-6	HONEYWELL INTERNATIONAL ORD			36.000	7,550	209.710	7,550	807	0	150	0	(165)	0	(165)	0	05/01/2003	
440452-10-0	HORMEL FOODS ORD			6.000	193	32.110	193	273	0	7	0	(81)	0	(81)	0	12/21/2022	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			63.000	1,227	19.470	1,227	1,033	28	49	0	215	0	215	0	10/15/2019	
44267T-10-2	HOWARD HUGHES HOLDINGS ORD			4.000	342	85.550	342	462	0	0	0	(119)	0	(119)	0	10/10/2018	
443201-10-8	HOWMET AEROSPACE ORD			28.000	1,515	54.120	1,515	450	0	5	0	412	0	412	0	08/08/2018	
443510-60-7	HUBBELL ORD			4.000	1,316	328.930	1,316	494	0	18	0	377	0	377	0	10/10/2018	
443573-10-0	HUBSPOT ORD			3.000	1,742	580.540	1,742	512	0	0	0	874	0	874	0	06/28/2019	
444859-10-2	HUMANA ORD			7.000	3,205	457.810	3,205	326	6	24	0	(381)	0	(381)	0	08/22/2011	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			5.000	999	199.740	999	431	0	8	0	127	0	127	0	06/06/2017	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
446150-10-4	HUNTINGTON BANCSHARES ORD			75.000	954	12.720	954	544	12	47	0	(104)	0	(104)	0	08/25/2016	
447011-10-7	HUNTSMAN ORD			8.000	201	25.130	201	190	0	8	0	(19)	0	(19)	0	10/10/2018	
448579-10-2	HYATT HOTELS CL A ORD			4.000	522	130.410	522	289	0	2	0	160	0	160	0	03/20/2019	
44891N-20-8	IAC ORD			5.000	262	52.380	262	223	0	0	0	40	0	40	0	10/10/2018	
44980X-10-9	IPG PHOTONICS ORD			2.000	217	108.540	217	263	0	0	0	28	0	28	0	10/15/2019	
45073V-10-8	ITT ORD			5.000	597	119.320	597	266	0	6	0	191	0	191	0	10/10/2018	
451107-10-6	IDACORP ORD			3.000	295	98.320	295	301	0	10	0	(29)	0	(29)	0	06/28/2019	
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	815	0	0	0	735	0	735	0	10/18/2017	
452308-10-9	ILLINOIS TOOL ORD			16.000	4,191	261.940	4,191	752	22	85	0	666	0	666	0	11/06/2006	
452327-10-9	ILLUMINA ORD			10.000	1,392	139.240	1,392	1,477	0	0	0	(630)	0	(630)	0	12/21/2022	
45337C-10-2	INCYTE ORD			15.000	942	62.790	942	954	0	0	0	(263)	0	(263)	0	08/08/2018	
45687V-10-6	INGERSOLL RAND ORD			21.000	1,624	77.340	1,624	359	0	2	0	527	0	527	0	10/10/2018	
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			4.000	868	216.980	868	351	0	0	0	(310)	0	(310)	0	10/10/2018	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD			8.000	348	43.550	348	447	0	0	0	(100)	0	(100)	0	06/28/2019	
458140-10-0	INTEL ORD			217.000	10,904	50.250	10,904	3,348	0	156	0	5,143	0	5,143	0	03/23/2023	
45841N-10-7	INTERACTIVE BROKERS GROUP CL A ORD			7.000	580	82.900	580	376	0	3	0	74	0	74	0	10/10/2018	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			28.000	3,596	128.430	3,596	895	0	47	0	724	0	724	0	03/27/2013	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			57.000	9,322	163.550	9,322	5,529	0	313	0	1,174	0	1,174	0	12/21/2023	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			0.334	27	80.970	27	34	0	1	0	(8)	0	(8)	0	12/18/2018	
460146-10-3	INTERNATIONAL PAPER ORD			19.000	687	36.150	687	209	0	35	0	29	0	29	0	08/24/2007	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			21.000	685	32.640	685	226	0	26	0	(14)	0	(14)	0	01/30/2018	
461202-10-3	INTUIT ORD			18.000	11,251	625.030	11,251	2,738	0	58	0	4,245	0	4,245	0	08/10/2022	
46120E-60-2	INTUITIVE SURGICAL ORD			22.000	7,422	337.360	7,422	1,611	0	0	0	1,584	0	1,584	0	05/12/2022	
46187W-10-7	INVITATION HOMES ORD			30.000	1,023	34.110	1,023	712	8	31	0	134	0	134	0	04/17/2020	
462222-10-0	IONIS PHARMACEUTICALS ORD			9.000	455	50.590	455	311	0	0	0	115	0	115	0	05/12/2022	
46266C-10-5	IQVIA HOLDINGS ORD			9.000	2,082	231.380	2,082	905	0	0	0	238	0	238	0	10/18/2017	
46269C-10-2	IRIDIUM COMMUNICATIONS ORD			8.000	329	41.160	329	483	0	2	0	(154)	0	(154)	0	07/12/2023	
46284V-10-1	IRON MOUNTAIN ORD			16.000	1,120	69.980	1,120	508	10	40	0	322	0	322	0	07/16/2015	
46625H-10-0	JPMORGAN CHASE ORD			157.000	26,706	170.100	26,706	4,212	0	636	0	5,652	0	5,652	0	05/12/2022	
466313-10-3	JABIL ORD			14.000	1,784	127.400	1,784	381	0	4	0	829	0	829	0	03/20/2019	
46982L-10-8	JACOBS SOLUTIONS ORD			7.000	909	129.800	909	452	0	7	0	68	0	68	0	06/27/2018	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD			21.000	849	40.410	849	429	0	25	0	419	0	419	0	11/25/2016	
478160-10-4	JOHNSON & JOHNSON ORD			121.000	18,966	156.740	18,966	5,844	0	556	0	(2,409)	0	(2,409)	0	06/15/2001	
48020Q-10-7	JONES LANG LASALLE ORD			2.000	378	188.870	378	267	0	0	0	59	0	59	0	10/10/2018	
48203R-10-4	JUNIPER NETWORKS ORD			29.000	855	29.480	855	462	0	26	0	(72)	0	(72)	0	04/25/2013	
48214T-30-5	JUST EAT TAKEAWAY COM N V SPONSO ADR		C	0.995	3	3.000	3	13	0	0	0	(1)	0	(1)	0	12/16/2019	
482480-10-0	KLA ORD			10.000	5,813	581.300	5,813	1,277	0	54	0	2,043	0	2,043	0	05/12/2022	
48251W-10-4	KKR AND CO ORD			42.000	3,480	82.850	3,480	2,119	0	18	0	1,034	0	1,034	0	12/21/2023	
48576A-10-0	KARUNA THERAPEUTICS ORD			2.000	633	316.510	633	418	0	0	0	215	0	215	0	07/12/2023	
487836-10-8	KELLANOVA ORD			10.000	559	55.910	559	471	0	6	0	89	0	89	0	10/30/2008	
49177J-10-2	KENVUE ORD			96.000	2,067	21.530	2,067	577	0	38	0	1,490	0	1,490	0	06/15/2001	
49271V-10-0	KEURIG DR PEPPER ORD			35.000	1,166	33.320	1,166	1,053	0	29	0	(82)	0	(82)	0	12/15/2020	
493267-10-8	KEYCORP ORD			46.000	662	14.400	662	611	0	38	0	(139)	0	(139)	0	01/23/2015	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			9.000	1,432	159.090	1,432	553	0	0	0	(108)	0	(108)	0	10/10/2018	

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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
49427F-10-8	KILROY REALTY REIT ORD			8.000	319	39.840	319	318	4	17	0	9	0	9	0	12/21/2022	
494368-10-3	KIMBERLY CLARK ORD			17.000	2,066	121.510	2,066	1,002	20	80	0	(242)	0	(242)	0	09/12/2000	
49446R-10-9	KIMCO REALTY REIT ORD			40.000	852	21.310	852	665	0	41	0	5	0	5	0	08/08/2018	
49456B-10-1	KINDER MORGAN CL P ORD			63.000	1,111	17.640	1,111	906	0	71	0	(28)	0	(28)	0	02/09/2016	
497266-10-6	KIRBY ORD			4.000	314	78.480	314	265	0	0	0	49	0	49	0	03/23/2023	
498894-10-4	KNIFE RIVER ORD			0.250	17	66.180	17	8	0	0	0	8	0	8	0	10/10/2018	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			6.000	346	57.650	346	198	0	3	0	31	0	31	0	08/14/2019	
500255-10-4	KOHL'S ORD			13.000	373	28.680	373	502	0	26	0	45	0	45	0	12/15/2020	
500754-10-6	KRAFT HEINZ ORD			42.000	1,553	36.980	1,553	1,371	0	67	0	(157)	0	(157)	0	12/21/2022	
501044-10-1	KROGER ORD			43.000	1,966	45.710	1,966	447	0	47	0	49	0	49	0	04/17/2009	
50155Q-10-0	KYNDRYL HOLDINGS ORD			20.000	416	20.780	416	429	0	0	0	193	0	193	0	10/20/2020	
501889-20-8	LKQ ORD			19.000	908	47.790	908	606	0	21	0	(107)	0	(107)	0	06/06/2017	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			4.000	910	227.620	910	242	0	5	0	46	0	46	0	10/10/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			9.000	1,896	210.620	1,896	503	0	41	0	22	0	22	0	12/02/2005	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			4.000	909	227.290	909	439	0	6	0	470	0	470	0	06/06/2017	
512807-10-8	LAM RESEARCH ORD			7.000	5,483	783.260	5,483	286	14	50	0	2,541	0	2,541	0	03/27/2013	
512816-10-9	LAMAR ADVERTISING CL A REIT			8.000	850	106.280	850	592	0	40	0	95	0	95	0	10/10/2018	
513272-10-4	LAMB WESTON HOLDINGS ORD			9.000	973	108.090	973	570	0	10	0	169	0	169	0	12/30/2021	
515098-10-1	LANDSTAR SYSTEM ORD			1.000	194	193.650	194	107	0	3	0	31	0	31	0	03/20/2019	
517834-10-7	LAS VEGAS SANDS ORD			21.000	1,033	49.210	1,033	797	0	8	0	24	0	24	0	12/30/2021	
518415-10-4	LATTICE SEMICONDUCTOR ORD			9.000	621	68.990	621	864	0	0	0	(243)	0	(243)	0	07/12/2023	
518439-10-4	ESTEE LAUDER CL A ORD			11.000	1,609	146.250	1,609	343	0	29	0	(1,120)	0	(1,120)	0	07/23/2010	
521865-20-4	LEAR ORD			3.000	424	141.210	424	405	0	9	0	52	0	52	0	10/10/2018	
524660-10-7	LEGGETT & PLATT ORD			1.000	26	26.170	26	33	0	2	0	(6)	0	(6)	0	03/27/2013	
525327-10-2	LEIDOS HOLDINGS ORD			9.000	974	108.240	974	594	0	13	0	27	0	27	0	10/10/2018	
526057-10-4	LENNAR CL A ORD			13.000	1,938	149.040	1,938	559	0	20	0	761	0	761	0	01/23/2015	
526107-10-7	LENNOX INTERNATIONAL ORD			3.000	1,343	447.520	1,343	977	3	13	0	625	0	625	0	12/30/2021	
530307-10-7	LIBERTY BROADBAND SRS A ORD			1.000	81	80.640	81	93	0	0	0	5	0	5	0	03/20/2019	
530307-30-5	LIBERTY BROADBAND SRS C ORD			10.000	806	80.590	806	798	0	0	0	43	0	43	0	10/10/2018	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD			2.000	75	37.390	75	43	0	0	0	32	0	32	0	06/04/2020	
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD			20.000	1,263	63.130	1,263	644	0	0	0	619	0	619	0	10/10/2018	
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			9.000	259	28.780	259	215	0	0	0	44	0	44	0	06/04/2020	
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			1.000	29	28.740	29	29	0	0	0	0	0	0	0	08/14/2019	
532457-10-8	ELI LILLY ORD			42.000	24,483	582.920	24,483	1,500	0	190	0	9,117	0	9,117	0	03/28/2007	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD			2.000	435	217.460	435	172	1	5	0	146	0	146	0	10/10/2018	
534187-10-9	LINCOLN NATIONAL ORD			13.000	351	26.970	351	368	0	23	0	(49)	0	(49)	0	02/25/2013	
536797-10-3	LITHIA MOTORS ORD			2.000	659	329.280	659	549	0	4	0	249	0	249	0	05/12/2022	
537008-10-4	LITTELFUSE ORD			2.000	535	267.560	535	351	0	5	0	95	0	95	0	10/10/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			6.000	562	93.600	562	315	0	0	0	143	0	143	0	12/18/2018	
539830-10-9	LOCKHEED MARTIN ORD			12.000	5,439	453.240	5,439	912	0	146	0	(399)	0	(399)	0	07/29/2011	
540424-10-8	LOEWS ORD			18.000	1,253	69.590	1,253	645	0	5	0	203	0	203	0	02/08/2016	
546347-10-5	LOUISIANA PACIFIC ORD			7.000	496	70.830	496	406	0	7	0	81	0	81	0	06/25/2021	
548661-10-7	LOWE'S COMPANIES ORD			35.000	7,789	222.550	7,789	901	0	151	0	816	0	816	0	01/30/2008	
550021-10-9	LULULEMON ATHLETICA ORD			5.000	2,556	511.290	2,556	703	0	0	0	955	0	955	0	10/10/2018	
55024U-10-9	LUMENTUM HOLDINGS ORD			3.000	157	52.420	157	254	0	0	0	1	0	1	0	10/20/2020	
55087P-10-4	LYFT CL A ORD			26.000	390	14.990	390	747	0	0	0	103	0	103	0	04/17/2020	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55261F-10-4	M&T BANK ORD			9.004	1,234	137.080	1,234	930	0	47	0	(72)	0	(72)	0	03/24/2021	
552690-10-9	MDU RESOURCES GROUP ORD			5.000	99	19.800	99	90	1	2	0	9	0	9	0	10/10/2018	
552848-10-3	MGIC INVESTMENT ORD			32.000	617	19.290	617	420	0	14	0	201	0	201	0	06/28/2019	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			31.000	1,385	44.680	1,385	794	0	0	0	346	0	346	0	12/18/2018	
55306N-10-4	MKS INSTRUMENTS ORD			5.000	514	102.870	514	367	0	4	0	91	0	91	0	10/10/2018	
553498-10-6	MSA SAFETY ORD			3.000	506	168.830	506	415	0	6	0	74	0	74	0	12/21/2022	
55354G-10-0	MSCI ORD			4.000	2,263	565.650	2,263	627	0	22	0	402	0	402	0	10/10/2018	
562750-10-9	MANHATTAN ASSOCIATES ORD			6.000	1,292	215.320	1,292	335	0	0	0	564	0	564	0	03/20/2019	
56418H-10-0	MANPOWERGROUP ORD			4.000	318	79.470	318	309	0	12	0	(15)	0	(15)	0	10/10/2018	
565849-10-6	MARATHON OIL ORD			57.000	1,377	24.160	1,377	393	0	23	0	(166)	0	(166)	0	12/15/2020	
56585A-10-2	MARATHON PETROLEUM ORD			31.000	4,599	148.360	4,599	291	0	95	0	991	0	991	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			3.000	879	292.850	879	560	0	9	0	42	0	42	0	10/10/2018	
57164Y-10-7	MARRIOTT VACATIONS WORLDWIDE ORD			2.000	170	84.890	170	325	2	6	0	(99)	0	(99)	0	06/25/2021	
571748-10-2	MARSH & MCLENNAN ORD			25.000	4,737	189.470	4,737	732	0	65	0	600	0	600	0	03/28/2007	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			16.000	3,608	225.510	3,608	828	0	31	0	1,226	0	1,226	0	09/23/2016	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			3.000	1,497	498.910	1,497	462	0	8	0	483	0	483	0	07/16/2015	
573874-10-4	MARVELL TECHNOLOGY ORD			52.615	3,173	60.310	3,173	1,366	0	12	0	1,224	0	1,224	0	08/10/2022	
574599-10-6	MASCO ORD			24.000	1,608	66.980	1,608	304	0	27	0	487	0	487	0	07/18/2012	
574795-10-0	MASIMO ORD			3.000	352	117.210	352	402	0	0	0	(92)	0	(92)	0	03/20/2019	
57636Q-10-4	MASTERCARD CL A ORD			44.000	18,766	426.510	18,766	910	0	100	0	3,466	0	3,466	0	09/29/2009	
57667L-10-7	MATCH GROUP ORD			14.000	511	36.500	511	847	0	0	0	(70)	0	(70)	0	10/10/2018	
577081-10-2	MATTEL ORD			35.000	661	18.880	661	401	0	0	0	36	0	36	0	10/15/2019	
579780-20-6	MCCORMICK ORD			22.000	1,505	68.420	1,505	436	9	34	0	(318)	0	(318)	0	08/24/2010	
580135-10-1	MCDONALD'S ORD			37.000	10,971	296.510	10,971	1,659	0	231	0	1,220	0	1,220	0	03/28/2007	
58155Q-10-3	MCKESSON ORD			7.000	3,241	462.980	3,241	368	4	16	0	615	0	615	0	04/16/2008	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			52.000	255	4.910	255	757	8	53	0	(324)	0	(324)	0	10/10/2018	
58933Y-10-5	MERCK & CO ORD			128.000	13,955	109.020	13,955	3,578	99	374	0	(247)	0	(247)	0	11/04/2009	
59156R-10-8	METLIFE ORD			32.000	2,116	66.130	2,116	820	0	66	0	(200)	0	(200)	0	05/23/2012	
592688-10-5	METTLER TOLEDO ORD			1.000	1,213	1,212.960	1,213	567	0	0	0	(232)	0	(232)	0	10/10/2018	
594918-10-4	MICROSOFT ORD			393.000	147,784	376.040	147,784	14,820	0	1,096	0	53,534	0	53,534	0	12/21/2022	
595017-10-4	MICROCHIP TECHNOLOGY ORD			27.000	2,435	90.180	2,435	443	0	43	0	538	0	538	0	12/21/2007	
595112-10-3	MICRON TECHNOLOGY ORD			56.000	4,779	85.340	4,779	300	6	26	0	1,980	0	1,980	0	07/18/2012	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			5.000	672	134.460	672	487	0	28	0	(113)	0	(113)	0	10/10/2018	
596278-10-1	MIDDLEBY ORD			3.000	442	147.170	442	353	0	0	0	40	0	40	0	10/10/2018	
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			21.000	2,088	99.450	2,088	608	0	0	0	(1,329)	0	(1,329)	0	12/21/2023	
60855R-10-0	MOLINA HEALTHCARE ORD			2.000	723	361.310	723	277	0	0	0	62	0	62	0	10/10/2018	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			4.000	245	61.210	245	188	0	7	0	39	0	39	0	03/28/2007	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			70.000	5,070	72.430	5,070	1,347	30	111	0	405	0	405	0	07/23/2010	
60937P-10-6	MONGODB CL A ORD			4.000	1,635	408.850	1,635	784	0	0	0	654	0	654	0	07/12/2023	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			2.000	1,262	630.780	1,262	221	2	8	0	554	0	554	0	10/10/2018	
61174X-10-9	MONSTER BEVERAGE ORD			36.000	2,074	57.610	2,074	723	0	0	0	246	0	246	0	03/30/2017	
615369-10-5	MOODYS ORD			8.000	3,124	390.560	3,124	161	0	25	0	896	0	896	0	05/21/2008	
617446-44-8	MORGAN STANLEY ORD			67.333	6,279	93.250	6,279	1,288	0	218	0	554	0	554	0	02/02/2016	

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		3	4			7	8		10	11	12	13	14	15	16		
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617700-10-9	MORNINGSTAR ORD			1.000	286	286.240	286	215	0	2	0	70	0	70	0	12/21/2022	
61945C-10-3	MOSAIC ORD			18.000	643	35.730	643	364	0	19	0	(147)	0	(147)	0	10/15/2019	
620076-30-7	MOTOROLA SOLUTIONS ORD			11.000	3,444	313.090	3,444	1,857	11	39	0	609	0	609	0	12/30/2021	
62886E-10-8	NCR VOYIX ORD			11.000	186	16.910	186	188	0	0	0	(2)	0	(2)	0	03/20/2019	
629377-50-8	NRG ENERGY ORD			18.000	931	51.700	931	197	0	27	0	358	0	358	0	11/25/2016	
62955J-10-3	NOV ORD			39.000	791	20.280	791	361	0	8	0	(24)	0	(24)	0	10/20/2020	
63001N-10-6	NCR ATLEOS ORD			5.000	121	24.290	121	111	0	0	0	11	0	11	0	03/20/2019	
631103-10-8	NASDAQ ORD			33.000	1,919	58.140	1,919	212	0	28	0	(106)	0	(106)	0	03/03/2009	
632307-10-4	NATERA ORD			4.000	251	62.640	251	461	0	0	0	90	0	90	0	06/25/2021	
637417-10-6	NNN REIT ORD			8.000	345	43.100	345	355	0	18	0	(21)	0	(21)	0	10/10/2018	
64110D-10-4	NETAPP ORD			11.000	970	88.160	970	154	0	22	0	309	0	309	0	10/17/2007	
64110L-10-6	NETFLIX ORD			21.000	10,224	486.880	10,224	278	0	0	0	4,032	0	4,032	0	02/23/2011	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			4.000	527	131.760	527	425	0	0	0	49	0	49	0	10/10/2018	
64828T-20-1	RITHM CAPITAL ORD			11.000	117	10.680	117	118	3	11	0	28	0	28	0	06/25/2021	
649445-10-3	NEW YORK COMMUNITY BANCORP ORD			45.000	460	10.230	460	450	0	0	0	11	0	11	0	12/21/2023	
650111-10-7	NEW YORK TIMES CL A ORD			10.000	490	48.990	490	320	0	4	0	165	0	165	0	05/12/2022	
651229-10-6	NEWELL BRANDS ORD			19.000	165	8.680	165	318	0	8	0	(84)	0	(84)	0	04/13/2010	
651639-10-6	NEWMONT ORD			48.000	1,987	41.390	1,987	1,383	0	86	0	(232)	0	(232)	0	12/21/2023	
65249B-10-9	NEWS CL A ORD			14.000	344	24.550	344	58	0	3	0	89	0	89	0	07/01/2013	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			1.000	157	156.750	157	101	0	5	0	(18)	0	(18)	0	06/28/2019	
65339F-10-1	NEXTERA ENERGY ORD			118.000	7,167	60.740	7,167	2,263	0	198	0	(2,210)	0	(2,210)	0	10/18/2023	
654106-10-3	NIKE CL B ORD			72.000	7,817	108.570	7,817	2,090	27	73	0	(608)	0	(608)	0	05/12/2022	
655663-10-2	NORDSON ORD			3.000	792	264.160	792	493	2	7	0	79	0	79	0	12/21/2022	
655664-10-0	NORDSTROM ORD			11.000	203	18.450	203	454	0	8	0	25	0	25	0	11/27/2017	
655844-10-8	NORFOLK SOUTHERN ORD			10.000	2,364	236.380	2,364	990	0	54	0	(100)	0	(100)	0	12/30/2021	
665859-10-4	NORTHERN TRUST ORD			12.000	1,013	84.380	1,013	639	9	36	0	(49)	0	(49)	0	11/26/2013	
666807-10-2	NORTHROP GRUMMAN ORD			7.000	3,277	468.140	3,277	355	0	51	0	(542)	0	(542)	0	03/28/2007	
668771-10-8	GEN DIGITAL ORD			27.000	616	22.820	616	506	0	14	0	38	0	38	0	09/08/2006	
670346-10-5	NUCOR ORD			14.000	2,437	174.040	2,437	497	8	29	0	591	0	591	0	10/19/2011	
67059N-10-8	NUTANIX CL A ORD			20.000	954	47.690	954	779	0	0	0	433	0	433	0	10/10/2018	
67066G-10-4	NVIDIA ORD			128.000	63,388	495.220	63,388	2,775	0	20	0	43,664	0	43,664	0	12/21/2023	
670837-10-3	OGE ENERGY ORD			9.000	314	34.930	314	336	0	15	0	(42)	0	(42)	0	10/10/2018	
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			42.000	2,508	59.710	2,508	426	8	28	0	(138)	0	(138)	0	10/20/2020	
679295-10-5	OKTA CL A ORD			6.000	543	90.530	543	333	0	0	0	133	0	133	0	10/10/2018	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			5.000	2,027	405.330	2,027	463	0	8	0	608	0	608	0	10/10/2018	
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD			10.000	294	29.400	294	213	0	10	0	53	0	53	0	10/10/2018	
680665-20-5	OLIN ORD			6.000	324	53.950	324	141	0	5	0	6	0	6	0	10/10/2018	
681919-10-6	OMNICOM GROUP ORD			15.000	1,298	86.510	1,298	596	11	42	0	74	0	74	0	09/25/2008	
681936-10-0	OMEGA HEALTHCARE REIT ORD			7.000	215	30.660	215	231	0	19	0	19	0	19	0	10/10/2018	
682189-10-5	ON SEMICONDUCTOR ORD			21.000	1,754	83.530	1,754	339	0	0	0	444	0	444	0	10/10/2018	
682680-10-3	ONEOK ORD			22.000	1,545	70.220	1,545	645	0	84	0	99	0	99	0	10/20/2020	
68389X-10-5	ORACLE ORD			83.000	8,751	105.430	8,751	1,509	0	126	0	1,966	0	1,966	0	03/28/2007	
68622V-10-6	ORGANON ORD			11.000	159	14.420	159	149	0	12	0	(149)	0	(149)	0	11/04/2009	
688239-20-1	OSHKOSH ORD			6.000	650	108.410	650	388	0	10	0	121	0	121	0	10/10/2018	
68902V-10-7	OTIS WORLDWIDE ORD			21.000	1,879	89.470	1,879	549	0	28	0	234	0	234	0	10/24/2005	

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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
690742-10-1	OWENS CORNING ORD			9.000	1,334	148.230	1,334	475	0	19	0	566	0	566	0	10/10/2018	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			20.000	3,097	154.850	3,097	1,039	0	122	0	(62)	0	(62)	0	09/28/2010	
693506-10-7	PPG INDUSTRIES ORD			12.000	1,795	149.550	1,795	538	0	30	0	286	0	286	0	03/28/2011	
69351T-10-6	PPL ORD			32.000	867	27.100	867	914	8	30	0	(68)	0	(68)	0	09/18/2013	
693656-10-0	PVH ORD			3.000	366	122.120	366	263	0	0	0	155	0	155	0	10/15/2019	
69370C-10-0	PTC ORD			7.000	1,225	174.960	1,225	639	0	0	0	384	0	384	0	10/10/2018	
693718-10-8	PACCAR ORD			19.000	1,855	97.650	1,855	392	61	55	0	611	0	611	0	03/28/2012	
695156-10-9	PACKAGING CORP OF AMERICA ORD			5.000	815	162.910	815	672	6	25	0	175	0	175	0	12/30/2021	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			111.000	1,906	17.170	1,906	1,749	0	0	0	1,193	0	1,193	0	08/10/2022	
697435-10-5	PALO ALTO NETWORKS ORD			15.000	4,423	294.880	4,423	1,280	0	0	0	2,330	0	2,330	0	05/12/2022	
700517-10-5	PARK HOTELS RESORTS ORD			4.000	61	15.300	61	81	7	3	0	14	0	14	0	09/28/2021	
701094-10-4	PARKER HANNIFIN ORD			6.000	2,764	460.700	2,764	337	0	35	0	1,018	0	1,018	0	11/17/2009	
704326-10-7	PAYCHEX ORD			19.000	2,263	119.110	2,263	661	0	66	0	67	0	67	0	03/27/2013	
70432V-10-2	PAYCOM SOFTWARE ORD			3.000	620	206.720	620	386	0	3	0	(311)	0	(311)	0	10/10/2018	
70438V-10-6	PAYLOCITY HOLDING ORD			2.000	330	164.850	330	195	0	0	0	(59)	0	(59)	0	08/14/2019	
70450Y-10-3	PAYPAL HOLDINGS ORD			66.000	4,053	61.410	4,053	958	0	0	0	(647)	0	(647)	0	05/12/2022	
70975L-10-7	PENUMBRA ORD			1.000	252	251.540	252	157	0	0	0	29	0	29	0	03/20/2019	
713448-10-8	PEPSICO ORD			69.000	11,719	169.840	11,719	3,888	87	333	0	(747)	0	(747)	0	12/17/2008	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			9.000	622	69.150	622	552	0	0	0	70	0	70	0	07/12/2023	
714046-10-9	REVVITY ORD			6.000	656	109.310	656	517	0	2	0	(185)	0	(185)	0	10/10/2018	
717081-10-3	PFIZER ORD			363.000	10,451	28.790	10,451	6,411	0	472	0	(6,356)	0	(6,356)	0	12/21/2023	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			82.000	7,715	94.080	7,715	3,890	107	414	0	(585)	0	(585)	0	12/21/2022	
718546-10-4	PHILLIPS 66 ORD			30.000	3,994	133.140	3,994	843	0	126	0	872	0	872	0	05/01/2012	
71880K-10-1	PHINIA ORD			3.000	91	30.290	91	59	0	2	0	31	0	31	0	01/19/2016	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			7.000	611	87.220	611	414	0	6	0	97	0	97	0	10/10/2018	
723484-10-1	PINNACLE WEST ORD			7.000	503	71.840	503	434	0	24	0	(29)	0	(29)	0	03/06/2015	
72352L-10-6	PINTEREST CL A ORD			32.000	1,185	37.040	1,185	789	0	0	0	408	0	408	0	07/15/2020	
723787-10-7	PIONEER NATURAL RESOURCE ORD			10.002	2,249	224.880	2,249	803	0	140	0	(35)	0	(35)	0	10/19/2011	
72703H-10-1	PLANET FITNESS CL A ORD			4.000	292	73.000	292	275	0	0	0	(23)	0	(23)	0	08/14/2019	
731068-10-2	POLARIS ORD			5.000	474	94.770	474	467	0	13	0	(31)	0	(31)	0	10/10/2018	
73278L-10-5	POOL ORD			1.000	399	398.710	399	149	0	4	0	96	0	96	0	10/10/2018	
733174-70-0	POPULAR ORD			6.000	492	82.070	492	307	4	12	0	95	0	95	0	10/10/2018	
737446-10-4	POST HOLDINGS ORD			2.000	176	88.060	176	121	0	0	0	(4)	0	(4)	0	10/10/2018	
74051N-10-2	PREMIER CL A ORD			10.000	224	22.360	224	391	0	8	0	(126)	0	(126)	0	06/28/2019	
74144T-10-8	T ROWE PRICE GROUP ORD			11.000	1,185	107.690	1,185	516	0	67	0	(15)	0	(15)	0	08/22/2011	
74164M-10-8	PRIMERICA ORD			1.000	206	205.760	206	120	0	3	0	64	0	64	0	06/28/2019	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			18.000	1,416	78.670	1,416	553	0	47	0	(95)	0	(95)	0	02/25/2013	
742718-10-9	PROCTER & GAMBLE ORD			127.000	18,611	146.540	18,611	8,126	0	470	0	(597)	0	(597)	0	03/23/2023	
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			57.000	7,598	133.300	7,598	2,965	0	177	0	1,230	0	1,230	0	10/18/2023	
744320-10-2	PRUDENTIAL FINANCIAL ORD			19.000	1,970	103.710	1,970	945	0	95	0	81	0	81	0	03/05/2008	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			21.000	1,284	61.150	1,284	809	0	48	0	(3)	0	(3)	0	12/21/2022	
74460D-10-9	PUBLIC STORAGE REIT ORD			10.000	3,050	305.000	3,050	1,372	0	98	0	206	0	206	0	12/21/2023	
745867-10-1	PULTEGROUP ORD			20.000	2,064	103.220	2,064	361	4	13	0	1,154	0	1,154	0	10/10/2018	
74624M-10-2	PURE STORAGE CL A ORD			26.000	927	35.660	927	397	0	0	0	231	0	231	0	06/28/2019	
74736K-10-1	QORVO ORD			8.000	901	112.610	901	375	0	0	0	176	0	176	0	10/19/2015	

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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
747525-10-3	QUALCOMM ORD			57.000	8,244	144.630	8,244	2,011	0	180	0	1,977	0	1,977	0	12/17/2008	
74762E-10-2	QUANTA SERVICES ORD			7.000	1,511	215.800	1,511	157	1	2	0	513	0	513	0	05/23/2012	
74767V-10-9	QUANTUMSCAPE CL A ORD			5.000	35	6.950	35	127	0	0	0	6	0	6	0	09/28/2021	
74834L-10-0	QUEST DIAGNOSTICS ORD			6.000	827	137.880	827	298	0	17	0	(111)	0	(111)	0	03/28/2007	
74935Q-10-7	RB GLOBAL ORD			19.353	1,295	66.890	1,295	1,079	0	4	0	216	0	216	0	12/21/2023	
749685-10-3	RPM ORD			8.000	893	111.630	893	479	0	14	0	113	0	113	0	10/10/2018	
75281A-10-9	RANGE RESOURCES ORD			16.000	487	30.440	487	523	0	5	0	87	0	87	0	08/10/2022	
754730-10-9	RAYMOND JAMES ORD			9.000	1,004	111.500	1,004	442	4	15	0	42	0	42	0	06/06/2017	
754907-10-3	RAYONIER REIT ORD			9.000	301	33.410	301	301	2	10	0	4	0	4	0	12/21/2022	
75513E-10-1	RTX ORD			91.000	7,657	84.140	7,657	3,094	0	211	0	(1,527)	0	(1,527)	0	12/30/2021	
756109-10-4	REALTY INCOME REIT ORD			39.000	2,239	57.420	2,239	2,290	10	115	0	(213)	0	(213)	0	03/23/2023	
758750-10-3	REGAL REXNORD ORD			5.000	740	148.020	740	415	2	7	0	140	0	140	0	03/20/2019	
758849-10-3	REGENCY CENTERS REIT ORD			7.000	469	67.000	469	439	5	18	0	32	0	32	0	06/27/2018	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			5.000	4,391	878.290	4,391	1,149	0	0	0	784	0	784	0	06/05/2013	
7591EP-10-0	REGIONS FINANCIAL ORD			97.000	1,880	19.380	1,880	578	23	81	0	(211)	0	(211)	0	08/26/2009	
759351-60-4	REINSURANCE GROUP OF AMER ORD			4.000	647	161.780	647	444	0	13	0	79	0	79	0	09/28/2021	
759509-10-2	RELIANCE STEEL ORD			2.000	559	279.680	559	164	0	8	0	154	0	154	0	10/10/2018	
759916-10-9	REPLIGEN ORD			2.000	360	179.800	360	348	0	0	0	21	0	21	0	10/20/2020	
760759-10-0	REPUBLIC SERVICES ORD			12.000	1,979	164.910	1,979	1,669	6	24	0	431	0	431	0	12/30/2021	
761152-10-7	RESMED ORD			7.000	1,204	172.020	1,204	552	0	13	0	(253)	0	(253)	0	10/18/2017	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			0.997	19	18.820	19	4	0	0	0	2	0	2	0	05/01/2003	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			11.000	617	56.100	617	562	4	16	0	16	0	16	0	03/24/2021	
76680R-20-6	RINGCENTRAL CL A ORD			7.000	238	33.950	238	535	0	0	0	(10)	0	(10)	0	10/10/2018	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD			32.000	751	23.460	751	689	0	0	0	161	0	161	0	12/21/2022	
770323-10-3	ROBERT HALF ORD			7.000	615	87.920	615	257	0	13	0	99	0	99	0	10/28/2016	
770700-10-2	ROBINHOOD MARKETS CL A ORD			35.000	446	12.740	446	284	0	0	0	161	0	161	0	12/21/2022	
771049-10-3	ROBLOX CL A ORD			27.000	1,234	45.720	1,234	1,289	0	0	0	466	0	466	0	08/10/2022	
773903-10-9	ROCKWELL AUTOMAT ORD			5.000	1,552	310.480	1,552	167	0	24	0	265	0	265	0	05/19/2009	
77543R-10-2	ROKU CL A ORD			7.000	642	91.660	642	521	0	0	0	271	0	271	0	03/23/2023	
776696-10-6	ROPER TECHNOLOGIES ORD			5.000	2,726	545.290	2,726	295	0	14	0	566	0	566	0	06/22/2010	
778296-10-3	ROSS STORES ORD			22.000	3,045	138.390	3,045	505	0	29	0	491	0	491	0	01/23/2015	
780287-10-8	ROYAL GOLD ORD			2.000	242	120.960	242	149	0	3	0	16	0	16	0	10/10/2018	
783549-10-8	RYDER SYSTEM ORD			3.000	345	115.060	345	180	0	8	0	94	0	94	0	03/20/2019	
78409V-10-4	S&P GLOBAL ORD			16.998	7,488	440.520	7,488	1,227	0	61	0	1,795	0	1,795	0	10/18/2017	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			5.000	1,268	253.690	1,268	765	0	17	0	(133)	0	(133)	0	10/10/2018	
78442P-10-6	SLM ORD			29.000	554	19.120	554	309	0	13	0	73	0	73	0	10/10/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			11.000	672	61.110	672	564	0	10	0	100	0	100	0	10/10/2018	
79466L-30-2	SALESFORCE ORD			47.000	12,368	263.140	12,368	616	0	0	0	6,136	0	6,136	0	09/25/2008	
803607-10-0	SAREPTA THERAPEUTICS ORD			5.000	482	96.430	482	391	0	0	0	(166)	0	(166)	0	06/25/2021	
806407-10-2	HENRY SCHEIN ORD			9.000	681	75.710	681	525	0	0	0	(37)	0	(37)	0	06/27/2018	
806857-10-8	SCHLUMBERGER ORD			70.000	3,643	52.040	3,643	1,095	18	65	0	(99)	0	(99)	0	10/20/2020	
808513-10-5	CHARLES SCHWAB ORD			76.000	5,229	68.800	5,229	1,358	0	76	0	(1,099)	0	(1,099)	0	01/23/2015	
808625-10-7	SCIENCE APPLICATIONS INTERNATIAL ORD			1.000	124	124.320	124	86	0	1	0	13	0	13	0	09/28/2021	
810186-10-6	SCOTTS MIRACLE GRO ORD			1.000	64	63.750	64	99	0	3	0	15	0	15	0	06/28/2019	
81211K-10-0	SEALED AIR ORD			9.000	329	36.520	329	173	0	7	0	(120)	0	(120)	0	08/26/2009	
816851-10-9	SEMPRA ORD			50.000	3,737	74.730	3,737	1,450	30	118	0	(127)	0	(127)	0	01/26/2012	

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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 Designation, NAIC Designation Modifier and SVO Administrative Symbol
81730H-10-9	SENTINELONE CL A ORD			10.000	274	27.440	274	279	0	0	0	129	0	129	0	08/10/2022	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			11.000	753	68.450	753	482	0	12	0	(8)	0	(8)	0	10/10/2018	
81762P-10-2	SERVICENOW ORD			12.000	8,478	706.490	8,478	3,388	0	0	0	3,819	0	3,819	0	08/10/2022	
824348-10-6	SHERWIN WILLIAMS ORD			12.000	3,743	311.900	3,743	229	0	29	0	895	0	895	0	12/17/2008	
82489T-10-4	SHOCKWAVE MEDICAL ORD			2.000	381	190.560	381	562	0	0	0	(180)	0	(180)	0	07/12/2023	
827048-10-9	SILGAN HOLDINGS ORD			2.000	91	45.250	91	59	0	1	0	(13)	0	(13)	0	08/14/2019	
828806-10-9	SIMON PROP GRP REIT ORD			16.000	2,282	142.640	2,282	1,038	0	119	0	403	0	403	0	10/20/2020	
82968B-10-3	SIRIUS XM HOLDINGS ORD			53.000	290	5.470	290	324	0	5	0	(20)	0	(20)	0	12/18/2018	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD			1.000	163	162.500	163	168	0	0	0	45	0	45	0	06/25/2021	
830566-10-5	SKECHERS USA CL A ORD			2.000	125	62.340	125	65	0	0	0	41	0	41	0	03/20/2019	
83088M-10-2	SKYWORKS SOLUTIONS ORD			11.000	1,237	112.420	1,237	1,045	0	13	0	110	0	110	0	12/21/2023	
831865-20-9	A O SMITH ORD			3.000	247	82.440	247	176	0	4	0	76	0	76	0	08/08/2018	
83200N-10-3	SMARTSHEET CL A ORD			8.000	383	47.820	383	387	0	0	0	68	0	68	0	06/28/2019	
832696-40-5	JM SMUCKER ORD			5.000	632	126.380	632	294	0	21	0	(160)	0	(160)	0	08/24/2010	
833034-10-1	SNAP ON ORD			3.000	867	288.840	867	646	0	20	0	181	0	181	0	12/30/2021	
833445-10-9	SNOWFLAKE CL A ORD			21.000	4,179	199.000	4,179	3,313	0	0	0	907	0	907	0	12/21/2023	
83406F-10-2	SOFI TECHNOLOGIES ORD			45.000	448	9.950	448	259	0	0	0	189	0	189	0	03/23/2023	
835495-10-2	SONOCO PRODUCTS ORD			1.000	56	55.870	56	53	0	2	0	(5)	0	(5)	0	10/10/2018	
842587-10-7	SOUTHERN ORD			53.000	3,716	70.120	3,716	1,727	0	147	0	(68)	0	(68)	0	07/24/2009	
84265V-10-5	SOUTHERN COPPER ORD			5.000	430	86.070	430	308	0	20	0	128	0	128	0	12/21/2022	
844741-10-8	SOUTHWEST AIRLINES ORD			37.000	1,069	28.880	1,069	423	7	27	0	(177)	0	(177)	0	03/28/2007	
845467-10-9	SOUTHWSTN ENER ORD			68.000	445	6.550	445	469	0	0	0	48	0	48	0	08/10/2022	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			7.000	222	31.780	222	260	0	0	0	15	0	15	0	12/15/2020	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD			12.000	524	43.690	524	449	8	32	0	45	0	45	0	03/20/2019	
848637-10-4	SPLUNK ORD			8.000	1,219	152.350	1,219	788	0	0	0	530	0	530	0	10/10/2018	
852234-10-3	BLOCK CL A ORD			35.000	2,707	77.350	2,707	2,399	0	0	0	413	0	413	0	12/21/2023	
854502-10-1	STANLEY BLACK AND DECKER ORD			10.000	981	98.100	981	523	0	32	0	230	0	230	0	06/22/2010	
855244-10-9	STARBUCKS ORD			59.000	5,665	96.010	5,665	279	0	127	0	(188)	0	(188)	0	03/05/2008	
85571B-10-5	STARWOOD PROPERTY REIT			9.000	189	21.020	189	188	4	17	0	24	0	24	0	10/10/2018	
857477-10-3	STATE STREET ORD			24.000	1,859	77.460	1,859	987	17	62	0	(3)	0	(3)	0	05/23/2012	
858119-10-0	STEEL DYNAMICS ORD			9.000	1,063	118.100	1,063	390	4	15	0	184	0	184	0	10/10/2018	
858912-10-8	STERICYCLE ORD			8.000	396	49.560	396	397	0	0	0	(3)	0	(3)	0	01/27/2009	
863667-10-1	STRYKER ORD			17.000	5,091	299.460	5,091	856	14	51	0	934	0	934	0	09/25/2008	
866674-10-4	SUN COMMUNITIES REIT ORD			5.000	668	133.650	668	497	5	18	0	(47)	0	(47)	0	10/10/2018	
86771W-10-5	SUNRUN ORD			12.000	236	19.630	236	412	0	0	0	(53)	0	(53)	0	12/30/2021	
871332-10-2	SYLVAMO ORD			1.000	49	49.110	49	7	0	1	0	1	0	1	0	08/24/2007	
871607-10-7	SYNOPSYS ORD			9.000	4,634	514.910	4,634	1,282	0	0	0	1,761	0	1,761	0	08/10/2022	
87161C-50-1	SYNOVUS FINANCIAL ORD			4.000	151	37.650	151	181	2	6	0	0	0	0	0	10/10/2018	
87165B-10-3	SYNCHRONY FINANCIAL ORD			27.001	1,031	38.190	1,031	747	0	26	0	144	0	144	0	07/25/2016	
871829-10-7	SYSCO ORD			34.000	2,486	73.130	2,486	1,089	0	67	0	(113)	0	(113)	0	12/21/2007	
872540-10-9	TJX ORD			60.000	5,629	93.810	5,629	567	0	78	0	853	0	853	0	07/29/2011	
872590-10-4	T MOBILE US ORD			29.000	4,650	160.330	4,650	1,933	0	19	0	590	0	590	0	10/10/2018	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			7.996	1,287	160.950	1,287	877	0	0	0	454	0	454	0	10/10/2018	
875372-20-3	TANDEM DIABETES CARE ORD			3.000	89	29.580	89	351	0	0	0	(46)	0	(46)	0	09/28/2021	
876030-10-7	TAPESTRY ORD			14.000	515	36.810	515	357	0	18	0	(18)	0	(18)	0	10/15/2019	
87612E-10-6	TARGET ORD			24.000	3,418	142.420	3,418	1,134	0	105	0	(159)	0	(159)	0	08/04/2006	

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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
87612G-10-1	TARGA RESOURCES ORD			15.000	1,303	86.870	1,303	420	0	28	0	201	0	201	0	12/15/2020	
87918A-10-5	TELADOC HEALTH ORD			9.000	194	21.550	194	341	0	0	0	(19)	0	(19)	0	08/10/2022	
879360-10-5	TELEDYNE TECH ORD			2.000	893	446.290	893	451	0	0	0	93	0	93	0	10/10/2018	
879369-10-6	TELEFLEX ORD			3.000	748	249.340	748	744	0	4	0	(1)	0	(1)	0	10/10/2018	
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD			17.000	866	50.970	866	257	0	7	0	283	0	283	0	04/22/2019	
88025U-10-9	10X GENOMICS CL A ORD			6.000	336	55.960	336	295	0	0	0	41	0	41	0	03/23/2023	
880770-10-2	TERADYNE ORD			8.000	868	108.520	868	260	0	4	0	169	0	169	0	10/10/2018	
88160R-10-1	TESLA ORD			150.000	37,272	248.480	37,272	10,138	0	0	0	16,551	0	16,551	0	12/21/2023	
88162G-10-3	TETRA TECH ORD			3.000	501	166.930	501	457	0	3	0	65	0	65	0	12/21/2022	
882508-10-4	TEXAS INSTRUMENTS ORD			56.000	9,546	170.460	9,546	2,587	0	281	0	293	0	293	0	08/10/2022	
883203-10-1	TEXTRON ORD			18.000	1,448	80.420	1,448	531	0	1	0	173	0	173	0	03/27/2013	
88339J-10-5	TRADE DESK CL A ORD			29.000	2,087	71.960	2,087	1,084	0	0	0	540	0	540	0	12/21/2023	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			21.000	11,147	530.790	11,147	2,042	7	28	0	(418)	0	(418)	0	05/12/2022	
88579Y-10-1	3M ORD			29.000	3,170	109.320	3,170	2,072	0	174	0	(307)	0	(307)	0	08/26/2009	
888787-10-8	TOAST CL A ORD			22.000	402	18.260	402	538	0	0	0	(136)	0	(136)	0	07/12/2023	
889478-10-3	TOLL BROTHERS ORD			5.000	514	102.790	514	157	0	4	0	264	0	264	0	10/10/2018	
891092-10-8	TORO ORD			8.000	768	95.990	768	443	3	11	0	(138)	0	(138)	0	10/10/2018	
892356-10-6	TRACTOR SUPPLY ORD			5.000	1,075	215.030	1,075	275	0	21	0	(50)	0	(50)	0	06/06/2017	
892672-10-6	TRADEWEB MARKETS CL A ORD			5.000	454	90.880	454	298	0	2	0	130	0	130	0	10/20/2020	
893641-10-0	TRANSDIGM GROUP ORD			3.000	3,035	1,011.600	3,035	1,083	0	105	0	1,146	0	1,146	0	05/12/2022	
89400J-10-7	TRANSUNION ORD			9.000	618	68.710	618	615	0	4	0	108	0	108	0	10/10/2018	
894164-10-2	TRAVEL LEISURE ORD			1.000	39	39.090	39	43	0	2	0	3	0	3	0	04/22/2019	
89417E-10-9	TRAVELERS COMPANIES ORD			12.000	2,286	190.490	2,286	622	0	47	0	36	0	36	0	03/28/2007	
89531P-10-5	TREX ORD			5.000	414	82.790	414	383	0	0	0	202	0	202	0	10/20/2020	
896239-10-0	TRIMBLE ORD			12.000	638	53.200	638	469	0	0	0	32	0	32	0	10/10/2018	
896945-20-1	TRIPADVISOR ORD			10.000	215	21.530	215	93	0	0	0	36	0	36	0	12/21/2011	
89832Q-10-9	TRUIST FINANCIAL ORD			74.000	2,732	36.920	2,732	1,664	0	154	0	(452)	0	(452)	0	01/23/2013	
90138F-10-2	TWILIO CL A ORD			10.000	759	75.870	759	680	0	0	0	269	0	269	0	10/10/2018	
902252-10-5	TYLER TECHNOLOGIES ORD			2.000	836	418.120	836	426	0	0	0	191	0	191	0	10/10/2018	
902494-10-3	TYSON FOODS CL A ORD			27.000	1,451	53.750	1,451	237	0	52	0	(230)	0	(230)	0	03/28/2007	
902653-10-4	UDR REIT ORD			15.000	574	38.290	574	534	0	25	0	(7)	0	(7)	0	10/10/2018	
902681-10-5	UGI ORD			15.000	369	24.600	369	614	6	22	0	(187)	0	(187)	0	03/24/2021	
902973-30-4	US BANCORP ORD			67.000	2,900	43.280	2,900	1,216	33	129	0	(22)	0	(22)	0	07/24/2002	
90353T-10-0	UBER TECHNOLOGIES ORD			116.000	7,142	61.570	7,142	3,405	0	0	0	4,273	0	4,273	0	08/10/2022	
90364P-10-5	UIPATH CL A ORD			24.000	596	24.840	596	523	0	0	0	291	0	291	0	08/10/2022	
90384S-30-3	ULTA BEAUTY ORD			2.000	980	489.990	980	418	0	0	0	42	0	42	0	03/27/2018	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			2.000	96	47.820	96	174	0	0	0	3	0	3	0	09/28/2021	
904311-10-7	UNDER ARMOUR CL A ORD			18.000	158	8.790	158	255	0	0	0	(25)	0	(25)	0	01/30/2018	
904311-20-6	UNDER ARMOUR CL C ORD			1.000	8	8.350	8	17	0	0	0	(1)	0	(1)	0	08/14/2019	
907818-10-8	UNION PACIFIC ORD			35.000	8,597	245.620	8,597	1,424	0	212	0	1,347	0	1,347	0	10/18/2023	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			16.000	661	41.285	661	731	0	0	0	58	0	58	0	02/09/2016	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			39.000	6,132	157.230	6,132	2,428	0	253	0	(648)	0	(648)	0	12/21/2022	
911363-10-9	UNITED RENTAL ORD			5.000	2,867	573.420	2,867	442	0	30	0	1,090	0	1,090	0	01/23/2015	
912008-10-9	US FOODS ORD			22.000	999	45.410	999	640	0	0	0	251	0	251	0	10/10/2018	
912909-10-8	US STEEL ORD			13.000	632	48.650	632	307	0	3	0	307	0	307	0	06/25/2021	
91307C-10-2	UNITED THERAPEUTICS ORD			2.000	440	219.890	440	248	0	0	0	(116)	0	(116)	0	10/10/2018	

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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
91324P-10-2	UNITEDHEALTH GRP ORD			49.000	25,797	526.470	25,797	2,369	0	357	0	(182)	0	(182)	0	05/12/2022	
91332U-10-1	UNITY SOFTWARE ORD			18.000	736	40.890	736	922	0	0	0	133	0	133	0	07/12/2023	
91347P-10-5	UNIVERSAL DISPLAY ORD			1.000	191	191.260	191	108	0	1	0	83	0	83	0	10/10/2018	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			3.000	457	152.440	457	339	0	2	0	35	0	35	0	10/10/2018	
91529Y-10-6	UNUM ORD			6.000	271	45.220	271	138	0	8	0	25	0	25	0	02/25/2013	
918204-10-8	VF ORD			29.000	545	18.800	545	930	0	29	0	(255)	0	(255)	0	04/09/2012	
91879Q-10-9	VAIL RESORTS ORD			2.000	427	213.470	427	478	4	16	0	(50)	0	(50)	0	10/10/2018	
91913Y-10-0	VALERO ENERGY ORD			30.000	3,900	130.000	3,900	765	0	122	0	94	0	94	0	02/23/2011	
92047W-10-1	VALVOLINE ORD			7.000	263	37.580	263	129	0	0	0	35	0	35	0	03/20/2019	
922475-10-8	VEEVA SYSTEMS ORD			6.000	1,155	192.520	1,155	536	0	0	0	187	0	187	0	10/10/2018	
92276F-10-0	VENTAS REIT ORD			25.000	1,246	49.840	1,246	1,134	11	45	0	120	0	120	0	10/19/2011	
92338C-10-3	VERALTO ORD			21.000	1,727	82.260	1,727	884	2	0	0	844	0	844	0	12/21/2023	
92343E-10-2	VERISIGN ORD			6.000	1,236	205.960	1,236	196	0	0	0	3	0	3	0	11/20/2012	
92343V-10-4	VERIZON COMMUNICATIONS ORD			215.000	8,106	37.700	8,106	5,905	0	564	0	(366)	0	(366)	0	12/21/2022	
92345Y-10-6	VERISK ANALYTICS ORD			8.000	1,911	238.860	1,911	635	0	11	0	500	0	500	0	06/06/2017	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			15.000	6,103	406.890	6,103	1,173	0	0	0	1,772	0	1,772	0	03/15/2016	
92537N-10-8	VERTIV HOLDINGS CL A ORD			19.000	913	48.030	913	480	0	0	0	653	0	653	0	12/30/2021	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD			41.000	606	14.790	606	724	2	24	0	(86)	0	(86)	0	10/20/2020	
92556V-10-6	VIATRIS ORD			99.000	1,072	10.830	1,072	717	0	48	0	(30)	0	(30)	0	03/27/2013	
925652-10-9	VICI PPTYS ORD			61.000	1,945	31.880	1,945	1,526	25	49	0	73	0	73	0	10/18/2023	
92826C-83-9	VISA CL A ORD			85.000	22,130	260.350	22,130	1,663	0	159	0	4,470	0	4,470	0	07/29/2011	
92840M-10-2	VISTRA ORD			42.000	1,618	38.520	1,618	772	0	43	0	643	0	643	0	06/25/2021	
92852X-10-3	VITESSE ENERGY ORD			0.472	10	21.890	10	4	0	1	0	7	0	7	0	11/25/2016	
928881-10-1	VONTIER ORD			13.000	449	34.550	449	145	0	1	0	198	0	198	0	10/10/2018	
929042-10-9	VORNADO REALTY REIT ORD			10.000	283	28.250	283	438	0	7	0	74	0	74	0	09/28/2021	
929089-10-0	VOYA FINANCIAL ORD			5.000	365	72.960	365	247	0	7	0	57	0	57	0	10/10/2018	
929160-10-9	VULCAN MATERIALS ORD			6.000	1,362	227.010	1,362	307	0	10	0	311	0	311	0	03/27/2013	
92936U-10-9	W P CAREY REIT ORD			9.000	583	64.810	583	574	8	38	0	(120)	0	(120)	0	10/10/2018	
92939U-10-6	WEC ENERGY GROUP ORD			30.000	2,525	84.170	2,525	688	0	94	0	(288)	0	(288)	0	01/27/2009	
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			11.000	1,396	126.900	1,396	926	0	7	0	298	0	298	0	05/12/2022	
931142-10-3	WALMART ORD			75.000	11,824	157.650	11,824	4,101	43	167	0	1,194	0	1,194	0	03/23/2023	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			36.000	940	26.110	940	936	0	69	0	(405)	0	(405)	0	12/17/2008	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			142.002	1,617	11.390	1,617	2,478	0	0	0	270	0	270	0	12/21/2022	
94106L-10-9	WASTE MANAGEMENT ORD			21.000	3,761	179.100	3,761	633	0	59	0	467	0	467	0	08/22/2011	
941848-10-3	WATERS ORD			3.000	988	329.230	988	324	0	0	0	(40)	0	(40)	0	10/18/2017	
942622-20-0	WATSCO ORD			2.000	857	428.470	857	422	0	20	0	358	0	358	0	12/21/2022	
94419L-10-1	WAYFAIR CL A ORD			3.000	185	61.700	185	359	0	0	0	86	0	86	0	10/10/2018	
947890-10-9	WEBSTER FINANCIAL ORD			9.389	477	50.760	477	471	0	2	0	6	0	6	0	12/21/2023	
949746-10-1	WELLS FARGO ORD			202.000	9,942	49.220	9,942	4,333	0	263	0	1,602	0	1,602	0	04/17/2009	
95040Q-10-4	WELLTOWER ORD			30.000	2,705	90.170	2,705	1,382	0	73	0	739	0	739	0	12/28/2009	
955306-10-5	WEST PHARM SVC ORD			3.000	1,056	352.120	1,056	345	0	2	0	350	0	350	0	10/10/2018	
957638-10-9	WESTERN ALLIANCE ORD			5.000	329	65.790	329	284	0	7	0	31	0	31	0	10/10/2018	
958102-10-5	WESTERN DIGITAL ORD			16.000	838	52.370	838	672	0	0	0	333	0	333	0	05/13/2016	
959802-10-9	WESTERN UNION ORD			15.000	179	11.920	179	252	0	14	0	(28)	0	(28)	0	10/19/2011	
96145D-10-5	WESTROCK ORD			18.000	747	41.520	747	654	0	20	0	114	0	114	0	10/15/2019	

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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
96208T-10-4	WEX ORD			1.000	195	194.550	195	178	0	0	0	31	0	31	0	10/10/2018	
962166-10-4	WEYERHAEUSER REIT			45.000	1,565	34.770	1,565	944	0	75	0	170	0	170	0	11/20/2012	
963320-10-6	WHIRLPOOL ORD			3.000	365	121.770	365	294	0	21	0	(59)	0	(59)	0	06/22/2010	
969457-10-0	WILLIAMS ORD			64.000	2,229	34.830	2,229	1,811	0	115	0	124	0	124	0	05/12/2022	
969904-10-1	WILLIAMS SONOMA ORD			4.000	807	201.780	807	242	0	14	0	347	0	347	0	10/10/2018	
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD			14.000	623	44.500	623	589	0	0	0	(9)	0	(9)	0	08/10/2022	
977852-10-2	WOLFSPEED ORD			5.000	218	43.510	218	281	0	0	0	(128)	0	(128)	0	06/28/2019	
980745-10-3	WOODWARD ORD			5.000	681	136.130	681	566	0	4	0	198	0	198	0	06/28/2019	
98138H-10-1	WORKDAY CL A ORD			9.000	2,485	276.060	2,485	1,119	0	0	0	979	0	979	0	10/10/2018	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			3.000	241	80.410	241	154	0	4	0	27	0	27	0	10/10/2018	
983134-10-7	WYNN RESORTS ORD			4.000	364	91.110	364	295	0	3	0	35	0	35	0	09/29/2009	
983793-10-0	XPO ORD			2.000	175	87.590	175	74	0	0	0	109	0	109	0	10/10/2018	
98389B-10-0	XCEL ENERGY ORD			52.000	3,219	61.910	3,219	1,393	27	106	0	(426)	0	(426)	0	09/19/2012	
98419M-10-0	XYLEM ORD			9.000	1,029	114.360	1,029	474	0	12	0	34	0	34	0	06/06/2017	
988498-10-1	YUM BRANDS ORD			14.000	1,829	130.660	1,829	292	0	34	0	36	0	36	0	03/28/2007	
98888T-10-7	ZIMVIE ORD			1.000	18	17.750	18	18	0	0	0	8	0	8	0	08/24/2007	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			2.000	547	273.330	547	299	0	0	0	34	0	34	0	10/10/2018	
98954M-20-0	ZILLOW GROUP CL C ORD			16.000	926	57.860	926	614	0	0	0	410	0	410	0	10/10/2018	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			10.000	1,217	121.700	1,217	573	2	10	0	(58)	0	(58)	0	08/24/2007	
989701-10-7	ZIONS BANCORPORATION ORD			9.000	395	43.870	395	362	0	15	0	(48)	0	(48)	0	06/06/2017	
98978V-10-3	ZOETIS CL A ORD			29.000	5,724	197.370	5,724	1,151	0	44	0	1,474	0	1,474	0	12/21/2022	
98980G-10-2	ZSCALER ORD			6.000	1,329	221.560	1,329	624	0	0	0	575	0	575	0	07/12/2023	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			13.000	935	71.910	935	817	0	0	0	118	0	118	0	10/18/2023	
G0084W-10-1	ADIENT ORD		C	1.000	36	36.360	36	21	0	0	0	2	0	2	0	11/17/2014	
G0176J-10-9	ALLEGION ORD		C	6.000	760	126.690	760	133	0	11	0	129	0	129	0	12/11/2013	
G02602-10-3	AMDOCS ORD			4.000	352	87.890	352	252	2	7	0	(12)	0	(12)	0	10/10/2018	
G0403H-10-8	AON CL A ORD		C	11.000	3,201	291.020	3,201	539	0	26	0	(100)	0	(100)	0	04/02/2012	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	33.000	2,451	74.270	2,451	927	0	0	0	379	0	379	0	10/10/2018	
G0750C-10-8	AXALTA COATING SYSTEMS ORD			7.000	238	33.970	238	198	0	0	0	60	0	60	0	07/28/2016	
G1151C-10-1	ACCENTURE CL A ORD		C	32.000	11,229	350.910	11,229	1,906	0	149	0	2,690	0	2,690	0	07/29/2011	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	5.000	251	50.240	251	223	0	0	0	(35)	0	(35)	0	11/27/2017	
G21810-10-9	CLARIVATE ORD		C	26.000	241	9.260	241	606	0	0	0	24	0	24	0	12/30/2021	
G29183-10-3	EATON ORD		C	20.000	4,816	240.820	4,816	1,030	0	69	0	1,677	0	1,677	0	12/03/2012	
G3421J-10-6	FERGUSON ORD		C	16.000	3,089	193.070	3,089	2,580	13	9	0	509	0	509	0	10/18/2023	
G3922B-10-7	GENPACT ORD		C	9.000	312	34.710	312	275	0	5	0	(104)	0	(104)	0	04/17/2020	
G4474Y-21-4	JANUS HENDERSON GROUP ORD		C	8.000	241	30.150	241	314	0	12	0	53	0	53	0	06/25/2021	
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			20.000	357	17.840	357	423	0	16	0	(3)	0	(3)	0	10/10/2018	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	3.000	369	123.000	369	424	0	0	0	(109)	0	(109)	0	05/12/2022	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	35.995	2,075	57.640	2,075	646	13	52	0	(229)	0	(229)	0	11/17/2014	
G54950-10-3	LINDE ORD		C	70.000	28,750	410.710	28,750	24,032	0	241	0	4,717	0	4,717	0	10/18/2023	
G5960L-10-3	MEDTRONIC ORD		C	70.004	5,767	82.380	5,767	5,305	48	190	0	326	0	326	0	12/21/2022	
G6095L-10-9	APTIV ORD		C	13.000	1,166	89.720	1,166	485	0	0	0	(44)	0	(44)	0	03/27/2013	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			36.000	721	20.040	721	615	0	0	0	281	0	281	0	10/20/2020	
G6674U-10-8	NOVOCURE ORD		C	10.000	149	14.930	149	609	0	0	0	(584)	0	(584)	0	05/12/2022	
G6683N-10-3	NU HOLDINGS CL A ORD		C	146.000	1,216	8.330	1,216	1,152	0	0	0	64	0	64	0	07/12/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G6700G-10-7	NVENT ELECTRIC ORD		C	2.000	118	59.090	118	52	0	1	0	41	0	41	0	10/10/2018	
G7496G-10-3	RENAISSANCERE ORD		C	1.000	196	196.000	196	136	0	2	0	12	0	12	0	10/10/2018	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			20.000	562	28.090	562	805	0	16	0	(229)	0	(229)	0	12/30/2021	
G7S00T-10-4	PENTAIR ORD		C	23.000	1,672	72.710	1,672	747	0	20	0	638	0	638	0	05/12/2022	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD			7.000	263	37.570	263	317	0	3	0	(20)	0	(20)	0	10/10/2018	
G8473T-10-0	STERIS ORD		C	4.000	879	219.850	879	420	0	8	0	190	0	190	0	10/10/2018	
G87110-10-5	TECHNIPFMC ORD		C	27.000	544	20.140	544	483	0	3	0	61	0	61	0	07/12/2023	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	12.000	2,927	243.900	2,927	402	0	36	0	910	0	910	0	06/06/2017	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	6.000	1,447	241.200	1,447	750	5	20	0	(20)	0	(20)	0	10/10/2018	
G97822-10-3	PERRIGO ORD		C	5.000	161	32.180	161	217	0	5	0	(10)	0	(10)	0	09/28/2021	
G98239-10-9	XP CL A ORD		C	20.000	521	26.070	521	467	0	26	0	55	0	55	0	07/12/2023	
H11356-10-4	BUNGE ORD			8.000	808	100.950	808	740	0	5	0	67	0	67	0	12/30/2021	
H1467J-10-4	CHUBB ORD		C	19.002	4,294	226.000	4,294	1,004	16	64	0	103	0	103	0	07/23/2010	
H2906T-10-9	GARMIN ORD		C	11.000	1,414	128.540	1,414	376	0	32	0	399	0	399	0	02/25/2013	
L44385-10-9	GLOBANT ORD		C	2.000	476	237.980	476	424	0	0	0	140	0	140	0	03/24/2021	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	6.000	1,127	187.910	1,127	739	0	0	0	654	0	654	0	10/15/2019	
N14506-10-4	ELASTIC ORD		C	5.000	564	112.700	564	304	0	0	0	306	0	306	0	04/17/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	13.000	1,236	95.080	1,236	689	0	64	0	157	0	157	0	09/19/2012	
N72482-12-3	QIAGEN ORD		C	10.000	434	43.430	434	346	0	0	0	(64)	0	(64)	0	10/10/2018	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			11.000	1,424	129.490	1,424	819	0	0	0	881	0	881	0	10/28/2016	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,398,494	XXX	2,398,494	705,185	2,154	33,624	0	483,117	0	483,117	0	XXX	XXX
00165C-20-3	AMC ENTERTAINMENT HOLDINGS INC			32.000	46	1.435	46	300	0	0	0	1	0	1	0	08/10/2022	
62989*-10-5	NAMIC INSURANCE COMPANY, INC.			244.000	83,492	342.180	83,492	12,186	0	0	0	(9,487)	0	(9,487)	0	06/01/1987	
97689#-10-0	WISCONSIN REINSURANCE CORPORATION			13,586.000	395,353	29.100	395,353	240,437	0	0	0	(925,071)	0	(925,071)	0	12/14/1999	
Y50124-52-1	ENRON CAPITAL LLC			8,000.000	40	0.005	40	0	0	0	0	0	0	0	0	11/04/1993	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					478,930	XXX	478,930	252,923	0	0	0	(934,557)	0	(934,557)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,877,424	XXX	2,877,424	958,108	2,154	33,624	0	(451,440)	0	(451,440)	0	XXX	XXX
04314H-66-7	ARTISAN:INTL VAL ADV			26,692.968	1,220,669	45.730	1,220,669	1,010,596	0	35,760	0	190,928	0	190,928	0	11/28/2023	
04314H-85-7	ARTISAN:INTL VAL INST			73,864.067	3,394,793	45.960	3,394,793	2,456,669	0	105,295	0	544,378	0	544,378	0	11/19/2015	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					4,615,462	XXX	4,615,462	3,467,265	0	141,055	0	735,306	0	735,306	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					4,615,462	XXX	4,615,462	3,467,265	0	141,055	0	735,306	0	735,306	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
464287-65-5	ISHARES:RUSS 2000 ETF			684.000	137,286	200.710	137,286	107,094	0	1,848	0	18,023	0	18,023	0	10/10/2018	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					137,286	XXX	137,286	107,094	0	1,848	0	18,023	0	18,023	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					7,630,172	XXX	7,630,172	4,532,468	2,154	176,527	0	301,889	0	301,889	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					7,630,172	XXX	7,630,172	4,532,468	2,154	176,527	0	301,889	0	301,889	0	XXX	XXX

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

1A 1A ...$ ....0 1B ..$ ....0 1C ..$ ....0 1D ..$ ....0 1E ..$ ....0 1F ..$ ....0 1G ..$ 0

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
3133KQ-FT-8	FH RA8278 - RMBS		02/15/2023	CANTOR FITZGERALD + CO.		194,783	196,441	327
3133KQ-N6-9	FH RA8513 - RMBS		02/03/2023	CANTOR FITZGERALD + CO.		251,797	250,000	417
3140QR-KE-2	FN CB5692 - RMBS		06/02/2023	Wells Fargo Securities, LLC		391,070	387,918	711
79771F-FG-7	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/08/2023	MORGAN STANLEY CO		45,000	45,000	412
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE		03/10/2023	Jefferies		100,000	100,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						982,650	979,359	1,867
053484-AE-1	AVALONBAY COMMUNITIES INC		12/04/2023	BARCLAYS CAPITAL INC		174,893	175,000	0
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL		09/27/2023	Citigroup (SSB)		169,855	250,000	1,115
09659W-2V-5	BNP PARIBAS SA	C	01/09/2023	BNP Paribas		250,000	250,000	0
12510H-AS-9	CAUTO 231 A1 - ABS		09/14/2023	PERSHING DIV OF DLJ SEC LNDING		121,680	125,000	0
161571-HU-1	CHAIT 2023-2 A - ABS		09/07/2023	J P MORGAN SECURITIES		199,983	200,000	0
172967-LW-9	CITIGROUP INC		01/04/2023	Citigroup (SSB)		232,790	250,000	2,066
337964-AC-4	F1VE 2023-V1 A3 - CMBS		02/10/2023	Citigroup (SSB)		103,000	100,000	425
487836-BZ-0	KELLANOVA		11/16/2023	MITSUBISHI UFJ SECURITIES		240,893	250,000	2,880
58933Y-BM-6	MERCK & CO INC		10/03/2023	US BANCORP INVESTMENTS INC.		219,928	250,000	4,792
61747Y-FA-8	MORGAN STANLEY		01/17/2023	MORGAN STANLEY & COMPANY		99,998	100,000	0
68269J-AE-1	OMFIT 231 A - ABS		05/17/2023	BNP Paribas		299,908	300,000	0
68389X-CM-5	ORACLE CORP		02/02/2023	BANC OF AMERICA/FIXED INCOME		99,806	100,000	0
75513E-CS-8	RTX CORP		09/26/2023	J P MORGAN SECURITIES		137,750	150,000	694
75513E-CW-9	RTX CORP		11/06/2023	GOLDMAN		99,812	100,000	0
756109-BT-0	REALTY INCOME CORP		04/05/2023	Wells Fargo Securities, LLC		245,050	250,000	0
76134K-AE-4	VDCR 232 A2A - ABS		09/15/2023	TRUIST SECURITIES, INC.		220,189	250,000	0
902674-ZW-3	UBS AG (LONDON BRANCH)	C	09/06/2023	MORGAN STANLEY & COMPANY		200,104	200,000	0
92939U-AL-0	WEC ENERGY GROUP INC		01/09/2023	BARCLAYS CAPITAL INC		199,734	200,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,315,373	3,500,000	11,972
2509999997. Total - Bonds - Part 3						4,298,023	4,479,359	13,839
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						4,298,023	4,479,359	13,839
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.	137.000	2,244		0
00827B-10-6	AFFIRM HOLDINGS CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	719		0
008492-10-0	AGREE REALTY REIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	434		0
00857U-10-7	AGILON HEALTH ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	311		0
023135-10-6	AMAZON COM ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	2,445		0
030420-10-3	AMERICAN WATER WORKS ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	272		0
03753U-10-6	APELLIS PHARMACEUTICALS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	600		0
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	860		0
03852U-10-6	ARAMARK ORD		10/02/2023	ITG INC	12.000	358		0
049468-10-1	ATLASSIAN CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	483		0
05722G-10-0	BAKER HUGHES CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	889		0
099724-10-6	BORGWARNER ORD		07/05/2023	JP MORGAN SECURITIES INC.	18.000	475		0
11135F-10-1	BROADCOM ORD		11/24/2023	ITG INC	1.512	344		0
11284V-10-5	BROOKFIELD RENEWABLE CL A ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	284		0
12769G-10-0	CAESARS ENTERTAINMENT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	616		0
15118V-20-7	CELSIUS HOLDINGS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	598		0
191216-10-0	COCA-COLA ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	359		0
19247G-10-7	COHERENT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	400		0
20717M-10-3	CONFLUENT CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	426		0
22266T-10-9	COUPANG CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	69.000	1,214		0
235851-10-2	DANAHER ORD		10/02/2023	VARIOUS	33.000	639		0
28414H-10-3	ELANCO ANIMAL HEALTH ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	31.000	448		0
29430C-10-2	VESTIS CORPORATION		10/02/2023	ITG INC	6.000	126		0
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		07/20/2023	ITG INC	2.685	183		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
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	417		0
34354P-10-5	FLOWSERVE ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	282		0
34965K-10-7	FORTREA HOLDINGS ORD		07/03/2023	ITG INC	4.000	74		0
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		01/04/2023	Various	18.667	711		0
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	Various	56.000	2,526		0
37637K-10-8	GITLAB CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	377		0
44267T-10-2	HOWARD HUGHES ORD		08/11/2023	ITG INC	4.000	462		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		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	343		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	1,808		0
46269C-10-2	IRIDIUM COMMUNICATIONS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	483		0
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		01/17/2023	VARIOUS	21.000	429		0
48251W-10-4	KKR AND CO ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	1,146		0
48576A-10-0	KARUNA THERAPEUTICS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	418		0
487836-10-8	KELLANOVA ORD		10/02/2023	VARIOUS	10.000	471		0
49177J-10-2	KENVUE ORD		08/25/2023	VARIOUS	96.389	580		0
497266-10-6	KIRBY ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	265		0
498894-10-4	KNIFE RIVER ORD		06/01/2023	ITG INC	1.250	41		0
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	ITG INC	4.000	439		0
518415-10-4	LATTICE SEMICONDUCTOR ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	864		0
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	ITG INC	2.106	46		0
531229-75-5	FORMULA ONE GROUP		08/04/2023	ITG INC	20.000	644		0
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	ITG INC	9.000	215		0
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	ITG INC	1.000	29		0
552690-10-9	MDU RESOURCES GROUP ORD		06/01/2023	ITG INC	5.000	90		0
60770K-10-7	MODERNA ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	364		0
60937P-10-6	MONGODB CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	391		0
62886E-10-8	NCR VOYIX ORD		10/17/2023	ITG INC	11.000	188		0
63001N-10-6	NCR ATLEOS ORD		10/17/2023	ITG INC	5.500	122		0
649445-10-3	NEW YORK COMMUNITY BANCORP ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	450		0
651639-10-6	NEWMONT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	331		0
65339F-10-1	NEXTERA ENERGY ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	850		0
67066G-10-4	NVIDIA ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1,456		0
71377A-10-3	PERFORMANCE FOOD GROUP ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	552		0
717081-10-3	PFIZER ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	81.000	2,357		0
71880K-10-1	PHINIA ORD		07/05/2023	JP MORGAN SECURITIES INC.	3.600	71		0
742718-10-9	PROCTER & GAMBLE ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	717		0
74340W-10-3	PROLOGIS REIT		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	845		0
74460D-10-9	PUBLIC STORAGE REIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	882		0
74935Q-10-7	RB GLOBAL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	785		0
756109-10-4	REALTY INCOME REIT ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	296		0
767744-10-5	RITCHIE BROS AUCTIONEERS ORD	C	03/20/2023	VARIOUS	7.353	293		0
77543R-10-2	ROKU CL A ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	249		0
82489T-10-4	SHOCKWAVE MEDICAL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	562		0
83088M-10-2	SKYWORKS SOLUTIONS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	671		0
833445-10-9	SNOWFLAKE CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	975		0
83406F-10-2	SOFI TECHNOLOGIES ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45.000	259		0
852234-10-3	BLOCK CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	535		0
88025U-10-9	10X GENOMICS CL A ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	295		0
88160R-10-1	TESLA ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	4,338		0
88339J-10-5	TRADE DESK CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	606		0
888787-10-8	TOAST CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.000	538		0
907818-10-8	UNION PACIFIC ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	623		0
91332U-10-1	UNITY SOFTWARE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	260		0
92338C-10-3	VERALTO ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	21.000	884		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
925652-10-9	VICI PPTYS ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30.000	868		0
92852X-10-3	VITESSE ENERGY ORD		01/17/2023	VARIOUS	2.472	19		0
92942W-10-7	WK KELLOGG ORD		10/02/2023	VARIOUS	2.500	30		0
931142-10-3	WALMART ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	421		0
947890-10-9	WEBSTER FINANCIAL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	405		0
98980G-10-2	ZSCALER ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	418		0
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	817		0
G3421J-10-6	FERGUSON ORD	C	10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	2,580		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.	70.000	24,032		0
G6683N-10-3	NU HOLDINGS CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	146.000	1,152		0
G87110-10-5	TECHNIPFMC ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	27.000	483		0
G98239-10-9	XP CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	467		0
H11356-10-4	BUNGE ORD		10/31/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	740		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						84,915	XXX	0
04314H-66-7	ARTISAN:INTL VAL ADV		11/28/2023	Not Available	814.775	35,760		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						35,760	XXX	0
5989999997. Total - Common Stocks - Part 3						120,675	XXX	0
5989999998. Total - Common Stocks - Part 5						1,168	XXX	0
5989999999. Total - Common Stocks						121,843	XXX	0
5999999999. Total - Preferred and Common Stocks						121,843	XXX	0
6009999999 - Totals						4,419,865	XXX	13,839

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
36179T-4P-7	G2 MA5330 - RMBS		12/01/2023	Paydown		3,536	3,536	3,618	3,725	0	(189)	0	(189)	0	3,536	0	0	0	75	07/20/2048
0109999999. Subtotal - Bonds - U.S. Governments						3,536	3,536	3,618	3,725	0	(189)	0	(189)	0	3,536	0	0	0	75	XXX
797508-FZ-6	SAN DIEGUITO CALIF UN HIGH SCH DIST		05/31/2023	Jefferies		76,567	75,000	79,869	76,385	0	(217)	0	(217)	0	76,168	0	399	399	2,508	08/01/2033
797508-GA-0	SAN DIEGUITO CALIF UN HIGH SCH DIST		05/31/2023	Jefferies		51,045	50,000	53,067	50,873	0	(137)	0	(137)	0	50,737	0	308	308	1,672	08/01/2034
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						127,611	125,000	132,936	127,258	0	(353)	0	(353)	0	126,905	0	706	706	4,181	XXX
160131-CX-4	CHARLESTON EDL EXCELLENCE FING CORP S C		12/01/2023	Call @ 100.00		75,000	75,000	89,020	76,534	0	(1,534)	0	(1,534)	0	75,000	0	0	0	3,750	12/01/2026
186427-CX-6	CLEVELAND OHIO WTR REV		12/26/2023	Call @ 100.00		75,000	75,000	78,270	75,431	0	(431)	0	(431)	0	75,000	0	0	0	3,000	01/01/2032
207758-NX-7	CONNECTICUT ST SPL TAX OBLIG REV		01/01/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	1,250	01/01/2026
235036-V9-8	DALLAS FORT WORTH TEX INTL ARPT REV		11/01/2023	Call @ 100.00		50,000	50,000	58,967	51,082	0	(1,082)	0	(1,082)	0	50,000	0	0	0	2,625	11/01/2029
3131X6-JS-0	FH ZK2973 - RMBS		12/01/2023	Paydown		7,711	7,711	7,726	7,698	0	13	0	13	0	7,711	0	0	0	152	02/01/2026
3131XJ-DM-1	FH ZL2808 - RMBS		12/01/2023	Paydown		663	663	685	700	0	(37)	0	(37)	0	663	0	0	0	13	03/01/2042
3131XQ-TK-2	FH ZL8654 - RMBS		12/01/2023	Paydown		1,704	1,704	1,808	1,852	0	(148)	0	(148)	0	1,704	0	0	0	33	11/01/2044
3131Y0-2A-9	FH ZM6169 - RMBS		12/01/2023	Paydown		8,085	8,085	8,453	8,763	0	(678)	0	(678)	0	8,085	0	0	0	201	04/01/2048
31329K-X3-3	FH ZA2498 - RMBS		12/01/2023	Paydown		3,735	3,735	3,750	3,757	0	(22)	0	(22)	0	3,735	0	0	0	75	03/01/2038
3132A1-XW-9	FH ZS1593 - RMBS		12/01/2023	Paydown		334	334	355	357	0	(23)	0	(23)	0	334	0	0	0	9	08/01/2037
3132A4-NN-4	FH ZS3997 - RMBS		12/01/2023	Paydown		2,513	2,513	2,663	2,684	0	(172)	0	(172)	0	2,513	0	0	0	53	08/01/2044
3132A5-E8-4	FH ZS4659 - RMBS		12/01/2023	Paydown		21,823	21,823	22,246	22,594	0	(771)	0	(771)	0	21,823	0	0	0	419	04/01/2046
3132A9-MU-8	FH ZS8471 - RMBS		12/01/2023	Paydown		2,837	2,837	2,946	2,884	0	(46)	0	(46)	0	2,837	0	0	0	37	09/01/2027
3132A9-R3-3	FH ZS8606 - RMBS		12/01/2023	Paydown		51,593	51,593	51,492	51,446	0	147	0	147	0	51,593	0	0	0	839	04/01/2031
3132D5-6Z-0	FH SB8088 - RMBS		12/01/2023	Paydown		125,254	125,254	128,336	128,181	0	(2,927)	0	(2,927)	0	125,254	0	0	0	1,016	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
3132DV-7B-5	FH SD8090 - RMBS		12/01/2023	Paydown		14,357	14,357	14,792	14,835	0	(478)	0	(478)	0	14,357	0	0	0	158	09/01/2050
3133A8-MR-5	FH QB2168 - RMBS		12/01/2023	Paydown		29,702	29,702	30,733	30,906	0	(1,204)	0	(1,204)	0	29,702	0	0	0	376	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-FT-8	FH RA8278 - RMBS		12/01/2023	Paydown		8,965	8,965	8,890	0	0	76	0	76	0	8,965	0	0	0	186	12/01/2052
3133KQ-N6-9	FH RA8513 - RMBS		12/01/2023	Paydown		14,868	14,868	14,975	0	0	(107)	0	(107)	0	14,868	0	0	0	253	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
3136AE-PS-0	FNR 2013-63 PD - CMO/RMBS		12/01/2023	Paydown		3,332	3,332	3,238	3,261	0	71	0	71	0	3,332	0	0	0	33	05/25/2043
3136AE-ZQ-3	FNR 2013-56 P - CMO/RMBS		12/01/2023	Paydown		7,633	7,633	7,545	7,561	0	72	0	72	0	7,633	0	0	0	98	06/25/2043
31371N-XK-6	FN 257282 - RMBS		12/01/2023	Paydown		1,201	1,201	1,189	1,192	0	9	0	9	0	1,201	0	0	0	36	07/01/2028
3138AB-NC-9	FN AH9386 - RMBS		12/01/2023	Paydown		3,882	3,882	4,009	4,051	0	(170)	0	(170)	0	3,882	0	0	0	84	04/01/2041
3138EN-HG-7	FN AL5630 - RMBS		12/01/2023	Paydown		2,424	2,424	2,572	2,598	0	(174)	0	(174)	0	2,424	0	0	0	56	08/01/2044
3138X3-BX-9	FN AU3653 - RMBS		12/01/2023	Paydown		15,403	15,403	16,195	16,192	0	(789)	0	(789)	0	15,403	0	0	0	217	09/01/2043
3138XW-AM-0	FN AW6311 - RMBS		12/01/2023	Paydown		267	267	282	289	0	(22)	0	(22)	0	267	0	0	0	6	06/01/2044
3138XX-H7-4	FN AW7453 - RMBS		12/01/2023	Paydown		1,784	1,784	1,900	1,955	0	(172)	0	(172)	0	1,784	0	0	0	59	09/01/2044
3138Y6-MY-7	FN AX4874 - RMBS		12/01/2023	Paydown		3,593	3,593	3,808	3,805	0	(212)	0	(212)	0	3,593	0	0	0	65	12/01/2044
3140FP-C9-8	FN BE3695 - RMBS		12/01/2023	Paydown		6,913	6,913	7,062	7,290	0	(378)	0	(378)	0	6,913	0	0	0	124	06/01/2047
3140FP-DG-1	FN BE3702 - RMBS		12/01/2023	Paydown		11,428	11,428	11,982	12,458	0	(1,030)	0	(1,030)	0	11,428	0	0	0	242	06/01/2047
3140JQ-TE-3	FN BN7748 - RMBS		12/01/2023	Paydown		8,072	8,072	8,387	8,627	0	(555)	0	(555)	0	8,072	0	0	0	176	09/01/2049
3140QA-NN-6	FN CA3096 - RMBS		12/01/2023	Paydown		13,019	13,019	13,649	15,059	0	(2,040)	0	(2,040)	0	13,019	0	0	0	293	02/01/2049
3140QK-QX-9	FN CB0469 - RMBS		12/01/2023	Paydown		38,863	38,863	40,715	40,564	0	(1,701)	0	(1,701)	0	38,863	0	0	0	550	05/01/2041
3140QN-BZ-4	FN CB2755 - RMBS		12/01/2023	Paydown		18,047	18,047	16,814	16,833	0	1,214	0	1,214	0	18,047	0	0	0	299	02/01/2052
3140QP-2F-3	FN CB4373 - RMBS		12/01/2023	Paydown		32,550	32,550	32,303	32,305	0	245	0	245	0	32,550	0	0	0	708	08/01/2052
3140QR-KE-2	FN CB5692 - RMBS		12/01/2023	Paydown		12,289	12,289	12,388	0	0	(100)	0	(100)	0	12,289	0	0	0	174	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
3140X4-M4-5	FN FM1278 - RMBS		12/01/2023	Paydown		11,256	11,256	11,518	11,588	0	(333)	0	(333)	0	11,256	0	0	0	176	07/01/2034
3140X7-4F-3	FN FM4421 - RMBS		12/01/2023	Paydown		76,789	76,789	80,292	80,061	0	(3,273)	0	(3,273)	0	76,789	0	0	0	802	10/01/2035
3140X9-V5-1	FN FM6035 - RMBS		12/01/2023	Paydown		20,520	20,520	21,322	21,277	0	(757)	0	(757)	0	20,520	0	0	0	222	02/01/2036
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

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
31418R-P7-0	FN AD4045 - RMBS		12/01/2023	Paydown		905	905	940	957	0	(51)	0	(51)	0	905	0	0	0	20	04/01/2040
414005-WJ-3	HARRIS CNTY TEX		02/06/2023	JANNEY MONTGOMERY SCOTT INC		54,400	50,000	58,308	53,404	0	(92)	0	(92)	0	53,312	0	1,088	1,088	1,201	08/15/2029
495289-X8-8	KING CNTY WASH SWR REV		05/31/2023	RBC CAPITAL MARKETS		77,027	75,000	87,462	77,875	0	(590)	0	(590)	0	77,285	0	(258)	(258)	3,448	07/01/2036
594612-DJ-9	MICHIGAN ST		02/06/2023	J P MORGAN SECURITIES		82,808	75,000	86,381	80,116	0	(119)	0	(119)	0	79,997	0	2,812	2,812	1,490	03/15/2027
786089-JR-4	SACRAMENTO CALIF WTR REV		12/08/2023	Not Available		62,279	75,000	75,000	75,000	0	0	0	0	0	75,000	0	(12,721)	(12,721)	3,101	09/01/2042
79765R-4U-0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/08/2023	VARIOUS		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	995	11/01/2029
882117-2L-7	BOARD OF REGENTS TEXAS A & M UNIVERSITY		02/06/2023	CITIGROUP GLOBAL MARKETS INC.		159,536	150,000	176,964	159,852	0	(403)	0	(403)	0	159,448	0	87	87	4,747	07/01/2031
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C		12/01/2023	Paydown		3,491	3,491	3,491	3,491	0	0	0	0	0	3,491	0	0	0	54	04/25/2042
940094-CM-5	WASHINGTON ST UNIV REVS		05/31/2023	J P MORGAN SECURITIES		101,205	100,000	112,068	102,672	0	(883)	0	(883)	0	101,790	0	(585)	(585)	3,347	04/01/2031
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,451,641	1,439,385	1,551,479	1,447,730	0	(22,766)	0	(22,766)	0	1,461,217	0	(9,576)	(9,576)	38,447	XXX
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
03464P-AC-1	AOMT 2022-2 A3 - RMBS		12/01/2023	Paydown		16,181	16,181	16,141	16,141	0	40	0	40	0	16,181	0	0	0	309	01/27/2067
04016L-AQ-0	ARES XLII AR - CDO	C	10/23/2023	Paydown		38,839	38,839	38,839	38,839	0	0	0	0	0	38,839	0	0	0	1,463	01/24/2028
10569F-AC-2	BRAVO 2022-NQM1 A3 - CMO/RMBS		12/01/2023	Paydown		9,980	9,980	9,972	9,972	0	8	0	8	0	9,980	0	0	0	233	09/26/2061
12510H-AS-9	CAUTO 231 A1 - ABS		12/15/2023	Paydown		1,250	1,250	1,217	0	0	33	0	33	0	1,250	0	0	0	10	09/15/2053
31573E-AA-9	EFMT 223 A1 - CMO/RMBS		12/01/2023	Paydown		28,297	28,297	27,987	27,987	0	310	0	310	0	28,297	0	0	0	724	08/25/2067
33768N-AA-0	FKH 2022-SFR1 A - CMBS		12/01/2023	Paydown		104	104	104	104	0	0	0	0	0	104	0	0	0	4	05/19/2039
36252R-AJ-8	GSMS 2014-GC18 A3 - CMBS		10/13/2023	Paydown		502,495	502,495	513,735	504,087	0	(1,593)	0	(1,593)	0	502,495	0	0	0	13,691	01/11/2047
36319T-AN-6	GALXY XXIII AR - CDO	C	10/24/2023	Paydown		130,412	130,412	130,412	130,412	0	0	0	0	0	130,412	0	0	0	5,843	04/24/2029
384802-AE-4	WW GRAINGER INC		06/26/2023	MARKETAXESS CORPORATION		94,913	100,000	101,304	100,561	0	(133)	0	(133)	0	100,428	0	(5,515)	(5,515)	1,608	02/15/2025
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
82652Q-AA-9	SRFC 211 A - RMBS		12/20/2023	Paydown		21,971	21,971	21,965	21,966	0	5	0	5	0	21,971	0	0	0	106	11/20/2037
82653E-AA-5	SRFC 2019-1 A - RMBS		12/20/2023	Paydown		6,389	6,389	6,389	6,389	0	0	0	0	0	6,389	0	0	0	101	01/22/2036
85771P-AN-2	EQUINOR ASA	C	06/26/2023	MARKETAXESS CORPORATION		197,216	200,000	199,854	199,980	0	8	0	8	0	199,988	0	(2,772)	(2,772)	6,105	03/01/2024
89239C-AB-5	TLOT 21B A2 - ABS		03/20/2023	Paydown		51,180	51,180	51,173	51,179	0	1	0	1	0	51,180	0	0	0	20	03/20/2024
98163J-AB-1	WOLS 2021-A A2 - ABS		02/15/2023	Paydown		18,343	18,343	18,341	18,343	0	0	0	0	0	18,343	0	0	0	4	04/15/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,230,444	1,238,315	1,249,971	1,238,498	0	(984)	0	(984)	0	1,238,731	0	(8,287)	(8,287)	32,436	XXX
2509999997. Total - Bonds - Part 4						2,813,232	2,806,236	2,938,003	2,817,212	0	(24,293)	0	(24,293)	0	2,830,389	0	(17,157)	(17,157)	75,139	XXX
2509999998. Total - Bonds - Part 5									0											XXX
2509999999. Total - Bonds						2,813,232	2,806,236	2,938,003	2,817,212	0	(24,293)	0	(24,293)	0	2,830,389	0	(17,157)	(17,157)	75,139	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.	32.000	141		446	130	316	0	0	316	0	446	0	(305)	(305)	0	
00206R-10-2	AT&T ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	71.000	1,074		1,322	1,307	15	0	0	15	0	1,322	0	(248)	(248)	59	
00507V-10-9	ACTIVISION BLIZZARD ORD		10/13/2023	Not Available	40.000	3,800		1,683	3,062	(1,379)	0	0	(1,379)	0	1,683	0	2,117	2,117	40	
03674X-10-6	ANTERO RESOURCES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	452		717	589	128	0	0	128	0	717	0	(265)	(265)	0	
037833-10-0	APPLE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	950		899	650	250	0	0	250	0	899	0	51	51	2	
03852U-10-6	ARAMARK ORD		10/02/2023	VARIOUS	12.000	484		484	496	(12)	0	0	(12)	0	484	0	0	0	4	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	1,301		1,755	1,131	624	0	0	624	0	1,755	0	(455)	(455)	46	
07831C-10-3	BELLRING BRANDS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	55		25	26	0	0	0	0	0	25	0	30	30	0	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE WILSON MUTUAL INSURANCE COMPANY

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
09215C-10-5	BLACK KNIGHT ORD		09/12/2023	Not Available	12.000	910		577	741	(164)	0	0	(164)	0	577	0	334	334	0	
099724-10-6	BORGWARNER ORD		07/05/2023	Adjustment	18.000	547		547	725	(178)	0	0	(178)	0	547	0	0	0	6	
12769G-10-0	CAESARS ENTERTAINMENT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	587		1,127	458	669	0	0	669	0	1,127	0	(540)	(540)	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	
222070-20-3	COTY CL A ORD		05/01/2023	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
22266L-10-6	COUPA SOFTWARE ORD		02/28/2023	Not Available	5.000	405		633	396	237	0	0	237	0	633	0	(228)	(228)	0	
235851-10-2	DANAHER ORD		10/02/2023	VARIOUS	33.000	723		723	8,759	(8,035)	0	0	(8,035)	0	723	0	0	0	26	
24703L-20-2	DELL TECHNOLOGIES CL C ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	544		259	402	(143)	0	0	(143)	0	259	0	285	285	7	
25470M-10-9	DISH NETWORK CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	101		471	197	275	0	0	275	0	471	0	(370)	(370)	0	
25960P-10-9	DOUGLAS EMMETT REIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	69		186	78	107	0	0	107	0	186	0	(116)	(116)	3	
26614N-10-2	DUPONT DE NEMOURS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.000	1,699		948	1,578	(631)	0	0	(631)	0	948	0	751	751	33	
28414H-10-3	ELANCO ANIMAL HEALTH ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	31.000	321		779	379	400	0	0	400	0	779	0	(458)	(458)	0	
29332G-10-2	ENHABIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	21		62	26	36	0	0	36	0	62	0	(40)	(40)	0	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		08/01/2023	Not Available	0.685	104		48	101	(53)	0	0	(53)	0	48	0	56	56	3	
30231G-10-2	EXXON MOBIL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	1,619		975	1,765	(789)	0	0	(789)	0	975	0	644	644	59	
31188V-10-0	FASTLY CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	36		81	16	64	0	0	64	0	81	0	(44)	(44)	0	
33616C-10-0	FIRST REPUBLIC BANK ORD		04/27/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	50		703	975	(272)	0	0	(272)	0	703	0	(653)	(653)	2	
36467W-10-9	GAMESTOP CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	379		838	295	543	0	0	543	0	838	0	(459)	(459)	0	
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	VARIOUS	56.000	3,237		3,237	4,692	(1,455)	0	0	(1,455)	0	3,237	0	0	0	4	
40131M-10-9	GUARDANT HEALTH ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	189		509	136	373	0	0	373	0	509	0	(320)	(320)	0	
405217-10-0	HAIN CELESTIAL GROUP ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	21		44	32	12	0	0	12	0	44	0	(24)	(24)	0	
410345-10-2	HANESBRANDS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	47		186	64	122	0	0	122	0	186	0	(138)	(138)	0	
44267D-10-7	HOWARD HUGHES ORD		08/11/2023	VARIOUS	4.000	462		462	306	156	0	0	156	0	462	0	0	0	0	
449253-10-3	IAA ORD		03/20/2023	VARIOUS	14.000	473		489	560	(71)	0	0	(71)	0	489	0	(17)	(17)	0	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	1,269		1,824	1,677	146	0	0	146	0	1,824	0	(555)	(555)	51	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		01/17/2023	Adjustment	21.000	449		449	720	(271)	0	0	(271)	0	449	0	0	0	0	
478160-10-4	JOHNSON & JOHNSON ORD		08/25/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	1,528		1,641	3,180	(1,539)	0	0	(1,539)	0	1,641	0	(113)	(113)	55	
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	0.389	9		2	0	0	0	0	0	0	2	0	7	7	0	
498894-10-4	KNIFE RIVER ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	65		32	0	0	0	0	0	0	32	0	32	32	0	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	VARIOUS	4.000	513		513	942	(429)	0	0	(429)	0	513	0	0	0	6	
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	VARIOUS	1.000	39		39	39	0	0	0	0	0	39	0	0	0	0	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	VARIOUS	9.000	291		291	352	(61)	0	0	(61)	0	291	0	0	0	0	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	Not Available	0.106	1		3	0	0	0	0	0	0	3	0	(2)	(2)	0	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	VARIOUS	20.000	668		668	1,196	(528)	0	0	(528)	0	668	0	0	0	0	
53223X-10-7	LIFE STORAGE ORD		07/20/2023	VARIOUS	3.000	183		183	296	(112)	0	0	(112)	0	183	0	0	0	10	

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
549498-10-3	LUCID GROUP ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	33.000	238		600	225	374	0	0	374	0	600	0	(362)	(362)	0	
550241-10-3	LUMEN TECHNOLOGIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	64.000	132		769	334	435	0	0	435	0	769	0	(636)	(636)	0	
552690-10-9	MDU RESOURCES GROUP ORD		06/01/2023	VARIOUS	5.000	130		130	152	(21)	0	0	(21)	0	130	0	0	0	2	
57638P-10-4	MASTERBRAND ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	129		69	83	(14)	0	0	(14)	0	69	0	60	60	0	
62886E-10-8	NCR VOYIX ORD		10/17/2023	VARIOUS	11.000	310		310	258	52	0	0	52	0	310	0	0	0	0	
63001N-10-6	NCR ATLEOS ORD		10/17/2023	Not Available	0.500	11		11	0	0	0	0	0	0	11	0	0	0	0	
636518-10-2	NATIONAL INSTRUMENTS ORD		10/12/2023	Not Available	8.000	480		308	295	13	0	0	13	0	308	0	172	172	7	
64829B-10-0	NEW RELIC ORD		11/09/2023	Not Available	5.000	435		307	282	25	0	0	25	0	307	0	128	128	0	
683712-10-3	OPENDOOR TECHNOLOGIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	59		205	14	191	0	0	191	0	205	0	(147)	(147)	0	
693718-10-8	PACCAR ORD		02/08/2023	Not Available	0.500	34		15	42	(26)	0	0	(26)	0	15	0	19	19	1	
707569-10-9	PENN ENTERTAINMENT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	214		609	238	371	0	0	371	0	609	0	(395)	(395)	0	
71880K-10-1	PHINIA ORD		07/05/2023	Not Available	0.600	21		12	0	0	0	0	0	0	12	0	9	9	0	
723787-10-7	PIONEER NATURAL RESOURCE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	863		868	914	(46)	0	0	(46)	0	868	0	(4)	(4)	36	
72919P-20-2	PLUG POWER ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	290		796	309	487	0	0	487	0	796	0	(507)	(507)	0	
74982T-10-3	RXO ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	47		45	34	11	0	0	11	0	45	0	2	2	0	
760125-10-4	RENTOKIL INITIAL ADS ECH REP 5 ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	28		66	31	35	0	0	35	0	66	0	(38)	(38)	0	
78486Q-10-1	SVB FINANCIAL GROUP ORD		03/28/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	1		602	460	142	0	0	142	0	602	0	(602)	(602)	0	
808513-10-5	CHARLES SCHWAB ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	991		1,187	1,415	(229)	0	0	(229)	0	1,187	0	(195)	(195)	9	
81181C-10-4	SEAGEN ORD		12/14/2023	Not Available	8.000	1,832		694	1,028	(334)	0	0	(334)	0	694	0	1,138	1,138	0	
82669G-10-4	SIGNATURE BANK ORD		03/29/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	1		462	461	1	0	0	1	0	462	0	(461)	(461)	3	
83001A-10-2	SIX FLAGS ENTERTAINMENT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	48		103	47	56	0	0	56	0	103	0	(55)	(55)	0	
862121-10-0	STORE CAPITAL ORD		02/03/2023	Not Available	19.000	613		534	609	(75)	0	0	(75)	0	534	0	79	79	0	
87166B-10-2	SYNEOS HEALTH CL A ORD		09/29/2023	Not Available	8.000	344		476	293	183	0	0	183	0	476	0	(132)	(132)	0	
92719V-10-0	VIMEO ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	49		122	41	81	0	0	81	0	122	0	(73)	(73)	0	
92852X-10-3	VITESSE ENERGY ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	45		16	0	0	0	0	0	0	16	0	29	29	3	
928563-40-2	VMWARE CL A ORD		11/24/2023	Not Available	10.000	914		573	1,228	(654)	0	0	(654)	0	573	0	341	341	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.	16.000	439		799	482	317	0	0	317	0	799	0	(359)	(359)	0	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	1,045		3,075	1,016	2,059	0	0	2,059	0	3,075	0	(2,030)	(2,030)	0	
G0250X-10-7	AMCOR ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	77.000	739		811	917	(106)	0	0	(106)	0	811	0	(72)	(72)	38	
G16962-10-5	BUNGE ORD		10/31/2023	VARIOUS	8.000	740		740	798	(58)	0	0	(58)	0	740	0	0	0	15	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD	C	10/06/2023	Not Available	11.000	1,282		265	1,252	(987)	0	0	(987)	0	265	0	1,017	1,017	0	
G5494J-10-3	LINDE ORD	C	03/01/2023	VARIOUS	26.000	8,025		8,025	8,481	(456)	0	0	(456)	0	8,025	0	0	0	0	
M98068-10-5	WIX.COM ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	234		244	230	14	0	0	14	0	244	0	(10)	(10)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						47,252	XXX	51,466	61,173	(9,790)	0	0	(9,790)	0	51,466	0	(4,214)	(4,214)	547	XXX
5989999997. Total - Common Stocks - Part 4						47,252	XXX	51,466	61,173	(9,790)	0	0	(9,790)	0	51,466	0	(4,214)	(4,214)	547	XXX
5989999998. Total - Common Stocks - Part 5						1,099	XXX	1,168	0	0	0	0	0	0	1,168	0	(69)	(69)	5	XXX
5989999999. Total - Common Stocks						48,351	XXX	52,633	61,173	(9,790)	0	0	(9,790)	0	52,633	0	(4,283)	(4,283)	552	XXX
5999999999. Total - Preferred and Common Stocks						48,351	XXX	52,633	61,173	(9,790)	0	0	(9,790)	0	52,633	0	(4,283)	(4,283)	552	XXX
6009999999 - Totals						2,861,583	XXX	2,990,636	2,878,385	(9,790)	(24,293)	0	(34,083)	0	2,883,022	0	(21,440)	(21,440)	75,691	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
2509999998. Total - Bonds							0	0	0	0	0	0	0	0	0	0	0	0	0	0
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
047726-30-2	ATLANTA BRAVES HOLDINGS SRS C ORD		07/20/2023	ITG INC	07/20/2023	Adjustment	0.579	11	23	11	0	0	0	0	0	0	12	12	0	0
29530P-10-2	ERIE INDEMNITY CL A ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	447	402	447	0	0	0	0	0	0	(45)	(45)	5	0
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	ITG INC	08/04/2023	Not Available	1.000	42	8	42	0	0	0	0	0	0	(34)	(34)	0	0
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD		08/04/2023	ITG INC	08/04/2023	Not Available	0.250	10	9	10	0	0	0	0	0	0	(1)	(1)	0	0
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	ITG INC	08/04/2023	Unknown	20.000	657	657	657	0	0	0	0	0	0	0	0	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,168	1,099	1,168	0	0	0	0	0	0	(69)	(69)	5	0
5989999998. Total - Common Stocks								1,168	1,099	1,168	0	0	0	0	0	0	(69)	(69)	5	0
5999999999. Total - Preferred and Common Stocks								1,168	1,099	1,168	0	0	0	0	0	0	(69)	(69)	5	0
6009999999 - Totals								1,168	1,099	1,168	0	0	0	0	0	0	(69)	(69)	5	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
1899999. Total Common Stocks						0	0	0	XXX	XXX
1999999 - Totals						0	0	0	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0

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 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 *
Oostburg State Bank	Oostburg, WI		0.000	0	0	237,792	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	(15)	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	237,777	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	237,777	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	237,777	XXX

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

1.	January	296,123	4.	April	217,440	7.	July	316,802	10.	October	199,359
2.	February	250,710	5.	May	209,167	8.	August	164,320	11.	November	372,022
3.	March	241,433	6.	June	413,584	9.	September	326,150	12.	December	237,792

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		2,478,932	11,078	12,742
8309999999. Subtotal - All Other Money Market Mutual Funds						2,478,932	11,078	12,742
8609999999 - Total Cash Equivalents						2,478,932	11,078	12,742

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	2,289,933	2,056,618	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	B	Property and Casualty	0	0	518,784	514,233
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	2,289,933	2,056,618	518,784	514,233
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