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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

PHENIX MUTUAL FIRE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address ENCOVA.COM

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

OFFICERS

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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	183,845	0.307	183,845	0	183,845	0.307
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	489,564	0.817	489,564	0	489,564	0.817
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,594,972	4.331	2,594,972	0	2,594,972	4.331
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	18,441,261	30.777	18,441,261	0	18,441,261	30.777
1.06 Industrial and miscellaneous	28,360,786	47.332	28,360,786	0	28,360,786	47.332
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	50,070,428	83.563	50,070,428	0	50,070,428	83.563
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)	2,673,664	4.462	2,673,664	0	2,673,664	4.462
3.02 Industrial and miscellaneous Other (Unaffiliated)	52	0.000	52	0	52	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	4,596,955	7.672	4,596,955	0	4,596,955	7.672
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	154,145	0.257	154,145	0	154,145	0.257
3.09 Total common stocks	7,424,815	12.391	7,424,815	0	7,424,815	12.391
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)	209,966	0.350	209,966	0	209,966	0.350
6.02 Cash equivalents (Schedule E, Part 2)	2,213,838	3.695	2,213,838	0	2,213,838	3.695
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	2,423,804	4.045	2,423,804	0	2,423,804	4.045
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	59,919,047	100.000	59,919,046	0	59,919,046	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		55,775,991
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,605,644
3.	Accrual of discount		39,460
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	1,285,908	
	4.4. Part 4, Column 11	(10,008)	1,275,899
5.	Total gain (loss) on disposals, Part 4, Column 19		(85,216)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		5,971,182
7.	Deduct amortization of premium		145,353
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)		57,495,243
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		57,495,243

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	183,845	167,170	175,928	170,668
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	183,845	167,170	175,928	170,668
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	489,564	459,177	508,198	475,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,594,972	2,275,798	2,672,650	2,600,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	18,441,261	16,626,642	18,709,580	18,002,284
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank	8.	United States	25,630,808	24,296,193	25,700,299	25,595,756
Loans, Unaffiliated Certificates of	9.	Canada	136,108	154,848	135,884	200,000
Deposit and Hybrid Securities	10.	Other Countries	2,593,870	2,517,959	2,601,538	2,586,753
(unaffiliated)	11.	Totals	28,360,786	26,969,000	28,437,721	28,382,509
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	50,070,428	46,497,787	50,504,077	49,630,460
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	7,332,920	7,332,920	4,857,743	
Industrial and Miscellaneous	21.	Canada	3,068	3,068	902	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	88,827	88,827	59,971	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	7,424,815	7,424,815	4,918,615	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	7,424,815	7,424,815	4,918,615	
	26.	Total Stocks	7,424,815	7,424,815	4,918,615	
	27.	Total Bonds and Stocks	57,495,243	53,922,603	55,422,692	

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	19,042	60,348	48,897	47,054	8,505	XXX	183,845	0.4	206,383	0.4	183,845	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	19,042	60,348	48,897	47,054	8,505	XXX	183,845	0.4	206,383	0.4	183,845	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	176,709	194,770	118,085	0	XXX	489,564	1.0	491,230	1.0	489,564	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	176,709	194,770	118,085	0	XXX	489,564	1.0	491,230	1.0	489,564	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	226,411	844,833	874,482	374,246	275,000	XXX	2,594,972	5.2	3,068,409	6.2	2,594,972	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	226,411	844,833	874,482	374,246	275,000	XXX	2,594,972	5.2	3,068,409	6.2	2,594,972	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,460,331	5,044,631	4,697,180	5,384,112	1,855,007	XXX	18,441,261	36.8	18,360,360	36.9	18,441,261	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	1,460,331	5,044,631	4,697,180	5,384,112	1,855,007	XXX	18,441,261	36.8	18,360,360	36.9	18,441,261	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	3,752,520	14,873,116	3,954,462	1,389,499	1,028,212	XXX	24,997,809	49.9	23,936,240	48.2	18,844,158	6,153,651
6.2 NAIC 2	200,153	1,647,488	1,274,549	104,680	136,108	XXX	3,362,977	6.7	3,648,717	7.3	2,905,448	457,528
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	3,952,673	16,520,604	5,229,011	1,494,178	1,164,320	XXX	28,360,786	56.6	27,584,956	55.5	21,749,606	6,611,179
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 5,458,303	20,999,638	9,769,790	7,312,995	3,166,725	0	46,707,451	93.3	XXX	XXX	40,553,800	6,153,651
12.2 NAIC 2	(d) 200,153	1,647,488	1,274,549	104,680	136,108	0	3,362,977	6.7	XXX	XXX	2,905,448	457,528
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	5,658,456	22,647,125	11,044,339	7,417,675	3,302,832	0	(b) 50,070,428	100.0	XXX	XXX	43,459,248	6,611,179
12.8 Line 12.7 as a % of Col. 7	11.3	45.2	22.1	14.8	6.6	0.0	100.0	XXX	XXX	XXX	86.8	13.2
13. Total Bonds Prior Year												
13.1 NAIC 1	3,819,365	20,777,900	11,552,112	6,400,061	3,513,184	0	XXX	XXX	46,062,622	92.7	40,588,400	5,474,221
13.2 NAIC 2	299,835	1,288,896	1,791,386	104,993	163,606	0	XXX	XXX	3,648,717	7.3	2,988,234	660,483
13.3 NAIC 3							XXX	XXX	0	0.0	0	0
13.4 NAIC 4							XXX	XXX	0	0.0	0	0
13.5 NAIC 5							XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	4,119,200	22,066,796	13,343,498	6,505,055	3,676,790	0	XXX	XXX	(b) 49,711,338	100.0	43,576,634	6,134,704
13.8 Line 13.7 as a % of Col. 9	8.3	44.4	26.8	13.1	7.4	0.0	XXX	XXX	100.0	XXX	87.7	12.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	4,025,493	17,653,852	9,264,024	6,641,573	2,968,858	0	40,553,800	81.0	40,588,400	81.6	40,553,800	XXX
14.2 NAIC 2	200,153	1,389,959	1,074,549	104,680	136,108	0	2,905,448	5.8	2,988,234	6.0	2,905,448	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	4,225,646	19,043,811	10,338,573	6,746,252	3,104,966	0	43,459,248	86.8	43,576,634	87.7	43,459,248	XXX
14.8 Line 14.7 as a % of Col. 7	9.7	43.8	23.8	15.5	7.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.4	38.0	20.6	13.5	6.2	0.0	86.8	XXX	XXX	XXX	86.8	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,432,810	3,345,786	505,766	671,423	197,867	0	6,153,651	12.3	5,474,221	11.0	XXX	6,153,651
15.2 NAIC 2	0	257,528	200,000	0	0	0	457,528	0.9	660,483	1.3	XXX	457,528
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	1,432,810	3,603,314	705,766	671,423	197,867	0	6,611,179	13.2	6,134,704	12.3	XXX	6,611,179
15.8 Line 15.7 as a % of Col. 7	21.7	54.5	10.7	10.2	3.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.9	7.2	1.4	1.3	0.4	0.0	13.2	XXX	XXX	XXX	XXX	13.2

(a) Includes $ 6,611,179 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 276,788 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	19,042	60,348	48,897	47,054	8,505	XXX	183,845	0.4	206,383	0.4	183,845	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	19,042	60,348	48,897	47,054	8,505	XXX	183,845	0.4	206,383	0.4	183,845	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	176,709	194,770	118,085	0	XXX	489,564	1.0	491,230	1.0	489,564	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	176,709	194,770	118,085	0	XXX	489,564	1.0	491,230	1.0	489,564	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	226,411	844,833	874,482	374,246	275,000	XXX	2,594,972	5.2	3,068,409	6.2	2,594,972	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	226,411	844,833	874,482	374,246	275,000	XXX	2,594,972	5.2	3,068,409	6.2	2,594,972	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	559,871	1,829,064	1,956,901	3,067,218	1,408,840	XXX	8,821,892	17.6	9,571,020	19.3	8,821,892	0
5.02 Residential Mortgage-Backed Securities	900,460	3,215,568	2,740,279	2,316,894	446,168	XXX	9,619,368	19.2	8,789,340	17.7	9,619,368	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	1,460,331	5,044,631	4,697,180	5,384,112	1,855,007	XXX	18,441,261	36.8	18,360,360	36.9	18,441,261	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,800,019	9,948,433	4,080,120	822,756	1,164,320	XXX	18,815,647	37.6	18,031,077	36.3	15,728,023	3,087,624
6.02 Residential Mortgage-Backed Securities	148,186	244,123	194,040	671,423	0	XXX	1,257,772	2.5	1,393,837	2.8	0	1,257,772
6.03 Commercial Mortgage-Backed Securities	25,220	4,132,668	743,125	0	0	XXX	4,901,013	9.8	4,550,736	9.2	4,346,667	554,346
6.04 Other Loan-Backed and Structured Securities	979,248	2,195,379	211,726	0	0	XXX	3,386,353	6.8	3,609,307	7.3	1,674,917	1,711,437
6.05 Totals	3,952,673	16,520,604	5,229,011	1,494,178	1,164,320	XXX	28,360,786	56.6	27,584,956	55.5	21,749,606	6,611,179
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	3,586,300	12,799,039	7,106,273	4,382,304	2,848,159	XXX	30,722,076	61.4	XXX	XXX	27,634,451	3,087,624
12.02 Residential Mortgage-Backed Securities	1,067,687	3,520,039	2,983,216	3,035,371	454,673	XXX	11,060,986	22.1	XXX	XXX	9,803,214	1,257,772
12.03 Commercial Mortgage-Backed Securities	25,220	4,132,668	743,125	0	0	XXX	4,901,013	9.8	XXX	XXX	4,346,667	554,346
12.04 Other Loan-Backed and Structured Securities	979,248	2,195,379	211,726	0	0	XXX	3,386,353	6.8	XXX	XXX	1,674,917	1,711,437
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	5,658,456	22,647,125	11,044,339	7,417,675	3,302,832	0	50,070,428	100.0	XXX	XXX	43,459,248	6,611,179
12.10 Line 12.09 as a % of Col. 7	11.3	45.2	22.1	14.8	6.6	0.0	100.0	XXX	XXX	XXX	86.8	13.2
13. Total Bonds Prior Year												
13.01 Issuer Obligations	2,260,791	14,411,440	7,209,763	4,209,947	3,069,795	XXX	XXX	XXX	31,161,736	62.7	28,369,507	2,792,230
13.02 Residential Mortgage-Backed Securities	984,373	3,703,294	2,808,764	2,286,133	606,995	XXX	XXX	XXX	10,389,559	20.9	8,995,722	1,393,837
13.03 Commercial Mortgage-Backed Securities	110,848	1,191,089	3,248,799	0	0	XXX	XXX	XXX	4,550,736	9.2	4,300,959	249,777
13.04 Other Loan-Backed and Structured Securities	763,188	2,760,973	76,171	8,975	0	XXX	XXX	XXX	3,609,307	7.3	1,910,446	1,698,861
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	4,119,200	22,066,796	13,343,498	6,505,055	3,676,790	0	XXX	XXX	49,711,338	100.0	43,576,634	6,134,704
13.10 Line 13.09 as a % of Col. 9	8.3	44.4	26.8	13.1	7.4	0.0	XXX	XXX	100.0	XXX	87.7	12.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	2,686,355	11,109,227	6,806,273	4,382,304	2,650,293	XXX	27,634,451	55.2	28,369,507	57.1	27,634,451	XXX
14.02 Residential Mortgage-Backed Securities	919,501	3,275,916	2,789,176	2,363,948	454,673	XXX	9,803,214	19.6	8,995,722	18.1	9,803,214	XXX
14.03 Commercial Mortgage-Backed Securities	25,220	3,578,322	743,125	0	0	XXX	4,346,667	8.7	4,300,959	8.7	4,346,667	XXX
14.04 Other Loan-Backed and Structured Securities	594,570	1,080,347	0	0	0	XXX	1,674,917	3.3	1,910,446	3.8	1,674,917	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	4,225,646	19,043,811	10,338,573	6,746,252	3,104,966	0	43,459,248	86.8	43,576,634	87.7	43,459,248	XXX
14.10 Line 14.09 as a % of Col. 7	9.7	43.8	23.8	15.5	7.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.4	38.0	20.6	13.5	6.2	0.0	86.8	XXX	XXX	XXX	86.8	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	899,946	1,689,812	300,000	0	197,867	XXX	3,087,624	6.2	2,792,230	5.6	XXX	3,087,624
15.02 Residential Mortgage-Backed Securities	148,186	244,123	194,040	671,423	0	XXX	1,257,772	2.5	1,393,837	2.8	XXX	1,257,772
15.03 Commercial Mortgage-Backed Securities	0	554,346	0	0	0	XXX	554,346	1.1	249,777	0.5	XXX	554,346
15.04 Other Loan-Backed and Structured Securities	384,678	1,115,033	211,726	0	0	XXX	1,711,437	3.4	1,698,861	3.4	XXX	1,711,437
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	1,432,810	3,603,314	705,766	671,423	197,867	0	6,611,179	13.2	6,134,704	12.3	XXX	6,611,179
15.10 Line 15.09 as a % of Col. 7	21.7	54.5	10.7	10.2	3.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.9	7.2	1.4	1.3	0.4	0.0	13.2	XXX	XXX	XXX	XXX	13.2

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	1,943,904	0	1,943,904	0
2. Cost of cash equivalents acquired	10,509,602	0	10,509,602	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	10,239,669	0	10,239,669	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)	2,213,838	0	2,213,838	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,213,838	0	2,213,838	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 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
36179T-4P-7	G2 MA5330 - RMBS			4	1.A	40,720	97.0963	38,644	39,799	42,023	0	93	0	0	4.000	3.122	MON	133	1,592	07/25/2018	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS			4	1.A	76,981	99.0633	73,418	74,112	81,616	0	376	0	0	4.500	2.888	MON	278	3,335	08/30/2018	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS			4	1.A	58,228	97.0960	55,108	56,756	60,206	0	145	0	0	4.000	3.048	MON	189	2,270	07/12/2018	06/20/2048
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						175,928	XXX	167,170	170,668	183,845	0	614	0	0	XXX	XXX	XXX	600	7,197	XXX	XXX
0109999999. Total - U.S. Government Bonds						175,928	XXX	167,170	170,668	183,845	0	614	0	0	XXX	XXX	XXX	600	7,197	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063C-ZY-9	CALIFORNIA ST			2	1.C FE	135,328	103.7570	129,696	125,000	127,951	0	(1,045)	0	0	4.000	3.070	MS	1,667	5,000	03/10/2016	09/01/2032
57582R-G3-4	MASSACHUSETTS (COMMONWEALTH OF)			1,2	1.B FE	100,000	72.4700	72,470	100,000	100,000	0	0	0	0	2.514	2.514	JJ	1,257	2,514	06/26/2020	07/01/2041
605580-5X-3	MISSISSIPPI ST	SD		1	1.C FE	171,284	103.2640	154,896	150,000	160,029	0	(1,230)	0	0	5.245	4.116	MN	1,311	7,868	01/20/2012	11/01/2034
882724-U7-0	TEXAS ST			2	1.A FE	101,587	102.1150	102,115	100,000	101,584	0	(3)	0	0	4.980	4.773	AO	1,688	0	12/18/2023	10/01/2036
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						508,198	XXX	459,177	475,000	489,564	0	(2,278)	0	0	XXX	XXX	XXX	5,923	15,382	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						508,198	XXX	459,177	475,000	489,564	0	(2,278)	0	0	XXX	XXX	XXX	5,923	15,382	XXX	XXX
01179R-W8-2	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			2	1.E FE	27,351	100.4180	25,105	25,000	25,046	0	(275)	0	0	5.000	3.859	MS	417	1,250	02/11/2014	03/01/2033
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	142,821	102.8300	128,538	125,000	129,927	0	(1,891)	0	0	4.000	2.367	JJ	2,500	5,000	08/04/2016	07/01/2032
217490-FB-2	COPPELL TEX INDPT SCH DIST			2	1.A FE	196,472	102.1570	204,314	200,000	196,502	0	30	0	0	4.125	4.240	FA	3,117	115	07/13/2023	08/15/2048
235308-RA-3	DALLAS TEX INDPT SCH DIST			2	1.A FE	119,544	100.3020	100,302	100,000	100,000	0	0	0	0	6.450	6.450	FA	2,437	6,450	10/08/2014	02/15/2035
59163P-KT-9	METRO ORE			2	1.A FE	109,987	86.9830	86,983	100,000	106,746	0	(1,168)	0	0	3.300	1.980	JD	275	3,300	03/03/2021	06/01/2035
611322-JA-7	MONROE TWP N J BRD ED GLOUCESTER CNTY				1.D FE	100,000	92.5570	92,557	100,000	100,000	0	0	0	0	1.126	1.126	MS	375	1,126	09/10/2021	03/01/2026
611322-JB-5	MONROE TWP N J BRD ED GLOUCESTER CNTY				1.D FE	125,000	90.3820	112,978	125,000	125,000	0	0	0	0	1.357	1.357	MS	565	1,696	09/10/2021	03/01/2027
623040-MM-1	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI	@		3	1.C FE	54,998	39.5340	39,534	100,000	60,841	0	1,796	0	0	0.000	3.019	N/A	0	0	08/03/2020	08/01/2040
68609B-X6-9	OREGON	SD		2	1.B FE	238,144	105.8740	211,748	200,000	214,906	0	(3,901)	0	0	5.000	2.800	FA	4,167	10,000	07/26/2017	08/01/2042
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	100,000	73.5630	73,563	100,000	100,000	0	0	0	0	2.357	2.357	JD	196	2,357	07/09/2020	12/01/2039
720424-D8-0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	150,000	72.6730	109,010	150,000	150,000	0	0	0	0	3.082	3.082	JD	385	4,623	10/22/2020	11/01/2045
758449-SD-5	REEDY CREEK IMPT DIST FLA			1	1.D FE	203,658	83.5900	167,180	200,000	202,979	0	(319)	0	0	2.397	2.202	JD	400	4,794	11/02/2021	06/01/2032
763261-4U-5	RICHARDSON TEX INDPT SCH DIST			2	1.A FE	110,249	82.9530	82,953	100,000	106,659	0	(1,232)	0	0	3.115	1.750	FA	1,177	3,115	01/12/2021	02/15/2039
819190-WT-2	SHAKOPEE MINN INDPT SCH DIST NO 720				1.B FE	125,000	95.5000	119,375	125,000	125,000	0	0	0	0	0.609	0.609	FA	317	761	01/27/2021	02/01/2025
819190-WW-5	SHAKOPEE MINN INDPT SCH DIST NO 720				1.B FE	150,000	88.4920	132,738	150,000	150,000	0	0	0	0	1.223	1.223	FA	764	1,835	01/27/2021	02/01/2028
882830-BH-4	TEXAS TRANSN COMMN			1,2	1.A FE	125,000	71.5400	89,425	125,000	125,000	0	0	0	0	2.472	2.472	AO	773	3,090	07/16/2020	10/01/2044
910678-ZH-7	UNITED INDPT SCH DIST TEX			2	1.A FE	119,425	101.0780	101,078	100,000	101,365	0	(2,147)	0	0	5.000	2.770	FA	1,889	5,000	06/24/2014	08/15/2026
932423-VN-3	WALLED LAKE MICH CONS SCH DIST				1.B FE	100,000	86.0380	86,038	100,000	100,000	0	0	0	0	1.522	1.522	MN	254	1,522	01/15/2021	05/01/2029
932423-VS-2	WALLED LAKE MICH CONS SCH DIST			2	1.B FE	125,000	79.6350	99,544	125,000	125,000	0	0	0	0	1.902	1.902	MN	396	2,378	01/15/2021	05/01/2033
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,672,650	XXX	2,275,798	2,600,000	2,594,972	0	(9,107)	0	0	XXX	XXX	XXX	22,668	60,664	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,672,650	XXX	2,275,798	2,600,000	2,594,972	0	(9,107)	0	0	XXX	XXX	XXX	22,668	60,664	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
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
047870-NV-8	ATLANTA GA WTR & WASTEWTR REV			2	1.C FE	120,839	109.8630	109,863	100,000	108,471	0	(2,071)	0	0	5.000	2.660	MN	833	5,000	08/02/2017	11/01/2033
047870-SN-1	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	125,000	81.0970	101,371	125,000	125,000	0	0	0	0	2.257	2.257	MN	470	2,821	10/15/2020	11/01/2035
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV	SD		2	1.E FE	125,000	83.8470	104,809	125,000	125,000	0	0	0	0	3.477	3.477	AO	1,087	4,346	11/01/2019	10/01/2043
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1,2	1.B FE	112,357	86.8730	86,873	100,000	110,512	0	(636)	0	0	3.338	1.800	AO	835	3,338	01/08/2021	10/01/2037
13032U-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

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
155498-JJ-8	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	84,387	84.8560	84,856	100,000	84,432	0	45	0	0	2.635	5.022	JJ	1,318	0	12/19/2023	01/01/2032
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
162393-FV-9	CHATTANOOGA TENN ELEC REV			2	1.D FE	113,963	103.1610	103,161	100,000	102,649	0	(1,520)	0	0	5.000	3.350	MS	1,667	5,000	07/23/2015	09/01/2040
20281P-JN-3	COMMONWEALTH FING AUTH PA REV			2	1.E FE	166,980	102.4070	153,611	150,000	152,768	0	(1,872)	0	0	5.000	3.650	JD	625	7,500	04/10/2015	06/01/2032
20281P-KV-3	COMMONWEALTH FING AUTH PA REV	SD			1.D FE	191,370	86.3010	151,027	175,000	188,772	0	(750)	0	0	3.657	2.981	JD	533	6,400	06/01/2020	06/01/2038
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	100,000	93.9140	93,914	100,000	100,000	0	0	0	0	4.507	4.507	MN	751	4,507	04/06/2022	11/01/2051
238676-FQ-8	DAVIE FLA WTR & SWR REV			2	1.E FE	100,000	75.0280	75,028	100,000	100,000	0	0	0	0	3.111	3.111	AO	778	3,111	06/10/2020	10/01/2041
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	125,000	76.6780	95,848	125,000	125,000	0	0	0	0	3.216	3.216	AO	1,005	4,020	02/12/2020	10/01/2049
442349-GV-2	HOUSTON TEX ARPT SYS REV			2	1.E FE	268,635	108.5590	271,398	250,000	267,946	0	(689)	0	0	5.250	4.321	JJ	5,906	0	07/05/2023	07/01/2048
485429-Z4-9	KANSAS ST DEV FIN AUTH REV			1	1.E FE	106,550	99.2390	99,239	100,000	103,270	0	(551)	0	0	4.291	3.606	AO	906	4,291	06/07/2017	04/15/2029
485429-Z6-4	KANSAS ST DEV FIN AUTH REV			1	1.E FE	123,181	99.3020	99,302	100,000	119,859	0	(1,207)	0	0	4.727	2.914	AO	998	4,727	03/03/2021	04/15/2037
485429-Z7-2	KANSAS ST DEV FIN AUTH REV			1	1.E FE	124,813	98.5410	98,541	100,000	122,398	0	(704)	0	0	4.927	3.435	AO	1,040	4,927	05/28/2020	04/15/2045
517039-TM-5	LAREDO TEX WTRWKS SWR SYS REV			2	1.D FE	123,508	104.4480	104,448	100,000	105,821	0	(2,592)	0	0	5.000	2.230	MS	1,667	5,000	08/23/2016	03/01/2030
532646-AU-0	LIMESTONE CNTY ALA BRD SPL TAX SCH WTS				1.C FE	100,000	91.8730	91,873	100,000	100,000	0	0	0	0	1.140	1.140	JJ	570	1,140	09/16/2021	07/01/2026
54651T-BD-6	LOUISIANA ST TRANSN AUTH			1	1.E FE	100,000	89.6480	89,648	100,000	100,000	0	0	0	0	1.648	1.648	FA	623	1,648	01/07/2021	02/15/2028
546540-RE-7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C				1.E FE	125,000	93.4690	116,836	125,000	125,000	0	0	0	0	2.596	2.596	JJ	1,623	3,245	12/06/2019	07/01/2027
557363-DX-3	MADISON CNTY N Y CAP RESOURCE CORP REV			1	1.D FE	136,955	88.9980	111,248	125,000	134,132	0	(972)	0	0	3.044	2.101	JJ	1,903	3,805	01/11/2021	07/01/2032
56185P-CF-8	MANATEE CNTY FLA SCH DIST SALES TAX REV			2	1.E FE	116,184	106.7190	106,719	100,000	105,762	0	(1,658)	0	0	5.000	3.121	AO	1,250	5,000	02/02/2017	10/01/2028
575831-FH-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV	SD		1,2	1.C FE	275,000	83.1840	228,756	275,000	275,000	0	0	0	0	3.273	3.273	MN	1,500	9,001	11/01/2019	05/01/2039
57586E-JU-6	MASSACHUSETTS ST HEALTH & EDL FACS AUTH			1	1.D FE	217,746	100.2450	200,490	200,000	200,199	0	(1,604)	0	0	5.250	4.417	FA	3,967	10,500	06/18/2009	02/15/2024
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	103,263	83.9900	83,990	100,000	102,061	0	(321)	0	0	3.395	3.004	AO	717	3,395	02/04/2020	10/15/2040
576000-ZW-6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.B FE	151,124	73.2740	109,911	150,000	150,782	0	(110)	0	0	2.950	2.860	MN	565	4,425	09/30/2020	05/15/2043
592646-6R-9	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1.D FE	172,710	101.0540	151,581	150,000	151,923	0	(2,498)	0	0	5.000	3.250	AO	1,875	7,500	05/30/2014	10/01/2027
59333P-H7-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	113,425	100.7220	100,722	100,000	101,223	0	(1,587)	0	0	5.000	3.330	AO	1,250	5,000	04/21/2015	10/01/2031
59333P-K4-9	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	122,492	100.5610	105,589	105,000	106,525	0	(1,984)	0	0	5.000	3.021	AO	1,313	5,250	12/16/2014	10/01/2025
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	107,884	83.1350	83,135	100,000	105,237	0	(836)	0	0	3.490	2.506	AO	873	3,490	09/29/2020	10/01/2042
594615-HY-5	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	100,000	76.6020	76,602	100,000	100,000	0	0	0	0	2.705	2.705	AO	571	2,705	09/11/2020	10/15/2040
594615-JA-5	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	100,300	65.3520	65,352	100,000	100,211	0	(28)	0	0	3.085	3.050	AO	651	3,085	09/15/2020	10/15/2055
594698-SJ-2	MICHIGAN ST STRATEGIC FD LTD OBLIG REV	SD		1,2	1.C FE	125,000	79.3360	99,170	125,000	125,000	0	0	0	0	3.225	3.225	MS	1,344	4,031	06/23/2021	09/01/2047
60416S-5D-8	MINNESOTA ST HSG FIN AGY	SD		2	1.B FE	60,000	81.5330	48,920	60,000	60,000	0	0	0	0	3.237	3.237	JJ	971	1,942	01/24/2020	01/01/2040
60416S-5E-6	MINNESOTA ST HSG FIN AGY	SD		2	1.B FE	65,000	78.9580	51,323	65,000	65,000	0	0	0	0	3.337	3.337	JJ	1,085	2,169	01/24/2020	01/01/2044
60535Q-J9-2	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	100,000	102.9860	102,986	100,000	100,000	0	0	0	0	4.650	4.650	JD	388	1,447	07/07/2023	12/01/2048
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
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
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	151,241	121.8520	152,315	125,000	151,215	0	(26)	0	0	7.102	5.225	JJ	4,439	0	12/18/2023	01/01/2041
646140-DR-1	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	100,841	89.3730	89,373	100,000	100,496	0	(120)	0	0	1.483	1.355	JJ	742	1,483	01/26/2021	01/01/2028
64971W-TV-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	174,957	102.3460	153,519	150,000	153,145	0	(2,813)	0	0	5.000	3.019	FA	3,125	7,500	04/21/2015	02/01/2033
660043-DT-4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	SD		2	1.F FE	105,290	81.1320	81,132	100,000	103,261	0	(541)	0	0	3.796	3.136	JD	316	3,796	01/30/2020	06/01/2044
67756D-PD-2	OHIO ST HIGHER EDL FAC COMMN REV			2	1.F FE	122,500	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	100,580	73.0970	73,097	100,000	100,378	0	(53)	0	0	3.196	3.127	FA	1,207	3,196	02/06/2020	02/15/2048
717817-XZ-8	PHILADELPHIA PA ARPT REV			2	1.F FE	260,983	105.4200	263,550	250,000	259,332	0	(1,029)	0	0	5.000	4.410	JJ	6,250	12,500	05/09/2022	07/01/2051
72205R-FQ-0	PINAL CNTY ARIZ REV OBLIGS	SD		2	1.D FE	100,000	82.0470	82,047	100,000	100,000	0	0	0	0	2.973	2.973	FA	1,239	2,973	10/22/2020	08/01/2037
762232-BW-5	RHODE ISLAND ST COMM CORP REV			2	1.F FE	121,731	113.6250	113,625	100,000	114,510	0	(2,073)	0	0	5.000	2.520	MN	639	5,000	05/06/2020	05/15/2035
76913C-BF-5	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1.C FE	150,000	91.1440	136,716	150,000	150,000	0	0	0	0	3.818	3.818	FA	2,164	5,727	04/23/2020	02/15/2038
786089-JR-4	SACRAMENTO CALIF WTR REV	SD		1,2	1.D FE	100,000	79.3480	79,348	100,000	100,000	0	0	0	0	3.180	3.180	MS	1,060	3,180	04/24/2020	09/01/2042

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
795576-FP-7	SALT LAKE CITY UTAH ARPT REV			2	1.E FE	29,478	105.1660	26,292	25,000	26,701	0	(455)	0	0	5.000	2.940	JJ	625	1,250	05/16/2017	07/01/2030
795576-FP-7	SALT LAKE CITY UTAH ARPT REV	SD		2	1.E FE	232,769	105.1660	210,332	200,000	212,367	0	(3,295)	0	0	5.000	3.121	JJ	5,000	10,000	05/16/2017	07/01/2030
79574C-AS-2	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			2	1.B FE	114,559	102.5720	102,572	100,000	102,359	0	(1,602)	0	0	5.000	3.280	JD	417	5,000	05/26/2015	12/01/2035
79771F-FA-0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.A	4,223	87.8590	4,393	5,000	4,258	0	34	0	0	2.803	5.161	MN	23	70	09/07/2023	11/01/2031
79771F-FJ-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	195,000	88.6540	172,875	195,000	195,000	0	0	0	0	2.803	2.803	MN	911	2,733	12/13/2019	11/01/2031
833102-ZC-3	SNOHOMISH CNTY WASH PUB UTIL DIST NO 001			2	1.C FE	111,794	102.2550	102,255	100,000	102,511	0	(1,244)	0	0	5.000	3.631	JD	417	5,000	06/19/2015	12/01/2040
837227-7M-3	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	117,500	85.1560	97,929	115,000	116,562	0	(252)	0	0	3.390	3.123	FA	1,624	3,899	02/06/2020	08/01/2039
880591-EH-1	TENNESSEE VALLEY AUTHORITY	SD			1.A	249,144	106.5220	213,044	200,000	233,674	0	(1,539)	0	0	5.250	3.815	MS	3,092	10,500	09/06/2011	09/15/2039
91412H-LF-8	UNIVERSITY CALIF REVS			1	1.D FE	100,000	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	208,434	79.9610	159,922	200,000	205,349	0	(827)	0	0	3.504	3.000	MN	1,168	7,008	02/11/2020	11/01/2044
917567-EY-1	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	126,365	86.5630	108,204	125,000	125,868	0	(130)	0	0	3.393	3.264	JD	189	4,241	12/12/2019	12/15/2036
92778W-LB-0	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1,2	1.B FE	100,154	76.6200	76,620	100,000	100,111	0	(15)	0	0	2.110	2.092	MS	703	2,110	01/14/2021	09/01/2035
928075-JL-5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1,2	1.B FE	100,000	74.2310	74,231	100,000	100,000	0	0	0	0	2.449	2.449	JJ	1,225	2,449	07/22/2020	07/01/2040
92812V-D8-6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	125,000	78.2560	97,820	125,000	125,000	0	0	0	0	3.741	3.741	JD	390	4,676	05/21/2020	06/01/2050
92812V-K6-2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	100,000	72.2690	72,269	100,000	100,000	0	0	0	0	2.956	2.956	MS	985	2,956	09/25/2020	09/01/2045
940093-7B-7	WASHINGTON ST UNIV REVS			2	1.E FE	117,723	102.7870	102,787	100,000	102,493	0	(1,931)	0	0	5.000	2.950	AO	1,250	5,000	02/12/2015	04/01/2030
95308R-YY-9	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S			2	1.E FE	168,782	113.5240	170,286	150,000	167,991	0	(791)	0	0	5.500	3.900	JD	367	4,125	07/06/2023	12/15/2050
956510-BZ-3	WEST VA PKWYS AUTH TPK TOLL REV			2	1.D FE	96,659	100.0480	100,048	100,000	96,762	0	62	0	0	4.000	4.200	JD	333	4,000	05/06/2022	06/01/2051
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						9,110,777	XXX	7,897,762	8,570,000	8,821,892	0	(45,672)	0	0	XXX	XXX	XXX	96,138	300,898	XXX	XXX
3131WQ-VJ-3	FH ZJ0617 - RMBS			4	1.A	11,883	97.6983	11,520	11,791	11,931	0	(4)	0	0	4.000	3.756	MON	39	472	06/14/2011	10/01/2040
3131WR-N9-2	FH ZJ1316 - RMBS			4	1.A	10,364	96.6457	9,961	10,306	10,400	0	0	0	0	4.000	3.812	MON	34	412	06/14/2011	02/01/2041
3131X6-GY-0	FH ZK2915 - RMBS			4	1.A	12,111	98.3250	11,888	12,091	12,069	0	(3)	0	0	3.500	3.461	MON	35	423	01/20/2011	01/01/2026
3131XJ-DM-1	FH ZL2808 - RMBS			4	1.A	20,106	94.5149	18,394	19,461	20,532	0	(14)	0	0	3.500	2.577	MON	57	681	02/23/2012	03/01/2042
3131XJ-PD-8	FH ZL3120 - RMBS			4	1.A	26,025	94.5165	23,752	25,130	26,349	0	(6)	0	0	3.500	2.678	MON	73	880	04/27/2012	05/01/2042
3131XM-E8-4	FH ZL5559 - RMBS			4	1.A	39,565	95.9290	37,148	38,724	39,552	0	(18)	0	0	3.000	2.646	MON	97	1,162	05/22/2013	04/01/2043
3131XN-6S-7	FH ZL7181 - RMBS			4	1.A	169,965	97.0454	157,628	162,427	171,699	0	(386)	0	0	4.000	3.041	MON	541	6,497	10/08/2013	10/01/2043
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
3131XR-BB-9	FH ZL9034 - RMBS			4	1.A	45,574	94.0587	40,934	43,520	46,026	0	(2)	0	0	3.500	2.631	MON	127	1,523	02/24/2015	02/01/2045
3131XT-VP-2	FH ZM0622 - RMBS			4	1.A	62,476	96.6456	56,686	58,654	64,654	0	(46)	0	0	4.000	2.510	MON	196	2,346	01/19/2016	12/01/2045
31329J-FV-4	FH ZA1080 - RMBS			4	1.A	6,870	97.6978	6,660	6,817	6,912	0	(2)	0	0	4.000	3.724	MON	23	273	06/14/2011	12/01/2040
31329J-PX-9	FH ZA1338 - RMBS			4	1.A	28,246	91.7233	25,058	27,319	28,587	0	(24)	0	0	3.000	2.237	MON	68	820	07/19/2012	08/01/2042
31329K-X3-3	FH ZA2498 - RMBS			4	1.A	106,547	95.6470	101,496	106,116	106,697	0	(52)	0	0	3.500	3.356	MON	310	3,714	05/24/2018	03/01/2038
3132A4-6K-9	FH ZS4474 - RMBS			4	1.A	18,761	94.5152	17,164	18,160	19,044	0	(5)	0	0	3.500	2.664	MON	53	636	02/23/2012	03/01/2042
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-A4-7	FH ZS4527 - RMBS			4	1.A	32,399	95.9972	30,206	31,465	33,307	0	(22)	0	0	4.000	3.027	MON	105	1,259	08/28/2013	08/01/2043
3132A5-EU-5	FH ZS4647 - RMBS			4	1.A	24,047	94.3707	21,672	22,965	25,251	0	21	0	0	3.500	2.104	MON	67	804	03/29/2016	01/01/2046
3132D5-6Z-0	FH SB8088 - RMBS			4	1.A	441,961	87.0736	375,589	431,346	440,717	0	(709)	0	0	1.500	1.022	MON	539	6,470	01/21/2021	02/01/2036
3132DN-Z4-8	FH SD1663 - RMBS			4	1.A	182,825	95.1014	188,317	198,017	183,289	0	273	0	0	4.000	5.083	MON	660	7,921	09/27/2022	10/01/2052
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	325,263	82.1168	259,238	315,694	326,047	0	(155)	0	0	2.000	1.606	MON	526	6,314	08/28/2020	09/01/2050
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	325,314	99.6146	326,818	328,082	325,361	0	47	0	0	5.000	5.128	MON	1,367	12,303	02/15/2023	12/01/2052
3133KQ-N6-9	FH RA8513 - RMBS			4	1.A	284,186	99.0760	279,551	282,158	284,144	0	(42)	0	0	5.000	4.904	MON	1,176	11,757	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
3133KY-VK-2	FH RB5118 - RMBS			4	1.A	409,160	88.2204	351,462	398,391	408,108	0	(561)	0	0	2.000	1.586	MON	664	7,968	08/24/2021	07/01/2041
3136A5-YC-4	FNR 2012-30 ED - CMO/RMBS			4	1.A	885	99.2494	861	867	866	0	(2)	0	0	2.500	1.991	MON	2	22	04/19/2012	04/25/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138A5-TA-0	FN AH4144 - RMBS			4	1.A	15,309	94.0880	14,297	15,195	15,187	0	(11)	0	0	3.500	3.333	MON	44	532	01/13/2011	01/01/2026
3138A9-PS-7	FN AH7632 - RMBS			4	1.A	167,681	96.6474	161,705	167,315	167,764	0	(20)	0	0	4.000	3.932	MON	558	6,693	07/27/2011	08/01/2041
3138EK-JA-4	FN AL2956 - RMBS			4	1.A	20,336	94.7340	18,373	19,394	19,709	0	(73)	0	0	2.500	1.469	MON	40	485	12/13/2012	01/01/2028
3138EN-7M-5	FN AL6299 - RMBS			4	1.A	41,335	96.0443	37,708	39,261	41,987	0	19	0	0	3.500	2.454	MON	115	1,374	01/13/2015	01/01/2045
3138ET-DZ-6	FN AL8219 - RMBS			4	1.A	14,898	97.2173	13,514	13,901	15,624	0	46	0	0	4.000	2.215	MON	46	556	04/20/2016	02/01/2046
3138WG-EZ-3	FN AS6451 - RMBS			4	1.A	25,343	93.6555	22,704	24,243	25,526	0	26	0	0	3.500	2.703	MON	71	848	01/22/2016	01/01/2046
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	50,169	93.6486	44,324	47,330	50,172	0	49	0	0	3.500	2.560	MON	138	1,657	01/15/2015	12/01/2044
3140JA-TS-7	FN BM5960 - RMBS			4	1.A	40,771	95.6358	37,764	39,488	43,433	0	26	0	0	4.000	2.599	MON	132	1,580	05/14/2019	08/01/2048
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
3140LY-A9-4	FN BT9031 - RMBS			4	1.A	860,637	85.7689	717,857	836,966	857,668	0	(1,410)	0	0	2.000	1.585	MON	1,395	16,739	09/07/2021	08/01/2041
3140QA-NN-6	FN CA3096 - RMBS			4	1.A	120,834	98.9270	114,023	115,260	134,208	0	883	0	0	4.500	2.184	MON	432	5,187	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	364,831	94.5816	348,990	368,982	364,960	0	85	0	0	4.000	4.146	MON	1,230	14,759	08/25/2022	08/01/2052
3140QQ-2H-7	FN CB5275 - RMBS			4	1.A	946,889	99.6294	943,749	947,259	946,776	0	(128)	0	0	5.000	5.008	MON	3,947	47,363	12/27/2022	12/01/2052
3140QR-KE-2	FN CB5692 - RMBS			4	1.A	710,027	101.7772	716,822	704,305	709,849	0	(179)	0	0	5.500	5.373	MON	3,228	19,368	06/02/2023	02/01/2053
3140QT-CD-9	FN CB7267 - RMBS			4	1.A	264,862	102.4664	277,686	271,002	264,902	0	40	0	0	6.000	6.400	MON	1,355	1,355	10/18/2023	10/01/2053
3140X4-H2-5	FN FM1148 - RMBS			4	1.A	113,675	92.9436	102,920	110,734	118,697	0	68	0	0	3.500	2.502	MON	323	3,876	06/26/2019	12/01/2048
3140X4-M4-5	FN FM1278 - RMBS			4	1.A	122,982	94.0821	113,071	120,184	123,527	0	(207)	0	0	3.000	2.226	MON	300	3,606	07/30/2019	07/01/2034
3140X7-4F-3	FN FM4421 - RMBS			4	1.A	342,818	90.0223	295,146	327,859	340,969	0	(863)	0	0	2.000	1.105	MON	546	6,557	12/09/2020	10/01/2035
3140X8-KJ-5	FN FM4796 - RMBS			4	1.A	399,283	82.7329	316,919	383,063	398,159	0	(433)	0	0	2.000	1.534	MON	638	7,661	11/20/2020	11/01/2050
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	63,166	94.1211	58,127	61,757	63,691	0	12	0	0	3.500	2.999	MON	180	2,162	01/17/2018	12/01/2045
31418A-YP-7	FN MA1617 - RMBS			4	1.A	20,743	96.2850	19,313	20,058	20,368	0	(58)	0	0	3.000	2.134	MON	50	602	10/11/2013	10/01/2028
31418E-AX-8	FN MA4521 - RMBS			4	1.A	654,144	90.1338	571,219	633,745	651,947	0	(1,011)	0	0	2.500	2.002	MON	1,320	15,844	11/24/2021	01/01/2042
31418S-U3-1	FN AD5101 - RMBS			4	1.A	4,104	98.4860	4,012	4,074	4,073	0	(4)	0	0	3.500	3.277	MON	12	143	01/13/2011	12/01/2025
31418V-KJ-0	FN AD7496 - RMBS			4	1.A	6,866	92.5440	6,307	6,815	6,816	0	(6)	0	0	3.500	3.261	MON	20	239	01/13/2011	01/01/2026
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						9,598,802	XXX	8,728,880	9,432,284	9,619,368	0	(7,093)	0	0	XXX	XXX	XXX	26,163	273,227	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						18,709,580	XXX	16,626,642	18,002,284	18,441,261	0	(52,765)	0	0	XXX	XXX	XXX	122,300	574,125	XXX	XXX
00287Y-AQ-2	ABBVIE INC			1,2	1.G FE	199,650	98.2605	196,521	200,000	199,944	0	39	0	0	3.600	3.621	MN	940	7,200	05/05/2015	05/14/2025
00287Y-CX-5	ABBVIE INC			1,2	2.C FE	108,033	98.6742	98,674	100,000	101,730	0	(1,777)	0	0	3.800	1.960	MS	1,119	3,800	05/14/2020	03/15/2025
009279-AC-4	AIRBUS SE		C	1,2	1.F FE	197,538	86.4020	172,804	200,000	197,867	0	55	0	0	3.950	4.021	AO	1,778	7,900	04/05/2017	04/10/2047
010392-FU-7	ALABAMA POWER CO			1,2	1.E FE	88,236	81.3706	81,371	100,000	90,527	0	1,255	0	0	1.450	3.022	MS	427	1,450	02/24/2022	09/15/2030
010392-FX-1	ALABAMA POWER CO			1,2	1.E FE	399,770	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
025816-CP-2	AMERICAN EXPRESS CO			2	1.F FE	100,310	95.5133	95,513	100,000	100,116	0	(33)	0	0	3.300	3.263	MN	532	3,300	05/18/2017	05/03/2027
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC			1	1.G FE	166,407	95.4176	143,126	150,000	163,184	0	(422)	0	0	4.625	3.985	FA	2,891	6,938	02/10/2015	02/01/2044
037833-CR-9	APPLE INC			1,2	1.B FE	159,702	96.7490	145,124	150,000	156,048	0	(1,870)	0	0	3.200	1.860	MN	667	4,800	01/10/2022	05/11/2027
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	299,748	98.3232	294,970	300,000	299,969	0	52	0	0	2.500	2.518	FA	3,125	7,500	07/23/2019	08/01/2024
05565E-BQ-7	BMW US CAPITAL LLC			1	1.F FE	399,812	98.7935	395,174	400,000	399,984	0	63	0	0	0.800	0.816	AO	800	3,200	03/29/2021	04/01/2024
06051G-JK-6	BANK OF AMERICA CORP			1,2,5	1.G FE	198,546	92.8803	185,761	200,000	199,094	0	220	0	0	1.197	1.339	AO	446	2,394	06/28/2021	10/24/2026
06051G-JY-6	BANK OF AMERICA CORP			1,2	1.G FE	449,833	100.2618	451,178	450,000	449,892	0	113	0	0	5.757	5.906	MJSD	7,849	14,207	09/09/2021	06/14/2024
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.A FE	135,884	77.4241	154,848	200,000	136,108	0	224	0	0	3.650	5.999	FA	2,758	0	09/27/2023	08/15/2052

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
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
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	197,988	98.1760	196,352	200,000	199,633	0	225	0	0	3.875	3.998	JJ	3,466	7,750	07/13/2015	07/20/2025
134429-BG-3	CAMPBELL SOUP CO			1,2	2.B FE	270,723	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
14040H-DC-6	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	150,000	110.0319	165,048	150,000	150,000	0	0	0	0	7.624	7.627	AO	1,906	0	10/27/2023	10/30/2031
14913R-2U-0	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	99,952	92.4417	92,442	100,000	99,970	0	9	0	0	1.700	1.710	JJ	817	1,700	01/03/2022	01/08/2027
172967-MT-5	CITIGROUP INC			1,2	1.G FE	250,000	100.0560	250,140	250,000	250,000	0	0	0	0	6.040	6.151	JAJO	2,642	1,940	10/23/2020	10/30/2024
172967-MY-4	CITIGROUP INC			1,2,5	1.G FE	252,265	82.9507	207,377	250,000	251,786	0	(220)	0	0	2.561	2.454	MN	1,067	6,403	10/07/2021	05/01/2032
17327C-AN-3	CITIGROUP INC			1,2,5	1.G FE	250,000	96.0622	240,156	250,000	250,000	0	0	0	0	2.014	2.015	JJ	2,182	5,035	01/18/2022	01/25/2026
194162-AN-3	COLGATE-PALMOLIVE CO			1,2	1.D FE	124,850	96.4782	120,598	125,000	124,890	0	28	0	0	3.100	3.126	FA	1,464	3,940	08/01/2022	08/15/2027
20030N-BM-2	COMCAST CORP			1,2	1.G FE	249,060	95.5502	238,876	250,000	249,406	0	44	0	0	4.200	4.228	FA	3,967	10,500	08/05/2014	08/15/2034
224044-CG-0	COX COMMUNICATIONS INC			1,2	2.B FE	263,294	95.6428	239,107	250,000	257,529	0	(2,954)	0	0	3.350	2.085	MS	2,466	8,375	01/11/2022	09/15/2026
24422E-WA-3	JOHN DEERE CAPITAL CORP				1.F FE	224,872	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
254687-CZ-7	WALT DISNEY CO			1,2	1.G FE	100,237	98.9412	98,941	100,000	100,015	0	(31)	0	0	3.700	3.670	MS	1,089	3,700	09/24/2014	09/15/2024
254687-DD-5	WALT DISNEY CO			1,2	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
26442U-AG-9	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	249,953	96.8835	242,209	250,000	249,979	0	4	0	0	3.700	3.702	MS	3,083	9,250	08/06/2018	09/01/2028
26442U-AN-4	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	149,606	91.0739	136,611	150,000	149,668	0	34	0	0	3.400	3.431	AO	1,275	5,100	03/14/2022	04/01/2032
26444H-AE-1	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	139,325	97.1721	121,465	125,000	134,727	0	(2,157)	0	0	3.800	1.902	JJ	2,190	4,750	11/03/2021	07/15/2028
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	298,482	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
30231G-BH-4	EXXON MOBIL CORP			1,2	1.D FE	500,000	97.9825	489,913	500,000	500,000	0	0	0	0	2.992	2.992	MS	4,239	14,960	03/17/2020	03/19/2025
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	199,796	97.6438	195,288	200,000	199,947	0	41	0	0	2.850	2.872	AO	1,425	5,700	03/24/2020	04/01/2025
35137L-AM-7	FOX CORP			1,2	2.B FE	124,805	97.2998	121,625	125,000	124,948	0	40	0	0	3.050	3.084	AO	890	3,813	03/31/2020	04/07/2025
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	425,953	99.0088	420,787	425,000	425,048	0	(206)	0	0	3.000	2.951	JD	1,063	12,750	03/27/2019	06/01/2024
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	204,506	99.0199	198,040	200,000	200,153	0	(559)	0	0	3.850	3.564	JJ	3,700	7,700	12/09/2014	07/08/2024
38141G-XM-1	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	200,000	92.0996	184,199	200,000	200,000	0	0	0	0	1.093	1.093	JD	134	2,186	12/04/2020	12/09/2026
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	125,000	92.7811	115,976	125,000	125,000	0	0	0	0	2.640	2.640	FA	1,164	3,300	01/19/2022	02/24/2028
404280-CJ-6	HSBC HOLDINGS PLC		C	2,5	1.G FE	304,548	95.0665	285,200	300,000	301,567	0	(1,192)	0	0	1.645	1.237	AO	1,001	4,935	06/22/2021	04/18/2026
438516-CE-4	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	144,714	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	198,143	62.6834	125,367	200,000	198,286	0	43	0	0	2.667	2.712	AO	1,334	5,334	08/17/2020	10/01/2050
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	149,979	93.1135	139,670	150,000	149,987	0	4	0	0	2.200	2.203	FA	1,302	3,300	02/02/2022	02/09/2027
49177J-AK-8	KENVUE INC			1,2	1.F FE	399,124	102.7787	411,115	400,000	399,185	0	61	0	0	4.900	4.927	MS	5,390	9,800	03/08/2023	03/22/2033
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	179,765	93.4505	163,538	175,000	178,740	0	(567)	0	0	3.100	2.711	MS	1,432	5,425	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
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	106,534	98.6379	98,638	100,000	104,680	0	(313)	0	0	4.700	4.181	JD	287	4,700	05/09/2017	12/09/2035
58933Y-AT-2	MERCK & CO INC			1,2	1.E FE	248,563	85.0054	212,514	250,000	248,838	0	36	0	0	3.700	3.732	FA	3,623	9,250	02/05/2015	02/10/2045
58933Y-BC-8	MERCK & CO INC			1,2	1.E FE	123,974	91.7684	114,711	125,000	124,336	0	185	0	0	1.700	1.860	JD	124	2,125	01/10/2022	06/10/2027
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
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	249,978	101.1168	252,792	250,000	249,982	0	4	0	0	5.050	5.052	JJ	6,137	6,313	01/03/2023	01/06/2028
59217G-ER-6	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	224,744	91.4477	205,757	225,000	224,842	0	50	0	0	1.875	1.899	JJ	1,992	4,219	01/03/2022	01/11/2027
61747Y-EU-5	MORGAN STANLEY			1,2,5	1.E FE	242,688	97.1248	242,812	250,000	243,175	0	487	0	0	4.889	5.261	JJ	5,466	6,111	03/28/2023	07/20/2033
61747Y-FH-3	MORGAN STANLEY			1,2,5	1.E FE	100,000	105.8574	105,857	100,000	100,000	0	0	0	0	6.407	6.411	MN	1,068	0	10/30/2023	11/01/2029
61761J-3R-8	MORGAN STANLEY			1	1.G FE	201,742	95.7919	191,584	200,000	200,506	0	(186)	0	0	3.125	3.022	JJ	2,674	6,250	09/08/2016	07/27/2026
631005-BJ-3	NARRAGANSETT ELECTRIC CO			1,2	1.G FE	100,000	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
641062-AQ-7	NESTLE HOLDINGS INC			1	1.D FE	248,183	99.8293	249,573	250,000	249,968	0	830	0	0	0.375	0.709	JJ	432	938	11/02/2021	01/15/2024
64952W-DW-0	NEW YORK LIFE GLOBAL FUNDING				1.A FE	150,363	92.5417	138,813	150,000	150,151	0	(73)	0	0	0.850	0.800	JJ	588	1,275	02/02/2021	01/15/2026
64952W-EY-5	NEW YORK LIFE GLOBAL FUNDING				1.A FE	499,715	100.7979	503,990	500,000	499,766	0	51	0	0	4.850	4.863	JJ	11,586	12,125	01/04/2023	01/09/2028

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
65473P-AJ-4	NISOURCE INC			1,2	2.B FE	99,631	93.4817	93,482	100,000	99,753	0	34	0	0	3.600	3.644	MN	600	3,600	04/07/2020	05/01/2030
655844-BZ-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	249,445	97.1619	242,905	250,000	249,719	0	55	0	0	3.800	3.827	FA	3,958	9,500	07/30/2018	08/01/2028
67021C-AN-7	NSTAR ELECTRIC CO			1,2	1.F FE	256,818	93.8868	234,717	250,000	253,857	0	(687)	0	0	3.250	2.924	MN	1,038	8,125	06/14/2019	05/15/2029
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	99,811	91.1201	91,120	100,000	99,900	0	38	0	0	1.150	1.189	FA	441	1,150	08/10/2021	08/13/2026
69353R-FG-8	PNC BANK NA			2	1.F FE	469,595	93.7833	468,917	500,000	485,817	0	3,383	0	0	3.100	3.908	AO	2,842	15,500	10/23/2018	10/25/2027
701094-AS-3	PARKER-HANNIFIN CORP			1,2	2.A FE	249,450	100.3184	250,796	250,000	249,590	0	74	0	0	4.500	4.533	MS	3,313	14,063	06/06/2022	09/15/2029
713448-EQ-7	PEPSICO INC			1,2	1.E FE	99,929	97.1292	97,129	100,000	99,982	0	14	0	0	2.250	2.265	MS	638	2,250	03/17/2020	03/19/2025
717081-EP-4	PFIZER INC			1,2	1.F FE	99,841	97.4039	97,404	100,000	99,919	0	16	0	0	3.600	3.619	MS	1,060	3,600	09/04/2018	09/15/2028
717081-ES-8	PFIZER INC			1,2	1.F FE	174,911	99.4182	173,982	175,000	174,996	0	19	0	0	2.950	2.961	MS	1,520	5,163	03/04/2019	03/15/2024
731572-AB-9	RALPH LAUREN CORP			1,2	1.G FE	98,995	90.6572	90,657	100,000	99,319	0	94	0	0	2.950	3.067	JD	131	2,950	06/01/2020	06/15/2030
74005P-BD-5	LINDE INC			1,2	1.F FE	249,595	82.5419	206,355	250,000	249,693	0	11	0	0	3.550	3.559	MN	1,331	8,875	01/29/2015	11/07/2042
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	469,704	96.6930	435,119	450,000	462,560	0	(3,814)	0	0	3.250	2.322	MN	1,666	14,625	02/08/2022	05/20/2027
756109-BE-3	REALTY INCOME CORP			1,2	1.G FE	193,869	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	240,403	100.2488	250,622	250,000	240,844	0	441	0	0	4.900	5.396	JJ	8,745	0	06/28/2023	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
855244-AR-0	STARBUCKS CORP			1,2	2.A FE	249,720	98.5334	246,334	250,000	249,846	0	28	0	0	4.000	4.014	MN	1,278	10,000	08/08/2018	11/15/2028
857477-BQ-5	STATE STREET CORP			2,5	1.F FE	125,000	91.8380	114,798	125,000	125,000	0	0	0	0	1.684	1.684	MN	251	2,105	11/15/2021	11/18/2027
892331-AD-1	TOYOTA MOTOR CORP		C		1.E FE	500,000	97.4755	487,378	500,000	500,000	0	0	0	0	3.669	3.669	JJ	8,204	18,345	07/10/2018	07/20/2028
89236T-JV-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	99,896	92.8655	92,866	100,000	99,936	0	20	0	0	1.900	1.922	JJ	887	1,900	01/10/2022	01/13/2027
902674-YB-0	UBS AG (LONDON BRANCH)		C		1.E FE	249,808	99.4806	248,702	250,000	249,993	0	64	0	0	0.450	0.476	FA	444	1,125	02/02/2021	02/09/2024
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
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1.E FE	247,555	96.8964	242,241	250,000	248,816	0	255	0	0	3.500	3.622	MS	2,406	8,750	09/04/2018	03/22/2028
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.F FE	100,350	97.4891	97,489	100,000	100,178	0	(36)	0	0	3.850	3.806	JD	171	3,850	09/26/2018	06/15/2028
92343V-GN-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	274,438	83.3482	232,541	279,000	275,376	0	392	0	0	2.355	2.531	MS	1,935	6,570	03/11/2021	03/15/2032
92826C-AD-4	VISA INC			1,2	1.D FE	133,175	97.4839	121,855	125,000	127,626	0	(1,504)	0	0	3.150	1.890	JD	186	3,938	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	229,028	108.7984	217,597	200,000	218,978	0	(1,235)	0	0	5.250	4.212	MS	3,500	10,500	04/23/2014	09/01/2035
976826-BM-8	WISCONSIN POWER AND LIGHT CO			1,2	2.A FE	99,708	92.9537	92,954	100,000	99,829	0	28	0	0	3.000	3.034	JJ	1,500	3,000	06/17/2019	07/01/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						18,865,546	XXX	17,960,888	18,854,000	18,815,647	0	(19,328)	0	0	XXX	XXX	XXX	187,242	517,109	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	162,699	87.4952	142,040	162,340	162,704	0	(3)	0	0	3.864	3.818	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	116,426	86.7788	108,310	124,812	116,588	0	103	0	0	3.750	4.094	MON	390	4,680	05/26/2022	05/28/2058
64831M-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	401,458	72.9280	291,712	400,000	401,287	0	(109)	0	0	3.573	3.555	MON	1,191	14,292	03/04/2022	02/25/2067
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,256,016	XXX	1,064,336	1,266,424	1,257,772	0	1,771	0	0	XXX	XXX	XXX	4,271	51,247	XXX	XXX
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS			4	1.A	201,991	94.7493	189,499	200,000	200,855	0	(235)	0	0	3.966	3.855	MON	661	7,932	09/18/2018	09/17/2060
065403-BB-2	BANK 2019-BNK17 A3 - CMBS			4	1.A	252,499	92.5698	231,424	250,000	251,232	0	(289)	0	0	3.456	3.343	MON	720	8,640	03/21/2019	04/17/2052
06540T-AC-4	BANK 2018-BNK11 A2 - CMBS			4	1.A	400,296	93.9956	372,536	396,334	397,869	0	(451)	0	0	3.784	3.672	MON	1,250	14,997	04/13/2018	03/17/2061
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
17291D-AD-5	CGCMT 2018-C5 A4 - CMBS			4	1.A	205,991	96.0503	192,101	200,000	202,796	0	(629)	0	0	4.228	3.880	MON	705	8,456	06/07/2018	06/12/2051

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17291N-AA-9	CGCMT 2023-SMRT A - CMBS			4	1.A	206,000	101.2480	202,496	200,000	205,274	0	(726)	0	0	6.015	5.257	MON	1,002	6,920	05/10/2023	06/12/2040
17325G-AD-8	CGCMT 2016-C3 A4 - CMBS			4	1.A	191,813	93.6193	187,239	200,000	196,773	0	996	0	0	3.154	3.747	MON	526	6,308	08/08/2018	11/18/2049
17326F-AD-9	CGCMT 2017-C4 A4 - CMBS			4	1.A	98,215	93.0941	93,094	100,000	99,145	0	188	0	0	3.471	3.718	MON	289	3,471	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
36250S-AE-9	GSMS 2018-GS10 A5 - CMBS			4	1.A	514,983	94.4825	472,413	500,000	507,151	0	(1,555)	0	0	4.155	3.807	MON	1,731	20,775	07/18/2018	07/12/2051
46591A-AZ-8	JPMDB 2018-C8 A3 - CMBS			4	1.A	467,608	95.7286	443,204	462,980	465,032	0	120	0	0	3.944	3.812	MON	1,522	18,262	05/23/2018	06/16/2051
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
95000M-BP-5	WFCM 2016-C36 A4 - CMBS			4	1.A	283,241	92.7735	255,127	275,000	277,286	0	(903)	0	0	3.065	2.722	MON	702	8,429	10/21/2016	11/18/2059
95001J-AW-7	WFCM 2018-C44 A4 - CMBS			4	1.A	201,989	94.9955	189,991	200,000	200,749	0	(216)	0	0	3.948	3.835	MON	658	7,896	04/30/2018	05/17/2051
95001R-AW-9	WFCM 2018-C48 A4 - CMBS			4	1.A	493,469	95.3765	465,997	488,587	490,765	0	(443)	0	0	4.037	3.916	MON	1,644	19,724	12/07/2018	01/17/2052
95001W-BA-5	WFCM 2019-C49 A4 - CMBS			4	1.A	706,984	93.4813	654,369	700,000	703,337	0	(774)	0	0	3.760	3.647	MON	2,193	26,320	02/21/2019	03/15/2052
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,929,905	XXX	4,604,955	4,872,234	4,901,013	0	(5,698)	0	0	XXX	XXX	XXX	15,511	185,682	XXX	XXX
04016N-AM-5	ARES XLIV A1R - CDO			4,5	1.A FE	100,000	99.2275	99,227	100,000	100,000	0	0	0	0	6.625	6.695	JAJO	1,441	6,070	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	174,985	102.4910	179,359	175,000	174,986	0	1	0	0	5.080	5.136	MON	395	2,222	09/07/2023	09/16/2030
233869-AC-0	DTRT 221 A3 - ABS			4	1.A FE	149,990	99.7529	149,629	150,000	149,996	0	5	0	0	5.230	5.291	MON	349	7,845	10/12/2022	02/17/2026
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
74982W-AA-4	RACEP IX AA2 - CDO		C	4,5	1.A FE	262,926	99.6446	261,992	262,926	262,926	0	0	0	0	6.485	6.600	JAJO	3,647	15,588	03/15/2021	10/15/2030
82652Q-AA-9	SRFC 211 A - RMBS			4	1.A FE	82,702	94.3219	78,028	82,725	82,704	0	0	0	0	0.990	1.008	MON	25	819	03/08/2021	11/20/2037
82653E-AA-5	SRFC 2019-1 A - RMBS			4	1.A FE	15,318	99.0530	15,173	15,318	15,318	0	0	0	0	3.200	3.222	MON	15	490	03/12/2019	01/22/2036
89231C-AD-9	TAOT 2022-C A3 - ABS			4	1.A FE	149,975	98.4961	147,744	150,000	149,987	0	9	0	0	3.760	3.796	MON	251	5,640	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
92868A-AC-9	VWALT 2022-A A3 - ABS			4	1.A FE	124,990	99.2386	124,048	125,000	124,998	0	5	0	0	3.440	3.469	MON	131	4,300	06/07/2022	07/21/2025
98163Q-AD-1	WOART 2022-B A3 - ABS			4	1.A FE	224,973	98.0887	220,700	225,000	224,988	0	10	0	0	3.250	3.277	MON	325	7,312	05/24/2022	07/15/2027
98164E-AD-7	WOART 2021-A A4 - ABS			4	1.A FE	499,953	95.2732	476,366	500,000	499,986	0	11	0	0	0.480	0.483	MON	107	2,400	02/03/2021	09/15/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,386,254	XXX	3,338,820	3,389,851	3,386,353	0	56	0	0	XXX	XXX	XXX	17,573	122,912	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						28,437,721	XXX	26,969,000	28,382,509	28,360,786	0	(23,198)	0	0	XXX	XXX	XXX	224,597	876,950	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						31,157,170	XXX	28,593,626	30,499,000	30,722,076	0	(76,385)	0	0	XXX	XXX	XXX	311,971	894,053	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						11,030,747	XXX	9,960,386	10,869,375	11,060,986	0	(4,707)	0	0	XXX	XXX	XXX	31,033	331,670	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						4,929,905	XXX	4,604,955	4,872,234	4,901,013	0	(5,698)	0	0	XXX	XXX	XXX	15,511	185,682	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						3,386,254	XXX	3,338,820	3,389,851	3,386,353	0	56	0	0	XXX	XXX	XXX	17,573	122,912	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

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
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						50,504,077	XXX	46,497,787	49,630,460	50,070,428	0	(86,734)	0	0	XXX	XXX	XXX	376,088	1,534,317	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 20,274,745	1B ..$ 2,264,644	1C ..$ 3,192,647	1D ..$ 4,379,343	1E ..$ 5,587,482	1F ..$ 6,310,951	1G ..$ 4,697,638
1B	2A ...$ 2,115,084	2B ..$ 946,163	2C ..$ 301,730				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
001055-10-2	AFLAC ORD			25.000	2,063	82.500	2,063	1,186	0	42	0	264	0	264	0	10/09/2018	
001084-10-2	AGCO ORD			5.000	607	121.410	607	587	0	1	0	20	0	20	0	10/18/2023	
00123Q-10-4	AGNC INVESTMENT REIT ORD			40.000	392	9.810	392	721	5	58	0	(22)	0	(22)	0	03/19/2019	
00130H-10-5	THE AES CORPORATION			69.000	1,328	19.250	1,328	890	0	46	0	(656)	0	(656)	0	04/17/2020	
00206R-10-2	AT&T ORD			514.000	8,625	16.780	8,625	10,094	0	425	0	(572)	0	(572)	0	12/21/2023	
002824-10-0	ABBOTT LABORATORIES ORD			110.000	12,108	110.070	12,108	130	0	224	0	31	0	31	0	05/29/1992	
00287Y-10-9	ABBVIE ORD			114.000	17,667	154.970	17,667	144	0	675	0	(757)	0	(757)	0	01/02/2013	
003CVR-01-6	ABIOMED, INC.			2.000	2	1.000	2	0	0	0	0	0	0	0	0	12/22/2022	
00724F-10-1	ADOBE ORD			29.000	17,301	596.600	17,301	7,545	0	0	0	7,542	0	7,542	0	12/21/2022	
00751Y-10-6	ADVANCE AUTO PARTS ORD			0.000	0	70.750	0	0	1	0	0	0	0	0	0	10/09/2018	
00766T-10-0	AECOM ORD			15.000	1,386	92.430	1,386	647	0	11	0	113	0	113	0	12/16/2019	
007903-10-7	ADVANCED MICRO DEVICES ORD			97.004	14,299	147.410	14,299	3,124	0	0	0	8,016	0	8,016	0	10/09/2018	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS ORD			5.000	703	140.640	703	718	0	3	0	293	0	293	0	08/10/2022	
00827B-10-6	AFFIRM HOLDINGS CL A ORD			17.000	835	49.140	835	815	0	0	0	20	0	20	0	12/21/2023	
00846U-10-1	AGILENT TECHNOLOGIES ORD			18.000	2,503	139.030	2,503	1,250	4	16	0	(191)	0	(191)	0	10/09/2018	
009066-10-1	AIRBNB CL A ORD			26.000	3,540	136.140	3,540	3,089	0	0	0	1,317	0	1,317	0	08/10/2022	
00912X-30-2	AIR LEASE CL A ORD			4.000	168	41.940	168	189	1	3	0	14	0	14	0	03/24/2021	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			13.000	3,559	273.800	3,559	2,136	23	89	0	(448)	0	(448)	0	10/09/2018	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			10.000	1,184	118.350	1,184	649	0	0	0	341	0	341	0	10/09/2018	
011659-10-9	ALASKA AIR GROUP ORD			5.000	195	39.070	195	320	0	0	0	(19)	0	(19)	0	06/28/2019	
012653-10-1	ALBEMARLE ORD			7.000	1,011	144.480	1,011	681	3	11	0	(507)	0	(507)	0	10/09/2018	
013872-10-6	ALCOA ORD			11.000	374	34.000	374	558	0	4	0	(126)	0	(126)	0	09/28/2021	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			9.000	1,141	126.770	1,141	1,134	11	44	0	(170)	0	(170)	0	10/09/2018	
016255-10-1	ALIGN TECHNOLOGY ORD			5.000	1,370	274.000	1,370	1,705	0	0	0	316	0	316	0	10/09/2018	
018802-10-8	ALLIANT ENERGY ORD			23.000	1,180	51.300	1,180	1,170	0	42	0	(90)	0	(90)	0	08/14/2019	
020002-10-1	ALLSTATE ORD			17.000	2,380	139.980	2,380	1,589	15	60	0	74	0	74	0	06/12/2018	
02005N-10-0	ALLY FINANCIAL ORD			31.000	1,083	34.920	1,083	829	0	37	0	325	0	325	0	10/09/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			9.000	1,723	191.410	1,723	797	0	0	0	(416)	0	(416)	0	03/19/2019	
02079K-10-7	ALPHABET CL C ORD			320.000	45,098	140.930	45,098	18,133	0	0	0	16,704	0	16,704	0	06/12/2018	
02079K-30-5	ALPHABET CL A ORD			340.000	47,495	139.690	47,495	9,398	0	0	0	17,496	0	17,496	0	03/03/2015	
02156K-10-3	ALTICE USA CL A ORD			4.000	13	3.250	13	97	0	0	0	(5)	0	(5)	0	06/28/2019	
02209S-10-3	ALTRIA GROUP ORD			84.000	3,389	40.340	3,389	3,862	95	319	0	(451)	0	(451)	0	08/14/2019	
023135-10-6	AMAZON COM ORD			531.000	80,680	151.940	80,680	15,194	0	0	0	36,076	0	36,076	0	12/21/2022	
023608-10-2	AMEREN ORD			15.000	1,085	72.340	1,085	995	0	38	0	(249)	0	(249)	0	10/09/2018	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			44.000	605	13.740	605	797	0	0	0	45	0	45	0	12/30/2021	
025537-10-1	AMERICAN ELECTRIC POWER ORD			29.000	2,355	81.220	2,355	2,119	0	98	0	(398)	0	(398)	0	10/09/2018	
025816-10-9	AMERICAN EXPRESS ORD			36.000	6,744	187.340	6,744	3,840	0	84	0	1,425	0	1,425	0	10/09/2018	
025932-10-4	AMERICAN FINANCIAL GROUP ORD			4.000	476	118.890	476	399	0	32	0	(74)	0	(74)	0	04/22/2019	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			17.000	611	35.960	611	499	0	15	0	99	0	99	0	10/20/2020	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			48.000	3,252	67.750	3,252	2,584	0	83	0	216	0	216	0	10/09/2018	
03027X-10-0	AMERICAN TOWER REIT			26.000	5,613	215.880	5,613	3,839	44	164	0	105	0	105	0	10/09/2018	
030420-10-3	AMERICAN WATER WORKS ORD			16.000	2,112	131.990	2,112	1,449	0	44	0	(327)	0	(327)	0	10/09/2018	
03064D-10-8	AMERICOLD REALTY ORD			19.000	575	30.270	575	610	4	17	0	37	0	37	0	08/10/2022	
03073E-10-5	CENCORA ORD			9.000	1,848	205.380	1,848	818	0	18	0	357	0	357	0	10/09/2018	
03076C-10-6	AMERIPRISE FINANCE ORD			7.000	2,659	379.830	2,659	1,043	0	37	0	479	0	479	0	10/09/2018	
031100-10-0	AMETEK ORD			14.000	2,308	164.890	2,308	1,075	0	14	0	352	0	352	0	10/09/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
031162-10-0	AMGEN ORD			30.000	8,641	288.020	8,641	5,293	0	256	0	761	0	761	0	04/22/2019	
032095-10-1	AMPHENOL CL A ORD			34.000	3,370	99.130	3,370	1,533	7	29	0	782	0	782	0	10/09/2018	
032654-10-5	ANALOG DEVICES ORD			31.000	6,155	198.560	6,155	2,606	0	107	0	1,070	0	1,070	0	10/09/2018	
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT ORD			20.000	387	19.370	387	816	13	57	0	(34)	0	(34)	0	10/09/2018	
03662Q-10-5	ANSYS ORD			7.000	2,540	362.880	2,540	1,161	0	0	0	849	0	849	0	10/09/2018	
036752-10-3	ELEVANCE HEALTH ORD			15.000	7,073	471.560	7,073	4,188	0	89	0	(621)	0	(621)	0	10/09/2018	
03743Q-10-8	APA ORD			31.000	1,112	35.880	1,112	688	0	31	0	(335)	0	(335)	0	06/25/2021	
03750L-10-9	APARTMENT INCOME REIT ORD			17.000	590	34.730	590	645	0	31	0	7	0	7	0	12/15/2020	
03753U-10-6	APELLIS PHARMACEUTICALS ORD			8.000	479	59.860	479	685	0	0	0	(207)	0	(207)	0	07/12/2023	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			26.639	2,482	93.190	2,482	1,095	0	44	0	783	0	783	0	12/15/2020	
037833-10-0	APPLE ORD			885.000	170,389	192.530	170,389	20,867	0	841	0	55,401	0	55,401	0	02/25/2016	
038222-10-5	APPLIED MATERIAL ORD			52.000	8,428	162.070	8,428	1,858	0	63	0	3,364	0	3,364	0	10/09/2018	
03831W-10-8	APPLOVIN CL A ORD			16.000	638	39.850	638	633	0	0	0	469	0	469	0	08/10/2022	
038336-10-3	APTARGROUP ORD			4.000	494	123.620	494	509	0	2	0	(15)	0	(15)	0	10/18/2023	
03852U-10-6	ARAMARK ORD			17.000	478	28.100	478	453	0	2	0	25	0	25	0	06/28/2019	
039483-10-2	ARCHER DANIELS MIDLAND ORD			32.000	2,311	72.220	2,311	1,647	0	58	0	(660)	0	(660)	0	10/09/2018	
03990B-10-1	ARES MANAGEMENT CL A ORD			9.000	1,070	118.920	1,070	564	0	28	0	454	0	454	0	06/25/2021	
040413-10-6	ARISTA NETWORKS ORD			18.000	4,239	235.510	4,239	1,776	0	0	0	1,600	0	1,600	0	12/21/2023	
042735-10-0	ARROW ELECTRONICS ORD			8.000	978	122.250	978	570	0	0	0	141	0	141	0	06/28/2019	
04621X-10-8	ASSURANT ORD			4.000	674	168.490	674	611	0	3	0	63	0	63	0	10/18/2023	
049468-10-1	ATLASSIAN CL A ORD			11.000	2,616	237.860	2,616	1,574	0	0	0	935	0	935	0	10/18/2023	
049560-10-5	ATMOS ENERGY ORD			8.000	927	115.900	927	775	0	24	0	31	0	31	0	10/09/2018	
052769-10-6	AUTODESK ORD			14.000	3,409	243.480	3,409	2,000	0	0	0	793	0	793	0	10/09/2018	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			22.000	5,125	232.970	5,125	3,303	31	110	0	(130)	0	(130)	0	10/09/2018	
053332-10-2	AUTOZONE ORD			2.000	5,171	2,585.610	5,171	1,565	0	0	0	239	0	239	0	10/09/2018	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			8.000	1,498	187.220	1,498	1,488	13	52	0	206	0	206	0	03/24/2021	
05352A-10-0	AVANTOR ORD			45.000	1,027	22.830	1,027	848	0	0	0	78	0	78	0	07/16/2020	
053611-10-9	AVERY DENNISON ORD			5.000	1,011	202.160	1,011	578	0	16	0	106	0	106	0	06/28/2019	
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	
05605H-10-0	BWX TECHNOLOGIES ORD			6.000	460	76.730	460	374	0	6	0	112	0	112	0	12/15/2020	
05722G-10-0	BAKER HUGHES CL A ORD			54.000	1,846	34.180	1,846	690	0	42	0	251	0	251	0	04/17/2020	
058498-10-6	BALL ORD			25.000	1,438	57.520	1,438	1,143	0	20	0	160	0	160	0	10/09/2018	
060505-10-4	BANK OF AMERICA ORD			366.000	12,323	33.670	12,323	9,526	0	337	0	201	0	201	0	04/17/2020	
064058-10-0	BANK OF NEW YORK MELLON ORD			30.000	1,562	52.050	1,562	1,567	0	47	0	196	0	196	0	10/09/2018	
06417N-10-3	BANK OZK ORD			13.000	648	49.830	648	405	0	18	0	127	0	127	0	03/19/2019	
070830-10-4	BATH AND BODY WORKS ORD			19.000	820	43.160	820	209	0	15	0	19	0	19	0	04/17/2020	
071813-10-9	BAXTER INTERNATIONAL ORD			44.000	1,701	38.660	1,701	114	13	51	0	(542)	0	(542)	0	10/01/1990	
075887-10-9	BECTON DICKINSON ORD			14.000	3,414	243.830	3,414	3,419	0	52	0	(147)	0	(147)	0	10/09/2018	
08265T-20-8	BENTLEY SYSTEMS CL B ORD			14.000	731	52.180	731	751	0	1	0	(21)	0	(21)	0	07/12/2023	
084423-10-2	WR BERKLEY ORD			12.000	849	70.720	849	563	0	23	0	(22)	0	(22)	0	08/14/2019	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			102.000	36,379	356.660	36,379	18,325	0	0	0	4,883	0	4,883	0	03/23/2023	
08579W-10-3	BERRY GLOBAL GROUP ORD			8.000	539	67.390	539	434	0	8	0	56	0	56	0	12/15/2020	
086516-10-1	BEST BUY ORD			19.000	1,487	78.280	1,487	1,356	17	69	0	(37)	0	(37)	0	10/09/2018	
090043-10-0	BILL HOLDINGS ORD			6.000	490	81.590	490	690	0	0	0	(164)	0	(164)	0	10/20/2020	
090572-20-7	BIO RAD LABORATORIES CL A ORD			2.000	646	322.890	646	822	0	0	0	(195)	0	(195)	0	12/21/2022	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			13.000	1,253	96.420	1,253	1,175	0	0	0	(92)	0	(92)	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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
09062X-10-3	BIOGEN ORD			10.000	2,588	258.770	2,588	2,346	0	0	0	(111)	0	(111)	0	12/21/2023	
09073M-10-4	BIO TECHNE ORD			12.000	926	77.160	926	924	0	4	0	(69)	0	(69)	0	12/15/2020	
09247X-10-1	BLACKROCK ORD			9.000	7,306	811.800	7,306	3,438	0	180	0	929	0	929	0	12/18/2018	
09260D-10-7	BLACKSTONE ORD			39.000	5,106	130.920	5,106	3,756	0	124	0	2,154	0	2,154	0	03/23/2023	
093671-10-5	H&R BLOCK ORD			6.000	290	48.370	290	120	2	7	0	71	0	71	0	03/24/2021	
097023-10-5	BOEING ORD			32.000	8,341	260.660	8,341	6,514	0	0	0	2,034	0	2,034	0	12/21/2023	
09857L-10-8	BOOKING HOLDINGS ORD			3.000	10,642	3,547.220	10,642	5,407	0	0	0	4,596	0	4,596	0	12/18/2018	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CL A ORD			14.000	1,791	127.910	1,791	805	0	26	0	327	0	327	0	04/22/2019	
099724-10-6	BORGWARNER ORD			19.000	681	35.850	681	502	0	4	0	179	0	179	0	01/19/2016	
101121-10-1	BOSTON PROPERTIES REIT ORD			12.000	842	70.170	842	922	12	47	0	31	0	31	0	12/21/2022	
101137-10-7	BOSTON SCIENTIFIC ORD			99.000	5,723	57.810	5,723	3,737	0	0	0	1,142	0	1,142	0	05/12/2022	
103304-10-1	BOYD GAMING ORD			4.000	250	62.610	250	244	1	3	0	32	0	32	0	06/25/2021	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			6.000	565	94.240	565	728	0	0	0	187	0	187	0	04/17/2020	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			5.998	317	52.920	317	267	0	0	0	10	0	10	0	06/15/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			150.000	7,697	51.310	7,697	322	0	342	0	(3,096)	0	(3,096)	0	06/09/1987	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			31.000	721	23.270	721	554	0	32	0	19	0	19	0	06/28/2019	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			7.000	1,440	205.750	1,440	879	6	21	0	501	0	501	0	10/09/2018	
11135F-10-1	BROADCOM ORD			24.764	27,643	1,116.250	27,643	3,845	0	443	0	14,281	0	14,281	0	10/20/2020	
114340-10-2	AZENTA ORD			1.000	65	65.140	65	106	0	0	0	7	0	7	0	09/28/2021	
115236-10-1	BROWN & BROWN ORD			14.000	996	71.110	996	498	0	7	0	198	0	198	0	08/14/2019	
115637-20-9	BROWN FORMAN CL B ORD			13.000	742	57.100	742	652	3	11	0	(112)	0	(112)	0	10/09/2018	
117043-10-9	BRUNSWICK ORD			5.000	484	96.750	484	458	0	8	0	123	0	123	0	03/24/2021	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			11.000	1,836	166.940	1,836	592	0	0	0	1,123	0	1,123	0	09/28/2021	
122017-10-6	BURLINGTON STORES ORD			5.000	972	194.480	972	806	0	0	0	(41)	0	(41)	0	12/18/2018	
12503M-10-8	CBOE GLOBAL MARKETS ORD			7.000	1,250	178.560	1,250	710	0	15	0	372	0	372	0	10/09/2018	
12504L-10-9	CBRE GROUP CL A ORD			25.000	2,327	93.090	2,327	1,030	0	0	0	403	0	403	0	10/09/2018	
12514G-10-8	CDW ORD			11.000	2,501	227.320	2,501	929	0	26	0	536	0	536	0	10/09/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			13.000	1,034	79.500	1,034	713	0	21	0	(74)	0	(74)	0	10/09/2018	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			9.000	778	86.390	778	962	5	22	0	(47)	0	(47)	0	05/12/2022	
125523-10-0	CIGNA ORD			19.000	5,690	299.450	5,690	2,821	0	93	0	(606)	0	(606)	0	04/22/2019	
12572Q-10-5	CME GROUP CL A ORD			24.000	5,054	210.600	5,054	4,663	126	143	0	586	0	586	0	10/18/2023	
125896-10-0	CMS ENERGY ORD			28.000	1,626	58.070	1,626	1,418	0	55	0	(147)	0	(147)	0	10/09/2018	
126408-10-3	CSX ORD			103.000	3,571	34.670	3,571	2,626	0	45	0	380	0	380	0	05/12/2022	
126650-10-0	CVS HEALTH ORD			76.000	6,001	78.960	6,001	4,447	0	184	0	(1,081)	0	(1,081)	0	08/14/2019	
127097-10-3	COTERRA ENERGY ORD			46.000	1,174	25.520	1,174	558	0	54	0	44	0	44	0	12/16/2019	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			19.000	5,175	272.370	5,175	785	0	0	0	2,123	0	2,123	0	10/09/2018	
133131-10-2	CAMDEN PROPERTY REIT ORD			6.000	596	99.290	596	626	6	24	0	(76)	0	(76)	0	06/28/2019	
134429-10-9	CAMPBELL SOUP ORD			13.000	562	43.230	562	511	0	19	0	(176)	0	(176)	0	04/22/2019	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			25.000	3,278	131.120	3,278	2,400	0	60	0	954	0	954	0	10/09/2018	
14149Y-10-8	CARDINAL HEALTH ORD			17.000	1,714	100.800	1,714	925	9	34	0	407	0	407	0	10/09/2018	
142339-10-0	CARLISLE COMPANIES ORD			3.000	937	312.430	937	419	0	10	0	230	0	230	0	08/14/2019	
143130-10-2	CARMAX ORD			10.000	767	76.740	767	708	0	0	0	159	0	159	0	10/09/2018	
143658-30-0	CARNIVAL ORD			70.000	1,298	18.540	1,298	1,539	0	0	0	280	0	280	0	07/12/2023	
14448C-10-4	CARRIER GLOBAL ORD			50.000	2,873	57.450	2,873	625	10	37	0	810	0	810	0	05/29/2012	
146229-10-9	CARTERS ORD			2.000	150	74.890	150	176	0	6	0	1	0	1	0	03/24/2021	
147528-10-3	CASEYS GENERAL STORES ORD			3.000	824	274.740	824	492	0	5	0	151	0	151	0	08/14/2019	

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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
148806-10-2	CATALENT ORD			10.000	449	44.930	449	542	0	0	0	(1)	0	(1)	0	06/28/2019	
149123-10-1	CATERPILLAR ORD			28.000	8,279	295.670	8,279	4,185	0	140	0	1,571	0	1,571	0	10/09/2018	
150870-10-3	CELANESE ORD			2.000	311	155.370	311	204	0	6	0	106	0	106	0	10/09/2018	
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			34.000	2,523	74.210	2,523	1,164	0	0	0	(265)	0	(265)	0	10/09/2018	
15189T-10-7	CENTERPOINT ENERGY ORD			34.000	971	28.570	971	957	0	26	0	(48)	0	(48)	0	10/09/2018	
15677J-10-8	CERIDIAN HCM HOLDING ORD			4.000	268	67.120	268	453	0	0	0	12	0	12	0	09/28/2021	
159864-10-7	CHRLS RIVER LABS ORD			3.000	709	236.400	709	446	0	0	0	56	0	56	0	12/16/2019	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			9.000	3,498	388.680	3,498	1,608	0	0	0	446	0	446	0	02/10/2016	
163851-10-8	CHEMOURS ORD			9.000	284	31.540	284	314	0	9	0	8	0	8	0	06/25/2021	
16411R-20-8	CHENIERE ENERGY ORD			14.000	2,390	170.710	2,390	924	0	23	0	291	0	291	0	10/09/2018	
166764-10-0	CHEVRON ORD			97.000	14,469	149.160	14,469	7,625	0	586	0	(2,942)	0	(2,942)	0	09/28/2021	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			2.000	4,574	2,286.960	4,574	894	0	0	0	1,799	0	1,799	0	10/09/2018	
171340-10-2	CHURCH AND DWIGHT ORD			15.000	1,418	94.560	1,418	891	0	16	0	209	0	209	0	10/09/2018	
171779-30-9	CIENA ORD			16.000	720	45.010	720	658	0	0	0	(96)	0	(96)	0	10/20/2020	
172062-10-1	CINCINNATI FINANCIAL ORD			9.000	931	103.460	931	702	7	26	0	10	0	10	0	10/09/2018	
17275R-10-2	CISCO SYSTEMS ORD			228.000	11,519	50.520	11,519	10,712	0	353	0	657	0	657	0	12/21/2022	
172908-10-5	CINTAS ORD			7.000	4,219	602.660	4,219	1,367	0	35	0	1,057	0	1,057	0	10/09/2018	
172967-42-4	CITIGROUP ORD			127.000	6,533	51.440	6,533	4,553	0	264	0	789	0	789	0	11/20/2012	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			40.000	1,326	33.140	1,326	1,009	0	67	0	(249)	0	(249)	0	07/16/2020	
185899-10-1	CLEVELAND CLIFFS ORD			27.000	551	20.420	551	572	0	0	0	116	0	116	0	06/25/2021	
189054-10-9	CLOROX ORD			8.000	1,141	142.590	1,141	1,202	0	38	0	18	0	18	0	10/09/2018	
18915M-10-7	CLOUDFLARE CL A ORD			18.000	1,499	83.260	1,499	1,462	0	0	0	685	0	685	0	12/15/2020	
191216-10-0	COCA-COLA ORD			210.000	12,375	58.930	12,375	9,749	0	386	0	(983)	0	(983)	0	10/09/2018	
192422-10-3	COGNEX ORD			16.000	668	41.740	668	858	0	5	0	(86)	0	(86)	0	03/19/2019	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			37.000	2,795	75.530	2,795	2,718	0	43	0	679	0	679	0	05/12/2022	
19260Q-10-7	COINBASE GLOBAL CL A ORD			11.000	1,913	173.920	1,913	1,012	0	0	0	1,524	0	1,524	0	08/10/2022	
194162-10-3	COLGATE PALMOLIVE ORD			48.000	3,826	79.710	3,826	3,124	0	92	0	44	0	44	0	10/09/2018	
197236-10-2	COLUMBIA BANKING SYSTEM ORD			9.533	254	26.680	254	287	0	10	0	(33)	0	(33)	0	12/16/2019	
20030N-10-1	COMCAST CL A ORD			283.000	12,410	43.850	12,410	5,588	0	323	0	2,513	0	2,513	0	08/29/2013	
200340-10-7	COMERICA ORD			8.000	446	55.810	446	589	6	22	0	(88)	0	(88)	0	06/25/2021	
200525-10-3	COMMERCE BANCSHARES ORD			12.968	693	53.410	693	569	0	14	0	(148)	0	(148)	0	08/14/2019	
205887-10-2	CONAGRA BRANDS ORD			27.000	774	28.660	774	961	0	37	0	(271)	0	(271)	0	10/09/2018	
20602D-10-1	CONCENTRIX ORD			3.000	295	98.210	295	245	0	3	0	(105)	0	(105)	0	10/20/2020	
20825C-10-4	CONOCOPHILLIPS ORD			72.000	8,357	116.070	8,357	3,620	0	332	0	(139)	0	(139)	0	03/24/2021	
209115-10-4	CONSOLIDATED EDISON ORD			21.000	1,910	90.970	1,910	1,510	0	68	0	(91)	0	(91)	0	06/12/2018	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			9.000	2,176	241.750	2,176	1,546	0	31	0	90	0	90	0	12/18/2018	
21037T-10-9	CONSTELLATION ENERGY ORD			13.003	1,520	116.890	1,520	464	0	15	0	399	0	399	0	06/12/2018	
216648-40-2	COOPER ORD			3.000	1,135	378.450	1,135	779	0	0	0	143	0	143	0	10/09/2018	
217204-10-6	COPART ORD			64.000	3,136	49.000	3,136	824	0	0	0	1,188	0	1,188	0	10/09/2018	
219350-10-5	CORNING ORD			44.000	1,340	30.450	1,340	1,507	0	49	0	(66)	0	(66)	0	10/09/2018	
219798-10-5	QUIDELORTHO ORD			2.000	147	73.700	147	277	0	0	0	(24)	0	(24)	0	09/28/2021	
22052L-10-4	CORTEVA ORD			42.000	2,013	47.920	2,013	1,518	0	26	0	(456)	0	(456)	0	10/09/2018	
22160K-10-5	COSTCO WHOLESALE ORD			28.000	18,482	660.080	18,482	6,242	420	111	0	5,700	0	5,700	0	12/21/2022	
22160N-10-9	COSTAR GROUP ORD			29.000	2,534	87.390	2,534	1,113	0	0	0	293	0	293	0	10/09/2018	
222070-20-3	COTY CL A ORD			11.000	137	12.420	137	126	0	0	0	42	0	42	0	03/19/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22266T-10-9	COUPANG CL A ORD			78.000	1,263	16.190	1,263	1,372	0	0	0	(109)	0	(109)	0	07/12/2023	
222795-50-2	COUSINS PROPERTIES REIT ORD			9.000	219	24.350	219	340	0	12	0	(8)	0	(8)	0	09/28/2021	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			15.000	3,830	255.320	3,830	1,776	0	0	0	2,001	0	2,001	0	10/18/2023	
22822V-10-1	CROWN CASTLE ORD			25.000	2,880	115.190	2,880	2,777	0	157	0	(511)	0	(511)	0	10/09/2018	
228368-10-6	CROWN HOLDINGS ORD			2.000	184	92.090	184	197	0	2	0	20	0	20	0	12/15/2020	
229663-10-9	CUBESMART REIT ORD			23.000	1,066	46.350	1,066	699	12	45	0	140	0	140	0	12/16/2019	
231021-10-6	CUMMINS ORD			9.000	2,156	239.570	2,156	1,358	0	59	0	(24)	0	(24)	0	10/09/2018	
231561-10-1	CURTISS WRIGHT ORD			2.000	446	222.790	446	253	0	2	0	112	0	112	0	10/15/2019	
23331A-10-9	D R HORTON ORD			25.000	3,800	151.980	3,800	985	0	26	0	1,571	0	1,571	0	10/09/2018	
233331-10-7	DTE ENERGY ORD			12.000	1,323	110.260	1,323	1,160	12	46	0	(87)	0	(87)	0	10/09/2018	
23345M-10-7	DT MIDSTREAM ORD			2.000	110	54.800	110	68	1	5	0	(1)	0	(1)	0	10/09/2018	
23355L-10-6	DXC TECHNOLOGY ORD			15.000	343	22.870	343	559	0	0	0	(54)	0	(54)	0	12/16/2019	
235851-10-2	DANAHER ORD			37.000	8,560	231.340	8,560	3,489	9	10	0	5,071	0	5,071	0	10/09/2018	
237194-10-5	DARDEN RESTAURANTS ORD			12.000	1,972	164.300	1,972	1,304	0	60	0	312	0	312	0	10/09/2018	
237266-10-1	DARLING INGREDIENTS ORD			12.000	598	49.840	598	859	0	0	0	(153)	0	(153)	0	05/12/2022	
23804L-10-3	DATADOG CL A ORD			15.000	1,821	121.380	1,821	1,275	0	0	0	718	0	718	0	07/16/2020	
23918K-10-8	DAVITA ORD			6.000	629	104.760	629	338	0	0	0	181	0	181	0	06/28/2019	
244199-10-5	DEERE ORD			16.000	6,398	399.870	6,398	2,407	24	81	0	(462)	0	(462)	0	10/09/2018	
247361-70-2	DELTA AIR LINES ORD			37.000	1,489	40.230	1,489	1,882	0	7	0	273	0	273	0	10/09/2018	
24906P-10-9	DENTSPLY SIRONA ORD			13.000	463	35.590	463	644	2	7	0	49	0	49	0	03/19/2019	
25179M-10-3	DEVON ENERGY ORD			42.000	1,903	45.300	1,903	936	0	121	0	(681)	0	(681)	0	06/28/2019	
252131-10-7	DEXCOM ORD			24.000	2,978	124.090	2,978	735	0	0	0	260	0	260	0	10/09/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			15.000	2,326	155.080	2,326	589	0	120	0	275	0	275	0	07/16/2020	
253393-10-2	DICKS SPORTING ORD			4.000	588	146.950	588	405	0	16	0	107	0	107	0	06/25/2021	
253868-10-3	DIGITAL REALTY REIT ORD			17.000	2,288	134.580	2,288	1,899	21	83	0	583	0	583	0	10/09/2018	
254687-10-6	WALT DISNEY ORD			104.000	9,390	90.290	9,390	7,538	31	0	0	355	0	355	0	09/30/2016	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			22.000	2,473	112.400	2,473	1,307	0	59	0	321	0	321	0	05/26/2017	
256163-10-6	DOCUSIGN ORD			13.000	773	59.450	773	646	0	0	0	52	0	52	0	06/28/2019	
256677-10-5	DOLLAR GENERAL ORD			14.000	1,903	135.950	1,903	1,472	0	32	0	(1,544)	0	(1,544)	0	10/09/2018	
256746-10-8	DOLLAR TREE ORD			16.000	2,273	142.050	2,273	1,326	0	0	0	10	0	10	0	10/09/2018	
25746U-10-9	DOMINION ENERGY ORD			59.000	2,773	47.000	2,773	3,721	0	127	0	(538)	0	(538)	0	10/18/2023	
25754A-20-1	DOMINOS PIZZA ORD			3.000	1,237	412.230	1,237	853	0	15	0	197	0	197	0	10/09/2018	
257651-10-9	DONALDSON ORD			9.000	588	65.350	588	541	0	9	0	58	0	58	0	12/21/2022	
25809K-10-5	DOORDASH CL A ORD			18.000	1,780	98.890	1,780	1,459	0	0	0	901	0	901	0	08/10/2022	
260003-10-8	DOVER ORD			11.000	1,692	153.810	1,692	942	0	22	0	202	0	202	0	10/09/2018	
26142V-10-5	DRAFTKINGS CL A ORD			30.000	1,058	35.250	1,058	1,148	0	0	0	352	0	352	0	07/12/2023	
26210C-10-4	DROPBOX CL A ORD			21.000	619	29.480	619	410	0	0	0	149	0	149	0	10/15/2019	
26441C-20-4	DUKE ENERGY ORD			41.000	3,979	97.040	3,979	3,470	0	166	0	(244)	0	(244)	0	12/21/2022	
26614N-10-2	DUPONT DE NEMOURS ORD			36.000	2,769	76.930	2,769	2,537	0	52	0	299	0	299	0	05/12/2022	
268150-10-9	DYNATRACE ORD			12.000	656	54.690	656	523	0	0	0	197	0	197	0	10/20/2020	
26875P-10-1	EOG RESOURCES ORD			41.000	4,959	120.950	4,959	1,501	0	238	0	(351)	0	(351)	0	10/20/2020	
26884L-10-9	EQT ORD			18.000	696	38.660	696	455	0	11	0	87	0	87	0	10/09/2018	
27579R-10-4	EAST WEST BANCORP ORD			15.000	1,079	71.950	1,079	752	0	29	0	91	0	91	0	04/22/2019	
277276-10-1	EASTGROUP PROPERTIES REIT ORD			4.000	734	183.540	734	659	5	0	0	76	0	76	0	10/18/2023	
277432-10-0	EASTMAN CHEMICAL ORD			13.000	1,168	89.820	1,168	765	11	41	0	109	0	109	0	02/10/2016	
278642-10-3	EBAY ORD			36.000	1,570	43.620	1,570	1,198	0	36	0	77	0	77	0	10/09/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
278865-10-0	ECOLAB ORD			0.000	0	196.910	0	0	10	0	0	0	0	0	0	12/21/2022	
281020-10-7	EDISON INTERNATIONAL ORD			16.000	1,144	71.490	1,144	1,047	12	47	0	126	0	126	0	12/21/2022	
28176E-10-8	EDWARDS LIFESCIENCES ORD			37.000	2,821	76.250	2,821	1,825	0	0	0	61	0	61	0	10/09/2018	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			27.000	402	14.900	402	691	0	0	0	72	0	72	0	10/09/2018	
285512-10-9	ELECTRONIC ARTS ORD			17.000	2,326	136.810	2,326	1,862	0	13	0	249	0	249	0	10/09/2018	
29082K-10-5	EMBECTA ORD			2.000	38	18.930	38	63	0	2	0	(13)	0	(13)	0	10/09/2018	
291011-10-4	EMERSON ELECTRIC ORD			53.000	5,158	97.330	5,158	287	0	111	0	67	0	67	0	09/10/1987	
29109X-10-6	ASPEN TECHNOLOGY ORD			1.000	220	220.150	220	184	0	0	0	15	0	15	0	04/22/2019	
29261A-10-0	ENCOMPASS HEALTH ORD			6.000	400	66.720	400	284	1	4	0	41	0	41	0	04/22/2019	
29355A-10-7	ENPHASE ENERGY ORD			8.000	1,057	132.140	1,057	461	0	0	0	(1,063)	0	(1,063)	0	07/16/2020	
29362U-10-4	ENTEGRIS ORD			11.000	1,318	119.820	1,318	1,172	0	3	0	304	0	304	0	07/12/2023	
29364G-10-3	ENTERGY ORD			19.000	1,923	101.190	1,923	1,564	0	82	0	(215)	0	(215)	0	08/08/2018	
29414B-10-4	EPAM SYSTEMS ORD			4.000	1,189	297.340	1,189	691	0	0	0	(122)	0	(122)	0	04/22/2019	
29415F-10-4	ENVISTA HOLDINGS ORD			11.000	265	24.060	265	438	0	0	0	(106)	0	(106)	0	03/24/2021	
29430C-10-2	VESTIS ORD			8.000	169	21.140	169	151	0	0	0	18	0	18	0	06/28/2019	
294429-10-5	EQUIFAX ORD			7.000	1,731	247.290	1,731	891	0	11	0	371	0	371	0	10/09/2018	
29444U-70-0	EQUINIX REIT ORD			6.000	4,832	805.390	4,832	2,500	0	87	0	902	0	902	0	10/09/2018	
29452E-10-1	EQUITABLE HOLDINGS ORD			33.000	1,099	33.300	1,099	670	0	28	0	152	0	152	0	07/16/2020	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			12.000	846	70.540	846	780	5	21	0	71	0	71	0	12/21/2022	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			21.000	1,284	61.160	1,284	1,377	14	55	0	45	0	45	0	10/09/2018	
29670G-10-2	ESSENTIAL UTILITIES ORD			21.000	784	37.350	784	909	0	25	0	(218)	0	(218)	0	08/14/2019	
297178-10-5	ESSEX PROPERTY REIT ORD			4.000	992	247.940	992	956	9	37	0	144	0	144	0	06/12/2018	
29786A-10-6	ETSY ORD			9.000	729	81.050	729	478	0	0	0	(349)	0	(349)	0	08/14/2019	
298736-10-9	EURONET WORLDWIDE ORD			3.000	304	101.490	304	442	0	0	0	21	0	21	0	04/22/2019	
30034W-10-6	EVERGY ORD			21.000	1,096	52.200	1,096	1,184	0	52	0	(225)	0	(225)	0	10/09/2018	
30040W-10-8	EVERSOURCE ENERGY ORD			31.000	1,913	61.720	1,913	1,964	0	84	0	(686)	0	(686)	0	10/09/2018	
30063P-10-5	EXACT SCIENCES ORD			9.000	666	73.980	666	825	0	0	0	220	0	220	0	03/19/2019	
30161N-10-1	EXELON ORD			53.000	1,903	35.900	1,903	1,681	0	76	0	(388)	0	(388)	0	12/21/2022	
30161Q-10-4	EXELIXIS ORD			18.000	432	23.990	432	441	0	0	0	143	0	143	0	03/19/2019	
30190A-10-4	F&G ANNUITIES AND LIFE ORD			0.088	4	46.000	4	2	0	0	0	2	0	2	0	12/01/2022	
30212P-30-3	EXPEDIA GROUP ORD			9.000	1,366	151.790	1,366	1,092	0	0	0	578	0	578	0	10/09/2018	
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD			13.000	1,654	127.200	1,654	926	0	18	0	303	0	303	0	10/09/2018	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			13.000	2,084	160.330	2,084	1,130	0	61	0	496	0	496	0	12/15/2020	
30231G-10-2	EXXON MOBIL ORD			289.000	28,894	99.980	28,894	789	0	1,064	0	(2,982)	0	(2,982)	0	12/17/1999	
302491-30-3	FMC ORD			13.000	820	63.050	820	980	8	30	0	(803)	0	(803)	0	10/09/2018	
302520-10-1	FNB ORD			23.000	317	13.770	317	274	0	11	0	17	0	17	0	10/15/2019	
30303M-10-2	META PLATFORMS CL A ORD			136.000	48,139	353.960	48,139	8,597	0	0	0	31,772	0	31,772	0	06/11/2015	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			4.000	1,908	477.050	1,908	1,289	0	15	0	303	0	303	0	03/24/2021	
303250-10-4	FAIR ISAAC ORD			3.000	3,492	1,164.010	3,492	978	0	0	0	1,696	0	1,696	0	08/14/2019	
311900-10-4	FASTENAL ORD			51.000	3,303	64.770	3,303	1,419	0	91	0	890	0	890	0	10/09/2018	
313745-10-1	FEDERAL REIT ORD			5.000	515	103.050	515	645	5	22	0	10	0	10	0	04/22/2019	
31428X-10-6	FEDEX ORD			15.000	3,795	252.970	3,795	2,325	19	72	0	1,197	0	1,197	0	08/14/2019	
315616-10-2	F5 ORD			4.000	716	178.980	716	707	0	0	0	142	0	142	0	10/09/2018	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			42.999	2,583	60.070	2,583	1,487	0	89	0	(335)	0	(335)	0	03/18/2014	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			16.000	816	51.020	816	620	0	29	0	214	0	214	0	04/22/2019	
316773-10-0	FIFTH THIRD BANCORP ORD			39.000	1,345	34.490	1,345	1,110	14	52	0	66	0	66	0	10/09/2018	

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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
31847R-10-2	FIRST AMERICAN FINANCIAL ORD			11.000	709	64.440	709	618	0	23	0	133	0	133	0	08/14/2019	
320517-10-5	FIRST HORIZON ORD			30.000	425	14.160	425	462	5	18	0	(310)	0	(310)	0	08/14/2019	
32051X-10-8	FIRST HAWAIIAN ORD			8.000	183	22.860	183	199	0	8	0	(25)	0	(25)	0	08/14/2019	
336433-10-7	FIRST SOLAR ORD			7.000	1,206	172.280	1,206	590	0	0	0	157	0	157	0	10/20/2020	
337738-10-8	FISERV ORD			35.000	4,649	132.840	4,649	2,756	0	0	0	1,112	0	1,112	0	10/09/2018	
337932-10-7	FIRSTENERGY ORD			39.000	1,430	36.660	1,430	1,434	0	17	0	(43)	0	(43)	0	12/21/2023	
33829M-10-1	FIVE BELOW ORD			4.000	853	213.160	853	483	0	0	0	145	0	145	0	12/16/2019	
338307-10-1	FIVE9 ORD			4.000	315	78.690	315	583	0	0	0	43	0	43	0	10/20/2020	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			5.000	1,413	282.610	1,413	1,076	0	0	0	495	0	495	0	10/09/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			6.000	669	111.560	669	565	0	0	0	252	0	252	0	03/24/2021	
343498-10-1	FLOWERS FOODS ORD			20.000	450	22.510	450	439	0	18	0	(125)	0	(125)	0	10/15/2019	
34354P-10-5	FLOWSERVE ORD			9.000	371	41.220	371	343	2	7	0	95	0	95	0	12/15/2020	
345370-86-0	FORD MOTOR ORD			225.000	2,743	12.190	2,743	2,016	0	281	0	126	0	126	0	10/09/2018	
34959E-10-9	FORTINET ORD			40.000	2,341	58.530	2,341	661	0	0	0	386	0	386	0	10/09/2018	
34959J-10-8	FORTIVE ORD			23.000	1,693	73.630	1,693	1,421	0	7	0	216	0	216	0	05/12/2022	
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD			14.000	1,066	76.140	1,066	697	0	13	0	266	0	266	0	06/28/2019	
34965K-10-7	FORTREA HOLDINGS ORD			5.000	175	34.900	175	124	0	0	0	51	0	51	0	10/09/2018	
35137L-10-5	FOX CL A ORD			19.000	564	29.670	564	766	0	10	0	(13)	0	(13)	0	03/19/2019	
35137L-20-4	FOX CL B ORD			15.000	415	27.650	415	593	0	8	0	(12)	0	(12)	0	03/19/2019	
354613-10-1	FRANKLIN RESOURCES ORD			16.000	477	29.790	477	539	0	19	0	55	0	55	0	03/19/2019	
35671D-85-7	FREEPORT MCMORAN ORD			93.000	3,959	42.570	3,959	1,227	0	56	0	425	0	425	0	10/09/2018	
361ESC-04-9	ESC GCI LIBERTY INC SR			20.000	20	1.000	20	0	0	0	0	20	0	20	0	05/22/2023	
36262G-10-1	GXO LOGISTICS ORD			6.000	367	61.160	367	271	0	0	0	111	0	111	0	10/09/2018	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD			25.333	1,959	77.320	1,959	120	0	2	0	1,839	0	1,839	0	05/22/1987	
363576-10-9	ARTHUR J GALLAGHER ORD			12.000	2,699	224.880	2,699	905	0	26	0	436	0	436	0	10/09/2018	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD			24.000	1,184	49.350	1,184	887	0	76	0	(57)	0	(57)	0	03/19/2019	
366651-10-7	GARTNER ORD			5.000	2,256	451.110	2,256	763	0	0	0	575	0	575	0	10/09/2018	
368736-10-4	GENERAC HOLDINGS ORD			4.000	517	129.240	517	849	0	0	0	114	0	114	0	10/20/2020	
369550-10-8	GENERAL DYNAMICS ORD			18.000	4,674	259.670	4,674	3,838	0	94	0	208	0	208	0	05/12/2022	
369604-30-1	GENERAL ELECTRIC ORD			76.000	9,700	127.630	9,700	426	6	18	0	9,274	0	9,274	0	05/22/1987	
370334-10-4	GENERAL MILLS ORD			45.000	2,931	65.140	2,931	1,949	0	102	0	(842)	0	(842)	0	10/09/2018	
37045V-10-0	GENERAL MOTORS ORD			63.000	2,263	35.920	2,263	2,058	0	23	0	144	0	144	0	10/09/2018	
371901-10-9	GENTEX ORD			23.000	751	32.660	751	608	0	11	0	124	0	124	0	08/14/2019	
372460-10-5	GENUINE PARTS ORD			8.000	1,108	138.500	1,108	785	8	30	0	(280)	0	(280)	0	10/09/2018	
375558-10-3	GILEAD SCIENCES ORD			67.000	5,428	81.010	5,428	4,979	0	246	0	(324)	0	(324)	0	12/21/2022	
37940X-10-2	GLOBAL PAYMENTS ORD			20.000	2,540	127.000	2,540	2,353	0	20	0	554	0	554	0	10/09/2018	
37959E-10-2	GLOBE LIFE ORD			6.000	730	121.720	730	512	0	5	0	7	0	7	0	08/14/2019	
380237-10-7	GODADDY CL A ORD			10.000	1,062	106.160	1,062	757	0	0	0	313	0	313	0	10/09/2018	
38141G-10-4	GOLDMAN SACHS GROUP ORD			21.000	8,101	385.770	8,101	1,882	0	273	0	890	0	890	0	11/22/2011	
384109-10-4	GRACO ORD			10.000	868	86.760	868	528	0	9	0	195	0	195	0	04/22/2019	
384802-10-4	WW GRAINGER ORD			3.000	2,486	828.690	2,486	1,006	0	22	0	817	0	817	0	10/09/2018	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			9.000	981	109.040	981	858	0	0	0	418	0	418	0	03/19/2019	
403949-10-0	HF SINCLAIR ORD			7.000	389	55.570	389	243	0	13	0	26	0	26	0	06/25/2021	
40412C-10-1	HCA HEALTHCARE ORD			15.000	4,060	270.680	4,060	2,094	0	36	0	461	0	461	0	10/09/2018	
40434L-10-5	HP ORD			66.000	1,986	30.090	1,986	1,649	18	69	0	213	0	213	0	10/09/2018	
406216-10-1	HALLIBURTON ORD			80.000	2,892	36.150	2,892	1,042	0	51	0	(256)	0	(256)	0	07/16/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
412822-10-8	HARLEY DAVIDSON ORD			15.000	553	36.840	553	597	0	10	0	(71)	0	(71)	0	04/22/2019	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			30.000	2,411	80.380	2,411	1,276	14	51	0	137	0	137	0	10/20/2016	
418056-10-7	HASBRO ORD			2.000	102	51.060	102	201	0	6	0	(20)	0	(20)	0	10/09/2018	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD			23.000	396	17.230	396	631	0	29	0	(47)	0	(47)	0	06/28/2019	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			52.000	1,030	19.800	1,030	1,348	0	62	0	(274)	0	(274)	0	10/09/2018	
422806-10-9	HEICO ORD			3.000	537	178.870	537	493	0	0	0	44	0	44	0	03/23/2023	
422806-20-8	HEICO CL A ORD			5.000	712	142.440	712	535	0	1	0	113	0	113	0	08/14/2019	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			5.000	817	163.410	817	783	0	10	0	(61)	0	(61)	0	10/09/2018	
427866-10-8	HERSHEY FOODS ORD			9.000	1,678	186.440	1,678	944	0	40	0	(406)	0	(406)	0	10/09/2018	
42809H-10-7	HESS ORD			20.000	2,883	144.160	2,883	1,831	0	43	0	47	0	47	0	08/10/2022	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			75.000	1,274	16.980	1,274	1,178	10	36	0	77	0	77	0	10/09/2018	
428291-10-8	HEXCEL ORD			2.000	148	73.750	148	116	0	1	0	30	0	30	0	03/24/2021	
431284-10-8	HIGHWOODS PROP			10.000	230	22.960	230	433	0	20	0	(50)	0	(50)	0	10/15/2019	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			20.000	3,642	182.090	3,642	1,505	0	12	0	1,115	0	1,115	0	10/09/2018	
436440-10-1	HOLOGIC ORD			20.000	1,429	71.450	1,429	827	0	0	0	(67)	0	(67)	0	10/09/2018	
437076-10-2	HOME DEPOT ORD			60.000	20,793	346.550	20,793	11,746	0	502	0	1,841	0	1,841	0	10/09/2018	
438516-10-6	HONEYWELL INTERNATIONAL ORD			40.000	8,388	209.710	8,388	4,464	0	167	0	(184)	0	(184)	0	01/04/2017	
440452-10-0	HORMEL FOODS ORD			21.000	674	32.110	674	860	0	23	0	(282)	0	(282)	0	09/28/2021	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			49.000	954	19.470	954	935	22	38	0	168	0	168	0	05/12/2022	
44267T-10-2	HOWARD HUGHES HOLDINGS ORD			4.000	342	85.550	342	499	0	0	0	(157)	0	(157)	0	10/15/2019	
443201-10-8	HOWMET AEROSPACE ORD			31.000	1,678	54.120	1,678	482	0	5	0	456	0	456	0	04/22/2019	
443510-60-7	HUBBELL ORD			6.000	1,974	328.930	1,974	806	0	27	0	566	0	566	0	10/15/2019	
443573-10-0	HUBSPOT ORD			4.000	2,322	580.540	2,322	668	0	0	0	1,166	0	1,166	0	10/15/2019	
444859-10-2	HUMANA ORD			8.000	3,662	457.810	3,662	2,122	7	28	0	(435)	0	(435)	0	06/28/2019	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			5.000	999	199.740	999	591	0	8	0	127	0	127	0	10/09/2018	
446150-10-4	HUNTINGTON BANCSHARES ORD			91.000	1,158	12.720	1,158	1,115	14	56	0	(126)	0	(126)	0	08/14/2019	
447011-10-7	HUNTSMAN ORD			11.000	276	25.130	276	254	0	10	0	(26)	0	(26)	0	10/15/2019	
448579-10-2	HYATT HOTELS CL A ORD			1.000	130	130.410	130	79	0	0	0	40	0	40	0	09/28/2021	
44891N-20-8	IAC ORD			7.000	367	52.380	367	329	0	0	0	56	0	56	0	10/09/2018	
44980X-10-9	IPG PHOTONICS ORD			3.000	326	108.540	326	486	0	0	0	42	0	42	0	09/28/2021	
451107-10-6	IDACORP ORD			2.000	197	98.320	197	192	0	6	0	(19)	0	(19)	0	12/15/2020	
45167R-10-4	IDEX ORD			5.000	1,086	217.110	1,086	717	0	13	0	(56)	0	(56)	0	10/09/2018	
45168D-10-4	IDEXX LABORATORIES ORD			6.000	3,330	555.050	3,330	1,586	0	0	0	883	0	883	0	05/12/2022	
452308-10-9	ILLINOIS TOOL ORD			18.000	4,715	261.940	4,715	2,464	25	96	0	750	0	750	0	10/09/2018	
452327-10-9	ILLUMINA ORD			12.000	1,671	139.240	1,671	1,877	0	0	0	(139)	0	(139)	0	10/18/2023	
45337C-10-2	INCYTE ORD			15.000	942	62.790	942	983	0	0	0	(263)	0	(263)	0	10/09/2018	
45687V-10-6	INGERSOLL RAND ORD			32.000	2,475	77.340	2,475	832	0	3	0	803	0	803	0	10/09/2018	
457187-10-2	INGREDION ORD			6.000	651	108.530	651	487	5	17	0	64	0	64	0	10/15/2019	
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD			3.000	610	203.430	610	955	0	0	0	(344)	0	(344)	0	07/12/2023	
45784P-10-1	INSULET ORD			5.000	1,085	216.980	1,085	494	0	0	0	(387)	0	(387)	0	03/19/2019	
458140-10-0	INTEL ORD			262.000	13,166	50.250	13,166	169	0	194	0	6,241	0	6,241	0	06/06/1993	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			31.000	3,981	128.430	3,981	2,358	0	52	0	801	0	801	0	10/09/2018	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			41.000	6,706	163.550	6,706	5,517	0	272	0	929	0	929	0	12/21/2022	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			17.000	1,376	80.970	1,376	1,934	14	55	0	(406)	0	(406)	0	12/21/2022	
460146-10-3	INTERNATIONAL PAPER ORD			22.000	795	36.150	795	930	0	41	0	33	0	33	0	10/09/2018	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			35.000	1,142	32.640	1,142	722	0	43	0	(23)	0	(23)	0	10/15/2019	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
461202-10-3	INTUIT ORD			19.000	11,876	625.030	11,876	4,702	0	62	0	4,480	0	4,480	0	05/12/2022	
46120E-60-2	INTUITIVE SURGICAL ORD			21.000	7,085	337.360	7,085	3,808	0	0	0	1,512	0	1,512	0	12/21/2022	
46187W-10-7	INVITATION HOMES ORD			58.000	1,978	34.110	1,978	1,550	16	60	0	259	0	259	0	06/28/2019	
46266C-10-5	IQVIA HOLDINGS ORD			10.000	2,314	231.380	2,314	1,274	0	0	0	265	0	265	0	10/09/2018	
46284V-10-1	IRON MOUNTAIN ORD			28.000	1,959	69.980	1,959	965	18	70	0	564	0	564	0	03/19/2019	
46625H-10-0	JPMORGAN CHASE ORD			179.000	30,448	170.100	30,448	1,717	0	725	0	6,444	0	6,444	0	12/17/2004	
466313-10-3	JABIL ORD			13.000	1,656	127.400	1,656	640	0	4	0	770	0	770	0	03/24/2021	
46982L-10-8	JACOBS SOLUTIONS ORD			7.000	909	129.800	909	591	0	7	0	68	0	68	0	06/28/2019	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD			22.000	889	40.410	889	495	0	26	0	394	0	394	0	12/15/2020	
478160-10-4	JOHNSON & JOHNSON ORD			124.000	19,436	156.740	19,436	16,964	0	570	0	(2,469)	0	(2,469)	0	10/15/2019	
48020Q-10-7	JONES LANG LASALLE ORD			2.000	378	188.870	378	281	0	0	0	59	0	59	0	06/28/2019	
48203R-10-4	JUNIPER NETWORKS ORD			18.000	531	29.480	531	479	0	16	0	(45)	0	(45)	0	06/28/2019	
482480-10-0	KLA ORD			10.000	5,813	581.300	5,813	992	0	54	0	2,043	0	2,043	0	10/09/2018	
48251W-10-4	KKR AND CO ORD			31.000	2,568	82.850	2,568	1,070	0	20	0	1,129	0	1,129	0	07/16/2020	
48576A-10-0	KARUNA THERAPEUTICS ORD			3.000	950	316.510	950	626	0	0	0	323	0	323	0	07/12/2023	
487836-10-8	KELLANOVA ORD			4.000	224	55.910	224	259	0	2	0	(36)	0	(36)	0	10/09/2018	
488401-10-0	KEMPER ORD			2.000	97	48.670	97	150	0	2	0	(1)	0	(1)	0	10/15/2019	
49177J-10-2	KENVUE ORD			96.000	2,067	21.530	2,067	1,664	0	38	0	403	0	403	0	10/09/2018	
49271V-10-0	KEURIG DR PEPPER ORD			54.000	1,799	33.320	1,799	1,625	0	44	0	(126)	0	(126)	0	12/15/2020	
493267-10-8	KEYCORP ORD			32.000	461	14.400	461	654	0	26	0	(97)	0	(97)	0	10/09/2018	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			10.000	1,591	159.090	1,591	645	0	0	0	(120)	0	(120)	0	10/09/2018	
494368-10-3	KIMBERLY CLARK ORD			24.000	2,916	121.510	2,916	1,857	28	113	0	(342)	0	(342)	0	06/20/2012	
49446R-10-9	KIMCO REALTY REIT ORD			57.000	1,215	21.310	1,215	1,000	0	58	0	7	0	7	0	03/19/2019	
49456B-10-1	KINDER MORGAN CL P ORD			112.000	1,976	17.640	1,976	1,567	0	126	0	(49)	0	(49)	0	10/09/2018	
49714P-10-8	KINSALE CAPITAL GROUP ORD			2.000	670	334.910	670	731	0	1	0	(61)	0	(61)	0	07/12/2023	
497266-10-6	KIRBY ORD			3.000	235	78.480	235	158	0	0	0	42	0	42	0	12/15/2020	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			13.000	749	57.650	749	532	0	7	0	68	0	68	0	12/15/2020	
500255-10-4	KOHL'S ORD			2.000	57	28.680	57	142	0	4	0	7	0	7	0	10/09/2018	
500754-10-6	KRAFT HEINZ ORD			63.000	2,330	36.980	2,330	1,605	0	101	0	(235)	0	(235)	0	08/14/2019	
501044-10-1	KROGER ORD			47.000	2,148	45.710	2,148	1,313	0	52	0	53	0	53	0	10/09/2018	
50155Q-10-0	KYNDRYL HOLDINGS ORD			3.000	62	20.780	62	93	0	0	0	29	0	29	0	10/09/2018	
501889-20-8	LKQ ORD			27.000	1,290	47.790	1,290	777	0	30	0	(152)	0	(152)	0	03/19/2019	
50212V-10-0	LPL FINANCIAL HOLDINGS ORD			4.000	910	227.620	910	405	0	5	0	46	0	46	0	12/15/2020	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			11.000	2,317	210.620	2,317	1,770	0	50	0	27	0	27	0	10/09/2018	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			5.000	1,136	227.290	1,136	738	0	7	0	399	0	399	0	10/09/2018	
512807-10-8	LAM RESEARCH ORD			8.000	6,266	783.260	6,266	1,156	16	57	0	2,904	0	2,904	0	10/09/2018	
512816-10-9	LAMAR ADVERTISING CL A REIT			8.000	850	106.280	850	624	0	40	0	95	0	95	0	03/19/2019	
513272-10-4	LAMB WESTON HOLDINGS ORD			8.000	865	108.090	865	597	0	9	0	150	0	150	0	10/09/2018	
515098-10-1	LANDSTAR SYSTEM ORD			3.000	581	193.650	581	334	0	10	0	92	0	92	0	12/16/2019	
517834-10-7	LAS VEGAS SANDS ORD			23.000	1,132	49.210	1,132	873	0	9	0	26	0	26	0	12/30/2021	
518415-10-4	LATTICE SEMICONDUCTOR ORD			10.000	690	68.990	690	642	0	0	0	41	0	41	0	08/10/2022	
518439-10-4	ESTEE LAUDER CL A ORD			13.000	1,901	146.250	1,901	1,824	0	34	0	(1,324)	0	(1,324)	0	10/09/2018	
521865-20-4	LEAR ORD			4.000	565	141.210	565	557	0	12	0	69	0	69	0	06/28/2019	
524660-10-7	LEGGETT & PLATT ORD			12.000	314	26.170	314	504	6	22	0	(73)	0	(73)	0	10/15/2019	
525327-10-2	LEIDOS HOLDINGS ORD			8.000	866	108.240	866	639	0	12	0	24	0	24	0	06/28/2019	
526057-10-4	LENNAR CL A ORD			20.000	2,981	149.040	2,981	886	0	30	0	1,171	0	1,171	0	10/09/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
526107-10-7	LENNOX INTERNATIONAL ORD			1.000	448	447.520	448	249	1	4	0	208	0	208	0	08/14/2019	
530307-30-5	LIBERTY BROADBAND SRS C ORD			13.000	1,048	80.590	1,048	1,220	0	0	0	56	0	56	0	03/19/2019	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD			1.000	37	37.390	37	20	0	0	0	17	0	17	0	06/04/2020	
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD			1.500	55	36.550	55	63	0	0	0	(8)	0	(8)	0	08/14/2019	
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD			16.000	1,010	63.130	1,010	577	0	0	0	433	0	433	0	04/22/2019	
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			5.000	144	28.780	144	94	0	0	0	50	0	50	0	06/04/2020	
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD			6.000	172	28.740	172	174	0	0	0	(2)	0	(2)	0	08/14/2019	
532457-10-8	ELI LILLY ORD			47.000	27,397	582.920	27,397	5,862	0	210	0	10,268	0	10,268	0	03/23/2023	
533900-10-6	LINCOLN ELECTRIC HOLDINGS ORD			3.000	652	217.460	652	429	2	8	0	219	0	219	0	12/21/2022	
534187-10-9	LINCOLN NATIONAL ORD			10.000	270	26.970	270	701	0	18	0	(38)	0	(38)	0	10/09/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			11.000	1,030	93.600	1,030	559	0	0	0	262	0	262	0	07/16/2020	
539830-10-9	LOCKHEED MARTIN ORD			12.000	5,439	453.240	5,439	4,168	0	146	0	(399)	0	(399)	0	10/09/2018	
540424-10-8	LOEWS ORD			19.000	1,322	69.590	1,322	684	0	5	0	214	0	214	0	02/10/2016	
548661-10-7	LOWE'S COMPANIES ORD			40.000	8,902	222.550	8,902	4,367	0	172	0	932	0	932	0	10/09/2018	
549498-10-3	LUCID GROUP ORD			37.000	156	4.210	156	673	0	0	0	(97)	0	(97)	0	08/10/2022	
550021-10-9	LULULEMON ATHLETICA ORD			6.000	3,068	511.290	3,068	902	0	0	0	1,145	0	1,145	0	10/09/2018	
55024U-10-9	LUMENTUM HOLDINGS ORD			4.000	210	52.420	210	339	0	0	0	1	0	1	0	10/20/2020	
55087P-10-4	LYFT CL A ORD			23.000	345	14.990	345	663	0	0	0	91	0	91	0	04/17/2020	
55261F-10-4	M&T BANK ORD			12.004	1,646	137.080	1,646	1,629	0	44	0	(3)	0	(3)	0	07/12/2023	
552690-10-9	MDU RESOURCES GROUP ORD			20.000	396	19.800	396	382	3	7	0	14	0	14	0	10/15/2019	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			34.000	1,519	44.680	1,519	930	0	0	0	379	0	379	0	10/09/2018	
55354G-10-0	MSCI ORD			4.000	2,263	565.650	2,263	668	0	22	0	402	0	402	0	10/09/2018	
562750-10-9	MANHATTAN ASSOCIATES ORD			6.000	1,292	215.320	1,292	489	0	0	0	564	0	564	0	08/14/2019	
56418H-10-0	MANPOWERGROUP ORD			5.000	397	79.470	397	425	0	15	0	(19)	0	(19)	0	10/15/2019	
565849-10-6	MARATHON OIL ORD			61.000	1,474	24.160	1,474	421	0	25	0	(178)	0	(178)	0	12/15/2020	
56585A-10-2	MARATHON PETROLEUM ORD			31.000	4,599	148.360	4,599	1,829	0	95	0	991	0	991	0	12/18/2018	
56600D-10-7	MARAVAI LIFESCIENCES CL A ORD			3.000	20	6.550	20	144	0	0	0	(23)	0	(23)	0	09/28/2021	
570535-10-4	MARKEL GROUP ORD			1.000	1,420	1,419.900	1,420	1,195	0	0	0	102	0	102	0	08/10/2022	
57060D-10-8	MARKETAXESS HOLDINGS ORD			2.000	586	292.850	586	524	0	6	0	28	0	28	0	04/22/2019	
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			33.000	6,253	189.470	6,253	1,537	0	86	0	792	0	792	0	10/25/2013	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			15.000	3,383	225.510	3,383	1,797	0	29	0	1,149	0	1,149	0	10/09/2018	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			3.000	1,497	498.910	1,497	543	0	8	0	483	0	483	0	10/09/2018	
573874-10-4	MARVELL TECHNOLOGY ORD			51.000	3,076	60.310	3,076	1,217	0	12	0	1,187	0	1,187	0	06/28/2019	
574599-10-6	MASCO ORD			24.000	1,608	66.980	1,608	814	0	27	0	487	0	487	0	10/09/2018	
574795-10-0	MASIMO ORD			1.000	117	117.210	117	267	0	0	0	(31)	0	(31)	0	12/15/2020	
57636Q-10-4	MASTERCARD CL A ORD			50.000	21,326	426.510	21,326	10,489	0	114	0	3,939	0	3,939	0	10/09/2018	
57667L-10-7	MATCH GROUP ORD			16.000	584	36.500	584	1,018	0	0	0	(80)	0	(80)	0	10/09/2018	
577081-10-2	MATTEL ORD			35.000	661	18.880	661	505	0	0	0	36	0	36	0	03/19/2019	
579780-20-6	MCCORMICK ORD			14.000	958	68.420	958	951	6	22	0	(203)	0	(203)	0	10/09/2018	
580135-10-1	MCDONALD'S ORD			39.000	11,564	296.510	11,564	6,624	0	243	0	1,286	0	1,286	0	10/09/2018	
58155Q-10-3	MCKESSON ORD			8.000	3,704	462.980	3,704	1,095	5	18	0	703	0	703	0	10/09/2018	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			0.000	0	4.940	0	0	7	0	0	0	0	0	0	03/19/2019	
58506Q-10-9	MEDPACE HOLDINGS ORD			2.000	613	306.530	613	617	0	0	0	(4)	0	(4)	0	12/21/2023	
58933Y-10-5	MERCK & CO ORD			138.000	15,045	109.020	15,045	9,520	106	403	0	(266)	0	(266)	0	10/09/2018	
59156R-10-8	METLIFE ORD			51.000	3,373	66.130	3,373	1,696	0	105	0	(318)	0	(318)	0	02/10/2016	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
592688-10-5	METTLER TOLEDO ORD			2.000	2,426	1,212.960	2,426	1,182	0	0	0	(465)	0	(465)	0	10/09/2018	
594918-10-4	MICROSOFT ORD			441.000	165,834	376.040	165,834	32,307	0	1,230	0	60,073	0	60,073	0	12/21/2022	
595017-10-4	MICROCHIP TECHNOLOGY ORD			36.000	3,246	90.180	3,246	1,213	0	57	0	717	0	717	0	10/09/2018	
595112-10-3	MICRON TECHNOLOGY ORD			69.000	5,888	85.340	5,888	1,137	8	32	0	2,440	0	2,440	0	10/28/2016	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			6.000	807	134.460	807	600	0	34	0	(135)	0	(135)	0	10/09/2018	
596278-10-1	MIDDLEBY ORD			5.000	736	147.170	736	552	0	0	0	66	0	66	0	08/14/2019	
60468T-10-5	MIRATI THERAPEUTICS ORD			1.000	59	58.750	59	176	0	0	0	13	0	13	0	09/28/2021	
60770K-10-7	MODERNA ORD			19.000	1,890	99.450	1,890	881	0	0	0	(1,523)	0	(1,523)	0	04/17/2020	
60855R-10-0	MOLINA HEALTHCARE ORD			4.000	1,445	361.310	1,445	573	0	0	0	124	0	124	0	06/28/2019	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			13.000	796	61.210	796	723	0	21	0	126	0	126	0	08/10/2022	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			79.000	5,722	72.430	5,722	3,379	34	125	0	457	0	457	0	10/09/2018	
60937P-10-6	MONGODB CL A ORD			5.000	2,044	408.850	2,044	1,265	0	0	0	641	0	641	0	12/21/2023	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			4.000	2,523	630.780	2,523	1,546	4	15	0	1,109	0	1,109	0	05/12/2022	
61174X-10-9	MONSTER BEVERAGE ORD			42.000	2,420	57.610	2,420	1,188	0	0	0	287	0	287	0	10/09/2018	
615369-10-5	MOODYS ORD			9.000	3,515	390.560	3,515	1,455	0	28	0	1,007	0	1,007	0	10/09/2018	
617446-44-8	MORGAN STANLEY ORD			86.000	8,020	93.250	8,020	1,982	0	280	0	708	0	708	0	02/10/2016	
61945C-10-3	MOSAIC ORD			21.000	750	35.730	750	695	0	22	0	(171)	0	(171)	0	10/09/2018	
620076-30-7	MOTOROLA SOLUTIONS ORD			9.000	2,818	313.090	2,818	1,120	9	32	0	498	0	498	0	10/09/2018	
629377-50-8	NRG ENERGY ORD			13.000	672	51.700	672	487	0	20	0	258	0	258	0	10/09/2018	
62955J-10-3	NOV ORD			36.000	730	20.280	730	680	0	7	0	(22)	0	(22)	0	08/14/2019	
631103-10-8	NASDAQ ORD			18.000	1,047	58.140	1,047	574	0	15	0	(58)	0	(58)	0	08/14/2019	
632307-10-4	NATERA ORD			1.000	63	62.640	63	115	0	0	0	22	0	22	0	06/25/2021	
637417-10-6	NNN REIT ORD			12.000	517	43.100	517	495	0	20	0	22	0	22	0	03/23/2023	
64110D-10-4	NETAPP ORD			7.000	617	88.160	617	558	0	14	0	197	0	197	0	10/09/2018	
64110L-10-6	NETFLIX ORD			27.000	13,146	486.880	13,146	9,246	0	0	0	4,410	0	4,410	0	12/21/2023	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			5.000	659	131.760	659	434	0	0	0	62	0	62	0	03/19/2019	
649445-10-3	NEW YORK COMMUNITY BANCORP ORD			45.000	460	10.230	460	585	0	31	0	73	0	73	0	10/15/2019	
651229-10-6	NEWELL BRANDS ORD			31.000	269	8.680	269	496	0	14	0	(136)	0	(136)	0	03/19/2019	
651639-10-6	NEWMONT ORD			82.000	3,394	41.390	3,394	2,862	0	101	0	(270)	0	(270)	0	12/21/2023	
65249B-10-9	NEWS CL A ORD			40.000	982	24.550	982	504	0	8	0	254	0	254	0	03/19/2019	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			2.000	314	156.750	314	212	0	11	0	(37)	0	(37)	0	12/16/2019	
65339F-10-1	NEXTERA ENERGY ORD			135.000	8,200	60.740	8,200	5,959	0	252	0	(3,086)	0	(3,086)	0	05/12/2022	
654106-10-3	NIKE CL B ORD			80.000	8,686	108.570	8,686	6,750	30	75	0	(625)	0	(625)	0	10/18/2023	
65473P-10-5	NISOURCE ORD			22.000	584	26.550	584	601	0	22	0	(19)	0	(19)	0	04/22/2019	
655663-10-2	NORDSON ORD			5.000	1,321	264.160	1,321	665	3	13	0	132	0	132	0	03/19/2019	
655844-10-8	NORFOLK SOUTHERN ORD			10.000	2,364	236.380	2,364	1,817	0	54	0	(100)	0	(100)	0	10/09/2018	
665859-10-4	NORTHERN TRUST ORD			13.000	1,097	84.380	1,097	683	10	39	0	(53)	0	(53)	0	02/23/2011	
666807-10-2	NORTHROP GRUMMAN ORD			8.000	3,745	468.140	3,745	2,514	0	59	0	(620)	0	(620)	0	10/09/2018	
668771-10-8	GEN DIGITAL ORD			31.000	707	22.820	707	618	0	16	0	43	0	43	0	10/09/2018	
670346-10-5	NUCOR ORD			16.000	2,785	174.040	2,785	1,019	9	33	0	676	0	676	0	10/09/2018	
67059N-10-8	NUTANIX CL A ORD			10.000	477	47.690	477	430	0	0	0	216	0	216	0	04/22/2019	
67066G-10-4	NVIDIA ORD			143.000	70,816	495.220	70,816	2,858	0	22	0	48,901	0	48,901	0	12/21/2023	
670837-10-3	OGE ENERGY ORD			20.000	699	34.930	699	643	0	33	0	(92)	0	(92)	0	10/20/2020	
67103H-10-7	O REILLY AUTOMOTIVE ORD			3.000	2,850	950.080	2,850	1,037	0	0	0	318	0	318	0	10/09/2018	
674599-10-5	OCCIDENTAL PETROLEUM ORD			60.000	3,583	59.710	3,583	1,019	11	40	0	(197)	0	(197)	0	07/16/2020	
679295-10-5	OKTA CL A ORD			8.000	724	90.530	724	763	0	0	0	178	0	178	0	04/22/2019	

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679580-10-0	OLD DOMINION FREIGHT LINE ORD			5.000	2,027	405.330	2,027	482	0	8	0	608	0	608	0	03/19/2019	
680223-10-4	OLD REPUBLIC INTERNATIONAL ORD			28.000	823	29.400	823	610	0	27	0	147	0	147	0	08/14/2019	
681919-10-6	OMNICOM GROUP ORD			12.000	1,038	86.510	1,038	861	8	34	0	59	0	59	0	10/09/2018	
681936-10-0	OMEGA HEALTHCARE REIT ORD			19.000	583	30.660	583	679	0	51	0	51	0	51	0	03/19/2019	
682189-10-5	ON SEMICONDUCTOR ORD			30.000	2,506	83.530	2,506	606	0	0	0	635	0	635	0	06/28/2019	
682680-10-3	ONEOK ORD			25.000	1,756	70.220	1,756	1,414	0	96	0	113	0	113	0	06/25/2021	
68389X-10-5	ORACLE ORD			87.000	9,172	105.430	9,172	4,253	0	132	0	2,061	0	2,061	0	10/09/2018	
68622V-10-6	ORGANON ORD			12.000	173	14.420	173	403	0	13	0	(162)	0	(162)	0	10/09/2018	
688239-20-1	OSHKOSH ORD			3.000	325	108.410	325	321	0	5	0	61	0	61	0	09/28/2021	
68902V-10-7	OTIS WORLDWIDE ORD			30.000	2,684	89.470	2,684	1,144	0	39	0	335	0	335	0	05/29/2012	
69047Q-10-2	OVINTIV ORD			18.000	791	43.920	791	864	0	21	0	(122)	0	(122)	0	08/10/2022	
690742-10-1	OWENS CORNING ORD			3.000	445	148.230	445	261	0	6	0	189	0	189	0	03/24/2021	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			28.000	4,336	154.850	4,336	2,299	0	171	0	(87)	0	(87)	0	02/10/2016	
693506-10-7	PPG INDUSTRIES ORD			18.000	2,692	149.550	2,692	1,774	0	46	0	429	0	429	0	10/09/2018	
69351T-10-6	PPL ORD			43.000	1,165	27.100	1,165	1,308	10	41	0	(91)	0	(91)	0	10/09/2018	
693656-10-0	PVH ORD			3.000	366	122.120	366	284	0	0	0	155	0	155	0	06/28/2019	
69370C-10-0	PTC ORD			6.000	1,050	174.960	1,050	596	0	0	0	330	0	330	0	10/09/2018	
693718-10-8	PACCAR ORD			28.000	2,734	97.650	2,734	1,239	90	81	0	887	0	887	0	10/09/2018	
695156-10-9	PACKAGING CORP OF AMERICA ORD			9.000	1,466	162.910	1,466	858	11	45	0	315	0	315	0	06/28/2019	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			124.000	2,129	17.170	2,129	1,183	0	0	0	1,333	0	1,333	0	08/10/2022	
697435-10-5	PALO ALTO NETWORKS ORD			21.000	6,192	294.880	6,192	2,808	0	0	0	2,353	0	2,353	0	12/21/2023	
701094-10-4	PARKER HANNIFIN ORD			11.000	5,068	460.700	5,068	951	0	63	0	1,867	0	1,867	0	05/29/2012	
704326-10-7	PAYCHEX ORD			18.000	2,144	119.110	2,144	1,305	0	62	0	64	0	64	0	10/09/2018	
70432V-10-2	PAYCOM SOFTWARE ORD			5.000	1,034	206.720	1,034	953	0	6	0	(518)	0	(518)	0	04/22/2019	
70438V-10-6	PAYLOCITY HOLDING ORD			3.000	495	164.850	495	808	0	0	0	(88)	0	(88)	0	08/10/2022	
70450Y-10-3	PAYPAL HOLDINGS ORD			68.000	4,176	61.410	4,176	5,357	0	0	0	(667)	0	(667)	0	05/12/2022	
707569-10-9	PENN ENTERTAINMENT ORD			4.000	104	26.020	104	304	0	0	0	(15)	0	(15)	0	06/25/2021	
70975L-10-7	PENUMBRA ORD			2.000	503	251.540	503	635	0	0	0	(132)	0	(132)	0	07/12/2023	
713448-10-8	PEPSICO ORD			77.000	13,078	169.840	13,078	7,929	97	368	0	(833)	0	(833)	0	12/21/2022	
71377A-10-3	PERFORMANCE FOOD GROUP ORD			10.000	692	69.150	692	613	0	0	0	78	0	78	0	07/12/2023	
714046-10-9	REVVITY ORD			7.000	765	109.310	765	674	0	2	0	(216)	0	(216)	0	06/28/2019	
717081-10-3	PFIZER ORD			331.000	9,529	28.790	9,529	420	0	543	0	(7,431)	0	(7,431)	0	04/16/2003	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			100.000	9,408	94.080	9,408	5,136	130	511	0	(713)	0	(713)	0	09/10/2010	
718546-10-4	PHILLIPS 66 ORD			30.000	3,994	133.140	3,994	2,180	0	126	0	872	0	872	0	12/30/2021	
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	377	0	6	0	97	0	97	0	08/14/2019	
723484-10-1	PINNACLE WEST ORD			8.000	575	71.840	575	564	0	0	0	11	0	11	0	12/21/2023	
72352L-10-6	PINTEREST CL A ORD			48.000	1,778	37.040	1,778	1,179	0	0	0	612	0	612	0	07/16/2020	
723787-10-7	PIONEER NATURAL RESOURCE ORD			8.000	1,799	224.880	1,799	1,466	0	112	0	(28)	0	(28)	0	05/12/2022	
72703H-10-1	PLANET FITNESS CL A ORD			5.000	365	73.000	365	367	0	0	0	(29)	0	(29)	0	12/16/2019	
72919P-20-2	PLUG POWER ORD			20.000	90	4.500	90	637	0	0	0	(157)	0	(157)	0	06/25/2021	
731068-10-2	POLARIS ORD			5.000	474	94.770	474	456	0	13	0	(31)	0	(31)	0	06/28/2019	
73278L-10-5	POOL ORD			2.000	797	398.710	797	389	0	9	0	193	0	193	0	08/14/2019	
733174-70-0	POPULAR ORD			4.000	328	82.070	328	224	2	8	0	63	0	63	0	04/22/2019	
737446-10-4	POST HOLDINGS ORD			3.000	264	88.060	264	204	0	0	0	(7)	0	(7)	0	06/28/2019	
74144T-10-8	T ROWE PRICE GROUP ORD			12.000	1,292	107.690	1,292	1,296	0	73	0	(16)	0	(16)	0	10/09/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74164M-10-8	PRIMERICA ORD			2.000	412	205.760	412	420	0	1	0	(8)	0	(8)	0	10/18/2023	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			14.000	1,101	78.670	1,101	843	0	36	0	(74)	0	(74)	0	10/09/2018	
742718-10-9	PROCTER & GAMBLE ORD			152.000	22,274	146.540	22,274	391	0	568	0	(763)	0	(763)	0	12/31/2005	
743315-10-3	PROGRESSIVE ORD			33.000	5,256	159.280	5,256	2,371	0	13	0	976	0	976	0	10/09/2018	
74340W-10-3	PROLOGIS REIT			57.995	7,731	133.300	7,731	3,826	0	202	0	1,193	0	1,193	0	03/19/2019	
743606-10-5	PROSPERITY BANCSHARES ORD			6.000	406	67.730	406	384	3	13	0	(30)	0	(30)	0	08/14/2019	
744320-10-2	PRUDENTIAL FINANCIAL ORD			14.000	1,452	103.710	1,452	1,483	0	70	0	60	0	60	0	10/09/2018	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			28.000	1,712	61.150	1,712	1,514	0	64	0	(3)	0	(3)	0	10/09/2018	
74460D-10-9	PUBLIC STORAGE REIT ORD			6.000	1,830	305.000	1,830	1,206	0	84	0	149	0	149	0	10/09/2018	
745867-10-1	PULTEGROUP ORD			25.000	2,581	103.220	2,581	636	5	16	0	1,442	0	1,442	0	04/17/2020	
74624M-10-2	PURE STORAGE CL A ORD			24.000	856	35.660	856	366	0	0	0	214	0	214	0	06/28/2019	
74736K-10-1	QORVO ORD			9.000	1,013	112.610	1,013	771	0	0	0	198	0	198	0	08/08/2018	
747525-10-3	QUALCOMM ORD			66.000	9,546	144.630	9,546	4,629	0	208	0	2,290	0	2,290	0	10/09/2018	
74762E-10-2	QUANTA SERVICES ORD			12.000	2,590	215.800	2,590	471	1	4	0	880	0	880	0	10/15/2019	
74834L-10-0	QUEST DIAGNOSTICS ORD			9.000	1,241	137.880	1,241	932	0	25	0	(167)	0	(167)	0	10/09/2018	
74935Q-10-7	RB GLOBAL ORD			7.353	492	66.890	492	293	0	4	0	199	0	199	0	10/15/2019	
749685-10-3	RPM ORD			13.000	1,451	111.630	1,451	794	0	22	0	184	0	184	0	06/28/2019	
754730-10-9	RAYMOND JAMES ORD			10.000	1,115	111.500	1,115	632	5	17	0	47	0	47	0	10/09/2018	
754907-10-3	RAYONIER REIT ORD			12.000	401	33.410	401	379	2	14	0	5	0	5	0	12/16/2019	
75513E-10-1	RTX ORD			96.000	8,077	84.140	8,077	4,366	0	223	0	(1,611)	0	(1,611)	0	02/10/2016	
75524B-10-4	RBC BEARINGS ORD			2.000	570	284.890	570	555	0	0	0	14	0	14	0	12/21/2023	
756109-10-4	REALTY INCOME REIT ORD			51.000	2,928	57.420	2,928	2,957	13	109	0	(173)	0	(173)	0	12/21/2023	
758750-10-3	REGAL REXNORD ORD			5.000	740	148.020	740	713	2	7	0	140	0	140	0	08/10/2022	
758849-10-3	REGENCY CENTERS REIT ORD			9.000	603	67.000	603	578	6	23	0	41	0	41	0	03/19/2019	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			6.000	5,270	878.290	5,270	2,862	0	0	0	941	0	941	0	12/30/2021	
7591EP-10-0	REGIONS FINANCIAL ORD			55.000	1,066	19.380	1,066	1,023	13	46	0	(120)	0	(120)	0	10/09/2018	
759351-60-4	REINSURANCE GROUP OF AMER ORD			1.000	162	161.780	162	145	0	3	0	20	0	20	0	08/14/2019	
759509-10-2	RELIANCE STEEL ORD			4.000	1,119	279.680	1,119	385	0	16	0	309	0	309	0	08/14/2019	
759916-10-9	REPLIGEN ORD			3.000	539	179.800	539	557	0	0	0	31	0	31	0	12/15/2020	
760759-10-0	REPUBLIC SERVICES ORD			12.000	1,979	164.910	1,979	874	6	24	0	431	0	431	0	10/09/2018	
761152-10-7	RESMED ORD			8.000	1,376	172.020	1,376	850	0	15	0	(289)	0	(289)	0	10/09/2018	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			0.997	19	18.820	19	22	0	0	0	2	0	2	0	01/04/2017	
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD			15.000	842	56.100	842	713	6	22	0	22	0	22	0	12/15/2020	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD			37.000	868	23.460	868	799	0	0	0	186	0	186	0	12/21/2022	
770323-10-3	ROBERT HALF ORD			6.000	528	87.920	528	405	0	12	0	85	0	85	0	04/22/2019	
770700-10-2	ROBINHOOD MARKETS CL A ORD			46.000	586	12.740	586	548	0	0	0	38	0	38	0	07/12/2023	
771049-10-3	ROBLOX CL A ORD			31.000	1,417	45.720	1,417	1,478	0	0	0	535	0	535	0	08/10/2022	
773903-10-9	ROCKWELL AUTOMAT ORD			6.000	1,863	310.480	1,863	1,100	0	29	0	317	0	317	0	10/09/2018	
77543R-10-2	ROKU CL A ORD			7.000	642	91.660	642	634	0	0	0	357	0	357	0	06/28/2019	
775711-10-4	ROLLINS ORD			13.000	568	43.670	568	468	0	2	0	100	0	100	0	10/18/2023	
776696-10-6	ROPER TECHNOLOGIES ORD			6.000	3,272	545.290	3,272	1,736	0	16	0	679	0	679	0	10/09/2018	
778296-10-3	ROSS STORES ORD			20.000	2,768	138.390	2,768	1,714	0	27	0	446	0	446	0	06/12/2018	
780287-10-8	ROYAL GOLD ORD			2.000	242	120.960	242	174	0	3	0	16	0	16	0	04/22/2019	
78409V-10-4	S&P GLOBAL ORD			19.999	8,810	440.520	8,810	3,752	0	72	0	2,111	0	2,111	0	10/09/2018	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			6.000	1,522	253.690	1,522	946	0	20	0	(160)	0	(160)	0	08/08/2018	
78442P-10-6	SLM ORD			26.000	497	19.120	497	235	0	11	0	66	0	66	0	12/16/2019	

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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
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			15.000	917	61.110	917	797	0	13	0	136	0	136	0	10/09/2018	
78709Y-10-5	SAIA ORD			1.000	438	438.220	438	396	0	0	0	42	0	42	0	10/18/2023	
79466L-30-2	SALESFORCE ORD			64.000	16,841	263.140	16,841	9,635	0	0	0	8,355	0	8,355	0	05/12/2022	
803607-10-0	SAREPTA THERAPEUTICS ORD			3.000	289	96.430	289	234	0	0	0	(99)	0	(99)	0	03/19/2019	
806407-10-2	HENRY SCHEIN ORD			7.000	530	75.710	530	482	0	0	0	(29)	0	(29)	0	10/09/2018	
806857-10-8	SCHLUMBERGER ORD			124.000	6,453	52.040	6,453	1,270	31	115	0	(176)	0	(176)	0	09/21/1984	
808513-10-5	CHARLES SCHWAB ORD			104.000	7,155	68.800	7,155	4,313	0	104	0	(1,504)	0	(1,504)	0	05/12/2022	
81211K-10-0	SEALED AIR ORD			15.000	548	36.520	548	673	0	12	0	(200)	0	(200)	0	12/15/2020	
816851-10-9	SEMPRA ORD			36.000	2,690	74.730	2,690	2,095	21	85	0	(91)	0	(91)	0	10/09/2018	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			16.000	1,095	68.450	1,095	663	0	18	0	(11)	0	(11)	0	04/22/2019	
81762P-10-2	SERVICENOW ORD			13.000	9,184	706.490	9,184	2,850	0	0	0	4,137	0	4,137	0	05/12/2022	
824348-10-6	SHERWIN WILLIAMS ORD			13.000	4,055	311.900	4,055	1,841	0	31	0	969	0	969	0	10/09/2018	
82489T-10-4	SHOCKWAVE MEDICAL ORD			2.000	381	190.560	381	562	0	0	0	(180)	0	(180)	0	07/12/2023	
828806-10-9	SIMON PROP GRP REIT ORD			22.000	3,138	142.640	3,138	1,429	0	164	0	554	0	554	0	10/20/2020	
82968B-10-3	SIRIUS XM HOLDINGS ORD			62.000	339	5.470	339	329	0	6	0	(23)	0	(23)	0	04/17/2020	
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD			3.000	488	162.500	488	526	0	0	0	(38)	0	(38)	0	07/12/2023	
830566-10-5	SKECHERS USA CL A ORD			13.000	810	62.340	810	449	0	0	0	265	0	265	0	10/20/2020	
83088M-10-2	SKYWORKS SOLUTIONS ORD			9.000	1,012	112.420	1,012	797	0	23	0	192	0	192	0	10/09/2018	
831865-20-9	A O SMITH ORD			13.000	1,072	82.440	1,072	613	0	16	0	328	0	328	0	06/28/2019	
83200N-10-3	SMARTSHEET CL A ORD			11.000	526	47.820	526	633	0	0	0	93	0	93	0	10/20/2020	
832696-40-5	JM SMUCKER ORD			9.000	1,137	126.380	1,137	918	0	37	0	(289)	0	(289)	0	10/09/2018	
833445-10-9	SNOWFLAKE CL A ORD			21.000	4,179	199.000	4,179	3,428	0	0	0	1,131	0	1,131	0	10/18/2023	
83406F-10-2	SOFI TECHNOLOGIES ORD			64.000	637	9.950	637	591	0	0	0	46	0	46	0	07/12/2023	
842587-10-7	SOUTHERN ORD			67.000	4,698	70.120	4,698	2,957	0	186	0	(86)	0	(86)	0	10/09/2018	
844741-10-8	SOUTHWEST AIRLINES ORD			38.000	1,097	28.880	1,097	1,488	7	22	0	(115)	0	(115)	0	03/23/2023	
848574-10-9	SPIRIT AEROSYSTEMS HLDGS A ORD			8.000	254	31.780	254	296	0	0	0	17	0	17	0	12/15/2020	
848637-10-4	SPLUNK ORD			11.000	1,676	152.350	1,676	1,146	0	0	0	729	0	729	0	10/09/2018	
852234-10-3	BLOCK CL A ORD			33.000	2,553	77.350	2,553	2,731	0	0	0	479	0	479	0	05/12/2022	
854502-10-1	STANLEY BLACK AND DECKER ORD			10.000	981	98.100	981	740	0	32	0	230	0	230	0	12/21/2022	
855244-10-9	STARBUCKS ORD			67.000	6,433	96.010	6,433	3,867	0	145	0	(214)	0	(214)	0	10/09/2018	
85571B-10-5	STARWOOD PROPERTY REIT			29.000	610	21.020	610	358	14	56	0	78	0	78	0	04/17/2020	
857477-10-3	STATE STREET ORD			27.000	2,091	77.460	2,091	1,345	19	70	0	(3)	0	(3)	0	08/14/2019	
858119-10-0	STEEL DYNAMICS ORD			18.000	2,126	118.100	2,126	586	8	29	0	367	0	367	0	04/22/2019	
858912-10-8	STERICYCLE ORD			7.000	347	49.560	347	393	0	0	0	(2)	0	(2)	0	04/22/2019	
863667-10-1	STRYKER ORD			19.000	5,690	299.460	5,690	3,346	15	57	0	1,044	0	1,044	0	10/09/2018	
866674-10-4	SUN COMMUNITIES REIT ORD			8.000	1,069	133.650	1,069	1,295	7	29	0	(75)	0	(75)	0	08/10/2022	
86771W-10-5	SUNRUN ORD			3.000	59	19.630	59	163	0	0	0	(13)	0	(13)	0	06/25/2021	
871607-10-7	SYNOPSYS ORD			8.000	4,119	514.910	4,119	727	0	0	0	1,565	0	1,565	0	10/09/2018	
87161C-50-1	SYNOVUS FINANCIAL ORD			14.000	527	37.650	527	482	5	21	0	1	0	1	0	08/14/2019	
87162W-10-0	TD SYNNEX ORD			3.000	323	107.610	323	201	0	4	0	39	0	39	0	10/20/2020	
87165B-10-3	SYNCHRONY FINANCIAL ORD			56.000	2,139	38.190	2,139	50	0	54	0	298	0	298	0	05/22/1987	
871829-10-7	SYSCO ORD			29.000	2,121	73.130	2,121	2,082	0	57	0	(96)	0	(96)	0	10/09/2018	
872540-10-9	TJX ORD			82.000	7,692	93.810	7,692	1,725	0	106	0	1,165	0	1,165	0	12/21/2012	
872590-10-4	T MOBILE US ORD			37.000	5,932	160.330	5,932	2,533	0	24	0	752	0	752	0	10/09/2018	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			8.003	1,288	160.950	1,288	992	0	0	0	455	0	455	0	05/12/2022	
875372-20-3	TANDEM DIABETES CARE ORD			3.000	89	29.580	89	297	0	0	0	(46)	0	(46)	0	07/16/2020	

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876030-10-7	TAPESTRY ORD			15.000	552	36.810	552	717	0	20	0	(19)	0	(19)	0	10/09/2018	
87612E-10-6	TARGET ORD			27.000	3,845	142.420	3,845	2,313	0	118	0	(179)	0	(179)	0	10/09/2018	
87612G-10-1	TARGA RESOURCES ORD			12.000	1,042	86.870	1,042	544	0	22	0	160	0	160	0	06/25/2021	
879360-10-5	TELEDYNE TECH ORD			3.000	1,339	446.290	1,339	868	0	0	0	139	0	139	0	08/14/2019	
879369-10-6	TELEFLEX ORD			3.000	748	249.340	748	749	0	4	0	(1)	0	(1)	0	10/09/2018	
88023U-10-1	TEMPUR SEALY INTERNATIONAL ORD			10.000	510	50.970	510	368	0	4	0	166	0	166	0	03/24/2021	
88076W-10-3	TERADATA ORD			3.000	131	43.510	131	116	0	0	0	30	0	30	0	03/24/2021	
880770-10-2	TERADYNE ORD			12.000	1,302	108.520	1,302	575	0	5	0	254	0	254	0	06/28/2019	
88160R-10-1	TESLA ORD			164.000	40,751	248.480	40,751	9,004	0	0	0	18,236	0	18,236	0	07/12/2023	
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			50.000	8,523	170.460	8,523	4,714	0	251	0	262	0	262	0	12/18/2018	
883203-10-1	TEXTRON ORD			12.000	965	80.420	965	844	0	1	0	115	0	115	0	10/09/2018	
88339J-10-5	TRADE DESK CL A ORD			27.000	1,943	71.960	1,943	615	0	0	0	733	0	733	0	06/28/2019	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			22.000	11,677	530.790	11,677	2,775	8	30	0	(438)	0	(438)	0	02/10/2016	
885160-10-1	THOR INDUSTRIES ORD			2.000	237	118.250	237	224	1	4	0	86	0	86	0	07/16/2020	
88579Y-10-1	3M ORD			39.000	4,263	109.320	4,263	4,850	0	114	0	(106)	0	(106)	0	12/21/2023	
888787-10-8	TOAST CL A ORD			24.000	438	18.260	438	587	0	0	0	(148)	0	(148)	0	07/12/2023	
891092-10-8	TORO ORD			10.000	960	95.990	960	669	4	14	0	(172)	0	(172)	0	06/28/2019	
892356-10-6	TRACTOR SUPPLY ORD			6.000	1,290	215.030	1,290	534	0	25	0	(60)	0	(60)	0	10/09/2018	
892672-10-6	TRADEWEB MARKETS CL A ORD			6.000	545	90.880	545	394	0	2	0	156	0	156	0	12/15/2020	
893641-10-0	TRANSDIGM GROUP ORD			3.000	3,035	1,011.600	3,035	1,054	0	105	0	1,146	0	1,146	0	10/09/2018	
89400J-10-7	TRANSUNION ORD			10.000	687	68.710	687	717	0	4	0	120	0	120	0	10/09/2018	
89417E-10-9	TRAVELERS COMPANIES ORD			8.000	1,524	190.490	1,524	1,053	0	31	0	24	0	24	0	10/09/2018	
89531P-10-5	TREX ORD			6.000	497	82.790	497	461	0	0	0	243	0	243	0	10/20/2020	
896239-10-0	TRIMBLE ORD			21.000	1,117	53.200	1,117	848	0	0	0	55	0	55	0	03/19/2019	
89832Q-10-9	TRUIST FINANCIAL ORD			80.000	2,954	36.920	2,954	3,053	0	77	0	(6)	0	(6)	0	12/21/2023	
90138F-10-2	TWILIO CL A ORD			10.000	759	75.870	759	1,308	0	0	0	269	0	269	0	03/19/2019	
902252-10-5	TYLER TECHNOLOGIES ORD			4.000	1,672	418.120	1,672	1,007	0	0	0	383	0	383	0	08/14/2019	
902494-10-3	TYSON FOODS CL A ORD			16.000	860	53.750	860	960	0	31	0	(136)	0	(136)	0	08/08/2018	
902653-10-4	UDR REIT ORD			17.000	651	38.290	651	685	0	28	0	(7)	0	(7)	0	10/09/2018	
902681-10-5	UGI ORD			4.000	98	24.600	98	193	2	6	0	(50)	0	(50)	0	10/15/2019	
902973-30-4	US BANCORP ORD			108.000	4,674	43.280	4,674	3,893	53	68	0	771	0	771	0	07/12/2023	
90353T-10-0	UBER TECHNOLOGIES ORD			130.000	8,004	61.570	8,004	3,771	0	0	0	4,789	0	4,789	0	08/10/2022	
90364P-10-5	UIPATH CL A ORD			25.000	621	24.840	621	547	0	0	0	303	0	303	0	08/10/2022	
90384S-30-3	ULTA BEAUTY ORD			3.000	1,470	489.990	1,470	827	0	0	0	63	0	63	0	10/09/2018	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL ORD			3.000	143	47.820	143	260	0	0	0	4	0	4	0	09/28/2021	
904311-10-7	UNDER ARMOUR CL A ORD			10.000	88	8.790	88	253	0	0	0	(14)	0	(14)	0	06/28/2019	
907818-10-8	UNION PACIFIC ORD			44.000	10,807	245.620	10,807	36	0	286	0	1,696	0	1,696	0	10/01/1991	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			19.000	784	41.285	784	1,131	0	0	0	68	0	68	0	03/24/2021	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			41.000	6,446	157.230	6,446	4,278	0	266	0	(681)	0	(681)	0	06/28/2019	
911363-10-9	UNITED RENTAL ORD			4.000	2,294	573.420	2,294	611	0	24	0	872	0	872	0	10/09/2018	
912008-10-9	US FOODS ORD			12.000	545	45.410	545	429	0	0	0	137	0	137	0	06/28/2019	
912909-10-8	US STEEL ORD			15.000	730	48.650	730	355	0	3	0	354	0	354	0	06/25/2021	
91307C-10-2	UNITED THERAPEUTICS ORD			4.000	880	219.890	880	364	0	0	0	(233)	0	(233)	0	12/16/2019	
91324P-10-2	UNITEDHEALTH GRP ORD			52.000	27,376	526.470	27,376	12,474	0	379	0	(193)	0	(193)	0	10/15/2019	
91332U-10-1	UNITY SOFTWARE ORD			14.000	572	40.890	572	773	0	0	0	172	0	172	0	08/10/2022	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91347P-10-5	UNIVERSAL DISPLAY ORD			4.000	765	191.260	765	634	0	6	0	333	0	333	0	03/19/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			3.000	457	152.440	457	383	0	2	0	35	0	35	0	10/09/2018	
91529Y-10-6	UNUM ORD			19.000	859	45.220	859	637	0	26	0	80	0	80	0	06/28/2019	
918204-10-8	VF ORD			31.000	583	18.800	583	1,047	0	31	0	(273)	0	(273)	0	05/29/2012	
91879Q-10-9	VAIL RESORTS ORD			2.000	427	213.470	427	446	4	16	0	(50)	0	(50)	0	06/28/2019	
91913Y-10-0	VALERO ENERGY ORD			16.000	2,080	130.000	2,080	1,313	0	65	0	50	0	50	0	06/25/2021	
92047W-10-1	VALVOLINE ORD			11.000	413	37.580	413	281	0	0	0	54	0	54	0	03/24/2021	
922475-10-8	VEEVA SYSTEMS ORD			9.000	1,733	192.520	1,733	849	0	0	0	280	0	280	0	10/09/2018	
92276F-10-0	VENTAS REIT ORD			23.000	1,146	49.840	1,146	1,251	10	41	0	110	0	110	0	10/09/2018	
92338C-10-3	VERALTO ORD			27.000	2,221	82.260	2,221	1,647	2	0	0	574	0	574	0	12/21/2023	
92343E-10-2	VERISIGN ORD			5.000	1,030	205.960	1,030	740	0	0	0	3	0	3	0	10/09/2018	
92343V-10-4	VERIZON COMMUNICATIONS ORD			198.000	7,465	37.700	7,465	9,710	0	519	0	(337)	0	(337)	0	06/12/2018	
92345Y-10-6	VERISK ANALYTICS ORD			11.000	2,627	238.860	2,627	920	0	15	0	687	0	687	0	08/02/2017	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			17.000	6,917	406.890	6,917	3,485	0	0	0	2,008	0	2,008	0	08/10/2022	
92537N-10-8	VERTIV HOLDINGS CL A ORD			24.000	1,153	48.030	1,153	809	0	0	0	413	0	413	0	12/21/2023	
92556H-20-6	PARAMOUNT GLOBAL CL B ORD			40.000	592	14.790	592	1,085	2	23	0	(84)	0	(84)	0	05/12/2022	
92556V-10-6	VIATRIS ORD			109.000	1,180	10.830	1,180	61	0	52	0	(33)	0	(33)	0	04/16/2003	
925652-10-9	VICI PPTYS ORD			74.000	2,359	31.880	2,359	1,746	24	92	0	(20)	0	(20)	0	12/21/2023	
92826C-83-9	VISA CL A ORD			102.000	26,556	260.350	26,556	1,729	0	191	0	5,364	0	5,364	0	12/17/2010	
92840M-10-2	VISTRA ORD			29.000	1,117	38.520	1,117	728	0	29	0	444	0	444	0	08/10/2022	
92852X-10-3	VITESSE ENERGY ORD			0.589	13	21.890	13	5	0	1	0	8	0	8	0	12/15/2020	
928881-10-1	VONTIER ORD			4.000	138	34.550	138	135	0	0	0	61	0	61	0	10/09/2018	
929042-10-9	VORNADO REALTY REIT ORD			12.000	339	28.250	339	530	0	8	0	89	0	89	0	09/28/2021	
929089-10-0	VOYA FINANCIAL ORD			10.000	730	72.960	730	553	0	14	0	115	0	115	0	06/28/2019	
929160-10-9	VULCAN MATERIALS ORD			7.000	1,589	227.010	1,589	764	0	12	0	363	0	363	0	10/09/2018	
92936U-10-9	W P CAREY REIT ORD			11.000	713	64.810	713	841	9	47	0	(147)	0	(147)	0	03/19/2019	
92939U-10-6	WEC ENERGY GROUP ORD			28.000	2,357	84.170	2,357	1,934	0	87	0	(269)	0	(269)	0	10/09/2018	
92942W-10-7	WK KELLOGG ORD			1.000	13	13.140	13	17	0	0	0	(4)	0	(4)	0	10/09/2018	
929740-10-8	WABTEC ORD			11.000	1,396	126.900	1,396	74	0	7	0	298	0	298	0	05/22/1987	
931142-10-3	WALMART ORD			80.000	12,612	157.650	12,612	7,912	46	180	0	1,269	0	1,269	0	12/21/2022	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			62.000	1,619	26.110	1,619	145	0	119	0	(698)	0	(698)	0	02/04/1991	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			158.996	1,811	11.390	1,811	1,654	0	0	0	302	0	302	0	12/21/2022	
94106L-10-9	WASTE MANAGEMENT ORD			18.000	3,224	179.100	3,224	1,643	0	50	0	400	0	400	0	10/09/2018	
941848-10-3	WATERS ORD			3.000	988	329.230	988	545	0	0	0	(40)	0	(40)	0	10/09/2018	
942622-20-0	WATSCO ORD			2.000	857	428.470	857	667	0	7	0	190	0	190	0	10/18/2023	
94419L-10-1	WAYFAIR CL A ORD			4.000	247	61.700	247	677	0	0	0	115	0	115	0	03/19/2019	
947890-10-9	WEBSTER FINANCIAL ORD			17.797	903	50.760	903	824	0	27	0	61	0	61	0	12/16/2019	
949746-10-1	WELLS FARGO ORD			229.000	11,271	49.220	11,271	5,276	0	298	0	1,816	0	1,816	0	10/20/2020	
95040Q-10-4	WELLTOWER ORD			24.000	2,164	90.170	2,164	1,536	0	59	0	591	0	591	0	10/09/2018	
955306-10-5	WEST PHARM SVC ORD			5.000	1,761	352.120	1,761	559	0	4	0	584	0	584	0	04/22/2019	
958102-10-5	WESTERN DIGITAL ORD			18.000	943	52.370	943	980	0	0	0	375	0	375	0	10/09/2018	
96145D-10-5	WESTROCK ORD			15.000	623	41.520	623	679	0	17	0	95	0	95	0	10/09/2018	
96208T-10-4	WEX ORD			4.000	778	194.550	778	455	0	0	0	124	0	124	0	04/17/2020	
962166-10-4	WEYERHAEUSER REIT			42.000	1,460	34.770	1,460	1,283	0	70	0	158	0	158	0	10/09/2018	
963320-10-6	WHIRLPOOL ORD			4.000	487	121.770	487	569	0	28	0	(79)	0	(79)	0	06/28/2019	
969457-10-0	WILLIAMS ORD			69.000	2,403	34.830	2,403	1,432	0	124	0	133	0	133	0	10/09/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
969904-10-1	WILLIAMS SONOMA ORD			5.000	1,009	201.780	1,009	349	0	17	0	434	0	434	0	10/15/2019	
971378-10-4	WILLSCOT MOBILE MINI HOLDIN CL A ORD			14.000	623	44.500	623	588	0	0	0	(9)	0	(9)	0	08/10/2022	
974155-10-3	WINGSTOP ORD			2.000	513	256.580	513	511	0	0	0	2	0	2	0	12/21/2023	
97650W-10-8	WINTRUST FINANCIAL ORD			5.000	464	92.750	464	325	0	8	0	41	0	41	0	10/15/2019	
977852-10-2	WOLFSPEED ORD			8.000	348	43.510	348	892	0	0	0	(204)	0	(204)	0	12/30/2021	
980745-10-3	WOODWARD ORD			5.000	681	136.130	681	522	0	4	0	198	0	198	0	08/14/2019	
98138H-10-1	WORKDAY CL A ORD			14.000	3,865	276.060	3,865	2,005	0	0	0	1,522	0	1,522	0	05/12/2022	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			7.000	563	80.410	563	471	0	10	0	64	0	64	0	03/24/2021	
983134-10-7	WYNN RESORTS ORD			6.000	547	91.110	547	714	0	5	0	52	0	52	0	10/09/2018	
983793-10-0	XPO ORD			3.000	263	87.590	263	117	0	0	0	163	0	163	0	10/09/2018	
98389B-10-0	XCEL ENERGY ORD			30.000	1,857	61.910	1,857	1,471	16	61	0	(246)	0	(246)	0	10/09/2018	
98419M-10-0	XYLEM ORD			15.000	1,715	114.360	1,715	1,198	0	15	0	156	0	156	0	10/18/2023	
988498-10-1	YUM BRANDS ORD			16.000	2,091	130.660	2,091	1,459	0	39	0	41	0	41	0	10/09/2018	
98888T-10-7	ZIMVIE ORD			1.000	18	17.750	18	38	0	0	0	8	0	8	0	10/09/2018	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			3.000	820	273.330	820	644	0	0	0	51	0	51	0	03/19/2019	
98954M-20-0	ZILLOW GROUP CL C ORD			17.000	984	57.860	984	597	0	0	0	436	0	436	0	04/22/2019	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			11.000	1,339	121.700	1,339	1,354	3	11	0	(64)	0	(64)	0	10/09/2018	
989701-10-7	ZIONS BANCORPORATION ORD			15.000	658	43.870	658	702	0	25	0	(79)	0	(79)	0	04/22/2019	
98978V-10-3	ZOETIS CL A ORD			31.000	6,118	197.370	6,118	42	0	47	0	1,575	0	1,575	0	07/01/2013	
98980G-10-2	ZSCALER ORD			7.000	1,551	221.560	1,551	1,131	0	0	0	442	0	442	0	12/21/2023	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			15.000	1,079	71.910	1,079	943	0	0	0	136	0	136	0	10/18/2023	
G0176J-10-9	ALLEGION ORD		C	5.000	633	126.690	633	470	0	9	0	107	0	107	0	08/14/2019	
G0250X-10-7	AMCOR ORD		C	88.000	848	9.640	848	948	0	43	0	(200)	0	(200)	0	07/16/2020	
G02602-10-3	AMDOCS ORD			13.000	1,143	87.890	1,143	702	6	22	0	(39)	0	(39)	0	04/22/2019	
G0403H-10-8	AON CL A ORD		C	12.000	3,492	291.020	3,492	1,886	0	29	0	(109)	0	(109)	0	10/09/2018	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	22.000	1,634	74.270	1,634	635	0	0	0	253	0	253	0	10/09/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	7.000	388	55.370	388	366	3	12	0	8	0	8	0	12/15/2020	
G0750C-10-8	AXALTA COATING SYSTEMS ORD			21.000	713	33.970	713	593	0	0	0	179	0	179	0	07/28/2016	
G1151C-10-1	ACCENTURE CL A ORD		C	34.000	11,931	350.910	11,931	5,740	0	158	0	2,858	0	2,858	0	10/09/2018	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	15.000	754	50.240	754	520	0	0	0	(106)	0	(106)	0	06/28/2019	
G21810-10-9	CLARIVATE ORD		C	24.000	222	9.260	222	648	0	0	0	22	0	22	0	06/25/2021	
G29183-10-3	EATON ORD		C	22.000	5,298	240.820	5,298	1,869	0	76	0	1,845	0	1,845	0	10/09/2018	
G3223R-10-8	EVEREST GROUP ORD		C	4.000	1,414	353.580	1,414	989	0	27	0	89	0	89	0	08/14/2019	
G3421J-10-6	FERGUSON ORD		C	14.000	2,703	193.070	2,703	2,257	11	11	0	446	0	446	0	07/12/2023	
G3922B-10-7	GENPACT ORD		C	10.000	347	34.710	347	387	0	6	0	(116)	0	(116)	0	10/15/2019	
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			34.000	607	17.840	607	680	0	27	0	(5)	0	(5)	0	03/19/2019	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	6.000	738	123.000	738	756	0	0	0	(218)	0	(218)	0	04/22/2019	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	40.000	2,306	57.640	2,306	1,401	15	58	0	(254)	0	(254)	0	10/09/2018	
G54950-10-3	LINDE ORD		C	63.000	25,875	410.710	25,875	21,535	0	223	0	4,340	0	4,340	0	10/18/2023	
G5960L-10-3	MEDTRONIC ORD		C	83.000	6,838	82.380	6,838	3,657	57	227	0	387	0	387	0	01/14/2013	
G6095L-10-9	APTIV ORD		C	15.000	1,346	89.720	1,346	1,149	0	0	0	(51)	0	(51)	0	10/09/2018	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			21.000	421	20.040	421	652	0	0	0	164	0	164	0	06/25/2021	
G6674U-10-8	NOVOCURE ORD		C	5.000	75	14.930	75	304	0	0	0	(292)	0	(292)	0	07/16/2020	
G6683N-10-3	NU HOLDINGS CL A ORD		C	163.000	1,358	8.330	1,358	1,286	0	0	0	71	0	71	0	07/12/2023	
G7496G-10-3	RENAISSANCERE ORD		C	2.000	392	196.000	392	372	0	3	0	24	0	24	0	08/14/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
G7709Q-10-4	ROYALTY PHARMA CL A ORD			18.000	506	28.090	506	786	0	14	0	(206)	0	(206)	0	03/24/2021	
G7S00T-10-4	PENTAIR ORD		C	17.000	1,236	72.710	1,236	643	0	15	0	471	0	471	0	10/15/2019	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD			8.000	301	37.570	301	392	0	4	0	(22)	0	(22)	0	06/28/2019	
G8473T-10-0	STERIS ORD		C	6.000	1,319	219.850	1,319	858	0	12	0	284	0	284	0	12/21/2022	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	17.000	4,146	243.900	4,146	1,349	0	51	0	1,289	0	1,289	0	10/09/2018	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	7.000	1,688	241.200	1,688	998	6	23	0	(24)	0	(24)	0	10/09/2018	
G97822-10-3	PERRIGO ORD		C	11.000	354	32.180	354	542	0	12	0	(21)	0	(21)	0	03/19/2019	
G98239-10-9	XP CL A ORD		C	24.000	626	26.070	626	560	0	32	0	65	0	65	0	07/12/2023	
H11356-10-4	BUNGE ORD			22.000	2,221	100.950	2,221	1,619	0	8	0	602	0	602	0	12/21/2023	
H1467J-10-4	CHUBB ORD		C	20.000	4,520	226.000	4,520	2,732	17	68	0	108	0	108	0	10/09/2018	
H2906T-10-9	GARMIN ORD		C	8.000	1,028	128.540	1,028	671	0	23	0	290	0	290	0	03/19/2019	
L44385-10-9	GLOBANT ORD		C	2.000	476	237.980	476	390	0	0	0	140	0	140	0	12/15/2020	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	8.000	1,503	187.910	1,503	1,170	0	0	0	872	0	872	0	06/28/2019	
N14506-10-4	ELASTIC ORD		C	3.000	338	112.700	338	354	0	0	0	184	0	184	0	10/20/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	8.000	761	95.080	761	798	0	40	0	96	0	96	0	10/09/2018	
N72482-12-3	QIAGEN ORD		C	19.000	825	43.430	825	520	0	0	0	(122)	0	(122)	0	10/15/2019	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			10.000	1,295	129.490	1,295	892	0	0	0	801	0	801	0	06/25/2021	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,673,664	XXX	2,673,664	1,211,825	2,455	37,215	0	534,937	0	534,937	0	XXX	XXX
00165C-20-3	AMC ENTERTAINMENT HOLDINGS INC			36.000	52	1.435	52	339	0	0	0	1	0	1	0	08/10/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					52	XXX	52	339	0	0	0	1	0	1	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,673,715	XXX	2,673,715	1,212,164	2,455	37,215	0	534,938	0	534,938	0	XXX	XXX
04314H-66-7	ARTISAN:INTL VAL ADV			35,590.630	1,627,560	45.730	1,627,560	1,347,462	0	47,681	0	254,570	0	254,570	0	11/28/2023	
04314H-85-7	ARTISAN:INTL VAL INST			64,608.247	2,969,395	45.960	2,969,395	2,235,189	0	92,101	0	476,163	0	476,163	0	11/19/2015	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					4,596,955	XXX	4,596,955	3,582,650	0	139,781	0	730,733	0	730,733	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					4,596,955	XXX	4,596,955	3,582,650	0	139,781	0	730,733	0	730,733	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
464287-65-5	ISHARES:RUSS 2000 ETF			768.000	154,145	200.710	154,145	123,802	0	2,075	0	20,237	0	20,237	0	10/09/2018	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					154,145	XXX	154,145	123,802	0	2,075	0	20,237	0	20,237	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					7,424,815	XXX	7,424,815	4,918,615	2,455	179,072	0	1,285,908	0	1,285,908	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					7,424,815	XXX	7,424,815	4,918,615	2,455	179,072	0	1,285,908	0	1,285,908	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
882724-U7-0	TEXAS ST		12/18/2023	TRUIST SECURITIES, INC.		101,587	100,000	1,536
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						101,587	100,000	1,536
217490-FB-2	COPPELL TEX INDPT SCH DIST		07/13/2023	MORGAN STANLEY & COMPANY		196,472	200,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						196,472	200,000	0
155498-JJ-8	CENTRAL TEX REGL MOBILITY AUTH REV		12/19/2023	J P MORGAN SECURITIES		84,387	100,000	1,244
3133KQ-FT-8	FH RA8278 - RMBS		02/15/2023	CANTOR FITZGERALD + CO.		340,871	343,772	573
3133KQ-N6-9	FH RA8513 - RMBS		02/03/2023	CANTOR FITZGERALD + CO.		302,156	300,000	500
3140QR-KE-2	FN CB5692 - RMBS		06/02/2023	Wells Fargo Securities, LLC		733,256	727,346	1,333
3140QT-CD-9	FN CB7267 - RMBS		10/18/2023	GOLDMAN		266,182	272,352	545
442349-GV-2	HOUSTON TEX ARPT SYS REV		07/05/2023	NATL FINANCIAL SERVICES CORP (NFS)		268,635	250,000	0
605350-J9-2	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		07/07/2023	RAYMOND JAMES & ASSOCIATES		100,000	100,000	0
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		12/18/2023	J P MORGAN SECURITIES		151,241	125,000	4,167
79771F-FA-0	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/07/2023	MORGAN STANLEY CO		4,223	5,000	49
79771F-FJ-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/07/2023	MORGAN STANLEY CO		195,000	195,000	1,913
95308R-YY-9	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S		07/06/2023	MORGAN STANLEY & COMPANY		168,782	150,000	573
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,614,733	2,568,470	10,898
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL		09/27/2023	Citigroup (SSB)		135,884	200,000	892
12510H-AS-9	CAUTO 231 A1 - ABS		09/14/2023	PERSHING DIV OF DLJ SEC LNDING		121,680	125,000	0
14040H-DC-6	CAPITAL ONE FINANCIAL CORP		10/27/2023	MORGAN STANLEY & COMPANY		150,000	150,000	0
161571-HU-1	CHAIT 2023-2 A - ABS		09/07/2023	J P MORGAN SECURITIES		174,985	175,000	0
17291N-AA-9	CGCMT 23SMRT A - CMBS		05/10/2023	Citigroup (SSB)		206,000	200,000	769
337964-AC-4	F1VE 2023-V1 A3 - CMBS		02/10/2023	Citigroup (SSB)		103,000	100,000	425
49177J-AJ-1	KENVUE INC		03/08/2023	GOLDMAN		399,124	400,000	0
58933Y-BM-6	MERCK & CO INC		10/03/2023	US BANCORP INVESTMENTS INC.		219,928	250,000	4,792
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2023	BANC OF AMERICA/FIXED INCOME		249,978	250,000	0
61747Y-EU-5	MORGAN STANLEY		03/28/2023	MORGAN STANLEY & COMPANY		242,688	250,000	2,377
61747Y-FH-3	MORGAN STANLEY		10/30/2023	MORGAN STANLEY & COMPANY		100,000	100,000	0
64952W-EY-5	NEW YORK LIFE GLOBAL FUNDING		01/04/2023	J P MORGAN SECURITIES		499,715	500,000	0
68269J-AE-1	OMFIT 231 A - ABS		05/17/2023	BNP Paribas		299,908	300,000	0
756109-BT-0	REALTY INCOME CORP		06/28/2023	Wells Fargo Securities, LLC		240,403	250,000	2,586
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)						3,543,129	3,650,000	11,840
2509999997. Total - Bonds - Part 3						6,455,921	6,518,470	24,274
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						6,455,921	6,518,470	24,274
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
001084-10-2	AGCO ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	587		0
00206R-10-2	AT&T ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	131.000	2,146		0
00827B-10-6	AFFIRM HOLDINGS CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	815		0
03753U-10-6	APELLIS PHARMACEUTICALS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	685		0
038336-10-3	APTARGROUP ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	509		0
03852U-10-6	ARAMARK ORD		10/02/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	453		0
040413-10-6	ARISTA NETWORKS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	941		0
04621X-10-8	ASSURANT ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	611		0
049468-10-1	ATLASSIAN CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	781		0
08265T-20-8	BENTLEY SYSTEMS CL B ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	751		0
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	298		0
09062X-10-3	BIOGEN ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	760		0
09260D-10-7	BLACKSTONE ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	504		0
097023-10-5	BOEING ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	783		0
099724-10-6	BORGWARNER ORD		07/05/2023	JP MORGAN SECURITIES INC.	19.000	502		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
11135F-10-1	BROADCOM ORD		11/24/2023	ITG INC	1.405	327		0
12572Q-10-5	CME GROUP CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	1,946		0
143658-30-0	CARNIVAL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	44.000	808		0
15118V-20-7	CELSIUS HOLDINGS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	598		0
197236-10-2	COLUMBIA BANKING SYSTEM ORD		03/01/2023	ITG INC	9.533	287		0
22266T-10-9	COUPANG CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	78.000	1,372		0
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	565		0
235851-10-2	DANAHER ORD		10/02/2023	GOLDMAN	37.000	3,489		0
25746U-10-9	DOMINION ENERGY ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	613		0
26142V-10-5	DRAFTKINGS CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	580		0
277276-10-1	EASTGROUP PROPERTIES REIT ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	659		0
29362U-10-4	ENTEGRIS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	752		0
29430C-10-2	VESTIS CORPORATION		10/02/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.500	160		0
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		07/20/2023	CITIGROUP GLOBAL MARKETS INC.	5.370	465		0
337932-10-7	FIRSTENERGY ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	28.000	1,012		0
34965K-10-7	FORTREA HOLDINGS ORD		07/03/2023	GOLDMAN	5.000	124		0
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		01/04/2023	VARIOUS	25.333	120		0
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	VARIOUS	76.000	426		0
422806-10-9	HEICO ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	493		0
44267T-10-2	HOWARD HUGHES ORD		08/11/2023	ITG INC	4.000	499		0
452327-10-9	ILLUMINA ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	1,001		0
457730-10-9	INSPIRE MEDICAL SYSTEMS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	955		0
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		01/17/2023	CITIGROUP GLOBAL MARKETS INC.	22.000	495		0
48576A-10-0	KARUNA THERAPEUTICS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	626		0
487836-10-8	KELLANOVA ORD		10/02/2023	GOLDMAN	4.000	259		0
49177J-10-2	KENVUE ORD		08/25/2023	GOLDMAN	96.389	1,671		0
49714P-10-8	KINSALE CAPITAL GROUP ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	731		0
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	GOLDMAN	5.000	738		0
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	ITG INC	1.935	45		0
531229-74-8	LIBERTY MEDIA LIBERTY LIVE SRS A ORD		08/04/2023	RBC CAPITAL MARKETS	1.500	63		0
531229-75-5	FORMULA ONE GROUP		08/04/2023	ITG INC	16.000	577		0
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	Not Available	5.000	94		0
531229-81-3	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	RBC CAPITAL MARKETS	6.000	174		0
532457-10-8	ELI LILLY ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	666		0
55261F-10-4	M&T BANK ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	923		0
552690-10-9	MDU RESOURCES GROUP ORD		06/01/2023	ITG INC	20.000	382		0
58506Q-10-9	MEDPACE HOLDINGS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	617		0
60937P-10-6	MONGODB CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	812		0
637417-10-6	NATIONAL RETAIL PROPERTIES REIT ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	495		0
64110L-10-6	NETFLIX ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	1,953		0
651639-10-6	NEWMONT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35.000	1,446		0
654106-10-3	NIKE CL B ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,120		0
67066G-10-4	NVIDIA ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1,456		0
697435-10-5	PALO ALTO NETWORKS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	1,746		0
70975L-10-7	PENUMBRA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	635		0
71377A-10-3	PERFORMANCE FOOD GROUP ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	613		0
71880K-10-1	PHINIA ORD		07/05/2023	JP MORGAN SECURITIES INC.	3.800	75		0
723484-10-1	PINNACLE WEST ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	564		0
74164M-10-8	PRIMERICA ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	420		0
75524B-10-4	RBC BEARINGS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	555		0
756109-10-4	REALTY INCOME REIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25.000	1,452		0
767744-10-5	RITCHIE BROS AUCTIONEERS ORD	C	03/20/2023	VARIOUS	7.353	293		0
770700-10-2	ROBINHOOD MARKETS CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	46.000	548		0
775711-10-4	ROLLINS ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	468		0
78709Y-10-5	SAIA ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	396		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
82489T-10-4	SHOCKWAVE MEDICAL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	562		0
82982L-10-3	SITEONE LANDSCAPE SUPPLY ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	526		0
833445-10-9	SNOWFLAKE CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	464		0
83406F-10-2	SOFI TECHNOLOGIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	64.000	591		0
844741-10-8	SOUTHWEST AIRLINES ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	472		0
88160R-10-1	TESLA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	4,407		0
88579Y-10-1	3M ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	2,091		0
888787-10-8	TOAST CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	587		0
89832Q-10-9	TRUIST FINANCIAL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	48.000	1,582		0
902973-30-4	US BANCORP ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	97.000	3,423		0
92338C-10-3	VERALTO ORD		12/21/2023	Various	27.333	1,659		0
92537N-10-8	VERTIV HOLDINGS CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	576		0
925652-10-9	VICI PPTYS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	500		0
92852X-10-3	VITESSE ENERGY ORD		01/17/2023	CITIGROUP GLOBAL MARKETS INC.	2.589	22		0
92942W-10-7	WK KELLOGG ORD		10/02/2023	GOLDMAN	1.000	17		0
942622-20-0	WATSCO ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	667		0
974155-10-3	WINGSTOP ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	511		0
98419M-10-0	XYLEM ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	454		0
98980G-10-2	ZSCALER ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	661		0
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	943		0
G3421J-10-6	FERGUSON ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	2,257		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.	63.000	21,535		0
G6683N-10-3	NU HOLDINGS CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	163.000	1,286		0
G98239-10-9	XP CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	560		0
H11356-10-4	BUNGE ORD		12/21/2023	Various	22.000	1,619		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						100,668	XXX	0
04314H-66-7	ARTISAN:INTL VAL ADV		11/28/2023	Not Available	1,086.367	47,681		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						47,681	XXX	0
5989999997. Total - Common Stocks - Part 3						148,349	XXX	0
5989999998. Total - Common Stocks - Part 5						1,374	XXX	0
5989999999. Total - Common Stocks						149,723	XXX	0
5999999999. Total - Preferred and Common Stocks						149,723	XXX	0
6009999999 - Totals						6,605,644	XXX	24,274

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
36179T-4P-7	G2 MA5330 - RMBS		12/01/2023	Paydown		4,950	4,950	5,065	5,215	0	(265)	0	(265)	0	4,950	0	0	0	105	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS		12/01/2023	Paydown		9,794	9,794	10,173	10,736	0	(942)	0	(942)	0	9,794	0	0	0	234	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS		12/01/2023	Paydown		6,804	6,804	6,981	7,200	0	(396)	0	(396)	0	6,804	0	0	0	145	06/20/2048
0109999999. Subtotal - Bonds - U.S. Governments						21,549	21,549	22,219	23,152	0	(1,603)	0	(1,603)	0	21,549	0	0	0	484	XXX
93974D-BG-2	WASHINGTON ST		08/01/2023	Call @ 100.00		100,000	100,000	113,375	100,975	0	(975)	0	(975)	0	100,000	0	0	0	5,000	08/01/2035
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						100,000	100,000	113,375	100,975	0	(975)	0	(975)	0	100,000	0	0	0	5,000	XXX
01179R-V5-9	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		06/01/2023	PERSHING DIV OF DLJ SEC LNDING		126,303	125,000	136,756	126,606	0	(578)	0	(578)	0	126,028	0	274	274	4,757	03/01/2033
12343E-CT-5	BUTLER CNTY KANS UNI SCH DIST NO 385 AND		02/06/2023	PERSHING DIV OF DLJ SEC LNDING		167,477	150,000	180,750	165,261	0	(322)	0	(322)	0	164,939	0	2,537	2,537	3,271	09/01/2032
783244-ET-9	RUTHERFORD CNTY TENN		02/06/2023	CITIGROUP GLOBAL MARKETS INC.		158,601	150,000	180,173	157,572	0	(341)	0	(341)	0	157,230	0	1,371	1,371	2,646	04/01/2028
93974C-6K-1	WASHINGTON ST		01/18/2023	ICE BONDS SECURITIES		100,189	100,000	119,497	100,215	0	(132)	0	(132)	0	100,083	0	106	106	2,347	02/01/2025
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						552,569	525,000	617,176	549,654	0	(1,373)	0	(1,373)	0	548,281	0	4,288	4,288	13,021	XXX
196707-QZ-9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS		01/18/2023	J P MORGAN SECURITIES		150,380	150,000	158,576	150,182	0	(59)	0	(59)	0	150,123	0	256	256	2,896	03/01/2033
3131WQ-VJ-3	FH ZJ0617 - RMBS		12/01/2023	Paydown		1,352	1,352	1,362	1,368	0	(16)	0	(16)	0	1,352	0	0	0	28	10/01/2040
3131WR-N9-2	FH ZJ1316 - RMBS		12/01/2023	Paydown		1,698	1,698	1,708	1,714	0	(16)	0	(16)	0	1,698	0	0	0	31	02/01/2041
3131X6-GY-0	FH ZK2915 - RMBS		12/01/2023	Paydown		13,672	13,672	13,695	13,650	0	22	0	22	0	13,672	0	0	0	240	01/01/2026
3131XJ-DM-1	FH ZL2808 - RMBS		12/01/2023	Paydown		1,326	1,326	1,370	1,400	0	(74)	0	(74)	0	1,326	0	0	0	25	03/01/2042
3131XJ-PD-8	FH ZL3120 - RMBS		12/01/2023	Paydown		2,540	2,540	2,631	2,664	0	(124)	0	(124)	0	2,540	0	0	0	48	05/01/2042
3131XM-E8-4	FH ZL5559 - RMBS		12/01/2023	Paydown		3,637	3,637	3,716	3,716	0	(79)	0	(79)	0	3,637	0	0	0	64	04/01/2043
3131XN-6S-7	FH ZL7181 - RMBS		12/01/2023	Paydown		7,050	7,050	7,377	7,469	0	(419)	0	(419)	0	7,050	0	0	0	158	10/01/2043
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
3131XR-BB-9	FH ZL9034 - RMBS		12/01/2023	Paydown		4,471	4,471	4,682	4,729	0	(258)	0	(258)	0	4,471	0	0	0	92	02/01/2045
3131XT-VP-2	FH ZM0622 - RMBS		12/01/2023	Paydown		5,157	5,157	5,493	5,689	0	(532)	0	(532)	0	5,157	0	0	0	140	12/01/2045
31329J-FV-4	FH ZA1080 - RMBS		12/01/2023	Paydown		809	809	815	820	0	(12)	0	(12)	0	809	0	0	0	17	12/01/2040
31329J-PX-9	FH ZA1338 - RMBS		12/01/2023	Paydown		2,779	2,779	2,873	2,910	0	(131)	0	(131)	0	2,779	0	0	0	46	08/01/2042
31329K-X3-3	FH ZA2498 - RMBS		12/01/2023	Paydown		12,948	12,948	13,001	13,025	0	(77)	0	(77)	0	12,948	0	0	0	261	03/01/2038
3132A4-6K-9	FH ZS4474 - RMBS		12/01/2023	Paydown		1,917	1,917	1,980	2,011	0	(94)	0	(94)	0	1,917	0	0	0	35	03/01/2042
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-A4-7	FH ZS4527 - RMBS		12/01/2023	Paydown		3,633	3,633	3,741	3,848	0	(215)	0	(215)	0	3,633	0	0	0	75	08/01/2043
3132A5-EU-5	FH ZS4647 - RMBS		12/01/2023	Paydown		2,390	2,390	2,503	2,626	0	(236)	0	(236)	0	2,390	0	0	0	45	01/01/2046
3132D5-6Z-0	FH SB8088 - RMBS		12/01/2023	Paydown		49,342	49,342	50,557	50,495	0	(1,153)	0	(1,153)	0	49,342	0	0	0	400	02/01/2036
3132DN-Z4-8	FH SD1663 - RMBS		12/01/2023	Paydown		13,963	13,963	12,892	12,905	0	1,058	0	1,058	0	13,963	0	0	0	326	10/01/2052
3132DV-7B-5	FH SD8090 - RMBS		12/01/2023	Paydown		19,484	19,484	20,075	20,133	0	(649)	0	(649)	0	19,484	0	0	0	214	09/01/2050
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		15,689	15,689	15,557	0	0	132	0	132	0	15,689	0	0	0	326	12/01/2052
3133KQ-N6-9	FH RA8513 - RMBS		12/01/2023	Paydown		17,842	17,842	17,970	0	0	(128)	0	(128)	0	17,842	0	0	0	303	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
3133KY-VK-2	FH RB5118 - RMBS		12/01/2023	Paydown		32,974	32,974	33,865	33,824	0	(851)	0	(851)	0	32,974	0	0	0	360	07/01/2041
3136A5-YC-4	FNR 2012-30 ED - CMO/RMBS		12/01/2023	Paydown		6,879	6,879	7,021	6,885	0	(6)	0	(6)	0	6,879	0	0	0	91	04/25/2031
3138A5-TA-0	FN AH4144 - RMBS		12/01/2023	Paydown		9,335	9,335	9,405	9,337	0	(2)	0	(2)	0	9,335	0	0	0	164	01/01/2026
3138A9-PS-7	FN AH7632 - RMBS		12/01/2023	Paydown		14,798	14,798	14,830	14,839	0	(41)	0	(41)	0	14,798	0	0	0	321	08/01/2041
3138EK-JA-4	FN AL2956 - RMBS		12/01/2023	Paydown		9,704	9,704	10,175	9,898	0	(194)	0	(194)	0	9,704	0	0	0	124	01/01/2028
3138EN-7M-5	FN AL6299 - RMBS		12/01/2023	Paydown		2,278	2,277	2,398	2,434	0	(157)	0	(157)	0	2,277	0	0	0	46	01/01/2045
3138ET-DZ-6	FN AL8219 - RMBS		12/01/2023	Paydown		2,733	2,733	2,929	3,062	0	(330)	0	(330)	0	2,733	0	0	0	59	02/01/2046
3138WG-EZ-3	FN AS6451 - RMBS		12/01/2023	Paydown		2,854	2,854	2,983	3,002	0	(148)	0	(148)	0	2,854	0	0	0	48	01/01/2046
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		7,186	7,186	7,617	7,610	0	(424)	0	(424)	0	7,186	0	0	0	130	12/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140JA-TS-7	FN BM5960 - RMBS		12/01/2023	Paydown		2,167	2,167	2,237	2,382	0	(215)	0	(215)	0	2,167	0	0	0	38	08/01/2048
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
3140LY-A9-4	FN BT9031 - RMBS		12/01/2023	Paydown		57,687	57,687	59,319	59,211	0	(1,524)	0	(1,524)	0	57,687	0	0	0	636	08/01/2041
3140QA-NN-6	FN CA3096 - RMBS		12/01/2023	Paydown		19,528	19,528	20,473	22,589	0	(3,061)	0	(3,061)	0	19,528	0	0	0	439	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		21,700	21,700	21,456	21,459	0	242	0	242	0	21,700	0	0	0	472	08/01/2052
3140QQ-2H-7	FN CB5275 - RMBS		12/01/2023	Paydown		51,691	51,691	51,671	51,672	0	19	0	19	0	51,691	0	0	0	1,537	12/01/2052
3140QR-KE-2	FN CB5692 - RMBS		12/01/2023	Paydown		23,041	23,041	23,228	0	0	(187)	0	(187)	0	23,041	0	0	0	325	02/01/2053
3140QT-CD-9	FN CB7267 - RMBS		12/01/2023	Paydown		1,350	1,350	1,320	0	0	31	0	31	0	1,350	0	0	0	7	10/01/2053
3140X4-H2-5	FN FM1148 - RMBS		12/01/2023	Paydown		10,383	10,383	10,659	11,123	0	(740)	0	(740)	0	10,383	0	0	0	186	12/01/2048
3140X4-M4-5	FN FM1278 - RMBS		12/01/2023	Paydown		30,552	30,552	31,263	31,454	0	(903)	0	(903)	0	30,552	0	0	0	477	07/01/2034
3140X7-4F-3	FN FM4421 - RMBS		12/01/2023	Paydown		46,073	46,073	48,175	48,037	0	(1,964)	0	(1,964)	0	46,073	0	0	0	481	10/01/2035
3140X8-KJ-5	FN FM4796 - RMBS		12/01/2023	Paydown		19,024	19,024	19,829	19,795	0	(771)	0	(771)	0	19,024	0	0	0	187	11/01/2050
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		6,448	6,448	6,595	6,649	0	(201)	0	(201)	0	6,448	0	0	0	126	12/01/2045
31418A-YP-7	FN MA1617 - RMBS		12/01/2023	Paydown		7,353	7,353	7,604	7,488	0	(135)	0	(135)	0	7,353	0	0	0	117	10/01/2028
31418E-AX-8	FN MA4521 - RMBS		12/01/2023	Paydown		58,002	58,002	59,869	59,761	0	(1,758)	0	(1,758)	0	58,002	0	0	0	740	01/01/2042
31418S-U3-1	FN AD5101 - RMBS		12/01/2023	Paydown		4,169	4,169	4,200	4,172	0	(3)	0	(3)	0	4,169	0	0	0	66	12/01/2025
31418V-KJ-0	FN AD7496 - RMBS		12/01/2023	Paydown		8,443	8,443	8,506	8,451	0	(8)	0	(8)	0	8,443	0	0	0	150	01/01/2026
455160-AQ-4	INDIANA UNIV LEASE PUR		06/01/2023	Call @ 100.00		150,000	150,000	166,589	150,862	0	(862)	0	(862)	0	150,000	0	0	0	3,750	06/01/2030
46246K-3E-0	IOWA FIN AUTH REV		05/30/2023	Adjustment		264,914	245,000	300,480	266,831	0	(2,667)	0	(2,667)	0	264,164	0	750	750	10,685	08/01/2032
546486-AM-3	LOUISIANA ST HWY IMPT REV		06/15/2023	Call @ 100.00		150,000	150,000	180,314	151,530	0	(1,530)	0	(1,530)	0	150,000	0	0	0	3,750	06/15/2025
592098-M6-1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		06/27/2023	Call @ 100.00		150,000	150,000	172,140	151,390	0	(1,390)	0	(1,390)	0	150,000	0	0	0	7,500	07/01/2032
64971Q-3D-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		05/01/2023	Call @ 100.00		150,000	150,000	173,226	150,995	0	(995)	0	(995)	0	150,000	0	0	0	3,750	11/01/2027
67760H-JQ-5	OHIO ST TPK COMMN TPK REV		02/09/2023	Call @ 100.00		150,000	150,000	171,567	150,344	0	(344)	0	(344)	0	150,000	0	0	0	3,750	02/15/2027
709223-7M-7	PENNSYLVANIA ST TPK COMMN TPK REV		05/31/2023	J P MORGAN SECURITIES		151,454	150,000	174,926	152,765	0	(1,250)	0	(1,250)	0	151,514	0	(61)	(61)	4,148	12/01/2032
73358W-TM-6	PORT AUTH N Y & N J		01/18/2023	GOLDMAN		101,121	100,000	117,798	101,493	0	(117)	0	(117)	0	101,376	0	(255)	(255)	1,931	09/01/2023
79765R-4W-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/07/2023	Unknown		199,223	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(777)	(777)	4,765	11/01/2031
977100-FD-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/31/2023	Jefferies		158,118	150,000	175,602	160,480	0	(1,263)	0	(1,263)	0	159,217	0	(1,099)	(1,099)	4,396	05/01/2036
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,559,940	2,529,731	2,793,736	2,534,140	0	(31,090)	0	(31,090)	0	2,561,125	0	(1,185)	(1,185)	63,520	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	16,217	16,218	0	(37)	0	(37)	0	16,181	0	0	0	309	01/27/2067
037833-EB-2	APPLE INC		12/14/2023	MORGAN STANLEY & COMPANY		554,376	600,000	598,650	599,156	0	259	0	259	0	599,416	0	(45,040)	(45,040)	5,717	02/08/2026
06540T-AC-4	BANK 2018-BNK11 A2 - CMBS		10/01/2023	Paydown		3,666	3,666	3,703	3,685	0	(18)	0	(18)	0	3,666	0	0	0	116	03/17/2061
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
17305E-GM-1	CCCIT 2018-A3 A3 - ABS		05/23/2023	Various		250,000	250,000	249,883	249,988	0	12	0	12	0	250,000	0	0	0	4,113	05/23/2025
26441C-AL-9	DUKE ENERGY CORP		10/15/2023	Maturity @ 100.00		150,000	150,000	155,320	150,414	0	(414)	0	(414)	0	150,000	0	0	0	5,925	10/15/2023
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
36262X-AB-0	GMALT 2021-3 A2 - ABS		02/21/2023	Paydown		33,965	33,965	33,965	33,965	0	16,466	0	16,466	0	50,432	0	(16,466)	(16,466)	10	12/20/2023
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
380140-AB-9	GMCAR 213 A2 - ABS		03/16/2023	Paydown		61,277	61,277	61,271	61,277	0	1	0	1	0	61,277	0	0	0	21	08/16/2024
46591A-AZ-8	JPMDB 2018-C8 A3 - CMBS		11/01/2023	Paydown		37,020	37,020	37,390	37,174	0	(154)	0	(154)	0	37,020	0	0	0	890	06/16/2051
55389T-AA-9	MVWOT 211W A - RMBS		12/20/2023	Paydown		28,888	28,888	28,881	28,881	0	7	0	7	0	28,888	0	0	0	160	01/22/2041
58769K-AC-8	MBALT 2021-B A2 - ABS		02/15/2023	Paydown		47,001	47,001	46,997	47,000	0	0	0	0	0	47,001	0	0	0	12	01/16/2024

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
61744Y-AQ-1	MORGAN STANLEY		01/18/2023	Wells Fargo Securities, LLC		298,794	300,000	315,747	303,042	0	(512)	0	(512)	0	302,531	0	(3,737)	(3,737)	2,678	04/24/2024
666807-BG-6	NORTHROP GRUMMAN CORP		01/18/2023	GOLDMAN		149,193	150,000	142,026	149,421	0	50	0	50	0	149,472	0	(279)	(279)	2,289	08/01/2023
743756-AB-4	PROVIDENCE HEALTH AND SERVICES		03/17/2023	J P MORGAN SECURITIES		116,399	125,000	133,755	131,419	0	(390)	0	(390)	0	131,030	0	(14,631)	(14,631)	1,621	10/01/2026
74982W-AA-4	RACEP IX AA2 - CDO		10/16/2023	Paydown		37,074	37,074	37,074	37,074	0	0	0	0	0	37,074	0	0	0	1,649	10/15/2030
75625Q-AB-5	RECKITT BENCKISER TREASURY SERVICES PLC	C	01/18/2023	MARKETAXESS CORPORATION		247,738	250,000	252,668	250,162	0	(19)	0	(19)	0	250,144	0	(2,406)	(2,406)	2,996	09/21/2023
82652Q-AA-9	SRFC 211 A - RMBS		12/20/2023	Paydown		51,266	51,266	51,251	51,253	0	13	0	13	0	51,266	0	0	0	246	11/20/2037
82653E-AA-5	SRFC 2019-1 A - RMBS		12/20/2023	Paydown		9,584	9,584	9,583	9,583	0	0	0	0	0	9,584	0	0	0	152	01/22/2036
89236T-JD-8	TOYOTA MOTOR CREDIT CORP		01/18/2023	MARKETAXESS CORPORATION		99,101	100,000	99,919	99,989	0	2	0	2	0	99,991	0	(890)	(890)	116	04/06/2023
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
91324P-DJ-8	UNITEDHEALTH GROUP INC		01/18/2023	MITSUBISHI UFJ SECURITIES		149,280	150,000	150,492	150,053	0	(6)	0	(6)	0	150,047	0	(767)	(767)	510	06/15/2023
95001R-AW-9	WFCM 2018-C48 A4 - CMBS		10/01/2023	Paydown		11,413	11,413	11,527	11,474	0	(61)	0	(61)	0	11,413	0	0	0	314	01/17/2052
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)						2,675,768	2,735,887	2,759,181	2,742,885	0	15,881	0	15,881	0	2,759,984	0	(84,216)	(84,216)	38,734	XXX
2509999997. Total - Bonds - Part 4						5,909,826	5,912,167	6,305,686	5,950,806	0	(19,159)	0	(19,159)	0	5,990,939	0	(81,113)	(81,113)	120,758	XXX
2509999998. Total - Bonds - Part 5									0											XXX
2509999999. Total - Bonds						5,909,826	5,912,167	6,305,686	5,950,806	0	(19,159)	0	(19,159)	0	5,990,939	0	(81,113)	(81,113)	120,758	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.	36.000	159		504	147	357	0	0	357	0	504	0	(345)	(345)	0	
00507V-10-9	ACTIVISION BLIZZARD ORD		10/13/2023	Not Available	53.000	5,035		1,732	4,057	(2,325)	0	0	(2,325)	0	1,732	0	3,303	3,303	52	
00751Y-10-6	ADVANCE AUTO PARTS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	285		676	588	87	0	0	87	0	676	0	(391)	(391)	12	
02209S-10-3	ALTRIA GROUP ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	521		598	594	3	0	0	3	0	598	0	(76)	(76)	49	
03674X-10-6	ANTERO RESOURCES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	20.000	476		755	620	135	0	0	135	0	755	0	(279)	(279)	0	
03852U-10-6	ARAMARK ORD		10/02/2023	Unknown	17.000	613		613	703	(90)	0	0	(90)	0	613	0	0	0	6	
060505-10-4	BANK OF AMERICA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	27.000	793		783	894	(111)	0	0	(111)	0	783	0	10	10	12	
09215C-10-5	BLACK KNIGHT ORD		09/12/2023	Not Available	15.000	1,138		1,104	926	178	0	0	178	0	1,104	0	34	34	0	
099724-10-6	BORGWARNER ORD		07/05/2023	Adjustment	19.000	577		577	765	(188)	0	0	(188)	0	577	0	0	0	6	
12572Q-10-5	CME GROUP CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	1,812		2,287	1,682	605	0	0	605	0	2,287	0	(474)	(474)	67	
126408-10-3	CSX ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	48.000	1,613		1,577	1,487	90	0	0	90	0	1,577	0	36	36	11	
12769G-10-0	CAESARS ENTERTAINMENT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	568		1,229	499	730	0	0	730	0	1,229	0	(661)	(661)	0	
146869-10-2	CARVANA CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	247		475	28	447	0	0	447	0	475	0	(228)	(228)	0	
150870-10-3	CELANESE ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	1,378		918	920	(2)	0	0	(2)	0	918	0	460	460	25	
20825C-10-4	CONOCOPHILLIPS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	464		213	472	(259)	0	0	(259)	0	213	0	251	251	18	
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	6.000	486		760	475	285	0	0	285	0	760	0	(274)	(274)	0	
235851-10-2	DANAHER ORD		10/02/2023	VARIOUS	37.000	3,949		3,949	9,821	(5,871)	0	0	(5,871)	0	3,949	0	0	0	29	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
24703L-20-2	DELL TECHNOLOGIES CL C ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	871		424	644	(219)	0	0	(219)	0	424	0	446	446	11	
25470M-10-9	DISH NETWORK CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	116		514	225	289	0	0	289	0	514	0	(398)	(398)	0	
260557-10-3	DOW ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	37.000	2,021		2,212	1,864	348	0	0	348	0	2,212	0	(192)	(192)	104	
278865-10-0	ECOLAB ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	3,328		2,573	2,475	99	0	0	99	0	2,573	0	755	755	33	
29332G-10-2	ENHABIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	32		73	39	34	0	0	34	0	73	0	(41)	(41)	0	
29430C-10-2	VESTIS CORPORATION		10/02/2023	Not Available	0.500	9		9	0	0	0	0	0	0	9	0	(1)	(1)	0	
30190A-10-4	F&G ANNUITIES AND LIFE ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	45		19	20	(1)	0	0	(1)	0	19	0	26	26	1	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		08/01/2023	Not Available	0.370	56		32	54	(22)	0	0	(22)	0	32	0	24	24	2	
33616C-10-0	FIRST REPUBLIC BANK ORD		04/27/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	69		967	1,341	(374)	0	0	(374)	0	967	0	(898)	(898)	3	
36467W-10-9	GAMESTOP CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	19.000	450		767	351	416	0	0	416	0	767	0	(316)	(316)	0	
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	VARIOUS	76.000	546		546	6,368	(5,822)	0	0	(5,822)	0	546	0	0	0	6	
37045V-10-0	GENERAL MOTORS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	577		523	538	(16)	0	0	(16)	0	523	0	54	54	6	
40131M-10-9	GUARDANT HEALTH ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	226		612	163	449	0	0	449	0	612	0	(385)	(385)	0	
410345-10-2	HANESBRANDS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	114		446	153	293	0	0	293	0	446	0	(332)	(332)	0	
44267D-10-7	HOWARD HUGHES ORD		08/11/2023	VARIOUS	4.000	499		499	306	194	0	0	194	0	499	0	0	0	0	
449253-10-3	IAA ORD		03/20/2023	VARIOUS	14.000	473		509	560	(51)	0	0	(51)	0	509	0	(37)	(37)	0	
452327-10-9	ILLUMINA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	1,341		2,266	1,415	851	0	0	851	0	2,266	0	(925)	(925)	0	
47233W-10-9	JEFFERIES FINANCIAL GROUP ORD		01/17/2023	VARIOUS	22.000	517		517	754	(237)	0	0	(237)	0	517	0	0	0	0	
477143-10-1	JETBLUE AIRWAYS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	231		386	168	217	0	0	217	0	386	0	(155)	(155)	0	
478160-10-4	JOHNSON & JOHNSON ORD		08/25/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	2,461		2,517	3,003	(486)	0	0	(486)	0	2,517	0	(56)	(56)	52	
487836-10-8	KELLANOVA ORD		10/02/2023	VARIOUS	4.000	276		276	285	(9)	0	0	(9)	0	276	0	0	0	7	
49177J-10-2	KENVUE ORD		08/29/2023	Not Available	0.389	9		7	0	0	0	0	0	0	7	0	3	3	0	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	VARIOUS	5.000	861		861	1,177	(316)	0	0	(316)	0	861	0	0	0	7	
531229-40-9	LIBRTY MEDIA LRTY SIRIUSXM SRS A ORD		08/04/2023	VARIOUS	6.000	237		237	236	1	0	0	1	0	237	0	0	0	0	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	Adjustment	5.000	127		127	196	(68)	0	0	(68)	0	127	0	0	0	0	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	Adjustment	0.935	9		25	0	0	0	0	0	0	25	0	(16)	(16)	0	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	VARIOUS	16.000	599		599	956	(358)	0	0	(358)	0	599	0	0	0	0	
53223X-10-7	LIFE STORAGE ORD		07/20/2023	VARIOUS	6.000	465		465	591	(126)	0	0	(126)	0	465	0	0	0	20	
550241-10-3	LUMEN TECHNOLOGIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	71.000	147		771	371	400	0	0	400	0	771	0	(624)	(624)	0	
552690-10-9	MDU RESOURCES GROUP ORD		06/01/2023	VARIOUS	20.000	554		554	607	(53)	0	0	(53)	0	554	0	0	0	9	
56585A-10-2	MARATHON PETROLEUM ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	608		236	466	(230)	0	0	(230)	0	236	0	372	372	12	
57638P-10-4	MASTERBRAND ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	165		102	106	(3)	0	0	(3)	0	102	0	62	62	0	
58463J-30-4	MEDICAL PROPERTIES REIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	49.000	237		888	546	342	0	0	342	0	888	0	(651)	(651)	50	
594918-10-4	MICROSOFT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	371		245	240	5	0	0	5	0	245	0	126	126	3	
636518-10-2	NATIONAL INSTRUMENTS ORD		10/12/2023	Not Available	7.000	420		326	258	68	0	0	68	0	326	0	94	94	6	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
693718-10-8	PACCAR ORD		02/08/2023	Not Available	0.500	34		22	33	(11)	0	0	(11)	0	22	0	12	12	1	
695263-10-3	PACWEST BANCORP ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	92		434	252	181	0	0	181	0	434	0	(342)	(342)	3	
70450Y-10-3	PAYPAL HOLDINGS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	991		1,121	997	123	0	0	123	0	1,121	0	(129)	(129)	0	
71880K-10-1	PHINIA ORD		07/05/2023	Not Available	0.800	28		16	0	0	0	0	0	0	16	0	12	12	0	
74982T-10-3	RXO ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	70		72	52	20	0	0	20	0	72	0	(2)	(2)	0	
78440X-88-7	SL GREEN RLTY REIT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	92		189	67	122	0	0	122	0	189	0	(97)	(97)	6	
78486Q-10-1	SVB FINANCIAL GROUP ORD		03/28/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1		948	690	258	0	0	258	0	948	0	(947)	(947)	0	
81181C-10-4	SEAGEN ORD		12/14/2023	Not Available	10.000	2,290		730	1,285	(555)	0	0	(555)	0	730	0	1,560	1,560	0	
82669G-10-4	SIGNATURE BANK ORD		03/29/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	1		635	576	59	0	0	59	0	635	0	(634)	(634)	4	
862121-10-0	STORE CAPITAL ORD		02/03/2023	Not Available	13.000	419		290	417	(127)	0	0	(127)	0	290	0	129	129	0	
87166B-10-2	SYNEOS HEALTH CL A ORD		09/29/2023	Not Available	8.000	344		477	293	183	0	0	183	0	477	0	(133)	(133)	0	
87918A-10-5	TELADOC HEALTH ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	247		963	237	727	0	0	727	0	963	0	(717)	(717)	0	
89832Q-10-9	TRUIST FINANCIAL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	1,985		2,966	2,582	385	0	0	385	0	2,966	0	(982)	(982)	62	
904214-10-3	UMPQUA HOLDINGS ORD		03/01/2023	VARIOUS	16.000	287		287	286	1	0	0	1	0	287	0	0	0	3	
92338C-10-3	VERALTO ORD		10/02/2023	Not Available	0.333	29		12	0	0	0	0	0	0	12	0	17	17	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	895		1,177	946	231	0	0	231	0	1,177	0	(282)	(282)	63	
92852X-10-3	VITESSE ENERGY ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	45		17	0	0	0	0	0	0	17	0	27	27	3	
928563-40-2	VMWARE CL A ORD		11/24/2023	Not Available	10.575	1,039		620	1,298	(678)	0	0	(678)	0	620	0	419	419	0	
959802-10-9	WESTERN UNION ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.000	261		598	303	295	0	0	295	0	598	0	(337)	(337)	10	
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	494		899	542	357	0	0	357	0	899	0	(405)	(405)	0	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	1,185		2,317	1,152	1,165	0	0	1,165	0	2,317	0	(1,132)	(1,132)	0	
G16962-10-5	BUNGE ORD		10/31/2023	VARIOUS	12.000	613		613	1,197	(584)	0	0	(584)	0	613	0	0	0	23	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD	C	10/06/2023	Not Available	16.000	1,864		385	1,821	(1,436)	0	0	(1,436)	0	385	0	1,479	1,479	0	
G5494J-10-3	LINDE ORD	C	03/01/2023	VARIOUS	24.000	7,415		7,415	7,828	(413)	0	0	(413)	0	7,415	0	0	0	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						59,902	XXX	64,085	74,007	(10,008)	0	0	(10,008)	0	64,085	0	(4,184)	(4,184)	798	XXX
5989999997. Total - Common Stocks - Part 4						59,902	XXX	64,085	74,007	(10,008)	0	0	(10,008)	0	64,085	0	(4,184)	(4,184)	798	XXX
5989999998. Total - Common Stocks - Part 5						1,455	XXX	1,374	0	0	0	0	0	0	1,374	0	81	81	5	XXX
5989999999. Total - Common Stocks						61,357	XXX	65,460	74,007	(10,008)	0	0	(10,008)	0	65,460	0	(4,103)	(4,103)	803	XXX
5999999999. Total - Preferred and Common Stocks						61,357	XXX	65,460	74,007	(10,008)	0	0	(10,008)	0	65,460	0	(4,103)	(4,103)	803	XXX
6009999999 - Totals						5,971,182	XXX	6,371,146	6,024,813	(10,008)	(19,159)	0	(29,168)	0	6,056,398	0	(85,216)	(85,216)	121,561	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	0.463	10	18	10	0	0	0	0	0	0	8	8	0	0
478160-10-4	JOHNSON & JOHNSON ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	603	632	603	0	0	0	0	0	0	29	29	5	0
498894-10-4	KNIFE RIVER ORD		06/01/2023	ITG INC	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	172	216	172	0	0	0	0	0	0	44	44	0	0
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	ITG INC	08/04/2023	Adjustment	16.000	589	589	589	0	0	0	0	0	0	0	0	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,374	1,455	1,374	0	0	0	0	0	0	81	81	5	0
5989999998. Total - Common Stocks								1,374	1,455	1,374	0	0	0	0	0	0	81	81	5	0
5999999999. Total - Preferred and Common Stocks								1,374	1,455	1,374	0	0	0	0	0	0	81	81	5	0
6009999999 - Totals								1,374	1,455	1,374	0	0	0	0	0	0	81	81	5	0

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US Bank	Minneapolis, MN	SD	0.000	0	0	210,000	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	(34)	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	209,966	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	209,966	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	209,966	XXX

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

1. January	202,737	4. April	207,684	7. July	206,022	10. October	210,000
2. February	207,695	5. May	209,963	8. August	209,927	11. November	209,992
3. March	207,698	6. June	210,000	9. September	213,833	12. December	209,966

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
000000-00-0	RBS CITIZENS NA CASH SWEEP	SD	11/02/2021	0.000		175,000	0	0
316175-10-8	FIDELITY IMM:GOVT I		12/29/2023	5.230		2,038,838	6,360	1,391
8309999999. Subtotal - All Other Money Market Mutual Funds						2,213,838	6,360	1,391
8609999999 - Total Cash Equivalents						2,213,838	6,360	1,391

1\.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH	O	Property & Casualty	0	0	387,367	385,332
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	Property & Casualty	1,742,347	1,472,667	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	O	Property & Casualty	0	0	443,674	423,044
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,742,347	1,472,667	831,041	808,376
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