PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

MICO INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address ENCOVA.COM

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

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

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

State of OH
County of FRANKLIN SS

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

THOMAS JOSPEH OBROKTA JR. PRESIDENT & CHIEF EXECUTIVE OFFICER	WILLIAM JOSEPH MCGEE JR. SECRETARY	JAMES CHRISTOPHER HOWAT 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	2,449	0.003	2,449	0	2,449	0.003
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,632,206	2.103	1,632,206	0	1,632,206	2.103
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,261,830	1.626	1,261,830	0	1,261,830	1.626
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	17,587,393	22.657	17,587,393	0	17,587,393	22.657
1.06 Industrial and miscellaneous	28,312,809	36.475	28,312,809	0	28,312,809	36.475
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	48,796,687	62.864	48,796,687	0	48,796,687	62.864
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)	973,017	1.254	973,017	0	973,017	1.254
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	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	945,793	1.218	945,793	0	945,793	1.218
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	55,597	0.072	55,597	0	55,597	0.072
3.09 Total common stocks	1,974,406	2.544	1,974,406	0	1,974,406	2.544
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)	5,586	0.007	5,586	0	5,586	0.007
6.02 Cash equivalents (Schedule E, Part 2)	26,780,721	34.501	26,780,720	0	26,780,720	34.501
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	26,786,307	34.508	26,786,306	0	26,786,306	34.508
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	65,438	0.084	65,438	0	65,438	0.084
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	77,622,838	100.000	77,622,837	0	77,622,837	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		16,732,303
2.	Cost of bonds and stocks acquired, Part 3, Column 7		37,169,338
3.	Accrual of discount		132,120
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	351,654	
	4.4. Part 4, Column 11	(5,028)	346,626
5.	Total gain (loss) on disposals, Part 4, Column 19		(3,215)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,555,157
7.	Deduct amortization of premium		50,921
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)		50,771,093
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		50,771,093

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	2,449	2,393	2,573	2,438
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	2,449	2,393	2,573	2,438
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,632,206	1,575,707	1,646,186	1,450,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,261,830	1,221,886	1,254,312	1,400,000
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	17,587,393	17,176,867	17,608,517	17,425,804
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	26,637,612	26,306,991	26,576,475	27,350,663
	9.	Canada	321,923	343,812	323,219	415,000
	10.	Other Countries	1,353,274	1,359,699	1,354,970	1,350,000
	11.	Totals	28,312,809	28,010,501	28,254,663	29,115,663
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	48,796,687	47,987,355	48,766,250	49,393,904
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	1,936,371	1,936,371	1,295,199	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	1,023	1,023	621	
	22.	Other Countries	37,013	37,013	26,825	
	23.	Totals	1,974,406	1,974,406	1,322,645	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	1,974,406	1,974,406	1,322,645	
	26.	Total Stocks	1,974,406	1,974,406	1,322,645	
	27.	Total Bonds and Stocks	50,771,093	49,961,761	50,088,895	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,449	0	0	0	0	XXX	2,449	0.0	1,056,212	7.0	2,449	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	2,449	0	0	0	0	XXX	2,449	0.0	1,056,212	7.0	2,449	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	0	1,082,122	550,084	0	XXX	1,632,206	3.3	50,000	0.3	1,632,206	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	0	1,082,122	550,084	0	XXX	1,632,206	3.3	50,000	0.3	1,632,206	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	50,000	1,015,711	196,119	XXX	1,261,830	2.6	451,614	3.0	1,261,830	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	0	0	50,000	1,015,711	196,119	XXX	1,261,830	2.6	451,614	3.0	1,261,830	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	759,701	3,346,024	6,666,807	5,049,336	1,765,525	XXX	17,587,393	36.0	7,651,763	50.6	17,587,393	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	759,701	3,346,024	6,666,807	5,049,336	1,765,525	XXX	17,587,393	36.0	7,651,763	50.6	17,587,393	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,606,623	12,084,935	6,331,831	1,941,647	368,793	XXX	23,333,829	47.8	5,029,084	33.3	15,764,329	7,569,501
6.2 NAIC 2	0	2,615,685	1,753,773	405,361	204,162	XXX	4,978,980	10.2	885,908	5.9	4,924,344	54,635
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	2,606,623	14,700,620	8,085,604	2,347,009	572,954	XXX	28,312,809	58.0	5,914,992	39.1	20,688,673	7,624,136
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 3,368,772	15,430,960	14,130,761	8,556,778	2,330,437	0	43,817,707	89.8	XXX	XXX	36,248,206	7,569,501
12.2 NAIC 2	(d) 0	2,615,685	1,753,773	405,361	204,162	0	4,978,980	10.2	XXX	XXX	4,924,344	54,635
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	3,368,772	18,046,644	15,884,533	8,962,139	2,534,599	0	(b) 48,796,687	100.0	XXX	XXX	41,172,551	7,624,136
12.8 Line 12.7 as a % of Col. 7	6.9	37.0	32.6	18.4	5.2	0.0	100.0	XXX	XXX	XXX	84.4	15.6
13. Total Bonds Prior Year												
13.1 NAIC 1	2,059,964	4,648,323	3,252,942	2,715,485	1,561,959	0	XXX	XXX	14,238,673	94.1	13,681,397	557,276
13.2 NAIC 2	49,996	394,365	269,825	171,722	0	0	XXX	XXX	885,908	5.9	830,422	55,486
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	2,109,960	5,042,688	3,522,766	2,887,207	1,561,959	0	XXX	XXX	(b) 15,124,581	100.0	14,511,819	612,761
13.8 Line 13.7 as a % of Col. 9	14.0	33.3	23.3	19.1	10.3	0.0	XXX	XXX	100.0	XXX	95.9	4.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,586,468	11,134,899	12,897,247	8,299,154	2,330,437	0	36,248,206	74.3	13,681,397	90.5	36,248,206	XXX
14.2 NAIC 2	0	2,615,685	1,699,137	405,361	204,162	0	4,924,344	10.1	830,422	5.5	4,924,344	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	1,586,468	13,750,584	14,596,384	8,704,516	2,534,599	0	41,172,551	84.4	14,511,819	95.9	41,172,551	XXX
14.8 Line 14.7 as a % of Col. 7	3.9	33.4	35.5	21.1	6.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	3.3	28.2	29.9	17.8	5.2	0.0	84.4	XXX	XXX	XXX	84.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,782,304	4,296,060	1,233,513	257,623	0	0	7,569,501	15.5	557,276	3.7	XXX	7,569,501
15.2 NAIC 2	0	0	54,635	0	0	0	54,635	0.1	55,486	0.4	XXX	54,635
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	1,782,304	4,296,060	1,288,149	257,623	0	0	7,624,136	15.6	612,761	4.1	XXX	7,624,136
15.8 Line 15.7 as a % of Col. 7	23.4	56.3	16.9	3.4	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.7	8.8	2.6	0.5	0.0	0.0	15.6	XXX	XXX	XXX	XXX	15.6

(a) Includes $ 7,624,136 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 $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	1,050,427	6.9	0	0
1.02 Residential Mortgage-Backed Securities	2,449	0	0	0	0	XXX	2,449	0.0	5,785	0.0	2,449	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	2,449	0	0	0	0	XXX	2,449	0.0	1,056,212	7.0	2,449	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	0	1,082,122	550,084	0	XXX	1,632,206	3.3	50,000	0.3	1,632,206	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	0	1,082,122	550,084	0	XXX	1,632,206	3.3	50,000	0.3	1,632,206	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	50,000	1,015,711	196,119	XXX	1,261,830	2.6	451,614	3.0	1,261,830	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	0	0	50,000	1,015,711	196,119	XXX	1,261,830	2.6	451,614	3.0	1,261,830	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	3,761,213	1,939,370	701,225	XXX	6,401,808	13.1	1,376,221	9.1	6,401,808	0
5.02 Residential Mortgage-Backed Securities	759,701	3,346,024	2,905,594	3,109,966	1,064,300	XXX	11,185,585	22.9	6,275,542	41.5	11,185,585	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	759,701	3,346,024	6,666,807	5,049,336	1,765,525	XXX	17,587,393	36.0	7,651,763	50.6	17,587,393	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	549,908	7,909,663	4,573,669	2,089,385	572,954	XXX	15,695,580	32.2	4,328,295	28.6	14,441,226	1,254,354
6.02 Residential Mortgage-Backed Securities	997,220	1,802,063	608,295	257,623	0	XXX	3,665,201	7.5	206,565	1.4	0	3,665,201
6.03 Commercial Mortgage-Backed Securities	541,906	1,132,960	2,278,421	0	0	XXX	3,953,288	8.1	403,963	2.7	2,484,919	1,468,369
6.04 Other Loan-Backed and Structured Securities	517,588	3,855,933	625,219	0	0	XXX	4,998,740	10.2	976,168	6.5	3,762,528	1,236,212
6.05 Totals	2,606,623	14,700,620	8,085,604	2,347,009	572,954	XXX	28,312,809	58.0	5,914,992	39.1	20,688,673	7,624,136
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	549,908	7,909,663	9,467,004	5,594,550	1,470,299	XXX	24,991,424	51.2	XXX	XXX	23,737,070	1,254,354
12.02 Residential Mortgage-Backed Securities	1,759,370	5,148,087	3,513,889	3,367,589	1,064,300	XXX	14,853,235	30.4	XXX	XXX	11,188,034	3,665,201
12.03 Commercial Mortgage-Backed Securities	541,906	1,132,960	2,278,421	0	0	XXX	3,953,288	8.1	XXX	XXX	2,484,919	1,468,369
12.04 Other Loan-Backed and Structured Securities	517,588	3,855,933	625,219	0	0	XXX	4,998,740	10.2	XXX	XXX	3,762,528	1,236,212
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	3,368,772	18,046,644	15,884,533	8,962,139	2,534,599	0	48,796,687	100.0	XXX	XXX	41,172,551	7,624,136
12.10 Line 12.09 as a % of Col. 7	6.9	37.0	32.6	18.4	5.2	0.0	100.0	XXX	XXX	XXX	84.4	15.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,150,419	1,790,911	1,617,520	1,406,024	1,291,684	XXX	XXX	XXX	7,256,557	48.0	7,001,117	255,440
13.02 Residential Mortgage-Backed Securities	377,578	2,453,971	1,904,885	1,481,183	270,275	XXX	XXX	XXX	6,487,892	42.9	6,281,327	206,565
13.03 Commercial Mortgage-Backed Securities	200,264	203,699	0	0	0	XXX	XXX	XXX	403,963	2.7	302,854	101,109
13.04 Other Loan-Backed and Structured Securities	381,699	594,107	362	0	0	XXX	XXX	XXX	976,168	6.5	926,521	49,647
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	2,109,960	5,042,688	3,522,766	2,887,207	1,561,959	0	XXX	XXX	15,124,581	100.0	14,511,819	612,761
13.10 Line 13.09 as a % of Col. 9	14.0	33.3	23.3	19.1	10.3	0.0	XXX	XXX	100.0	XXX	95.9	4.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	349,918	6,909,935	9,412,369	5,594,550	1,470,299	XXX	23,737,070	48.6	7,001,117	46.3	23,737,070	XXX
14.02 Residential Mortgage-Backed Securities	762,150	3,346,024	2,905,594	3,109,966	1,064,300	XXX	11,188,034	22.9	6,281,327	41.5	11,188,034	XXX
14.03 Commercial Mortgage-Backed Securities	0	206,497	2,278,421	0	0	XXX	2,484,919	5.1	302,854	2.0	2,484,919	XXX
14.04 Other Loan-Backed and Structured Securities	474,401	3,288,127	0	0	0	XXX	3,762,528	7.7	926,521	6.1	3,762,528	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	1,586,468	13,750,584	14,596,384	8,704,516	2,534,599	0	41,172,551	84.4	14,511,819	95.9	41,172,551	XXX
14.10 Line 14.09 as a % of Col. 7	3.9	33.4	35.5	21.1	6.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	3.3	28.2	29.9	17.8	5.2	0.0	84.4	XXX	XXX	XXX	84.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	199,990	999,729	54,635	0	0	XXX	1,254,354	2.6	255,440	1.7	XXX	1,254,354
15.02 Residential Mortgage-Backed Securities	997,220	1,802,063	608,295	257,623	0	XXX	3,665,201	7.5	206,565	1.4	XXX	3,665,201
15.03 Commercial Mortgage-Backed Securities	541,906	926,463	0	0	0	XXX	1,468,369	3.0	101,109	0.7	XXX	1,468,369
15.04 Other Loan-Backed and Structured Securities	43,188	567,806	625,219	0	0	XXX	1,236,212	2.5	49,647	0.3	XXX	1,236,212
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	1,782,304	4,296,060	1,288,149	257,623	0	0	7,624,136	15.6	612,761	4.1	XXX	7,624,136
15.10 Line 15.09 as a % of Col. 7	23.4	56.3	16.9	3.4	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.7	8.8	2.6	0.5	0.0	0.0	15.6	XXX	XXX	XXX	XXX	15.6

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	59,615,435	0	59,615,435	0
2.	Cost of cash equivalents acquired	11,182,005	0	11,182,005	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	44,016,720	0	44,016,720	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)	26,780,720	0	26,780,720	0
11.	Deduct total nonadmitted amounts	0	0	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	26,780,720	0	26,780,720	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
38377R-VK-8	GNR 2010-166 GP - CMO/RMBS			4	1.A	2,573	98.1817	2,393	2,438	2,449	0	(19)	0	0	3.000	1.763	MON	6	73	04/20/2012	04/20/2039
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,573	XXX	2,393	2,438	2,449	0	(19)	0	0	XXX	XXX	XXX	6	73	XXX	XXX
0109999999. Total - U.S. Government Bonds						2,573	XXX	2,393	2,438	2,449	0	(19)	0	0	XXX	XXX	XXX	6	73	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063A-5E-0	CALIFORNIA ST			1	1.C FE	506,896	121.4570	485,828	400,000	500,084	0	(6,812)	0	0	7.500	4.435	AO	7,500	30,000	02/03/2023	04/01/2034
419792-K6-2	HAWAII ST			1,2	1.C FE	1,089,290	105.5660	1,055,660	1,000,000	1,082,122	0	(7,168)	0	0	5.950	4.790	AO	14,875	54,376	01/10/2023	10/01/2035
68609T-A6-5	OREGON	SD		1,2	1.B FE	50,000	68.4380	34,219	50,000	50,000	0	0	0	0	2.419	2.419	FA	504	1,210	07/09/2020	08/01/2043
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,646,186	XXX	1,575,707	1,450,000	1,632,206	0	(13,980)	0	0	XXX	XXX	XXX	22,879	85,586	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						1,646,186	XXX	1,575,707	1,450,000	1,632,206	0	(13,980)	0	0	XXX	XXX	XXX	22,879	85,586	XXX	XXX
345102-LT-2	FOOTHILL-DE ANZA CALIF CMNTY COLLEGE DIS			1	1.A FE	213,593	87.1560	217,890	250,000	215,204	0	1,612	0	0	3.223	4.538	FA	3,357	8,058	01/09/2023	08/01/2038
59163P-KT-9	METRO ORE			2	1.A FE	644,715	86.9830	652,373	750,000	650,507	0	5,792	0	0	3.300	4.825	JD	2,063	24,750	02/07/2023	06/01/2035
665337-QG-9	NORTHERN LEBANON PA SCH DIST			2	1.C FE	196,004	97.1030	194,206	200,000	196,119	0	79	0	0	4.000	4.121	MS	2,667	8,000	04/26/2022	09/01/2050
798186-P9-7	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	50,000	77.9380	38,969	50,000	50,000	0	0	0	0	1.927	1.927	FA	401	964	01/08/2021	08/01/2034
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	50,000	76.8720	38,436	50,000	50,000	0	0	0	0	2.027	2.027	FA	422	1,014	01/08/2021	08/01/2035
910678-S9-3	UNITED INDPT SCH DIST TEX	SD		2	1.A FE	50,000	73.9870	36,994	50,000	50,000	0	0	0	0	2.800	2.800	FA	529	1,400	02/12/2020	08/15/2040
932423-VN-3	WALLED LAKE MICH CONS SCH DIST				1.B FE	50,000	86.0380	43,019	50,000	50,000	0	0	0	0	1.522	1.522	MN	127	761	01/15/2021	05/01/2029
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,254,312	XXX	1,221,886	1,400,000	1,261,830	0	7,482	0	0	XXX	XXX	XXX	9,566	44,946	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						1,254,312	XXX	1,221,886	1,400,000	1,261,830	0	7,482	0	0	XXX	XXX	XXX	9,566	44,946	XXX	XXX
010268-CX-6	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1,2	1.C FE	333,348	77.3900	332,777	430,000	337,784	0	4,437	0	0	2.650	4.809	MS	3,798	11,395	02/07/2023	09/01/2037
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1,2	1.B FE	56,179	86.8730	43,437	50,000	55,256	0	(318)	0	0	3.338	1.800	AO	417	1,669	01/08/2021	10/01/2037
130179-TN-4	CALIFORNIA EDL FACS AUTH REV	SD		1	1.A FE	183,837	123.8920	185,838	150,000	182,713	0	(683)	0	0	5.000	3.720	AO	1,875	7,500	04/25/2022	04/01/2051
20281P-KM-3	COMMONWEALTH FING AUTH PA REV			1	1.E FE	473,345	94.6380	473,190	500,000	475,347	0	2,002	0	0	4.014	4.667	JD	1,673	20,070	01/11/2023	06/01/2033
220245-L8-5	CORPUS CHRISTI TEX UTIL SYS REV	SD		2	1.D FE	101,960	74.9570	74,957	100,000	101,266	0	(210)	0	0	2.809	2.562	JJ	1,295	2,809	08/12/2020	07/15/2040
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			1	1.C FE	265,993	106.6170	266,543	250,000	265,648	0	(344)	0	0	5.522	5.032	AO	3,451	13,805	02/23/2023	10/01/2044
38611T-CB-1	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			2	1.E FE	148,868	100.0990	150,149	150,000	148,922	0	30	0	0	4.000	4.050	AO	1,500	6,000	04/25/2022	10/01/2045
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R	SD		1,2	1.C FE	100,000	76.6780	76,678	100,000	100,000	0	0	0	0	3.216	3.216	AO	804	3,216	02/12/2020	10/01/2049
47770V-BR-0	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	674,129	100.7750	690,309	685,000	674,887	0	758	0	0	4.433	4.636	JJ	16,624	12,653	02/17/2023	01/01/2033
485428-ZY-5	KANSAS ST DEV FIN AUTH REV			1	1.D FE	258,120	104.9920	262,480	250,000	257,604	0	(516)	0	0	5.501	5.118	MN	2,292	13,753	01/05/2023	05/01/2034
557363-DY-1	MADISON CNTY N Y CAP RESOURCE CORP REV			1	1.D FE	210,603	88.0950	220,238	250,000	213,459	0	2,856	0	0	3.094	5.050	JJ	3,868	3,868	01/09/2023	07/01/2033
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED	SD		1,2	1.C FE	51,632	83.9900	41,995	50,000	51,032	0	(159)	0	0	3.395	3.003	AO	358	1,698	02/04/2020	10/15/2040
59335K-ER-4	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.G FE	278,558	112.0740	280,185	250,000	276,240	0	(2,317)	0	0	5.000	3.591	AO	3,125	8,299	01/19/2023	10/01/2034
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS	SD		1	1.D FE	63,886	112.5610	56,281	50,000	58,834	0	(554)	0	0	6.772	4.778	MS	1,129	3,386	06/07/2012	09/01/2035
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	85,320	81.5780	61,184	75,000	83,948	0	(420)	0	0	3.384	2.514	JD	212	2,538	08/14/2020	12/01/2040
603827-E4-4	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM			2	1.E FE	594,116	108.0610	594,336	550,000	588,112	0	(6,004)	0	0	5.000	3.600	JJ	13,750	13,750	01/06/2023	01/01/2034
60637B-2T-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	539,583	107.4540	526,525	490,000	535,624	0	(3,959)	0	0	5.750	4.403	MN	4,696	20,248	01/19/2023	05/01/2053
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	302,483	121.8520	304,630	250,000	302,430	0	(52)	0	0	7.102	5.225	JJ	8,878	0	12/18/2023	01/01/2041
660043-DS-6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	SD		2	1.F FE	52,423	85.1530	42,577	50,000	51,494	0	(248)	0	0	3.696	3.093	JD	154	1,848	02/05/2020	06/01/2039
663903-DN-9	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE				1.B FE	260,898	104.6160	261,540	250,000	260,045	0	(852)	0	0	5.438	4.875	MN	1,737	13,595	01/05/2023	11/15/2032
67760H-NH-0	OHIO ST TPK COMMN TPK REV	SD		2	1.C FE	50,290	73.0970	36,549	50,000	50,189	0	(28)	0	0	3.196	3.127	FA	604	1,598	02/06/2020	02/15/2048
70879Q-SZ-7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	540,481	107.2630	530,952	495,000	537,084	0	(3,396)	0	0	5.750	4.560	AO	7,116	17,849	01/11/2023	10/01/2053
709221-TF-2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE	SD		1	1.D FE	117,839	108.3280	108,328	100,000	112,224	0	(613)	0	0	5.848	4.645	JD	487	5,848	06/07/2012	12/01/2037
76913C-BF-5	RIVERSIDE CNTY CALIF PENSION OBLIG	SD		1	1.C FE	100,000	91.1440	91,144	100,000	100,000	0	0	0	0	3.818	3.818	FA	1,442	3,818	04/23/2020	02/15/2038

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
786089-JR-4	SACRAMENTO CALIF WTR REV	SD		1,2	1.D FE	50,000	79.3480	39,674	50,000	50,000	0	0	0	0	3.180	3.180	MS	530	7,186	04/24/2020	09/01/2042
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	54,892	81.6840	40,842	50,000	53,205	0	(510)	0	0	3.303	2.129	MN	275	1,652	08/06/2020	11/01/2039
837227-7N-1	SOUTH CENTRAL REGIONAL WATER AUTHORITY	SD		2	1.D FE	51,123	79.1450	39,573	50,000	50,704	0	(113)	0	0	3.500	3.223	FA	729	1,750	02/06/2020	08/01/2043
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE			1	1.A FE	250,000	102.1580	255,395	250,000	250,000	0	0	0	0	5.102	5.103	MS	4,252	5,598	03/10/2023	04/01/2035
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV	SD		2	1.C FE	104,217	79.9610	79,961	100,000	102,676	0	(414)	0	0	3.504	3.000	MN	584	3,504	02/11/2020	11/01/2044
92778W-LB-0	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1,2	1.B FE	75,116	76.6200	57,465	75,000	75,083	0	(12)	0	0	2.110	2.092	MS	528	1,583	01/14/2021	09/01/2035
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						6,429,231	XXX	6,225,726	6,250,000	6,401,808	0	(11,640)	0	0	XXX	XXX	XXX	88,182	212,483	XXX	XXX
3131XT-QN-3	FH ZM0461 - RMBS			4	1.A	30,365	92.2657	27,131	29,405	30,787	0	17	0	0	3.500	2.798	MON	86	1,029	12/17/2015	11/01/2045
3131XV-F6-7	FH ZM1989 - RMBS			4	1.A	54,306	90.6767	47,642	52,541	55,165	0	(118)	0	0	3.000	2.158	MON	131	1,576	10/27/2016	10/01/2041
31329J-PX-9	FH ZA1338 - RMBS			4	1.A	11,893	91.7233	10,551	11,503	12,037	0	(10)	0	0	3.000	2.237	MON	29	345	07/19/2012	08/01/2042
31329K-X3-3	FH ZA2498 - RMBS			4	1.A	51,224	95.6470	48,796	51,017	51,297	0	(25)	0	0	3.500	3.356	MON	149	1,786	05/24/2018	03/01/2038
3132A4-6K-9	FH ZS4474 - RMBS			4	1.A	14,071	94.5152	12,873	13,620	14,283	0	(4)	0	0	3.500	2.664	MON	40	477	02/23/2012	03/01/2042
3132A5-AY-1	FH ZS4523 - RMBS			4	1.A	22,213	93.7995	20,729	22,099	22,228	0	(3)	0	0	3.500	3.392	MON	64	773	08/06/2013	07/01/2043
3132A5-E8-4	FH ZS4659 - RMBS			4	1.A	34,898	93.0874	30,994	33,296	36,637	0	41	0	0	3.500	2.094	MON	97	1,165	04/14/2016	04/01/2046
3132DP-HH-4	FH SD2032 - RMBS			4	1.A	234,825	99.7540	234,065	234,642	234,792	0	(33)	0	0	5.000	4.990	MON	978	10,754	12/29/2022	12/01/2052
3132DP-S9-0	FH SD2344 - RMBS			4	1.A	334,633	99.5800	331,107	332,503	334,566	0	(67)	0	0	5.000	4.906	MON	1,385	9,698	04/28/2023	02/01/2053
3136A5-YC-4	FNR 2012-30 ED - CMO/RMBS			4	1.A	221	99.2494	215	217	217	0	0	0	0	2.500	1.991	MON	0	5	04/19/2012	04/25/2031
3138MQ-4E-0	FN AQ8920 - RMBS			4	1.A	13,665	94.7320	12,447	13,139	13,314	0	(34)	0	0	2.500	1.635	MON	27	328	02/06/2013	01/01/2028
3138WD-3Z-2	FN AS4415 - RMBS			4	1.A	179,202	93.4036	156,408	167,454	179,829	0	(4)	0	0	3.500	2.409	MON	488	5,861	09/27/2016	02/01/2045
3138WE-KK-4	FN AS4797 - RMBS			4	1.A	18,471	92.2662	16,178	17,534	18,758	0	23	0	0	3.500	2.466	MON	51	614	04/07/2015	04/01/2045
3138WF-TA-4	FN AS5944 - RMBS			4	1.A	21,129	93.6738	18,873	20,147	21,356	0	35	0	0	3.500	2.622	MON	59	705	10/19/2015	10/01/2045
31397Q-LT-3	FNR 2011-4 PK - CMO/RMBS			4	1.A	447	99.2105	422	425	425	0	(2)	0	0	3.000	1.756	MON	1	13	05/02/2012	04/25/2040
31398V-7F-7	FHR 3649 BW - CMO/RMBS			4	1.A	593	98.8545	552	558	561	0	(4)	0	0	4.000	2.085	MON	2	22	05/01/2012	03/15/2025
3140F1-YB-2	FN BC6105 - RMBS			4	1.A	74,550	93.2193	66,304	71,127	75,529	0	214	0	0	3.500	2.625	MON	207	2,489	05/23/2016	06/01/2046
3140FP-DG-1	FN BE3702 - RMBS			4	1.A	50,069	96.5337	46,101	47,756	52,218	0	157	0	0	4.000	2.661	MON	159	1,910	12/06/2017	06/01/2047
3140MT-E4-1	FN BW1954 - RMBS			4	1.A	1,865,000	97.2843	1,832,389	1,883,541	1,865,441	0	441	0	0	4.500	4.637	MON	7,063	70,633	01/20/2023	07/01/2052
3140QN-BZ-4	FN CB2755 - RMBS			4	1.A	162,902	89.0222	155,647	174,840	163,312	0	229	0	0	3.000	3.894	MON	437	5,245	06/29/2022	02/01/2052
3140QQ-2H-7	FN CB5275 - RMBS			4	1.A	4,497,722	99.6294	4,482,806	4,499,480	4,497,185	0	(610)	0	0	5.000	5.008	MON	18,748	224,974	12/27/2022	12/01/2052
3140QR-PX-5	FN CB5837 - RMBS			4	1.A	483,689	100.0253	486,090	485,967	483,703	0	14	0	0	5.000	5.070	MON	2,025	8,099	07/13/2023	03/01/2053
3140X4-M4-5	FN FM1278 - RMBS			4	1.A	58,254	94.0821	53,560	56,929	58,513	0	(98)	0	0	3.000	2.226	MON	142	1,708	07/30/2019	07/01/2034
3140X8-KJ-5	FN FM4796 - RMBS			4	1.A	273,194	82.7329	216,839	262,096	272,424	0	(296)	0	0	2.000	1.534	MON	437	5,242	11/20/2020	11/01/2050
3140XK-NG-1	FN FS3990 - RMBS			4	1.A	1,897,199	99.3110	1,895,380	1,908,531	1,897,339	0	140	0	0	5.000	5.090	MON	7,952	71,570	02/16/2023	02/01/2053
3140XK-RW-2	FN FS4100 - RMBS			4	1.A	473,082	101.3523	477,316	470,948	473,035	0	(47)	0	0	5.500	5.426	MON	2,159	12,951	05/30/2023	03/01/2053
31418D-6L-1	FN MA4474 - RMBS			4	1.A	321,467	85.7667	269,728	314,490	320,635	0	(337)	0	0	2.000	1.668	MON	524	6,290	10/05/2021	11/01/2041
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						11,179,286	XXX	10,951,141	11,175,804	11,185,585	0	(382)	0	0	XXX	XXX	XXX	43,442	446,264	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						17,608,517	XXX	17,176,867	17,425,804	17,587,393	0	(12,023)	0	0	XXX	XXX	XXX	131,623	658,748	XXX	XXX
00287Y-BV-0	ABBVIE INC			1,2	1.G FE	51,674	95.8845	47,942	50,000	50,999	0	(352)	0	0	2.950	2.190	MN	164	1,475	01/20/2022	11/21/2026
010392-FU-7	ALABAMA POWER CO			1,2	1.E FE	66,177	81.3706	61,028	75,000	67,895	0	941	0	0	1.450	3.022	MS	320	1,088	02/24/2022	09/15/2030
010392-FX-1	ALABAMA POWER CO			1,2	1.E FE	49,966	88.8369	44,418	50,000	49,971	0	3	0	0	3.050	3.058	MS	449	1,525	03/02/2022	03/15/2032
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	233,100	97.1250	242,813	250,000	233,970	0	870	0	0	4.750	5.521	AO	2,507	7,884	03/02/2023	04/15/2035
02361D-AS-9	AMEREN ILLINOIS CO			1,2	1.F FE	243,230	97.0168	242,542	250,000	244,309	0	1,079	0	0	3.800	4.378	MN	1,214	9,500	01/30/2023	05/15/2028
025537-AV-3	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	49,868	103.1664	51,583	50,000	49,895	0	24	0	0	5.750	5.812	MN	479	2,867	10/31/2022	11/01/2027
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	48,359	99.6186	49,809	50,000	49,957	0	343	0	0	2.900	3.608	FA	544	1,450	01/02/2019	02/16/2024
02665W-ED-9	AMERICAN HONDA FINANCE CORP			1	1.G FE	249,505	100.6678	251,670	250,000	249,592	0	87	0	0	4.700	4.745	JJ	5,516	5,875	01/10/2023	01/12/2028

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
03027X-BV-1	AMERICAN TOWER CORP			1,2	2.C FE	44,937	96.2913	48,146	50,000	46,175	0	1,047	0	0	3.650	6.327	MS	537	1,825	10/21/2022	03/15/2027
03027X-BY-5	AMERICAN TOWER CORP			1,2	2.C FE	249,235	102.2766	255,692	250,000	249,353	0	118	0	0	5.500	5.570	MS	4,049	7,333	02/28/2023	03/15/2028
031162-DP-2	AMGEN INC			1,2	2.A FE	249,565	102.3016	255,754	250,000	249,630	0	65	0	0	5.150	5.190	MS	4,256	6,438	02/15/2023	03/02/2028
037833-CR-9	APPLE INC			1,2	1.B FE	53,234	96.7490	48,375	50,000	52,016	0	(623)	0	0	3.200	1.860	MN	222	1,600	01/10/2022	05/11/2027
05565E-BQ-7	BMW US CAPITAL LLC			1	1.F FE	99,953	98.7935	98,794	100,000	99,996	0	16	0	0	0.800	0.816	AO	200	800	03/29/2021	04/01/2024
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.E FE	54,000	93.7020	50,599	54,000	54,000	0	0	0	0	3.419	3.419	JD	56	1,846	12/12/2017	12/20/2028
06051G-HV-4	BANK OF AMERICA CORP			1,2,5	1.G FE	442,285	90.5230	452,615	500,000	447,331	0	5,046	0	0	3.194	5.105	JJ	7,009	7,985	03/28/2023	07/23/2030
06051G-JR-1	BANK OF AMERICA CORP			1,2,5	1.G FE	50,000	98.4415	49,221	50,000	50,000	0	0	0	0	0.976	0.976	AO	94	488	04/16/2021	04/22/2025
06051G-KJ-7	BANK OF AMERICA CORP			1,2,5	1.G FE	50,000	92.2215	46,111	50,000	50,000	0	0	0	0	2.551	2.552	FA	521	1,276	02/01/2022	02/04/2028
06406R-AS-6	BANK OF NEW YORK MELLON CORP			2	1.F FE	99,893	98.4025	98,403	100,000	99,989	0	36	0	0	0.500	0.536	AO	90	500	04/19/2021	04/26/2024
06406R-BA-4	BANK OF NEW YORK MELLON CORP			2	1.F FE	49,958	93.0145	46,507	50,000	49,973	0	8	0	0	2.050	2.068	JJ	441	1,025	01/19/2022	01/26/2027
06406R-BP-1	BANK OF NEW YORK MELLON CORP			2,5	1.E FE	250,000	97.4668	243,667	250,000	250,000	0	0	0	0	4.706	4.708	FA	4,902	5,915	01/24/2023	02/01/2034
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.A FE	203,826	77.4241	232,272	300,000	204,162	0	336	0	0	3.650	5.999	FA	4,137	0	09/27/2023	08/15/2052
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	500,000	100.6828	503,414	500,000	500,000	0	0	0	0	4.812	4.812	FA	9,223	12,030	02/09/2023	02/13/2033
134429-BG-3	CAMPBELL SOUP CO			1,2	2.B FE	293,745	97.8094	293,428	300,000	294,033	0	896	0	0	4.150	4.649	MS	3,666	12,450	02/23/2023	03/15/2028
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	49,926	92.1830	46,092	50,000	49,956	0	15	0	0	1.750	1.781	JD	70	875	11/17/2021	12/02/2026
14040H-CH-6	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	48,048	89.8499	44,925	50,000	48,507	0	246	0	0	1.878	2.618	MN	154	939	02/10/2022	11/02/2027
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	235,398	98.0441	245,110	250,000	237,887	0	2,490	0	0	4.927	6.276	MN	1,745	12,318	03/16/2023	05/10/2028
172967-LW-9	CITIGROUP INC			1,2,5	1.G FE	232,790	96.3046	240,762	250,000	235,148	0	2,358	0	0	4.075	5.379	AO	1,924	10,188	01/04/2023	04/23/2029
172967-NG-2	CITIGROUP INC			1,2,5	1.G FE	50,000	94.1811	47,091	50,000	50,000	0	0	0	0	3.070	3.071	FA	542	1,535	02/16/2022	02/24/2028
17327C-AN-3	CITIGROUP INC			1,2,5	1.G FE	50,000	96.0622	48,031	50,000	50,000	0	0	0	0	2.014	2.015	JJ	436	1,007	01/18/2022	01/25/2026
191216-DK-3	COCA-COLA CO			1	1.E FE	99,613	86.2659	86,266	100,000	99,714	0	37	0	0	2.000	2.043	MS	644	2,000	03/01/2021	03/05/2031
194162-AN-3	COLGATE-PALMOLIVE CO			1,2	1.D FE	99,880	96.4782	96,478	100,000	99,912	0	23	0	0	3.100	3.126	FA	1,171	3,152	08/01/2022	08/15/2027
20030N-BH-3	COMCAST CORP			1	1.G FE	101,402	96.8788	96,879	100,000	100,808	0	(73)	0	0	4.250	4.141	JJ	1,960	4,250	05/15/2014	01/15/2033
210518-DS-2	CONSUMERS ENERGY CO			1,2	1.E FE	499,070	100.3481	501,741	500,000	499,270	0	200	0	0	4.650	4.689	MS	7,750	14,919	01/03/2023	03/01/2028
24422E-WA-3	JOHN DEERE CAPITAL CORP				1.F FE	149,915	92.3703	138,555	150,000	149,947	0	17	0	0	1.700	1.712	JJ	1,204	2,550	01/04/2022	01/11/2027
24422E-WR-6	JOHN DEERE CAPITAL CORP				1.F FE	499,750	101.5247	507,624	500,000	499,801	0	51	0	0	4.750	4.761	JJ	10,622	12,601	01/03/2023	01/20/2028
25243Y-AH-2	DIAGEO CAPITAL PLC		C	1	1.G FE	61,785	109.3896	54,695	50,000	58,071	0	(469)	0	0	5.875	4.224	MS	743	2,938	08/18/2014	09/30/2036
254687-DK-9	WALT DISNEY CO			1,2	1.G FE	49,911	96.9981	48,499	50,000	49,970	0	10	0	0	3.375	3.397	MN	216	1,688	05/17/2017	11/15/2026
25746U-DR-7	DOMINION ENERGY INC			1,2	2.B FE	256,075	102.8862	257,216	250,000	255,601	0	(474)	0	0	5.375	5.052	MN	1,717	13,326	01/11/2023	11/15/2032
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
278642-BA-0	EBAY INC			1,2	2.A FE	49,932	104.4331	52,217	50,000	49,945	0	12	0	0	5.950	5.982	MN	322	2,975	11/07/2022	11/22/2027
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	249,508	104.5341	261,335	250,000	249,521	0	14	0	0	5.350	5.377	JJ	5,610	7,468	01/03/2023	01/31/2033
29736R-AR-1	ESTEE LAUDER COMPANIES INC			1,2	1.F FE	99,340	83.5791	83,579	100,000	99,513	0	62	0	0	1.950	2.023	MS	574	1,950	03/01/2021	03/15/2031
30161N-BJ-9	EXELON CORP			1,2	2.B FE	249,580	101.4667	253,667	250,000	249,655	0	75	0	0	5.150	5.187	MS	3,791	7,296	02/16/2023	03/15/2028
341081-EU-7	FLORIDA POWER & LIGHT CO			1	1.E FE	84,325	101.5848	76,189	75,000	81,088	0	(389)	0	0	5.400	4.498	MS	1,350	4,050	11/19/2013	09/01/2035
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	50,000	92.7811	46,391	50,000	50,000	0	0	0	0	2.640	2.640	FA	466	1,320	01/19/2022	02/24/2028
438516-BW-5	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	99,793	98.2218	98,222	100,000	99,973	0	43	0	0	2.300	2.344	FA	869	2,300	07/30/2019	08/15/2024
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	50,000	62.6834	31,342	50,000	50,000	0	0	0	0	2.667	2.667	AO	333	1,334	08/05/2020	10/01/2050
452308-AR-0	ILLINOIS TOOL WORKS INC			1,2	1.E FE	47,557	89.3937	44,697	50,000	48,085	0	66	0	0	3.900	4.198	MS	650	1,950	08/07/2014	09/01/2042
458140-CE-8	INTEL CORP			1,2	1.F FE	249,793	101.5762	253,941	250,000	249,826	0	33	0	0	4.875	4.894	FA	4,773	6,094	02/07/2023	02/10/2028
459200-KX-8	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	499,225	100.6428	503,214	500,000	499,352	0	127	0	0	4.500	4.535	FA	9,063	11,250	01/30/2023	02/06/2028
46647P-CW-4	JPMORGAN CHASE & CO			1,2,5	1.E FE	50,000	94.1126	47,056	50,000	50,000	0	0	0	0	2.947	2.948	FA	520	1,474	02/16/2022	02/24/2028
487836-BZ-0	KELLANOVA			1,2	2.B FE	337,250	101.4732	355,156	350,000	337,384	0	134	0	0	5.250	5.761	MS	6,125	0	11/16/2023	03/01/2033
49177J-AK-8	KENVUE INC			1,2	1.F FE	249,453	102.7787	256,947	250,000	249,491	0	38	0	0	4.900	4.927	MS	3,369	6,125	03/08/2023	03/22/2033

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
49327M-3H-5	KEYBANK NA			1,2	2.A FE	497,725	93.6313	468,157	500,000	497,894	0	169	0	0	5.000	5.058	JJ	10,764	12,500	02/06/2023	01/26/2033
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	128,404	93.4505	116,813	125,000	127,672	0	(405)	0	0	3.100	2.711	MS	1,023	3,875	03/02/2022	03/26/2030
57636Q-AS-3	MASTERCARD INC			1,2	1.E FE	99,872	85.2125	85,213	100,000	99,906	0	12	0	0	1.900	1.914	MS	559	1,900	03/02/2021	03/15/2031
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	49,410	92.0774	46,039	50,000	49,533	0	15	0	0	4.150	4.221	MN	248	2,075	05/14/2014	05/18/2043
58933Y-AJ-4	MERCK & CO INC	SD		1	1.E FE	49,410	92.0774	46,039	50,000	49,536	0	15	0	0	4.150	4.221	MN	248	2,075	05/14/2014	05/18/2043
58933Y-BM-6	MERCK & CO INC			1,2	1.E FE	219,928	102.7564	256,891	250,000	220,037	0	109	0	0	5.000	5.860	MN	1,528	6,250	10/03/2023	05/17/2053
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	499,955	101.1168	505,584	500,000	499,963	0	8	0	0	5.050	5.052	JJ	12,274	12,625	01/03/2023	01/06/2028
595620-AL-9	MIDAMERICAN ENERGY CO			1,2	1.F FE	110,483	94.4319	94,432	100,000	108,282	0	(277)	0	0	4.800	4.169	MS	1,413	4,800	07/30/2014	09/15/2043
595620-AT-2	MIDAMERICAN ENERGY CO			1,2	1.F FE	242,375	95.4277	238,569	250,000	243,416	0	1,041	0	0	3.650	4.211	AO	1,926	9,125	01/19/2023	04/15/2029
61747Y-EK-7	MORGAN STANLEY			1,2,5	1.E FE	50,000	92.8147	46,407	50,000	50,000	0	0	0	0	2.475	2.476	JJ	550	1,238	01/19/2022	01/21/2028
64952W-EB-5	NEW YORK LIFE GLOBAL FUNDING				1.A FE	99,941	98.3096	98,310	100,000	99,994	0	20	0	0	0.550	0.570	AO	99	550	04/20/2021	04/26/2024
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
654106-AF-0	NIKE INC	SD		1,2	1.E FE	46,220	94.8418	47,421	50,000	48,513	0	491	0	0	2.375	3.488	MN	198	1,188	01/03/2019	11/01/2026
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	51,307	95.6304	47,815	50,000	50,896	0	(221)	0	0	3.250	2.749	JJ	749	1,625	02/10/2022	01/15/2028
666807-CH-3	NORTHROP GRUMMAN CORP			1,2	2.A FE	249,745	100.7807	251,952	250,000	249,779	0	34	0	0	4.700	4.712	MS	3,460	7,083	02/06/2023	03/15/2033
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.F FE	95,888	96.0068	96,007	100,000	98,234	0	483	0	0	3.200	3.763	MN	409	3,200	10/02/2018	05/15/2027
68389X-CM-5	ORACLE CORP			1,2	2.B FE	249,515	100.1191	250,298	250,000	249,630	0	115	0	0	4.500	4.538	MN	1,719	8,438	02/02/2023	05/06/2028
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	250,000	97.6500	244,125	250,000	250,000	0	0	0	0	5.068	5.069	JJ	5,526	6,335	01/19/2023	01/24/2034
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	57,125	94.6224	47,311	50,000	54,692	0	(712)	0	0	4.125	2.444	AO	435	2,063	06/22/2020	04/15/2030
708696-BZ-1	PENNSYLVANIA ELECTRIC CO			1,2	2.A FE	57,505	92.7731	46,387	50,000	54,635	0	(851)	0	0	3.600	1.717	JD	150	1,800	07/20/2020	06/01/2029
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	47,822	94.1656	47,083	50,000	48,539	0	507	0	0	2.250	3.391	MS	331	1,125	07/28/2022	09/15/2026
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
822582-AY-8	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	53,556	94.9678	47,484	50,000	52,825	0	(92)	0	0	4.550	4.127	FA	878	2,275	08/14/2014	08/12/2043
855244-BF-5	STARBUCKS CORP			1,2	2.A FE	249,510	101.8643	254,661	250,000	249,544	0	34	0	0	4.800	4.825	FA	4,533	5,967	02/07/2023	02/15/2033
857477-BS-1	STATE STREET CORP			2,5	1.F FE	100,000	92.8167	92,817	100,000	100,000	0	0	0	0	2.203	2.203	FA	881	2,203	02/02/2022	02/07/2028
857477-CA-9	STATE STREET CORP			2,5	1.E FE	250,000	98.3861	245,965	250,000	250,000	0	0	0	0	4.821	4.822	JJ	5,189	6,026	01/23/2023	01/26/2034
89236T-FS-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	99,973	99.9614	99,961	100,000	100,000	0	6	0	0	3.350	3.356	JJ	1,610	3,350	01/03/2019	01/08/2024
89236T-JV-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	49,948	92.8655	46,433	50,000	49,968	0	10	0	0	1.900	1.922	JJ	443	950	01/10/2022	01/13/2027
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP			1	1.E FE	499,670	101.1281	505,641	500,000	499,728	0	58	0	0	4.625	4.640	JJ	10,856	11,563	01/09/2023	01/12/2028
893526-DF-7	TRANSCANADA PIPELINES LTD			1	2.B FE	69,467	100.6888	65,448	65,000	67,806	0	(204)	0	0	5.600	5.055	MS	920	3,640	11/19/2013	03/31/2034
902674-ZW-3	UBS AG (LONDON BRANCH)		C		1.E FE	250,130	103.8530	259,633	250,000	250,123	0	(7)	0	0	5.650	5.638	MS	4,316	0	09/06/2023	09/11/2028
907818-DZ-8	UNION PACIFIC CORP			1,2	1.G FE	98,473	83.1517	83,152	100,000	98,756	0	36	0	0	4.150	4.240	JJ	1,914	4,150	08/07/2014	01/15/2045
91159H-JL-5	US BANCORP			1,2,5	1.F FE	485,615	95.7889	478,945	500,000	486,605	0	990	0	0	4.839	5.188	FA	10,081	12,098	02/16/2023	02/01/2034
913017-BT-5	RTX CORP			1	2.A FE	104,583	91.2568	91,257	100,000	103,586	0	(127)	0	0	4.500	4.218	JD	375	4,500	08/14/2014	06/01/2042
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.F FE	100,350	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-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	54,411	96.6284	52,179	54,000	54,244	0	(37)	0	0	4.016	3.927	JD	169	2,169	02/28/2019	12/03/2029
92939U-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	249,668	99.8348	249,587	250,000	249,727	0	60	0	0	4.750	4.780	JJ	5,476	6,069	01/09/2023	01/15/2028
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.C FE	49,804	95.0885	47,544	50,000	49,942	0	23	0	0	3.450	3.501	JD	144	1,725	05/17/2017	06/01/2026
95000U-3A-9	WELLS FARGO & CO			1,2,5	2.A FE	488,120	99.3321	496,661	500,000	490,455	0	2,335	0	0	4.808	5.310	JJ	10,417	24,040	01/05/2023	07/25/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						15,686,858	XXX	15,564,936	15,948,000	15,695,580	0	18,286	0	0	XXX	XXX	XXX	235,066	437,808	XXX	XXX
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS			4	1.A FE	881,822	100.7295	888,255	881,822	881,816	0	(6)	0	0	5.757	5.733	MON	4,231	46,536	01/20/2023	01/25/2063
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS			4	1.A FE	444,148	77.6647	424,714	546,856	445,764	0	1,615	0	0	0.924	1.510	MON	421	4,632	01/11/2023	08/25/2066
64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS			4	1.A	189,067	86.8022	164,395	189,390	190,632	0	901	0	0	3.079	3.501	MON	486	5,831	03/03/2022	03/27/2062
81749B-AA-9	SEMT 231 A1 - CMO/RMBS			4	1.A	231,129	97.2500	227,186	233,611	231,177	0	48	0	0	5.000	5.168	MON	973	10,707	01/18/2023	01/15/2053

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
85573Q-AA-8	STAR 215 A1 - CMO/RMBS			4	1.A FE	149,200	84.8441	148,461	174,981	152,944	0	3,744	0	0	1.920	4.871	MON	280	3,080	01/13/2023	09/25/2066
89181J-AA-0	TPMT 231 A1 - CMO/RMBS			4	1.A	848,561	94.5504	841,587	890,093	864,344	0	15,783	0	0	3.750	7.200	MON	556	30,597	01/24/2023	01/25/2063
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS			4	1.A FE	396,571	77.2282	373,250	483,308	399,491	0	2,920	0	0	0.938	3.891	MON	378	4,156	01/11/2023	07/26/2066
92538K-AA-1	VERUS 2021-5 A1 - CMO/RMBS			4	1.A FE	278,366	82.7545	275,076	332,400	280,348	0	1,982	0	0	1.013	4.685	MON	281	3,087	01/24/2023	09/25/2066
92539B-AA-0	VERUS 231 - CMO/RMBS			4	1.A FE	218,146	100.4895	219,215	218,147	218,686	0	541	0	0	5.850	6.063	MON	1,063	11,698	01/11/2023	12/26/2067
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,637,009	XXX	3,562,140	3,950,609	3,665,201	0	27,528	0	0	XXX	XXX	XXX	8,669	120,323	XXX	XXX
054976-AE-5	BBCMS 22C17 A5 - CMBS			4	1.A	949,766	95.5651	955,651	1,000,000	953,091	0	3,326	0	0	4.441	5.150	MON	3,701	33,307	03/09/2023	09/15/2055
05553R-AC-4	BBCMS 2023-C19 A5 - CMBS			4	1.A	257,496	102.6948	256,737	250,000	257,047	0	(450)	0	0	5.451	5.080	MON	1,136	9,085	04/10/2023	04/17/2056
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS			4	1.A	1,054,150	82.9589	1,036,986	1,250,000	1,072,255	0	18,104	0	0	2.285	4.541	MON	2,380	26,182	01/19/2023	06/17/2064
23312L-AS-7	DBJPM 2016-C1 A4 - CMBS			4	1.A	107,574	94.9278	94,928	100,000	101,743	0	(847)	0	0	3.276	2.386	MON	273	3,276	07/28/2016	05/12/2049
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A	102,999	91.9319	91,932	100,000	100,783	0	(326)	0	0	2.890	2.553	MON	241	2,890	07/26/2016	08/12/2049
75575R-AA-5	RCMT 2023-FL11 A - CMBS			4,5	1.A FE	965,998	99.8457	966,924	968,419	968,369	0	2,372	0	0	7.730	7.868	MON	1,248	64,637	01/26/2023	10/25/2039
810064-AA-3	SCOTT 23SFS A - CMBS			4	1.A	500,000	100.6503	503,252	500,000	500,000	0	0	0	0	5.910	5.942	MON	2,462	22,162	02/24/2023	03/12/2040
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						3,937,983	XXX	3,906,409	4,168,419	3,953,288	0	22,179	0	0	XXX	XXX	XXX	11,441	161,540	XXX	XXX
02582J-JV-3	AMXCA 2022-3 A - ABS			4	1.A FE	1,184,719	98.3495	1,180,194	1,200,000	1,187,660	0	2,941	0	0	3.750	4.090	MON	2,000	41,250	01/18/2023	08/16/2027
14318D-AC-3	CARMX 2023-1 A3 - ABS			4	1.A FE	999,917	99.5892	995,892	1,000,000	999,944	0	27	0	0	4.750	4.801	MON	2,111	42,222	01/19/2023	10/15/2027
161571-HU-1	CHAIT 2023-2 A - ABS			4	1.A FE	249,979	102.4910	256,227	250,000	249,980	0	1	0	0	5.080	5.136	MON	564	3,175	09/07/2023	09/16/2030
34532N-AD-7	FORDO 2021-A A4 - ABS			4	1.A FE	99,995	95.5340	95,534	100,000	99,999	0	1	0	0	0.490	0.492	MON	22	490	02/17/2021	09/15/2026
38137W-AQ-8	GLM 6 AR - CDO		C	4,5	1.A FE	489,500	99.4048	497,024	500,000	492,256	0	2,756	0	0	6.736	7.171	JAJO	6,829	30,741	01/11/2023	04/20/2035
43813G-AD-3	HAROT 2021-1 A4 - ABS			4	1.A FE	99,995	97.1085	97,109	100,000	99,999	0	1	0	0	0.420	0.422	MON	12	420	02/17/2021	01/21/2028
58770A-AC-7	MBART 2023-1 A3 - ABS			4	1.A FE	499,940	99.3870	496,935	500,000	499,960	0	20	0	0	4.510	4.557	MON	1,002	20,044	01/18/2023	11/15/2027
67571L-AA-9	OCT67 67 A1 - CDO		C	4,5	1.A FE	500,000	100.1727	500,864	500,000	500,000	0	0	0	0	7.178	7.237	JAJO	6,779	19,898	02/15/2023	04/25/2036
76134K-AE-4	VDCR 232 A2A - ABS			4	1.G FE	220,189	91.0203	227,551	250,000	220,326	0	137	0	0	5.050	5.970	MON	561	2,735	09/15/2023	09/15/2048
82652Q-AA-9	SRFC 211 A - RMBS			4	1.A FE	23,629	94.3219	22,294	23,636	23,630	0	0	0	0	0.990	1.008	MON	7	234	03/08/2021	11/20/2037
891940-AC-2	TAOT 2023-A A3 - ABS			4	1.A FE	250,000	99.4529	248,632	250,000	250,000	0	0	0	0	4.630	4.675	MON	514	10,128	01/24/2023	09/15/2027
89240B-AD-0	TAOT 2021-A A4 - ABS			4	1.A FE	224,964	95.9342	215,852	225,000	224,992	0	9	0	0	0.390	0.395	MON	39	878	02/02/2021	06/15/2026
98164E-AD-7	WOART 2021-A A4 - ABS			4	1.A FE	149,986	95.2732	142,910	150,000	149,996	0	3	0	0	0.480	0.483	MON	32	720	02/03/2021	09/15/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,992,813	XXX	4,977,017	5,048,636	4,998,740	0	5,897	0	0	XXX	XXX	XXX	20,474	172,935	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						28,254,663	XXX	28,010,501	29,115,663	28,312,809	0	73,890	0	0	XXX	XXX	XXX	275,649	892,606	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						25,016,587	XXX	24,588,255	25,048,000	24,991,424	0	148	0	0	XXX	XXX	XXX	355,692	780,822	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						14,818,868	XXX	14,515,674	15,128,850	14,853,235	0	27,127	0	0	XXX	XXX	XXX	52,117	566,661	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						3,937,983	XXX	3,906,409	4,168,419	3,953,288	0	22,179	0	0	XXX	XXX	XXX	11,441	161,540	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						4,992,813	XXX	4,977,017	5,048,636	4,998,740	0	5,897	0	0	XXX	XXX	XXX	20,474	172,935	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						48,766,250	XXX	47,987,355	49,393,904	48,796,687	0	55,350	0	0	XXX	XXX	XXX	439,723	1,681,958	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 25,533,120	1B ..$ 1,715,109	1C ..$ 2,785,653	1D ..$ 2,308,829	1E ..$ 4,432,178	1F ..$ 4,006,747	1G ..$ 3,036,071
1B	2A ...$ 3,079,552	2B ..$ 1,553,958	2C ..$ 345,470				
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 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
001055-10-2	AFLAC ORD			15.000	1,238	82.500	1,238	669	0	25	0	158	0	158	0	11/16/2018	
00123Q-10-4	AGNC INVESTMENT REIT ORD			22.000	216	9.810	216	388	3	32	0	(12)	0	(12)	0	11/16/2018	
00130H-10-5	THE AES CORPORATION			11.000	212	19.250	212	171	0	7	0	(105)	0	(105)	0	11/16/2018	
00206R-10-2	AT&T ORD			180.000	3,020	16.780	3,020	3,943	0	200	0	(293)	0	(293)	0	05/12/2022	
002824-10-0	ABBOTT LABORATORIES ORD			37.000	4,073	110.070	4,073	2,094	0	75	0	10	0	10	0	03/19/2019	
00287Y-10-9	ABBVIE ORD			37.000	5,734	154.970	5,734	3,456	0	219	0	(246)	0	(246)	0	12/21/2022	
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			11.000	6,563	596.600	6,563	2,921	0	0	0	2,861	0	2,861	0	05/12/2022	
00751Y-10-6	ADVANCE AUTO PARTS ORD			2.000	122	61.030	122	327	0	7	0	(172)	0	(172)	0	03/19/2019	
00766T-10-0	AECOM ORD			2.000	185	92.430	185	66	0	1	0	15	0	15	0	11/16/2018	
007903-10-7	ADVANCED MICRO DEVICES ORD			39.997	5,896	147.410	5,896	2,326	0	0	0	3,305	0	3,305	0	08/10/2022	
00846U-10-1	AGILENT TECHNOLOGIES ORD			7.000	973	139.030	973	455	2	6	0	(74)	0	(74)	0	11/16/2018	
009066-10-1	AIRBNB CL A ORD			10.000	1,361	136.140	1,361	1,183	0	0	0	506	0	506	0	08/10/2022	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			5.000	1,369	273.800	1,369	819	9	34	0	(172)	0	(172)	0	11/16/2018	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			4.000	473	118.350	473	280	0	0	0	136	0	136	0	11/16/2018	
011659-10-9	ALASKA AIR GROUP ORD			6.000	234	39.070	234	408	0	0	0	(23)	0	(23)	0	11/16/2018	
012653-10-1	ALBEMARLE ORD			4.000	578	144.480	578	267	2	6	0	(290)	0	(290)	0	12/16/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			4.000	507	126.770	507	695	5	20	0	(76)	0	(76)	0	09/28/2021	
016255-10-1	ALIGN TECHNOLOGY ORD			2.000	548	274.000	548	451	0	0	0	126	0	126	0	11/16/2018	
018802-10-8	ALLIANT ENERGY ORD			3.000	154	51.300	154	166	0	5	0	(12)	0	(12)	0	10/20/2020	
020002-10-1	ALLSTATE ORD			6.000	840	139.980	840	537	5	21	0	26	0	26	0	11/16/2018	
02005N-10-0	ALLY FINANCIAL ORD			9.000	314	34.920	314	228	0	11	0	94	0	94	0	11/16/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			3.000	574	191.410	574	220	0	0	0	(139)	0	(139)	0	11/16/2018	
02079K-10-7	ALPHABET CL C ORD			120.000	16,912	140.930	16,912	6,369	0	0	0	6,264	0	6,264	0	11/16/2018	
02079K-30-5	ALPHABET CL A ORD			136.000	18,998	139.690	18,998	6,077	0	0	0	6,999	0	6,999	0	08/17/2017	
02209S-10-3	ALTRIA GROUP ORD			39.000	1,573	40.340	1,573	1,891	38	148	0	(209)	0	(209)	0	09/28/2021	
023135-10-6	AMAZON COM ORD			197.000	29,932	151.940	29,932	16,598	0	0	0	13,244	0	13,244	0	07/12/2023	
023608-10-2	AMEREN ORD			7.000	506	72.340	506	485	0	18	0	(116)	0	(116)	0	11/16/2018	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			20.000	275	13.740	275	334	0	0	0	20	0	20	0	04/17/2020	
025537-10-1	AMERICAN ELECTRIC POWER ORD			11.000	893	81.220	893	847	0	37	0	(151)	0	(151)	0	11/16/2018	
025816-10-9	AMERICAN EXPRESS ORD			14.000	2,623	187.340	2,623	1,533	0	32	0	554	0	554	0	11/16/2018	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			13.000	467	35.960	467	296	0	11	0	76	0	76	0	04/22/2019	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			18.000	1,220	67.750	1,220	773	0	31	0	81	0	81	0	11/16/2018	
03027X-10-0	AMERICAN TOWER REIT			10.000	2,159	215.880	2,159	1,640	17	63	0	40	0	40	0	11/16/2018	
030420-10-3	AMERICAN WATER WORKS ORD			6.000	792	131.990	792	560	0	17	0	(123)	0	(123)	0	11/16/2018	
03073E-10-5	CENCORA ORD			4.000	822	205.380	822	324	0	8	0	159	0	159	0	03/19/2019	
03076C-10-6	AMERIPRISE FINANCE ORD			4.000	1,519	379.830	1,519	506	0	21	0	274	0	274	0	11/16/2018	
031100-10-0	AMETEK ORD			5.000	824	164.890	824	372	0	5	0	126	0	126	0	11/16/2018	
031162-10-0	AMGEN ORD			12.000	3,456	288.020	3,456	2,330	0	102	0	305	0	305	0	11/16/2018	
032095-10-1	AMPHENOL CL A ORD			13.000	1,289	99.130	1,289	577	3	11	0	299	0	299	0	11/16/2018	
032654-10-5	ANALOG DEVICES ORD			12.000	2,383	198.560	2,383	1,034	0	41	0	414	0	414	0	11/16/2018	
03662Q-10-5	ANSYS ORD			2.000	726	362.880	726	317	0	0	0	243	0	243	0	11/16/2018	
036752-10-3	ELEVANCE HEALTH ORD			6.000	2,829	471.560	2,829	1,718	0	36	0	(248)	0	(248)	0	11/16/2018	
03750L-10-9	APARTMENT INCOME REIT ORD			6.000	208	34.730	208	226	0	11	0	3	0	3	0	12/15/2020	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			9.000	839	93.190	839	460	0	15	0	265	0	265	0	07/16/2020	
037833-10-0	APPLE ORD			322.000	61,995	192.530	61,995	17,027	0	301	0	19,826	0	19,826	0	12/21/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
038222-10-5	APPLIED MATERIAL ORD			21.000	3,403	162.070	3,403	744	0	26	0	1,358	0	1,358	0	11/16/2018	
039483-10-2	ARCHER DANIELS MIDLAND ORD			12.000	867	72.220	867	557	0	22	0	(248)	0	(248)	0	11/16/2018	
040413-10-6	ARISTA NETWORKS ORD			5.000	1,178	235.510	1,178	299	0	0	0	571	0	571	0	11/16/2018	
042735-10-0	ARROW ELECTRONICS ORD			1.000	122	122.250	122	75	0	0	0	18	0	18	0	11/16/2018	
049468-10-1	ATLASSIAN CL A ORD			2.000	476	237.860	476	292	0	0	0	218	0	218	0	10/20/2020	
049560-10-5	ATMOS ENERGY ORD			1.000	116	115.900	116	109	0	3	0	4	0	4	0	04/17/2020	
052769-10-6	AUTODESK ORD			5.000	1,217	243.480	1,217	670	0	0	0	283	0	283	0	11/16/2018	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			9.000	2,097	232.970	2,097	1,390	13	45	0	(53)	0	(53)	0	03/19/2019	
053332-10-2	AUTOZONE ORD			1.000	2,586	2,585.610	2,586	854	0	0	0	119	0	119	0	12/18/2018	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			3.000	562	187.220	562	557	5	20	0	77	0	77	0	11/16/2018	
05352A-10-0	AVANTOR ORD			13.000	297	22.830	297	497	0	0	0	23	0	23	0	09/28/2021	
053611-10-9	AVERY DENNISON ORD			3.000	606	202.160	606	282	0	10	0	63	0	63	0	11/16/2018	
05722G-10-0	BAKER HUGHES CL A ORD			25.000	855	34.180	855	730	0	14	0	45	0	45	0	07/12/2023	
058498-10-6	BALL ORD			9.000	518	57.520	518	455	0	7	0	57	0	57	0	11/16/2018	
060505-10-4	BANK OF AMERICA ORD			176.000	5,926	33.670	5,926	5,254	0	162	0	97	0	97	0	08/10/2022	
064058-10-0	BANK OF NEW YORK MELLON ORD			16.000	833	52.050	833	744	0	25	0	104	0	104	0	03/24/2021	
06417N-10-3	BANK OZK ORD			6.000	299	49.830	299	181	0	9	0	59	0	59	0	06/28/2019	
070830-10-4	BATH AND BODY WORKS ORD			4.000	173	43.160	173	44	0	3	0	4	0	4	0	04/17/2020	
071813-10-9	BAXTER INTERNATIONAL ORD			11.000	425	38.660	425	732	3	13	0	(135)	0	(135)	0	11/16/2018	
075887-10-9	BECTON DICKINSON ORD			6.000	1,463	243.830	1,463	1,447	0	22	0	(63)	0	(63)	0	09/28/2021	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			40.000	14,266	356.660	14,266	8,041	0	0	0	1,921	0	1,921	0	03/23/2023	
086516-10-1	BEST BUY ORD			7.000	548	78.280	548	490	6	25	0	(14)	0	(14)	0	03/19/2019	
090043-10-0	BILL HOLDINGS ORD			3.000	245	81.590	245	345	0	0	0	(82)	0	(82)	0	10/20/2020	
090572-20-7	BIO RAD LABORATORIES CL A ORD			1.000	323	322.890	323	428	0	0	0	(98)	0	(98)	0	04/17/2020	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			4.000	386	96.420	386	383	0	0	0	(28)	0	(28)	0	11/16/2018	
09062X-10-3	BIOGEN ORD			4.000	1,035	258.770	1,035	1,198	0	0	0	(73)	0	(73)	0	12/16/2019	
09073M-10-4	BIO TECHNE ORD			4.000	309	77.160	309	201	0	1	0	(23)	0	(23)	0	10/15/2019	
09247X-10-1	BLACKROCK ORD			3.000	2,435	811.800	2,435	1,233	0	60	0	310	0	310	0	11/16/2018	
09260D-10-7	BLACKSTONE ORD			15.000	1,964	130.920	1,964	1,478	0	50	0	851	0	851	0	06/25/2021	
097023-10-5	BOEING ORD			15.000	3,910	260.660	3,910	3,414	0	0	0	841	0	841	0	12/21/2023	
09857L-10-8	BOOKING HOLDINGS ORD			1.000	3,547	3,547.220	3,547	1,855	0	0	0	1,532	0	1,532	0	11/16/2018	
099724-10-6	BORGWARNER ORD			4.000	143	35.850	143	154	0	1	0	(11)	0	(11)	0	09/24/2018	
101121-10-1	BOSTON PROPERTIES REIT ORD			4.000	281	70.170	281	502	4	16	0	10	0	10	0	11/16/2018	
101137-10-7	BOSTON SCIENTIFIC ORD			30.000	1,734	57.810	1,734	1,125	0	0	0	346	0	346	0	03/24/2021	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			2.000	188	94.240	188	242	0	0	0	62	0	62	0	04/17/2020	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			0.995	53	52.920	53	45	0	0	0	2	0	2	0	06/15/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			55.000	2,822	51.310	2,822	3,269	0	125	0	(1,135)	0	(1,135)	0	12/21/2022	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			15.000	349	23.270	349	261	0	16	0	9	0	9	0	03/19/2019	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			3.000	617	205.750	617	314	2	9	0	215	0	215	0	11/16/2018	
11135F-10-1	BROADCOM ORD			10.000	11,163	1,116.250	11,163	2,686	0	191	0	5,571	0	5,571	0	08/10/2022	
115236-10-1	BROWN & BROWN ORD			5.000	356	71.110	356	191	0	2	0	71	0	71	0	04/17/2020	
115637-20-9	BROWN FORMAN CL B ORD			4.000	228	57.100	228	194	1	3	0	(34)	0	(34)	0	11/16/2018	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			5.000	835	166.940	835	269	0	0	0	510	0	510	0	09/28/2021	
122017-10-6	BURLINGTON STORES ORD			2.000	389	194.480	389	297	0	0	0	(17)	0	(17)	0	03/19/2019	
12503M-10-8	CBOE GLOBAL MARKETS ORD			3.000	536	178.560	536	330	0	6	0	159	0	159	0	11/16/2018	
12504L-10-9	CBRE GROUP CL A ORD			10.000	931	93.090	931	437	0	0	0	161	0	161	0	11/16/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12514G-10-8	CDW ORD			3.000	682	227.320	682	268	0	7	0	146	0	146	0	11/16/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			5.000	398	79.500	398	236	0	8	0	(29)	0	(29)	0	11/16/2018	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			2.000	173	86.390	173	182	1	5	0	(10)	0	(10)	0	11/16/2018	
125523-10-0	CIGNA ORD			7.005	2,098	299.450	2,098	1,040	0	34	0	(223)	0	(223)	0	04/22/2019	
12572Q-10-5	CME GROUP CL A ORD			5.000	1,053	210.600	1,053	964	26	45	0	212	0	212	0	03/24/2021	
125896-10-0	CMS ENERGY ORD			7.000	406	58.070	406	357	0	14	0	(37)	0	(37)	0	11/16/2018	
126408-10-3	CSX ORD			46.000	1,595	34.670	1,595	1,114	0	20	0	170	0	170	0	11/16/2018	
126650-10-0	CVS HEALTH ORD			34.000	2,685	78.960	2,685	2,444	0	82	0	(484)	0	(484)	0	12/21/2022	
127097-10-3	COTERRA ENERGY ORD			16.000	408	25.520	408	269	0	19	0	15	0	15	0	12/16/2019	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			6.000	1,634	272.370	1,634	275	0	0	0	670	0	670	0	11/16/2018	
12769G-10-0	CAESARS ENTERTAINMENT ORD			5.000	234	46.880	234	512	0	0	0	26	0	26	0	06/25/2021	
133131-10-2	CAMDEN PROPERTY REIT ORD			3.000	298	99.290	298	298	3	12	0	(38)	0	(38)	0	03/19/2019	
134429-10-9	CAMPBELL SOUP ORD			9.000	389	43.230	389	348	0	13	0	(122)	0	(122)	0	11/16/2018	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			9.000	1,180	131.120	1,180	789	0	22	0	343	0	343	0	11/16/2018	
14149Y-10-8	CARDINAL HEALTH ORD			5.000	504	100.800	504	277	3	10	0	120	0	120	0	11/16/2018	
142339-10-0	CARLISLE COMPANIES ORD			1.000	312	312.430	312	105	0	3	0	77	0	77	0	11/16/2018	
143130-10-2	CARMAX ORD			5.000	384	76.740	384	297	0	0	0	79	0	79	0	12/18/2018	
143658-30-0	CARNIVAL ORD			17.000	315	18.540	315	478	0	0	0	178	0	178	0	06/25/2021	
14448C-10-4	CARRIER GLOBAL ORD			19.000	1,092	57.450	1,092	313	4	14	0	308	0	308	0	11/26/2018	
148806-10-2	CATALENT ORD			3.000	135	44.930	135	118	0	0	0	0	0	0	0	11/16/2018	
149123-10-1	CATERPILLAR ORD			12.000	3,548	295.670	3,548	1,560	0	60	0	673	0	673	0	11/16/2018	
150870-10-3	CELANESE ORD			4.000	621	155.370	621	410	0	11	0	213	0	213	0	11/16/2018	
15135B-10-1	CENTENE ORD			13.000	965	74.210	965	682	0	0	0	(101)	0	(101)	0	06/28/2019	
15189T-10-7	CENTERPOINT ENERGY ORD			23.000	657	28.570	657	638	0	18	0	(33)	0	(33)	0	11/16/2018	
15677J-10-8	CERIDIAN HCM HOLDING ORD			5.000	336	67.120	336	317	0	0	0	15	0	15	0	12/16/2019	
159864-10-7	CHRLS RIVER LABS ORD			2.000	473	236.400	473	268	0	0	0	37	0	37	0	10/15/2019	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			3.000	1,166	388.680	1,166	770	0	0	0	149	0	149	0	08/11/2016	
16411R-20-8	CHENIERE ENERGY ORD			5.000	854	170.710	854	310	0	8	0	104	0	104	0	11/16/2018	
166764-10-0	CHEVRON ORD			43.000	6,414	149.160	6,414	5,018	0	260	0	(1,304)	0	(1,304)	0	08/10/2022	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			1.000	2,287	2,286.960	2,287	666	0	0	0	899	0	899	0	03/19/2019	
171340-10-2	CHURCH AND DWIGHT ORD			6.000	567	94.560	567	392	0	7	0	84	0	84	0	11/16/2018	
171779-30-9	CIENA ORD			7.000	315	45.010	315	293	0	0	0	(42)	0	(42)	0	08/14/2019	
172062-10-1	CINCINNATI FINANCIAL ORD			4.000	414	103.460	414	321	3	12	0	4	0	4	0	11/16/2018	
17275R-10-2	CISCO SYSTEMS ORD			68.000	3,435	50.520	3,435	3,171	0	105	0	196	0	196	0	05/12/2022	
172908-10-5	CINTAS ORD			2.000	1,205	602.660	1,205	366	0	10	0	302	0	302	0	11/16/2018	
172967-42-4	CITIGROUP ORD			42.000	2,160	51.440	2,160	2,379	0	87	0	261	0	261	0	06/25/2021	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			9.000	298	33.140	298	326	0	15	0	(56)	0	(56)	0	11/16/2018	
189054-10-9	CLOROX ORD			3.000	428	142.590	428	486	0	14	0	7	0	7	0	11/16/2018	
18915M-10-7	CLOUDFLARE CL A ORD			3.000	250	83.260	250	315	0	0	0	114	0	114	0	06/25/2021	
191216-10-0	COCA-COLA ORD			78.000	4,597	58.930	4,597	3,833	0	144	0	(365)	0	(365)	0	12/21/2022	
192422-10-3	COGNEX ORD			2.000	83	41.740	83	85	0	1	0	(11)	0	(11)	0	11/16/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			11.000	831	75.530	831	774	0	13	0	202	0	202	0	11/16/2018	
19247G-10-7	COHERENT ORD			0.910	40	43.530	40	44	0	0	0	8	0	8	0	11/16/2018	
19260Q-10-7	COINBASE GLOBAL CL A ORD			5.000	870	173.920	870	833	0	0	0	37	0	37	0	12/21/2023	
194014-50-2	ENOVIS ORD			0.997	56	56.020	56	88	0	0	0	2	0	2	0	12/15/2020	
194162-10-3	COLGATE PALMOLIVE ORD			18.000	1,435	79.710	1,435	1,226	0	34	0	17	0	17	0	09/28/2021	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
197236-10-2	COLUMBIA BANKING SYSTEM ORD			6.554	175	26.680	175	167	0	6	0	8	0	8	0	12/15/2020	
20030N-10-1	COMCAST CL A ORD			101.000	4,429	43.850	4,429	2,609	0	115	0	897	0	897	0	12/18/2018	
200340-10-7	COMERICA ORD			1.000	56	55.810	56	82	1	3	0	(11)	0	(11)	0	09/28/2021	
200525-10-3	COMMERCE BANCSHARES ORD			3.990	213	53.410	213	175	0	4	0	(46)	0	(46)	0	08/14/2019	
205887-10-2	CONAGRA BRANDS ORD			9.000	258	28.660	258	256	0	12	0	(90)	0	(90)	0	12/18/2018	
20602D-10-1	CONCENTRIX ORD			2.000	196	98.210	196	141	0	2	0	(70)	0	(70)	0	12/16/2019	
20825C-10-4	CONOCOPHILLIPS ORD			28.000	3,250	116.070	3,250	1,453	0	129	0	(54)	0	(54)	0	09/28/2021	
209115-10-4	CONSOLIDATED EDISON ORD			8.000	728	90.970	728	616	0	26	0	(35)	0	(35)	0	11/16/2018	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			4.000	967	241.750	967	669	0	14	0	40	0	40	0	03/19/2019	
21037T-10-9	CONSTELLATION ENERGY ORD			7.003	819	116.890	819	286	0	8	0	215	0	215	0	11/16/2018	
216648-40-2	COOPER ORD			2.000	757	378.450	757	530	0	0	0	96	0	96	0	11/16/2018	
217204-10-6	COPART ORD			24.000	1,176	49.000	1,176	306	0	0	0	445	0	445	0	11/16/2018	
219350-10-5	CORNING ORD			16.000	487	30.450	487	513	0	18	0	(24)	0	(24)	0	11/16/2018	
22052L-10-4	CORTEVA ORD			16.000	767	47.920	767	681	0	10	0	(174)	0	(174)	0	03/24/2021	
22160K-10-5	COSTCO WHOLESALE ORD			10.000	6,601	660.080	6,601	2,022	150	40	0	2,036	0	2,036	0	12/18/2018	
22160N-10-9	COSTAR GROUP ORD			11.000	961	87.390	961	399	0	0	0	111	0	111	0	11/16/2018	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			5.000	1,277	255.320	1,277	809	0	0	0	750	0	750	0	06/25/2021	
22822V-10-1	CROWN CASTLE ORD			9.000	1,037	115.190	1,037	1,009	0	56	0	(184)	0	(184)	0	11/16/2018	
228368-10-6	CROWN HOLDINGS ORD			3.000	276	92.090	276	148	0	3	0	30	0	30	0	11/16/2018	
229663-10-9	CUBESMART REIT ORD			9.000	417	46.350	417	314	5	18	0	55	0	55	0	08/14/2019	
231021-10-6	CUMMINS ORD			3.000	719	239.570	719	441	0	20	0	(8)	0	(8)	0	11/16/2018	
23331A-10-9	D R HORTON ORD			9.000	1,368	151.980	1,368	313	0	9	0	566	0	566	0	11/16/2018	
233331-10-7	DTE ENERGY ORD			5.000	551	110.260	551	506	5	19	0	(36)	0	(36)	0	11/16/2018	
23345M-10-7	DT MIDSTREAM ORD			4.000	219	54.800	219	142	3	11	0	(2)	0	(2)	0	11/16/2018	
235851-10-2	DANAHER ORD			16.000	3,701	231.340	3,701	1,737	4	4	0	1,964	0	1,964	0	12/21/2022	
237194-10-5	DARDEN RESTAURANTS ORD			5.000	822	164.300	822	588	0	25	0	130	0	130	0	08/14/2019	
237266-10-1	DARLING INGREDIENTS ORD			1.000	50	49.840	50	66	0	0	0	(13)	0	(13)	0	06/25/2021	
23804L-10-3	DATADOG CL A ORD			6.000	728	121.380	728	720	0	0	0	287	0	287	0	09/28/2021	
244199-10-5	DEERE ORD			7.000	2,799	399.870	2,799	1,035	10	35	0	(202)	0	(202)	0	11/16/2018	
247361-70-2	DELTA AIR LINES ORD			8.000	322	40.230	322	348	0	2	0	59	0	59	0	12/15/2020	
24906P-10-9	DENTSPLY SIRONA ORD			11.000	391	35.590	391	409	2	6	0	41	0	41	0	11/16/2018	
25179M-10-3	DEVON ENERGY ORD			14.000	634	45.300	634	417	0	40	0	(227)	0	(227)	0	06/25/2021	
252131-10-7	DEXCOM ORD			8.000	993	124.090	993	276	0	0	0	87	0	87	0	11/16/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			3.000	465	155.080	465	145	0	24	0	55	0	55	0	12/15/2020	
253868-10-3	DIGITAL REALTY REIT ORD			6.000	807	134.580	807	814	7	29	0	206	0	206	0	03/24/2021	
254687-10-6	WALT DISNEY ORD			41.000	3,702	90.290	3,702	4,483	14	0	0	155	0	155	0	10/18/2023	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			8.000	899	112.400	899	482	0	22	0	117	0	117	0	09/21/2017	
256163-10-6	DOCUSIGN ORD			5.000	297	59.450	297	249	0	0	0	20	0	20	0	06/28/2019	
256677-10-5	DOLLAR GENERAL ORD			5.000	680	135.950	680	557	0	12	0	(552)	0	(552)	0	11/16/2018	
256746-10-8	DOLLAR TREE ORD			6.000	852	142.050	852	505	0	0	0	4	0	4	0	11/16/2018	
25746U-10-9	DOMINION ENERGY ORD			17.000	799	47.000	799	1,257	0	45	0	(243)	0	(243)	0	03/24/2021	
25754A-20-1	DOMINOS PIZZA ORD			1.000	412	412.230	412	265	0	5	0	66	0	66	0	11/16/2018	
257651-10-9	DONALDSON ORD			6.000	392	65.350	392	284	0	6	0	39	0	39	0	08/14/2019	
25809K-10-5	DOORDASH CL A ORD			7.000	692	98.890	692	855	0	0	0	93	0	93	0	12/21/2023	
260003-10-8	DOVER ORD			3.000	461	153.810	461	263	0	6	0	55	0	55	0	11/16/2018	
260557-10-3	DOW ORD			16.000	877	54.840	877	889	0	45	0	71	0	71	0	12/18/2018	

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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
26210C-10-4	DROPBOX CL A ORD			10.000	295	29.480	295	250	0	0	0	71	0	71	0	06/28/2019	
26441C-20-4	DUKE ENERGY ORD			16.000	1,553	97.040	1,553	1,387	0	65	0	(95)	0	(95)	0	11/16/2018	
26614N-10-2	DUPONT DE NEMOURS ORD			11.000	846	76.930	846	865	0	16	0	91	0	91	0	12/18/2018	
26875P-10-1	EOG RESOURCES ORD			15.000	1,814	120.950	1,814	941	0	87	0	(129)	0	(129)	0	06/25/2021	
26884L-10-9	EQT ORD			13.000	503	38.660	503	216	0	8	0	63	0	63	0	11/16/2018	
27579R-10-4	EAST WEST BANCORP ORD			7.000	504	71.950	504	371	0	13	0	42	0	42	0	11/16/2018	
277432-10-0	EASTMAN CHEMICAL ORD			5.000	449	89.820	449	391	4	16	0	42	0	42	0	10/23/2014	
278642-10-3	EBAY ORD			16.000	698	43.620	698	450	0	16	0	34	0	34	0	11/16/2018	
278865-10-0	ECOLAB ORD			0.000	0	196.910	0	0	3	0	0	0	0	0	0	11/16/2018	
281020-10-7	EDISON INTERNATIONAL ORD			9.000	643	71.490	643	490	7	27	0	71	0	71	0	11/16/2018	
28176E-10-8	EDWARDS LIFESCIENCES ORD			13.000	991	76.250	991	675	0	0	0	21	0	21	0	11/16/2018	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			17.000	253	14.900	253	534	0	0	0	46	0	46	0	04/22/2019	
285512-10-9	ELECTRONIC ARTS ORD			8.000	1,094	136.810	1,094	688	0	6	0	117	0	117	0	11/16/2018	
29082K-10-5	EMBECTA ORD			1.000	19	18.930	19	31	0	1	0	(6)	0	(6)	0	09/28/2021	
291011-10-4	EMERSON ELECTRIC ORD			13.000	1,265	97.330	1,265	905	0	27	0	17	0	17	0	11/16/2018	
29261A-10-0	ENCOMPASS HEALTH ORD			5.000	334	66.720	334	293	1	3	0	35	0	35	0	11/16/2018	
29332G-10-2	ENHABIT ORD			0.500	5	10.350	5	15	0	0	0	(1)	0	(1)	0	11/16/2018	
29355A-10-7	ENPHASE ENERGY ORD			3.000	396	132.140	396	173	0	0	0	(398)	0	(398)	0	07/16/2020	
29362U-10-4	ENTEGRIS ORD			3.000	359	119.820	359	315	0	1	0	163	0	163	0	03/24/2021	
29364G-10-3	ENTERGY ORD			5.000	506	101.190	506	432	0	22	0	(57)	0	(57)	0	11/16/2018	
29414B-10-4	EPAM SYSTEMS ORD			2.000	595	297.340	595	346	0	0	0	(61)	0	(61)	0	04/22/2019	
29415F-10-4	ENVISTA HOLDINGS ORD			8.000	192	24.060	192	258	0	0	0	(77)	0	(77)	0	12/15/2020	
294429-10-5	EQUIFAX ORD			3.000	742	247.290	742	303	0	5	0	159	0	159	0	11/16/2018	
29444U-70-0	EQUINIX REIT ORD			2.000	1,611	805.390	1,611	777	0	29	0	301	0	301	0	11/16/2018	
29452E-10-1	EQUITABLE HOLDINGS ORD			4.000	133	33.300	133	63	0	3	0	18	0	18	0	04/17/2020	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			2.000	141	70.540	141	126	1	4	0	12	0	12	0	04/17/2020	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			8.000	489	61.160	489	555	5	21	0	17	0	17	0	11/16/2018	
29605J-10-6	ESAB ORD			0.997	86	86.620	86	22	0	0	0	40	0	40	0	12/15/2020	
29670G-10-2	ESSENTIAL UTILITIES ORD			2.000	75	37.350	75	91	0	2	0	(21)	0	(21)	0	12/16/2019	
297178-10-5	ESSEX PROPERTY REIT ORD			2.000	496	247.940	496	511	5	18	0	72	0	72	0	11/16/2018	
29786A-10-6	ETSY ORD			3.000	243	81.050	243	183	0	0	0	(116)	0	(116)	0	04/17/2020	
298736-10-9	EURONET WORLDWIDE ORD			2.000	203	101.490	203	294	0	0	0	14	0	14	0	08/14/2019	
30034W-10-6	EVERGY ORD			5.000	261	52.200	261	301	0	12	0	(54)	0	(54)	0	11/16/2018	
30040W-10-8	EVERSOURCE ENERGY ORD			8.000	494	61.720	494	536	0	22	0	(177)	0	(177)	0	11/16/2018	
30063P-10-5	EXACT SCIENCES ORD			6.000	444	73.980	444	428	0	0	0	147	0	147	0	11/16/2018	
30161N-10-1	EXELON ORD			22.000	790	35.900	790	710	0	32	0	(161)	0	(161)	0	11/16/2018	
30161Q-10-4	EXELIXIS ORD			14.000	336	23.990	336	251	0	0	0	111	0	111	0	11/16/2018	
30212P-30-3	EXPEDIA GROUP ORD			3.000	455	151.790	455	351	0	0	0	193	0	193	0	11/16/2018	
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD			4.000	509	127.200	509	295	0	6	0	93	0	93	0	11/16/2018	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			3.000	481	160.330	481	285	0	19	0	39	0	39	0	11/16/2018	
30231G-10-2	EXXON MOBIL ORD			91.000	9,098	99.980	9,098	5,595	0	335	0	(939)	0	(939)	0	05/12/2022	
302491-30-3	FMC ORD			3.000	189	63.050	189	216	2	7	0	(185)	0	(185)	0	11/16/2018	
302520-10-1	FNB ORD			16.000	220	13.770	220	188	0	8	0	12	0	12	0	06/28/2019	
30303M-10-2	META PLATFORMS CL A ORD			49.000	17,344	353.960	17,344	8,230	0	0	0	11,447	0	11,447	0	08/10/2022	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			1.000	477	477.050	477	286	0	4	0	76	0	76	0	04/17/2020	
303250-10-4	FAIR ISAAC ORD			1.000	1,164	1,164.010	1,164	326	0	0	0	565	0	565	0	08/14/2019	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
311900-10-4	FASTENAL ORD			12.000	777	64.770	777	345	0	21	0	209	0	209	0	11/16/2018	
31428X-10-6	FEDEX ORD			6.000	1,518	252.970	1,518	1,089	8	29	0	479	0	479	0	03/19/2019	
315616-10-2	F5 ORD			1.000	179	178.980	179	178	0	0	0	35	0	35	0	11/16/2018	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD			12.996	781	60.070	781	1,474	0	27	0	(101)	0	(101)	0	09/28/2021	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			13.000	663	51.020	663	504	0	24	0	174	0	174	0	04/22/2019	
316773-10-0	FIFTH THIRD BANCORP ORD			20.000	690	34.490	690	548	7	27	0	34	0	34	0	11/16/2018	
320517-10-5	FIRST HORIZON ORD			15.000	212	14.160	212	231	2	9	0	(155)	0	(155)	0	08/14/2019	
336433-10-7	FIRST SOLAR ORD			4.000	689	172.280	689	337	0	0	0	90	0	90	0	10/20/2020	
337738-10-8	FISERV ORD			12.998	1,727	132.840	1,727	875	0	0	0	413	0	413	0	11/16/2018	
337932-10-7	FIRSTENERGY ORD			2.000	73	36.660	73	78	0	3	0	(11)	0	(11)	0	11/16/2018	
33829M-10-1	FIVE BELOW ORD			2.000	426	213.160	426	217	0	0	0	73	0	73	0	08/14/2019	
339041-10-5	FLEETCOR TECHNOLOGIES ORD			2.000	565	282.610	565	396	0	0	0	198	0	198	0	11/16/2018	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			1.000	112	111.560	112	82	0	0	0	42	0	42	0	10/20/2020	
345370-86-0	FORD MOTOR ORD			82.000	1,000	12.190	1,000	743	0	103	0	46	0	46	0	11/16/2018	
34959E-10-9	FORTINET ORD			15.000	878	58.530	878	220	0	0	0	145	0	145	0	11/16/2018	
34959J-10-8	FORTIVE ORD			7.000	515	73.630	515	442	0	2	0	66	0	66	0	11/16/2018	
34965K-10-7	FORTREA HOLDINGS ORD			2.000	70	34.900	70	47	0	0	0	23	0	23	0	11/16/2018	
35137L-10-5	FOX CL A ORD			4.000	119	29.670	119	164	0	2	0	(3)	0	(3)	0	03/24/2021	
354613-10-1	FRANKLIN RESOURCES ORD			14.000	417	29.790	417	342	0	17	0	48	0	48	0	12/15/2020	
35671D-85-7	FREEPORT MCMORAN ORD			34.000	1,447	42.570	1,447	407	0	20	0	155	0	155	0	11/16/2018	
361ESC-04-9	ESC GCI LIBERTY INC SR			5.000	5	1.000	5	0	0	0	0	5	0	5	0	05/22/2023	
36262G-10-1	GXO LOGISTICS ORD			5.000	306	61.160	306	160	0	0	0	92	0	92	0	11/16/2018	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD			8.332	644	77.320	644	382	0	1	0	262	0	262	0	03/24/2021	
363576-10-9	ARTHUR J GALLAGHER ORD			5.000	1,124	224.880	1,124	392	0	11	0	182	0	182	0	11/16/2018	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD			10.000	494	49.350	494	335	0	32	0	(24)	0	(24)	0	11/16/2018	
364760-10-8	GAP ORD			10.000	209	20.910	209	193	0	6	0	96	0	96	0	10/20/2020	
366651-10-7	GARTNER ORD			2.000	902	451.110	902	294	0	0	0	230	0	230	0	11/16/2018	
368736-10-4	GENERAC HOLDINGS ORD			2.000	258	129.240	258	425	0	0	0	57	0	57	0	10/20/2020	
369550-10-8	GENERAL DYNAMICS ORD			6.000	1,558	259.670	1,558	1,098	0	31	0	69	0	69	0	11/16/2018	
369604-30-1	GENERAL ELECTRIC ORD			24.995	3,190	127.630	3,190	1,358	2	6	0	1,832	0	1,832	0	03/24/2021	
370334-10-4	GENERAL MILLS ORD			13.000	847	65.140	847	574	0	29	0	(243)	0	(243)	0	11/16/2018	
37045V-10-0	GENERAL MOTORS ORD			29.000	1,042	35.920	1,042	1,037	0	10	0	66	0	66	0	11/16/2018	
371901-10-9	GENTEX ORD			12.000	392	32.660	392	295	0	6	0	65	0	65	0	06/28/2019	
372460-10-5	GENUINE PARTS ORD			3.000	416	138.500	416	307	3	11	0	(105)	0	(105)	0	11/16/2018	
375558-10-3	GILEAD SCIENCES ORD			27.000	2,187	81.010	2,187	1,833	0	101	0	(131)	0	(131)	0	06/25/2021	
37940X-10-2	GLOBAL PAYMENTS ORD			8.000	1,016	127.000	1,016	878	0	8	0	221	0	221	0	11/16/2018	
380237-10-7	GODADDY CL A ORD			2.000	212	106.160	212	127	0	0	0	63	0	63	0	11/16/2018	
38141G-10-4	GOLDMAN SACHS GROUP ORD			9.000	3,472	385.770	3,472	2,171	0	91	0	313	0	313	0	12/21/2023	
384109-10-4	GRACO ORD			8.000	694	86.760	694	362	0	8	0	156	0	156	0	08/14/2019	
384802-10-4	WW GRAINGER ORD			1.000	829	828.690	829	280	0	7	0	272	0	272	0	12/18/2018	
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			14.000	345	24.650	345	229	1	6	0	34	0	34	0	12/15/2020	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			3.000	327	109.040	327	263	0	0	0	139	0	139	0	11/16/2018	
40412C-10-1	HCA HEALTHCARE ORD			5.000	1,353	270.680	1,353	702	0	12	0	154	0	154	0	11/16/2018	
40434L-10-5	HP ORD			24.000	722	30.090	722	477	7	25	0	77	0	77	0	04/22/2019	
406216-10-1	HALLIBURTON ORD			27.000	976	36.150	976	659	0	17	0	(86)	0	(86)	0	12/16/2019	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			11.000	884	80.380	884	545	5	19	0	50	0	50	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
418056-10-7	HASBRO ORD			1.000	51	51.060	51	98	0	3	0	(10)	0	(10)	0	11/16/2018	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD			9.000	155	17.230	155	250	0	11	0	(18)	0	(18)	0	08/14/2019	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			9.000	178	19.800	178	257	0	11	0	(47)	0	(47)	0	11/16/2018	
422806-20-8	HEICO CL A ORD			4.000	570	142.440	570	390	0	1	0	90	0	90	0	10/20/2020	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			3.000	490	163.410	490	415	0	6	0	(36)	0	(36)	0	08/14/2019	
427866-10-8	HERSHEY FOODS ORD			4.000	746	186.440	746	437	0	18	0	(181)	0	(181)	0	11/16/2018	
42809H-10-7	HESS ORD			6.000	865	144.160	865	346	0	13	0	14	0	14	0	11/16/2018	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			31.000	526	16.980	526	472	4	15	0	32	0	32	0	11/16/2018	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			7.000	1,275	182.090	1,275	493	0	4	0	390	0	390	0	12/18/2018	
436440-10-1	HOLOGIC ORD			7.000	500	71.450	500	295	0	0	0	(24)	0	(24)	0	11/16/2018	
437076-10-2	HOME DEPOT ORD			23.000	7,971	346.550	7,971	4,123	0	192	0	706	0	706	0	03/19/2019	
438516-10-6	HONEYWELL INTERNATIONAL ORD			15.000	3,146	209.710	3,146	1,685	0	63	0	(69)	0	(69)	0	01/23/2017	
440452-10-0	HORMEL FOODS ORD			4.000	128	32.110	128	180	0	4	0	(54)	0	(54)	0	12/16/2019	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			3.000	58	19.470	58	58	1	2	0	10	0	10	0	11/16/2018	
443201-10-8	HOWMET AEROSPACE ORD			4.000	216	54.120	216	62	0	1	0	59	0	59	0	11/16/2018	
443573-10-0	HUBSPOT ORD			1.000	581	580.540	581	582	0	0	0	291	0	291	0	06/25/2021	
444859-10-2	HUMANA ORD			3.000	1,373	457.810	1,373	1,202	3	10	0	(163)	0	(163)	0	12/30/2021	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			1.000	200	199.740	200	99	0	2	0	25	0	25	0	04/22/2019	
446150-10-4	HUNTINGTON BANCSHARES ORD			29.000	369	12.720	369	375	5	18	0	(40)	0	(40)	0	08/14/2019	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD			2.000	519	259.640	519	427	0	10	0	58	0	58	0	10/15/2019	
45167R-10-4	IDEX ORD			3.000	651	217.110	651	385	0	8	0	(34)	0	(34)	0	12/18/2018	
45168D-10-4	IDEXX LABORATORIES ORD			3.000	1,665	555.050	1,665	1,163	0	0	0	295	0	295	0	03/23/2023	
452308-10-9	ILLINOIS TOOL ORD			6.000	1,572	261.940	1,572	814	8	32	0	250	0	250	0	11/16/2018	
452327-10-9	ILLUMINA ORD			4.000	557	139.240	557	898	0	0	0	(252)	0	(252)	0	08/10/2022	
45337C-10-2	INCYTE ORD			2.000	126	62.790	126	133	0	0	0	(35)	0	(35)	0	11/16/2018	
45687V-10-6	INGERSOLL RAND ORD			9.000	696	77.340	696	467	0	1	0	226	0	226	0	09/28/2021	
45784P-10-1	INSULET ORD			1.000	217	216.980	217	119	0	0	0	(77)	0	(77)	0	06/28/2019	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD			3.000	131	43.550	131	183	0	0	0	(38)	0	(38)	0	08/14/2019	
458140-10-0	INTEL ORD			106.000	5,327	50.250	5,327	4,315	0	68	0	2,368	0	2,368	0	07/12/2023	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			11.000	1,413	128.430	1,413	885	0	18	0	284	0	284	0	04/22/2019	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			24.000	3,925	163.550	3,925	2,878	0	143	0	582	0	582	0	07/12/2023	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			4.000	324	80.970	324	549	3	13	0	(95)	0	(95)	0	03/24/2021	
460146-10-3	INTERNATIONAL PAPER ORD			8.000	289	36.150	289	350	0	15	0	12	0	12	0	11/16/2018	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			4.000	131	32.640	131	96	0	5	0	(3)	0	(3)	0	11/16/2018	
461202-10-3	INTUIT ORD			7.000	4,375	625.030	4,375	1,753	0	23	0	1,651	0	1,651	0	05/12/2022	
46120E-60-2	INTUITIVE SURGICAL ORD			9.000	3,036	337.360	3,036	1,743	0	0	0	648	0	648	0	12/21/2022	
46187W-10-7	INVITATION HOMES ORD			19.000	648	34.110	648	508	5	20	0	85	0	85	0	06/28/2019	
462222-10-0	IONIS PHARMACEUTICALS ORD			5.000	253	50.590	253	269	0	0	0	64	0	64	0	11/16/2018	
46266C-10-5	IQVIA HOLDINGS ORD			3.000	694	231.380	694	358	0	0	0	79	0	79	0	11/16/2018	
46284V-10-1	IRON MOUNTAIN ORD			13.000	910	69.980	910	440	8	33	0	262	0	262	0	11/16/2018	
46625H-10-0	JPMORGAN CHASE ORD			73.000	12,417	170.100	12,417	5,996	0	296	0	2,628	0	2,628	0	08/10/2022	
46982L-10-8	JACOBS SOLUTIONS ORD			2.000	260	129.800	260	148	0	2	0	19	0	19	0	11/16/2018	
478160-10-4	JOHNSON & JOHNSON ORD			44.000	6,897	156.740	6,897	6,337	0	202	0	(876)	0	(876)	0	12/21/2022	
482480-10-0	KLA ORD			3.000	1,744	581.300	1,744	291	0	16	0	613	0	613	0	11/16/2018	
48251W-10-4	KKR AND CO ORD			18.000	1,491	82.850	1,491	952	0	7	0	408	0	408	0	12/21/2023	
487836-10-8	KELLANOVA ORD			3.000	168	55.910	168	174	0	2	0	(6)	0	(6)	0	11/16/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
49177J-10-2	KENVUE ORD			32.000	689	21.530	689	582	0	13	0	107	0	107	0	11/16/2018	
49271V-10-0	KEURIG DR PEPPER ORD			14.000	466	33.320	466	483	0	11	0	(33)	0	(33)	0	03/24/2021	
493267-10-8	KEYCORP ORD			19.000	274	14.400	274	348	0	16	0	(57)	0	(57)	0	11/16/2018	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			3.000	477	159.090	477	174	0	0	0	(36)	0	(36)	0	11/16/2018	
494368-10-3	KIMBERLY CLARK ORD			6.000	729	121.510	729	470	7	28	0	(85)	0	(85)	0	06/20/2012	
49446R-10-9	KIMCO REALTY REIT ORD			19.000	405	21.310	405	299	0	19	0	2	0	2	0	11/16/2018	
49456B-10-1	KINDER MORGAN CL P ORD			40.000	706	17.640	706	575	0	45	0	(18)	0	(18)	0	11/16/2018	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			6.000	346	57.650	346	198	0	3	0	31	0	31	0	08/14/2019	
500754-10-6	KRAFT HEINZ ORD			15.000	555	36.980	555	493	0	24	0	(56)	0	(56)	0	04/22/2019	
501044-10-1	KROGER ORD			17.000	777	45.710	777	432	0	19	0	19	0	19	0	04/22/2019	
50155Q-10-0	KYNDRYL HOLDINGS ORD			7.000	145	20.780	145	180	0	0	0	68	0	68	0	11/16/2018	
501889-20-8	LKQ ORD			4.000	191	47.790	191	114	0	5	0	(22)	0	(22)	0	11/16/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			4.000	842	210.620	842	563	0	18	0	10	0	10	0	12/18/2018	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD			2.000	455	227.290	455	281	0	3	0	173	0	173	0	11/16/2018	
512807-10-8	LAM RESEARCH ORD			3.000	2,350	783.260	2,350	1,054	6	22	0	1,089	0	1,089	0	05/12/2022	
512816-10-9	LAMAR ADVERTISING CL A REIT			4.000	425	106.280	425	305	0	20	0	48	0	48	0	08/14/2019	
513272-10-4	LAMB WESTON HOLDINGS ORD			6.000	649	108.090	649	451	0	7	0	112	0	112	0	12/18/2018	
518439-10-4	ESTEE LAUDER CL A ORD			4.000	585	146.250	585	862	0	11	0	(407)	0	(407)	0	03/24/2021	
521865-20-4	LEAR ORD			3.000	424	141.210	424	404	0	9	0	52	0	52	0	11/16/2018	
524660-10-7	LEGGETT & PLATT ORD			6.000	157	26.170	157	252	3	11	0	(36)	0	(36)	0	10/15/2019	
525327-10-2	LEIDOS HOLDINGS ORD			6.000	649	108.240	649	388	0	9	0	18	0	18	0	11/16/2018	
526057-10-4	LENNAR CL A ORD			7.000	1,043	149.040	1,043	287	0	11	0	410	0	410	0	11/16/2018	
526107-10-7	LENNOX INTERNATIONAL ORD			1.000	448	447.520	448	253	1	4	0	208	0	208	0	03/19/2019	
530307-10-7	LIBERTY BROADBAND SRS A ORD			1.000	81	80.640	81	119	0	0	0	5	0	5	0	12/16/2019	
530307-30-5	LIBERTY BROADBAND SRS C ORD			3.000	242	80.590	242	289	0	0	0	13	0	13	0	03/19/2019	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD			2.385	89	37.390	89	85	0	0	0	4	0	4	0	06/04/2020	
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD			9.000	568	63.130	568	275	0	0	0	294	0	294	0	11/16/2018	
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD			8.000	230	28.780	230	228	0	0	0	2	0	2	0	06/04/2020	
532457-10-8	ELI LILLY ORD			17.000	9,910	582.920	9,910	1,935	0	77	0	3,690	0	3,690	0	11/16/2018	
534187-10-9	LINCOLN NATIONAL ORD			2.000	54	26.970	54	126	0	4	0	(8)	0	(8)	0	11/16/2018	
537008-10-4	LITTELFUSE ORD			1.000	268	267.560	268	184	0	3	0	47	0	47	0	11/16/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			1.000	94	93.600	94	69	0	0	0	24	0	24	0	08/14/2019	
539830-10-9	LOCKHEED MARTIN ORD			5.000	2,266	453.240	2,266	1,461	0	61	0	(166)	0	(166)	0	12/18/2018	
540424-10-8	LOEWS ORD			3.000	209	69.590	209	149	0	1	0	34	0	34	0	11/01/2017	
548661-10-7	LOWE'S COMPANIES ORD			17.000	3,783	222.550	3,783	1,941	0	73	0	396	0	396	0	05/12/2022	
550021-10-9	LULULEMON ATHLETICA ORD			2.000	1,023	511.290	1,023	621	0	0	0	382	0	382	0	03/24/2021	
55087P-10-4	LYFT CL A ORD			13.000	195	14.990	195	476	0	0	0	52	0	52	0	12/15/2020	
55261F-10-4	M&T BANK ORD			4.002	549	137.080	549	584	0	21	0	(32)	0	(32)	0	03/24/2021	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			11.000	491	44.680	491	292	0	0	0	123	0	123	0	11/16/2018	
55306N-10-4	MKS INSTRUMENTS ORD			2.000	206	102.870	206	148	0	2	0	36	0	36	0	11/16/2018	
55354G-10-0	MSCI ORD			2.000	1,131	565.650	1,131	770	0	11	0	201	0	201	0	12/30/2021	
562750-10-9	MANHATTAN ASSOCIATES ORD			3.000	646	215.320	646	244	0	0	0	282	0	282	0	08/14/2019	
565849-10-6	MARATHON OIL ORD			18.000	435	24.160	435	124	0	7	0	(52)	0	(52)	0	12/15/2020	
56585A-10-2	MARATHON PETROLEUM ORD			12.000	1,780	148.360	1,780	684	0	37	0	384	0	384	0	06/25/2021	
571748-10-2	MARSH & MCLENNAN ORD			10.000	1,895	189.470	1,895	838	0	26	0	240	0	240	0	09/18/2018	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			6.000	1,353	225.510	1,353	771	0	12	0	460	0	460	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
573284-10-6	MARTIN MARIETTA MATERIALS ORD			2.000	998	498.910	998	378	0	6	0	322	0	322	0	11/16/2018	
573874-10-4	MARVELL TECHNOLOGY ORD			18.000	1,086	60.310	1,086	933	0	4	0	419	0	419	0	06/25/2021	
574599-10-6	MASCO ORD			6.000	402	66.980	402	188	0	7	0	122	0	122	0	11/16/2018	
574795-10-0	MASIMO ORD			2.000	234	117.210	234	314	0	0	0	(61)	0	(61)	0	12/16/2019	
57636Q-10-4	MASTERCARD CL A ORD			18.000	7,677	426.510	7,677	3,583	0	41	0	1,418	0	1,418	0	11/16/2018	
57667L-10-7	MATCH GROUP ORD			6.000	219	36.500	219	391	0	0	0	(30)	0	(30)	0	04/17/2020	
577081-10-2	MATTEL ORD			16.000	302	18.880	302	220	0	0	0	17	0	17	0	11/16/2018	
579780-20-6	MCCORMICK ORD			4.000	274	68.420	274	300	2	6	0	(58)	0	(58)	0	11/16/2018	
580135-10-1	MCDONALD'S ORD			15.000	4,448	296.510	4,448	2,773	0	93	0	495	0	495	0	12/18/2018	
58155Q-10-3	MCKESSON ORD			3.000	1,389	462.980	1,389	372	2	7	0	264	0	264	0	11/16/2018	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			17.000	83	4.910	83	283	3	17	0	(106)	0	(106)	0	11/16/2018	
58933Y-10-5	MERCK & CO ORD			46.000	5,015	109.020	5,015	3,361	35	134	0	(89)	0	(89)	0	09/28/2021	
59156R-10-8	METLIFE ORD			18.000	1,190	66.130	1,190	815	0	37	0	(112)	0	(112)	0	03/19/2019	
592688-10-5	METTLER TOLEDO ORD			1.000	1,213	1,212.960	1,213	599	0	0	0	(232)	0	(232)	0	11/16/2018	
594918-10-4	MICROSOFT ORD			161.000	60,542	376.040	60,542	14,523	0	442	0	21,618	0	21,618	0	12/21/2023	
595017-10-4	MICROCHIP TECHNOLOGY ORD			12.000	1,082	90.180	1,082	787	0	19	0	239	0	239	0	09/28/2021	
595112-10-3	MICRON TECHNOLOGY ORD			23.000	1,963	85.340	1,963	907	3	11	0	813	0	813	0	11/16/2018	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			2.000	269	134.460	269	202	0	11	0	(45)	0	(45)	0	11/16/2018	
596278-10-1	MIDDLEBY ORD			2.000	294	147.170	294	263	0	0	0	27	0	27	0	04/22/2019	
60770K-10-7	MODERNA ORD			7.000	696	99.450	696	981	0	0	0	(561)	0	(561)	0	06/25/2021	
608190-10-4	MOHAWK INDUSTRIES ORD			2.000	207	103.500	207	247	0	0	0	3	0	3	0	11/16/2018	
60855R-10-0	MOLINA HEALTHCARE ORD			2.000	723	361.310	723	250	0	0	0	62	0	62	0	11/16/2018	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			36.000	2,607	72.430	2,607	1,797	15	44	0	184	0	184	0	12/21/2023	
60937P-10-6	MONGODB CL A ORD			1.000	409	408.850	409	377	0	0	0	212	0	212	0	08/10/2022	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			1.000	631	630.780	631	531	1	4	0	277	0	277	0	08/10/2022	
61174X-10-9	MONSTER BEVERAGE ORD			14.000	807	57.610	807	390	0	0	0	96	0	96	0	11/16/2018	
615369-10-5	MOODYS ORD			3.000	1,172	390.560	1,172	442	0	9	0	336	0	336	0	11/16/2018	
617446-44-8	MORGAN STANLEY ORD			30.000	2,798	93.250	2,798	1,538	0	98	0	247	0	247	0	10/20/2020	
61945C-10-3	MOSAIC ORD			2.000	71	35.730	71	40	0	2	0	(16)	0	(16)	0	10/15/2019	
620076-30-7	MOTOROLA SOLUTIONS ORD			3.000	939	313.090	939	390	3	11	0	166	0	166	0	11/16/2018	
62886E-10-8	NCR VOYIX ORD			5.000	85	16.910	85	104	0	0	0	(19)	0	(19)	0	12/16/2019	
62955J-10-3	NOV ORD			19.000	385	20.280	385	218	0	4	0	(12)	0	(12)	0	04/17/2020	
63001N-10-6	NCR ATLEOS ORD			2.000	49	24.290	49	54	0	0	0	(5)	0	(5)	0	12/16/2019	
631103-10-8	NASDAQ ORD			3.000	174	58.140	174	111	0	3	0	(10)	0	(10)	0	04/17/2020	
636180-10-1	NATL FUEL GAS ORD			4.000	201	50.170	201	187	2	8	0	(53)	0	(53)	0	12/16/2019	
64110D-10-4	NETAPP ORD			4.000	353	88.160	353	288	0	8	0	112	0	112	0	11/16/2018	
64110L-10-6	NETFLIX ORD			11.000	5,356	486.880	5,356	3,771	0	0	0	1,672	0	1,672	0	12/21/2023	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			4.000	527	131.760	527	360	0	0	0	49	0	49	0	11/16/2018	
650111-10-7	NEW YORK TIMES CL A ORD			7.000	343	48.990	343	228	0	3	0	116	0	116	0	06/28/2019	
651639-10-6	NEWMONT ORD			30.000	1,242	41.390	1,242	1,125	0	34	0	(92)	0	(92)	0	12/21/2023	
65249B-10-9	NEWS CL A ORD			18.000	442	24.550	442	244	0	4	0	114	0	114	0	11/16/2018	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			2.000	314	156.750	314	195	0	11	0	(37)	0	(37)	0	10/15/2019	
65339F-10-1	NEXTERA ENERGY ORD			48.000	2,916	60.740	2,916	2,353	0	90	0	(1,097)	0	(1,097)	0	05/12/2022	
654106-10-3	NIKE CL B ORD			30.000	3,257	108.570	3,257	2,405	11	31	0	(253)	0	(253)	0	05/12/2022	
65473P-10-5	NISOURCE ORD			17.000	451	26.550	451	450	0	17	0	(15)	0	(15)	0	12/18/2018	
655663-10-2	NORDSON ORD			2.000	528	264.160	528	283	1	5	0	53	0	53	0	06/28/2019	

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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
655844-10-8	NORFOLK SOUTHERN ORD			4.000	946	236.380	946	1,056	0	22	0	(40)	0	(40)	0	12/30/2021	
665859-10-4	NORTHERN TRUST ORD			4.000	338	84.380	338	390	3	12	0	(16)	0	(16)	0	11/16/2018	
666807-10-2	NORTHROP GRUMMAN ORD			3.000	1,404	468.140	1,404	818	0	22	0	(232)	0	(232)	0	11/16/2018	
668771-10-8	GEN DIGITAL ORD			9.000	205	22.820	205	208	0	5	0	13	0	13	0	11/16/2018	
670346-10-5	NUCOR ORD			5.000	870	174.040	870	316	3	10	0	211	0	211	0	11/16/2018	
67059N-10-8	NUTANIX CL A ORD			5.000	238	47.690	238	211	0	0	0	108	0	108	0	11/16/2018	
67066G-10-4	NVIDIA ORD			53.000	26,247	495.220	26,247	3,120	0	8	0	18,501	0	18,501	0	08/10/2022	
670837-10-3	OGE ENERGY ORD			10.000	349	34.930	349	326	0	17	0	(46)	0	(46)	0	12/15/2020	
67103H-10-7	O REILLY AUTOMOTIVE ORD			1.000	950	950.080	950	353	0	0	0	106	0	106	0	11/16/2018	
674599-10-5	OCCIDENTAL PETROLEUM ORD			17.000	1,015	59.710	1,015	334	3	11	0	(56)	0	(56)	0	12/15/2020	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			2.000	811	405.330	811	207	0	3	0	243	0	243	0	04/22/2019	
680665-20-5	OLIN ORD			7.000	378	53.950	378	148	0	6	0	7	0	7	0	11/16/2018	
681919-10-6	OMNICOM GROUP ORD			2.000	173	86.510	173	154	1	6	0	10	0	10	0	11/16/2018	
681936-10-0	OMEGA HEALTHCARE REIT ORD			9.000	276	30.660	276	318	0	24	0	24	0	24	0	11/16/2018	
682189-10-5	ON SEMICONDUCTOR ORD			10.000	835	83.530	835	188	0	0	0	212	0	212	0	11/16/2018	
682680-10-3	ONEOK ORD			9.000	632	70.220	632	247	0	34	0	41	0	41	0	11/16/2018	
68389X-10-5	ORACLE ORD			38.000	4,006	105.430	4,006	2,205	0	53	0	762	0	762	0	07/12/2023	
68622V-10-6	ORGANON ORD			10.000	144	14.420	144	354	0	11	0	(135)	0	(135)	0	11/16/2018	
688239-20-1	OSHKOSH ORD			3.000	325	108.410	325	201	0	5	0	61	0	61	0	11/16/2018	
68902V-10-7	OTIS WORLDWIDE ORD			8.000	716	89.470	716	405	0	10	0	89	0	89	0	11/26/2018	
690742-10-1	OWENS CORNIING ORD			5.000	741	148.230	741	246	0	10	0	315	0	315	0	11/16/2018	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			9.000	1,394	154.850	1,394	1,494	0	55	0	(28)	0	(28)	0	12/21/2022	
693506-10-7	PPG INDUSTRIES ORD			4.000	598	149.550	598	429	0	10	0	95	0	95	0	11/16/2018	
69351T-10-6	PPL ORD			21.000	569	27.100	569	592	5	20	0	(45)	0	(45)	0	09/28/2021	
69370C-10-0	PTC ORD			2.000	350	174.960	350	341	0	0	0	9	0	9	0	12/21/2023	
693718-10-8	PACCAR ORD			10.000	977	97.650	977	405	32	29	0	317	0	317	0	11/16/2018	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			48.000	824	17.170	824	793	0	0	0	32	0	32	0	07/12/2023	
697435-10-5	PALO ALTO NETWORKS ORD			7.000	2,064	294.880	2,064	941	0	0	0	930	0	930	0	12/21/2023	
701094-10-4	PARKER HANNIFIN ORD			3.000	1,382	460.700	1,382	263	0	17	0	509	0	509	0	06/29/2011	
704326-10-7	PAYCHEX ORD			6.000	715	119.110	715	413	0	21	0	21	0	21	0	11/16/2018	
70432V-10-2	PAYCOM SOFTWARE ORD			1.000	207	206.720	207	421	0	1	0	(104)	0	(104)	0	12/30/2021	
70450Y-10-3	PAYPAL HOLDINGS ORD			24.000	1,474	61.410	1,474	2,041	0	0	0	(235)	0	(235)	0	12/18/2018	
707569-10-9	PENN ENTERTAINMENT ORD			7.000	182	26.020	182	533	0	0	0	(26)	0	(26)	0	06/25/2021	
713448-10-8	PEPSICO ORD			28.000	4,756	169.840	4,756	2,963	35	135	0	(303)	0	(303)	0	03/19/2019	
714046-10-9	REVVITY ORD			2.000	219	109.310	219	165	0	1	0	(62)	0	(62)	0	11/16/2018	
717081-10-3	PFIZER ORD			144.000	4,146	28.790	4,146	4,830	0	212	0	(2,792)	0	(2,792)	0	07/12/2023	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			38.000	3,575	94.080	3,575	3,329	49	194	0	(271)	0	(271)	0	08/10/2022	
718546-10-4	PHILLIPS 66 ORD			9.000	1,198	133.140	1,198	870	0	38	0	262	0	262	0	11/16/2018	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			3.000	262	87.220	262	172	0	3	0	41	0	41	0	06/28/2019	
72352L-10-6	PINTEREST CL A ORD			7.000	259	37.040	259	172	0	0	0	89	0	89	0	07/16/2020	
723787-10-7	PIONEER NATURAL RESOURCE ORD			5.000	1,124	224.880	1,124	997	0	70	0	(18)	0	(18)	0	05/12/2022	
72703H-10-1	PLANET FITNESS CL A ORD			3.000	219	73.000	219	220	0	0	0	(17)	0	(17)	0	12/16/2019	
731068-10-2	POLARIS ORD			2.000	190	94.770	190	181	0	5	0	(12)	0	(12)	0	10/15/2019	
73278L-10-5	POOL ORD			1.000	399	398.710	399	195	0	4	0	96	0	96	0	08/14/2019	
74144T-10-8	T ROWE PRICE GROUP ORD			5.000	538	107.690	538	479	0	30	0	(7)	0	(7)	0	11/16/2018	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			5.000	393	78.670	393	241	0	13	0	(26)	0	(26)	0	11/16/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
742718-10-9	PROCTER & GAMBLE ORD			45.000	6,594	146.540	6,594	3,932	0	168	0	(226)	0	(226)	0	12/18/2018	
743315-10-3	PROGRESSIVE ORD			12.000	1,911	159.280	1,911	957	0	5	0	355	0	355	0	03/24/2021	
74340W-10-3	PROLOGIS REIT			23.995	3,199	133.300	3,199	1,863	0	84	0	494	0	494	0	12/21/2022	
744320-10-2	PRUDENTIAL FINANCIAL ORD			7.000	726	103.710	726	641	0	35	0	30	0	30	0	11/16/2018	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			10.000	612	61.150	612	543	0	23	0	(1)	0	(1)	0	11/16/2018	
74460D-10-9	PUBLIC STORAGE REIT ORD			3.000	915	305.000	915	734	0	42	0	74	0	74	0	05/12/2022	
745867-10-1	PULTEGROUP ORD			12.000	1,239	103.220	1,239	379	2	8	0	692	0	692	0	06/28/2019	
74624M-10-2	PURE STORAGE CL A ORD			11.000	392	35.660	392	168	0	0	0	98	0	98	0	06/28/2019	
74736K-10-1	QORVO ORD			1.000	113	112.610	113	66	0	0	0	22	0	22	0	11/16/2018	
747525-10-3	QUALCOMM ORD			26.000	3,760	144.630	3,760	1,731	0	82	0	902	0	902	0	12/30/2021	
74762E-10-2	QUANTA SERVICES ORD			3.000	647	215.800	647	437	0	0	0	107	0	107	0	07/12/2023	
74834L-10-0	QUEST DIAGNOSTICS ORD			3.000	414	137.880	414	288	0	8	0	(56)	0	(56)	0	11/16/2018	
74935Q-10-7	RB GLOBAL ORD			3.151	211	66.890	211	126	0	2	0	85	0	85	0	11/16/2018	
749685-10-3	RPM ORD			6.000	670	111.630	670	386	0	10	0	85	0	85	0	11/16/2018	
751212-10-1	RALPH LAUREN CL A ORD			2.000	288	144.200	288	236	2	6	0	77	0	77	0	12/16/2019	
754730-10-9	RAYMOND JAMES ORD			3.000	335	111.500	335	158	1	5	0	14	0	14	0	11/16/2018	
75513E-10-1	RTX ORD			37.000	3,113	84.140	3,113	3,004	0	86	0	(621)	0	(621)	0	05/12/2022	
756109-10-4	REALTY INCOME REIT ORD			11.000	632	57.420	632	644	3	34	0	(66)	0	(66)	0	11/16/2018	
758849-10-3	REGENCY CENTERS REIT ORD			7.000	469	67.000	469	445	5	18	0	32	0	32	0	11/16/2018	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			2.000	1,757	878.290	1,757	650	0	0	0	314	0	314	0	10/15/2019	
7591EP-10-0	REGIONS FINANCIAL ORD			20.000	388	19.380	388	324	5	17	0	(44)	0	(44)	0	11/16/2018	
759916-10-9	REPLIGEN ORD			2.000	360	179.800	360	265	0	0	0	21	0	21	0	07/16/2020	
760759-10-0	REPUBLIC SERVICES ORD			4.000	660	164.910	660	303	2	8	0	144	0	144	0	11/16/2018	
761152-10-7	RESMED ORD			2.000	344	172.020	344	208	0	4	0	(72)	0	(72)	0	11/16/2018	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			0.997	19	18.820	19	22	0	0	0	2	0	2	0	01/23/2017	
76680R-20-6	RINGCENTRAL CL A ORD			3.000	102	33.950	102	345	0	0	0	(4)	0	(4)	0	06/28/2019	
770323-10-3	ROBERT HALF ORD			5.000	440	87.920	440	315	0	10	0	70	0	70	0	11/16/2018	
771049-10-3	ROBLOX CL A ORD			11.000	503	45.720	503	519	0	0	0	190	0	190	0	08/10/2022	
773903-10-9	ROCKWELL AUTOMAT ORD			2.000	621	310.480	621	343	0	10	0	106	0	106	0	11/16/2018	
77543R-10-2	ROKU CL A ORD			2.000	183	91.660	183	306	0	0	0	102	0	102	0	07/16/2020	
776696-10-6	ROPER TECHNOLOGIES ORD			2.000	1,091	545.290	1,091	596	0	5	0	226	0	226	0	11/16/2018	
778296-10-3	ROSS STORES ORD			7.000	969	138.390	969	641	0	9	0	156	0	156	0	03/19/2019	
780287-10-8	ROYAL GOLD ORD			3.000	363	120.960	363	228	0	5	0	25	0	25	0	11/16/2018	
78409V-10-4	S&P GLOBAL ORD			7.997	3,523	440.520	3,523	2,453	0	24	0	748	0	748	0	12/21/2023	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			2.000	507	253.690	507	344	0	7	0	(53)	0	(53)	0	11/16/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			2.000	122	61.110	122	95	0	2	0	18	0	18	0	11/16/2018	
79466L-30-2	SALESFORCE ORD			23.000	6,052	263.140	6,052	4,303	0	0	0	2,736	0	2,736	0	12/21/2023	
803607-10-0	SAREPTA THERAPEUTICS ORD			3.000	289	96.430	289	234	0	0	0	(99)	0	(99)	0	11/16/2018	
806857-10-8	SCHLUMBERGER ORD			29.000	1,509	52.040	1,509	857	7	27	0	(41)	0	(41)	0	09/28/2021	
808513-10-5	CHARLES SCHWAB ORD			38.000	2,614	68.800	2,614	2,038	0	38	0	(549)	0	(549)	0	12/21/2022	
81211K-10-0	SEALED AIR ORD			7.000	256	36.520	256	257	0	6	0	(94)	0	(94)	0	11/16/2018	
816851-10-9	SEMPRA ORD			12.000	897	74.730	897	720	7	28	0	(30)	0	(30)	0	09/28/2021	
81762P-10-2	SERVICENOW ORD			5.000	3,532	706.490	3,532	1,735	0	0	0	1,536	0	1,536	0	03/23/2023	
824348-10-6	SHERWIN WILLIAMS ORD			4.000	1,248	311.900	1,248	830	0	10	0	298	0	298	0	05/12/2022	
828806-10-9	SIMON PROP GRP REIT ORD			6.000	856	142.640	856	537	0	45	0	151	0	151	0	12/15/2020	
830566-10-5	SKECHERS USA CL A ORD			6.000	374	62.340	374	214	0	0	0	122	0	122	0	12/15/2020	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83088M-10-2	SKYWORKS SOLUTIONS ORD			3.000	337	112.420	337	219	0	8	0	64	0	64	0	11/16/2018	
831865-20-9	A O SMITH ORD			6.000	495	82.440	495	313	0	7	0	151	0	151	0	03/19/2019	
83200N-10-3	SMARTSHEET CL A ORD			4.000	191	47.820	191	182	0	0	0	34	0	34	0	08/14/2019	
832696-40-5	JM SMUCKER ORD			1.000	126	126.380	126	113	0	4	0	(32)	0	(32)	0	11/16/2018	
833034-10-1	SNAP ON ORD			2.000	578	288.840	578	317	0	13	0	121	0	121	0	03/19/2019	
833445-10-9	SNOWFLAKE CL A ORD			7.000	1,393	199.000	1,393	1,628	0	0	0	388	0	388	0	12/21/2022	
842587-10-7	SOUTHERN ORD			28.000	1,963	70.120	1,963	1,467	0	58	0	(19)	0	(19)	0	12/21/2023	
844741-10-8	SOUTHWEST AIRLINES ORD			11.000	318	28.880	318	578	2	8	0	(53)	0	(53)	0	11/16/2018	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD			4.000	175	43.690	175	192	3	11	0	15	0	15	0	10/15/2019	
848637-10-4	SPLUNK ORD			6.000	914	152.350	914	603	0	0	0	398	0	398	0	11/16/2018	
852234-10-3	BLOCK CL A ORD			8.000	619	77.350	619	1,041	0	0	0	116	0	116	0	06/25/2021	
854502-10-1	STANLEY BLACK AND DECKER ORD			3.000	294	98.100	294	391	0	10	0	69	0	69	0	11/16/2018	
855244-10-9	STARBUCKS ORD			28.000	2,688	96.010	2,688	2,103	0	60	0	(89)	0	(89)	0	12/30/2021	
85571B-10-5	STARWOOD PROPERTY REIT			13.000	273	21.020	273	317	6	25	0	35	0	35	0	10/15/2019	
857477-10-3	STATE STREET ORD			9.000	697	77.460	697	645	6	23	0	(1)	0	(1)	0	11/16/2018	
858119-10-0	STEEL DYNAMICS ORD			1.000	118	118.100	118	40	0	2	0	20	0	20	0	11/16/2018	
858912-10-8	STERICYCLE ORD			4.000	198	49.560	198	257	0	0	0	(1)	0	(1)	0	12/16/2019	
863667-10-1	STRYKER ORD			7.000	2,096	299.460	2,096	1,459	6	17	0	275	0	275	0	07/12/2023	
866674-10-4	SUN COMMUNITIES REIT ORD			2.000	267	133.650	267	374	2	7	0	(19)	0	(19)	0	09/28/2021	
871332-10-2	SYLVAMO ORD			1.000	49	49.110	49	27	0	1	0	1	0	1	0	11/16/2018	
871607-10-7	SYNOPSYS ORD			3.000	1,545	514.910	1,545	270	0	0	0	587	0	587	0	11/16/2018	
87161C-50-1	SYNOVUS FINANCIAL ORD			7.000	264	37.650	264	249	3	10	0	1	0	1	0	04/22/2019	
87165B-10-3	SYNCHRONY FINANCIAL ORD			15.000	573	38.190	573	389	0	14	0	80	0	80	0	11/16/2018	
871829-10-7	SYSCO ORD			10.000	731	73.130	731	664	0	20	0	(33)	0	(33)	0	11/16/2018	
872540-10-9	TJX ORD			27.000	2,533	93.810	2,533	608	0	35	0	384	0	384	0	03/18/2013	
872590-10-4	T MOBILE US ORD			12.000	1,924	160.330	1,924	1,248	0	8	0	244	0	244	0	03/24/2021	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			3.005	484	160.950	484	356	0	0	0	171	0	171	0	08/14/2019	
875372-20-3	TANDEM DIABETES CARE ORD			2.000	59	29.580	59	198	0	0	0	(31)	0	(31)	0	07/16/2020	
876030-10-7	TAPESTRY ORD			13.000	479	36.810	479	430	0	17	0	(17)	0	(17)	0	03/19/2019	
87612E-10-6	TARGET ORD			10.000	1,424	142.420	1,424	651	0	44	0	(66)	0	(66)	0	12/18/2018	
87612G-10-1	TARGA RESOURCES ORD			10.000	869	86.870	869	170	0	19	0	134	0	134	0	11/16/2018	
879360-10-5	TELEDYNE TECH ORD			1.000	446	446.290	446	424	0	0	0	22	0	22	0	12/21/2023	
88025U-10-9	10X GENOMICS CL A ORD			2.000	112	55.960	112	178	0	0	0	39	0	39	0	07/16/2020	
880770-10-2	TERADYNE ORD			4.000	434	108.520	434	146	0	2	0	85	0	85	0	11/16/2018	
88160R-10-1	TESLA ORD			67.000	16,648	248.480	16,648	7,196	0	0	0	6,955	0	6,955	0	12/21/2023	
882508-10-4	TEXAS INSTRUMENTS ORD			19.000	3,239	170.460	3,239	1,952	0	95	0	100	0	100	0	09/12/2018	
883203-10-1	TEXTRON ORD			4.000	322	80.420	322	226	0	0	0	38	0	38	0	11/16/2018	
88339J-10-5	TRADE DESK CL A ORD			9.000	648	71.960	648	684	0	0	0	244	0	244	0	06/25/2021	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			10.000	5,308	530.790	5,308	2,439	4	12	0	(154)	0	(154)	0	07/12/2023	
885160-10-1	THOR INDUSTRIES ORD			2.000	237	118.250	237	191	1	4	0	86	0	86	0	12/15/2020	
88579Y-10-1	3M ORD			14.000	1,530	109.320	1,530	1,352	0	11	0	178	0	178	0	12/21/2023	
891092-10-8	TORO ORD			4.000	384	95.990	384	247	1	5	0	(69)	0	(69)	0	11/16/2018	
892356-10-6	TRACTOR SUPPLY ORD			2.000	430	215.030	430	183	0	8	0	(20)	0	(20)	0	03/19/2019	
892672-10-6	TRADEWEB MARKETS CL A ORD			4.000	364	90.880	364	263	0	1	0	104	0	104	0	12/15/2020	
893641-10-0	TRANSDIGM GROUP ORD			1.000	1,012	1,011.600	1,012	348	0	35	0	382	0	382	0	11/16/2018	
89400J-10-7	TRANSUNION ORD			3.000	206	68.710	206	187	0	1	0	36	0	36	0	11/16/2018	

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
894164-10-2	TRAVEL LEISURE ORD			4.000	156	39.090	156	176	0	7	0	11	0	11	0	12/15/2020	
89417E-10-9	TRAVELERS COMPANIES ORD			5.000	952	190.490	952	644	0	20	0	15	0	15	0	11/16/2018	
89531P-10-5	TREX ORD			4.000	331	82.790	331	265	0	0	0	162	0	162	0	07/16/2020	
896239-10-0	TRIMBLE ORD			5.000	266	53.200	266	178	0	0	0	13	0	13	0	11/16/2018	
89832Q-10-9	TRUIST FINANCIAL ORD			34.000	1,255	36.920	1,255	1,748	0	71	0	(208)	0	(208)	0	12/30/2021	
902252-10-5	TYLER TECHNOLOGIES ORD			1.000	418	418.120	418	189	0	0	0	96	0	96	0	11/16/2018	
902494-10-3	TYSON FOODS CL A ORD			5.000	269	53.750	269	301	0	10	0	(43)	0	(43)	0	11/16/2018	
902653-10-4	UDR REIT ORD			3.000	115	38.290	115	123	0	5	0	(1)	0	(1)	0	11/16/2018	
902973-30-4	US BANCORP ORD			40.000	1,731	43.280	1,731	1,820	20	52	0	(4)	0	(4)	0	12/21/2023	
90353T-10-0	UBER TECHNOLOGIES ORD			48.000	2,955	61.570	2,955	1,764	0	0	0	1,768	0	1,768	0	08/10/2022	
90384S-30-3	ULTA BEAUTY ORD			1.000	490	489.990	490	408	0	0	0	21	0	21	0	12/30/2021	
904311-20-6	UNDER ARMOUR CL C ORD			9.000	75	8.350	75	153	0	0	0	(5)	0	(5)	0	08/14/2019	
907818-10-8	UNION PACIFIC ORD			11.000	2,702	245.620	2,702	1,884	0	72	0	424	0	424	0	05/12/2022	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			1.000	41	41.285	41	36	0	0	0	4	0	4	0	10/20/2020	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			12.000	1,887	157.230	1,887	1,832	0	65	0	(249)	0	(249)	0	07/12/2023	
911363-10-9	UNITED RENTAL ORD			1.000	573	573.420	573	115	0	6	0	218	0	218	0	11/16/2018	
912008-10-9	US FOODS ORD			10.000	454	45.410	454	320	0	0	0	114	0	114	0	11/16/2018	
91324P-10-2	UNITEDHEALTH GRP ORD			19.000	10,003	526.470	10,003	4,554	0	139	0	(70)	0	(70)	0	04/17/2020	
91347P-10-5	UNIVERSAL DISPLAY ORD			2.000	383	191.260	383	317	0	3	0	166	0	166	0	03/19/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			3.000	457	152.440	457	399	0	2	0	35	0	35	0	11/16/2018	
91879Q-10-9	VAIL RESORTS ORD			1.000	213	213.470	213	269	2	8	0	(25)	0	(25)	0	11/16/2018	
91913Y-10-0	VALERO ENERGY ORD			8.000	1,040	130.000	1,040	672	0	33	0	25	0	25	0	11/16/2018	
922475-10-8	VEEVA SYSTEMS ORD			3.000	578	192.520	578	277	0	0	0	93	0	93	0	11/16/2018	
92276F-10-0	VENTAS REIT ORD			6.000	299	49.840	299	368	3	11	0	29	0	29	0	11/16/2018	
92338C-10-3	VERALTO ORD			5.000	411	82.260	411	217	0	0	0	194	0	194	0	12/21/2022	
92343E-10-2	VERISIGN ORD			1.000	206	205.960	206	156	0	0	0	1	0	1	0	11/16/2018	
92343V-10-4	VERIZON COMMUNICATIONS ORD			109.000	4,109	37.700	4,109	5,525	0	215	0	(83)	0	(83)	0	12/21/2023	
92345Y-10-6	VERISK ANALYTICS ORD			3.000	717	238.860	717	251	0	4	0	187	0	187	0	08/02/2017	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			7.000	2,848	406.890	2,848	1,582	0	0	0	711	0	711	0	07/12/2023	
92556V-10-6	VIATRIS ORD			49.000	531	10.830	531	773	0	24	0	(15)	0	(15)	0	08/14/2019	
925652-10-9	VICI PPTYS ORD			17.000	542	31.880	542	362	7	27	0	(9)	0	(9)	0	11/16/2018	
926400-10-2	VICTORIA S SECRET ORD			3.000	80	26.540	80	23	0	0	0	(28)	0	(28)	0	04/17/2020	
92826C-83-9	VISA CL A ORD			35.000	9,112	260.350	9,112	4,834	0	65	0	1,841	0	1,841	0	12/18/2018	
92840M-10-2	VISTRA ORD			19.000	732	38.520	732	450	0	19	0	291	0	291	0	11/16/2018	
928563-40-2	VMWARE CL A ORD			3.000	427	142.480	427	293	0	0	0	59	0	59	0	03/24/2021	
928881-10-1	VONTIER ORD			5.000	173	34.550	173	155	0	1	0	76	0	76	0	11/16/2018	
929160-10-9	VULCAN MATERIALS ORD			3.000	681	227.010	681	320	0	5	0	156	0	156	0	11/16/2018	
92936U-10-9	W P CAREY REIT ORD			2.000	130	64.810	130	149	2	9	0	(27)	0	(27)	0	09/28/2021	
92939U-10-6	WEC ENERGY GROUP ORD			6.000	505	84.170	505	426	0	19	0	(58)	0	(58)	0	11/16/2018	
929740-10-8	WABTEC ORD			6.000	761	126.900	761	458	0	4	0	163	0	163	0	11/16/2018	
931142-10-3	WALMART ORD			24.000	3,784	157.650	3,784	2,881	14	53	0	381	0	381	0	12/21/2022	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			11.000	287	26.110	287	583	0	21	0	(124)	0	(124)	0	03/24/2021	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			42.996	490	11.390	490	1,233	0	0	0	82	0	82	0	09/28/2021	
94106L-10-9	WASTE MANAGEMENT ORD			8.000	1,433	179.100	1,433	741	0	22	0	178	0	178	0	11/16/2018	
941848-10-3	WATERS ORD			1.000	329	329.230	329	200	0	0	0	(13)	0	(13)	0	11/16/2018	
94419L-10-1	WAYFAIR CL A ORD			3.000	185	61.700	185	474	0	0	0	86	0	86	0	10/20/2020	

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
947890-10-9	WEBSTER FINANCIAL ORD			7.997	406	50.760	406	369	0	13	0	27	0	27	0	08/14/2019	
949746-10-1	WELLS FARGO ORD			98.000	4,824	49.220	4,824	3,803	0	127	0	777	0	777	0	05/12/2022	
95040Q-10-4	WELLTOWER ORD			9.000	812	90.170	812	633	0	22	0	222	0	222	0	11/16/2018	
95058W-10-0	WENDYS ORD			9.000	175	19.480	175	199	0	9	0	(28)	0	(28)	0	12/16/2019	
955306-10-5	WEST PHARM SVC ORD			1.000	352	352.120	352	110	0	1	0	117	0	117	0	11/16/2018	
957638-10-9	WESTERN ALLIANCE ORD			4.000	263	65.790	263	240	0	6	0	25	0	25	0	12/15/2020	
958102-10-5	WESTERN DIGITAL ORD			5.000	262	52.370	262	233	0	0	0	104	0	104	0	11/16/2018	
96145D-10-5	WESTROCK ORD			12.000	498	41.520	498	554	0	14	0	76	0	76	0	11/16/2018	
962166-10-4	WEYERHAEUSER REIT			15.000	522	34.770	522	406	0	25	0	57	0	57	0	11/16/2018	
963320-10-6	WHIRLPOOL ORD			2.000	244	121.770	244	234	0	14	0	(39)	0	(39)	0	11/16/2018	
969457-10-0	WILLIAMS ORD			25.000	871	34.830	871	519	0	45	0	48	0	48	0	11/16/2018	
969904-10-1	WILLIAMS SONOMA ORD			3.000	605	201.780	605	212	0	10	0	261	0	261	0	12/16/2019	
97650W-10-8	WINTRUST FINANCIAL ORD			2.000	186	92.750	186	124	0	3	0	16	0	16	0	12/15/2020	
977852-10-2	WOLFSPEED ORD			5.000	218	43.510	218	287	0	0	0	(128)	0	(128)	0	08/14/2019	
980745-10-3	WOODWARD ORD			2.000	272	136.130	272	247	0	2	0	79	0	79	0	12/16/2019	
98138H-10-1	WORKDAY CL A ORD			5.000	1,380	276.060	1,380	1,156	0	0	0	334	0	334	0	12/21/2023	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			4.000	322	80.410	322	228	0	6	0	36	0	36	0	12/15/2020	
983134-10-7	WYNN RESORTS ORD			4.000	364	91.110	364	431	0	3	0	35	0	35	0	11/16/2018	
983793-10-0	XPO ORD			5.000	438	87.590	438	138	0	0	0	272	0	272	0	11/16/2018	
98389B-10-0	XCEL ENERGY ORD			11.000	681	61.910	681	562	6	23	0	(90)	0	(90)	0	11/16/2018	
98419M-10-0	XYLEM ORD			3.000	343	114.360	343	213	0	4	0	11	0	11	0	11/16/2018	
988498-10-1	YUM BRANDS ORD			6.000	784	130.660	784	533	0	15	0	15	0	15	0	11/16/2018	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			1.000	273	273.330	273	181	0	0	0	17	0	17	0	11/16/2018	
98954M-10-1	ZILLOW GROUP CL A ORD			2.000	113	56.720	113	85	0	0	0	51	0	51	0	12/16/2019	
98954M-20-0	ZILLOW GROUP CL C ORD			5.000	289	57.860	289	232	0	0	0	128	0	128	0	06/28/2019	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			4.000	487	121.700	487	454	1	4	0	(23)	0	(23)	0	11/16/2018	
98978V-10-3	ZOETIS CL A ORD			13.000	2,566	197.370	2,566	1,798	0	14	0	470	0	470	0	12/21/2023	
98980G-10-2	ZSCALER ORD			1.000	222	221.560	222	69	0	0	0	110	0	110	0	04/17/2020	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD			6.000	431	71.910	431	667	0	0	0	25	0	25	0	08/10/2022	
G0176J-10-9	ALLEGION ORD		C	4.000	507	126.690	507	336	0	7	0	86	0	86	0	12/18/2018	
G0250X-10-7	AMCOR ORD		C	24.000	231	9.640	231	258	0	12	0	(54)	0	(54)	0	07/16/2020	
G02602-10-3	AMDOCS ORD			6.000	527	87.890	527	395	3	10	0	(18)	0	(18)	0	11/16/2018	
G0403H-10-8	AON CL A ORD		C	4.000	1,164	291.020	1,164	760	0	10	0	(36)	0	(36)	0	04/17/2020	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	18.000	1,337	74.270	1,337	509	0	0	0	207	0	207	0	11/16/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	4.000	221	55.370	221	209	2	7	0	5	0	5	0	12/15/2020	
G0750C-10-8	AXALTA COATING SYSTEMS ORD			8.000	272	33.970	272	226	0	0	0	68	0	68	0	07/28/2016	
G1151C-10-1	ACCENTURE CL A ORD		C	13.000	4,562	350.910	4,562	2,443	0	54	0	999	0	999	0	07/12/2023	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	6.000	301	50.240	301	172	0	0	0	(42)	0	(42)	0	08/14/2019	
G29183-10-3	EATON ORD		C	8.000	1,927	240.820	1,927	594	0	28	0	671	0	671	0	11/16/2018	
G3223R-10-8	EVEREST GROUP ORD		C	2.000	707	353.580	707	391	0	14	0	45	0	45	0	04/17/2020	
G3421J-10-6	FERGUSON ORD		C	11.000	2,124	193.070	2,124	1,911	5	5	0	212	0	212	0	12/21/2023	
G3922B-10-7	GENPACT ORD		C	9.000	312	34.710	312	369	0	5	0	(104)	0	(104)	0	12/15/2020	
G4705A-10-0	ICON ORD		C	2.000	566	283.070	566	564	0	0	0	2	0	2	0	12/21/2023	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	2.000	246	123.000	246	286	0	0	0	(73)	0	(73)	0	11/16/2018	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	14.000	807	57.640	807	468	5	20	0	(89)	0	(89)	0	11/16/2018	
G54950-10-3	LINDE ORD		C	33.000	13,553	410.710	13,553	11,405	0	112	0	2,148	0	2,148	0	10/18/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
G5960L-10-3	MEDTRONIC ORD		C	26.000	2,142	82.380	2,142	2,204	22	71	0	121	0	121	0	05/12/2022	
G6095L-10-9	APTIV ORD		C	5.000	449	89.720	449	371	0	0	0	(17)	0	(17)	0	11/16/2018	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			15.000	301	20.040	301	606	0	0	0	117	0	117	0	12/15/2020	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			2.000	56	28.090	56	87	0	2	0	(23)	0	(23)	0	03/24/2021	
G7S00T-10-4	PENTAIR ORD		C	1.000	73	72.710	73	38	0	1	0	28	0	28	0	10/15/2019	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD			7.000	263	37.570	263	330	0	3	0	(20)	0	(20)	0	11/16/2018	
G8473T-10-0	STERIS ORD		C	3.000	660	219.850	660	355	0	6	0	142	0	142	0	11/16/2018	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	4.000	976	243.900	976	324	0	12	0	303	0	303	0	11/16/2018	
G96629-10-3	WILLIS TOWERS WATSON ORD		C	2.000	482	241.200	482	318	2	7	0	(7)	0	(7)	0	11/16/2018	
H11356-10-4	BUNGE ORD			6.000	606	100.950	606	351	0	4	0	255	0	255	0	11/16/2018	
H1467J-10-4	CHUBB ORD		C	8.000	1,808	226.000	1,808	1,060	7	27	0	43	0	43	0	11/16/2018	
H2906T-10-9	GARMIN ORD		C	5.000	643	128.540	643	327	0	15	0	181	0	181	0	11/16/2018	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	2.000	376	187.910	376	416	0	0	0	218	0	218	0	07/16/2020	
N14506-10-4	ELASTIC ORD		C	2.000	225	112.700	225	177	0	0	0	122	0	122	0	07/16/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	6.000	570	95.080	570	517	0	30	0	72	0	72	0	06/28/2019	
N72482-12-3	QIAGEN ORD		C	1.000	43	43.430	43	41	0	0	0	(6)	0	(6)	0	12/16/2019	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			7.000	906	129.490	906	770	0	0	0	560	0	560	0	11/16/2018	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					973,017	XXX	973,017	559,677	852	13,499	0	192,690	0	192,690	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					973,017	XXX	973,017	559,677	852	13,499	0	192,690	0	192,690	0	XXX	XXX
04314H-85-7	ARTISAN:INTL VAL INST			20,578.601	945,793	45.960	945,793	720,878	0	29,335	0	151,664	0	151,664	0	11/19/2015	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					945,793	XXX	945,793	720,878	0	29,335	0	151,664	0	151,664	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					945,793	XXX	945,793	720,878	0	29,335	0	151,664	0	151,664	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
464287-65-5	ISHARES:RUSS 2000 ETF			277.000	55,597	200.710	55,597	42,090	0	748	0	7,299	0	7,299	0	11/16/2018	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					55,597	XXX	55,597	42,090	0	748	0	7,299	0	7,299	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					1,974,406	XXX	1,974,406	1,322,645	852	43,582	0	351,654	0	351,654	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,974,406	XXX	1,974,406	1,322,645	852	43,582	0	351,654	0	351,654	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
13063A-5E-0	CALIFORNIA ST		02/03/2023	WELLS FARGO BANK, N.A./SIG		506,896	400,000	10,500
419792-K6-2	HAWAII ST		01/10/2023	MORGAN STANLEY & COMPANY		1,089,290	1,000,000	11,569
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,596,186	1,400,000	22,069
345102-LT-2	FOOTHILL-DE ANZA CALIF CMNTY COLLEGE DIS		01/09/2023	WELLS FARGO BANK, N.A./SIG		213,593	250,000	3,581
59163P-KT-9	METRO ORE		02/07/2023	HILLTOP SECURITIES INC		644,715	750,000	4,675
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						858,308	1,000,000	8,256
010268-CX-6	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		02/07/2023	WELLS FARGO BANK, N.A./SIG		333,348	430,000	4,467
20281P-KM-3	COMMONWEALTH FING AUTH PA REV		01/11/2023	BARCLAYS CAPITAL INC		473,345	500,000	2,342
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI		02/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		265,993	250,000	5,599
3132DP-HH-4	FH SD2032 - RMBS		01/01/2023	SUNTRUST CAPITAL MARKETS, INC.		249,156	248,962	380
3132DP-S9-0	FH SD2344 - RMBS		04/28/2023	NOMURA SECURITIES INTL INC		347,928	345,713	480
3140MT-E4-1	FN BW1954 - RMBS		01/20/2023	GOLDMAN		1,946,200	1,965,549	2,948
3140QR-PX-5	FN CB5837 - RMBS		07/13/2023	NOMURA SECURITIES INTL INC		489,626	491,932	888
3140XK-NG-1	FN FS3990 - RMBS		02/16/2023	Wells Fargo Securities, LLC		1,985,313	1,997,171	3,329
3140XK-RW-2	FN FS4100 - RMBS		05/30/2023	J P MORGAN SECURITIES		494,678	492,446	903
47770V-BR-0	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		02/17/2023	CITIGROUP GLOBAL MARKETS INC.		738,098	750,000	1,939
485428-ZY-5	KANSAS ST DEV FIN AUTH REV		01/05/2023	J P MORGAN SECURITIES		258,120	250,000	2,598
557363-DY-1	MADISON CNTY N Y CAP RESOURCE CORP REV		01/09/2023	BAIRD, ROBERT W., & COMPANY IN		210,603	250,000	215
59335K-ER-4	MIAMI-DADE CNTY FLA SEAPORT REV		01/19/2023	RAYMOND JAMES & ASSOCIATES		278,558	250,000	0
603827-E4-4	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		01/06/2023	MORGAN STANLEY & COMPANY		594,116	550,000	688
60637B-2T-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		01/19/2023	RAYMOND JAMES & ASSOCIATES		550,595	500,000	0
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		12/18/2023	J P MORGAN SECURITIES		302,483	250,000	8,335
663903-DN-9	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE		01/05/2023	CITIGROUP GLOBAL MARKETS INC.		260,898	250,000	2,039
70879Q-SZ-7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		01/11/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		545,940	500,000	0
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE		03/10/2023	Jefferies		250,000	250,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						10,574,993	10,521,772	37,150
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES INC		03/02/2023	MORGAN STANLEY & COMPANY		233,100	250,000	660
02361D-AS-9	AMEREN ILLINOIS CO		01/30/2023	PERSHING DIV OF DLJ SEC LNDING		243,230	250,000	2,006
02582J-JV-3	AMXCA 2022-3 A - ABS		01/18/2023	MITSUBISHI UFJ SECURITIES		1,184,719	1,200,000	625
02665W-ED-9	AMERICAN HONDA FINANCE CORP		01/10/2023	BARCLAYS CAPITAL INC		249,505	250,000	0
03027X-BY-5	AMERICAN TOWER CORP		02/28/2023	BARCLAYS CAPITAL INC		249,235	250,000	0
031162-DP-2	AMGEN INC		02/15/2023	BANC OF AMERICA/FIXED INCOME		249,565	250,000	0
054976-AE-5	BBCMS 22C17 A5 - CMBS		03/09/2023	BARCLAYS CAPITAL INC		949,766	1,000,000	1,480
05553R-AC-4	BBCMS 23C19 A5 - CMBS		04/10/2023	BARCLAYS CAPITAL INC		257,496	250,000	984
06051G-HV-4	BANK OF AMERICA CORP		03/28/2023	BANC OF AMERICA/FIXED INCOME		442,285	500,000	2,972
06406R-BP-1	BANK OF NEW YORK MELLON CORP		01/24/2023	BANC OF AMERICA/FIXED INCOME		250,000	250,000	0
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS		01/19/2023	Wells Fargo Securities, LLC		1,054,150	1,250,000	1,745
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL		09/27/2023	Citigroup (SSB)		203,826	300,000	1,338
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC		02/09/2023	J P MORGAN SECURITIES		500,000	500,000	0
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS		02/27/2023	BARCLAYS CAPITAL INC		1,000,000	1,000,000	3,998
134429-BG-3	CAMPBELL SOUP CO		02/23/2023	HSBC SECURITIES		239,600	250,000	4,669
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		03/16/2023	GOLDMAN		235,398	250,000	4,448
14318D-AC-3	CARMX 2023-1 A3 - ABS		01/19/2023	BANC OF AMERICA/FIXED INCOME		999,917	1,000,000	0
161571-HU-1	CHAIT 2023-2 A - ABS		09/07/2023	J P MORGAN SECURITIES		249,979	250,000	0
172967-LW-9	CITIGROUP INC		01/04/2023	Citigroup (SSB)		232,790	250,000	2,066
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		01/11/2023	J P MORGAN SECURITIES		474,356	584,048	181
210518-DS-2	CONSUMERS ENERGY CO		01/03/2023	Wells Fargo Securities, LLC		499,070	500,000	0
24422E-WR-6	JOHN DEERE CAPITAL CORP		01/03/2023	RBC CAPITAL MARKETS		499,750	500,000	0
25746U-DR-7	DOMINION ENERGY INC		01/11/2023	MORGAN STANLEY & COMPANY		256,075	250,000	2,053
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC		01/03/2023	J P MORGAN SECURITIES		249,508	250,000	0
30161N-BJ-9	EXELON CORP		02/16/2023	BARCLAYS CAPITAL INC		249,580	250,000	0
38137W-AQ-8	GLM 6 AR - CDO	C	01/11/2023	MORGAN STANLEY & COMPANY		489,500	500,000	6,237
458140-CE-8	INTEL CORP		02/07/2023	J P MORGAN SECURITIES		249,793	250,000	0
459200-KX-8	INTERNATIONAL BUSINESS MACHINES CORP		01/30/2023	GOLDMAN		499,225	500,000	0
487836-BZ-0	KELLANOVA		11/16/2023	MITSUBISHI UFJ SECURITIES		337,250	350,000	4,032

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
49177J-AJ-1	KENVUE INC		03/08/2023	GOLDMAN		249,453	250,000	0
49327M-3H-5	KEYBANK NA		02/06/2023	PERSHING DIV OF DLJ SEC LNDING		497,725	500,000	417
58770A-AC-7	MBART 2023-1 A3 - ABS		01/18/2023	MITSUBISHI UFJ SECURITIES		499,940	500,000	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		499,955	500,000	0
595620-AT-2	MIDAMERICAN ENERGY CO		01/19/2023	PERSHING DIV OF DLJ SEC LNDING		242,375	250,000	2,484
64952W-EY-5	NEW YORK LIFE GLOBAL FUNDING		01/04/2023	J P MORGAN SECURITIES		499,715	500,000	0
666807-CH-3	NORTHROP GRUMMAN CORP		02/06/2023	Wells Fargo Securities, LLC		249,745	250,000	0
67571L-AA-9	OCT67 67 A1 - CDO	C	02/15/2023	MORGAN STANLEY & COMPANY		500,000	500,000	0
68389X-CM-5	ORACLE CORP		02/02/2023	BANC OF AMERICA/FIXED INCOME		249,515	250,000	0
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC		01/19/2023	PNC CAPITAL MKTS		250,000	250,000	0
75575R-AA-5	RCMT 23FL11 A - CMBS		01/26/2023	J P MORGAN SECURITIES		997,500	1,000,000	0
76134K-AE-4	VDCR 232 A2A - ABS		09/15/2023	TRUIST SECURITIES, INC.		220,189	250,000	0
810064-AA-3	SCOTT 23SFS A - CMBS		02/24/2023	GOLDMAN		500,000	500,000	1,313
81749B-AA-9	SEMT 231 A1 - CMO/RMBS		01/18/2023	Wells Fargo Securities, LLC		247,344	250,000	903
855244-BF-5	STARBUCKS CORP		02/07/2023	BANC OF AMERICA/FIXED INCOME		249,510	250,000	0
85573Q-AA-8	STAR 215 A1 - CMO/RMBS		01/13/2023	GOLDMAN		167,258	196,159	178
857477-CA-9	STATE STREET CORP		01/23/2023	GOLDMAN		250,000	250,000	0
89181J-AA-0	TPMT 231 A1 - CMO/RMBS		01/24/2023	BANC OF AMERICA/FIXED INCOME		953,339	1,000,000	3,125
891940-AC-2	TAOT 23A A3 - ABS		01/24/2023	BANC OF AMERICA/FIXED INCOME		250,000	250,000	0
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP		01/09/2023	Citigroup (SSB)		499,670	500,000	0
902674-ZW-3	UBS AG (LONDON BRANCH)	C	09/06/2023	MORGAN STANLEY & COMPANY		250,130	250,000	0
91159H-JL-5	US BANCORP		02/16/2023	US BANCORP INVESTMENTS INC.		485,615	500,000	1,344
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS		01/11/2023	BANC OF AMERICA/FIXED INCOME		430,720	524,927	164
92538K-AA-1	VERUS 2021-5 A1 - CMO/RMBS		01/24/2023	BANC OF AMERICA/FIXED INCOME		314,539	375,595	264
92539B-AA-0	VERUS SECURITIZATION TRUST 2023-1 - CMO		01/11/2023	MORGAN STANLEY & COMPANY		249,999	250,000	731
92939U-AL-0	WEC ENERGY GROUP INC		01/09/2023	BARCLAYS CAPITAL INC		249,668	250,000	0
95000U-3A-9	WELLS FARGO & CO		01/05/2023	TRUIST SECURITIES, INC.		488,120	500,000	10,952
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						23,590,615	24,530,729	66,161
2509999997. Total - Bonds - Part 3						36,620,102	37,452,501	133,637
2509999998. Total - Bonds - Part 5						499,320	500,000	0
2509999999. Total - Bonds						37,119,422	37,952,501	133,637
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
023135-10-6	AMAZON COM ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	392		0
037833-10-0	APPLE ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	1,111		0
05722G-10-0	BAKER HUGHES CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	484		0
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	298		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	WEEDEN + CO.	4.000	154		0
19260Q-10-7	COINBASE GLOBAL CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	833		0
197236-10-2	COLUMBIA BANKING SYSTEM ORD		03/01/2023	CITIGROUP GLOBAL MARKETS INC.	6.554	167		0
235851-10-2	DANAHER ORD		10/02/2023	Various	16.000	1,737		0
254687-10-6	WALT DISNEY ORD		10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	680		0
25809K-10-5	DOORDASH CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	501		0
34965K-10-7	FORTREA HOLDINGS ORD		07/03/2023	ITG INC	2.000	47		0
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		01/04/2023	Various	8.332	382		0
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	Various	24.995	1,358		0
38141G-10-4	GOLDMAN SACHS GROUP ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	756		0
45168D-10-4	IDEXX LABORATORIES ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	962		0
458140-10-0	INTEL ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	21.000	712		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	666		0
48251W-10-4	KKR AND CO ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	573		0
487836-10-8	KELLANOVA ORD		10/02/2023	ITG INC	3.000	174		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
49177J-10-2	KENVUE ORD		08/25/2023	ITG INC	32.130	584		0
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	ITG INC	2.000	281		0
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD		08/04/2023	ITG INC	2.385	85		0
531229-75-5	FORMULA ONE GROUP		08/04/2023	ITG INC	9.000	275		0
531229-78-9	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	ITG INC	8.000	228		0
594918-10-4	MICROSOFT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1,033		0
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	558		0
62886E-10-8	NCR VOYIX ORD		10/17/2023	ITG INC	5.000	104		0
63001N-10-6	NCR ATLEOS ORD		10/17/2023	ITG INC	2.500	67		0
64110L-10-6	NETFLIX ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1,325		0
651639-10-6	NEWMONT ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	578		0
68389X-10-5	ORACLE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	465		0
69370C-10-0	PTC ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	341		0
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	48.000	793		0
697435-10-5	PALO ALTO NETWORKS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	296		0
717081-10-3	PFIZER ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	29.000	1,045		0
74762E-10-2	QUANTA SERVICES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	398		0
767744-10-5	RITCHIE BROS AUCTIONEERS ORD	C	03/20/2023	VARIOUS	3.151	126		0
78409V-10-4	S&P GLOBAL ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	766		0
79466L-30-2	SALESFORCE ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	532		0
81762P-10-2	SERVICENOW ORD		03/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	443		0
842587-10-7	SOUTHERN ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	482		0
863667-10-1	STRYKER ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	598		0
879360-10-5	TELEDYNE TECH ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	424		0
88160R-10-1	TESLA ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	2,671		0
883556-10-2	THERMO FISHER SCIENTIFIC ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	1,056		0
88579Y-10-1	3M ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	1,352		0
902973-30-4	US BANCORP ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	557		0
911312-10-6	UNITED PARCEL SERVICE CL B ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	745		0
92338C-10-3	VERALTO ORD		10/02/2023	Various	5.333	229		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	31.000	1,119		0
92532F-10-0	VERTEX PHARMACEUTICALS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	693		0
98138H-10-1	WORKDAY CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	544		0
98978V-10-3	ZOETIS CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	777		0
G1151C-10-1	ACCENTURE CL A ORD	C	07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	628		0
G3421J-10-6	FERGUSON ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	1,911		0
G4705A-10-0	ICON ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	564		0
G54950-10-3	LINDE ORD	C	10/18/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	33.000	11,405		0
H11356-10-4	BUNGE ORD		10/31/2023	ITG INC	6.000	351		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						49,203	XXX	0
5989999997. Total - Common Stocks - Part 3						49,203	XXX	0
5989999998. Total - Common Stocks - Part 5						713	XXX	0
5989999999. Total - Common Stocks						49,916	XXX	0
5999999999. Total - Preferred and Common Stocks						49,916	XXX	0
6009999999 - Totals						37,169,338	XXX	133,637

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
38377R-VK-8	GNR 2010-166 GP - CMO/RMBS		12/01/2023	Paydown		3,277	3,277	3,459	3,317	0	(40)	0	(40)	0	3,277	0	0	0	55	04/20/2039
91282C-AW-1	UNITED STATES TREASURY		11/15/2023	Maturity @ 100.00		1,050,000	1,050,000	1,051,433	1,050,427	0	(427)	0	(427)	0	1,050,000	0	0	0	2,625	11/15/2023
0109999999. Subtotal - Bonds - U.S. Governments						1,053,277	1,053,277	1,054,892	1,053,744	0	(467)	0	(467)	0	1,053,277	0	0	0	2,680	XXX
3131XT-QN-3	FH ZM0461 - RMBS		12/01/2023	Paydown		3,537	3,537	3,653	3,701	0	(164)	0	(164)	0	3,537	0	0	0	68	11/01/2045
3131XV-F6-7	FH ZM1989 - RMBS		12/01/2023	Paydown		2,823	2,823	2,917	2,970	0	(147)	0	(147)	0	2,823	0	0	0	48	10/01/2041
31329J-PX-9	FH ZA1338 - RMBS		12/01/2023	Paydown		1,170	1,170	1,210	1,225	0	(55)	0	(55)	0	1,170	0	0	0	19	08/01/2042
31329K-X3-3	FH ZA2498 - RMBS		12/01/2023	Paydown		6,225	6,225	6,250	6,262	0	(37)	0	(37)	0	6,225	0	0	0	126	03/01/2038
3132A4-6K-9	FH ZS4474 - RMBS		12/01/2023	Paydown		1,438	1,438	1,485	1,508	0	(70)	0	(70)	0	1,438	0	0	0	26	03/01/2042
3132A5-AY-1	FH ZS4523 - RMBS		12/01/2023	Paydown		2,022	2,022	2,033	2,034	0	(12)	0	(12)	0	2,022	0	0	0	39	07/01/2043
3132A5-E8-4	FH ZS4659 - RMBS		12/01/2023	Paydown		3,637	3,637	3,812	3,998	0	(361)	0	(361)	0	3,637	0	0	0	70	04/01/2046
3132DP-HH-4	FH SD2032 - RMBS		12/01/2023	Paydown		14,320	14,320	14,331	0	0	(11)	0	(11)	0	14,320	0	0	0	378	12/01/2052
3132DP-S9-0	FH SD2344 - RMBS		12/01/2023	Paydown		13,210	13,210	13,294	0	0	(85)	0	(85)	0	13,210	0	0	0	231	02/01/2053
3136A5-YC-4	FNR 2012-30 ED - CMO/RMBS		12/01/2023	Paydown		1,720	1,720	1,755	1,721	0	(1)	0	(1)	0	1,720	0	0	0	23	04/25/2031
3138MQ-4E-0	FN AQ8920 - RMBS		12/01/2023	Paydown		6,474	6,474	6,733	6,577	0	(103)	0	(103)	0	6,474	0	0	0	78	01/01/2028
3138WD-3Z-2	FN AS4415 - RMBS		12/01/2023	Paydown		9,539	9,539	10,208	10,244	0	(705)	0	(705)	0	9,539	0	0	0	154	02/01/2045
3138WE-KK-4	FN AS4797 - RMBS		12/01/2023	Paydown		1,750	1,750	1,843	1,869	0	(120)	0	(120)	0	1,750	0	0	0	33	04/01/2045
3138WF-TA-4	FN AS5944 - RMBS		12/01/2023	Paydown		2,486	2,486	2,608	2,631	0	(145)	0	(145)	0	2,486	0	0	0	41	10/01/2045
31397Q-LT-3	FNR 2011-4 PK - CMO/RMBS		12/01/2023	Paydown		1,818	1,818	1,912	1,827	0	(9)	0	(9)	0	1,818	0	0	0	29	04/25/2040
31398V-7F-7	FHR 3649 BW - CMO/RMBS		12/01/2023	Paydown		897	897	953	907	0	(10)	0	(10)	0	897	0	0	0	17	03/15/2025
3140F1-YB-2	FN BC6105 - RMBS		12/01/2023	Paydown		10,775	10,775	11,294	11,409	0	(634)	0	(634)	0	10,775	0	0	0	163	06/01/2046
3140FP-DG-1	FN BE3702 - RMBS		12/01/2023	Paydown		5,333	5,333	5,591	5,814	0	(481)	0	(481)	0	5,333	0	0	0	113	06/01/2047
3140MT-E4-1	FN BW1954 - RMBS		12/01/2023	Paydown		82,008	82,008	81,201	0	0	807	0	807	0	82,008	0	0	0	1,576	07/01/2052
3140QN-BZ-4	FN CB2755 - RMBS		12/01/2023	Paydown		12,031	12,031	11,210	11,222	0	809	0	809	0	12,031	0	0	0	199	02/01/2052
3140QQ-2H-7	FN CB5275 - RMBS		12/01/2023	Paydown		245,534	245,534	245,438	245,442	0	92	0	92	0	245,534	0	0	0	7,299	12/01/2052
3140QR-PX-5	FN CB5837 - RMBS		12/01/2023	Paydown		5,965	5,965	5,937	0	0	28	0	28	0	5,965	0	0	0	72	03/01/2053
3140X4-M4-5	FN FM1278 - RMBS		12/01/2023	Paydown		14,472	14,472	14,809	14,899	0	(428)	0	(428)	0	14,472	0	0	0	226	07/01/2034
3140X8-KJ-5	FN FM4796 - RMBS		12/01/2023	Paydown		13,016	13,016	13,567	13,544	0	(528)	0	(528)	0	13,016	0	0	0	128	11/01/2050
3140XK-NG-1	FN FS3990 - RMBS		12/01/2023	Paydown		88,640	88,640	88,114	0	0	526	0	526	0	88,640	0	0	0	1,362	02/01/2053
3140XK-RW-2	FN FS4100 - RMBS		12/01/2023	Paydown		21,499	21,499	21,596	0	0	(97)	0	(97)	0	21,499	0	0	0	413	03/01/2053
31418D-6L-1	FN MA4474 - RMBS		12/01/2023	Paydown		27,626	27,626	28,239	28,195	0	(569)	0	(569)	0	27,626	0	0	0	304	11/01/2041
47770V-BR-0	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		12/04/2023	Call @ 100.00		65,000	65,000	63,968	0	0	72	0	72	0	64,041	0	959	959	1,201	01/01/2033
60637B-2T-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		10/02/2023	Call @ 100.00		10,000	10,000	11,012	0	0	(54)	0	(54)	0	10,958	0	(958)	(958)	124	05/01/2053
708790-SZ-7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		09/28/2023	Call @ 100.00		5,000	5,000	5,459	0	0	(24)	0	(24)	0	5,435	0	(435)	(435)	37	10/01/2053
0909999999. Subtotal - Bonds - U.S. Special Revenues						679,963	679,963	682,432	378,002	0	(2,517)	0	(2,517)	0	680,397	0	(434)	(434)	14,597	XXX
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS		12/01/2023	Paydown		118,178	118,178	118,178	0	0	0	0	0	0	118,178	0	0	0	3,390	01/25/2063
12626L-AE-2	COMM 2013-CCRE11 A4 - CMBS		07/12/2023	Paydown		200,000	200,000	205,994	200,264	0	(264)	0	(264)	0	200,000	0	0	0	4,285	08/12/2050
17305E-GM-1	CCCIT 2018-A3 A3 - ABS		05/23/2023	Various		100,000	100,000	99,953	99,995	0	5	0	5	0	100,000	0	0	0	1,645	05/23/2025
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		12/01/2023	Paydown		37,193	37,193	30,207	0	0	6,985	0	6,985	0	37,193	0	0	0	191	08/25/2066
25243Y-AU-3	DIAGEO CAPITAL PLC	C	04/29/2023	Maturity @ 100.00		50,000	50,000	49,878	49,996	0	4	0	4	0	50,000	0	0	0	656	04/29/2023
254683-CD-5	DCENT 2018-1 A - ABS		02/15/2023	Various		100,000	100,000	99,996	100,000	0	0	0	0	0	100,000	0	0	0	505	08/15/2025
36261R-AD-0	GMALT 2021-1 A4 - ABS		06/20/2023	Paydown		100,000	100,000	99,985	99,998	0	2	0	2	0	100,000	0	0	0	145	02/20/2025
380140-AB-9	GMCAR 213 A2 - ABS		03/16/2023	Paydown		30,639	30,639	30,635	30,638	0	0	0	0	0	30,639	0	0	0	10	08/16/2024
46647P-AP-1	JPMORGAN CHASE & CO		04/24/2023	Call @ 100.00		100,000	100,000	105,897	100,915	0	(915)	0	(915)	0	100,000	0	0	0	1,780	04/23/2024
58769K-AC-8	MBALT 2021-B A2 - ABS		02/15/2023	Paydown		11,750	11,750	11,749	11,750	0	0	0	0	0	11,750	0	0	0	3	01/16/2024
61772B-AA-1	MORGAN STANLEY		04/05/2023	Call @ 100.00		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	183	04/05/2024
64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS		12/01/2023	Paydown		16,804	16,804	16,775	16,834	0	(30)	0	(30)	0	16,804	0	0	0	305	03/27/2062
75575R-AA-5	RCMT 2023-FL11 A - CMBS		12/26/2023	Paydown		31,581	31,581	31,502	0	0	79	0	79	0	31,581	0	0	0	1,209	10/25/2039
81749B-AA-9	SEMT 231 A1 - CMO/RMBS		12/01/2023	Paydown		16,389	16,389	16,215	0	0	174	0	174	0	16,389	0	0	0	379	01/15/2053
82652Q-AA-9	SRFC 211 A - RMBS		12/20/2023	Paydown		14,647	14,647	14,643	14,644	0	4	0	4	0	14,647	0	0	0	70	11/20/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85573Q-AA-8	STAR 215 A1 - CMO/RMBS		12/25/2023	Paydown		19,376	21,178	18,057	0	0	3,120	0	3,120	0	21,178	0	(1,801)	(1,801)	204	09/25/2066
89181J-AA-0	TPMT 231 A1 - CMO/RMBS		12/25/2023	Paydown		109,907	109,907	104,778	0	0	5,128	0	5,128	0	109,907	0	0	0	2,100	01/25/2063
89239C-AB-5	TLOT 21B A2 - ABS		03/20/2023	Paydown		11,373	11,373	11,372	11,373	0	0	0	0	0	11,373	0	0	0	5	03/20/2024
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS		12/01/2023	Paydown		41,619	41,619	34,149	0	0	7,469	0	7,469	0	41,619	0	0	0	207	07/26/2066
92538K-AA-1	VERUS 2021-5 A1 - CMO/RMBS		12/01/2023	Paydown		43,195	43,195	36,173	0	0	7,022	0	7,022	0	43,195	0	0	0	221	09/25/2066
92539B-AA-0	VERUS 231 - CMO/RMBS		12/01/2023	Paydown		31,853	31,853	31,853	0	0	0	0	0	0	31,853	0	0	0	939	12/26/2067
927804-FN-9	VIRGINIA ELECTRIC AND POWER CO		03/15/2023	Maturity @ 100.00		50,000	50,000	49,844	49,996	0	4	0	4	0	50,000	0	0	0	688	03/15/2023
98163J-AB-1	WOLS 2021-A A2 - ABS		02/15/2023	Paydown		9,171	9,171	9,171	9,171	0	0	0	0	0	9,171	0	0	0	2	04/15/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,293,675	1,295,476	1,277,006	845,574	0	28,788	0	28,788	0	1,295,476	0	(1,801)	(1,801)	19,120	XXX
2509999997. Total - Bonds - Part 4						3,026,915	3,028,716	3,014,330	2,277,321	0	25,804	0	25,804	0	3,029,151	0	(2,235)	(2,235)	36,397	XXX
2509999998. Total - Bonds - Part 5						493,845	500,000	499,320	0	0	44	0	44	0	499,364	0	(5,519)	(5,519)	17,862	XXX
2509999999. Total - Bonds						3,520,760	3,528,716	3,513,650	2,277,321	0	25,848	0	25,848	0	3,528,515	0	(7,754)	(7,754)	54,259	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
00287Y-10-9	ABBVIE ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	1,148		624	1,293	(669)	0	0	(669)	0	624	0	524	524	36	
00507V-10-9	ACTIVISION BLIZZARD ORD		10/13/2023	Not Available	19.000	1,805		1,166	1,454	(288)	0	0	(288)	0	1,166	0	639	639	19	
00724F-10-1	ADOBE ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	596		239	337	(98)	0	0	(98)	0	239	0	358	358	0	
037833-10-0	APPLE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	950		242	650	(408)	0	0	(408)	0	242	0	708	708	2	
09215C-10-5	BLACK KNIGHT ORD		09/12/2023	Not Available	2.000	152		157	124	33	0	0	33	0	157	0	(5)	(5)	0	
099724-10-6	BORGWARNER ORD		07/05/2023	VARIOUS	4.000	177		177	161	16	0	0	16	0	177	0	0	0	1	
12572Q-10-5	CME GROUP CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	636		526	504	21	0	0	21	0	526	0	110	110	27	
166764-10-0	CHEVRON ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	954		620	1,077	(456)	0	0	(456)	0	620	0	334	334	18	
17275R-10-2	CISCO SYSTEMS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	557		510	524	(14)	0	0	(14)	0	510	0	47	47	13	
191216-10-0	COCA-COLA ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	460		379	509	(129)	0	0	(129)	0	379	0	81	81	15	
22266L-10-6	COUPA SOFTWARE ORD		02/28/2023	Not Available	3.000	243		380	238	142	0	0	142	0	380	0	(137)	(137)	0	
235851-10-2	DANAHER ORD		10/02/2023	VARIOUS	16.000	1,966		1,966	4,247	(2,280)	0	0	(2,280)	0	1,966	0	0	0	13	
24703L-20-2	DELL TECHNOLOGIES CL C ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	272		221	201	20	0	0	20	0	221	0	51	51	4	
254687-10-6	WALT DISNEY ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	1,089		497	1,043	(546)	0	0	(546)	0	497	0	593	593	0	
25470M-10-9	DISH NETWORK CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	54		361	154	207	0	0	207	0	361	0	(308)	(308)	0	
278865-10-0	ECOLAB ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	1,175		956	873	83	0	0	83	0	956	0	218	218	13	
29332G-10-2	ENHABIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	25		60	26	34	0	0	34	0	60	0	(36)	(36)	0	
30303M-10-2	META PLATFORMS CL A ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	2,019		1,023	722	301	0	0	301	0	1,023	0	996	996	0	
33616C-10-0	FIRST REPUBLIC BANK ORD		04/27/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	25		352	488	(135)	0	0	(135)	0	352	0	(327)	(327)	1	
369604-30-1	GENERAL ELECTRIC ORD		01/04/2023	VARIOUS	24.995	1,740		1,740	2,094	(354)	0	0	(354)	0	1,740	0	0	0	2	
40131M-10-9	GUARDANT HEALTH ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	113		247	82	165	0	0	165	0	247	0	(134)	(134)	0	
410345-10-2	HANESBRANDS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	81		304	108	196	0	0	196	0	304	0	(223)	(223)	0	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
449253-10-3	IAA ORD		03/20/2023	VARIOUS	6.000	203		214	240	(26)	0	0	(26)	0	214	0	(11)	(11)	0	
477143-10-1	JETBLUE AIRWAYS ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	15.000	133		277	97	180	0	0	180	0	277	0	(144)	(144)	0	
478160-10-4	JOHNSON & JOHNSON ORD		08/25/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8.000	1,216		1,168	1,413	(245)	0	0	(245)	0	1,168	0	48	48	23	
487836-10-8	KELLANOVA ORD		10/02/2023	VARIOUS	3.000	185		185	214	(29)	0	0	(29)	0	185	0	0	0	5	
49177J-10-2	KENVUE ORD		08/29/2023	Not Available	0.130	3		2	0	0	0	0	0	0	2	0	1	1	0	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		07/03/2023	VARIOUS	2.000	329		329	471	(142)	0	0	(142)	0	329	0	0	0	3	
512807-10-8	LAM RESEARCH ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	620		148	420	(272)	0	0	(272)	0	148	0	472	472	5	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/04/2023	VARIOUS	8.000	308		308	313	(5)	0	0	(5)	0	308	0	0	0	0	
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	VARIOUS	9.000	285		285	538	(253)	0	0	(253)	0	285	0	0	0	0	
550241-10-3	LUMEN TECHNOLOGIES ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	46.000	95		546	240	306	0	0	306	0	546	0	(451)	(451)	0	
62886E-10-8	NCR VOYIX ORD		10/17/2023	VARIOUS	5.000	171		171	117	54	0	0	54	0	171	0	0	0	0	
63001N-10-6	NCR ATLEOS ORD		10/17/2023	Not Available	0.500	11		13	0	0	0	0	0	0	13	0	(2)	(2)	0	
636518-10-2	NATIONAL INSTRUMENTS ORD		10/12/2023	Not Available	6.000	360		253	221	31	0	0	31	0	253	0	107	107	5	
64110L-10-6	NETFLIX ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	887		572	590	(17)	0	0	(17)	0	572	0	314	314	0	
64829B-10-0	NEW RELIC ORD		11/09/2023	Not Available	2.000	174		134	113	21	0	0	21	0	134	0	40	40	0	
670002-40-1	NOVAVAX ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	10		190	10	180	0	0	180	0	190	0	(180)	(180)	0	
67066G-10-4	NVIDIA ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	876		82	292	(210)	0	0	(210)	0	82	0	794	794	0	
693718-10-8	PACCAR ORD		02/08/2023	Not Available	0.500	34		20	33	(13)	0	0	(13)	0	20	0	14	14	1	
695263-10-3	PACWEST BANCORP ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	42		194	115	79	0	0	79	0	194	0	(152)	(152)	1	
72919P-20-2	PLUG POWER ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	21		159	62	97	0	0	97	0	159	0	(138)	(138)	0	
74982T-10-3	RXO ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	103		85	86	(1)	0	0	(1)	0	85	0	18	18	0	
78440X-88-7	SL GREEN RLTY REIT ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	33		101	34	67	0	0	67	0	101	0	(68)	(68)	2	
78486Q-10-1	SVB FINANCIAL GROUP ORD		03/28/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	0		240	230	10	0	0	10	0	240	0	(240)	(240)	0	
79466L-30-2	SALESFORCE ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	680		492	398	95	0	0	95	0	492	0	188	188	0	
81181C-10-4	SEAGEN ORD		12/14/2023	Not Available	1.000	229		57	129	(71)	0	0	(71)	0	57	0	172	172	0	
824348-10-6	SHERWIN WILLIAMS ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	611		283	475	(192)	0	0	(192)	0	283	0	328	328	5	
82669G-10-4	SIGNATURE BANK ORD		03/29/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	0		235	230	5	0	0	5	0	235	0	(235)	(235)	1	
862121-10-0	STORE CAPITAL ORD		02/03/2023	Not Available	10.000	323		360	321	40	0	0	40	0	360	0	(38)	(38)	0	
863667-10-1	STRYKER ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	585		344	489	(145)	0	0	(145)	0	344	0	240	240	6	
87166B-10-2	SYNEOS HEALTH CL A ORD		09/29/2023	Not Available	3.000	129		179	110	69	0	0	69	0	179	0	(50)	(50)	0	
88579Y-10-1	3M ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	1,327		2,333	1,559	774	0	0	774	0	2,333	0	(1,006)	(1,006)	39	
904214-10-3	UMPQUA HOLDINGS ORD		03/01/2023	VARIOUS	11.000	167		167	196	(30)	0	0	(30)	0	167	0	0	0	2	
907818-10-8	UNION PACIFIC ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	720		454	621	(167)	0	0	(167)	0	454	0	266	266	20	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	935		661	1,043	(382)	0	0	(382)	0	661	0	275	275	39	
918204-10-8	VF ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	117		417	166	251	0	0	251	0	417	0	(299)	(299)	4	

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	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 (Amor-tization)/ 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 Con-tractual Maturity Date
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	
928563-40-2	VMWARE CL A ORD		11/24/2023	Not Available	1.000	143		82	123	(41)	0	0	(41)	0	82	0	60	60	0	
G1151C-10-1	ACCENTURE CL A ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	690		330	534	(204)	0	0	(204)	0	330	0	360	360	9	
G16962-10-5	BUNGE ORD		10/31/2023	VARIOUS	6.000	351		351	599	(248)	0	0	(248)	0	351	0	0	0	11	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD	C	10/06/2023	Not Available	3.000	350		72	341	(269)	0	0	(269)	0	72	0	277	277	0	
G5494J-10-3	LINDE ORD	C	03/01/2023	VARIOUS	11.000	3,402		3,402	3,588	(186)	0	0	(186)	0	3,402	0	0	0	0	
G5960L-10-3	MEDTRONIC ORD	C	12/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	488		486	466	20	0	0	20	0	486	0	2	2	16	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						33,613	XXX	29,145	34,145	(5,028)	0	0	(5,028)	0	29,145	0	4,468	4,468	361	XXX
5989999997. Total - Common Stocks - Part 4						33,613	XXX	29,145	34,145	(5,028)	0	0	(5,028)	0	29,145	0	4,468	4,468	361	XXX
5989999998. Total - Common Stocks - Part 5						784	XXX	713	0	0	0	0	0	0	713	0	71	71	0	XXX
5989999999. Total - Common Stocks						34,397	XXX	29,858	34,145	(5,028)	0	0	(5,028)	0	29,858	0	4,539	4,539	361	XXX
5999999999. Total - Preferred and Common Stocks						34,397	XXX	29,858	34,145	(5,028)	0	0	(5,028)	0	29,858	0	4,539	4,539	361	XXX
6009999999 - Totals						3,555,157	XXX	3,543,508	2,311,465	(5,028)	25,848	0	20,821	0	3,558,372	0	(3,215)	(3,215)	54,619	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
713448-FS-2	PEPSICO INC		02/13/2023	BANC OF AMERICA/FIXED INCOME	11/30/2023	GOLDMAN	500,000	499,320	493,845	499,364	0	44	0	44	0	0	(5,519)	(5,519)	17,862	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							500,000	499,320	493,845	499,364	0	44	0	44	0	0	(5,519)	(5,519)	17,862	0
2509999998. Total - Bonds							500,000	499,320	493,845	499,364	0	44	0	44	0	0	(5,519)	(5,519)	17,862	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	0.261	5	10	5	0	0	0	0	0	0	6	6	0	0
531229-85-4	LIBERTY MEDIA FORMULA ONE SRS C ORD		07/20/2023	ITG INC	08/04/2023	Unknown	9.000	280	280	280	0	0	0	0	0	0	0	0	0	0
71880K-10-1	PHINIA ORD		07/05/2023	WEEDEN + CO.	07/05/2023	Not Available	0.800	23	28	23	0	0	0	0	0	0	5	5	0	0
81181C-10-4	SEAGEN ORD		07/12/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/14/2023	Not Available	2.000	394	458	394	0	0	0	0	0	0	64	64	0	0
92942W-10-7	WK KELLOGG ORD		10/02/2023	ITG INC	10/02/2023	Not Available	0.750	11	8	11	0	0	0	0	0	0	(4)	(4)	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								713	784	713	0	0	0	0	0	0	71	71	0	0
5989999998. Total - Common Stocks								713	784	713	0	0	0	0	0	0	71	71	0	0
5999999999. Total - Preferred and Common Stocks								713	784	713	0	0	0	0	0	0	71	71	0	0
6009999999 - Totals								500,033	494,629	500,077	0	44	0	44	0	0	(5,448)	(5,448)	17,862	0

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	5,586	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	5,586	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	5,586	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	5,586	XXX

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

1. January	(5)	4. April	(1,036)	7. July	(7,431)	10. October	0
2. February	(1,013)	5. May	(1,001)	8. August	(27)	11. November	(1)
3. March	(1,014)	6. June	0	9. September	(40)	12. December	5,586

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
000000-00-0	FIDELITY	SD	11/15/2023	0.000		1,050,000	0	2,414
316175-10-8	FIDELITY IMM:GOVT I		12/29/2023	5.230		25,730,721	110,497	986,059
8309999999. Subtotal - All Other Money Market Mutual Funds						26,780,721	110,497	988,473
8609999999 - Total Cash Equivalents						26,780,721	110,497	988,473

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	O	Property & Casualty	1,521,632	1,483,784	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	737,547	604,442
47. Virginia VA	B	Property & Casualty	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	1,521,632	1,483,784	737,547	604,442
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