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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

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

Subscribed and sworn to before me this 3rd day of February 2025

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...........

Christine Lynn Yonut
Notary Public, State of Ohio
My Comm. Expires 01/16/2030

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	473	0.001	473	0	473	0.001
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	2,075,872	2.340	2,075,872	0	2,075,872	2.340
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	3,021,685	3.406	3,021,685	0	3,021,685	3.406
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	23,372,599	26.345	23,372,599	0	23,372,599	26.345
1.06 Industrial and miscellaneous	51,329,945	57.858	51,329,945	0	51,329,945	57.858
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	79,800,574	89.949	79,800,574	0	79,800,574	89.949
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)	1,208,381	1.362	1,208,381	0	1,208,381	1.362
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	967,812	1.091	967,812	0	967,812	1.091
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	61,206	0.069	61,206	0	61,206	0.069
3.09 Total common stocks	2,237,398	2.522	2,237,398	0	2,237,398	2.522
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)	(14)	0.000	(14)	0	(14)	0.000
6.02 Cash equivalents (Schedule E, Part 2)	6,565,762	7.401	6,565,761	0	6,565,761	7.401
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	6,565,748	7.401	6,565,747	0	6,565,747	7.401
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	113,459	0.128	113,459	0	113,459	0.128
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	88,717,178	100.000	88,717,178	0	88,717,178	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		50,771,093
2.	Cost of bonds and stocks acquired, Part 3, Column 7		35,578,204
3.	Accrual of discount		169,246
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	268,682	
	4.4. Part 4, Column 11	(3,688)	264,994
5.	Total gain (loss) on disposals, Part 4, Column 19		(6,335)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,642,929
7.	Deduct amortization of premium		75,183
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	15,873	
	9.4. Part 4, Column 13	5,244	21,118
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)		82,037,972
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		82,037,972

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	473	470	498	472
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	473	470	498	472
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	2,075,872	2,006,524	2,105,861	1,900,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	3,021,685	2,955,714	3,004,861	3,225,000
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	23,372,599	22,449,783	23,411,082	23,331,525
Industrial and Miscellaneous, SVO	8.	United States	48,554,147	47,834,470	48,412,871	49,387,694
Identified Funds, Unaffiliated Bank	9.	Canada	823,046	811,961	823,219	915,000
Loans, Unaffiliated Certificates of	10.	Other Countries	1,952,752	1,951,049	1,955,755	1,955,692
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	51,329,945	50,597,480	51,191,844	52,258,385
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	79,800,574	78,009,972	79,714,147	80,715,382
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	2,201,740	2,201,740	1,296,881	
Industrial and Miscellaneous	21.	Canada	765	765	621	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	34,893	34,893	23,141	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	2,237,398	2,237,398	1,320,643	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	2,237,398	2,237,398	1,320,643	
	26.	Total Stocks	2,237,398	2,237,398	1,320,643	
	27.	Total Bonds and Stocks	82,037,972	80,247,370	81,034,790	

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	473	0	0	0	0	XXX	473	0.0	2,449	0.0	473	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	473	0	0	0	0	XXX	473	0.0	2,449	0.0	473	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	2,075,872	0	0	XXX	2,075,872	2.6	1,632,206	3.3	2,075,872	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	2,075,872	0	0	XXX	2,075,872	2.6	1,632,206	3.3	2,075,872	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	50,000	50,000	1,024,160	1,897,525	XXX	3,021,685	3.8	1,261,830	2.6	3,021,685	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	50,000	50,000	1,024,160	1,897,525	XXX	3,021,685	3.8	1,261,830	2.6	3,021,685	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,553,781	5,800,909	9,177,417	5,346,530	1,493,962	XXX	23,372,599	29.3	17,587,393	36.0	23,372,599	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	1,553,781	5,800,909	9,177,417	5,346,530	1,493,962	XXX	23,372,599	29.3	17,587,393	36.0	23,372,599	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	5,783,574	18,918,312	11,144,913	3,850,884	1,157,527	XXX	40,855,211	51.2	23,333,829	47.8	23,356,887	17,498,324
6.2 NAIC 2	0	4,603,280	5,327,488	338,482	205,484	XXX	10,474,734	13.1	4,978,980	10.2	10,474,734	0
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	5,783,574	23,521,593	16,472,401	4,189,366	1,363,011	XXX	51,329,945	64.3	28,312,809	58.0	33,831,621	17,498,324
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) 7,337,828	24,769,222	22,448,202	10,221,575	4,549,014	0	69,325,839	86.9	XXX	XXX	51,827,516	17,498,324
12.2 NAIC 2	(d) 0	4,603,280	5,327,488	338,482	205,484	0	10,474,734	13.1	XXX	XXX	10,474,734	0
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	7,337,828	29,372,502	27,775,690	10,560,056	4,754,498	0	(b) 79,800,574	100.0	XXX	XXX	62,302,250	17,498,324
12.8 Line 12.7 as a % of Col. 7	9.2	36.8	34.8	13.2	6.0	0.0	100.0	XXX	XXX	XXX	78.1	21.9
13. Total Bonds Prior Year												
13.1 NAIC 1	3,368,772	15,430,960	14,130,761	8,556,778	2,330,437	0	XXX	XXX	43,817,707	89.8	36,248,206	7,569,501
13.2 NAIC 2	0	2,615,685	1,753,773	405,361	204,162	0	XXX	XXX	4,978,980	10.2	4,924,344	54,635
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	3,368,772	18,046,644	15,884,533	8,962,139	2,534,599	0	XXX	XXX	(b) 48,796,687	100.0	41,172,551	7,624,136
13.8 Line 13.7 as a % of Col. 9	6.9	37.0	32.6	18.4	5.2	0.0	XXX	XXX	100.0	XXX	84.4	15.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	3,908,357	14,912,512	20,179,786	9,066,143	3,760,718	0	51,827,516	64.9	36,248,206	74.3	51,827,516	XXX
14.2 NAIC 2	0	4,603,280	5,327,488	338,482	205,484	0	10,474,734	13.1	4,924,344	10.1	10,474,734	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	3,908,357	19,515,792	25,507,274	9,404,624	3,966,202	0	62,302,250	78.1	41,172,551	84.4	62,302,250	XXX
14.8 Line 14.7 as a % of Col. 7	6.3	31.3	40.9	15.1	6.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.9	24.5	32.0	11.8	5.0	0.0	78.1	XXX	XXX	XXX	78.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	3,429,470	9,856,710	2,268,416	1,155,432	788,296	0	17,498,324	21.9	7,569,501	15.5	XXX	17,498,324
15.2 NAIC 2	0	0	0	0	0	0	0	0.0	54,635	0.1	XXX	0
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	3,429,470	9,856,710	2,268,416	1,155,432	788,296	0	17,498,324	21.9	7,624,136	15.6	XXX	17,498,324
15.8 Line 15.7 as a % of Col. 7	19.6	56.3	13.0	6.6	4.5	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	4.3	12.4	2.8	1.4	1.0	0.0	21.9	XXX	XXX	XXX	XXX	21.9

(a) Includes $ 17,498,324 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	0	0.0	0	0
1.02 Residential Mortgage-Backed Securities	473	0	0	0	0	XXX	473	0.0	2,449	0.0	473	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	473	0	0	0	0	XXX	473	0.0	2,449	0.0	473	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	2,075,872	0	0	XXX	2,075,872	2.6	1,632,206	3.3	2,075,872	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	2,075,872	0	0	XXX	2,075,872	2.6	1,632,206	3.3	2,075,872	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	50,000	50,000	1,024,160	1,897,525	XXX	3,021,685	3.8	1,261,830	2.6	3,021,685	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	50,000	50,000	1,024,160	1,897,525	XXX	3,021,685	3.8	1,261,830	2.6	3,021,685	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	22,119	685,575	4,921,032	1,613,818	481,116	XXX	7,723,660	9.7	6,401,808	13.1	7,723,660	0
5.02 Residential Mortgage-Backed Securities	1,531,661	5,115,335	4,024,659	3,732,712	1,012,846	XXX	15,417,213	19.3	11,185,585	22.9	15,417,213	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	231,726	0	0	XXX	231,726	0.3	0	0.0	231,726	0
5.05 Totals	1,553,781	5,800,909	9,177,417	5,346,530	1,493,962	XXX	23,372,599	29.3	17,587,393	36.0	23,372,599	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	12,951,991	12,426,083	3,033,934	574,715	XXX	28,986,723	36.3	15,695,580	32.2	25,989,326	2,997,397
6.02 Residential Mortgage-Backed Securities	1,782,169	2,591,046	997,812	623,721	371,629	XXX	6,366,377	8.0	3,665,201	7.5	0	6,366,377
6.03 Commercial Mortgage-Backed Securities	1,391,720	3,958,756	2,277,242	0	0	XXX	7,627,717	9.6	3,953,288	8.1	2,507,441	5,120,276
6.04 Other Loan-Backed and Structured Securities	2,609,686	4,019,800	771,264	531,711	416,667	XXX	8,349,128	10.5	4,998,740	10.2	5,334,854	3,014,274
6.05 Totals	5,783,574	23,521,593	16,472,401	4,189,366	1,363,011	XXX	51,329,945	64.3	28,312,809	58.0	33,831,621	17,498,324
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	22,119	13,687,566	19,472,986	5,671,912	2,953,356	XXX	41,807,940	52.4	XXX	XXX	38,810,543	2,997,397
12.02 Residential Mortgage-Backed Securities	3,314,303	7,706,381	5,022,471	4,356,433	1,384,475	XXX	21,784,062	27.3	XXX	XXX	15,417,686	6,366,377
12.03 Commercial Mortgage-Backed Securities	1,391,720	3,958,756	2,277,242	0	0	XXX	7,627,717	9.6	XXX	XXX	2,507,441	5,120,276
12.04 Other Loan-Backed and Structured Securities	2,609,686	4,019,800	1,002,991	531,711	416,667	XXX	8,580,854	10.8	XXX	XXX	5,566,580	3,014,274
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	7,337,828	29,372,502	27,775,690	10,560,056	4,754,498	0	79,800,574	100.0	XXX	XXX	62,302,250	17,498,324
12.10 Line 12.09 as a % of Col. 7	9.2	36.8	34.8	13.2	6.0	0.0	100.0	XXX	XXX	XXX	78.1	21.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	549,908	7,909,663	9,467,004	5,594,550	1,470,299	XXX	XXX	XXX	24,991,424	51.2	23,737,070	1,254,354
13.02 Residential Mortgage-Backed Securities	1,759,370	5,148,087	3,513,889	3,367,589	1,064,300	XXX	XXX	XXX	14,853,235	30.4	11,188,034	3,665,201
13.03 Commercial Mortgage-Backed Securities	541,906	1,132,960	2,278,421	0	0	XXX	XXX	XXX	3,953,288	8.1	2,484,919	1,468,369
13.04 Other Loan-Backed and Structured Securities	517,588	3,855,933	625,219	0	0	XXX	XXX	XXX	4,998,740	10.2	3,762,528	1,236,212
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	3,368,772	18,046,644	15,884,533	8,962,139	2,534,599	0	XXX	XXX	48,796,687	100.0	41,172,551	7,624,136
13.10 Line 13.09 as a % of Col. 9	6.9	37.0	32.6	18.4	5.2	0.0	XXX	XXX	100.0	XXX	84.4	15.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	22,119	11,189,508	18,973,647	5,671,912	2,953,356	XXX	38,810,543	48.6	23,737,070	48.6	38,810,543	XXX
14.02 Residential Mortgage-Backed Securities	1,532,134	5,115,335	4,024,659	3,732,712	1,012,846	XXX	15,417,686	19.3	11,188,034	22.9	15,417,686	XXX
14.03 Commercial Mortgage-Backed Securities	0	230,199	2,277,242	0	0	XXX	2,507,441	3.1	2,484,919	5.1	2,507,441	XXX
14.04 Other Loan-Backed and Structured Securities	2,354,104	2,980,750	231,726	0	0	XXX	5,566,580	7.0	3,762,528	7.7	5,566,580	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	3,908,357	19,515,792	25,507,274	9,404,624	3,966,202	0	62,302,250	78.1	41,172,551	84.4	62,302,250	XXX
14.10 Line 14.09 as a % of Col. 7	6.3	31.3	40.9	15.1	6.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.9	24.5	32.0	11.8	5.0	0.0	78.1	XXX	XXX	XXX	78.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	2,498,057	499,340	0	0	XXX	2,997,397	3.8	1,254,354	2.6	XXX	2,997,397
15.02 Residential Mortgage-Backed Securities	1,782,169	2,591,046	997,812	623,721	371,629	XXX	6,366,377	8.0	3,665,201	7.5	XXX	6,366,377
15.03 Commercial Mortgage-Backed Securities	1,391,720	3,728,556	0	0	0	XXX	5,120,276	6.4	1,468,369	3.0	XXX	5,120,276
15.04 Other Loan-Backed and Structured Securities	255,582	1,039,050	771,264	531,711	416,667	XXX	3,014,274	3.8	1,236,212	2.5	XXX	3,014,274
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	3,429,470	9,856,710	2,268,416	1,155,432	788,296	0	17,498,324	21.9	7,624,136	15.6	XXX	17,498,324
15.10 Line 15.09 as a % of Col. 7	19.6	56.3	13.0	6.6	4.5	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	4.3	12.4	2.8	1.4	1.0	0.0	21.9	XXX	XXX	XXX	XXX	21.9

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	26,780,720	0	26,780,720	0
2. Cost of cash equivalents acquired	52,371,349	0	52,371,349	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	72,586,308	0	72,586,308	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)	6,565,761	0	6,565,761	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	6,565,761	0	6,565,761	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38377R-VK-8	GNR 2010-166 GP - CMO/RMBS			4	1.A	498	99.5730	470	472	473	0	(2)	0	0	3.000	1.765	MON	1	14	04/20/2012	04/20/2039
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						498	XXX	470	472	473	0	(2)	0	0	XXX	XXX	XXX	1	14	XXX	XXX
0109999999. Total - U.S. Government Bonds						498	XXX	470	472	473	0	(2)	0	0	XXX	XXX	XXX	1	14	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 STATE			1	1.C FE	506,896	113.7660	455,064	400,000	492,165	0	(7,919)	0	0	7.500	4.435	AO	7,500	30,000	02/03/2023	04/01/2034
13063E-BQ-8	CALIFORNIA STATE				1.C FE	509,675	100.5980	502,990	500,000	509,356	0	(319)	0	0	5.150	4.904	MS	8,583	9,513	07/25/2024	09/01/2034
419792-K6-2	HAWAII ST			1,2	1.C FE	1,089,290	104.8470	1,048,470	1,000,000	1,074,350	0	(7,772)	0	0	5.950	4.790	AO	14,875	59,500	01/10/2023	10/01/2035
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,105,861	XXX	2,006,524	1,900,000	2,075,872	0	(16,009)	0	0	XXX	XXX	XXX	30,958	99,013	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						2,105,861	XXX	2,006,524	1,900,000	2,075,872	0	(16,009)	0	0	XXX	XXX	XXX	30,958	99,013	XXX	XXX
345102-LT-2	FOOTHILL-DE ANZA CALIF CMNTY COLLEGE DIS			1	1.A FE	213,593	83.5780	208,945	250,000	216,933	0	1,728	0	0	3.223	4.538	FA	3,357	8,058	01/09/2023	08/01/2038
346843-WR-2	FORT BEND TEX INDPT SCH DIST			2	1.A FE	480,260	96.3070	481,535	500,000	480,454	0	194	0	0	4.250	4.490	FA	10,920	0	05/31/2024	08/15/2054
442332-EE-8	HOUSTON CITY	SD		2	1.D FE	1,220,290	97.1710	1,238,930	1,275,000	1,220,870	0	580	0	0	4.125	4.399	MS	23,813	0	07/23/2024	03/01/2051
59163P-KT-9	METRO ORE			2	1.A FE	644,715	86.2090	646,568	750,000	657,227	0	6,721	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	94.4090	188,818	200,000	196,201	0	82	0	0	4.000	4.121	MS	2,667	8,000	04/26/2022	09/01/2050
68609T-A6-5	OREGON	SD		1,2	1.B FE	50,000	69.5840	34,792	50,000	50,000	0	0	0	0	2.419	2.419	FA	504	1,210	07/09/2020	08/01/2043
798186-P9-7	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	50,000	76.5390	38,270	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	75.2120	37,606	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	72.8480	36,424	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	87.6540	43,827	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						3,004,861	XXX	2,955,714	3,225,000	3,021,685	0	9,306	0	0	XXX	XXX	XXX	44,803	46,155	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						3,004,861	XXX	2,955,714	3,225,000	3,021,685	0	9,306	0	0	XXX	XXX	XXX	44,803	46,155	XXX	XXX
010268-CX-6	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1,2	1.C FE	333,348	78.1030	335,843	430,000	342,702	0	4,918	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	84.2310	42,116	50,000	54,929	0	(327)	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	119.2190	178,829	150,000	182,002	0	(711)	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.D FE	473,345	93.5270	467,635	500,000	477,488	0	2,141	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	73.7860	73,786	100,000	101,051	0	(216)	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	96.9980	242,495	250,000	265,205	0	(443)	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	94.4720	141,708	150,000	148,953	0	32	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	72.4850	72,485	100,000	100,000	0	0	0	0	3.216	3.216	AO	804	3,216	02/12/2020	10/01/2049
45129Y-3Y-0	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	517,781	103.2120	500,578	485,000	517,056	0	(725)	0	0	6.500	5.469	JJ	32,013	0	10/02/2024	07/01/2053
47770V-BR-0	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.C FE	615,081	97.7090	610,681	625,000	616,620	0	848	0	0	4.433	4.636	JJ	29,036	28,907	02/17/2023	01/01/2033
485428-ZY-5	KANSAS ST DEV FIN AUTH REV			1	1.D FE	258,120	101.7290	254,323	250,000	257,029	0	(576)	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	87.8960	219,740	250,000	216,542	0	3,083	0	0	3.094	5.050	JJ	3,868	7,735	01/09/2023	07/01/2033
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED	SD		1,2	1.C FE	51,632	81.5090	40,755	50,000	50,866	0	(166)	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	106.9710	267,428	250,000	273,633	0	(2,607)	0	0	5.000	3.591	AO	3,125	12,500	01/19/2023	10/01/2034
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS	SD		1	1.D FE	63,886	107.1950	53,598	50,000	58,251	0	(583)	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	80.3520	60,264	75,000	83,517	0	(431)	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	103.4540	568,997	550,000	581,727	0	(6,385)	0	0	5.000	3.600	JJ	13,750	27,500	01/06/2023	01/01/2034
60637B-2T-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	468,006	106.6080	453,084	425,000	460,541	0	(4,031)	0	0	5.750	4.403	MN	4,073	25,134	01/19/2023	05/01/2053
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	302,483	111.1890	277,973	250,000	300,453	0	(1,978)	0	0	7.102	5.225	JJ	8,878	17,755	12/18/2023	01/01/2041
660043-FP-0	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	SD		2	1.C FE	15,727	94.6420	14,196	15,000	15,371	0	(77)	0	0	3.696	3.092	JD	46	554	02/05/2020	06/01/2039
660043-FV-7	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	SD		2	1.F FE	36,696	85.1840	29,814	35,000	35,866	0	(177)	0	0	3.696	3.092	JD	108	1,294	02/05/2020	06/01/2039

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
67760H-NH-0	OHIO ST TPK COMMN TPK REV	SD		2	1.C FE	50,290	70.3830	35,192	50,000	50,161	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	502,265	105.8800	487,048	460,000	495,373	0	(3,736)	0	0	5.750	4.560	AO	6,613	26,851	01/11/2023	10/01/2053
709221-TF-2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE	SD		1	1.D FE	117,839	101.8290	101,829	100,000	111,581	0	(642)	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	88.5720	88,572	100,000	100,000	0	0	0	0	3.818	3.817	FA	1,442	3,818	04/23/2020	02/15/2038
786089-JR-4	SACRAMENTO CALIF WTR REV	SD		1,2	1.D FE	50,000	77.2850	38,643	50,000	50,000	0	0	0	0	3.180	3.180	MS	530	(4,006)	04/24/2020	09/01/2042
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	54,892	81.8940	40,947	50,000	52,682	0	(522)	0	0	3.303	2.129	MN	275	1,652	08/06/2020	11/01/2039
79768H-JT-6	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI			1	1.C FE	1,496,325	97.9360	1,469,040	1,500,000	1,496,154	0	(171)	0	0	4.886	4.919	AO	18,323	12,419	07/22/2024	10/01/2034
837227-7N-1	SOUTH CENTRAL REGIONAL WATER AUTHORITY	SD		2	1.D FE	51,123	78.5830	39,292	50,000	50,587	0	(117)	0	0	3.500	3.223	FA	729	1,750	02/06/2020	08/01/2043
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV	SD		2	1.C FE	104,217	78.7430	78,743	100,000	102,249	0	(427)	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	75.4970	56,623	75,000	75,072	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						7,763,599	XXX	7,342,253	7,575,000	7,723,660	0	(14,064)	0	0	XXX	XXX	XXX	143,814	264,232	XXX	XXX
3131XT-QN-3	FH ZM0461 - RMBS			4	1.A	27,190	90.7756	23,901	26,330	27,358	0	(209)	0	0	3.500	2.731	MON	77	922	12/17/2015	11/01/2045
3131XV-F6-7	FH ZM1989 - RMBS			4	1.A	49,488	86.7175	41,520	47,880	49,975	0	(296)	0	0	3.000	2.127	MON	120	1,436	10/27/2016	10/01/2041
31329J-PX-9	FH ZA1338 - RMBS			4	1.A	10,715	87.7947	9,099	10,364	10,762	0	(83)	0	0	3.000	2.180	MON	26	311	07/19/2012	08/01/2042
31329K-X3-3	FH ZA2498 - RMBS			4	1.A	46,502	92.4555	42,820	46,314	46,518	0	(49)	0	0	3.500	3.353	MON	135	1,621	05/24/2018	03/01/2038
3132A4-6K-9	FH ZS4474 - RMBS			4	1.A	12,747	91.4684	11,285	12,338	12,814	0	(124)	0	0	3.500	2.596	MON	36	432	02/23/2012	03/01/2042
3132A5-AY-1	FH ZS4523 - RMBS			4	1.A	20,271	91.0746	18,367	20,167	20,253	0	(31)	0	0	3.500	3.380	MON	59	706	08/06/2013	07/01/2043
3132A5-E8-4	FH ZS4659 - RMBS			4	1.A	31,719	89.7330	27,155	30,262	32,769	0	(530)	0	0	3.500	1.983	MON	88	1,059	04/14/2016	04/01/2046
3132DP-HH-4	FH SD2032 - RMBS			4	1.A	212,306	97.6902	207,241	212,141	212,258	0	(18)	0	0	5.000	4.986	MON	884	10,607	12/29/2022	12/01/2052
3132DP-S9-0	FH SD2344 - RMBS			4	1.A	306,543	97.6006	297,284	304,592	306,400	0	(82)	0	0	5.000	4.898	MON	1,269	15,230	04/28/2023	02/01/2053
3132DQ-Z8-2	FH SD3467 - RMBS			4	1.A	2,547,547	95.3220	2,512,787	2,636,103	2,549,597	0	2,050	0	0	4.500	5.144	MON	9,885	39,542	07/22/2024	10/01/2050
3138MQ-4E-0	FN AQ8920 - RMBS			4	1.A	9,667	97.6400	9,076	9,295	9,369	0	(50)	0	0	2.500	1.634	MON	19	232	02/06/2013	01/01/2028
3138WD-3Z-2	FN AS4415 - RMBS			4	1.A	162,459	89.8643	136,422	151,809	160,857	0	(2,171)	0	0	3.500	2.345	MON	443	5,313	09/27/2016	02/01/2045
3138WE-KK-4	FN AS4797 - RMBS			4	1.A	16,318	90.7751	14,061	15,490	16,344	0	(227)	0	0	3.500	2.427	MON	45	542	04/07/2015	04/01/2045
3138WF-TA-4	FN AS5944 - RMBS			4	1.A	19,856	90.6088	17,155	18,933	19,819	0	(251)	0	0	3.500	2.592	MON	55	663	10/19/2015	10/01/2045
31398V-7F-7	FHR 3649 BW - CMO/RMBS			4	1.A	31	99.7364	29	29	29	0	0	0	0	4.000	4.000	MON	0	1	05/01/2012	03/15/2025
3140F1-YB-2	FN BC6105 - RMBS			4	1.A	57,655	89.8586	49,429	55,008	57,839	0	(574)	0	0	3.500	2.544	MON	160	1,925	05/23/2016	06/01/2046
3140FP-DG-1	FN BE3702 - RMBS			4	1.A	45,754	92.9419	40,560	43,640	46,954	0	(764)	0	0	4.000	2.609	MON	145	1,746	12/06/2017	06/01/2047
3140MT-E4-1	FN BW1954 - RMBS			4	1.A	1,740,898	94.1294	1,654,989	1,758,205	1,741,689	0	379	0	0	4.500	4.639	MON	6,593	79,119	01/20/2023	07/01/2052
3140QN-BZ-4	FN CB2755 - RMBS			4	1.A	151,239	85.7844	139,247	162,322	151,897	0	278	0	0	3.000	3.902	MON	406	4,870	06/29/2022	02/01/2052
3140QQ-2H-7	FN CB5275 - RMBS			4	1.A	4,182,179	97.4898	4,078,789	4,183,813	4,181,155	0	(525)	0	0	5.000	5.006	MON	17,433	209,191	12/27/2022	12/01/2052
3140QR-PX-5	FN CB5837 - RMBS			4	1.A	449,754	97.4210	440,218	451,872	449,784	0	17	0	0	5.000	5.072	MON	1,883	22,594	07/13/2023	03/01/2053
3140QS-U3-3	FN CB6901 - RMBS			4	1.A	469,254	97.4510	451,177	462,978	469,184	0	(70)	0	0	5.000	4.752	MON	1,929	5,787	09/25/2024	08/01/2053
3140X4-M4-5	FN FM1278 - RMBS			4	1.A	47,033	93.9761	43,195	45,963	47,085	0	(157)	0	0	3.000	2.209	MON	115	1,379	07/30/2019	07/01/2034
3140X8-KJ-5	FN FM4796 - RMBS			4	1.A	255,931	79.0619	194,124	245,534	254,543	0	(668)	0	0	2.000	1.508	MON	409	4,911	11/20/2020	11/01/2050
3140XG-TV-1	FN FS1463 - RMBS			4	1.A	481,513	92.1558	460,060	499,220	481,601	0	88	0	0	4.000	4.624	MON	1,664	6,656	08/22/2024	05/01/2051
3140XK-NG-1	FN FS3990 - RMBS			4	1.A	1,721,388	96.9127	1,678,208	1,731,670	1,721,589	0	74	0	0	5.000	5.093	MON	7,215	86,584	02/16/2023	02/01/2053
3140XK-RW-2	FN FS4100 - RMBS			4	1.A	426,697	99.7550	423,731	424,772	426,562	0	(93)	0	0	5.500	5.417	MON	1,947	23,362	05/30/2023	03/01/2053
3140XM-3Y-0	FN FS6214 - RMBS			4	1.A	358,342	99.7926	354,442	355,179	358,317	0	(26)	0	0	5.500	5.332	MON	1,628	16,279	02/12/2024	11/01/2053
3140XR-2Q-7	FN FS9782 - RMBS			4	1.A	501,410	99.0966	494,793	499,303	501,411	0	1	0	0	5.500	5.428	MON	2,288	0	12/18/2024	11/01/2054
31418D-6L-1	FN MA4474 - RMBS			4	1.A	293,573	83.8055	240,690	287,200	292,420	0	(392)	0	0	2.000	1.664	MON	479	5,744	10/05/2021	11/01/2041
3142GR-KX-7	FH RJ1209 - RMBS			4	1.A	467,986	99.3748	475,309	478,299	468,257	0	271	0	0	5.500	5.873	MON	2,192	17,538	04/25/2024	04/01/2054
3142GS-5S-3	FEDERAL HOME LOAN MORTGAGE CORPORATION -			4	1.A	291,792	96.8211	288,305	297,771	291,806	0	14	0	0	5.000	5.269	MON	1,241	2,481	10/29/2024	10/01/2054
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						15,415,757	XXX	14,875,468	15,524,798	15,417,213	0	(4,219)	0	0	XXX	XXX	XXX	60,869	568,782	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88258M-AA-3	TNGUTL 23 A1 - ABS			1	1.A FE	231,726	100.1450	232,062	231,726	231,726	0	0	0	0	5.102	5.421	MS	2,956	12,808	03/10/2023	04/01/2035
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						231,726	XXX	232,062	231,726	231,726	0	0	0	0	XXX	XXX	XXX	2,956	12,808	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						23,411,082	XXX	22,449,783	23,331,525	23,372,599	0	(18,283)	0	0	XXX	XXX	XXX	207,639	845,821	XXX	XXX
00287Y-BV-0	ABBVIE INC			1,2	1.G FE	51,674	97.0954	48,548	50,000	50,639	0	(360)	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	82.5777	61,933	75,000	68,868	0	973	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	87.8606	43,930	50,000	49,974	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	93.9712	234,928	250,000	235,028	0	1,058	0	0	4.750	5.521	AO	2,507	11,875	03/02/2023	04/15/2035
02361D-AS-9	AMEREN ILLINOIS CO			1,2	1.F FE	243,230	97.1046	242,762	250,000	245,518	0	1,210	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	102.4559	51,228	50,000	49,920	0	25	0	0	5.750	5.812	MN	479	2,875	10/31/2022	11/01/2027
025816-DW-6	AMERICAN EXPRESS CO			1,2,5	1.F FE	500,000	98.6612	493,306	500,000	500,000	0	0	0	0	5.284	5.285	JJ	11,375	0	07/22/2024	07/26/2035
02665W-ED-9	AMERICAN HONDA FINANCE CORP			1	1.G FE	249,505	99.8491	249,623	250,000	249,686	0	94	0	0	4.700	4.745	JJ	5,516	11,750	01/10/2023	01/12/2028
03027X-BV-1	AMERICAN TOWER CORP			1,2	2.B FE	44,937	97.4787	48,739	50,000	47,291	0	1,116	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.B FE	249,235	101.5386	253,847	250,000	249,494	0	141	0	0	5.500	5.570	MS	4,049	13,750	02/28/2023	03/15/2028
031162-DP-2	AMGEN INC			1,2	2.A FE	249,565	100.5616	251,404	250,000	249,712	0	82	0	0	5.150	5.190	MS	4,256	12,875	02/15/2023	03/02/2028
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.E FE	54,000	95.8560	51,762	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	947,807	92.0962	967,010	1,050,000	963,280	0	10,428	0	0	3.194	4.924	JJ	14,719	15,970	07/23/2024	07/23/2030
06051G-KJ-7	BANK OF AMERICA CORP			1,2,5	1.G FE	50,000	95.3409	47,670	50,000	50,000	0	0	0	0	2.551	2.552	FA	521	1,276	02/01/2022	02/04/2028
06406R-BA-4	BANK OF NEW YORK MELLON CORP			2	1.F FE	49,958	95.0560	47,528	50,000	49,982	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.D FE	250,000	96.1089	240,272	250,000	250,000	0	0	0	0	4.706	4.708	FA	4,902	11,765	01/24/2023	02/01/2034
06406R-BZ-9	BANK OF NEW YORK MELLON CORP			1,2,5	1.D FE	504,850	99.8078	499,039	500,000	504,609	0	(241)	0	0	5.060	4.894	JJ	11,174	0	07/31/2024	07/22/2032
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA OR BELL		A	1,2	2.B FE	203,826	68.9599	206,880	300,000	205,484	0	1,323	0	0	3.650	5.999	FA	4,137	10,950	09/27/2023	08/15/2052
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC			1,2	1.E FE	500,000	96.6712	483,356	500,000	500,000	0	0	0	0	4.812	4.812	FA	9,223	24,060	02/09/2023	02/13/2033
134429-BG-3	CAMPBELL'S CO			1,2	2.B FE	293,745	97.6348	292,904	300,000	295,274	0	1,241	0	0	4.150	4.657	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	94.5722	47,286	50,000	49,971	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	94.5218	47,261	50,000	48,759	0	252	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	99.0999	247,750	250,000	241,230	0	3,342	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	97.0573	242,643	250,000	237,645	0	2,497	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	96.1505	48,075	50,000	50,000	0	0	0	0	3.070	3.071	FA	542	1,535	02/16/2022	02/24/2028
17325F-BK-3	CITIBANK NA			1,2	1.E FE	750,000	99.3914	745,436	750,000	750,000	0	0	0	0	4.838	4.838	FA	14,615	0	07/30/2024	08/06/2029
191216-DK-3	COCA-COLA CO			1	1.E FE	99,613	85.1488	85,149	100,000	99,752	0	37	0	0	2.000	2.043	MS	644	2,000	03/01/2021	03/05/2031
20030N-BH-3	COMCAST CORP			1	1.G FE	101,402	93.2654	93,265	100,000	100,732	0	(76)	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	99.4322	497,161	500,000	499,433	0	163	0	0	4.650	4.689	MS	7,750	23,250	01/03/2023	03/01/2028
24422E-WR-6	JOHN DEERE CAPITAL CORP				1.E FE	499,750	100.5394	502,697	500,000	499,847	0	46	0	0	4.750	4.761	JJ	10,622	23,750	01/03/2023	01/20/2028
25179M-BG-7	DEVON ENERGY CORP			1,2	2.B FE	499,830	94.9955	474,978	500,000	499,845	0	15	0	0	5.200	5.204	MS	8,883	0	08/19/2024	09/15/2034
25243Y-AH-2	DIAGEO CAPITAL PLC		C	1	1.G FE	61,785	105.3012	52,651	50,000	57,580	0	(490)	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	97.9488	48,974	50,000	49,980	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	100.5501	251,375	250,000	255,070	0	(532)	0	0	5.375	5.052	MN	1,717	13,438	01/11/2023	11/15/2032
26441C-CE-3	DUKE ENERGY CORP			1,2	2.B FE	249,670	99.8695	249,674	250,000	249,688	0	18	0	0	5.450	5.467	JD	606	7,115	06/05/2024	06/15/2034
26442U-AN-4	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	149,606	89.8739	134,811	150,000	149,703	0	36	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	103.2509	51,625	50,000	49,958	0	13	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	100.6027	251,507	250,000	249,563	0	42	0	0	5.350	5.377	JJ	5,610	13,375	01/03/2023	01/31/2033
29736R-AR-1	ESTEE LAUDER COMPANIES INC			1,2	1.F FE	99,340	83.0877	83,088	100,000	99,577	0	64	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	100.6792	251,698	250,000	249,730	0	76	0	0	5.150	5.187	MS	3,791	12,875	02/16/2023	03/15/2028
341081-EU-7	FLORIDA POWER & LIGHT CO			1	1.E FE	84,325	98.5360	73,902	75,000	80,680	0	(408)	0	0	5.400	4.498	MS	1,350	4,050	11/19/2013	09/01/2035

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
38141G-A5-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	271,373	107.2770	268,193	250,000	269,717	0	(1,656)	0	0	6.561	5.423	AO	3,053	16,403	01/04/2024	10/24/2034
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	50,000	95.2448	47,622	50,000	50,000	0	0	0	0	2.640	2.640	FA	466	1,320	01/19/2022	02/24/2028
438516-CS-3	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	751,680	97.8001	733,501	750,000	751,660	0	(20)	0	0	5.000	4.972	MS	12,500	18,750	07/29/2024	03/01/2035
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	50,000	60.0876	30,044	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	81.2246	40,612	50,000	48,155	0	69	0	0	3.900	4.198	MS	650	1,950	08/07/2014	09/01/2042
458140-CE-8	INTEL CORP			1,2	2.A FE	249,793	99.5470	248,868	250,000	249,865	0	39	0	0	4.875	4.894	FA	4,773	12,188	02/07/2023	02/10/2028
459200-KX-8	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	499,225	99.2838	496,419	500,000	499,500	0	147	0	0	4.500	4.535	FA	9,063	22,500	01/30/2023	02/06/2028
46647P-CW-4	JPMORGAN CHASE & CO			1,2,5	1.E FE	50,000	96.1118	48,056	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	99.9319	349,762	350,000	338,484	0	1,100	0	0	5.250	5.761	MS	6,125	18,375	11/16/2023	03/01/2033
49177J-AK-8	KENVUE INC			1,2	1.F FE	249,453	98.2473	245,618	250,000	249,540	0	50	0	0	4.900	4.927	MS	3,369	12,250	03/08/2023	03/22/2033
49271V-AV-2	KEURIG DR PEPPER INC			1,2	2.B FE	503,110	99.8458	499,229	500,000	503,035	0	(76)	0	0	5.300	5.215	MS	7,803	13,839	07/25/2024	03/15/2034
49327M-3H-5	KEYBANK NA			1,2	2.A FE	497,725	95.6873	478,437	500,000	498,083	0	188	0	0	5.000	5.058	JJ	10,764	25,000	02/06/2023	01/26/2033
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	128,404	92.3831	115,479	125,000	127,254	0	(417)	0	0	3.100	2.711	MS	1,023	3,875	03/02/2022	03/26/2030
49456B-AZ-4	KINDER MORGAN INC			1,2	2.B FE	499,215	99.9673	499,837	500,000	499,221	0	6	0	0	5.100	5.139	FA	10,696	0	07/22/2024	08/01/2029
548661-DR-5	LOWE'S COMPANIES INC			1,2	2.A FE	474,680	95.1673	475,837	500,000	476,818	0	2,138	0	0	3.650	4.869	AO	4,360	9,125	07/25/2024	04/05/2029
57629W-3S-7	MASSMUTUAL GLOBAL FUNDING II				1.B FE	499,315	95.7523	478,762	500,000	499,340	0	25	0	0	4.350	4.373	MS	6,283	0	09/10/2024	09/17/2031
57636Q-AS-3	MASTERCARD INC			1,2	1.E FE	99,872	84.4077	84,408	100,000	99,918	0	12	0	0	1.900	1.914	MS	559	1,900	03/02/2021	03/15/2031
57636Q-BB-9	MASTERCARD INC			1,2	1.E FE	499,400	96.5842	482,921	500,000	499,403	0	3	0	0	4.350	4.370	JJ	7,008	0	09/03/2024	01/15/2032
58013M-FY-5	MCDONALD'S CORP			1,2	2.A FE	348,842	100.7475	352,616	350,000	348,898	0	56	0	0	5.200	5.243	MN	2,224	9,100	05/14/2024	05/17/2034
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	499,275	98.4638	492,319	500,000	499,329	0	54	0	0	4.800	4.833	FA	10,000	0	07/29/2024	08/01/2029
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	49,410	82.7938	41,397	50,000	49,549	0	16	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	82.7938	41,397	50,000	49,552	0	16	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	90.5484	226,371	250,000	220,437	0	400	0	0	5.000	5.860	MN	1,528	12,500	10/03/2023	05/17/2053
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	499,955	100.5932	502,966	500,000	499,972	0	9	0	0	5.050	5.052	JJ	12,274	25,250	01/03/2023	01/06/2028
595620-AL-9	MIDAMERICAN ENERGY CO			1,2	1.F FE	110,483	90.2743	90,274	100,000	107,993	0	(289)	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	95.5427	238,857	250,000	244,554	0	1,138	0	0	3.650	4.211	AO	1,926	9,125	01/19/2023	04/15/2029
609207-BE-4	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	498,895	95.4049	477,025	500,000	498,889	0	(6)	0	0	4.750	4.757	FA	8,115	0	08/22/2024	08/28/2034
61747Y-EK-7	MORGAN STANLEY			1,2,5	1.E FE	50,000	95.2132	47,607	50,000	50,000	0	0	0	0	2.475	2.476	JJ	550	1,238	01/19/2022	01/21/2028
61747Y-FT-7	MORGAN STANLEY			1,2,5	1.E FE	997,460	98.9167	989,167	1,000,000	997,554	0	94	0	0	5.320	5.352	JJ	23,940	0	07/23/2024	07/19/2035
64110L-AZ-9	NETFLIX INC			1,2	2.A FE	498,070	98.0790	490,395	500,000	498,142	0	72	0	0	4.900	4.949	FA	10,208	0	07/30/2024	08/15/2034
64952W-EY-5	NEW YORK LIFE GLOBAL FUNDING				1.A FE	499,715	100.2736	501,368	500,000	499,820	0	54	0	0	4.850	4.863	JJ	11,586	24,250	01/04/2023	01/09/2028
654106-AF-0	NIKE INC	SD		1,2	1.E FE	46,220	96.4905	48,245	50,000	49,022	0	509	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	95.4301	47,715	50,000	50,669	0	(227)	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	97.0876	242,719	250,000	249,798	0	20	0	0	4.700	4.712	MS	3,460	11,750	02/06/2023	03/15/2033
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.G FE	95,888	96.9908	96,991	100,000	98,735	0	502	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	98.9157	247,289	250,000	249,709	0	79	0	0	4.500	4.538	MN	1,719	11,250	02/02/2023	05/06/2028
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	250,000	97.3572	243,393	250,000	250,000	0	0	0	0	5.068	5.069	JJ	5,526	12,670	01/19/2023	01/24/2034
693475-BX-2	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	523,480	101.4070	507,035	500,000	522,103	0	(1,377)	0	0	5.492	4.368	MN	3,585	13,730	09/10/2024	05/14/2030
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	57,125	95.3985	47,699	50,000	53,961	0	(731)	0	0	4.125	2.444	AO	435	2,063	06/22/2020	04/15/2030
69352P-AT-0	PPL CAPITAL FUNDING INC			1,2	2.A FE	497,430	98.8986	494,493	500,000	497,524	0	94	0	0	5.250	5.316	MS	10,354	0	08/06/2024	09/01/2034
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	99,812	88.8125	88,813	100,000	99,859	0	17	0	0	3.100	3.122	MS	913	3,100	03/09/2022	03/15/2032
771196-CP-5	ROCHE HOLDINGS INC			1,2	1.C FE	500,000	97.5046	487,523	500,000	500,000	0	0	0	0	4.203	4.203	MS	6,538	0	09/03/2024	09/09/2029
822905-AD-7	SHELL FINANCE US INC			1	1.D FE	53,556	86.7472	43,374	50,000	52,730	0	(94)	0	0	4.550	4.127	FA	878	2,375	08/14/2014	08/12/2043
855244-BF-5	STARBUCKS CORP			1,2	2.A FE	249,510	97.2578	243,145	250,000	249,585	0	41	0	0	4.800	4.825	FA	4,533	12,000	02/07/2023	02/15/2033
857477-BS-1	STATE STREET CORP			2,5	1.F FE	100,000	94.6072	94,607	100,000	100,000	0	0	0	0	2.203	2.203	FA	881	2,203	02/02/2022	02/07/2028

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
857477-CA-9	STATE STREET CORP			2,5	1.D FE	250,000	96.5635	241,409	250,000	250,000	0	0	0	0	4.821	4.822	JJ	5,189	12,053	01/23/2023	01/26/2034
863667-BE-0	STRYKER CORP			1,2	2.A FE	498,955	96.8803	484,402	500,000	499,014	0	59	0	0	4.250	4.297	MS	6,493	0	09/04/2024	09/11/2029
87264A-DF-9	T-MOBILE USA INC			1,2	2.B FE	249,135	98.2264	245,566	250,000	249,180	0	45	0	0	5.150	5.195	AO	2,718	9,764	01/09/2024	04/15/2034
88339W-AB-2	WILLIAMS COMPANIES INC			1,2	2.B FE	249,598	99.4779	248,695	250,000	249,699	0	102	0	0	4.900	4.932	MS	3,607	8,507	01/02/2024	03/15/2029
89115A-3C-4	TORONTO-DOMINION BANK			1	1.F FE	500,000	98.6389	493,195	500,000	500,000	0	0	0	0	4.783	4.783	JD	930	0	12/09/2024	12/17/2029
89236T-JV-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	49,948	94.8166	47,408	50,000	49,978	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	99.6956	498,478	500,000	499,791	0	63	0	0	4.625	4.640	JJ	10,856	23,125	01/09/2023	01/12/2028
893526-DF-7	TRANSCANADA PIPELINES LTD			1	2.B FE	69,467	99.3861	64,601	65,000	67,590	0	(215)	0	0	5.600	5.055	MS	920	3,640	11/19/2013	03/31/2034
89788M-AT-9	TRUIST FINANCIAL CORP			1,2,5	1.G FE	500,000	98.6012	493,006	500,000	500,000	0	0	0	0	5.153	5.155	FA	10,449	0	08/01/2024	08/05/2032
902674-ZW-3	UBS AG (LONDON BRANCH)		C		1.E FE	250,130	102.2599	255,650	250,000	250,099	0	(24)	0	0	5.650	5.638	MS	4,316	14,125	09/06/2023	09/11/2028
907818-DZ-8	UNION PACIFIC CORP			1,2	1.G FE	98,473	79.3470	79,347	100,000	98,794	0	38	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	95.4368	477,184	500,000	487,792	0	1,187	0	0	4.839	5.188	FA	10,081	24,195	02/16/2023	02/01/2034
913017-BT-5	RTX CORP			1	2.A FE	104,583	86.2382	86,238	100,000	103,453	0	(132)	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	97.0435	97,044	100,000	100,141	0	(38)	0	0	3.850	3.806	JD	171	3,850	09/26/2018	06/15/2028
91324P-FG-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	999,400	99.6248	996,248	1,000,000	999,430	0	30	0	0	4.800	4.813	JJ	20,800	0	07/23/2024	01/15/2030
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	54,411	95.7285	51,693	54,000	54,205	0	(39)	0	0	4.016	3.927	JD	169	2,169	02/28/2019	12/03/2029
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	1.G FE	498,860	97.5305	487,653	500,000	498,937	0	77	0	0	4.950	5.002	FA	9,350	0	08/08/2024	08/15/2029
92939U-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	249,668	99.7818	249,455	250,000	249,790	0	63	0	0	4.750	4.780	JJ	5,476	11,875	01/09/2023	01/15/2028
95000U-3A-9	WELLS FARGO & CO			1,2,5	2.A FE	488,120	99.5428	497,714	500,000	492,952	0	2,497	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						28,948,831	XXX	28,441,059	29,248,000	28,986,723	0	27,999	0	0	XXX	XXX	XXX	463,279	767,274	XXX	XXX
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS			4	1.A FE	771,302	99.4481	767,045	771,302	771,275	0	(21)	0	0	5.757	5.733	MON	3,700	44,404	01/20/2023	01/25/2063
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS			4	1.A FE	392,435	81.0703	391,719	483,184	395,361	0	1,498	0	0	0.924	1.510	MON	372	4,465	01/11/2023	08/25/2066
46658D-AA-7	JPMMT 24VIS2 A1 - CMO/RMBS			4	1.A FE	484,574	100.2360	485,723	484,580	484,578	0	4	0	0	5.853	5.828	MON	2,364	11,818	07/23/2024	11/25/2064
46658D-AC-3	JPMMT 24VIS2 A3 - RMBS			4	1.G FE	726,862	100.0599	727,305	726,870	726,871	0	8	0	0	6.207	6.179	MON	3,760	18,799	07/23/2024	11/25/2064
64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS			4	1.A FE	168,840	92.9183	157,151	169,128	170,792	0	555	0	0	3.079	3.429	MON	434	5,207	03/03/2022	03/27/2062
67116M-AN-1	OBX 23J1 A13 - RMBS			4	1.B FE	789,679	90.0777	776,542	862,080	791,394	0	1,715	0	0	4.500	6.367	MON	3,233	16,164	07/23/2024	01/27/2053
753917-AB-9	RATE 24J2 A2 - RMBS			4	1.A FE	670,593	97.0938	658,512	678,223	670,468	0	(125)	0	0	5.500	5.776	MON	3,109	15,543	08/07/2024	08/25/2054
81749B-AA-9	SEMT 231 A1 - CMO/RMBS			4	1.A	214,868	94.8125	205,909	217,175	214,953	0	41	0	0	5.000	5.162	MON	905	10,859	01/18/2023	01/15/2053
81749P-AB-6	SEMT 2024-9 A2 - RMBS			4	1.A FE	450,572	97.7188	438,990	449,238	450,777	0	206	0	0	5.500	5.387	MON	2,059	6,177	09/05/2024	10/26/2054
85573Q-AA-8	STAR 215 A1 - CMO/RMBS			4	1.A FE	139,348	79.9561	129,945	162,520	143,055	0	120	0	0	1.920	3.777	MON	260	3,120	01/13/2023	09/25/2066
89181J-AA-0	TPMT 231 A1 - CMO/RMBS			4	1.A FE	736,431	94.5071	730,044	772,475	760,714	0	10,586	0	0	3.750	6.551	MON	483	28,968	01/24/2023	01/25/2063
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS			4	1.A FE	343,260	83.9157	351,051	418,337	353,370	0	7,583	0	0	0.938	5.076	MON	327	3,924	01/11/2023	07/26/2066
92538K-AA-1	VERUS 2021-5 A1 - CMO/RMBS			4	1.A FE	246,225	82.9958	244,025	294,021	249,830	0	1,851	0	0	1.013	4.414	MON	248	2,978	01/24/2023	09/25/2066
92539B-AA-0	VERUS 2023-1 A1 - CMO/RMBS			4	1.A FE	181,713	99.9149	181,560	181,714	182,937	0	774	0	0	5.850	6.106	MON	886	10,630	01/11/2023	12/27/2067
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						6,316,701	XXX	6,245,519	6,670,847	6,366,377	0	24,795	0	0	XXX	XXX	XXX	22,139	183,056	XXX	XXX
054976-AE-5	BBCMS 22C17 A5 - CMBS			4	1.A FE	949,766	95.3356	953,356	1,000,000	957,437	0	4,345	0	0	4.441	5.150	MON	3,701	44,410	03/09/2023	09/15/2055
05553R-AC-4	BBCMS 2023-C19 A5 - CMBS			4	1.A FE	257,496	101.2617	253,154	250,000	256,279	0	(767)	0	0	5.451	5.064	MON	1,136	13,628	04/10/2023	04/17/2056
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS			4	1.A FE	1,054,150	83.8638	1,048,298	1,250,000	1,092,391	0	20,136	0	0	2.285	4.541	MON	2,380	28,563	01/19/2023	06/17/2064
23312L-AS-7	DBJPM 2016-C1 A4 - CMBS			4	1.A FE	107,574	94.2980	94,298	100,000	100,883	0	(859)	0	0	3.276	2.387	MON	273	3,276	07/28/2016	05/12/2049
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	102,999	96.8383	96,838	100,000	100,450	0	(333)	0	0	2.890	2.553	MON	241	2,890	07/26/2016	08/12/2049
62956H-AA-4	NYC 243ELV A - CMBS			4,5	1.A FE	1,496,250	100.4941	1,507,411	1,500,000	1,493,302	0	(2,947)	0	0	6.388	6.527	MON	4,525	37,492	07/25/2024	08/15/2039
74332H-AA-4	PROG 24SFR5 A - CMBS			4	1.A FE	674,306	91.0713	683,035	750,000	675,544	0	1,237	0	0	3.000	3.794	MON	750	7,063	07/24/2024	08/19/2041
75575R-AA-5	RCMT 2023-FL11 A - CMBS			4,5	1.A FE	490,499	100.2471	492,943	491,728	490,727	0	(976)	0	0	6.713	7.754	MON	550	37,749	01/26/2023	10/25/2039

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
810064-AA-3	SCOTT 23SFS A - CMBS			4	1.A FE	500,000	101.1145	505,573	500,000	500,000	0	0	0	0	5.910	5.931	MON	2,462	29,549	02/24/2023	03/12/2040
89616Y-AA-2	TCN 24SFR3 A - CMBS			4	1.A FE	964,004	96.8535	968,535	1,000,000	964,526	0	522	0	0	4.500	4.792	MON	3,750	14,125	07/26/2024	08/19/2041
95003T-AS-2	WFCM 24MGP A12 - CMBS			4,5	1.A FE	997,500	99.7579	997,579	1,000,000	996,177	0	(1,323)	0	0	6.303	6.407	MON	5,252	22,552	08/01/2024	08/15/2041
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						7,594,544	XXX	7,601,020	7,941,728	7,627,717	0	19,036	0	0	XXX	XXX	XXX	25,020	241,295	XXX	XXX
02582J-JV-3	AMXCA 2022-3 A - ABS			4	1.A FE	1,184,719	99.5355	1,194,426	1,200,000	1,196,151	0	8,491	0	0	3.750	4.311	MON	2,000	45,000	01/18/2023	08/16/2027
09228Y-AB-8	BBIRD 2016-1 A - ABS		C	4	1.G FE	160,601	100.0347	161,998	161,942	161,942	0	1,341	0	0	4.213	4.213	MON	303	2,843	07/25/2024	12/16/2041
12510H-AZ-3	CAUTO 243 A1 - ABS			4	1.A FE	486,688	95.2788	471,630	495,000	486,660	0	(28)	0	0	4.400	4.503	MON	968	4,417	09/27/2024	10/15/2054
14290D-AC-5	CARMX 2024-4 A3 - ABS			4	1.A FE	499,906	99.7129	498,565	500,000	499,910	0	4	0	0	4.600	4.651	MON	1,022	2,556	10/29/2024	10/15/2029
14318D-AC-3	CARMX 2023-1 A3 - ABS			4	1.A FE	866,095	100.0717	866,788	866,167	866,143	0	24	0	0	4.750	4.801	MON	1,829	41,143	01/19/2023	10/15/2027
161571-HU-1	CHAIT 2023-2 A - ABS			4	1.A FE	249,979	101.4901	253,725	250,000	249,984	0	4	0	0	5.080	5.136	MON	564	12,700	09/07/2023	09/16/2030
30332Y-AC-5	FI 241 A1 - ABS			4	1.A FE	499,688	96.5428	482,602	499,884	499,689	0	0	0	0	4.880	4.882	MON	3,117	3,930	10/01/2024	10/15/2054
34532N-AD-7	FORDO 2021-A A4 - ABS			4	1.A FE	51,298	99.3196	50,951	51,300	51,300	0	1	0	0	0.490	0.492	MON	11	251	02/17/2021	09/15/2026
38137W-AQ-8	GLM 6 AR - CDO		C	4,5	1.A FE	489,500	100.1576	500,788	500,000	489,392	0	(2,864)	0	0	5.937	6.632	JAJO	5,937	33,926	01/11/2023	04/20/2035
43990E-AA-9	HORZN 241 A - ABS		C	4	1.F FE	493,740	96.8862	478,376	493,750	493,740	0	0	0	0	5.375	5.375	MON	1,180	6,487	09/06/2024	09/15/2049
58770A-AC-7	MBART 2023-1 A3 - ABS			4	1.A FE	407,402	99.9642	407,305	407,451	407,434	0	16	0	0	4.510	4.558	MON	817	18,376	01/18/2023	11/15/2027
67571L-AA-9	OCT67 67 A1 - CDO		C	4,5	1.A FE	500,000	100.3175	501,588	500,000	500,000	0	0	0	0	6.426	6.476	JAJO	6,069	36,233	02/15/2023	04/25/2036
76134K-AE-4	VDCR 232 A2A - ABS			4	1.G FE	220,189	89.6746	224,186	250,000	224,542	0	4,216	0	0	5.050	7.343	MON	561	12,625	09/15/2023	09/15/2048
826935-AA-6	SRFC 2024-1 A - ABS			4	1.A FE	158,318	98.7356	156,360	158,362	158,311	0	(8)	0	0	5.150	5.218	MON	249	6,139	03/08/2024	01/20/2043
891940-AC-2	TAOT 2023-A A3 - ABS			4	1.A FE	238,128	100.0872	238,336	238,129	238,128	0	0	0	0	4.630	4.675	MON	490	11,025	01/24/2023	09/15/2027
89240B-AD-0	TAOT 2021-A A4 - ABS			4	1.A FE	75,814	99.5746	75,504	75,826	75,825	0	2	0	0	0.390	0.395	MON	13	296	02/02/2021	06/15/2026
92868R-AD-0	VALET 2024-1 A3 - ABS			4	1.A FE	499,953	100.2309	501,155	500,000	500,201	0	248	0	0	4.630	4.658	MON	707	1,543	11/19/2024	07/20/2029
98164N-AD-7	WOART 2024-C A3 - ABS			4	1.A FE	1,249,749	99.6481	1,245,602	1,250,000	1,249,777	0	28	0	0	4.430	4.478	MON	2,461	17,689	08/13/2024	12/17/2029
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						8,331,768	XXX	8,309,882	8,397,810	8,349,128	0	11,475	0	0	XXX	XXX	XXX	28,299	257,179	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						51,191,844	XXX	50,597,480	52,258,385	51,329,945	0	83,305	0	0	XXX	XXX	XXX	538,737	1,448,804	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						41,823,152	XXX	40,745,550	41,948,000	41,807,940	0	7,232	0	0	XXX	XXX	XXX	682,855	1,176,674	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						21,732,956	XXX	21,121,458	22,196,118	21,784,062	0	20,575	0	0	XXX	XXX	XXX	83,009	751,852	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						7,594,544	XXX	7,601,020	7,941,728	7,627,717	0	19,036	0	0	XXX	XXX	XXX	25,020	241,295	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						8,563,494	XXX	8,541,945	8,629,537	8,580,854	0	11,475	0	0	XXX	XXX	XXX	31,255	269,987	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						79,714,147	XXX	78,009,972	80,715,382	79,800,574	0	58,317	0	0	XXX	XXX	XXX	822,139	2,439,808	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 37,680,582	1B ..$ 3,093,705	1C ..$ 5,911,400	1D ..$ 4,236,908	1E ..$ 6,597,145	1F ..$ 5,891,938	1G ..$ 5,914,162
1B	2A ...$ 5,667,160	2B ..$ 4,807,574	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 37,680,582	1B ..$ 3,093,705	1C ..$ 5,911,400	1D ..$ 4,236,908	1E ..$ 6,597,145	1F ..$ 5,891,938	1G ..$ 5,914,162
1B	2A ...$ 5,667,160	2B ..$ 4,807,574	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

1.

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

E11

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
001055-10-2	AFLAC ORD			15.000	1,552	103.440	1,552	669	0	30	0	314	0	314	0	11/16/2018	
00123Q-10-4	AGNC INVESTMENT REIT ORD			22.000	203	9.210	203	225	3	32	0	150	163	(13)	0	11/16/2018	
00130H-10-5	THE AES CORPORATION			11.000	142	12.870	142	171	0	8	0	(70)	0	(70)	0	11/16/2018	
00206R-10-2	AT&T ORD			180.000	4,099	22.770	4,099	3,570	0	200	0	1,451	373	1,078	0	05/12/2022	
002824-10-0	ABBOTT LABORATORIES ORD			37.000	4,185	113.110	4,185	2,094	0	81	0	112	0	112	0	03/19/2019	
00287Y-10-9	ABBVIE ORD			37.000	6,575	177.700	6,575	3,456	0	229	0	841	0	841	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	4,891	444.680	4,891	2,921	0	0	0	(1,671)	0	(1,671)	0	05/12/2022	
00751Y-10-6	ADVANCE AUTO PARTS ORD			2.000	95	47.290	95	83	0	2	0	217	244	(27)	0	03/19/2019	
00766T-10-0	AECOM ORD			2.000	214	106.820	214	66	0	2	0	29	0	29	0	11/16/2018	
007903-10-7	ADVANCED MICRO DEVICES ORD			39.997	4,831	120.790	4,831	2,326	0	0	0	(1,065)	0	(1,065)	0	08/10/2022	
00846U-10-1	AGILENT TECHNOLOGIES ORD			7.000	940	134.340	940	455	2	7	0	(33)	0	(33)	0	11/16/2018	
009066-10-1	AIRBNB CL A ORD			10.000	1,314	131.410	1,314	1,183	0	0	0	(47)	0	(47)	0	08/10/2022	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			5.000	1,450	290.040	1,450	819	0	35	0	81	0	81	0	11/16/2018	
00971T-10-1	AKAMAI TECHNOLOGIES ORD			4.000	383	95.650	383	280	0	0	0	(91)	0	(91)	0	11/16/2018	
011659-10-9	ALASKA AIR GROUP ORD			6.000	389	64.750	389	217	0	0	0	345	191	154	0	11/16/2018	
012653-10-1	ALBEMARLE ORD			4.000	344	86.080	344	267	2	6	0	(234)	0	(234)	0	12/16/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			4.000	390	97.550	390	482	5	21	0	97	213	(117)	0	09/28/2021	
016255-10-1	ALIGN TECHNOLOGY ORD			2.000	417	208.510	417	451	0	0	0	(131)	0	(131)	0	11/16/2018	
018802-10-8	ALLIANT ENERGY ORD			3.000	177	59.140	177	166	0	6	0	24	0	24	0	10/20/2020	
020002-10-1	ALLSTATE ORD			6.000	1,157	192.790	1,157	537	6	22	0	317	0	317	0	11/16/2018	
02005N-10-0	ALLY FINANCIAL ORD			9.000	324	36.010	324	228	0	11	0	10	0	10	0	11/16/2018	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD			3.000	706	235.310	706	220	0	0	0	132	0	132	0	11/16/2018	
02079K-10-7	ALPHABET CL C ORD			120.000	22,853	190.440	22,853	6,369	0	72	0	5,941	0	5,941	0	11/16/2018	
02079K-30-5	ALPHABET CL A ORD			136.000	25,745	189.300	25,745	6,077	0	82	0	6,747	0	6,747	0	08/17/2017	
02209S-10-3	ALTRIA GROUP ORD			39.000	2,039	52.290	2,039	1,891	40	154	0	466	0	466	0	09/28/2021	
023135-10-6	AMAZON COM ORD			203.000	44,536	219.390	44,536	17,797	0	0	0	13,404	0	13,404	0	12/31/2024	
023608-10-2	AMEREN ORD			7.000	624	89.140	624	485	0	19	0	118	0	118	0	11/16/2018	
02376R-10-2	AMERICAN AIRLINES GROUP ORD			20.000	349	17.430	349	229	0	0	0	178	105	74	0	04/17/2020	
023939-10-1	AMENTUM HOLDINGS ORD			2.000	42	21.030	42	26	0	0	0	16	0	16	0	11/16/2018	
025537-10-1	AMERICAN ELECTRIC POWER ORD			11.000	1,015	92.230	1,015	847	0	39	0	121	0	121	0	11/16/2018	
025816-10-9	AMERICAN EXPRESS ORD			14.000	4,155	296.790	4,155	1,533	0	38	0	1,532	0	1,532	0	11/16/2018	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			13.000	486	37.420	486	296	0	14	0	19	0	19	0	04/22/2019	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			18.000	1,310	72.800	1,310	773	0	28	0	91	0	91	0	11/16/2018	
03027X-10-0	AMERICAN TOWER REIT			10.000	1,834	183.410	1,834	1,640	16	66	0	(325)	0	(325)	0	11/16/2018	
030420-10-3	AMERICAN WATER WORKS ORD			6.000	747	124.490	747	560	0	18	0	(45)	0	(45)	0	11/16/2018	
03073E-10-5	CENCORA ORD			4.000	899	224.680	899	324	0	8	0	77	0	77	0	03/19/2019	
03076C-10-6	AMERIPRISE FINANCE ORD			4.000	2,130	532.430	2,130	506	0	23	0	610	0	610	0	11/16/2018	
031100-10-0	AMETEK ORD			5.000	901	180.260	901	372	0	6	0	77	0	77	0	11/16/2018	
031162-10-0	AMGEN ORD			12.000	3,128	260.640	3,128	2,330	0	108	0	(329)	0	(329)	0	11/16/2018	
032095-10-1	AMPHENOL CL A ORD			26.000	1,806	69.450	1,806	577	4	13	0	517	0	517	0	11/16/2018	
032654-10-5	ANALOG DEVICES ORD			12.000	2,550	212.460	2,550	1,034	0	44	0	167	0	167	0	11/16/2018	
03662Q-10-5	ANSYS ORD			2.000	675	337.330	675	317	0	0	0	(51)	0	(51)	0	11/16/2018	
036752-10-3	ELEVANCE HEALTH ORD			6.000	2,213	368.900	2,213	1,718	0	39	0	(616)	0	(616)	0	11/16/2018	
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD			14.000	2,312	165.160	2,312	1,031	0	23	0	903	0	903	0	05/15/2024	
037833-10-0	APPLE ORD			316.000	79,133	250.420	79,133	16,737	0	313	0	18,293	0	18,293	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	3,415	162.630	3,415	744	0	32	0	12	0	12	0	11/16/2018	
03831W-10-8	APPLOVIN CL A ORD			7.000	2,267	323.830	2,267	618	0	0	0	1,649	0	1,649	0	08/21/2024	
039483-10-2	ARCHER DANIELS MIDLAND ORD			12.000	606	50.520	606	557	0	24	0	(260)	0	(260)	0	11/16/2018	
03990B-10-1	ARES MANAGEMENT CL A ORD			5.000	885	177.030	885	888	0	0	0	(3)	0	(3)	0	12/31/2024	
040413-20-5	ARISTA NETWORKS ORD			44.000	4,863	110.530	4,863	2,965	0	0	0	1,020	0	1,020	0	12/31/2024	
042735-10-0	ARROW ELECTRONICS ORD			1.000	113	113.120	113	75	0	0	0	(9)	0	(9)	0	11/16/2018	
049468-10-1	ATLASSIAN CL A ORD		C	5.000	1,217	243.380	1,217	1,023	0	0	0	10	0	10	0	12/31/2024	
049560-10-5	ATMOS ENERGY ORD			1.000	139	139.270	139	109	0	3	0	23	0	23	0	04/17/2020	
052769-10-6	AUTODESK ORD			5.000	1,478	295.570	1,478	670	0	0	0	260	0	260	0	11/16/2018	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			9.000	2,635	292.730	2,635	1,390	14	50	0	538	0	538	0	03/19/2019	
053332-10-2	AUTOZONE ORD			1.000	3,202	3,202.000	3,202	854	0	0	0	616	0	616	0	12/18/2018	
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			3.000	660	219.970	660	557	5	20	0	98	0	98	0	11/16/2018	
05352A-10-0	AVANTOR ORD			13.000	274	21.070	274	272	0	0	0	203	226	(23)	0	09/28/2021	
053611-10-9	AVERY DENNISON ORD			3.000	561	187.130	561	282	0	10	0	(45)	0	(45)	0	11/16/2018	
05464C-10-1	AXON ENTERPRISE ORD			2.000	1,189	594.320	1,189	589	0	0	0	600	0	600	0	05/15/2024	
05722G-10-0	BAKER HUGHES CL A ORD			25.000	1,026	41.020	1,026	730	0	21	0	171	0	171	0	07/12/2023	
058498-10-6	BALL ORD			9.000	496	55.130	496	455	0	7	0	(22)	0	(22)	0	11/16/2018	
060505-10-4	BANK OF AMERICA ORD			152.000	6,680	43.950	6,680	4,496	0	152	0	1,654	92	1,563	0	08/10/2022	
064058-10-0	BANK OF NEW YORK MELLON ORD			16.000	1,229	76.830	1,229	744	0	28	0	396	0	396	0	03/24/2021	
06417N-10-3	BANK OZK ORD			6.000	267	44.530	267	181	0	9	0	(32)	0	(32)	0	06/28/2019	
070830-10-4	BATH AND BODY WORKS ORD			4.000	155	38.770	155	44	0	3	0	(18)	0	(18)	0	04/17/2020	
071813-10-9	BAXTER INTERNATIONAL ORD			11.000	321	29.160	321	371	2	13	0	256	361	(105)	0	11/16/2018	
075887-10-9	BECTON DICKINSON ORD			6.000	1,361	226.870	1,361	1,447	0	23	0	(102)	0	(102)	0	09/28/2021	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			40.000	18,131	453.280	18,131	8,041	0	0	0	3,865	0	3,865	0	03/23/2023	
086516-10-1	BEST BUY ORD			7.000	601	85.800	601	490	7	26	0	53	0	53	0	03/19/2019	
090043-10-0	BILL HOLDINGS ORD			3.000	254	84.710	254	271	0	0	0	84	74	9	0	10/20/2020	
090572-20-7	BIO RAD LABORATORIES CL A ORD			1.000	329	328.510	329	337	0	0	0	96	90	6	0	04/17/2020	
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			4.000	263	65.730	263	383	0	0	0	(123)	0	(123)	0	11/16/2018	
09073M-10-4	BIO TECHNE ORD			4.000	288	72.030	288	201	0	1	0	(21)	0	(21)	0	10/15/2019	
09260D-10-7	BLACKSTONE ORD			15.000	2,586	172.420	2,586	1,464	0	38	0	637	0	637	0	06/25/2021	
09290D-10-1	BLACKROCK ORD			3.000	3,075	1,025.110	3,075	1,233	0	15	0	1,842	0	1,842	0	11/16/2018	
097023-10-5	BOEING ORD			19.000	3,363	177.000	3,363	3,867	0	0	0	(1,000)	252	(1,253)	0	12/31/2024	
09857L-10-8	BOOKING HOLDINGS ORD			1.000	4,968	4,968.420	4,968	1,855	0	35	0	1,421	0	1,421	0	11/16/2018	
099724-10-6	BORGWARNER ORD			4.000	127	31.790	127	137	0	2	0	1	17	(16)	0	09/24/2018	
101121-10-1	BXP ORD			4.000	297	74.360	297	301	4	16	0	218	201	17	0	11/16/2018	
101137-10-7	BOSTON SCIENTIFIC ORD			30.000	2,680	89.320	2,680	1,125	0	0	0	945	0	945	0	03/24/2021	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS ORD			2.000	222	110.850	222	242	0	0	0	33	0	33	0	04/17/2020	
10922N-10-3	BRIGHTHOUSE FINANCIAL ORD			0.995	48	48.040	48	45	0	0	0	(5)	0	(5)	0	06/15/2018	
110122-10-8	BRISTOL MYERS SQUIBB ORD			55.000	3,111	56.560	3,111	2,965	0	132	0	593	304	289	0	12/21/2022	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT ORD			15.000	418	27.840	418	261	0	16	0	69	0	69	0	03/19/2019	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			3.000	678	226.090	678	314	3	10	0	61	0	61	0	11/16/2018	
11135F-10-1	BROADCOM ORD			100.000	23,184	231.840	23,184	2,799	0	207	0	11,908	0	11,908	0	08/10/2022	
115236-10-1	BROWN & BROWN ORD			5.000	510	102.020	510	191	0	3	0	155	0	155	0	04/17/2020	
115637-20-9	BROWN FORMAN CL B ORD			4.000	152	37.980	152	194	1	3	0	(76)	0	(76)	0	11/16/2018	
12008R-10-7	BUILDERS FIRSTSOURCE ORD			5.000	715	142.930	715	269	0	0	0	(120)	0	(120)	0	09/28/2021	
122017-10-6	BURLINGTON STORES ORD			2.000	570	285.060	570	297	0	0	0	181	0	181	0	03/19/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12503M-10-8	CBOE GLOBAL MARKETS ORD			3.000	586	195.400	586	330	0	7	0	51	0	51	0	11/16/2018	
12504L-10-9	CBRE GROUP CL A ORD			10.000	1,313	131.290	1,313	437	0	0	0	382	0	382	0	11/16/2018	
12514G-10-8	CDW ORD			3.000	522	174.040	522	268	0	7	0	(160)	0	(160)	0	11/16/2018	
125269-10-0	CF INDUSTRIES HOLDINGS ORD			5.000	427	85.320	427	236	0	10	0	29	0	29	0	11/16/2018	
12541W-20-9	CH ROBINSON WORLDWIDE ORD			2.000	207	103.320	207	182	1	5	0	34	0	34	0	11/16/2018	
125523-10-0	CIGNA ORD			7.005	1,934	276.140	1,934	1,040	0	39	0	(163)	0	(163)	0	04/22/2019	
12572Q-10-5	CME GROUP CL A ORD			8.000	1,858	232.230	1,858	1,591	46	60	0	178	0	178	0	05/15/2024	
125896-10-0	CMS ENERGY ORD			7.000	467	66.650	467	357	0	14	0	60	0	60	0	11/16/2018	
126408-10-3	CSX ORD			46.000	1,484	32.270	1,484	1,114	0	22	0	(110)	0	(110)	0	11/16/2018	
126650-10-0	CVS HEALTH ORD			22.000	988	44.890	988	1,245	0	59	0	(179)	570	(750)	0	12/21/2022	
127097-10-3	COTERRA ENERGY ORD			16.000	409	25.540	409	269	0	13	0	0	0	0	0	12/16/2019	
127387-10-8	CADENCE DESIGN SYSTEMS ORD			6.000	1,803	300.460	1,803	275	0	0	0	169	0	169	0	11/16/2018	
133131-10-2	CAMDEN PROPERTY REIT ORD			3.000	348	116.040	348	298	3	12	0	50	0	50	0	03/19/2019	
134429-10-9	THE CAMPBELL S COMPANY ORD			9.000	377	41.885	377	348	0	13	0	(12)	0	(12)	0	11/16/2018	
14040H-10-5	CAPITAL ONE FINANCIAL ORD			9.000	1,605	178.320	1,605	789	0	22	0	425	0	425	0	11/16/2018	
14149Y-10-8	CARDINAL HEALTH ORD			5.000	591	118.270	591	277	0	10	0	87	0	87	0	11/16/2018	
142339-10-0	CARLISLE COMPANIES ORD			1.000	369	368.840	369	105	0	4	0	56	0	56	0	11/16/2018	
143130-10-2	CARMAX ORD			5.000	409	81.760	409	297	0	0	0	25	0	25	0	12/18/2018	
143658-30-0	CARNIVAL ORD			17.000	424	24.920	424	281	0	0	0	306	198	108	0	06/25/2021	
14448C-10-4	CARRIER GLOBAL ORD			19.000	1,297	68.260	1,297	313	4	14	0	205	0	205	0	11/26/2018	
146869-10-2	CARVANA CL A ORD			3.000	610	203.360	610	605	0	0	0	5	0	5	0	12/31/2024	
149123-10-1	CATERPILLAR ORD			12.000	4,353	362.760	4,353	1,560	0	65	0	805	0	805	0	11/16/2018	
150870-10-3	CELANESE ORD			4.000	277	69.210	277	410	0	11	0	(345)	0	(345)	0	11/16/2018	
15135B-10-1	CENTENE ORD			13.000	788	60.580	788	682	0	0	0	(177)	0	(177)	0	06/28/2019	
15189T-10-7	CENTERPOINT ENERGY ORD			23.000	730	31.730	730	638	0	19	0	73	0	73	0	11/16/2018	
15677J-10-8	DAYFORCE ORD			5.000	363	72.640	363	317	0	0	0	28	0	28	0	12/16/2019	
159864-10-7	CHRLS RIVER LABS ORD			2.000	369	184.600	369	268	0	0	0	(104)	0	(104)	0	10/15/2019	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			3.000	1,028	342.770	1,028	770	0	0	0	(138)	0	(138)	0	08/11/2016	
16411R-20-8	CHENIERE ENERGY ORD			5.000	1,074	214.870	1,074	310	0	9	0	221	0	221	0	11/16/2018	
165167-73-5	EXPAND ENERGY ORD			7.000	697	99.550	697	698	0	0	0	(1)	0	(1)	0	12/31/2024	
166764-10-0	CHEVRON ORD			43.000	6,228	144.840	6,228	5,018	0	280	0	(186)	0	(186)	0	08/10/2022	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			50.000	3,015	60.300	3,015	666	0	0	0	728	0	728	0	03/19/2019	
171340-10-2	CHURCH AND DWIGHT ORD			6.000	628	104.710	628	392	0	7	0	61	0	61	0	11/16/2018	
171779-30-9	CIENA ORD			7.000	594	84.810	594	293	0	0	0	279	0	279	0	08/14/2019	
172062-10-1	CINCINNATI FINANCIAL ORD			4.000	575	143.700	575	321	3	13	0	161	0	161	0	11/16/2018	
17275R-10-2	CISCO SYSTEMS ORD			68.000	4,026	59.200	4,026	3,171	0	108	0	590	0	590	0	05/12/2022	
172908-10-5	CINTAS ORD			8.000	1,462	182.700	1,462	366	0	12	0	256	0	256	0	11/16/2018	
172967-42-4	CITIGROUP ORD			51.000	3,590	70.390	3,590	2,889	0	92	0	920	125	795	0	12/31/2024	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			9.000	394	43.760	394	326	0	15	0	96	0	96	0	11/16/2018	
189054-10-9	CLOROX ORD			3.000	487	162.410	487	475	0	15	0	71	11	59	0	11/16/2018	
18915M-10-7	CLOUDFLARE CL A ORD			7.000	754	107.680	754	746	0	0	0	73	0	73	0	12/31/2024	
191216-10-0	COCA-COLA ORD			102.000	6,351	62.260	6,351	5,319	0	151	0	268	0	268	0	12/31/2024	
192422-10-3	COGNEX ORD			2.000	72	35.860	72	85	0	1	0	(12)	0	(12)	0	11/16/2018	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			11.000	846	76.900	846	774	0	13	0	15	0	15	0	11/16/2018	
19247G-10-7	COHERENT ORD			0.910	86	94.730	86	44	0	0	0	47	0	47	0	11/16/2018	
19260Q-10-7	COINBASE GLOBAL CL A ORD			5.000	1,242	248.300	1,242	833	0	0	0	372	0	372	0	12/21/2023	

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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
194014-50-2	ENOVIS ORD			0.997	44	43.880	44	46	0	0	0	30	42	(12)	0	12/15/2020	
194162-10-3	COLGATE PALMOLIVE ORD			18.000	1,636	90.910	1,636	1,226	0	36	0	202	0	202	0	09/28/2021	
197236-10-2	COLUMBIA BANKING SYSTEM ORD			6.554	177	27.010	177	167	0	9	0	2	0	2	0	12/15/2020	
20030N-10-1	COMCAST CL A ORD			101.000	3,791	37.530	3,791	2,609	0	123	0	(638)	0	(638)	0	12/18/2018	
200340-10-7	COMERICA ORD			1.000	62	61.850	62	57	1	3	0	31	25	6	0	09/28/2021	
200525-10-3	COMMERCE BANCSHARES ORD			4.000	249	62.310	249	167	0	3	0	46	0	46	0	08/14/2019	
205887-10-2	CONAGRA BRANDS ORD			9.000	250	27.750	250	256	0	13	0	(8)	0	(8)	0	12/18/2018	
20602D-10-1	CONCENTRIX ORD			2.000	87	43.270	87	141	0	3	0	(110)	0	(110)	0	12/16/2019	
20825C-10-4	CONOCOPHILLIPS ORD			32.000	3,173	99.170	3,173	1,550	0	64	0	(174)	0	(174)	0	09/28/2021	
209115-10-4	CONSOLIDATED EDISON ORD			8.000	714	89.230	714	616	0	27	0	(14)	0	(14)	0	11/16/2018	
21036P-10-8	CONSTELLATION BRANDS CL A ORD			4.000	884	221.000	884	669	0	16	0	(83)	0	(83)	0	03/19/2019	
21037T-10-9	CONSTELLATION ENERGY ORD			7.003	1,567	223.710	1,567	286	0	10	0	748	0	748	0	11/16/2018	
216648-50-1	COOPER ORD			8.000	735	91.930	735	530	0	0	0	(21)	0	(21)	0	11/16/2018	
217204-10-6	COPART ORD			24.000	1,377	57.390	1,377	306	0	0	0	201	0	201	0	11/16/2018	
219350-10-5	CORNING ORD			16.000	760	47.520	760	513	0	18	0	273	0	273	0	11/16/2018	
219948-10-6	CORPAY ORD			2.000	677	338.580	677	396	0	0	0	112	0	112	0	11/16/2018	
22052L-10-4	CORTEVA ORD			16.000	911	56.960	911	681	0	11	0	145	0	145	0	03/24/2021	
22160K-10-5	COSTCO WHOLESALE ORD			10.000	9,163	916.270	9,163	2,022	0	195	0	2,562	0	2,562	0	12/18/2018	
22160N-10-9	COSTAR GROUP ORD			11.000	787	71.590	787	399	0	0	0	(174)	0	(174)	0	11/16/2018	
22266T-10-9	COUPANG CL A ORD			23.000	506	21.980	506	518	0	0	0	(12)	0	(12)	0	05/15/2024	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			5.000	1,711	342.160	1,711	809	0	0	0	434	0	434	0	06/25/2021	
22822V-10-1	CROWN CASTLE ORD			9.000	817	90.760	817	1,009	0	56	0	(220)	0	(220)	0	11/16/2018	
228368-10-6	CROWN HOLDINGS ORD			3.000	248	82.690	248	148	0	3	0	(28)	0	(28)	0	11/16/2018	
229663-10-9	CUBESMART REIT ORD			9.000	386	42.850	386	314	0	18	0	(32)	0	(32)	0	08/14/2019	
231021-10-6	CUMMINS ORD			3.000	1,046	348.600	1,046	441	0	21	0	327	0	327	0	11/16/2018	
23331A-10-9	D R HORTON ORD			9.000	1,258	139.820	1,258	313	0	12	0	(109)	0	(109)	0	11/16/2018	
233331-10-7	DTE ENERGY ORD			5.000	604	120.750	604	506	5	20	0	52	0	52	0	11/16/2018	
23345M-10-7	DT MIDSTREAM ORD			4.000	398	99.430	398	142	3	12	0	179	0	179	0	11/16/2018	
235851-10-2	DANAHER ORD			16.000	3,673	229.550	3,673	1,737	4	17	0	(29)	0	(29)	0	12/21/2022	
237194-10-5	DARDEN RESTAURANTS ORD			5.000	933	186.690	933	588	0	27	0	112	0	112	0	08/14/2019	
237266-10-1	DARLING INGREDIENTS ORD			1.000	34	33.690	34	42	0	0	0	8	24	(16)	0	06/25/2021	
23804L-10-3	DATADOG CL A ORD			6.000	857	142.890	857	635	0	0	0	214	85	129	0	09/28/2021	
243537-10-7	DECKERS OUTDOOR ORD			5.000	1,015	203.090	1,015	1,023	0	0	0	(8)	0	(8)	0	12/31/2024	
244199-10-5	DEERE ORD			7.000	2,966	423.700	2,966	1,035	11	41	0	167	0	167	0	11/16/2018	
24703L-20-2	DELL TECHNOLOGIES CL C ORD			5.000	576	115.240	576	556	0	2	0	20	0	20	0	08/21/2024	
247361-70-2	DELTA AIR LINES ORD			18.000	1,089	60.500	1,089	940	0	4	0	176	13	162	0	12/31/2024	
24906P-10-9	DENTSPLY SIRONA ORD			11.000	209	18.980	209	409	2	7	0	(183)	0	(183)	0	11/16/2018	
25179M-10-3	DEVON ENERGY ORD			14.000	458	32.730	458	417	0	20	0	(176)	0	(176)	0	06/25/2021	
252131-10-7	DEXCOM ORD			8.000	622	77.770	622	276	0	0	0	(371)	0	(371)	0	11/16/2018	
25278X-10-9	DIAMONDBACK ENERGY ORD			3.000	491	163.830	491	145	0	25	0	26	0	26	0	12/15/2020	
253868-10-3	DIGITAL REALTY REIT ORD			6.000	1,064	177.330	1,064	814	7	29	0	257	0	257	0	03/24/2021	
254687-10-6	WALT DISNEY ORD			39.000	4,343	111.350	4,343	3,909	23	29	0	1,273	502	771	0	05/15/2024	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD			8.000	1,386	173.230	1,386	482	0	22	0	487	0	487	0	09/21/2017	
256163-10-6	DOCUSIGN ORD			5.000	450	89.940	450	249	0	0	0	152	0	152	0	06/28/2019	
256677-10-5	DOLLAR GENERAL ORD			5.000	379	75.820	379	557	0	12	0	(301)	0	(301)	0	11/16/2018	
256746-10-8	DOLLAR TREE ORD			6.000	450	74.940	450	505	0	0	0	(403)	0	(403)	0	11/16/2018	

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CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25746U-10-9	DOMINION ENERGY ORD			17.000	916	53.860	916	950	0	45	0	423	307	117	0	03/24/2021	
25754A-20-1	DOMINOS PIZZA ORD			1.000	420	419.760	420	265	0	6	0	8	0	8	0	11/16/2018	
257651-10-9	DONALDSON ORD			6.000	404	67.350	404	284	0	6	0	12	0	12	0	08/14/2019	
25809K-10-5	DOORDASH CL A ORD			7.000	1,174	167.750	1,174	759	0	0	0	578	96	482	0	12/21/2023	
260003-10-8	DOVER ORD			3.000	563	187.600	563	263	0	6	0	101	0	101	0	11/16/2018	
260557-10-3	DOW ORD			16.000	642	40.130	642	889	0	45	0	(235)	0	(235)	0	12/18/2018	
26210C-10-4	DROPBOX CL A ORD			10.000	300	30.040	300	250	0	0	0	6	0	6	0	06/28/2019	
26441C-20-4	DUKE ENERGY ORD			16.000	1,724	107.740	1,724	1,387	0	66	0	171	0	171	0	11/16/2018	
26614N-10-2	DUPONT DE NEMOURS ORD			11.000	839	76.250	839	865	0	17	0	(7)	0	(7)	0	12/18/2018	
26875P-10-1	EOG RESOURCES ORD			15.000	1,839	122.580	1,839	941	0	55	0	24	0	24	0	06/25/2021	
26884L-10-9	EQT ORD			13.000	599	46.110	599	216	0	8	0	97	0	97	0	11/16/2018	
27579R-10-4	EAST WEST BANCORP ORD			7.000	670	95.760	670	371	0	15	0	167	0	167	0	11/16/2018	
277432-10-0	EASTMAN CHEMICAL ORD			5.000	457	91.320	457	391	4	16	0	8	0	8	0	10/23/2014	
278642-10-3	EBAY ORD			16.000	991	61.950	991	450	0	17	0	293	0	293	0	11/16/2018	
278865-10-0	ECOLAB ORD			6.000	1,406	234.320	1,406	1,394	4	7	0	12	0	12	0	05/15/2024	
281020-10-7	EDISON INTERNATIONAL ORD			9.000	719	79.840	719	490	0	28	0	75	0	75	0	11/16/2018	
28176E-10-8	EDWARDS LIFESCIENCES ORD			13.000	962	74.030	962	675	0	0	0	(29)	0	(29)	0	11/16/2018	
28414H-10-3	ELANCO ANIMAL HEALTH ORD			17.000	206	12.110	206	225	0	0	0	262	309	(47)	0	04/22/2019	
285512-10-9	ELECTRONIC ARTS ORD			8.000	1,170	146.300	1,170	688	0	6	0	76	0	76	0	11/16/2018	
29082K-10-5	EMBECTA ORD			1.000	21	20.650	21	16	0	1	0	16	15	2	0	09/28/2021	
291011-10-4	EMERSON ELECTRIC ORD			13.000	1,611	123.930	1,611	905	0	27	0	346	0	346	0	11/16/2018	
29261A-10-0	ENCOMPASS HEALTH ORD			5.000	462	92.350	462	293	0	3	0	128	0	128	0	11/16/2018	
29332G-10-2	ENHABIT ORD			0.500	4	7.810	4	4	0	0	0	10	11	(1)	0	11/16/2018	
29355A-10-7	ENPHASE ENERGY ORD			3.000	206	68.680	206	173	0	0	0	(190)	0	(190)	0	07/16/2020	
29362U-10-4	ENTEGRIS ORD			3.000	297	99.060	297	315	0	1	0	(62)	0	(62)	0	03/24/2021	
29364G-10-3	ENTERGY ORD			10.000	758	75.820	758	432	0	23	0	252	0	252	0	11/16/2018	
29414B-10-4	EPAM SYSTEMS ORD			2.000	468	233.820	468	346	0	0	0	(127)	0	(127)	0	04/22/2019	
29415F-10-4	ENVISTA HOLDINGS ORD			8.000	154	19.290	154	178	0	0	0	41	79	(38)	0	12/15/2020	
294429-10-5	EQUIFAX ORD			3.000	765	254.850	765	303	0	5	0	23	0	23	0	11/16/2018	
29444U-70-0	EQUINIX REIT ORD			2.000	1,886	942.890	1,886	777	0	34	0	275	0	275	0	11/16/2018	
29452E-10-1	EQUITABLE HOLDINGS ORD			4.000	189	47.170	189	63	0	4	0	55	0	55	0	04/17/2020	
29472R-10-8	EQUITY LIFESTYLE PROP REIT ORD			2.000	133	66.600	133	126	1	4	0	(8)	0	(8)	0	04/17/2020	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			8.000	574	71.760	574	555	0	22	0	85	0	85	0	11/16/2018	
29605J-10-6	ESAB ORD			0.997	120	119.940	120	22	0	0	0	33	0	33	0	12/15/2020	
29670G-10-2	ESSENTIAL UTILITIES ORD			2.000	73	36.320	73	78	0	3	0	11	13	(2)	0	12/16/2019	
297178-10-5	ESSEX PROPERTY REIT ORD			2.000	571	285.440	571	511	0	19	0	75	0	75	0	11/16/2018	
29786A-10-6	ETSY ORD			3.000	159	52.890	159	183	0	0	0	(84)	0	(84)	0	04/17/2020	
298736-10-9	EURONET WORLDWIDE ORD			2.000	206	102.840	206	210	0	0	0	87	84	3	0	08/14/2019	
30034W-10-6	EVERGY ORD			5.000	308	61.550	308	301	0	13	0	47	0	47	0	11/16/2018	
30040W-10-8	EVERSOURCE ENERGY ORD			8.000	459	57.430	459	536	0	23	0	(34)	0	(34)	0	11/16/2018	
30063P-10-5	EXACT SCIENCES ORD			6.000	337	56.190	337	428	0	0	0	(107)	0	(107)	0	11/16/2018	
30161N-10-1	EXELON ORD			22.000	828	37.640	828	710	0	33	0	38	0	38	0	11/16/2018	
30161Q-10-4	EXELIXIS ORD			14.000	466	33.300	466	251	0	0	0	130	0	130	0	11/16/2018	
30212P-30-3	EXPEDIA GROUP ORD			3.000	559	186.330	559	351	0	0	0	104	0	104	0	11/16/2018	
302130-10-9	EXPEDITORS INTNL OF WASHTN CL A ORD			4.000	443	110.770	443	295	0	6	0	(66)	0	(66)	0	11/16/2018	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			3.000	449	149.600	449	285	0	19	0	(32)	0	(32)	0	11/16/2018	

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30231G-10-2	EXXON MOBIL ORD			102.000	10,972	107.570	10,972	6,550	0	381	0	918	0	918	0	05/12/2022	
302491-30-3	FMC ORD			3.000	146	48.610	146	177	2	7	0	(4)	39	(43)	0	11/16/2018	
302520-10-1	FNB ORD			16.000	236	14.780	236	188	0	8	0	16	0	16	0	06/28/2019	
30303M-10-2	META PLATFORMS CL A ORD			49.000	28,690	585.510	28,690	8,230	0	98	0	11,346	0	11,346	0	08/10/2022	
303075-10-5	FACTSET RESEARCH SYSTEMS ORD			1.000	480	480.280	480	286	0	4	0	3	0	3	0	04/17/2020	
303250-10-4	FAIR ISAAC ORD			1.000	1,991	1,990.930	1,991	326	0	0	0	827	0	827	0	08/14/2019	
311900-10-4	FASTENAL ORD			12.000	863	71.910	863	345	0	19	0	86	0	86	0	11/16/2018	
31428X-10-6	FEDEX ORD			6.000	1,688	281.330	1,688	1,089	8	32	0	170	0	170	0	03/19/2019	
31488V-10-7	FERGUSON ENTERPRISES ORD			11.000	1,909	173.570	1,909	2,088	12	9	0	(179)	0	(179)	0	05/15/2024	
315616-10-2	F5 ORD			1.000	251	251.470	251	178	0	0	0	72	0	72	0	11/16/2018	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD			13.000	730	56.140	730	504	0	25	0	67	0	67	0	04/22/2019	
316773-10-0	FIFTH THIRD BANCORP ORD			20.000	846	42.280	846	548	7	28	0	156	0	156	0	11/16/2018	
320517-10-5	FIRST HORIZON ORD			15.000	302	20.140	302	231	2	9	0	90	0	90	0	08/14/2019	
336433-10-7	FIRST SOLAR ORD			4.000	705	176.240	705	337	0	0	0	16	0	16	0	10/20/2020	
337738-10-8	FISERV ORD			12.998	2,670	205.420	2,670	875	0	0	0	943	0	943	0	11/16/2018	
337932-10-7	FIRSTENERGY ORD			16.000	636	39.780	636	633	0	3	0	8	0	8	0	12/31/2024	
33829M-10-1	FIVE BELOW ORD			2.000	210	104.960	210	217	0	0	0	(216)	0	(216)	0	08/14/2019	
339750-10-1	FLOOR DECOR HOLDINGS CL A ORD			1.000	100	99.700	100	82	0	0	0	(12)	0	(12)	0	10/20/2020	
345370-86-0	FORD MOTOR ORD			82.000	812	9.900	812	743	0	64	0	(188)	0	(188)	0	11/16/2018	
34959E-10-9	FORTINET ORD			15.000	1,417	94.480	1,417	220	0	0	0	539	0	539	0	11/16/2018	
34959J-10-8	FORTIVE ORD			7.000	525	75.000	525	442	0	2	0	10	0	10	0	11/16/2018	
34965K-10-7	FORTREA HOLDINGS ORD			2.000	37	18.650	37	47	0	0	0	(33)	0	(33)	0	11/16/2018	
35137L-10-5	FOX CL A ORD			4.000	194	48.580	194	164	0	2	0	76	0	76	0	03/24/2021	
354613-10-1	FRANKLIN RESOURCES ORD			14.000	284	20.290	284	342	4	17	0	(133)	0	(133)	0	12/15/2020	
35671D-85-7	FREEPORT MCMORAN ORD			34.000	1,295	38.080	1,295	407	0	20	0	(153)	0	(153)	0	11/16/2018	
361ESC-04-9	ESC GCI LIBERTY INC SR			5.000	5	1.000	5	0	0	0	0	0	0	0	0	05/22/2023	
36262G-10-1	GXO LOGISTICS ORD			5.000	218	43.500	218	160	0	0	0	(88)	0	(88)	0	11/16/2018	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD			8.002	626	78.180	626	369	0	1	0	(5)	0	(5)	0	03/24/2021	
363576-10-9	ARTHUR J GALLAGHER ORD			5.000	1,419	283.850	1,419	392	0	12	0	295	0	295	0	11/16/2018	
36467J-10-8	GAMING AND LEISURE PROP REIT ORD			10.000	482	48.160	482	335	0	30	0	(12)	0	(12)	0	11/16/2018	
364760-10-8	GAP ORD			10.000	236	23.630	236	193	0	6	0	27	0	27	0	10/20/2020	
366651-10-7	GARTNER ORD			2.000	969	484.470	969	294	0	0	0	67	0	67	0	11/16/2018	
36828A-10-1	GE VERNOVA ORD			6.000	1,974	328.930	1,974	271	2	0	0	1,702	0	1,702	0	03/24/2021	
368736-10-4	GENERAC HOLDINGS ORD			2.000	310	155.050	310	313	0	0	0	163	111	52	0	10/20/2020	
369550-10-8	GENERAL DYNAMICS ORD			6.000	1,581	263.490	1,581	1,098	0	33	0	23	0	23	0	11/16/2018	
369604-30-1	GE AEROSPACE ORD			24.995	4,169	166.790	4,169	1,077	7	21	0	3,092	0	3,092	0	03/24/2021	
370334-10-4	GENERAL MILLS ORD			13.000	829	63.770	829	574	0	31	0	(18)	0	(18)	0	11/16/2018	
37045V-10-0	GENERAL MOTORS ORD			29.000	1,545	53.270	1,545	1,037	0	14	0	503	0	503	0	11/16/2018	
371901-10-9	GENTEX ORD			12.000	345	28.730	345	295	0	6	0	(47)	0	(47)	0	06/28/2019	
372460-10-5	GENUINE PARTS ORD			3.000	350	116.760	350	307	3	12	0	(65)	0	(65)	0	11/16/2018	
375558-10-3	GILEAD SCIENCES ORD			27.000	2,494	92.370	2,494	1,833	0	83	0	307	0	307	0	06/25/2021	
37940X-10-2	GLOBAL PAYMENTS ORD			8.000	896	112.060	896	878	0	8	0	(120)	0	(120)	0	11/16/2018	
380237-10-7	GODADDY CL A ORD			2.000	395	197.370	395	127	0	0	0	182	0	182	0	11/16/2018	
38141G-10-4	GOLDMAN SACHS GROUP ORD			9.000	5,154	572.620	5,154	2,171	0	104	0	1,682	0	1,682	0	12/21/2023	
384109-10-4	GRACO ORD			8.000	674	84.290	674	362	0	8	0	(20)	0	(20)	0	08/14/2019	
384802-10-4	WW GRAINGER ORD			1.000	1,054	1,054.050	1,054	280	0	8	0	225	0	225	0	12/18/2018	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
388689-10-1	GRAPHIC PACKAGING HOLDING ORD			14.000	380	27.160	380	229	1	6	0	35	0	35	0	12/15/2020	
40171V-10-0	GUIDEWIRE SOFTWARE ORD			3.000	506	168.580	506	263	0	0	0	179	0	179	0	11/16/2018	
40412C-10-1	HCA HEALTHCARE ORD			5.000	1,501	300.150	1,501	702	0	13	0	147	0	147	0	11/16/2018	
40434L-10-5	HP ORD			24.000	783	32.630	783	477	7	26	0	61	0	61	0	04/22/2019	
406216-10-1	HALLIBURTON ORD			27.000	734	27.190	734	659	0	18	0	(242)	0	(242)	0	12/16/2019	
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD			11.000	1,203	109.400	1,203	545	6	21	0	319	0	319	0	03/19/2019	
418056-10-7	HASBRO ORD			1.000	56	55.910	56	68	0	3	0	34	30	5	0	11/16/2018	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD			9.000	153	16.950	153	160	0	11	0	87	90	(3)	0	08/14/2019	
42250P-10-3	HEALTHPEAK PROPERTIES ORD			9.000	182	20.270	182	201	0	11	0	61	57	4	0	11/16/2018	
422806-20-8	HEICO CL A ORD			4.000	744	186.080	744	390	0	1	0	175	0	175	0	10/20/2020	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			3.000	526	175.300	526	415	0	7	0	36	0	36	0	08/14/2019	
427866-10-8	HERSHEY FOODS ORD			4.000	677	169.350	677	437	0	22	0	(68)	0	(68)	0	11/16/2018	
42809H-10-7	HESS ORD			6.000	798	133.010	798	346	0	11	0	(67)	0	(67)	0	11/16/2018	
42824C-10-9	HEWLETT PACKARD ENTERPRISE ORD			31.000	662	21.350	662	472	4	16	0	135	0	135	0	11/16/2018	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			7.000	1,730	247.160	1,730	493	0	4	0	455	0	455	0	12/18/2018	
436440-10-1	HOLOGIC ORD			7.000	505	72.090	505	295	0	0	0	4	0	4	0	11/16/2018	
437076-10-2	HOME DEPOT ORD			23.000	8,947	388.990	8,947	4,123	0	207	0	976	0	976	0	03/19/2019	
438516-10-6	HONEYWELL INTERNATIONAL ORD			15.000	3,388	225.890	3,388	1,685	0	66	0	243	0	243	0	01/23/2017	
440452-10-0	HORMEL FOODS ORD			4.000	125	31.370	125	130	0	5	0	48	50	(3)	0	12/16/2019	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD			3.000	53	17.520	53	58	1	3	0	(6)	0	(6)	0	11/16/2018	
443201-10-8	HOWMET AEROSPACE ORD			4.000	437	109.370	437	62	0	1	0	221	0	221	0	11/16/2018	
443510-60-7	HUBBELL ORD			1.000	419	418.890	419	405	0	4	0	14	0	14	0	05/15/2024	
443573-10-0	HUBSPOT ORD			1.000	697	696.770	697	582	0	0	0	116	0	116	0	06/25/2021	
444859-10-2	HUMANA ORD			3.000	761	253.710	761	1,202	3	11	0	(612)	0	(612)	0	12/30/2021	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD			1.000	171	170.660	171	99	0	2	0	(29)	0	(29)	0	04/22/2019	
446150-10-4	HUNTINGTON BANCSHARES ORD			29.000	472	16.270	472	375	5	18	0	103	0	103	0	08/14/2019	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES ORD			2.000	378	188.970	378	427	0	11	0	(141)	0	(141)	0	10/15/2019	
45167R-10-4	IDEX ORD			3.000	628	209.290	628	385	0	8	0	(23)	0	(23)	0	12/18/2018	
45168D-10-4	IDEXX LABORATORIES ORD			3.000	1,240	413.440	1,240	1,163	0	0	0	(425)	0	(425)	0	03/23/2023	
452308-10-9	ILLINOIS TOOL ORD			6.000	1,521	253.560	1,521	814	9	34	0	(50)	0	(50)	0	11/16/2018	
452327-10-9	ILLUMINA ORD			4.000	535	133.630	535	526	0	0	0	9	350	(341)	0	08/10/2022	
45337C-10-2	INCYTE ORD			2.000	138	69.070	138	133	0	0	0	13	0	13	0	11/16/2018	
45687V-10-6	INGERSOLL RAND ORD			9.000	814	90.460	814	467	0	1	0	118	0	118	0	09/28/2021	
45784P-10-1	INSULET ORD			1.000	261	261.070	261	119	0	0	0	44	0	44	0	06/28/2019	
458140-10-0	INTEL ORD			106.000	2,125	20.050	2,125	4,315	0	40	0	(3,201)	0	(3,201)	0	07/12/2023	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			11.000	1,639	149.010	1,639	885	0	20	0	226	0	226	0	04/22/2019	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			24.000	5,276	219.830	5,276	2,878	0	160	0	1,351	0	1,351	0	07/12/2023	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			4.000	338	84.550	338	416	2	8	0	148	134	14	0	03/24/2021	
460146-10-3	INTERNATIONAL PAPER ORD			8.000	431	53.820	431	350	0	15	0	141	0	141	0	11/16/2018	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			4.000	112	28.020	112	96	0	5	0	(18)	0	(18)	0	11/16/2018	
461202-10-3	INTUIT ORD			7.000	4,400	628.500	4,400	1,753	0	26	0	24	0	24	0	05/12/2022	
46120E-60-2	INTUITIVE SURGICAL ORD			9.000	4,698	521.960	4,698	1,743	0	0	0	1,661	0	1,661	0	12/21/2022	
46187W-10-7	INVITATION HOMES ORD			19.000	607	31.970	607	508	6	21	0	(41)	0	(41)	0	06/28/2019	
462222-10-0	IONIS PHARMACEUTICALS ORD			5.000	175	34.960	175	179	0	0	0	12	90	(78)	0	11/16/2018	
46266C-10-5	IQVIA HOLDINGS ORD			3.000	590	196.510	590	358	0	0	0	(105)	0	(105)	0	11/16/2018	
46284V-10-1	IRON MOUNTAIN ORD			13.000	1,366	105.110	1,366	440	9	35	0	457	0	457	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
46625H-10-0	JPMORGAN CHASE ORD			73.000	17,499	239.710	17,499	5,996	0	336	0	5,082	0	5,082	0	08/10/2022	
46982L-10-8	JACOBS SOLUTIONS ORD			2.000	267	133.620	267	122	0	1	0	145	0	145	0	11/16/2018	
478160-10-4	JOHNSON & JOHNSON ORD			51.000	7,376	144.620	7,376	7,309	0	216	0	(493)	34	(527)	0	12/31/2024	
482480-10-0	KLA ORD			3.000	1,890	630.120	1,890	291	0	18	0	146	0	146	0	11/16/2018	
48251W-10-4	KKR AND CO ORD			18.000	2,662	147.910	2,662	952	0	12	0	1,171	0	1,171	0	12/21/2023	
487836-10-8	KELLANOVA ORD			3.000	243	80.970	243	174	0	7	0	75	0	75	0	11/16/2018	
49177J-10-2	KENVUE ORD			32.000	683	21.350	683	582	0	26	0	(6)	0	(6)	0	11/16/2018	
49271V-10-0	KEURIG DR PEPPER ORD			14.000	450	32.120	450	483	0	12	0	(17)	0	(17)	0	03/24/2021	
493267-10-8	KEYCORP ORD			19.000	326	17.140	326	324	0	16	0	76	24	52	0	11/16/2018	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			3.000	482	160.630	482	174	0	0	0	5	0	5	0	11/16/2018	
494368-10-3	KIMBERLY CLARK ORD			6.000	786	131.040	786	470	7	29	0	57	0	57	0	06/20/2012	
49446R-10-9	KIMCO REALTY REIT ORD			19.000	445	23.430	445	299	0	18	0	40	0	40	0	11/16/2018	
49456B-10-1	KINDER MORGAN CL P ORD			40.000	1,096	27.400	1,096	575	0	46	0	390	0	390	0	11/16/2018	
499049-10-4	KNIGHT SWIFT TRANSPRTATN CL A ORD			6.000	318	53.040	318	198	0	4	0	(28)	0	(28)	0	08/14/2019	
500754-10-6	KRAFT HEINZ ORD			15.000	461	30.710	461	493	0	24	0	(94)	0	(94)	0	04/22/2019	
501044-10-1	KROGER ORD			17.000	1,040	61.150	1,040	432	0	21	0	262	0	262	0	04/22/2019	
50155Q-10-0	KYNDRYL HOLDINGS ORD			7.000	242	34.600	242	180	0	0	0	97	0	97	0	11/16/2018	
501889-20-8	LKQ ORD			4.000	147	36.750	147	114	0	5	0	(44)	0	(44)	0	11/16/2018	
502431-10-9	L3HARRIS TECHNOLOGIES ORD			4.000	841	210.280	841	563	0	19	0	(1)	0	(1)	0	12/18/2018	
504922-10-5	LABCORP HOLDINGS ORD			2.000	459	229.320	459	281	0	6	0	4	0	4	0	11/16/2018	
512807-30-6	LAM RESEARCH ORD			63.000	4,550	72.230	4,550	3,428	7	25	0	(174)	0	(174)	0	12/31/2024	
512816-10-9	LAMAR ADVERTISING CL A REIT			4.000	487	121.740	487	305	0	23	0	62	0	62	0	08/14/2019	
513272-10-4	LAMB WESTON HOLDINGS ORD			6.000	401	66.830	401	451	0	9	0	(248)	0	(248)	0	12/18/2018	
518439-10-4	ESTEE LAUDER CL A ORD			4.000	300	74.980	300	471	0	9	0	106	391	(285)	0	03/24/2021	
521865-20-4	LEAR ORD			3.000	284	94.700	284	404	0	9	0	(140)	0	(140)	0	11/16/2018	
524660-10-7	LEGGETT & PLATT ORD			6.000	58	9.600	58	76	0	6	0	77	176	(99)	0	10/15/2019	
525327-10-2	LEIDOS HOLDINGS ORD			6.000	864	144.060	864	388	0	9	0	215	0	215	0	11/16/2018	
526057-10-4	LENNAR CL A ORD			7.000	955	136.370	955	287	0	14	0	(89)	0	(89)	0	11/16/2018	
526107-10-7	LENNOX INTERNATIONAL ORD			1.000	609	609.300	609	253	1	5	0	162	0	162	0	03/19/2019	
530307-10-7	LIBERTY BROADBAND SRS A ORD			1.000	74	74.360	74	61	0	0	0	52	58	(6)	0	12/16/2019	
530307-30-5	LIBERTY BROADBAND SRS C ORD			3.000	224	74.760	224	189	0	0	0	83	100	(17)	0	03/19/2019	
531229-72-2	LIBERTY MEDIA LIBERTY LIVE SRS C ORD			2.385	162	68.060	162	85	0	0	0	73	0	73	0	06/04/2020	
531229-75-5	LIBERTY MEDIA FORMULA ONE SRS C ORD			9.000	834	92.660	834	275	0	0	0	266	0	266	0	11/16/2018	
532457-10-8	ELI LILLY ORD			17.000	13,124	772.000	13,124	1,935	0	88	0	3,214	0	3,214	0	11/16/2018	
534187-10-9	LINCOLN NATIONAL ORD			2.000	63	31.710	63	64	0	4	0	71	62	9	0	11/16/2018	
537008-10-4	LITTELFUSE ORD			1.000	236	235.650	236	184	0	3	0	(32)	0	(32)	0	11/16/2018	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			1.000	130	129.500	130	69	0	0	0	36	0	36	0	08/14/2019	
539830-10-9	LOCKHEED MARTIN ORD			5.000	2,430	485.940	2,430	1,461	0	64	0	164	0	164	0	12/18/2018	
540424-10-8	LOEWS ORD			3.000	254	84.690	254	149	0	1	0	45	0	45	0	11/01/2017	
548661-10-7	LOWE'S COMPANIES ORD			17.000	4,196	246.800	4,196	1,941	0	77	0	412	0	412	0	05/12/2022	
550021-10-9	LULULEMON ATHLETICA ORD			2.000	765	382.410	765	621	0	0	0	(258)	0	(258)	0	03/24/2021	
55261F-10-4	M&T BANK ORD			4.002	752	188.010	752	584	0	21	0	204	0	204	0	03/24/2021	
552953-10-1	MGM RESORTS INTERNATIONAL ORD			11.000	381	34.650	381	292	0	0	0	(110)	0	(110)	0	11/16/2018	
55306N-10-4	MKS INSTRUMENTS ORD			2.000	209	104.390	209	148	0	2	0	3	0	3	0	11/16/2018	
55354G-10-0	MSCI ORD			2.000	1,200	600.010	1,200	734	0	13	0	105	36	69	0	12/30/2021	
562750-10-9	MANHATTAN ASSOCIATES ORD			3.000	811	270.240	811	244	0	0	0	165	0	165	0	08/14/2019	

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CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
56585A-10-2	MARATHON PETROLEUM ORD			12.000	1,674	139.500	1,674	684	0	41	0	(106)	0	(106)	0	06/25/2021	
571748-10-2	MARSH & MCLENNAN ORD			10.000	2,124	212.410	2,124	838	0	31	0	229	0	229	0	09/18/2018	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			6.000	1,674	278.940	1,674	771	0	14	0	321	0	321	0	12/16/2019	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			2.000	1,033	516.500	1,033	378	0	6	0	35	0	35	0	11/16/2018	
573874-10-4	MARVELL TECHNOLOGY ORD			23.000	2,540	110.450	2,540	1,488	0	4	0	899	0	899	0	12/31/2024	
574599-10-6	MASCO ORD			6.000	435	72.570	435	188	0	7	0	34	0	34	0	11/16/2018	
574795-10-0	MASIMO ORD			2.000	331	165.300	331	235	0	0	0	175	79	96	0	12/16/2019	
57636Q-10-4	MASTERCARD CL A ORD			18.000	9,478	526.570	9,478	3,583	0	48	0	1,801	0	1,801	0	11/16/2018	
57667L-10-7	MATCH GROUP ORD			6.000	196	32.710	196	223	0	0	0	145	168	(23)	0	04/17/2020	
577081-10-2	MATTEL ORD			16.000	284	17.730	284	220	0	0	0	(18)	0	(18)	0	11/16/2018	
579780-20-6	MCCORMICK ORD			4.000	305	76.240	305	300	2	7	0	31	0	31	0	11/16/2018	
580135-10-1	MCDONALD'S ORD			15.000	4,348	289.890	4,348	2,773	0	102	0	(99)	0	(99)	0	12/18/2018	
58155Q-10-3	MCKESSON ORD			3.000	1,710	569.910	1,710	372	2	8	0	321	0	321	0	11/16/2018	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			17.000	67	3.950	67	77	1	9	0	190	206	(16)	0	11/16/2018	
58933Y-10-5	MERCK & CO ORD			68.000	6,765	99.480	6,765	5,543	37	142	0	(432)	0	(432)	0	12/31/2024	
59156R-10-8	METLIFE ORD			18.000	1,474	81.880	1,474	815	0	39	0	284	0	284	0	03/19/2019	
592688-10-5	METTLER TOLEDO ORD			1.000	1,224	1,223.680	1,224	599	0	0	0	11	0	11	0	11/16/2018	
594918-10-4	MICROSOFT ORD			164.000	69,126	421.500	69,126	15,791	0	497	0	7,316	0	7,316	0	12/31/2024	
594972-40-8	MICROSTRATEGY CL A ORD			5.000	1,448	289.620	1,448	1,470	0	0	0	(22)	0	(22)	0	12/31/2024	
595017-10-4	MICROCHIP TECHNOLOGY ORD			12.000	688	57.350	688	787	0	22	0	(394)	0	(394)	0	09/28/2021	
595112-10-3	MICRON TECHNOLOGY ORD			29.000	2,441	84.160	2,441	1,415	3	11	0	(29)	0	(29)	0	12/31/2024	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			2.000	309	154.570	309	202	0	12	0	40	0	40	0	11/16/2018	
596278-10-1	MIDDLEBY ORD			2.000	271	135.450	271	263	0	0	0	(23)	0	(23)	0	04/22/2019	
60770K-10-7	MODERNA ORD			7.000	291	41.580	291	450	0	0	0	126	531	(405)	0	06/25/2021	
608190-10-4	MOHAWK INDUSTRIES ORD			2.000	238	119.130	238	247	0	0	0	31	0	31	0	11/16/2018	
60855R-10-0	MOLINA HEALTHCARE ORD			2.000	582	291.050	582	250	0	0	0	(141)	0	(141)	0	11/16/2018	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			36.000	2,150	59.730	2,150	1,797	17	63	0	(457)	0	(457)	0	12/21/2023	
60937P-10-6	MONGODB CL A ORD			1.000	233	232.810	233	377	0	0	0	(176)	0	(176)	0	08/10/2022	
609839-10-5	MONOLITHIC POWER SYSTEMS ORD			1.000	592	591.700	592	531	1	5	0	(39)	0	(39)	0	08/10/2022	
61174X-10-9	MONSTER BEVERAGE ORD			14.000	736	52.560	736	390	0	0	0	(71)	0	(71)	0	11/16/2018	
615369-10-5	MOODYS ORD			3.000	1,420	473.370	1,420	442	0	10	0	248	0	248	0	11/16/2018	
617446-44-8	MORGAN STANLEY ORD			30.000	3,772	125.720	3,772	1,538	0	107	0	974	0	974	0	10/20/2020	
61945C-10-3	MOSAIC ORD			2.000	49	24.580	49	40	0	2	0	(22)	0	(22)	0	10/15/2019	
620076-30-7	MOTOROLA SOLUTIONS ORD			3.000	1,387	462.230	1,387	390	3	12	0	447	0	447	0	11/16/2018	
62955J-10-3	NOV ORD			19.000	277	14.600	277	218	0	5	0	(108)	0	(108)	0	04/17/2020	
631103-10-8	NASDAQ ORD			10.000	773	77.310	773	652	0	3	0	57	0	57	0	12/31/2024	
636180-10-1	NATL FUEL GAS ORD			4.000	243	60.680	243	187	2	8	0	42	0	42	0	12/16/2019	
64110D-10-4	NETAPP ORD			4.000	464	116.080	464	288	0	8	0	112	0	112	0	11/16/2018	
64110L-10-6	NETFLIX ORD			11.000	9,805	891.320	9,805	3,771	0	0	0	4,449	0	4,449	0	12/21/2023	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD			4.000	546	136.500	546	360	0	0	0	19	0	19	0	11/16/2018	
650111-10-7	NEW YORK TIMES CL A ORD			7.000	364	52.050	364	228	0	4	0	21	0	21	0	06/28/2019	
651639-10-6	NEWMONT ORD			30.000	1,117	37.220	1,117	1,125	0	30	0	(125)	0	(125)	0	12/21/2023	
65249B-10-9	NEWS CL A ORD			18.000	496	27.540	496	244	0	4	0	54	0	54	0	11/16/2018	
65336K-10-3	NEXSTAR MEDIA GROUP ORD			2.000	316	157.970	316	195	0	14	0	2	0	2	0	10/15/2019	
65339F-10-1	NEXTERA ENERGY ORD			48.000	3,441	71.690	3,441	2,353	0	99	0	526	0	526	0	05/12/2022	
654106-10-3	NIKE CL B ORD			30.000	2,270	75.670	2,270	2,405	12	44	0	(987)	0	(987)	0	05/12/2022	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identi-fication	2 Description	Codes 3 Code	Codes 4 For-eign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared But Unpaid	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in Book/Adjusted Carrying Value (13 - 14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65473P-10-5	NISOURCE ORD			17.000	625	36.760	625	450	0	18	0	174	0	174	0	12/18/2018	
655663-10-2	NORDSON ORD			2.000	418	209.240	418	283	0	6	0	(110)	0	(110)	0	06/28/2019	
655844-10-8	NORFOLK SOUTHERN ORD			4.000	939	234.700	939	941	0	22	0	109	116	(7)	0	12/30/2021	
665859-10-4	NORTHERN TRUST ORD			4.000	410	102.500	410	365	3	12	0	98	25	72	0	11/16/2018	
666807-10-2	NORTHROP GRUMMAN ORD			3.000	1,408	469.290	1,408	818	0	24	0	3	0	3	0	11/16/2018	
668771-10-8	GEN DIGITAL ORD			9.000	246	27.380	246	208	0	5	0	41	0	41	0	11/16/2018	
670346-10-5	NUCOR ORD			5.000	584	116.710	584	316	3	11	0	(287)	0	(287)	0	11/16/2018	
67059N-10-8	NUTANIX CL A ORD			5.000	306	61.180	306	211	0	0	0	67	0	67	0	11/16/2018	
67066G-10-4	NVIDIA ORD			530.000	71,174	134.290	71,174	3,120	0	18	0	44,927	0	44,927	0	08/10/2022	
670837-10-3	OGE ENERGY ORD			10.000	413	41.250	413	326	0	17	0	63	0	63	0	12/15/2020	
67103H-10-7	O REILLY AUTOMOTIVE ORD			1.000	1,186	1,185.800	1,186	353	0	0	0	236	0	236	0	11/16/2018	
674599-10-5	OCCIDENTAL PETROLEUM ORD			17.000	840	49.410	840	334	4	14	0	(175)	0	(175)	0	12/15/2020	
679580-10-0	OLD DOMINION FREIGHT LINE ORD			4.000	706	176.400	706	207	0	4	0	(105)	0	(105)	0	04/22/2019	
680665-20-5	OLIN ORD			7.000	237	33.800	237	148	0	6	0	(141)	0	(141)	0	11/16/2018	
681919-10-6	OMNICOM GROUP ORD			2.000	172	86.040	172	154	1	6	0	(1)	0	(1)	0	11/16/2018	
681936-10-0	OMEGA HEALTHCARE REIT ORD			9.000	341	37.850	341	318	0	24	0	65	0	65	0	11/16/2018	
682189-10-5	ON SEMICONDUCTOR ORD			10.000	631	63.050	631	188	0	0	0	(205)	0	(205)	0	11/16/2018	
682680-10-3	ONEOK ORD			15.000	1,506	100.400	1,506	850	0	36	0	271	0	271	0	12/31/2024	
68389X-10-5	ORACLE ORD			34.000	5,666	166.640	5,666	2,001	0	54	0	2,081	0	2,081	0	07/12/2023	
688239-20-1	OSHKOSH ORD			3.000	285	95.070	285	201	0	6	0	(40)	0	(40)	0	11/16/2018	
68902V-10-7	OTIS WORLDWIDE ORD			8.000	741	92.610	741	405	0	12	0	25	0	25	0	11/26/2018	
690742-10-1	OWENS CORNIING ORD			5.000	852	170.320	852	246	0	12	0	110	0	110	0	11/16/2018	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			6.000	1,157	192.850	1,157	955	0	38	0	244	16	228	0	12/21/2022	
693506-10-7	PPG INDUSTRIES ORD			4.000	478	119.450	478	429	0	11	0	(120)	0	(120)	0	11/16/2018	
69351T-10-6	PPL ORD			21.000	682	32.460	682	592	5	21	0	113	0	113	0	09/28/2021	
69370C-10-0	PTC ORD			2.000	368	183.870	368	341	0	0	0	18	0	18	0	12/21/2023	
693718-10-8	PACCAR ORD			10.000	1,040	104.020	1,040	405	30	44	0	64	0	64	0	11/16/2018	
695156-10-9	PACKAGING CORP OF AMERICA ORD			2.000	450	225.130	450	449	0	0	0	1	0	1	0	12/31/2024	
69608A-10-8	PALANTIR TECHNOLOGIES CL A ORD			48.000	3,630	75.630	3,630	793	0	0	0	2,806	0	2,806	0	07/12/2023	
697435-10-5	PALO ALTO NETWORKS ORD			14.000	2,547	181.960	2,547	941	0	0	0	483	0	483	0	12/21/2023	
701094-10-4	PARKER HANNIFIN ORD			3.000	1,908	636.030	1,908	263	0	19	0	526	0	526	0	06/29/2011	
704326-10-7	PAYCHEX ORD			6.000	841	140.220	841	413	0	23	0	127	0	127	0	11/16/2018	
70450Y-10-3	PAYPAL HOLDINGS ORD			24.000	2,048	85.350	2,048	1,738	0	0	0	877	303	575	0	12/18/2018	
713448-10-8	PEPSICO ORD			28.000	4,258	152.060	4,258	2,963	38	147	0	(498)	0	(498)	0	03/19/2019	
714046-10-9	REVVITY ORD			2.000	223	111.610	223	165	0	1	0	5	0	5	0	11/16/2018	
717081-10-3	PFIZER ORD			144.000	3,820	26.530	3,820	3,855	0	242	0	649	975	(325)	0	07/12/2023	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			38.000	4,573	120.350	4,573	3,329	51	200	0	998	0	998	0	08/10/2022	
718546-10-4	PHILLIPS 66 ORD			9.000	1,025	113.930	1,025	870	0	41	0	(173)	0	(173)	0	11/16/2018	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS ORD			3.000	343	114.390	343	172	0	3	0	82	0	82	0	06/28/2019	
72352L-10-6	PINTEREST CL A ORD			7.000	203	29.000	203	172	0	0	0	(56)	0	(56)	0	07/16/2020	
72703H-10-1	PLANET FITNESS CL A ORD			3.000	297	98.870	297	220	0	0	0	78	0	78	0	12/16/2019	
731068-10-2	POLARIS ORD			2.000	115	57.620	115	181	0	5	0	(74)	0	(74)	0	10/15/2019	
73278L-10-5	POOL ORD			1.000	341	340.940	341	195	0	5	0	(58)	0	(58)	0	08/14/2019	
74144T-10-8	T ROWE PRICE GROUP ORD			5.000	565	113.090	565	479	0	25	0	27	0	27	0	11/16/2018	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD			5.000	387	77.410	387	241	0	14	0	(6)	0	(6)	0	11/16/2018	
742718-10-9	PROCTER & GAMBLE ORD			45.000	7,544	167.650	7,544	3,932	0	178	0	950	0	950	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 Designation, NAIC Designation Modifier and SVO Administrative Symbol
743315-10-3	PROGRESSIVE ORD			12.000	2,875	239.610	2,875	957	0	14	0	964	0	964	0	03/24/2021	
74340W-10-3	PROLOGIS REIT			23.995	2,536	105.700	2,536	1,863	0	92	0	(662)	0	(662)	0	12/21/2022	
744320-10-2	PRUDENTIAL FINANCIAL ORD			7.000	830	118.530	830	641	0	36	0	104	0	104	0	11/16/2018	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			10.000	845	84.490	845	543	0	24	0	233	0	233	0	11/16/2018	
74460D-10-9	PUBLIC STORAGE REIT ORD			3.000	898	299.440	898	734	0	36	0	(17)	0	(17)	0	05/12/2022	
745867-10-1	PULTEGROUP ORD			12.000	1,307	108.900	1,307	379	3	10	0	68	0	68	0	06/28/2019	
74624M-10-2	PURE STORAGE CL A ORD			11.000	676	61.430	676	168	0	0	0	283	0	283	0	06/28/2019	
74736K-10-1	QORVO ORD			1.000	70	69.930	70	66	0	0	0	(43)	0	(43)	0	11/16/2018	
747525-10-3	QUALCOMM ORD			26.000	3,994	153.620	3,994	1,731	0	87	0	234	0	234	0	12/30/2021	
74762E-10-2	QUANTA SERVICES ORD			3.000	948	316.050	948	437	0	1	0	301	0	301	0	07/12/2023	
74834L-10-0	QUEST DIAGNOSTICS ORD			3.000	453	150.860	453	288	0	9	0	39	0	39	0	11/16/2018	
74935Q-10-7	RB GLOBAL ORD			3.151	284	90.210	284	126	0	2	0	73	0	73	0	11/16/2018	
749685-10-3	RPM ORD			6.000	738	123.060	738	386	0	11	0	69	0	69	0	11/16/2018	
751212-10-1	RALPH LAUREN CL A ORD			2.000	462	230.980	462	236	2	6	0	174	0	174	0	12/16/2019	
754730-10-9	RAYMOND JAMES ORD			3.000	466	155.330	466	158	0	5	0	131	0	131	0	11/16/2018	
75513E-10-1	RTX ORD			37.000	4,282	115.720	4,282	3,004	0	92	0	1,168	0	1,168	0	05/12/2022	
756109-10-4	REALTY INCOME REIT ORD			14.000	748	53.410	748	823	0	43	0	(63)	10	(73)	0	10/15/2019	
758849-10-3	REGENCY CENTERS REIT ORD			7.000	518	73.930	518	445	5	19	0	49	0	49	0	11/16/2018	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			2.000	1,425	712.330	1,425	650	0	0	0	(332)	0	(332)	0	10/15/2019	
7591EP-10-0	REGIONS FINANCIAL ORD			20.000	470	23.520	470	324	5	19	0	83	0	83	0	11/16/2018	
759916-10-9	REPLIGEN ORD			2.000	288	143.940	288	265	0	0	0	(72)	0	(72)	0	07/16/2020	
760759-10-0	REPUBLIC SERVICES ORD			4.000	805	201.180	805	303	0	9	0	145	0	145	0	11/16/2018	
761152-10-7	RESMED ORD			2.000	457	228.690	457	208	0	4	0	113	0	113	0	11/16/2018	
76118Y-10-4	RESIDEO TECHNOLOGIES ORD			0.997	23	23.050	23	22	0	0	0	4	0	4	0	01/23/2017	
770323-10-3	ROBERT HALF ORD			5.000	352	70.460	352	315	0	11	0	(87)	0	(87)	0	11/16/2018	
770700-10-2	ROBINHOOD MARKETS CL A ORD			18.000	671	37.260	671	686	0	0	0	(15)	0	(15)	0	12/31/2024	
771049-10-3	ROBLOX CL A ORD			11.000	636	57.860	636	484	0	0	0	168	35	134	0	08/10/2022	
773903-10-9	ROCKWELL AUTOMAT ORD			2.000	572	285.790	572	343	0	10	0	(49)	0	(49)	0	11/16/2018	
77543R-10-2	ROKU, INC.			2.000	149	74.340	149	136	0	0	0	136	170	(35)	0	07/16/2020	
776696-10-6	ROPER TECHNOLOGIES ORD			2.000	1,037	518.630	1,037	596	0	6	0	(53)	0	(53)	0	11/16/2018	
778296-10-3	ROSS STORES ORD			7.000	1,059	151.270	1,059	641	0	10	0	90	0	90	0	03/19/2019	
780287-10-8	ROYAL GOLD ORD			3.000	396	131.850	396	228	0	5	0	33	0	33	0	11/16/2018	
78409V-10-4	S&P GLOBAL ORD			7.997	3,983	498.030	3,983	2,453	0	29	0	460	0	460	0	12/21/2023	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			2.000	408	203.800	408	344	0	8	0	(100)	0	(100)	0	11/16/2018	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD			2.000	152	75.780	152	95	0	2	0	29	0	29	0	11/16/2018	
79466L-30-2	SALESFORCE ORD			23.000	7,690	334.330	7,690	4,123	9	28	0	1,818	181	1,637	0	12/21/2023	
803607-10-0	SAREPTA THERAPEUTICS ORD			3.000	365	121.590	365	234	0	0	0	75	0	75	0	11/16/2018	
806857-10-8	SCHLUMBERGER ORD			29.000	1,112	38.340	1,112	857	8	31	0	(397)	0	(397)	0	09/28/2021	
808513-10-5	CHARLES SCHWAB ORD			38.000	2,812	74.010	2,812	1,925	0	38	0	310	113	198	0	12/21/2022	
81211K-10-0	SEALED AIR ORD			7.000	237	33.830	237	257	0	6	0	(19)	0	(19)	0	11/16/2018	
816851-10-9	SEMPRA ORD			12.000	1,053	87.720	1,053	720	7	29	0	156	0	156	0	09/28/2021	
81762P-10-2	SERVICENOW ORD			5.000	5,301	1,060.120	5,301	1,735	0	0	0	1,768	0	1,768	0	03/23/2023	
824348-10-6	SHERWIN WILLIAMS ORD			4.000	1,360	339.930	1,360	830	0	11	0	112	0	112	0	05/12/2022	
828806-10-9	SIMON PROP GRP REIT ORD			6.000	1,033	172.210	1,033	537	0	49	0	177	0	177	0	12/15/2020	
829933-10-0	SIRIUSXM HOLDINGS ORD			6.000	137	22.800	137	203	0	2	0	(68)	0	(68)	0	06/04/2020	
830566-10-5	SKECHERS USA CL A ORD			6.000	403	67.240	403	214	0	0	0	29	0	29	0	12/15/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
CUSIP Identi-fication	Description	3 Code	4 For-eign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83088M-10-2	SKYWORKS SOLUTIONS ORD			3.000	266	88.680	266	219	0	8	0	(71)	0	(71)	0	11/16/2018	
831865-20-9	A O SMITH ORD			6.000	409	68.210	409	313	0	8	0	(85)	0	(85)	0	03/19/2019	
83200N-10-3	SMARTSHEET CL A ORD			4.000	224	56.030	224	182	0	0	0	33	0	33	0	08/14/2019	
832696-40-5	JM SMUCKER ORD			1.000	110	110.120	110	113	0	4	0	(16)	0	(16)	0	11/16/2018	
833034-10-1	SNAP ON ORD			2.000	679	339.480	679	317	0	15	0	101	0	101	0	03/19/2019	
833445-10-9	SNOWFLAKE CL A ORD			7.000	1,081	154.410	1,081	895	0	0	0	421	733	(312)	0	12/21/2022	
83444M-10-1	SOLVENTUM ORD			3.000	198	66.060	198	186	0	0	0	12	0	12	0	12/21/2023	
842587-10-7	SOUTHERN ORD			28.000	2,305	82.320	2,305	1,467	0	80	0	342	0	342	0	12/21/2023	
844741-10-8	SOUTHWEST AIRLINES ORD			11.000	370	33.620	370	318	2	8	0	313	260	52	0	11/16/2018	
852234-10-3	BLOCK CL A ORD			15.000	1,275	84.990	1,275	1,121	0	0	0	576	522	54	0	12/31/2024	
854502-10-1	STANLEY BLACK AND DECKER ORD			3.000	241	80.290	241	307	0	10	0	30	84	(53)	0	11/16/2018	
855244-10-9	STARBUCKS ORD			28.000	2,555	91.250	2,555	2,014	0	65	0	(45)	88	(133)	0	12/30/2021	
85571B-10-5	STARWOOD PROPERTY REIT			13.000	246	18.950	246	265	6	25	0	25	52	(27)	0	10/15/2019	
857477-10-3	STATE STREET ORD			9.000	883	98.150	883	645	0	25	0	186	0	186	0	11/16/2018	
858119-10-0	STEEL DYNAMICS ORD			1.000	114	114.070	114	40	0	2	0	(4)	0	(4)	0	11/16/2018	
863667-10-1	STRYKER ORD			7.000	2,520	360.050	2,520	1,459	6	22	0	424	0	424	0	07/12/2023	
866674-10-4	SUN COMMUNITIES REIT ORD			2.000	246	122.970	246	270	2	8	0	82	103	(21)	0	09/28/2021	
871607-10-7	SYNOPSYS ORD			3.000	1,456	485.360	1,456	270	0	0	0	(89)	0	(89)	0	11/16/2018	
87161C-50-1	SYNOVUS FINANCIAL ORD			7.000	359	51.230	359	249	3	11	0	95	0	95	0	04/22/2019	
87165B-10-3	SYNCHRONY FINANCIAL ORD			15.000	975	65.000	975	389	0	15	0	402	0	402	0	11/16/2018	
871829-10-7	SYSCO ORD			10.000	765	76.460	765	664	0	20	0	33	0	33	0	11/16/2018	
872540-10-9	TJX ORD			27.000	3,262	120.810	3,262	608	0	39	0	729	0	729	0	03/18/2013	
872590-10-4	T MOBILE US ORD			12.000	2,649	220.730	2,649	1,248	0	34	0	725	0	725	0	03/24/2021	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			3.005	553	184.080	553	356	0	0	0	70	0	70	0	08/14/2019	
876030-10-7	TAPESTRY ORD			13.000	849	65.330	849	430	0	18	0	371	0	371	0	03/19/2019	
87612E-10-6	TARGET ORD			10.000	1,352	135.180	1,352	651	0	44	0	(72)	0	(72)	0	12/18/2018	
87612G-10-1	TARGA RESOURCES ORD			10.000	1,785	178.500	1,785	170	0	28	0	916	0	916	0	11/16/2018	
879360-10-5	TELEDYNE TECH ORD			1.000	464	464.130	464	424	0	0	0	18	0	18	0	12/21/2023	
88025U-10-9	10X GENOMICS CL A ORD			2.000	29	14.360	29	32	0	0	0	63	146	(83)	0	07/16/2020	
880770-10-2	TERADYNE ORD			4.000	504	125.920	504	146	0	2	0	70	0	70	0	11/16/2018	
88160R-10-1	TESLA ORD			64.000	25,846	403.840	25,846	6,461	0	0	0	10,625	682	9,943	0	12/21/2023	
882508-10-4	TEXAS INSTRUMENTS ORD			19.000	3,563	187.510	3,563	1,952	0	100	0	324	0	324	0	09/12/2018	
883203-10-1	TEXTRON ORD			4.000	306	76.490	306	226	0	0	0	(16)	0	(16)	0	11/16/2018	
88339J-10-5	TRADE DESK CL A ORD			9.000	1,058	117.530	1,058	684	0	0	0	410	0	410	0	06/25/2021	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			10.000	5,202	520.230	5,202	2,439	4	15	0	(106)	0	(106)	0	07/12/2023	
885160-10-1	THOR INDUSTRIES ORD			2.000	191	95.710	191	191	0	4	0	(45)	0	(45)	0	12/15/2020	
88579Y-10-1	3M ORD			14.000	1,807	129.090	1,807	1,138	0	29	0	669	0	669	0	12/21/2023	
891092-10-8	TORO ORD			4.000	320	80.100	320	247	2	6	0	(64)	0	(64)	0	11/16/2018	
892356-10-6	TRACTOR SUPPLY ORD			10.000	531	53.060	531	183	0	9	0	101	0	101	0	03/19/2019	
892672-10-6	TRADEWEB MARKETS CL A ORD			4.000	524	130.920	524	263	0	2	0	160	0	160	0	12/15/2020	
893641-10-0	TRANSDIGM GROUP ORD			1.000	1,267	1,267.280	1,267	348	0	75	0	256	0	256	0	11/16/2018	
89400J-10-7	TRANSUNION ORD			3.000	278	92.710	278	187	0	1	0	72	0	72	0	11/16/2018	
894164-10-2	TRAVEL LEISURE ORD			4.000	202	50.450	202	176	0	8	0	45	0	45	0	12/15/2020	
89417E-10-9	TRAVELERS COMPANIES ORD			5.000	1,204	240.890	1,204	644	0	21	0	252	0	252	0	11/16/2018	
89531P-10-5	TREX ORD			4.000	276	69.030	276	265	0	0	0	(55)	0	(55)	0	07/16/2020	
896239-10-0	TRIMBLE ORD			5.000	353	70.660	353	178	0	0	0	87	0	87	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 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
89832Q-10-9	TRUIST FINANCIAL ORD			34.000	1,475	43.380	1,475	1,512	0	71	0	456	236	220	0	12/30/2021	
902252-10-5	TYLER TECHNOLOGIES ORD			1.000	577	576.640	577	189	0	0	0	159	0	159	0	11/16/2018	
902494-10-3	TYSON FOODS CL A ORD			5.000	287	57.440	287	301	0	10	0	18	0	18	0	11/16/2018	
902653-10-4	UDR REIT ORD			3.000	130	43.410	130	123	0	5	0	15	0	15	0	11/16/2018	
902973-30-4	US BANCORP ORD			40.000	1,913	47.830	1,913	1,791	20	79	0	211	29	182	0	12/21/2023	
90353T-10-0	UBER TECHNOLOGIES ORD			48.000	2,895	60.320	2,895	1,764	0	0	0	(60)	0	(60)	0	08/10/2022	
90384S-30-3	ULTA BEAUTY ORD			1.000	435	434.930	435	408	0	0	0	(55)	0	(55)	0	12/30/2021	
904311-20-6	UNDER ARMOUR CL C ORD			9.000	67	7.460	67	67	0	0	0	78	86	(8)	0	08/14/2019	
907818-10-8	UNION PACIFIC ORD			11.000	2,508	228.040	2,508	1,884	0	62	0	(193)	0	(193)	0	05/12/2022	
910047-10-9	UNITED AIRLINES HOLDINGS ORD			8.000	777	97.120	777	714	0	0	0	58	0	58	0	12/31/2024	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			9.000	1,135	126.100	1,135	1,217	0	49	0	146	400	(254)	0	05/15/2024	
911363-10-9	UNITED RENTAL ORD			1.000	704	704.440	704	115	0	7	0	131	0	131	0	11/16/2018	
912008-10-9	US FOODS ORD			10.000	675	67.460	675	320	0	0	0	221	0	221	0	11/16/2018	
91324P-10-2	UNITEDHEALTH GRP ORD			19.000	9,611	505.860	9,611	4,554	0	155	0	(392)	0	(392)	0	04/17/2020	
91347P-10-5	UNIVERSAL DISPLAY ORD			2.000	292	146.200	292	317	0	3	0	(90)	0	(90)	0	03/19/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD			3.000	538	179.420	538	399	0	2	0	81	0	81	0	11/16/2018	
91879Q-10-9	VAIL RESORTS ORD			1.000	187	187.450	187	182	2	9	0	61	87	(26)	0	11/16/2018	
91913Y-10-0	VALERO ENERGY ORD			8.000	981	122.590	981	672	0	34	0	(59)	0	(59)	0	11/16/2018	
922475-10-8	VEEVA SYSTEMS ORD			3.000	631	210.250	631	277	0	0	0	53	0	53	0	11/16/2018	
92276F-10-0	VENTAS REIT ORD			6.000	353	58.890	353	368	3	11	0	54	0	54	0	11/16/2018	
92338C-10-3	VERALTO ORD			5.000	509	101.850	509	217	1	2	0	98	0	98	0	12/21/2022	
92343E-10-2	VERISIGN ORD			1.000	207	206.960	207	156	0	0	0	1	0	1	0	11/16/2018	
92343V-10-4	VERIZON COMMUNICATIONS ORD			48.000	1,920	39.990	1,920	1,775	0	128	0	185	75	110	0	12/21/2023	
92345Y-10-6	VERISK ANALYTICS ORD			3.000	826	275.430	826	251	0	5	0	110	0	110	0	08/02/2017	
92532F-10-0	VERTEX PHARMACEUTICALS ORD			7.000	2,819	402.700	2,819	1,582	0	0	0	(29)	0	(29)	0	07/12/2023	
92537N-10-8	VERTIV HOLDINGS CL A ORD			9.000	1,022	113.610	1,022	699	0	1	0	324	0	324	0	08/21/2024	
92556V-10-6	VIATRIS ORD			49.000	610	12.450	610	598	0	24	0	254	174	79	0	08/14/2019	
925652-10-9	VICI PPTYS ORD			17.000	497	29.210	497	362	7	29	0	(45)	0	(45)	0	11/16/2018	
92826C-83-9	VISA CL A ORD			35.000	11,061	316.040	11,061	4,834	0	75	0	1,949	0	1,949	0	12/18/2018	
92840M-10-2	VISTRA ORD			19.000	2,620	137.870	2,620	450	0	17	0	1,888	0	1,888	0	11/16/2018	
928881-10-1	VONTIER ORD			5.000	182	36.470	182	155	0	1	0	10	0	10	0	11/16/2018	
929160-10-9	VULCAN MATERIALS ORD			3.000	772	257.230	772	320	0	6	0	91	0	91	0	11/16/2018	
92936U-10-9	W P CAREY REIT ORD			2.000	109	54.480	109	120	2	7	0	8	29	(21)	0	09/28/2021	
92939U-10-6	WEC ENERGY GROUP ORD			6.000	564	94.040	564	426	0	20	0	59	0	59	0	11/16/2018	
929740-10-8	WABTEC ORD			6.000	1,138	189.590	1,138	458	0	5	0	376	0	376	0	11/16/2018	
931142-10-3	WALMART ORD			78.000	7,047	90.350	7,047	3,330	16	59	0	2,814	0	2,814	0	08/21/2024	
934423-10-4	WARNER BROS. DISCOVERY SRS A ORD			42.996	454	10.570	454	337	0	0	0	860	895	(35)	0	09/28/2021	
94106L-10-9	WASTE MANAGEMENT ORD			8.000	1,614	201.790	1,614	741	0	24	0	182	0	182	0	11/16/2018	
941848-10-3	WATERS ORD			1.000	371	370.980	371	200	0	0	0	42	0	42	0	11/16/2018	
947890-10-9	WEBSTER FINANCIAL ORD			7.997	442	55.220	442	369	0	13	0	36	0	36	0	08/14/2019	
949746-10-1	WELLS FARGO ORD			98.000	6,884	70.240	6,884	3,803	0	147	0	2,060	0	2,060	0	05/12/2022	
95040Q-10-4	WELLTOWER ORD			14.000	1,764	126.030	1,764	1,136	0	30	0	450	0	450	0	05/15/2024	
95058W-10-0	WENDYS ORD			9.000	147	16.300	147	152	0	9	0	18	47	(29)	0	12/16/2019	
955306-10-5	WEST PHARM SVC ORD			1.000	328	327.560	328	110	0	1	0	(25)	0	(25)	0	11/16/2018	
957638-10-9	WESTERN ALLIANCE ORD			4.000	334	83.540	334	240	0	6	0	71	0	71	0	12/15/2020	
958102-10-5	WESTERN DIGITAL ORD			5.000	298	59.630	298	233	0	0	0	36	0	36	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 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
962166-10-4	WEYERHAEUSER REIT			15.000	422	28.150	422	406	0	14	0	(99)	0	(99)	0	11/16/2018	
963320-10-6	WHIRLPOOL ORD			2.000	229	114.480	229	234	0	14	0	(15)	0	(15)	0	11/16/2018	
969457-10-0	WILLIAMS ORD			25.000	1,353	54.120	1,353	519	0	48	0	482	0	482	0	11/16/2018	
969904-10-1	WILLIAMS SONOMA ORD			6.000	1,111	185.180	1,111	212	0	13	0	506	0	506	0	12/16/2019	
97650W-10-8	WINTRUST FINANCIAL ORD			2.000	249	124.710	249	124	0	4	0	64	0	64	0	12/15/2020	
980745-10-3	WOODWARD ORD			2.000	333	166.420	333	247	0	2	0	61	0	61	0	12/16/2019	
98138H-10-1	WORKDAY CL A ORD			5.000	1,290	258.030	1,290	1,156	0	0	0	(90)	0	(90)	0	12/21/2023	
98311A-10-5	WYNDHAM HOTELS RESORTS ORD			4.000	403	100.790	403	228	0	6	0	82	0	82	0	12/15/2020	
983134-10-7	WYNN RESORTS ORD			4.000	345	86.160	345	308	0	4	0	104	124	(20)	0	11/16/2018	
983793-10-0	XPO ORD			5.000	656	131.150	656	138	0	0	0	218	0	218	0	11/16/2018	
98389B-10-0	XCEL ENERGY ORD			11.000	743	67.520	743	562	0	24	0	62	0	62	0	11/16/2018	
98419M-10-0	XYLEM ORD			3.000	348	116.020	348	213	0	4	0	5	0	5	0	11/16/2018	
988498-10-1	YUM BRANDS ORD			6.000	805	134.160	805	533	0	16	0	21	0	21	0	11/16/2018	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD			1.000	386	386.220	386	181	0	0	0	113	0	113	0	11/16/2018	
98954M-10-1	ZILLOW GROUP CL A ORD			2.000	142	70.850	142	85	0	0	0	28	0	28	0	12/16/2019	
98954M-20-0	ZILLOW GROUP CL C ORD			5.000	370	74.050	370	232	0	0	0	81	0	81	0	06/28/2019	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD			4.000	423	105.630	423	454	1	4	0	(64)	0	(64)	0	11/16/2018	
98978V-10-3	ZOETIS CL A ORD			13.000	2,118	162.930	2,118	1,798	0	22	0	(448)	0	(448)	0	12/21/2023	
98980G-10-2	ZSCALER ORD			1.000	180	180.410	180	69	0	0	0	(41)	0	(41)	0	04/17/2020	
98980L-10-1	ZOOM COMMUNICATIONS CL A ORD			6.000	490	81.610	490	414	0	0	0	311	253	58	0	08/10/2022	
G0176J-10-9	ALLEGION ORD		C	4.000	523	130.680	523	336	0	8	0	16	0	16	0	12/18/2018	
G0250X-10-7	AMCOR ORD		C	24.000	226	9.410	226	258	0	12	0	(6)	0	(6)	0	07/16/2020	
G02602-10-3	AMDOCS ORD			6.000	511	85.140	511	395	3	11	0	(17)	0	(17)	0	11/16/2018	
G0403H-10-8	AON CL A ORD		C	4.000	1,437	359.160	1,437	760	0	11	0	273	0	273	0	04/17/2020	
G0450A-10-5	ARCH CAPITAL GROUP ORD		C	18.000	1,662	92.350	1,662	509	0	90	0	325	0	325	0	11/16/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS ORD		C	4.000	354	88.620	354	209	2	7	0	133	0	133	0	12/15/2020	
G0750C-10-8	AXALTA COATING SYSTEMS ORD			8.000	274	34.220	274	226	0	0	0	2	0	2	0	07/28/2016	
G1151C-10-1	ACCENTURE CL A ORD		C	16.000	5,629	351.790	5,629	3,497	0	70	0	13	0	13	0	12/31/2024	
G1890L-10-7	CAPRI HOLDINGS LTD.		C	6.000	126	21.060	126	172	0	0	0	(175)	0	(175)	0	08/14/2019	
G25508-10-5	CRH PUBLIC LIMITED ORD		C	18.000	1,665	92.520	1,665	1,672	0	0	0	(6)	0	(6)	0	12/31/2024	
G29183-10-3	EATON ORD		C	8.000	2,655	331.870	2,655	594	0	30	0	728	0	728	0	11/16/2018	
G3223R-10-8	EVEREST GROUP ORD		C	2.000	725	362.460	725	391	0	16	0	18	0	18	0	04/17/2020	
G3265R-10-7	APTIV ORD		C	5.000	302	60.480	302	371	0	0	0	(69)	0	(69)	0	11/16/2018	
G3922B-10-7	GENPACT ORD		C	9.000	387	42.950	387	353	0	5	0	90	16	74	0	12/15/2020	
G50871-10-5	JAZZ PHARMACEUTICALS ORD		C	2.000	246	123.150	246	243	0	0	0	43	42	0	0	11/16/2018	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	14.000	1,105	78.930	1,105	468	5	21	0	298	0	298	0	11/16/2018	
G54950-10-3	LINDE ORD		C	11.000	4,605	418.670	4,605	4,109	0	61	0	88	0	88	0	10/18/2023	
G5960L-10-3	MEDTRONIC ORD		C	32.000	2,556	79.880	2,556	2,653	22	81	0	(34)	59	(93)	0	05/15/2024	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD			15.000	386	25.730	386	268	0	0	0	423	338	85	0	12/15/2020	
G6683N-10-3	NU HOLDINGS CL A ORD		C	75.000	777	10.360	777	988	0	0	0	(211)	0	(211)	0	08/21/2024	
G7709Q-10-4	ROYALTY PHARMA CL A ORD			2.000	51	25.510	51	53	0	2	0	29	34	(5)	0	03/24/2021	
G7S00T-10-4	PENTAIR ORD		C	1.000	101	100.640	101	38	0	1	0	28	0	28	0	10/15/2019	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING ORD			7.000	192	27.400	192	225	0	3	0	34	105	(71)	0	11/16/2018	
G8267P-10-8	SMURFIT WESTROCK ORD		C	12.000	646	53.860	646	554	0	7	0	92	0	92	0	11/16/2018	
G8473T-10-0	STERIS ORD		C	3.000	617	205.560	617	355	0	7	0	(43)	0	(43)	0	11/16/2018	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	4.000	1,477	369.350	1,477	324	0	13	0	502	0	502	0	11/16/2018	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G96629-10-3	WILLIS TOWERS WATSON ORD		C	2.000	626	313.240	626	318	2	7	0	144	0	144	0	11/16/2018	
H11356-10-4	BUNGE GLOBAL ORD			6.000	467	77.760	467	351	0	16	0	(139)	0	(139)	0	11/16/2018	
H1467J-10-4	CHUBB ORD		C	8.000	2,210	276.300	2,210	1,060	7	28	0	402	0	402	0	11/16/2018	
H2906T-10-9	GARMIN ORD		C	5.000	1,031	206.260	1,031	327	0	15	0	389	0	389	0	11/16/2018	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD		C	3.000	1,342	447.380	1,342	865	0	0	0	517	0	517	0	12/31/2024	
N14506-10-4	ELASTIC ORD		C	2.000	198	99.080	198	177	0	0	0	(27)	0	(27)	0	07/16/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	6.000	446	74.270	446	517	0	32	0	(125)	0	(125)	0	06/28/2019	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			7.000	1,615	230.690	1,615	770	4	3	0	708	0	708	0	11/16/2018	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,208,381	XXX	1,208,381	557,675	727	14,601	0	241,054	15,873	225,181	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,208,381	XXX	1,208,381	557,675	727	14,601	0	241,054	15,873	225,181	0	XXX	XXX
04314H-85-7	ARTISAN:INTL VAL INST			20,578.601	967,812	47.030	967,812	720,878	7,020	10,135	0	22,019	0	22,019	0	11/19/2015	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					967,812	XXX	967,812	720,878	7,020	10,135	0	22,019	0	22,019	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					967,812	XXX	967,812	720,878	7,020	10,135	0	22,019	0	22,019	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	61,206	220.960	61,206	42,090	0	701	0	5,609	0	5,609	0	11/16/2018	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					61,206	XXX	61,206	42,090	0	701	0	5,609	0	5,609	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					2,237,398	XXX	2,237,398	1,320,643	7,747	25,438	0	268,682	15,873	252,809	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					2,237,398	XXX	2,237,398	1,320,643	7,747	25,438	0	268,682	15,873	252,809	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
13063E-BQ-8	CALIFORNIA STATE		07/25/2024	Wells Fargo Securities, LLC		509,675	500,000	7,010
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						509,675	500,000	7,010
346843-WR-2	FORT BEND TEX INDPT SCH DIST		05/31/2024	STIFEL NICOLAUS & COMPANY		480,260	500,000	0
442332-EE-8	HOUSTON CITY		07/23/2024	PERSHING DIV OF DLJ SEC LNDING		1,220,290	1,275,000	877
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,700,550	1,775,000	877
3132DQ-Z8-2	FH SD3467 - RMBS		07/22/2024	BOSC INC.		2,597,068	2,687,346	4,031
3140QS-U3-3	FN CB6901 - RMBS		09/25/2024	J P MORGAN SECURITIES		477,989	471,597	1,637
3140XG-TV-1	FN FS1463 - RMBS		08/22/2024	Wells Fargo Securities, LLC		497,462	515,755	1,261
3140XM-3Y-0	FN FS6214 - RMBS		02/12/2024	Wells Fargo Securities, LLC		396,718	393,216	721
3140XR-2Q-7	FN FS9782 - RMBS		12/18/2024	Wells Fargo Securities, LLC		501,410	499,303	1,373
3142GR-KX-7	FH RJ1209 - RMBS		04/25/2024	Wells Fargo Securities, LLC		488,602	499,369	1,907
3142GS-5S-3	FEDERAL HOME LOAN MORTGAGE CORPORATION -		10/29/2024	J P MORGAN SECURITIES		293,977	300,000	1,208
45129Y-3Y-0	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		10/02/2024	PERSHING DIV OF DLJ SEC LNDING		533,795	500,000	8,306
660043-FV-7	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		01/08/2024	Stifel Nicolaus & Co.		36,042	35,000	133
79768H-JT-6	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI		07/22/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,496,325	1,500,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						7,319,388	7,401,587	20,577
025816-DW-6	AMERICAN EXPRESS CO		07/22/2024	MORGAN STANLEY & COMPANY		500,000	500,000	0
06051G-HV-4	BANK OF AMERICA CORP		07/23/2024	MIZUHO SECURITIES USA/FIXED INCOME		505,522	550,000	49
06406R-BZ-9	BANK OF NEW YORK MELLON CORP		07/31/2024	PERSHING DIV OF DLJ SEC LNDING		504,850	500,000	633
09228Y-AB-8	BBIRD 2016-1 A - ABS	C	07/25/2024	MITSUBISHI UFJ SECURITIES		195,662	197,296	254
12510H-AZ-3	CAUTO 243 A1 - ABS		09/27/2024	MORGAN STANLEY & COMPANY		491,604	500,000	0
14290D-AC-5	CARMX 244 A3 - ABS		10/29/2024	BANC OF AMERICA/FIXED INCOME		499,906	500,000	0
17325F-BK-3	CITIBANK NA		07/30/2024	Citigroup (SSB)		750,000	750,000	0
25179M-BG-7	DEVON ENERGY CORP		08/19/2024	Citigroup (SSB)		499,830	500,000	0
26441C-CE-3	DUKE ENERGY CORP		06/05/2024	PNC CAPITAL MKTS		249,670	250,000	0
30332Y-AC-5	FI 241 A1 - ABS		10/01/2024	BANC OF AMERICA/FIXED INCOME		499,804	500,000	0
38141G-A5-3	GOLDMAN SACHS GROUP INC		01/04/2024	MORGAN STANLEY & COMPANY		271,373	250,000	3,372
438516-CS-3	HONEYWELL INTERNATIONAL INC		07/29/2024	Citigroup (SSB)		751,680	750,000	15,625
43990E-AA-9	HORZN 241 A - ABS	C	09/06/2024	MUFG SECURITIES AMERICAS INC.		499,990	500,000	0
46658D-AA-7	JPMMT 24VIS2 A1 - CMO/RMBS		07/23/2024	J P MORGAN SECURITIES		499,994	500,000	2,439
46658D-AC-3	JPMMT 24VIS2 A3 - RMBS		07/23/2024	J P MORGAN SECURITIES		749,993	750,000	3,879
49271V-AV-2	KEURIG DR PEPPER INC		07/25/2024	US BANCORP INVESTMENTS INC.		503,110	500,000	10,232
49456B-AZ-4	KINDER MORGAN INC		07/22/2024	MITSUBISHI UFJ SECURITIES		499,215	500,000	0
548661-DR-5	LOWE'S COMPANIES INC		07/25/2024	Citigroup (SSB)		474,680	500,000	5,627
57629W-3S-7	MASSMUTUAL GLOBAL FUNDING II		09/10/2024	J P MORGAN SECURITIES		499,315	500,000	0
57636Q-BB-9	MASTERCARD INC		09/03/2024	J P MORGAN SECURITIES		499,400	500,000	0
58013M-FY-5	MCDONALD'S CORP		05/14/2024	BANC OF AMERICA/FIXED INCOME		348,842	350,000	0
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		07/29/2024	Citigroup (SSB)		499,275	500,000	0
609207-BE-4	MONDELEZ INTERNATIONAL INC		08/22/2024	Wells Fargo Securities, LLC		498,895	500,000	0
61747Y-FT-7	MORGAN STANLEY		07/23/2024	MORGAN STANLEY & COMPANY		997,460	1,000,000	739
62956H-AA-4	NYC 243ELV A - CMBS		07/25/2024	GOLDMAN		1,496,250	1,500,000	0
64110L-AZ-9	NETFLIX INC		07/30/2024	GOLDMAN		498,070	500,000	0
67116M-AN-1	OBX 23J1 A13 - RMBS		07/23/2024	J P MORGAN SECURITIES		820,253	895,458	2,574
693475-BX-2	PNC FINANCIAL SERVICES GROUP INC		09/10/2024	BARCLAYS CAPITAL INC		523,480	500,000	8,925
69352P-AT-0	PPL CAPITAL FUNDING INC		08/06/2024	Wells Fargo Securities, LLC		497,430	500,000	0
74332H-AA-4	PROG 24SFR5 A - CMBS		07/24/2024	GOLDMAN		674,306	750,000	0
753917-AB-9	RATE 24J2 A2 - RMBS		08/07/2024	J P MORGAN SECURITIES		741,563	750,000	4,927
771196-CP-5	ROCHE HOLDINGS INC		09/03/2024	J P MORGAN SECURITIES		500,000	500,000	0
81749P-AB-6	SEMT 249 A2 - RMBS		09/05/2024	Wells Fargo Securities, LLC		501,484	500,000	1,451
826935-AA-6	SRFC 241 A - RMBS		03/08/2024	BANC OF AMERICA/FIXED INCOME		249,931	250,000	0
85573Q-AA-8	STAR 215 A1 - CMO/RMBS		06/01/2024	GOLDMAN		(987)	(2,239)	(2)
863667-BE-0	STRYKER CORP		09/04/2024	Wells Fargo Securities, LLC		498,955	500,000	0
87264A-DF-9	T-MOBILE USA INC		01/09/2024	Citigroup (SSB)		249,135	250,000	0
88339W-AB-2	WILLIAMS COMPANIES INC		01/02/2024	Citigroup (SSB)		249,598	250,000	0
89115A-3C-4	TORONTO-DOMINION BANK		12/09/2024	BANC OF AMERICA/FIXED INCOME		500,000	500,000	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
89616Y-AA-2	TCN 24SFR3 A - CMBS		07/26/2024	BANC OF AMERICA/FIXED INCOME		964,004	1,000,000	0
89788M-AT-9	TRUIST FINANCIAL CORP		08/01/2024	TRUIST SECURITIES, INC.		500,000	500,000	0
91324P-FG-2	UNITEDHEALTH GROUP INC		07/23/2024	Wells Fargo Securities, LLC		999,400	1,000,000	0
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		08/08/2024	BANC OF AMERICA/FIXED INCOME		498,860	500,000	0
92868R-AD-0	VALET 2024-1 A3 - ABS		11/19/2024	Wells Fargo Securities, LLC		499,953	500,000	0
95003T-AS-2	WFCM 24MGP A12 - CMBS		08/01/2024	Wells Fargo Securities, LLC		997,500	1,000,000	0
98164N-AD-7	WOART 2024-C A3 - ABS		08/13/2024	MUFG SECURITIES AMERICAS INC.		1,249,749	1,250,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						25,999,003	26,240,515	60,723
2509999997. Total - Bonds - Part 3						35,528,615	35,917,101	89,187
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						35,528,615	35,917,101	89,187
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		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	1,200		0
023939-10-1	JACOBS SOLUTIONS ORD		09/30/2024	ITG INC	2.000	26		0
03769M-10-6	APOLLO GLOBAL MANAGEMENT ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	571		0
03831W-10-8	APPLOVIN CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	618		0
03990B-10-1	ARES MANAGEMENT CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	888		0
040413-20-5	ARISTA NETWORKS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	2,666		0
049468-10-1	ATLASSIAN CL A ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	731		0
05464C-10-1	AXON ENTERPRISE ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	589		0
09290D-10-1	BLACKROCK ORD		10/01/2024	ITG INC	3.000	1,233		0
097023-10-5	BOEING ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	706		0
11135F-10-1	BROADCOM ORD		12/01/2024	Various	0.756	293		0
12572Q-10-5	CME GROUP CL A ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	627		0
146869-10-2	CARVANA CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	605		0
165167-73-5	EXPAND ENERGY ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	698		0
172967-42-4	CITIGROUP ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	634		0
18915M-10-7	CLOUDFLARE CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	431		0
191216-10-0	COCA-COLA ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	1,486		0
20825C-10-4	CONOCOPHILLIPS ORD		11/22/2024	CITIGROUP GLOBAL MARKETS INC.	4.590	124		0
22266T-10-9	COUPANG CL A ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	23.000	518		0
243537-10-7	DECKERS OUTDOOR ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	1,023		0
24703L-20-2	DELL TECHNOLOGIES CL C ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	556		0
247361-70-2	DELTA AIR LINES ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	605		0
254687-10-6	WALT DISNEY ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	412		0
278865-10-0	ECOLAB ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	1,394		0
30231G-10-2	EXXON MOBIL ORD		05/03/2024	Various	11.617	997		0
31488V-10-7	FERGUSON ENTERPRISES ORD		08/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	2,572		0
337932-10-7	FIRSTENERGY ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	555		0
36828A-10-1	GE VERNOVA ORD		04/02/2024	Various	6.249	281		0
369604-30-1	GE AEROSPACE ORD		04/02/2024	Various	24.995	1,077		0
443510-60-7	HUBBELL ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	405		0
452327-10-9	ILLUMINA ORD		06/25/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	875		0
46982L-10-8	JACOBS SOLUTIONS ORD		09/30/2024	ITG INC	2.000	122		0
478160-10-4	JOHNSON & JOHNSON ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	1,006		0
512807-30-6	LAM RESEARCH ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	33.000	2,374		0
573874-10-4	MARVELL TECHNOLOGY ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	556		0
58933Y-10-5	MERCK & CO ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.000	2,181		0
594918-10-4	MICROSOFT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1,268		0
594972-40-8	MICROSTRATEGY CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	1,470		0
595112-10-3	MICRON TECHNOLOGY ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	507		0
631103-10-8	NASDAQ ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	541		0
682680-10-3	ONEOK ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	603		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
695156-10-9	PACKAGING CORP OF AMERICA ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	449		0
756109-10-4	REALTY INCOME REIT ORD		01/23/2024	ITG INC	3.048	192		0
770700-10-2	ROBINHOOD MARKETS CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	686		0
83444M-10-1	SOLVENTUM CORPORATION		04/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.500	214		0
852234-10-3	BLOCK CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	602		0
88579Y-10-1	3M ORD		04/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	14.000	1,138		0
910047-10-9	UNITED AIRLINES HOLDINGS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	678		0
911312-10-6	UNITED PARCEL SERVICE CL B ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	445		0
92537N-10-8	VERTIV HOLDINGS CL A ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9.000	699		0
931142-10-3	WALMART ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	449		0
95040Q-10-4	WELLTOWER ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	503		0
G1151C-10-1	ACCENTURE CL A ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1,054		0
G25508-10-5	CRH PUBLIC LIMITED ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	1,672		0
G3265R-10-7	APTIV ORD	C	12/17/2024	ITG INC	5.000	371		0
G5960L-10-3	MEDTRONIC ORD	C	05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	507		0
G6683N-10-3	NU HOLDINGS CL A ORD	C	08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	75.000	988		0
G8267P-10-8	SMURFIT WESTROCK ORD	C	07/05/2024	Unknown	12.000	554		0
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	449		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						47,672	XXX	0
464287-65-5	ISHARES:RUSS 2000 ETF		12/01/2024	ITG INC	575.000	87,371		0
5319999999. Subtotal - Common Stocks - Mutual Funds - Designations Assigned by the SVO						87,371	XXX	0
464287-65-5	ISHARES:RUSS 2000 ETF		12/01/2024	ITG INC	(575.000)	(87,371)		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						(87,371)	XXX	0
5989999997. Total - Common Stocks - Part 3						47,672	XXX	0
5989999998. Total - Common Stocks - Part 5						1,917	XXX	0
5989999999. Total - Common Stocks						49,589	XXX	0
5999999999. Total - Preferred and Common Stocks						49,589	XXX	0
6009999999 - Totals						35,578,204	XXX	89,187

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38377R-VK-8	GNR 2010-166 GP - CMO/RMBS		12/01/2024	Paydown		1,966	1,966	2,075	1,975	0	(9)	0	(9)	0	1,966	0	0	0	31	04/20/2039
0109999999. Subtotal - Bonds - U.S. Governments						1,966	1,966	2,075	1,975	0	(9)	0	(9)	0	1,966	0	0	0	31	XXX
3131XT-QN-3	FH ZM0461 - RMBS		12/01/2024	Paydown		3,075	3,075	3,176	3,220	0	(145)	0	(145)	0	3,075	0	0	0	54	11/01/2045
3131XV-F6-7	FH ZM1989 - RMBS		12/01/2024	Paydown		4,661	4,661	4,818	4,894	0	(233)	0	(233)	0	4,661	0	0	0	83	10/01/2041
31329J-PX-9	FH ZA1338 - RMBS		12/01/2024	Paydown		1,139	1,139	1,178	1,192	0	(53)	0	(53)	0	1,139	0	0	0	18	08/01/2042
31329K-X3-3	FH ZA2498 - RMBS		12/01/2024	Paydown		4,703	4,703	4,722	4,729	0	(26)	0	(26)	0	4,703	0	0	0	91	03/01/2038
3132A4-6K-9	FH ZS4474 - RMBS		12/01/2024	Paydown		1,282	1,282	1,324	1,344	0	(62)	0	(62)	0	1,282	0	0	0	25	03/01/2042
3132A5-AY-1	FH ZS4523 - RMBS		12/01/2024	Paydown		1,932	1,932	1,942	1,943	0	(11)	0	(11)	0	1,932	0	0	0	37	07/01/2043
3132A5-E8-4	FH ZS4659 - RMBS		12/01/2024	Paydown		3,033	3,033	3,179	3,338	0	(304)	0	(304)	0	3,033	0	0	0	58	04/01/2046
3132DP-HH-4	FH SD2032 - RMBS		12/01/2024	Paydown		22,502	22,502	22,519	22,516	0	(14)	0	(14)	0	22,502	0	0	0	643	12/01/2052
3132DP-S9-0	FH SD2344 - RMBS		12/01/2024	Paydown		27,911	27,911	28,090	28,085	0	(173)	0	(173)	0	27,911	0	0	0	833	02/01/2053
3132DQ-Z8-2	FH SD3467 - RMBS		12/01/2024	Paydown		51,242	51,242	49,521	0	0	1,721	0	1,721	0	51,242	0	0	0	523	10/01/2050
3136A5-YC-4	FNR 2012-30 ED - CMO/RMBS		02/26/2024	Paydown		217	217	221	217	0	0	0	0	0	217	0	0	0	1	04/25/2031
3138MQ-4E-0	FN AQ8920 - RMBS		12/01/2024	Paydown		3,844	3,844	3,998	3,895	0	(51)	0	(51)	0	3,844	0	0	0	51	01/01/2028
3138WD-3Z-2	FN AS4415 - RMBS		12/01/2024	Paydown		15,645	15,645	16,743	16,801	0	(1,156)	0	(1,156)	0	15,645	0	0	0	349	02/01/2045
3138WE-KK-4	FN AS4797 - RMBS		12/01/2024	Paydown		2,044	2,044	2,153	2,187	0	(143)	0	(143)	0	2,044	0	0	0	37	04/01/2045
3138WF-TA-4	FN AS5944 - RMBS		12/01/2024	Paydown		1,214	1,214	1,273	1,287	0	(73)	0	(73)	0	1,214	0	0	0	22	10/01/2045
31397Q-LT-3	FNR 2011-4 PK - CMO/RMBS		04/25/2024	Paydown		425	425	447	425	0	0	0	0	0	425	0	0	0	2	04/25/2040
31398V-7F-7	FHR 3649 BW - CMO/RMBS		12/01/2024	Paydown		530	530	563	532	0	(2)	0	(2)	0	530	0	0	0	10	03/15/2025
3140F1-YB-2	FN BC6105 - RMBS		12/01/2024	Paydown		16,119	16,119	16,894	17,116	0	(998)	0	(998)	0	16,119	0	0	0	474	06/01/2046
3140FP-DG-1	FN BE3702 - RMBS		12/01/2024	Paydown		4,116	4,116	4,315	4,500	0	(385)	0	(385)	0	4,116	0	0	0	91	06/01/2047
3140MT-E4-1	FN BW1954 - RMBS		12/01/2024	Paydown		125,335	125,335	124,102	124,131	0	1,204	0	1,204	0	125,335	0	0	0	3,094	07/01/2052
3140QN-BZ-4	FN CB2755 - RMBS		12/01/2024	Paydown		12,518	12,518	11,663	11,693	0	825	0	825	0	12,518	0	0	0	220	02/01/2052
3140QQ-2H-7	FN CB5275 - RMBS		12/01/2024	Paydown		315,667	315,666	315,543	315,505	0	161	0	161	0	315,666	0	0	0	9,773	12/01/2052
3140QR-PX-5	FN CB5837 - RMBS		12/01/2024	Paydown		34,095	34,095	33,935	33,936	0	159	0	159	0	34,095	0	0	0	938	03/01/2053
3140QS-U3-3	FN CB6901 - RMBS		12/01/2024	Paydown		8,619	8,619	8,736	0	0	(117)	0	(117)	0	8,619	0	0	0	63	08/01/2053
3140X4-M4-5	FN FM1278 - RMBS		12/01/2024	Paydown		10,966	10,966	11,221	11,271	0	(305)	0	(305)	0	10,966	0	0	0	171	07/01/2034
3140X8-KJ-5	FN FM4796 - RMBS		12/01/2024	Paydown		16,562	16,562	17,263	17,214	0	(653)	0	(653)	0	16,562	0	0	0	161	11/01/2050
3140XG-TV-1	FN FS1463 - RMBS		12/01/2024	Paydown		16,535	16,535	15,949	0	0	586	0	586	0	16,535	0	0	0	135	05/01/2051
3140XK-NG-1	FN FS3990 - RMBS		12/01/2024	Paydown		176,861	176,861	175,811	175,824	0	1,037	0	1,037	0	176,861	0	0	0	4,870	02/01/2053
3140XK-RW-2	FN FS4100 - RMBS		12/01/2024	Paydown		46,176	46,175	46,385	46,380	0	(205)	0	(205)	0	46,175	0	0	0	1,451	03/01/2053
3140XM-3Y-0	FN FS6214 - RMBS		12/01/2024	Paydown		38,037	38,037	38,376	0	0	(339)	0	(339)	0	38,037	0	0	0	1,085	11/01/2053
31418D-6L-1	FN MA4474 - RMBS		12/01/2024	Paydown		27,289	27,289	27,895	27,823	0	(533)	0	(533)	0	27,289	0	0	0	303	11/01/2041
3142GR-KX-7	FH RJ1209 - RMBS		12/01/2024	Paydown		21,070	21,070	20,616	0	0	454	0	454	0	21,070	0	0	0	484	04/01/2054
3142GS-5S-3	FEDERAL HOME LOAN MORTGAGE CORPORATION -		12/01/2024	Paydown		2,229	2,229	2,185	0	0	45	0	45	0	2,229	0	0	0	11	10/01/2054
45129Y-3Y-0	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		12/03/2024	Call @ 100.00		15,000	15,000	16,014	0	0	(23)	0	(23)	0	15,991	0	(991)	(991)	0	07/01/2053
47770V-BR-0	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		12/02/2024	Call @ 100.00		60,000	60,000	59,048	59,114	0	82	0	82	0	59,196	0	804	804	2,900	01/01/2033
60637B-2T-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/31/2024	Call @ 100.00		65,000	65,000	71,577	71,052	0	(391)	0	(391)	0	70,662	0	(5,662)	(5,662)	2,083	05/01/2053
660043-DS-6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		01/08/2024	Adjustment		36,042	35,000	36,696	36,046	0	(3)	0	(3)	0	36,042	0	0	0	133	06/01/2039
663903-DN-9	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE		11/15/2024	Call @ 103.46		258,660	250,000	260,898	260,045	0	(806)	0	(806)	0	259,239	0	(579)	(579)	13,595	11/15/2032
70879Q-SZ-7	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		08/26/2024	Call @ 100.00		35,000	35,000	38,216	37,976	0	(150)	0	(150)	0	37,826	0	(2,826)	(2,826)	1,180	10/01/2053
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE		04/01/2024	Paydown		7,490	7,490	7,490	7,490	0	0	0	0	0	7,490	0	0	0	223	04/01/2035
88258M-AA-3	TNGUTL 23 A1 - ABS		10/01/2024	Paydown		10,784	10,784	10,784	10,784	0	0	0	0	0	10,784	0	0	0	596	04/01/2035
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,505,568	1,495,866	1,517,476	1,364,504	0	(1,078)	0	(1,078)	0	1,514,821	0	(9,253)	(9,253)	46,872	XXX
02665W-BP-5	AMERICAN HONDA FINANCE CORP		02/16/2024	Maturity @ 100.00		50,000	50,000	48,359	49,957	0	43	0	43	0	50,000	0	0	0	725	02/16/2024
037833-CR-9	APPLE INC		11/01/2024	MARKETAXESS CORPORATION		48,716	50,000	53,234	52,016	0	(533)	0	(533)	0	51,483	0	(2,767)	(2,767)	1,569	05/11/2027
05565E-BQ-7	BMW US CAPITAL LLC		04/01/2024	Maturity @ 100.00		100,000	100,000	99,953	99,996	0	4	0	4	0	100,000	0	0	0	400	04/01/2024
06051G-JR-1	BANK OF AMERICA CORP		04/22/2024	Call @ 100.00		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	244	04/22/2025

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
06406R-AS-6	BANK OF NEW YORK MELLON CORP		04/26/2024	Maturity @ 100.00		100,000	100,000	99,893	99,989	0	11	0	11	0	100,000	0	0	0	250	04/26/2024
09228Y-AB-8	BBIRD 2016-1 A - ABS	C	12/15/2024	Paydown		35,354	35,354	35,062	0	0	293	0	293	0	35,354	0	0	0	450	12/16/2041
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS		12/01/2024	Paydown		110,520	110,520	110,520	110,519	0	1	0	1	0	110,520	0	0	0	3,215	01/25/2063
12510H-AZ-3	CAUTO 243 A1 - ABS		12/15/2024	Paydown		5,000	5,000	4,916	0	0	84	0	84	0	5,000	0	0	0	26	10/15/2054
14318D-AC-3	CARMX 2023-1 A3 - ABS		12/15/2024	Paydown		133,833	133,833	133,822	133,826	0	7	0	7	0	133,833	0	0	0	5,965	10/15/2027
17327C-AN-3	CITIGROUP INC		08/01/2024	MARKETAXESS CORPORATION		49,128	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(873)	(873)	1,027	01/25/2026
194162-AN-3	COLGATE-PALMOLIVE CO		11/01/2024	MARKETAXESS CORPORATION		97,145	100,000	99,880	99,912	0	20	0	20	0	99,931	0	(2,786)	(2,786)	3,780	08/15/2027
19685W-AA-9	COLT 2021-2 A1 - CMO/RMBS		12/01/2024	Paydown		63,672	63,672	51,713	51,901	0	11,770	0	11,770	0	63,672	0	0	0	364	08/25/2066
24422E-WA-3	JOHN DEERE CAPITAL CORP		11/01/2024	MARKETAXESS CORPORATION		141,530	150,000	149,915	149,947	0	14	0	14	0	149,962	0	(8,432)	(8,432)	3,350	01/11/2027
30332Y-AC-5	FI 241 A1 - ABS		12/15/2024	Paydown		116	116	116	0	0	0	0	0	0	116	0	0	0	1	10/15/2054
34532N-AD-7	FORDO 2021-A A4 - ABS		12/15/2024	Paydown		48,700	48,700	48,697	48,699	0	1	0	1	0	48,700	0	0	0	196	09/15/2026
43813G-AD-3	HAROT 2021-1 A4 - ABS		09/23/2024	Paydown		100,000	100,000	99,995	99,999	0	1	0	1	0	100,000	0	0	0	295	01/21/2028
438516-BW-5	HONEYWELL INTERNATIONAL INC		08/15/2024	Maturity @ 100.00		100,000	100,000	99,793	99,973	0	27	0	27	0	100,000	0	0	0	2,300	08/15/2024
43990E-AA-9	HORZN 241 A - ABS	C	12/15/2024	Paydown		6,250	6,250	6,250	0	0	0	0	0	0	6,250	0	0	0	54	09/15/2049
46658D-AA-7	JPMMT 24VIS2 A1 - CMO/RMBS		12/01/2024	Paydown		15,420	15,420	15,420	0	0	0	0	0	0	15,420	0	0	0	237	11/25/2064
46658D-AC-3	JPMMT 24VIS2 A3 - RMBS		12/01/2024	Paydown		23,130	23,130	23,130	0	0	0	0	0	0	23,130	0	0	0	376	11/25/2064
58770A-AC-7	MBART 2023-1 A3 - ABS		12/15/2024	Paydown		92,549	92,549	92,538	92,542	0	7	0	7	0	92,549	0	0	0	3,767	11/15/2027
64831M-AA-0	NRZT 2022-NQM2 A1 - CMO/RMBS		12/01/2024	Paydown		20,262	20,262	20,227	20,395	0	(133)	0	(133)	0	20,262	0	0	0	354	03/27/2062
64952W-EB-5	NEW YORK LIFE GLOBAL FUNDING		04/26/2024	Maturity @ 100.00		100,000	100,000	99,941	99,994	0	6	0	6	0	100,000	0	0	0	275	04/26/2024
67116M-AN-1	OBX 23J1 A13 - RMBS		12/01/2024	Paydown		33,378	33,378	30,574	0	0	2,803	0	2,803	0	33,378	0	0	0	375	01/27/2053
708696-BZ-1	FIRSTENERGY PENNSYLVANIA ELECTRIC CO		11/01/2024	PERSHING DIV OF DLJ SEC LNDING		47,175	50,000	57,505	54,635	0	(727)	0	(727)	0	53,908	0	(6,733)	(6,733)	1,665	06/01/2029
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO		11/01/2024	MORGAN STANLEY & COMPANY		48,050	50,000	47,822	48,539	0	441	0	441	0	48,979	0	(930)	(930)	1,278	09/15/2026
753917-AB-9	RATE 24J2 A2 - RMBS		12/01/2024	Paydown		71,777	71,777	70,970	0	0	807	0	807	0	71,777	0	0	0	1,148	08/25/2054
75575R-AA-5	RCMT 2023-FL11 A - CMBS		12/26/2024	Paydown		476,691	476,691	475,499	476,666	0	24	0	24	0	476,691	0	0	0	24,890	10/25/2039
81749B-AA-9	SEMT 231 A1 - CMO/RMBS		12/01/2024	Paydown		16,436	16,436	16,261	16,264	0	171	0	171	0	16,436	0	0	0	539	01/15/2053
81749P-AB-6	SEMT 2024-9 A2 - RMBS		12/01/2024	Paydown		50,762	50,762	50,913	0	0	(151)	0	(151)	0	50,762	0	0	0	454	10/26/2054
822582-AY-8	SHELL INTERNATIONAL FINANCE BV	C	10/08/2024			0	0	0	0	0	0	0	0	0	0	0	0	0	(50)	08/12/2043
82652Q-AA-9	SRFC 211 A - ABS		10/01/2024	Various		23,010	23,636	23,629	23,630	0	2	0	2	0	23,632	0	(622)	(622)	157	11/20/2037
826935-AA-6	SRFC 2024-1 A - ABS		12/20/2024	Paydown		91,638	91,638	91,613	0	0	25	0	25	0	91,638	0	0	0	1,838	01/20/2043
85573Q-AA-8	STAR 215 A1 - CMO/RMBS		12/01/2024	Paydown		12,023	10,221	8,865	9,022	0	1,200	0	1,200	0	10,221	0	1,801	1,801	136	09/25/2066
89181J-AA-0	TPMT 231 A1 - CMO/RMBS		12/25/2024	Paydown		117,618	117,618	112,130	114,216	0	3,403	0	3,403	0	117,618	0	0	0	2,375	01/25/2063
891940-AC-2	TAOT 2023-A A3 - ABS		12/15/2024	Paydown		11,871	11,871	11,871	11,871	0	0	0	0	0	11,871	0	0	0	550	09/15/2027
89236T-FS-9	TOYOTA MOTOR CREDIT CORP		01/08/2024	Maturity @ 100.00		100,000	100,000	99,973	100,000	0	0	0	0	0	100,000	0	0	0	1,675	01/08/2024
89240B-AD-0	TAOT 2021-A A4 - ABS		12/15/2024	Paydown		149,174	149,174	149,150	149,168	0	6	0	6	0	149,174	0	0	0	433	06/15/2026
92538H-AA-8	VERUS 2021-4 A1 - CMO/RMBS		12/01/2024	Paydown		64,971	64,971	53,311	53,703	0	11,268	0	11,268	0	64,971	0	0	0	329	07/26/2066
92538K-AA-1	VERUS 2021-5 A1 - CMO/RMBS		12/01/2024	Paydown		38,380	38,379	32,141	32,369	0	6,010	0	6,010	0	38,379	0	0	0	214	09/25/2066
92539B-AA-0	VERUS 2023-1 A1 - CMO/RMBS		12/01/2024	Paydown		36,433	36,433	36,433	36,523	0	(90)	0	(90)	0	36,433	0	0	0	1,134	12/27/2067
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		07/24/2024	MORGAN STANLEY & COMPANY		47,379	50,000	49,804	49,942	0	13	0	13	0	49,955	0	(2,576)	(2,576)	1,121	06/01/2026
98164E-AD-7	WOART 2021-A A4 - ABS		08/01/2024	Wells Fargo Securities, LLC		146,109	150,000	149,986	149,996	0	2	0	2	0	149,998	0	(3,888)	(3,888)	454	09/15/2026
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,074,198	3,097,792	3,061,822	2,736,208	0	36,832	0	36,832	0	3,102,004	0	(27,806)	(27,806)	69,935	XXX
2509999997. Total - Bonds - Part 4						4,581,732	4,595,623	4,581,372	4,102,687	0	35,745	0	35,745	0	4,618,791	0	(37,059)	(37,059)	116,838	XXX
2509999998. Total - Bonds - Part 5									0											XXX
2509999999. Total - Bonds						4,581,732	4,595,623	4,581,372	4,102,687	0	35,745	0	35,745	0	4,618,791	0	(37,059)	(37,059)	116,838	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
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
03750L-10-9	APARTMENT INCOME REIT ORD		07/01/2024	Adjustment	6.000	235		226	208	17	0	0	17	0	226	0	9	9	3	
037833-10-0	APPLE ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	1,500		290	1,155	(865)	0	0	(865)	0	290	0	1,210	1,210	6	
060505-10-4	BANK OF AMERICA ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24.000	1,053		666	808	(142)	0	0	(142)	0	666	0	387	387	24	
09062X-10-3	BIOGEN ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	605		643	1,035	163	0	556	(393)	0	643	0	(37)	(37)	0	
09247X-10-1	BLACKROCK ORD		10/01/2024	Adjustment	3.000	1,233		1,233	2,435	(1,202)	0	0	(1,202)	0	1,233	0	0	0	46	
09260D-10-7	BLACKSTONE ORD		02/02/2024	Return of Capital	0.000	14		14	14	0	0	0	0	0	14	0	0	0	0	
11135F-10-1	BROADCOM ORD		12/01/2024	Adjustment	0.756	742		180	180	0	0	0	0	0	180	0	562	562	10	
126650-10-0	CVS HEALTH ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.000	533		629	948	(318)	0	0	(318)	0	629	0	(97)	(97)	32	
12769G-10-0	CAESARS ENTERTAINMENT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	166		188	234	278	0	324	(46)	0	188	0	(23)	(23)	0	
148806-10-2	CATALENT ORD		12/19/2024	Adjustment	3.000	191		118	135	(17)	0	0	(17)	0	118	0	72	72	0	
200525-10-3	COMMERCE BANCSHARES ORD		12/03/2024	Adjustment	0.190	1		8	10	(2)	0	0	(2)	0	8	0	(7)	(7)	0	
20825C-10-4	CONOCOPHILLIPS ORD		11/08/2024	Adjustment	0.590	22		27	27	0	0	0	0	0	27	0	(5)	(5)	1	
254687-10-6	WALT DISNEY ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	666		483	542	(59)	0	0	(59)	0	483	0	182	182	6	
278865-10-0	ECOLAB ORD		12/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	3	
30231G-10-2	EXXON MOBIL ORD		05/03/2024	Adjustment	0.617	72		42	0	0	0	0	0	0	42	0	30	30	0	
31488V-10-7	FERGUSON ENTERPRISES ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	520		484	0	0	0	0	0	0	484	0	36	36	2	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12.996	1,047		1,072	781	694	0	403	291	0	1,072	0	(25)	(25)	19	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES ORD		12/01/2024	Adjustment	0.330	20		13	13	0	0	0	0	0	13	0	6	6	0	
36828A-10-1	GE VERNOVA ORD		04/02/2024	Adjustment	0.249	33		10	0	0	0	0	0	0	10	0	23	23	0	
369604-30-1	GE AEROSPACE ORD		04/02/2024	Adjustment	24.995	1,358		1,358	3,190	(1,832)	0	0	(1,832)	0	1,358	0	0	0	2	
452327-10-9	ILLUMINA ORD		06/25/2024	Adjustment	4.000	898		898	557	341	0	0	341	0	898	0	0	0	0	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	68		61	131	52	0	122	(70)	0	61	0	7	7	0	
46982L-10-8	JACOBS SOLUTIONS ORD		09/30/2024	Adjustment	2.000	148		148	260	(111)	0	0	(111)	0	148	0	0	0	2	
55087P-10-4	LYFT CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	169		152	195	281	0	324	(43)	0	152	0	17	17	0	
565849-10-6	MARATHON OIL ORD		11/22/2024	Adjustment	18.000	124		124	435	(311)	0	0	(311)	0	124	0	0	0	8	
62886E-10-8	NCR VOYIX ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	70		67	85	19	0	36	(17)	0	67	0	2	2	0	
63001N-10-6	NCR ATLEOS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	68		54	49	5	0	0	5	0	54	0	14	14	0	
68389X-10-5	ORACLE ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4.000	666		205	422	(217)	0	0	(217)	0	205	0	461	461	6	
68622V-10-6	ORGANON ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10.000	150		159	144	209	0	195	15	0	159	0	(8)	(8)	11	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	578		491	465	58	0	32	26	0	491	0	88	88	19	
70432V-10-2	PAYCOM SOFTWARE ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	204		163	207	214	0	258	(44)	0	163	0	41	41	2	
707569-10-9	PENN ENTERTAINMENT ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7.000	136		130	182	350	0	402	(52)	0	130	0	5	5	0	
723787-10-7	PIONEER NATURAL RESOURCE ORD		05/03/2024	Adjustment	5.000	997		997	1,124	(127)	0	0	(127)	0	997	0	0	0	13	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
756109-10-4	REALTY INCOME REIT ORD		01/23/2024	Adjustment	0.048	3		3	3	0	0	0	0	0	3	0	0	0	0	
76680R-20-6	RINGCENTRAL CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	106		100	102	243	0	245	(2)	0	100	0	6	6	0	
829933-10-0	SIRIUSXM HOLDINGS ORD		09/10/2024	Adjustment	0.700	20		25	25	0	0	0	0	0	25	0	(5)	(5)	0	
83444M-10-1	SOLVENTUM CORPORATION		04/01/2024	Adjustment	0.500	33		28	0	0	0	0	0	0	28	0	5	5	0	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD		01/23/2024	Adjustment	4.000	192		192	175	17	0	0	17	0	192	0	0	0	3	
848637-10-4	SPLUNK ORD		03/18/2024	Adjustment	6.000	942		603	914	(311)	0	0	(311)	0	603	0	339	339	0	
858912-10-8	STERICYCLE ORD		11/05/2024	Adjustment	4.000	248		237	198	59	0	20	39	0	237	0	11	11	0	
871332-10-2	SYLVAMO ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1.000	79		27	49	(22)	0	0	(22)	0	27	0	52	52	2	
875372-20-3	TANDEM DIABETES CARE ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	73		61	59	139	0	137	2	0	61	0	12	12	0	
88160R-10-1	TESLA ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	1,238		53	745	(692)	0	0	(692)	0	53	0	1,185	1,185	0	
88579Y-10-1	3M ORD		04/01/2024	Adjustment	14.000	1,352		1,352	1,530	(178)	0	0	(178)	0	1,352	0	0	0	21	
907818-10-8	UNION PACIFIC ORD		12/01/2024	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	(4)	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6.000	753		661	943	(283)	0	0	(283)	0	661	0	92	92	39	
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	61.000	2,425		2,549	2,300	1,375	0	1,126	249	0	2,549	0	(124)	(124)	163	
926400-10-2	VICTORIA S SECRET ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	125		23	80	(56)	0	0	(56)	0	23	0	101	101	0	
928563-40-2	VMWARE CL A ORD		12/01/2024	Adjustment	3.000	436		293	427	(134)	0	0	(134)	0	293	0	143	143	0	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	102		102	287	296	0	481	(185)	0	102	0	0	0	11	
94419L-10-1	WAYFAIR CL A ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.000	133		128	185	288	0	346	(57)	0	128	0	5	5	0	
96145D-10-5	WESTROCK ORD		07/05/2024	Adjustment	12.000	614		554	498	56	0	0	56	0	554	0	60	60	7	
977852-10-2	WOLFSPEED ORD		12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	33		49	218	69	0	238	(169)	0	49	0	(16)	(16)	0	
G3421J-10-6	FERGUSON ENTERPRISES ORD		08/01/2024	Adjustment	11.000	1,911		1,911	2,124	(212)	0	0	(212)	0	1,911	0	0	0	22	
G4705A-10-0	ICON ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	419		564	566	(2)	0	0	(2)	0	564	0	(144)	(144)	0	
G54950-10-3	LINDE ORD	C	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22.000	9,169		7,297	9,036	(1,739)	0	0	(1,739)	0	7,297	0	1,873	1,873	122	
G5960L-10-3	MEDTRONIC ORD	C	12/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4	
G6095L-10-9	APTIV ORD	C	12/17/2024	Adjustment	5.000	371		371	449	(78)	0	0	(78)	0	371	0	0	0	0	
N72482-14-9	QIAGEN ORD	C	01/30/2024	Adjustment	0.970	43		41	41	(2)	0	0	(2)	0	41	0	1	1	1	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						35,105	XXX	28,556	36,923	(3,688)	0	5,244	(8,933)	0	28,556	0	6,549	6,549	608	XXX
464287-65-5	ISHARES:RUSS 2000 ETF		12/01/2024	Adjustment	48.000	7,262		7,294	7,294	0	0	0	0	0	7,294	0	(32)	(32)	71	
5319999999. Subtotal - Common Stocks - Mutual Funds - Designations Assigned by the SVO						7,262	XXX	7,294	7,294	0	0	0	0	0	7,294	0	(32)	(32)	71	XXX
04314H-85-7	ARTISAN:INTL VAL INST		11/26/2024	Adjustment	0.000	24,816		0	0	0	0	0	0	0	0	0	24,816	24,816	0	
464287-65-5	ISHARES:RUSS 2000 ETF		12/01/2024	Adjustment	(48.000)	(7,262)		(7,294)	(7,294)	0	0	0	0	0	(7,294)	0	32	32	(71)	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						17,554	XXX	(7,294)	(7,294)	0	0	0	0	0	(7,294)	0	24,848	24,848	(71)	XXX
5989999997. Total - Common Stocks - Part 4						59,920	XXX	28,556	36,923	(3,688)	0	5,244	(8,933)	0	28,556	0	31,365	31,365	608	XXX
5989999998. Total - Common Stocks - Part 5						1,277	XXX	1,917	0	0	0	0	0	0	1,917	0	(640)	(640)	3	XXX
5989999999. Total - Common Stocks						61,198	XXX	30,473	36,923	(3,688)	0	5,244	(8,933)	0	30,473	0	30,724	30,724	611	XXX
5999999999. Total - Preferred and Common Stocks						61,198	XXX	30,473	36,923	(3,688)	0	5,244	(8,933)	0	30,473	0	30,724	30,724	611	XXX
6009999999 - Totals						4,642,929	XXX	4,611,845	4,139,610	(3,688)	35,745	5,244	26,813	0	4,649,264	0	(6,335)	(6,335)	117,449	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
2509999998. Total - Bonds							0	0	0	0	0	0	0	0	0	0	0	0	0	0
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
222070-20-3	COTY CL A ORD		12/01/2024	ITG INC	12/01/2024	JP MORGAN SECURITIES INC.	0.000	0	0	0	0	0	0	0	0	0	0	0	1	0
384747-10-1	GRAIL ORD		06/25/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/08/2024	Adjustment	0.667	23	11	23	0	0	0	0	0	0	(12)	(12)	0	0
86800U-30-2	SUPER MICRO COMPUTER ORD		08/21/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/31/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2.000	1,234	606	1,234	0	0	0	0	0	0	(628)	(628)	0	0
G3421J-10-6	FERGUSON ENTERPRISES ORD		05/15/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/01/2024	Adjustment	3.000	660	660	660	0	0	0	0	0	0	0	0	2	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,917	1,277	1,917	0	0	0	0	0	0	(640)	(640)	3	0
5989999998. Total - Common Stocks								1,917	1,277	1,917	0	0	0	0	0	0	(640)	(640)	3	0
5999999999. Total - Preferred and Common Stocks								1,917	1,277	1,917	0	0	0	0	0	0	(640)	(640)	3	0
6009999999 - Totals								1,917	1,277	1,917	0	0	0	0	0	0	(640)	(640)	3	0

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	(14)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(14)	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	(14)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	(14)	XXX

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

1. January	5,549	4. April	20	7. July	3,278	10. October	5,669
2. February	5,596	5. May	0	8. August	0	11. November	(1,820)
3. March	260	6. June	1,873	9. September	0	12. December	(14)

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	53,743
316175-10-8	FIDELITY IMM:GOVT I		12/31/2024	4.250		5,515,762	14,740	56
8309999999. Subtotal - All Other Money Market Mutual Funds						6,565,762	14,740	53,799
8609999999 - Total Cash Equivalents						6,565,762	14,740	53,799

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	2,741,378	2,707,336	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	Property & Casualty	0	0	736,048	588,184
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,741,378	2,707,336	736,048	588,184
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 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0