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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

Molina Healthcare of Ohio, Inc.

NAIC Group Code 1531 (Current) 1531 (Prior) NAIC Company Code 12334 Employer's ID Number 20-0750134

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 11/19/2003 Commenced Business 10/24/2005

Statutory Home Office 3000 Corporate Exchange Drive (Street and Number), Columbus, OH, US 43231 (City or Town, State, Country and Zip Code)

Main Administrative Office 3000 Corporate Exchange Drive (Street and Number)
Columbus, OH, US 43231 (City or Town, State, Country and Zip Code), 888-562-5442-212330 (Area Code) (Telephone Number)

Mail Address 3000 Corporate Exchange Drive (Street and Number or P.O. Box), Columbus, OH, US 43231 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3000 Corporate Exchange Drive (Street and Number)
Columbus, OH, US 43231 (City or Town, State, Country and Zip Code), 888-562-5442-212330 (Area Code) (Telephone Number)

Internet Website Address www.molinahealthcare.com

Statutory Statement Contact Aarati M Mehta (Name), 614-392-3818 (Area Code) (Telephone Number)
aarati.mehta@molinahealthcare.com (E-mail Address), 562-437-7235 (FAX Number)

OFFICERS

President Ami Lee Cole Secretary Jeffrey Don Barlow
Chief Financial Officer Cassie Lynn Lighton #

OTHER

DIRECTORS OR TRUSTEES

Ami Lee Cole | Mark William Bloom M.D. | John Patrick Sivori #

State of Ohio
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.

Ami Lee Cole	Cassie Lynn Lighton	Jeffrey Don Barlow
President	Chief Financial Officer	Secretary

Subscribed and sworn to before me this 31st day of January, 2022

Linda A. Gulley

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.....

LINDA A GULLEY - NOTARY PUBLIC
MY COMMISSION EXPIRES 09/27/2024
STATE OF OHIO

NOTARIAL SEAL
STATE OF OHIO

HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

Molina Healthcare of Ohio, Inc.

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aarati.mehta@molinahealthcare.com (E-mail Address), 562-437-7235 (FAX Number)

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County of Franklin SS

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Ami Lee Cole	Cassie Lynn Lighton	Jeffrey Don Barlow
President	Chief Financial Officer	Secretary

Subscribed and sworn to before me this
_____ day of _____

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

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

State of California
County of Sacramento

Subscribed and sworn to (or affirmed) before me on this 31st day of January, 20 21, by Jeff Barlow,

proved to me on the basis of satisfactory evidence to be the person(s) who appeared before me.

MICHELLE LUCINDA LEVENTON
Notary Public - California
Sacramento County
Commission # 2345609
My Comm. Expires Feb 7, 2023

(Seal) Signature

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	8,405,228	1.483	8,405,228	0	8,405,228	1.483
1.02 All other governments	8,779,210	1.549	8,779,210	0	8,779,210	1.549
1.03 U.S. states, territories and possessions, etc. guaranteed	6,288,069	1.110	6,288,069	0	6,288,069	1.110
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,739,917	0.484	2,739,917	0	2,739,917	0.484
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	51,924,438	9.164	51,924,438	0	51,924,438	9.164
1.06 Industrial and miscellaneous	167,091,369	29.491	167,091,369	0	167,091,369	29.491
1.07 Hybrid securities		0.000			0	0.000
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated Bank loans		0.000			0	0.000
1.11 Total long-term bonds	245,228,231	43.282	245,228,231	0	245,228,231	43.282
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			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)		0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			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	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	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)	(13,016,172)	(2.297)	(13,016,172)		(13,016,172)	(2.297)
6.02 Cash equivalents (Schedule E, Part 2)	259,778,501	45.850	259,778,501		259,778,501	45.850
6.03 Short-term investments (Schedule DA)	74,593,255	13.165	74,593,255		74,593,255	13.165
6.04 Total cash, cash equivalents and short-term investments	321,355,584	56.718	321,355,584	0	321,355,584	56.718
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	566,583,815	100.000	566,583,815	0	566,583,815	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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 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)	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		171,819,648
2.	Cost of bonds and stocks acquired, Part 3, Column 7		140,465,114
3.	Accrual of discount		44,309
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		
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		869,996
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		66,897,053
7.	Deduct amortization of premium		1,231,692
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		
	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		
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		157,909
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		245,228,231
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		245,228,231

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	8,405,228	8,400,022	8,407,956	8,410,000
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries	8,779,210	8,732,708	8,785,636	8,750,000
	4. Totals	17,184,438	17,132,730	17,193,592	17,160,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	6,288,069	6,296,702	6,757,373	6,200,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,739,917	2,740,117	2,751,174	2,750,000
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	51,924,438	51,707,785	52,063,518	50,452,223
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	154,746,423	155,156,427	155,528,032	152,717,928
	9. Canada	1,749,158	1,732,529	1,748,965	1,750,000
	10. Other Countries	10,595,788	10,603,331	10,682,095	10,500,000
	11. Totals	167,091,369	167,492,287	167,959,092	164,967,928
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	245,228,231	245,369,621	246,724,749	241,530,151
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	245,228,231	245,369,621	246,724,749	

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 11.7	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	61,714,241	2,990,332	0	0	0	XXX	64,704,573	20.1	113,580,474	39.9	64,704,573	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	61,714,241	2,990,332	0	0	0	XXX	64,704,573	20.1	113,580,474	39.9	64,704,573	0
2. All Other Governments												
2.1 NAIC 1	2,099,519	8,779,210	0	0	0	XXX	10,878,729	3.4	0	0.0	8,779,210	2,099,519
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	2,099,519	8,779,210	0	0	0	XXX	10,878,729	3.4	0	0.0	8,779,210	2,099,519
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	3,083,409	949,684	2,254,976	0	0	XXX	6,288,069	2.0	6,182,167	2.2	6,288,069	0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	3,083,409	949,684	2,254,976	0	0	XXX	6,288,069	2.0	6,182,167	2.2	6,288,069	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	1,989,916	750,000	0	0	XXX	2,739,916	0.9	1,028,670	0.4	2,739,916	0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	0	1,989,916	750,000	0	0	XXX	2,739,916	0.9	1,028,670	0.4	2,739,916	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	5,733,113	28,107,741	13,585,014	4,497,058	1,511	XXX	51,924,437	16.1	35,915,751	12.6	51,924,437	0
5.2 NAIC 2						XXX	0	0.0	0	0.0		0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	5,733,113	28,107,741	13,585,014	4,497,058	1,511	XXX	51,924,437	16.1	35,915,751	12.6	51,924,437	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 11.7	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	48,677,546	96,679,111	8,662,048	0	0	XXX	154,018,705	47.9	104,476,330	36.7	96,527,105	57,491,600
6.2 NAIC 2	11,514,085	19,367,626	384,832	0	0	XXX	31,266,543	9.7	23,801,722	8.4	31,266,543	0
6.3 NAIC 3						XXX	0	0.0	0	0.0		0
6.4 NAIC 4						XXX	0	0.0	0	0.0		0
6.5 NAIC 5						XXX	0	0.0	0	0.0		0
6.6 NAIC 6						XXX	0	0.0	0	0.0		0
6.7 Totals	60,191,631	116,046,737	9,046,880	0	0	XXX	185,285,248	57.6	128,278,052	45.0	127,793,648	57,491,600
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2						XXX	0	0.0	0	0.0		0
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	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						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	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
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		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						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	0	0.0		0
10.5 NAIC 5						XXX	0	0.0	0	0.0		0
10.6 NAIC 6						XXX	0	0.0	0	0.0		0
10.7 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 121,307,828	139,495,994	25,252,038	4,497,058	1,511	0	290,554,429	90.3	XXX	XXX	230,963,310	59,591,119
11.2 NAIC 2	(d) 11,514,085	19,367,626	384,832	0	0	0	31,266,543	9.7	XXX	XXX	31,266,543	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	132,821,913	158,863,620	25,636,870	4,497,058	1,511	0	(b) 321,820,972	100.0	XXX	XXX	262,229,853	59,591,119
11.8 Line 11.7 as a % of Col. 7	41.3	49.4	8.0	1.4	0.0	0.0	100.0	XXX	XXX	XXX	81.5	18.5
12. Total Bonds Prior Year												
12.1 NAIC 1	142,307,500	88,981,215	29,113,632	774,825	6,220	0	XXX	XXX	261,183,392	91.6	230,349,778	30,833,614
12.2 NAIC 2	4,073,234	19,728,488	0	0	0	0	XXX	XXX	23,801,722	8.4	21,765,020	2,036,702
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	146,380,734	108,709,703	29,113,632	774,825	6,220	0	XXX	XXX	(b) 284,985,114	100.0	252,114,798	32,870,316
12.8 Line 12.7 as a % of Col. 9	51.4	38.1	10.2	0.3	0.0	0.0	XXX	XXX	100.0	XXX	88.5	11.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	94,662,462	110,294,323	21,507,957	4,497,058	1,511	0	230,963,311	71.8	230,349,778	80.8	230,963,311	XXX
13.2 NAIC 2	11,514,085	19,367,626	384,832	0	0	0	31,266,543	9.7	21,765,020	7.6	31,266,543	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	106,176,547	129,661,949	21,892,789	4,497,058	1,511	0	262,229,854	81.5	252,114,798	88.5	262,229,854	XXX
13.8 Line 13.7 as a % of Col. 7	40.5	49.4	8.3	1.7	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	33.0	40.3	6.8	1.4	0.0	0.0	81.5	XXX	XXX	XXX	81.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	26,645,366	29,201,671	3,744,081	0	0	0	59,591,118	18.5	30,833,614	10.8	XXX	59,591,118
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	2,036,702	0.7	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	26,645,366	29,201,671	3,744,081	0	0	0	59,591,118	18.5	32,870,316	11.5	XXX	59,591,118
14.8 Line 14.7 as a % of Col. 7	44.7	49.0	6.3	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	8.3	9.1	1.2	0.0	0.0	0.0	18.5	XXX	XXX	XXX	XXX	18.5

(a) Includes $ 59,591,119 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year of bonds with Z designations and $ ..... 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 $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ ..... current year, $ ..... 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 $ 74,593,254 ; NAIC 2 $ 1,999,486 ; 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 11.08	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	61,714,241	2,990,332	0	0	0	XXX	64,704,573	20.1	113,580,474	39.9	64,704,573	0
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	61,714,241	2,990,332	0	0	0	XXX	64,704,573	20.1	113,580,474	39.9	64,704,573	0
2. All Other Governments												
2.01 Issuer Obligations	2,099,519	8,779,210	0	0	0	XXX	10,878,729	3.4	0	0.0	8,779,210	2,099,519
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	2,099,519	8,779,210	0	0	0	XXX	10,878,729	3.4	0	0.0	8,779,210	2,099,519
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	3,083,409	949,684	2,254,976	0	0	XXX	6,288,069	2.0	6,182,167	2.2	6,288,069	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	3,083,409	949,684	2,254,976	0	0	XXX	6,288,069	2.0	6,182,167	2.2	6,288,069	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	1,989,916	750,000	0	0	XXX	2,739,916	0.9	1,028,670	0.4	2,739,916	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	0	1,989,916	750,000	0	0	XXX	2,739,916	0.9	1,028,670	0.4	2,739,916	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	14,067,269	5,216,712	0	0	XXX	19,283,981	6.0	6,347,624	2.2	19,283,981	0
5.02 Residential Mortgage-Backed Securities	5,733,113	14,040,472	8,368,303	4,497,058	1,511	XXX	32,640,457	10.1	23,320,157	8.2	32,640,457	0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	6,247,970	2.2		0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
5.05 Totals	5,733,113	28,107,741	13,585,015	4,497,058	1,511	XXX	51,924,438	16.1	35,915,751	12.6	51,924,438	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	49,215,008	86,004,245	5,302,799	0	0	XXX	140,522,052	43.7	92,777,745	32.6	107,783,989	32,738,063
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.03 Commercial Mortgage-Backed Securities	0	11,573,920	0	0	0	XXX	11,573,920	3.6	13,821,526	4.8	7,573,920	4,000,000
6.04 Other Loan-Backed and Structured Securities	10,976,623	18,468,571	3,744,081	0	0	XXX	33,189,275	10.3	21,678,781	7.6	12,435,740	20,753,535
6.05 Totals	60,191,631	116,046,736	9,046,880	0	0	XXX	185,285,247	57.6	128,278,052	45.0	127,793,649	57,491,598
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	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						XXX	0	0.0	0	0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	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 11.08	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
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	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. Total Bonds Current Year												
11.01 Issuer Obligations	116,112,177	114,780,656	13,524,487	0	0	XXX	244,417,320	75.9	XXX	XXX	209,579,738	34,837,582
11.02 Residential Mortgage-Backed Securities	5,733,113	14,040,472	8,368,303	4,497,058	1,511	XXX	32,640,457	10.1	XXX	XXX	32,640,457	0
11.03 Commercial Mortgage-Backed Securities	0	11,573,920	0	0	0	XXX	11,573,920	3.6	XXX	XXX	7,573,920	4,000,000
11.04 Other Loan-Backed and Structured Securities	10,976,623	18,468,571	3,744,081	0	0	XXX	33,189,275	10.3	XXX	XXX	12,435,740	20,753,535
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	132,821,913	158,863,619	25,636,871	4,497,058	1,511	0	321,820,972	100.0	XXX	XXX	262,229,855	59,591,117
11.09 Line 11.08 as a % of Col. 7	41.3	49.4	8.0	1.4	0.0	0.0	100.0	XXX	XXX	XXX	81.5	18.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	137,492,667	73,667,549	8,756,464	0	0	XXX	XXX	XXX	219,916,680	77.2	202,273,404	17,643,276
12.02 Residential Mortgage-Backed Securities	6,747,641	12,320,314	3,471,157	774,825	6,220	XXX	XXX	XXX	23,320,157	8.2	23,320,157	0
12.03 Commercial Mortgage-Backed Securities	95,332	3,558,608	16,415,556	0	0	XXX	XXX	XXX	20,069,496	7.0	18,021,836	2,047,660
12.04 Other Loan-Backed and Structured Securities	2,045,094	19,163,232	470,455	0	0	XXX	XXX	XXX	21,678,781	7.6	8,499,400	13,179,381
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	146,380,734	108,709,703	29,113,632	774,825	6,220	0	XXX	XXX	284,985,114	100.0	252,114,797	32,870,317
12.09 Line 12.08 as a % of Col. 9	51.4	38.1	10.2	0.3	0.0	0.0	XXX	XXX	100.0	XXX	88.5	11.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	91,318,390	104,736,860	13,524,487	0	0	XXX	209,579,737	65.1	202,273,404	71.0	209,579,737	XXX
13.02 Residential Mortgage-Backed Securities	5,733,113	14,040,473	8,368,303	4,497,058	1,511	XXX	32,640,458	10.1	23,320,157	8.2	32,640,458	XXX
13.03 Commercial Mortgage-Backed Securities	0	7,573,920	0	0	0	XXX	7,573,920	2.4	18,021,836	6.3	7,573,920	XXX
13.04 Other Loan-Backed and Structured Securities	9,125,043	3,310,697	0	0	0	XXX	12,435,740	3.9	8,499,400	3.0	12,435,740	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	106,176,546	129,661,950	21,892,790	4,497,058	1,511	0	262,229,855	81.5	252,114,797	88.5	262,229,855	XXX
13.09 Line 13.08 as a % of Col. 7	40.5	49.4	8.3	1.7	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	33.0	40.3	6.8	1.4	0.0	0.0	81.5	XXX	XXX	XXX	81.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	24,793,787	10,043,796	0	0	0	XXX	34,837,583	10.8	17,643,276	6.2	XXX	34,837,583
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	4,000,000	0	0	0	XXX	4,000,000	1.2	2,047,660	0.7	XXX	4,000,000
14.04 Other Loan-Backed and Structured Securities	1,851,580	15,157,874	3,744,081	0	0	XXX	20,753,535	6.4	13,179,381	4.6	XXX	20,753,535
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	26,645,367	29,201,670	3,744,081	0	0	0	59,591,118	18.5	32,870,317	11.5	XXX	59,591,118
14.09 Line 14.08 as a % of Col. 7	44.7	49.0	6.3	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	8.3	9.1	1.2	0.0	0.0	0.0	18.5	XXX	XXX	XXX	XXX	18.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	162,853,788	162,853,788	0	0	0
3. Accrual of discount	38,791	38,791	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(38)	(38)	0	0	0
6. Deduct consideration received on disposals	88,299,286	88,299,286	0	0	0
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	74,593,255	74,593,255	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	74,593,255	74,593,255	0	0	0

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

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	367,198,848	113,165,466	254,033,382	0
2. Cost of cash equivalents acquired	3,442,421,989	266,456,925	3,175,965,064	0
3. Accrual of discount	29,693	29,693	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	602	602	0	0
6. Deduct consideration received on disposals	3,549,872,631	377,653,200	3,172,219,431	0
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	259,778,501	1,999,486	257,779,015	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	259,778,501	1,999,486	257,779,015	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
912828-YF-1	UNITED STATES TREASURY NOTE				1.A	416,289	100.8440	413,459	410,000	414,154	0	(2,136)	0	0	1.500	0.056	MS	1,835	3,075	08/20/2021	09/15/2022
91282C-AC-5	US TREASURY N/B				1.A	5,001,384	99.9380	4,996,875	5,000,000	5,000,742	0	(642)	0	0	0.125	0.099	JJ	2,615	3,125	06/29/2021	07/31/2022
91282C-BG-5	US TREASURY N/B				1.A	2,990,283	99.6560	2,989,688	3,000,000	2,990,332	0	49	0	0	0.125	0.424	JJ	1,569	0	12/29/2021	01/31/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,407,956	XXX	8,400,022	8,410,000	8,405,228	0	(2,729)	0	0	XXX	XXX	XXX	6,019	6,200	XXX	XXX
0599999. Total - U.S. Government Bonds						8,407,956	XXX	8,400,022	8,410,000	8,405,228	0	(2,729)	0	0	XXX	XXX	XXX	6,019	6,200	XXX	XXX
045167-FG-3	ASIAN DEVELOPMENT BANK		D		1.A FE	1,998,920	99.0980	1,981,952	2,000,000	1,999,004	0	84	0	0	0.625	0.643	AO	2,951	0	09/28/2021	10/08/2024
4581X0-DF-2	INTER-AMERICAN DEVEL BK		D		1.A FE	791,656	103.7210	777,908	750,000	783,425	0	(8,231)	0	0	2.625	0.430	JJ	9,023	9,844	06/25/2021	01/16/2024
459058-JV-6	INTL BK RECON & DEVELOP		D		1.A FE	1,995,860	99.4340	1,988,688	2,000,000	1,997,301	0	1,441	0	0	0.125	0.229	AO	493	1,260	04/13/2021	04/20/2023
500769-JN-5	KFW		D		1.A FE	3,999,200	99.6040	3,984,160	4,000,000	3,999,480	0	280	0	0	0.250	0.260	AO	1,833	5,278	04/08/2021	04/25/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						8,785,636	XXX	8,732,708	8,750,000	8,779,210	0	(6,426)	0	0	XXX	XXX	XXX	14,300	16,382	XXX	XXX
1099999. Total - All Other Government Bonds						8,785,636	XXX	8,732,708	8,750,000	8,779,210	0	(6,426)	0	0	XXX	XXX	XXX	14,300	16,382	XXX	XXX
20772G-4X-3	CONNECTICUT ST			1	1.D FE	3,552,210	104.3960	3,131,880	3,000,000	3,083,409	0	(89,207)	0	0	5.200	2.120	JD	13,000	156,000	06/23/2016	12/01/2022
419792-B2-1	HAWAII ST			1	1.C FE	1,500,000	99.1440	1,487,160	1,500,000	1,500,000	0	0	0	0	1.535	1.535	AO	5,053	0	09/30/2021	10/01/2027
68609T-N6-1	OREGON ST			1	1.B FE	400,000	98.8910	395,564	400,000	400,000	0	0	0	0	0.434	0.434	MN	289	1,017	03/17/2021	05/01/2024
68609T-N8-7	OREGON ST			1	1.B FE	250,000	99.1600	247,900	250,000	250,000	0	0	0	0	1.024	1.024	MN	427	1,500	03/17/2021	05/01/2026
70914P-W6-5	PENNSYLVANIA ST			1	1.D FE	755,505	98.4910	738,683	750,000	754,976	0	(529)	0	0	1.450	1.326	FA	4,531	2,145	05/18/2021	08/01/2027
97705M-UK-9	WISCONSIN ST			1	1.B FE	299,658	98.5050	295,515	300,000	299,684	0	26	0	0	0.650	0.682	MN	325	1,213	09/22/2021	05/01/2025
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						6,757,373	XXX	6,296,702	6,200,000	6,288,069	0	(89,710)	0	0	XXX	XXX	XXX	23,625	161,875	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						6,757,373	XXX	6,296,702	6,200,000	6,288,069	0	(89,710)	0	0	XXX	XXX	XXX	23,625	161,875	XXX	XXX
161398-KE-1	CHARTIERS VLY PA SCH DIST				1.D FE	250,000	99.8210	249,553	250,000	250,000	0	0	0	0	1.821	1.821	AO	961	1,682	04/29/2021	10/15/2028
228130-GX-2	CROWLEY TX INDEP SCH DIST				1.A FE	275,398	109.9940	274,985	250,000	266,537	0	(4,401)	0	0	4.000	2.075	FA	4,167	10,000	12/04/2019	08/01/2025
494791-SQ-0	KING CNTY WA PUBLIC HOSP DIST				1.D FE	250,000	99.7310	249,328	250,000	250,000	0	0	0	0	1.680	1.680	JD	747	0	10/14/2021	12/01/2027
494791-SR-8	KING CNTY WA PUBLIC HOSP DIST				1.D FE	250,000	99.6320	249,080	250,000	250,000	0	0	0	0	1.880	1.880	JD	836	0	10/14/2021	12/01/2028
736679-LB-5	PORTLAND OR	@			1.A FE	715,725	95.4400	715,800	750,000	721,869	0	6,144	0	0	0.000	1.122	N/A	0	0	03/24/2021	06/01/2025
774285-7M-6	ROCKWALL TX INDEP SCH DIST				1.A FE	273,578	108.9330	272,333	250,000	264,599	0	(4,483)	0	0	4.000	2.059	FA	3,778	10,000	12/05/2019	02/15/2025
829596-XJ-9	SIOUX FALLS SD SCH DIST #49-5				1.B FE	500,000	98.5990	492,995	500,000	500,000	0	0	0	0	1.065	1.065	FA	2,219	784	05/21/2021	08/01/2026
84055Q-GS-3	S TX CMNTY CLG DIST	@			1.C FE	236,473	94.4170	236,043	250,000	236,912	0	439	0	0	0.000	1.490	N/A	0	0	10/15/2021	08/15/2025
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,751,174	XXX	2,740,117	2,750,000	2,739,917	0	(2,301)	0	0	XXX	XXX	XXX	12,708	22,466	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						2,751,174	XXX	2,740,117	2,750,000	2,739,917	0	(2,301)	0	0	XXX	XXX	XXX	12,708	22,466	XXX	XXX
010268-CN-8	ALABAMA FEDERAL AID HIGHWAY FI			1	1.C FE	500,023	99.4020	497,010	500,000	500,021	0	(1)	0	0	1.268	1.267	MS	1,356	0	10/13/2021	09/01/2026
040484-YP-6	ARIZONA BRD OF RGTS UNIV ARIZO			1	1.D FE	250,000	98.3410	245,853	250,000	250,000	0	0	0	0	1.080	1.080	JD	225	1,493	04/23/2021	06/01/2026
13032U-VC-9	CALIFORNIA ST HLTH FACS FING A			1	1.D FE	250,000	102.8780	257,195	250,000	250,000	0	0	0	0	2.211	2.211	JD	461	5,528	11/20/2019	06/01/2025
13034A-L5-7	CALIFORNIA ST INFRASTRUCTURE &			1	1.A FE	514,923	98.8410	509,031	515,000	514,929	0	6	0	0	0.645	0.650	AO	830	0	10/01/2021	10/01/2024
198504-A2-8	COLUMBIA SC WTRWKS & SWR SYS			1	1.B FE	250,000	102.1830	255,458	250,000	250,000	0	0	0	0	2.012	2.012	FA	2,096	5,030	11/21/2019	02/01/2024
21221M-GC-8	CONTRA COSTA CA TRANSPRTN AUTH			1	1.B FE	250,000	98.3270	245,818	250,000	250,000	0	0	0	0	1.050	1.050	MS	875	496	06/03/2021	03/01/2026
235036-4P-2	DALLAS-FORT WORTH TX INTERNATI			1	1.E FE	260,695	103.2460	258,115	250,000	259,867	0	(828)	0	0	2.434	1.817	MN	1,014	3,043	05/18/2021	11/01/2028
303891-E3-5	FAIRFAX CNTY VA WTR AUTH WTR R			1	1.A FE	250,000	102.9970	257,493	250,000	250,000	0	0	0	0	2.106	2.106	AO	1,316	5,265	11/20/2019	04/01/2025
38122N-A7-7	GOLDEN ST TOBACCO SECURITIZATI			1	1.D FE	550,000	100.0060	550,033	550,000	550,000	0	0	0	0	1.400	1.400	JD	642	1,155	09/30/2021	06/01/2025
46247S-BC-7	IOWA ST FIN AUTH REVENUE				1.A FE	250,000	98.4180	246,045	250,000	250,000	0	0	0	0	1.014	1.014	FA	1,570	0	05/05/2021	08/01/2026
491552-S7-1	KENTUCKY ST TURNPIKE AUTH ECON				1.D FE	470,000	98.2270	461,667	470,000	470,000	0	0	0	0	1.418	1.418	JJ	1,463	0	09/22/2021	07/01/2027
491552-S8-9	KENTUCKY ST TURNPIKE AUTH ECON				1.D FE	510,000	98.0000	499,800	510,000	510,000	0	0	0	0	1.668	1.668	JJ	1,867	0	09/22/2021	07/01/2028
59447T-CU-5	MICHIGAN ST FIN AUTH REVENUE			1	1.C FE	2,451,105	107.6530	2,422,193	2,250,000	2,438,512	0	(12,593)	0	0	3.396	1.060	MS	25,470	0	09/29/2021	09/01/2026
59447T-CV-3	MICHIGAN ST FIN AUTH REVENUE			1	1.C FE	818,370	107.8340	808,755	750,000	814,275	0	(4,095)	0	0	3.546	1.152	MS	8,865	0	10/01/2021	09/01/2027
631663-RJ-2	NASSAU CNTY NY INTERIM FIN AUT			1	1.A FE	750,353	96.8830	726,623	750,000	750,343	0	(10)	0	0	1.278	1.271	MN	1,225	4,793	09/22/2021	11/15/2028
646140-DR-1	NEW JERSEY ST TURNPIKE AUTH TU				1.F FE	1,478,408	97.6100	1,464,150	1,500,000	1,480,398	0	1,990	0	0	1.483	1.713	JJ	11,123	9,083	05/19/2021	01/01/2028
64971W-FM-7	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	264,088	105.7210	264,303	250,000	257,945	0	(2,964)	0	0	3.340	2.070	FA	3,479	8,350	11/22/2019	08/01/2025
64971W-TD-2	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	533,980	105.8650	529,325	500,000	528,438	0	(5,542)	0	0	3.250	1.360	FA	6,771	8,125	05/17/2021	02/01/2028
64971X-SZ-2	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	255,069	97.7790	249,336	255,000	255,068	0	(1)	0	0	1.650	1.646	MN	701	2,104	09/21/2021	05/01/2029
64985T-DD-0	NEW YORK ST URBAN DEV CORP SAL			1	1.B FE	1,000,000	99.2810	992,810	1,000,000	1,000,000	0	0	0	0	1.550	1.550	MS	3,014	0	10/15/2021	03/15/2027
650009-S2-0	NEW YORK ST THRUWAY AUTH			1	1.F FE	262,218	103.4700	258,675	250,000	261,599	0	(618)	0	0	2.406	1.214	JJ	3,008	0	10/07/2021	01/01/2026

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
650035-4W-5	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	4,926,150	106.4520	4,790,340	4,500,000	4,874,427	0	(51,723)	0	0	3.170	1.138	MS	42,003	71,325	05/24/2021	03/15/2026
68607V-2Q-7	OREGON ST DEPT OF ADMIN SVCS L			1	1.C FE	750,000	98.8950	741,713	750,000	750,000	0	0	0	0	1.119	1.119	AO	2,098	3,590	04/14/2021	04/01/2026
71883R-RR-6	PHOENIX AZ CIVIC IMPT CORP WTR			1	1.C FE	250,000	99.8100	249,525	250,000	250,000	0	0	0	0	1.382	1.382	JJ	1,728	211	05/19/2021	07/01/2027
72178J-AE-3	PIMA CNTY AZ PLEDGED REVENUE O				1.B FE	250,000	98.7790	246,948	250,000	250,000	0	0	0	0	1.130	1.130	MN	471	1,208	04/22/2021	05/01/2026
759911-4T-4	REGL TRANSPRTN AUTH IL				1.C FE	332,171	105.8040	327,992	310,000	331,162	0	(1,009)	0	0	3.000	1.401	JD	775	1,240	09/29/2021	06/01/2026
76913D-FX-0	RIVERSIDE CNTY CA INFRASTRUCTU				1.D FE	250,000	100.1900	250,475	250,000	250,000	0	0	0	0	1.474	1.474	MN	737	0	09/29/2021	11/01/2026
880558-NV-9	TENNESSEE ST SCH BOND AUTH			1	1.B FE	245,445	96.4780	241,195	250,000	245,961	0	516	0	0	0.727	1.071	MN	303	1,247	05/11/2021	11/01/2026
882669-BX-1	TEXAS ST PUBLIC FIN AUTH LEASE				1.B FE	240,128	96.7400	241,850	250,000	241,036	0	909	0	0	1.430	1.975	FA	1,490	2,165	03/19/2021	02/01/2029
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						19,363,126	XXX	19,089,726	18,610,000	19,283,981	0	(75,963)	0	0	XXX	XXX	XXX	126,976	135,451	XXX	XXX
3132CW-HM-9	UMBS - POOL SB0236			4	1.A FE	1,957,505	104.9110	1,961,383	1,869,576	1,953,988	0	(24,625)	0	0	2.500	1.100	MON	3,895	46,739	03/09/2020	05/01/2033
3132D5-4L-3	UMBS - POOL SB8027			4	1.A FE	256,783	104.5080	261,655	250,367	256,783	0	(4,014)	0	0	3.000	1.863	MON	626	7,511	12/13/2019	01/01/2035
3133KY-R2-7	FHLMC POOL RB5005			4	1.A FE	717,932	104.3510	740,037	709,178	717,932	0	(6,273)	0	0	3.000	2.419	MON	1,773	21,275	06/12/2019	07/01/2039
3133KY-VY-2	UMBS - FR RB5131			4	1.A FE	3,032,640	101.2910	2,990,930	2,952,821	3,032,492	0	(1,063)	0	0	2.000	1.537	MON	4,921	9,843	09/22/2021	10/01/2041
3133KY-WA-3	UMBS - POOL RB5141			4	1.A FE	1,013,125	101.2910	1,012,906	1,000,000	1,013,125	0	0	0	0	2.000	1.761	MON	1,667	0	12/17/2021	01/01/2042
3136AG-FU-1	FANNIE MAE 13-92 DA			4	1.A FE	1,122,760	104.9500	1,122,063	1,069,136	1,102,539	0	(19,687)	0	0	4.000	2.036	MON	3,564	42,765	07/01/2019	05/25/2042
3136AV-SG-5	FANNIE MAE 17-11 DA			4	1.A FE	332,522	100.3650	332,177	330,970	330,970	0	(1,058)	0	0	2.500	2.079	MON	690	8,274	06/21/2019	07/25/2040
3136B4-XK-9	FANNIE MAE 19-32 PA			4	1.A FE	2,326,625	104.5890	2,340,509	2,237,812	2,308,924	0	(36,348)	0	0	3.500	2.393	MON	6,527	78,323	06/24/2019	10/25/2048
3140Q7-SW-8	UMBS - POOL CA0532			4	1.A FE	638,624	106.4380	660,617	620,659	638,624	0	(13,068)	0	0	3.500	1.998	MON	1,810	21,723	06/13/2019	10/01/2047
3140QK-ZZ-4	UMBS - POOL CB0759			4	1.A FE	958,891	102.5910	949,003	925,033	958,560	0	(2,243)	0	0	2.000	1.229	MON	1,542	6,167	08/06/2021	06/01/2036
3140X4-M4-5	UMBS - POOL FM1278			4	1.A FE	737,467	105.3790	756,568	717,948	737,467	0	(8,992)	0	0	3.000	1.952	MON	1,795	21,538	09/17/2019	07/01/2034
3140XB-TR-1	UMBS - POOL FM7759			4	1.A FE	2,951,204	102.5160	2,923,140	2,851,405	2,948,190	0	(8,079)	0	0	2.000	1.328	MON	4,752	28,514	06/25/2021	07/01/2036
31418D-FM-9	UMBS - POOL MA3771			4	1.A FE	795,655	103.6640	805,549	777,078	795,655	0	(14,007)	0	0	3.000	1.901	MON	1,943	23,312	08/08/2019	09/01/2039
31418D-GG-1	UMBS - POOL MA3798			4	1.A FE	424,412	104.5540	433,775	414,883	424,412	0	(6,381)	0	0	3.000	1.889	MON	1,037	12,446	09/26/2019	10/01/2034
31418D-LL-4	UMBS - POOL MA3930			4	1.A FE	1,104,018	103.4740	1,121,689	1,084,031	1,104,018	0	(12,904)	0	0	2.500	1.655	MON	2,258	27,101	03/12/2020	02/01/2035
31418D-MD-1	UMBS - POOL MA3955			4	1.A FE	1,041,622	103.4880	1,057,305	1,021,668	1,041,622	0	(13,153)	0	0	2.500	1.572	MON	2,128	25,542	03/13/2020	03/01/2035
31418D-YH-9	UMBS - POOL MA4311			4	1.A FE	11,423,305	101.0720	11,305,499	11,185,611	11,412,362	0	(27,538)	0	0	2.000	1.636	MON	18,643	167,784	03/17/2021	04/01/2041
31418D-Z9-6	UMBS - POOL MA4367			4	1.A FE	1,865,302	101.0530	1,843,254	1,824,047	1,862,794	0	(6,275)	0	0	1.500	0.904	MON	2,280	15,960	05/21/2021	06/01/2031
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						32,700,392	XXX	32,618,059	31,842,223	32,640,457	0	(205,708)	0	0	XXX	XXX	XXX	61,851	564,817	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						52,063,518	XXX	51,707,785	50,452,223	51,924,438	0	(281,671)	0	0	XXX	XXX	XXX	188,827	700,268	XXX	XXX
00206R-CM-2	AT&T INC			1	2.B FE	2,530,025	100.7840	2,519,598	2,500,000	2,502,293	0	(6,847)	0	0	3.000	2.720	JD	208	75,000	09/22/2017	06/30/2022
00287Y-BM-0	ABBVIE INC			1	2.B FE	999,020	101.2740	1,012,741	1,000,000	999,703	0	327	0	0	2.300	2.334	MN	2,556	23,000	11/12/2019	11/21/2022
00287Y-BZ-1	ABBVIE INC			1	2.B FE	1,056,740	103.4600	1,034,602	1,000,000	1,049,073	0	(7,667)	0	0	2.600	0.827	MN	2,889	13,000	07/19/2021	11/21/2024
02665W-CY-5	AMERICAN HONDA FINANCE			1	1.G FE	3,996,320	100.8010	4,032,040	4,000,000	3,999,384	0	1,240	0	0	2.200	2.232	JD	978	88,000	06/24/2019	06/27/2022
03027X-BR-0	AMERICAN TOWER CORP			1	2.C FE	248,703	98.0120	245,030	250,000	248,768	0	66	0	0	1.450	1.559	MS	947	0	09/23/2021	09/15/2026
037833-CU-2	APPLE INC			1	1.B FE	1,068,160	104.2270	1,042,274	1,000,000	1,051,470	0	(16,690)	0	0	2.850	0.489	MN	3,958	28,500	04/09/2021	05/11/2024
053015-AG-8	AUTOMATIC DATA PROCESSNG			1	1.D FE	996,980	99.6900	996,895	1,000,000	997,237	0	257	0	0	1.700	1.746	MN	2,172	8,547	05/11/2021	05/15/2028
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	528,330	103.2370	516,184	500,000	522,076	0	(6,254)	0	0	2.500	0.715	FA	5,208	6,250	04/09/2021	08/01/2024
05565E-AW-5	BMW US CAPITAL LLC			1	1.F FE	4,135,280	103.2060	4,128,248	4,000,000	4,045,568	0	(37,020)	0	0	3.450	2.479	AO	30,283	138,000	07/10/2019	04/12/2023
06051G-HW-2	BANK OF AMERICA CORP			1	1.F FE	500,000	102.6280	513,139	500,000	500,000	0	0	0	0	2.456	2.456	AO	2,354	12,280	10/17/2019	10/22/2025
06051G-JK-6	BANK OF AMERICA CORP			1	1.F FE	3,711,158	97.9720	3,673,965	3,750,000	3,717,342	0	6,185	0	0	1.197	1.432	AO	8,354	40,698	06/28/2021	10/24/2026
06051G-JS-9	BANK OF AMERICA CORP			1	1.F FE	504,535	99.3910	496,955	500,000	504,146	0	(389)	0	0	1.734	1.545	JJ	3,829	2,168	07/15/2021	07/22/2027
06406R-AL-1	BANK OF NY MELLON CORP				1.E FE	1,497,375	102.6370	1,539,557	1,500,000	1,498,489	0	516	0	0	2.100	2.137	AO	5,863	31,500	10/17/2019	10/24/2024
06406R-AM-9	BANK OF NY MELLON CORP			2	1.E FE	999,300	101.2200	1,012,198	1,000,000	999,745	0	233	0	0	1.850	1.874	JJ	7,914	18,500	01/21/2020	01/27/2023
0778FP-AC-3	BELL CANADA		A	1	2.A FE	1,499,295	98.8590	1,482,884	1,500,000	1,499,479	0	184	0	0	0.750	0.766	MS	3,250	5,625	03/12/2021	03/17/2024
126650-DE-7	CVS HEALTH CORP			1	2.B FE	248,713	103.5610	258,902	250,000	249,303	0	253	0	0	2.625	2.736	FA	2,479	6,563	08/08/2019	08/15/2024
13645R-BD-5	CANADIAN PACIFIC RAILWAY		A	2	2.B FE	249,670	99.8580	249,646	250,000	249,679	0	9	0	0	1.350	1.395	JD	272	0	11/17/2021	12/02/2024
14040H-CE-3	CAPITAL ONE FINANCIAL CO			2	2.A FE	386,215	107.8350	377,424	350,000	384,832	0	(1,382)	0	0	3.650	1.672	MN	1,774	6,388	10/07/2021	05/11/2027
172967-LZ-2	CITIGROUP INC			1	1.G FE	2,115,700	104.2700	2,085,406	2,000,000	2,043,262	0	(29,650)	0	0	4.044	2.480	JD	6,740	80,880	07/02/2019	06/01/2024
17327C-AM-5	CITIGROUP INC			1	2.A FE	1,723,680	97.2910	1,702,587	1,750,000	1,725,178	0	1,498	0	0	1.122	1.482	JJ	8,345	0	09/28/2021	01/28/2027
20030N-CS-8	COMCAST CORP			1	1.G FE	3,258,840	109.2650	3,277,938	3,000,000	3,163,321	0	(42,673)	0	0	3.950	2.373	AO	25,017	118,500	09/19/2019	10/15/2025
23291K-AF-2	DH EUROPE FINANCE II		D	1	2.A FE	1,999,880	101.2440	2,024,872	2,000,000	1,999,966	0	38	0	0	2.050	2.052	MN	5,239	41,000	10/29/2019	11/15/2022

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
254687-FK-7	WALT DISNEY COMPANY/THE			1	1.G FE	2,788,576	101.6560	2,846,362	2,800,000	2,793,765	0	2,264	0	0	1.750	1.836	FA	16,469	49,000	09/03/2019	08/30/2024
25746U-DJ-5	DOMINION ENERGY INC			1	2.B FE	1,518,000	98.9260	1,483,890	1,500,000	1,516,330	0	(1,670)	0	0	1.450	1.184	AO	4,592	11,479	07/19/2021	04/15/2026
26442C-AS-3	DUKE ENERGY CAROLINAS			1	1.F FE	1,361,900	105.5000	1,318,754	1,250,000	1,348,112	0	(13,788)	0	0	2.950	1.215	JD	3,073	36,875	04/23/2021	12/01/2026
278642-AS-2	EBAY INC			1	2.A FE	2,030,220	101.9280	2,038,566	2,000,000	2,009,507	0	(9,304)	0	0	2.750	2.266	JJ	23,069	55,000	09/25/2019	01/30/2023
29157T-AC-0	EMORY UNIVERSITY			1	1.C FE	1,531,485	99.5030	1,492,547	1,500,000	1,526,060	0	(5,425)	0	0	1.566	1.071	MS	7,830	11,745	03/24/2021	09/01/2025
29736R-AN-0	ESTEE LAUDER CO INC			1	1.E FE	745,658	102.6360	769,773	750,000	747,427	0	847	0	0	2.000	2.122	JD	1,250	15,000	11/19/2019	12/01/2024
30231G-BC-5	EXXON MOBIL CORPORATION			1	1.D FE	3,500,000	102.4340	3,585,204	3,500,000	3,500,000	0	0	0	0	2.019	2.019	FA	26,499	70,665	08/13/2019	08/16/2024
35137L-AF-2	FOX CORP			1	2.B FE	1,037,010	100.1990	1,001,985	1,000,000	1,001,103	0	(16,443)	0	0	3.666	1.995	JJ	15,886	36,660	10/10/2019	01/25/2022
369550-BN-7	GENERAL DYNAMICS CORP			1	1.G FE	249,608	98.6440	246,609	250,000	249,657	0	49	0	0	1.150	1.182	JD	240	1,605	05/03/2021	06/01/2026
375558-AW-3	GILEAD SCIENCES INC			1	2.A FE	4,200,560	105.1060	4,204,244	4,000,000	4,093,617	0	(45,059)	0	0	3.700	2.494	AO	37,000	148,000	07/30/2019	04/01/2024
377373-AD-7	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	2,024,580	100.8640	2,017,276	2,000,000	2,003,074	0	(8,590)	0	0	2.850	2.409	MN	8,392	57,000	06/10/2019	05/08/2022
377373-AL-9	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	2,508,575	99.3810	2,484,513	2,500,000	2,504,827	0	(3,748)	0	0	0.534	0.276	AO	3,338	6,675	05/27/2021	10/01/2023
38141G-YA-6	GOLDMAN SACHS GROUP INC			1	1.F FE	1,988,360	97.9770	1,959,534	2,000,000	1,989,983	0	1,623	0	0	1.431	1.555	MS	8,904	14,390	04/15/2021	03/09/2027
38141G-YM-0	GOLDMAN SACHS GROUP INC			1	1.F FE	248,785	99.7250	249,313	250,000	248,802	0	17	0	0	1.948	2.053	AO	947	0	12/01/2021	10/21/2027
404280-BS-7	HSBC HOLDINGS PLC		D	2	1.G FE	2,135,660	103.7070	2,074,146	2,000,000	2,087,920	0	(47,740)	0	0	3.950	0.743	MN	9,436	79,000	03/25/2021	05/18/2024
42824C-BE-8	HP ENTERPRISE CO			1	2.B FE	1,999,580	101.5420	2,030,830	2,000,000	1,999,853	0	114	0	0	2.250	2.256	AO	11,250	45,000	09/04/2019	04/01/2023
440452-AG-5	HORMEL FOODS CORP			1	1.F FE	499,910	99.0050	495,026	500,000	499,927	0	17	0	0	0.650	0.656	JD	253	1,625	05/25/2021	06/03/2024
459200-JQ-5	IBM CORP			1	1.G FE	1,001,220	100.1420	1,001,423	1,000,000	1,000,035	0	(479)	0	0	2.500	2.451	JJ	10,694	25,000	06/11/2019	01/27/2022
459200-JY-8	IBM CORP			1	1.G FE	2,139,600	104.3660	2,087,324	2,000,000	2,105,257	0	(34,343)	0	0	3.000	0.757	MN	7,667	60,000	03/17/2021	05/15/2024
46625H-RS-1	JPMORGAN CHASE & CO			1	1.F FE	4,175,720	106.2100	4,248,408	4,000,000	4,117,825	0	(26,259)	0	0	3.200	2.459	JD	5,689	128,000	10/02/2019	06/15/2026
46647P-CT-1	JPMORGAN CHASE & CO			1	1.F FE	500,000	100.0510	500,254	500,000	500,000	0	0	0	0	1.561	1.561	JD	455	0	12/07/2021	12/10/2025
46849L-SW-2	JACKSON NATL LIFE GLOBAL				1.F FE	2,507,750	100.9610	2,524,020	2,500,000	2,500,845	0	(1,698)	0	0	2.500	2.430	JD	694	62,500	09/27/2017	06/27/2022
49271V-AL-4	KEURIG DR PEPPER INC			1	2.B FE	500,455	99.0850	495,426	500,000	500,130	0	(325)	0	0	0.750	0.623	MS	1,104	1,875	06/23/2021	03/15/2024
57629W-DB-3	MASSMUTUAL GLOBAL FUNDIN				1.B FE	1,498,305	98.8660	1,482,984	1,500,000	1,498,707	0	402	0	0	0.600	0.638	AO	1,975	4,478	04/08/2021	04/12/2024
57636Q-AN-4	MASTERCARD INC			1	1.E FE	1,995,180	102.4220	2,048,436	2,000,000	1,997,011	0	903	0	0	2.000	2.049	MS	13,111	40,000	11/25/2019	03/03/2025
60687Y-AJ-8	MIZUHO FINANCIAL GROUP		D		1.G FE	2,013,400	100.1260	2,002,524	2,000,000	2,000,000	0	(10)	0	0	1.116	2.183	FMAN	2,045	22,381	03/15/2017	02/28/2022
617446-8V-4	MORGAN STANLEY			1	1.F FE	1,968,820	97.1380	1,942,760	2,000,000	1,970,714	0	1,894	0	0	0.985	1.368	JD	1,149	9,850	09/23/2021	12/10/2026
64952W-DH-3	NEW YORK LIFE GLOBAL FDG				1.A FE	3,994,680	100.8760	4,035,024	4,000,000	3,999,033	0	1,792	0	0	2.250	2.296	JJ	42,250	90,000	07/09/2019	07/12/2022
654106-AJ-2	NIKE INC			1	1.E FE	542,260	105.9510	529,755	500,000	538,975	0	(3,285)	0	0	2.750	1.163	MS	3,590	6,875	07/20/2021	03/27/2027
665772-CH-0	NORTHERN STATES PWR-MINN			1	1.F FE	2,996,700	100.1780	3,005,352	3,000,000	2,999,336	0	1,050	0	0	2.150	2.186	FA	24,367	64,500	06/21/2019	08/15/2022
68389X-AU-9	ORACLE CORP			1	2.A FE	2,145,360	104.5940	2,091,878	2,000,000	2,118,640	0	(26,720)	0	0	3.400	0.759	JJ	32,678	34,000	06/23/2021	07/08/2024
68902V-AH-0	OTIS WORLDWIDE CORP			1	2.B FE	1,290,748	101.8060	1,272,570	1,250,000	1,286,068	0	(4,682)	0	0	2.056	1.126	AO	6,139	15,420	07/28/2021	04/05/2025
693475-AX-3	PNC FINANCIAL SERVICES			2	1.G FE	803,313	104.5390	784,046	750,000	798,612	0	(4,700)	0	0	2.600	1.086	JJ	8,558	0	07/22/2021	07/23/2026
693475-BB-0	PNC FINANCIAL SERVICES			2	1.G FE	998,110	98.5080	985,075	1,000,000	998,251	0	141	0	0	1.150	1.189	FA	4,408	0	08/10/2021	08/13/2026
69353R-EK-0	PNC BANK NA			2	1.F FE	2,132,600	104.9450	2,098,894	2,000,000	2,122,626	0	(9,974)	0	0	2.950	0.914	FA	20,978	0	09/28/2021	02/23/2025
69353R-FT-0	PNC BANK NA			2	1.F FE	500,000	100.1380	500,689	500,000	500,000	0	0	0	0	1.743	1.743	FA	3,074	8,715	02/20/2020	02/24/2023
74153W-CL-1	PRICOA GLOBAL FUNDING 1				1.D FE	2,499,775	103.2610	2,581,513	2,500,000	2,499,874	0	44	0	0	2.400	2.402	MS	16,333	60,000	09/16/2019	09/23/2024
74153W-CP-2	PRICOA GLOBAL FUNDING 1				1.D FE	1,999,620	97.9210	1,958,422	2,000,000	1,999,643	0	23	0	0	1.200	1.204	MS	8,067	0	09/22/2021	09/01/2026
74456Q-CF-1	PUBLIC SERVICE ELECTRIC			1	1.F FE	3,978,280	97.8650	3,914,584	4,000,000	3,981,492	0	3,212	0	0	0.950	1.063	JJ	11,189	10,081	09/20/2021	03/15/2026
756109-AZ-7	REALTY INCOME CORP			1	1.G FE	246,088	96.0940	240,236	250,000	246,464	0	377	0	0	0.750	1.095	MS	552	938	07/14/2021	03/15/2026
756109-BE-3	REALTY INCOME CORP			1	1.G FE	553,910	110.5240	552,620	500,000	553,089	0	(821)	0	0	4.625	1.630	MN	3,340	0	12/08/2021	11/01/2025
824348-AV-8	SHERWIN-WILLIAMS CO			1	2.B FE	1,594,860	104.4280	1,566,419	1,500,000	1,582,105	0	(12,755)	0	0	3.125	0.670	JD	3,906	23,438	08/20/2021	06/01/2024
828807-DG-9	SIMON PROPERTY GROUP LP			1	1.G FE	999,010	101.7210	1,017,214	1,000,000	999,453	0	195	0	0	2.000	2.021	MS	6,000	20,000	09/04/2019	09/13/2024
89788M-AD-4	TRUIST FINANCIAL CORP			2	1.G FE	1,249,200	98.0920	1,226,155	1,250,000	1,249,291	0	91	0	0	1.267	1.281	MS	5,235	7,919	06/23/2021	03/02/2027
91159H-HN-3	US BANCORP			2	1.F FE	4,220,040	103.6390	4,145,560	4,000,000	4,208,484	0	(11,556)	0	0	2.375	1.176	JJ	41,958	0	09/27/2021	07/22/2026
92343V-GF-5	VERIZON COMMUNICATIONS			1	2.A FE	249,985	99.3760	248,440	250,000	249,989	0	4	0	0	0.750	0.752	MS	516	938	03/11/2021	03/22/2024
92939U-AF-3	WEC ENERGY GROUP INC			1	2.A FE	1,499,385	98.9050	1,483,578	1,500,000	1,499,545	0	160	0	0	0.800	0.814	MS	3,533	5,867	03/16/2021	03/15/2024
931142-EE-9	WALMART INC			1	1.C FE	2,868,783	111.9810	2,799,518	2,500,000	2,845,991	0	(22,791)	0	0	3.700	1.377	JD	1,285	46,250	07/22/2021	06/26/2028
931142-ER-0	WALMART INC			1	1.C FE	1,502,940	98.7900	1,481,853	1,500,000	1,502,779	0	(161)	0	0	1.050	1.009	MS	4,550	0	09/20/2021	09/17/2026
95000U-2B-8	WELLS FARGO & COMPANY				2.A FE	508,295	101.2010	506,003	500,000	501,897	0	(3,349)	0	0	2.625	1.938	JJ	5,797	13,125	01/23/2020	07/22/2022
976656-CL-0	WISCONSIN ELECTRIC POWER			1	1.F FE	249,953	102.1130	255,282	250,000	249,972	0	9	0	0	2.050	2.054	JD	228	5,125	12/03/2019	12/15/2024
976826-BL-0	WISCONSIN POWER & LIGHT			1	1.G FE	540,605	104.9970	524,983	500,000	535,763	0	(4,842)	0	0	3.050	1.692	AO	3,219	15,250	03/12/2021	10/15/2027

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
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						123,087,336	XXX	122,660,879	120,400,000	122,328,174	0	(443,055)	0	0	XXX	XXX	XXX	615,390	2,166,643	XXX	XXX
17290Y-AR-9	CITIGROUP COMMERCIAL MORTGAGE 16-C1 A4			2,4	1.A	3,786,376	105.4580	3,780,669	3,585,000	3,719,186	0	(30,069)	0	0	3.209	2.273	MON	9,587	115,043	09/23/2019	05/10/2049
23312V-AF-3	DEUTSCHE BANK COMMERCIAL MORTG 16-C3 A5			2,4	1.A	2,862,686	103.7240	2,852,410	2,750,000	2,826,802	0	(16,368)	0	0	2.890	2.224	MON	6,623	79,475	10/09/2019	08/10/2049
40390J-AA-0	HGI CRE CLO LTD 21-FL2 A			2,4	1.A FE	500,000	99.6910	498,453	500,000	500,000	0	0	0	0	1.108	1.122	MON	185	1,208	09/17/2021	09/17/2036
40441L-AA-4	HGI CRE CLO LTD 21-FL1 A			2,4	1.A FE	2,000,000	99.8070	1,996,146	2,000,000	2,000,000	0	0	0	0	1.158	1.170	MON	1,029	13,346	05/06/2021	06/16/2036
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A			2,4	1.A FE	1,500,000	99.6290	1,494,430	1,500,000	1,500,000	0	0	0	0	1.188	1.203	MON	594	4,220	09/10/2021	10/16/2036
61690V-AY-4	MORGAN STANLEY BAML TRUST 15-C26 A4			2,4	1.A	1,047,148	104.1290	1,041,290	1,000,000	1,027,932	0	(9,788)	0	0	3.252	2.247	MON	2,710	32,520	11/22/2019	10/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						11,696,210	XXX	11,663,398	11,335,000	11,573,920	0	(56,225)	0	0	XXX	XXX	XXX	20,728	245,812	XXX	XXX
04016L-AQ-0	ARES CLO LTD 17-42A AR			2,4	1.A FE	1,500,000	99.7720	1,496,582	1,500,000	1,500,000	0	0	0	0	1.048	1.071	JAJO	3,101	8,242	04/07/2021	01/22/2028
14043M-AC-5	CAPITAL ONE PRIME AUTO RECEIVA 20-1 A3			2,4	1.A FE	1,879,305	100.5170	1,889,424	1,879,704	1,879,579	0	(46)	0	0	1.600	1.609	MON	1,337	30,075	02/11/2020	11/15/2024
14310K-AS-0	CARLYLE GLOBAL MARKET STRATEGI 13-4A A1R			2,4	1.A FE	1,124,231	99.6990	1,129,890	1,133,297	1,128,749	0	2,272	0	0	1.124	1.298	JAJO	2,759	13,752	12/13/2019	01/15/2031
14687J-AF-6	CARVANA AUTO RECEIVABLES TRUST 21-P3 A4			2,4	1.A FE	749,862	98.8390	741,295	750,000	749,871	0	9	0	0	1.030	1.035	MON	451	1,524	09/21/2021	06/10/2027
26249B-AQ-4	DRYDEN SENIOR LOAN FUND 13-30A AR			2,4	1.A FE	3,401,827	99.9500	3,413,342	3,415,033	3,406,947	0	635	0	0	0.976	1.147	FMAN	4,352	34,353	11/26/2019	11/15/2028
26251L-AC-8	DRYDEN SENIOR LOAN FUND 18-64A A			2,4	1.A FE	2,973,750	99.9220	2,997,666	3,000,000	2,973,750	0	0	0	0	1.092	1.664	JAJO	6,827	35,222	06/26/2019	04/18/2031
33768J-AA-9	FIRSTKEY HOMES 2021-SFR3 TRUS 21-SFR3 A			4	1.A FE	1,499,961	99.8140	1,497,216	1,500,000	1,499,961	0	0	0	0	2.135	2.116	MON	1,957	0	11/19/2021	12/17/2038
36263H-AA-6	GM FINANCIAL REVOLVING RECEIVA 21-1 A			2,4	1.A FE	1,499,702	98.0990	1,471,486	1,500,000	1,499,714	0	13	0	0	1.560	1.563	MON	1,300	3,900	09/14/2021	06/12/2034
36321J-AC-8	GALAXY CLO LTD 18-28A A1			2,4	1.A FE	1,093,039	99.7840	1,097,627	1,100,000	1,096,374	0	1,536	0	0	1.224	1.351	JAJO	2,917	14,463	11/26/2019	07/15/2031
380140-AB-9	GM FINANCIAL SECURITIZED TERM 21-3 A2			2,4	1.A FE	2,999,679	99.8580	2,995,735	3,000,000	2,999,809	0	130	0	0	0.210	0.220	MON	263	2,538	07/13/2021	08/16/2024
43813R-AC-1	HONDA AUTO RECEIVABLES OWNER T 20-1 A3			2,4	1.A FE	435,725	100.6170	438,501	435,811	435,787	0	(19)	0	0	1.610	1.618	MON	195	7,017	02/19/2020	04/22/2024
60162P-AE-2	MILOS CLO LTD 17-1A AR			2,4	1.A FE	3,250,000	99.9990	3,249,967	3,250,000	3,250,000	0	0	0	0	1.202	1.363	JAJO	7,918	41,553	02/05/2020	10/20/2030
74333Q-AA-3	PROGRESS RESIDENTIAL TRUST 21-SFR9 A			4	1.A FE	2,499,959	98.4140	2,460,350	2,500,000	2,499,959	0	0	0	0	2.013	2.000	MON	4,194	4,613	10/14/2021	11/17/2040
82652M-AA-8	SIERRA RECEIVABLES FUNDING CO 19-2A A			2,4	1.A FE	152,808	101.6110	155,311	152,849	152,808	0	(82)	0	0	2.590	2.602	MON	121	3,959	07/16/2019	05/20/2036
89614Y-AA-4	TRICON RESIDENTIAL 21-SFR1 A			2,4	1.A FE	999,975	99.3580	993,578	1,000,000	999,975	0	0	0	0	1.943	1.924	MON	2,807	0	11/04/2021	07/17/2038
92348A-AA-3	VERIZON OWNER TRUST 19-C A1A			2,4	1.A FE	1,370,826	100.6800	1,380,254	1,370,931	1,370,912	0	(320)	0	0	1.940	1.943	MON	813	26,596	10/01/2019	04/22/2024
92348T-AA-2	VERIZON OWNER TRUST 20-A A1A			2,4	1.A FE	999,883	100.6880	1,006,878	1,000,000	999,973	0	46	0	0	1.850	1.855	MON	565	18,500	01/21/2020	07/22/2024
92348T-AB-0	VERIZON OWNER TRUST 20-A A1B			2,4	1.A FE	1,750,000	100.1120	1,751,963	1,750,000	1,750,000	0	0	0	0	0.374	0.528	MON	218	6,619	01/21/2020	07/22/2024
92868K-AD-5	VOLKSWAGEN AUTO LOAN ENHANCED 21-1 A4			2,4	1.A FE	749,913	100.0320	750,238	750,000	749,913	0	1	0	0	1.170	1.174	MON	268	184	12/07/2021	10/20/2028
92912V-AY-1	VOYA CLO LTD 14-2A A1RR			2,4	1.A FE	745,303	99.9240	744,733	745,302	745,302	0	0	0	0	1.142	1.275	JAJO	1,774	9,127	02/18/2020	04/17/2030
98162H-AC-4	WORLD OMNI AUTOMOBILE LEASE SE 20-A A3			2,4	1.A FE	1,249,883	100.5590	1,256,988	1,250,000	1,249,974	0	49	0	0	1.700	1.704	MON	944	21,250	02/04/2020	01/17/2023
98163K-AD-4	WORLD OMNI AUTO RECEIVABLES TR 21-D A4			2,4	1.A FE	249,915	99.5940	248,986	250,000	249,918	0	4	0	0	1.100	1.109	MON	122	321	10/26/2021	11/15/2027
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						33,175,546	XXX	33,168,010	33,232,927	33,189,275	0	4,228	0	0	XXX	XXX	XXX	45,203	283,808	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						167,959,092	XXX	167,492,287	164,967,927	167,091,369	0	(495,052)	0	0	XXX	XXX	XXX	681,321	2,696,263	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						169,152,601	XXX	167,920,154	165,120,000	167,824,579	0	(620,184)	0	0	XXX	XXX	XXX	799,018	2,509,017	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						32,700,392	XXX	32,618,059	31,842,223	32,640,457	0	(205,708)	0	0	XXX	XXX	XXX	61,851	564,817	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						11,696,210	XXX	11,663,398	11,335,000	11,573,920	0	(56,225)	0	0	XXX	XXX	XXX	20,728	245,812	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						33,175,546	XXX	33,168,010	33,232,927	33,189,275	0	4,228	0	0	XXX	XXX	XXX	45,203	283,808	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						246,724,749	XXX	245,369,621	241,530,150	245,228,231	0	(877,889)	0	0	XXX	XXX	XXX	926,800	3,603,454	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ....$ 102,646,851	1B ...$ 11,111,285	1C ...$ 12,695,712	1D ...$ 15,865,139	1E ...$ 6,041,514	1F ...$ 42,255,072	1G ...$ 25,345,600
1B	2A ....$ 16,082,650	2B ...$ 12,935,640	2C ...$ 248,768				
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 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
912828-YF-1	UNITED STATES TREASURY NOTE		08/20/2021	DIRECT		416,289	410,000	2,691
91282C-AC-5	US TREASURY N/B		06/29/2021	J.P. MORGAN SECURITIES LLC		5,001,384	5,000,000	2,590
91282C-BG-5	US TREASURY N/B		12/29/2021	GOLDMAN SACHS & CO. LLC		2,990,283	3,000,000	1,549
0599999. Subtotal - Bonds - U.S. Governments						8,407,956	8,410,000	6,830
045167-FG-3	ASIAN DEVELOPMENT BANK	D	09/28/2021	NOMURA SECURITIES INTERNATIONAL INC.		1,998,920	2,000,000	0
4581X0-DF-2	INTER-AMERICAN DEVEL BK	D	06/25/2021	BARCLAYS CAPITAL INC.		791,656	750,000	8,914
459058-JV-6	INTL BK RECON & DEVELOP	D	04/13/2021	TD SECURITIES (USA) LLC		1,995,860	2,000,000	0
500769-JN-5	KFW	D	04/08/2021	TD SECURITIES (USA) LLC		3,999,200	4,000,000	0
1099999. Subtotal - Bonds - All Other Governments						8,785,636	8,750,000	8,914
419792-B2-1	HAWAII ST		09/30/2021	BOFA SECURITIES INC.		1,500,000	1,500,000	0
68609T-N6-1	OREGON ST		03/17/2021	MORGAN STANLEY & CO. LLC		400,000	400,000	0
68609T-N8-7	OREGON ST		03/17/2021	MORGAN STANLEY & CO. LLC		250,000	250,000	0
70914P-W6-5	PENNSYLVANIA ST		05/18/2021	CITIGROUP GLOBAL MARKETS INC.		755,505	750,000	0
97705M-UK-9	WISCONSIN ST		09/22/2021	MORGAN STANLEY & CO. LLC		299,658	300,000	1,013
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,205,163	3,200,000	1,013
161398-KE-1	CHARTIERS VLY PA SCH DIST		04/29/2021	PNC CAPITAL MARKETS LLC		250,000	250,000	0
494791-SQ-0	KING CNTY WA PUBLIC HOSP DIST		10/14/2021	PIPER SANDLER & CO.		250,000	250,000	0
494791-SR-8	KING CNTY WA PUBLIC HOSP DIST		10/14/2021	PIPER SANDLER & CO.		250,000	250,000	0
736679-LB-5	PORTLAND OR		03/24/2021	BARCLAYS CAPITAL INC.		715,725	750,000	0
829596-XJ-9	SIOUX FALLS SD SCH DIST #49-5		05/21/2021	D.A. DAVIDSON & CO.		500,000	500,000	0
840550-GS-3	S TX CMNTY CLG DIST		10/15/2021	UBS FINANCIAL SERVICES INC.		236,473	250,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,202,198	2,250,000	0
010268-CN-8	ALABAMA FEDERAL AID HIGHWAY FI		10/13/2021	BOFA SECURITIES INC.		500,023	500,000	9
040484-YP-6	ARIZONA BRD OF RGTS UNIV ARIZO		04/23/2021	J.P. MORGAN SECURITIES LLC		250,000	250,000	0
13034A-L5-7	CALIFORNIA ST INFRASTRUCTURE &		10/01/2021	HUNTINGTON SECURITIES INC.		514,923	515,000	37
21221M-GC-8	CONTRA COSTA CA TRANSPRTN AUTH		06/03/2021	WELLS FARGO SECURITIES LLC		250,000	250,000	0
235036-4P-2	DALLAS-FORT WORTH TX INTERNATI		05/18/2021	HILLTOP SECURITIES INC.		260,695	250,000	321
3133KY-VY-2	UMBS - FR RB5131		09/22/2021	FHN FINANCIAL SECURITIES CORP.		3,067,538	2,986,802	2,157
3133KY-WA-3	UMBS - POOL RB5141		12/17/2021	J.P. MORGAN SECURITIES LLC		1,013,125	1,000,000	1,111
3140QK-ZZ-4	UMBS - POOL CB0759		08/06/2021	TRUIST SECURITIES INC.		1,014,229	978,417	870
3140XB-TR-1	UMBS - POOL FM7759		06/25/2021	TRUIST SECURITIES INC.		3,105,000	3,000,000	4,667
31418D-YH-9	UMBS - POOL MA4311		03/17/2021	J.P. MORGAN SECURITIES LLC		12,255,000	12,000,000	12,000
31418D-Z9-6	UMBS - POOL MA4367		05/21/2021	TRUIST SECURITIES INC.		2,045,234	2,000,000	2,000
38122N-A7-7	GOLDEN ST TOBACCO SECURITIZATI		09/30/2021	JEFFERIES LLC		550,000	550,000	0
46247S-BC-7	IOWA ST FIN AUTH REVENUE		05/05/2021	PIPER SANDLER & CO.		250,000	250,000	0
491552-S7-1	KENTUCKY ST TURNPIKE AUTH ECON		09/22/2021	J.P. MORGAN SECURITIES LLC		470,000	470,000	0
491552-S8-9	KENTUCKY ST TURNPIKE AUTH ECON		09/22/2021	J.P. MORGAN SECURITIES LLC		510,000	510,000	0
59447T-CU-5	MICHIGAN ST FIN AUTH REVENUE		09/29/2021	FIFTH THIRD SECURITIES INC.		2,451,105	2,250,000	6,368
59447T-CV-3	MICHIGAN ST FIN AUTH REVENUE		10/01/2021	GOLDMAN SACHS & CO. LLC		818,370	750,000	2,512
631663-RJ-2	NASSAU CNTY NY INTERIM FIN AUT		09/22/2021	GOLDMAN SACHS & CO. LLC		750,353	750,000	3,426
646140-DR-1	NEW JERSEY ST TURNPIKE AUTH TU		05/19/2021	VARIOUS		1,478,408	1,500,000	6,025
64971W-TD-2	NEW YORK CITY NY TRANSITIONAL		05/17/2021	WELLS FARGO SECURITIES LLC		533,980	500,000	4,875
64971X-SZ-2	NEW YORK CITY NY TRANSITIONAL		09/21/2021	GOLDMAN SACHS & CO. LLC		255,069	255,000	1,660
64985T-DD-0	NEW YORK ST URBAN DEV CORP SAL		10/15/2021	J.P. MORGAN SECURITIES LLC		1,000,000	1,000,000	0
650009-S2-0	NEW YORK ST THRUWAY AUTH		10/07/2021	GOLDMAN SACHS & CO. LLC		262,218	250,000	1,688
650035-4W-5	NEW YORK ST URBAN DEV CORP REV		05/24/2021	GOLDMAN SACHS & CO. LLC		4,926,150	4,500,000	28,134
68607V-2Q-7	OREGON ST DEPT OF ADMIN SVCS L		04/14/2021	CITIGROUP GLOBAL MARKETS INC.		750,000	750,000	0
71883R-RR-6	PHOENIX AZ CIVIC IMPT CORP WTR		05/19/2021	SIEBERT WILLIAMS SHANK & CO. LLC		250,000	250,000	0
72178J-AE-3	PIMA CNTY AZ PLEDGED REVENUE O		04/22/2021	J.P. MORGAN SECURITIES LLC		250,000	250,000	0
759911-4T-4	REGL TRANSPRTN AUTH IL		09/29/2021	ROBERT W. BAIRD & CO. INCORPORATED		332,171	310,000	0
76913D-FX-0	RIVERSIDE CNTY CA INFRASTRUCTU		09/29/2021	LOOP CAPITAL MARKETS LLC		250,000	250,000	0
880558-NV-9	TENNESSEE ST SCH BOND AUTH		05/11/2021	TD SECURITIES (USA) LLC		245,445	250,000	399
882669-BX-1	TEXAS ST PUBLIC FIN AUTH LEASE		03/19/2021	RAYMOND JAMES & ASSOCIATES INC.		240,128	250,000	894
3199999. Subtotal - Bonds - U.S. Special Revenues						40,849,164	39,575,219	79,153
00287Y-BZ-1	ABBVIE INC		07/19/2021	MORGAN STANLEY & CO. LLC		1,056,740	1,000,000	4,333
03027X-BR-0	AMERICAN TOWER CORP		09/23/2021	BARCLAYS CAPITAL INC.		248,703	250,000	0
037833-CU-2	APPLE INC		04/09/2021	U.S. BANCORP INVESTMENTS INC.		1,068,160	1,000,000	12,033
04016L-AQ-0	ARES CLO LTD 17-42A AR		04/07/2021	J.P. MORGAN SECURITIES LLC		1,500,000	1,500,000	0
053015-AG-8	AUTOMATIC DATA PROCESSNG		05/11/2021	BOFA SECURITIES INC.		996,980	1,000,000	0
05531F-BH-5	TRUIST FINANCIAL CORP		04/09/2021	TRUIST SECURITIES INC.		528,330	500,000	2,500
06051G-JK-6	BANK OF AMERICA CORP		06/28/2021	VARIOUS		3,711,158	3,750,000	16,309
06051G-JS-9	BANK OF AMERICA CORP		07/15/2021	BOFA SECURITIES INC.		504,535	500,000	2,143
14040H-CE-3	CAPITAL ONE FINANCIAL CO		10/07/2021	CREDIT SUISSE SECURITIES (USA) LLC		386,215	350,000	5,358

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
14687J-AF-6	CARVANA AUTO RECEIVABLES TRUST 21-P3 A4		09/21/2021	BNP PARIBAS SECURITIES CORP.		749,862	750,000	0
17327C-AM-5	CITIGROUP INC		09/28/2021	GOLDMAN SACHS & CO. LLC		1,723,680	1,750,000	3,382
25746U-DJ-5	DOMINION ENERGY INC		07/19/2021	BNP PARIBAS SECURITIES CORP.		1,518,000	1,500,000	6,404
26442C-AS-3	DUKE ENERGY CAROLINAS		04/23/2021	J.P. MORGAN SECURITIES LLC		1,361,900	1,250,000	14,955
29157T-AC-0	EMORY UNIVERSITY		03/24/2021	SAMUEL A RAMIREZ & CO. INC.		1,531,485	1,500,000	1,631
33768J-AA-9	FIRSTKEY HOMES 2021-SFR3 TRUS 21-SFR3 A		11/19/2021	MORGAN STANLEY & CO. LLC		1,499,961	1,500,000	0
36263H-AA-6	GM FINANCIAL REVOLVING RECEIVA 21-1 A		09/14/2021	BARCLAYS CAPITAL INC.		1,499,702	1,500,000	0
369550-BN-7	GENERAL DYNAMICS CORP		05/03/2021	WELLS FARGO SECURITIES LLC		249,608	250,000	0
380140-AB-9	GM FINANCIAL SECURITIZED TERM 21-3 A2		07/13/2021	WELLS FARGO SECURITIES LLC		2,999,679	3,000,000	0
38141G-YA-6	GOLDMAN SACHS GROUP INC		04/15/2021	BOFA SECURITIES INC.		1,988,360	2,000,000	3,260
38141G-YM-0	GOLDMAN SACHS GROUP INC		12/01/2021	GOLDMAN SACHS & CO. LLC		248,785	250,000	609
40390J-AA-0	HGI CRE CLO LTD 21-FL2 A		09/17/2021	GOLDMAN SACHS & CO. LLC		500,000	500,000	0
40441L-AA-4	HGI CRE CLO LTD 21-FL1 A		05/06/2021	GOLDMAN SACHS & CO. LLC		2,000,000	2,000,000	0
440452-AG-5	HORMEL FOODS CORP		05/25/2021	J.P. MORGAN SECURITIES LLC		499,910	500,000	0
459200-JY-8	IBM CORP		03/17/2021	BOFA SECURITIES INC.		2,139,600	2,000,000	20,667
46647P-CT-1	JPMORGAN CHASE & CO		12/07/2021	J.P. MORGAN SECURITIES LLC		500,000	500,000	0
49271V-AL-4	KEURIG DR PEPPER INC		06/23/2021	GOLDMAN SACHS & CO. LLC		500,455	500,000	1,042
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A		09/10/2021	J.P. MORGAN SECURITIES LLC		1,500,000	1,500,000	0
57629W-DB-3	MASSMUTUAL GLOBAL FUNDIN		04/08/2021	J.P. MORGAN SECURITIES LLC		1,498,305	1,500,000	0
617446-8V-4	MORGAN STANLEY		09/23/2021	MORGAN STANLEY & CO. LLC		1,968,820	2,000,000	5,855
654106-AJ-2	NIKE INC		07/20/2021	CREDIT SUISSE SECURITIES (USA) LLC		542,260	500,000	4,392
68389X-AU-9	ORACLE CORP		06/23/2021	MORGAN STANLEY & CO. LLC		2,145,360	2,000,000	31,544
68902V-AH-0	OTIS WORLDWIDE CORP		07/28/2021	CITIGROUP GLOBAL MARKETS INC.		1,040,750	1,000,000	6,568
693475-AX-3	PNC FINANCIAL SERVICES		07/22/2021	KEYBANC CAPITAL MARKETS INC.		803,313	750,000	54
693475-BB-0	PNC FINANCIAL SERVICES		08/10/2021	PNC CAPITAL MARKETS LLC		998,110	1,000,000	0
69353R-EK-0	PNC BANK NA		09/28/2021	KEYBANC CAPITAL MARKETS INC.		2,132,600	2,000,000	6,064
74153W-CP-2	PRICOA GLOBAL FUNDING 1		09/22/2021	J.P. MORGAN SECURITIES LLC		1,999,620	2,000,000	1,600
74333Q-AA-3	PROGRESS RESIDENTIAL TRUST 21-SFR9 A		10/14/2021	RBC CAPITAL MARKETS LLC		2,499,959	2,500,000	0
74456Q-CF-1	PUBLIC SERVICE ELECTRIC		09/20/2021	VARIOUS		3,978,280	4,000,000	1,056
756109-AZ-7	REALTY INCOME CORP		07/14/2021	TRUIST SECURITIES INC.		246,088	250,000	630
756109-BE-3	REALTY INCOME CORP		12/08/2021	TRUIST SECURITIES INC.		553,910	500,000	2,505
824348-AV-8	SHERWIN-WILLIAMS CO		08/20/2021	WELLS FARGO SECURITIES LLC		1,594,860	1,500,000	10,807
89614Y-AA-4	TRICON RESIDENTIAL 21-SFR1 A		11/04/2021	BOFA SECURITIES INC.		999,975	1,000,000	0
89788M-AD-4	TRUIST FINANCIAL CORP		06/23/2021	TRUIST SECURITIES INC.		1,249,200	1,250,000	4,971
91159H-HN-3	US BANCORP		09/27/2021	U.S. BANCORP INVESTMENTS INC.		4,220,040	4,000,000	17,681
92343V-GF-5	VERIZON COMMUNICATIONS		03/11/2021	CITIGROUP GLOBAL MARKETS INC.		249,985	250,000	0
92868K-AD-5	VOLKSWAGEN AUTO LOAN ENHANCED 21-1 A4		12/07/2021	WELLS FARGO SECURITIES LLC		749,912	750,000	0
92939U-AF-3	WEC ENERGY GROUP INC		03/16/2021	J.P. MORGAN SECURITIES LLC		1,499,384	1,500,000	0
931142-EE-9	WALMART INC		07/22/2021	VARIOUS		2,868,782	2,500,000	7,708
931142-ER-0	WALMART INC		09/20/2021	J.P. MORGAN SECURITIES LLC		1,502,940	1,500,000	219
976826-BL-0	WISCONSIN POWER & LIGHT		03/12/2021	KEYBANC CAPITAL MARKETS INC.		540,604	500,000	6,397
98163K-AD-4	WORLD OMNI AUTO RECEIVABLES TR 21-D A4		10/26/2021	WELLS FARGO SECURITIES LLC		249,914	250,000	0
0778FP-AC-3	BELL CANADA	A	03/12/2021	RBC CAPITAL MARKETS LLC		1,499,294	1,500,000	0
13645R-BD-5	CANADIAN PACIFIC RAILWAY	A	11/17/2021	GOLDMAN SACHS & CO. LLC		249,670	250,000	0
377373-AL-9	GLAXOSMITHKLINE CAPITAL	D	05/27/2021	U.S. BANCORP INVESTMENTS INC.		2,508,574	2,500,000	2,225
404280-BS-7	HSBC HOLDINGS PLC	D	03/25/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,135,660	2,000,000	28,747
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						75,537,977	73,850,000	233,649
8399997. Total - Bonds - Part 3						138,988,094	136,035,219	329,559
8399998. Total - Bonds - Part 5						1,477,020	1,500,000	8,722
8399999. Total - Bonds						140,465,114	137,535,219	338,281
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						140,465,114	XXX	338,281

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
912828-WY-2	UNITED STATES TREASURY NOTE		07/31/2021	VARIOUS		410,000	410,000	420,122	415,008	0	(5,008)	0	(5,008)	0	410,000	0	0	0	9,225	07/31/2021
0599999. Subtotal - Bonds - U.S. Governments						410,000	410,000	420,122	415,008	0	(5,008)	0	(5,008)	0	410,000	0	0	0	9,225	XXX
70914P-LZ-3	PENNSYLVANIA ST		02/15/2021	MATURITY 100.0000		3,000,000	3,000,000	3,348,900	3,009,551	0	(9,551)	0	(9,551)	0	3,000,000	0	0	0	68,250	02/15/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,000,000	3,000,000	3,348,900	3,009,551	0	(9,551)	0	(9,551)	0	3,000,000	0	0	0	68,250	XXX
774285-7N-4	ROCKWALL TX INDEP SCH DIST		09/14/2021	RBC CAPITAL MARKETS LLC		510,165	450,000	495,869	488,650	0	(5,088)	0	(5,088)	0	483,562	0	26,603	26,603	19,550	02/15/2026
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						510,165	450,000	495,869	488,650	0	(5,088)	0	(5,088)	0	483,562	0	26,603	26,603	19,550	XXX
3132CW-HM-9	UMBS - POOL SB0236		12/01/2021	MBS PAYDOWN 100.0000		513,463	513,463	537,612	516,504	0	(3,041)	0	(3,041)	0	513,463	0	0	0	6,867	05/01/2033
3132D5-4L-3	UMBS - POOL SB8027		12/01/2021	MBS PAYDOWN 100.0000		210,212	210,212	215,599	211,585	0	(1,373)	0	(1,373)	0	210,212	0	0	0	2,969	01/01/2035
3133KY-R2-7	FHLMC POOL RB5005		12/01/2021	MBS PAYDOWN 100.0000		711,715	711,715	720,501	714,227	0	(2,512)	0	(2,512)	0	711,715	0	0	0	9,737	07/01/2039
3133KY-VY-2	UMBS - FR RB5131		12/01/2021	MBS PAYDOWN 100.0000		33,980	33,980	34,899	0	0	(3)	0	(3)	0	33,980	0	0	0	81	10/01/2041
3136AG-FU-1	FANNIE MAE 13-92 DA		12/01/2021	MBS PAYDOWN 100.0000		427,612	427,612	449,060	431,190	0	(3,578)	0	(3,578)	0	427,612	0	0	0	9,689	05/25/2042
3136AV-SG-5	FANNIE MAE 17-11 DA		12/01/2021	MBS PAYDOWN 100.0000		1,687,436	1,687,436	1,695,345	1,689,654	0	(2,219)	0	(2,219)	0	1,687,436	0	0	0	19,603	07/25/2040
3136B4-XK-9	FANNIE MAE 19-32 PA		12/01/2021	MBS PAYDOWN 100.0000		1,251,709	1,251,709	1,301,386	1,260,331	0	(8,622)	0	(8,622)	0	1,251,709	0	0	0	26,379	10/25/2048
3136B6-JF-1	FANNIE MAE 19-56 VC		10/01/2021	MBS PAYDOWN 100.0000		2,715,541	2,715,541	2,784,278	2,751,698	0	(36,157)	0	(36,157)	0	2,715,541	0	0	0	46,099	02/25/2031
3137BR-QJ-7	FHLMC MULTIFAMILY STRUCTURED P -K057 A2		09/14/2021	GOLDMAN SACHS & CO. LLC		665,289	620,000	636,784	634,666	0	(1,982)	0	(1,982)	0	632,684	0	32,605	32,605	12,659	07/25/2026
3137BS-P7-2	FHLMC MULTIFAMILY STRUCTURED P -K058 A2		09/14/2021	GOLDMAN SACHS & CO. LLC		1,445,787	1,340,000	1,382,608	1,377,482	0	(4,798)	0	(4,798)	0	1,372,684	0	73,103	73,103	28,242	08/25/2026
3138LD-4J-9	FEDERAL NATIONAL MTG ASSOC #AN1724		09/14/2021	VARIOUS		4,389,798	4,129,045	4,258,400	4,235,823	0	(14,790)	0	(14,790)	0	4,221,033	0	168,765	168,765	81,505	06/01/2026
3140Q7-SW-8	UMBS - POOL CA0532		12/01/2021	MBS PAYDOWN 100.0000		635,176	635,176	653,561	640,494	0	(5,318)	0	(5,318)	0	635,176	0	0	0	10,462	10/01/2047
3140QK-ZZ-4	UMBS - POOL CB0759		12/01/2021	MBS PAYDOWN 100.0000		53,384	53,384	55,338	0	0	(41)	0	(41)	0	53,384	0	0	0	208	06/01/2036
3140X4-M4-5	UMBS - POOL FM1278		12/01/2021	MBS PAYDOWN 100.0000		430,103	430,103	441,796	432,346	0	(2,243)	0	(2,243)	0	430,103	0	0	0	6,464	07/01/2034
3140XB-TR-1	UMBS - POOL FM7759		12/01/2021	MBS PAYDOWN 100.0000		148,595	148,595	153,796	0	0	(136)	0	(136)	0	148,595	0	0	0	854	07/01/2036
31418D-FM-9	UMBS - POOL MA3771		12/01/2021	MBS PAYDOWN 100.0000		835,381	835,381	855,351	841,344	0	(5,964)	0	(5,964)	0	835,381	0	0	0	10,805	09/01/2039
31418D-GG-1	UMBS - POOL MA3798		12/01/2021	MBS PAYDOWN 100.0000		380,698	380,698	389,442	383,061	0	(2,363)	0	(2,363)	0	380,698	0	0	0	5,398	10/01/2034
31418D-LL-4	UMBS - POOL MA3930		12/01/2021	MBS PAYDOWN 100.0000		947,302	947,302	964,768	951,864	0	(4,562)	0	(4,562)	0	947,302	0	0	0	10,657	02/01/2035
31418D-MD-1	UMBS - POOL MA3955		12/01/2021	MBS PAYDOWN 100.0000		917,645	917,645	935,568	922,414	0	(4,769)	0	(4,769)	0	917,645	0	0	0	10,192	03/01/2035
31418D-YH-9	UMBS - POOL MA4311		12/01/2021	MBS PAYDOWN 100.0000		814,389	814,389	831,695	0	0	(711)	0	(711)	0	814,389	0	0	0	8,112	04/01/2041
31418D-Z9-6	UMBS - POOL MA4367		12/01/2021	MBS PAYDOWN 100.0000		175,953	175,953	179,933	0	0	(212)	0	(212)	0	175,953	0	0	0	948	06/01/2031
64711N-QE-8	NEW MEXICO ST FIN AUTH REVENUE		06/01/2021	MATURITY 100.0000		760,000	760,000	798,798	762,966	0	(2,966)	0	(2,966)	0	760,000	0	0	0	14,440	06/01/2021
68442C-CY-0	ORANGE CNTY CA WTR DIST REVENU		09/14/2021	DUNCAN-WILLIAMS INC.		330,678	315,000	315,000	315,000	0	0	0	0	0	315,000	0	15,678	15,678	7,168	08/15/2025
762326-AF-3	RHODE ISLAND ST TURNPIKE & BRI		09/14/2021	SWBC INVESTMENT SERVICES LLC		263,653	250,000	250,000	250,000	0	0	0	0	0	250,000	0	13,653	13,653	4,796	12/01/2025
88213A-BS-3	TEXAS ST A & M UNIV REVENUES		05/15/2021	MATURITY 100.0000		4,000,000	4,000,000	4,085,600	4,008,749	0	(8,749)	0	(8,749)	0	4,000,000	0	0	0	48,360	05/15/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						24,745,499	24,304,339	24,927,118	23,331,398	0	(117,109)	0	(117,109)	0	24,441,695	0	303,804	303,804	382,694	XXX
05492P-AA-6	BANC OF AMERICA MERRILL LYNCH 19-BPR ANM		09/15/2021	CITIGROUP GLOBAL MARKETS INC.		2,068,984	2,000,000	2,059,960	2,047,659	0	(8,604)	0	(8,604)	0	2,039,055	0	29,929	29,929	49,446	11/05/2032
06051G-GY-9	BANK OF AMERICA CORP		01/23/2021	SECURITY CALLED AT 100.0000		4,000,000	4,000,000	4,014,600	4,000,589	0	(589)	0	(589)	0	4,000,000	0	0	0	54,760	01/23/2022
06406F-AC-7	BANK OF NY MELLON CORP		09/15/2021	MARKETAXESS		2,153,200	2,000,000	2,066,700	2,054,522	0	(7,245)	0	(7,245)	0	2,047,277	0	105,923	105,923	48,689	05/04/2026
08162C-AD-2	BENCHMARK MORTGAGE TRUST 18-B6 A4		09/15/2021	SG AMERICAS SECURITIES LLC		1,162,969	1,000,000	1,132,656	1,118,063	0	(10,214)	0	(10,214)	0	1,107,849	0	55,120	55,120	33,851	10/10/2051
14043M-AC-5	CAPITAL ONE PRIME AUTO RECEIVA 20-1 A3		12/15/2021	MBS PAYDOWN 100.0000		370,296	370,296	370,217	370,054	0	242	0	242	0	370,296	0	0	0	5,486	11/15/2024
224044-BW-6	COX COMMUNICATIONS INC		06/01/2021	SECURITY CALLED AT 104.4585		2,089,169	2,000,000	2,055,500	2,036,702	0	(7,684)	0	(7,684)	0	2,029,018	0	(29,018)	(29,018)	118,780	12/15/2022
22546Q-AR-8	CREDIT SUISSE NEW YORK	D	10/29/2021	MATURITY 100.0000		4,000,000	4,000,000	4,055,400	4,019,925	0	(19,925)	0	(19,925)	0	4,000,000	0	0	0	120,000	10/29/2021
26249B-AQ-4	DRYDEN SENIOR LOAN FUND 13-30A AR		11/15/2021	MBS PAYDOWN 100.0000		334,967	334,967	333,671	334,793	0	174	0	174	0	334,967	0	0	0	2,492	11/15/2028
43813R-AC-1	HONDA AUTO RECEIVABLES OWNER T 20-1 A3		12/21/2021	MBS PAYDOWN 100.0000		64,189	64,189	64,177	64,130	0	59	0	59	0	64,189	0	0	0	992	04/22/2024
61747W-AL-3	MORGAN STANLEY		07/28/2021	MATURITY 100.0000		4,000,000	4,000,000	4,589,080	4,073,234	0	(73,234)	0	(73,234)	0	4,000,000	0	0	0	220,000	07/28/2021
666807-BQ-4	NORTHROP GRUMMAN CORP		03/24/2021	SECURITY CALLED AT 103.4370		2,068,740	2,000,000	2,007,740	2,004,274	0	(564)	0	(564)	0	2,003,710	0	(3,710)	(3,710)	91,265	10/15/2022
67021C-AM-9	NSTAR ELECTRIC CO		09/15/2021	KEYBANC CAPITAL MARKETS INC.		1,097,600	1,000,000	1,053,090	1,044,735	0	(4,864)	0	(4,864)	0	1,039,871	0	57,729	57,729	26,844	05/15/2027
69353R-FP-8	PNC BANK NA		07/22/2021	SECURITY CALLED AT 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	66,960	07/22/2022

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
74153W-CL-1	PRICOA GLOBAL FUNDING 1		09/17/2021	WELLS FARGO SECURITIES LLC		1,579,065	1,500,000	1,499,865	1,499,898	0	19	0	19	0	1,499,917	0	79,148	79,148	35,800	09/23/2024
756250-AE-9	RECKITT BENCKISER TSY	D	09/15/2021	MARKETAXESS		1,084,340	1,000,000	1,029,420	1,024,473	0	(2,598)	0	(2,598)	0	1,021,875	0	62,464	62,464	21,750	06/26/2027
82652M-AA-8	SIERRA RECEIVABLES FUNDING CO 19-2A A		12/20/2021	MBS PAYDOWN 100.0000		95,126	95,126	95,100	95,018	0	107	0	107	0	95,126	0	0	0	1,245	05/20/2036
92348A-AA-3	VERIZON OWNER TRUST 19-C A1A		12/20/2021	MBS PAYDOWN 100.0000		379,069	379,069	379,039	378,699	0	369	0	369	0	379,069	0	0	0	7,033	04/22/2024
94988J-5T-0	WELLS FARGO BANK NA		09/21/2021	SECURITY CALLED AT 100.0000		4,000,000	4,000,000	4,113,200	4,037,179	0	(37,179)	0	(37,179)	0	4,000,000	0	0	0	132,514	10/22/2021
95002M-AW-9	WELLS FARGO COMMERCIAL MORTGAG 19-C52 A4		09/15/2021	BOFA SECURITIES INC.		3,159,960	3,000,000	3,029,760	3,025,658	0	(2,198)	0	(2,198)	0	3,023,460	0	136,500	136,500	62,992	08/15/2052
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						36,707,674	35,743,647	36,949,175	36,229,605	0	(173,928)	0	(173,928)	0	36,055,679	0	494,085	494,085	1,100,899	XXX
8399997. Total - Bonds - Part 4						65,373,338	63,907,986	66,141,184	63,474,212	0	(310,684)	0	(310,684)	0	64,390,936	0	824,492	824,492	1,580,618	XXX
8399998. Total - Bonds - Part 5						1,523,715	1,500,000	1,477,020		0	1,191	0	1,191	0	1,478,211	0	45,504	45,504	22,272	XXX
8399999. Total - Bonds						66,897,053	65,407,986	67,618,204	63,474,212	0	(309,493)	0	(309,493)	0	65,869,147	0	869,996	869,996	1,602,890	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						66,897,053	XXX	67,618,204	63,474,212	0	(309,493)	0	(309,493)	0	65,869,147	0	869,996	869,996	1,602,890	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
160131-EE-4	CHARLESTON SC EDUCTNL EXCELLEN		03/19/2021	TRUIST SECURITIES INC.	09/15/2021	JEFFERIES LLC	1,500,000	1,477,020	1,523,715	1,478,211	0	1,191	0	1,191	0	0	45,504	45,504	22,272	8,722
3199999. Subtotal - Bonds - U.S. Special Revenues							1,500,000	1,477,020	1,523,715	1,478,211	0	1,191	0	1,191	0	0	45,504	45,504	22,272	8,722
8399998. Total - Bonds							1,500,000	1,477,020	1,523,715	1,478,211	0	1,191	0	1,191	0	0	45,504	45,504	22,272	8,722
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								1,477,020	1,523,715	1,478,211	0	1,191	0	1,191	0	0	45,504	45,504	22,272	8,722

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

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
TREASURY BILL	@		09/24/2021	BNP PARIBAS SECURITIES CORP.	01/11/2022	51,299,544	0	4,514	0	0	51,300,000	51,295,030	0	0	0.000	0.032	N/A	0	0
TREASURY BILL	@		10/05/2021	CITIGROUP GLOBAL MARKETS INC.	02/01/2022	4,999,802	0	562	0	0	5,000,000	4,999,240	0	0	0.000	0.046	N/A	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						56,299,346	0	5,076	0	0	56,300,000	56,294,270	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds						56,299,346	0	5,076	0	0	56,300,000	56,294,270	0	0	XXX	XXX	XXX	0	0
KREDITANSTALT FUER WIEDERAUFBAU	@	D	09/09/2021	BARCLAYS CAPITAL INC.	03/08/2022	2,099,519	0	824	0	0	2,100,000	2,098,695	0	0	0.000	0.125	N/A	0	0
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						2,099,519	0	824	0	0	2,100,000	2,098,695	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						2,099,519	0	824	0	0	2,100,000	2,098,695	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
HSBC BANK PLC	@	D	09/07/2021	J.P. MORGAN SECURITIES LLC	03/03/2022	3,999,051	0	1,773	0	0	4,000,000	3,997,278	0	0	0.000	0.140	N/A	0	0
METLIFE SHORT TERM FUNDING LLC	@		10/27/2021	GOLDMAN SACHS & CO. LLC	04/22/2022	6,096,991	0	1,789	0	0	6,100,000	6,095,201	0	0	0.000	0.160	N/A	0	0
TOTALENERGIES CAPITAL CANADA LTD	@	A	09/09/2021	BOFA SECURITIES INC.	03/07/2022	6,098,348	0	2,898	0	0	6,100,000	6,095,450	0	0	0.000	0.150	N/A	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						16,194,390	0	6,460	0	0	16,200,000	16,187,929	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						16,194,390	0	6,460	0	0	16,200,000	16,187,929	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						74,593,255	0	12,360	0	0	74,600,000	74,580,894	0	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						74,593,255	0	12,360	0	0	74,600,000	74,580,894	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						74,593,255	0	12,360	0	0	XXX	74,580,894	0	0	XXX	XXX	XXX	0	0

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 74,593,255	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ...$ 0						

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US Bank	St. Paul, MN					(1,238,943)	XXX
US Bank	St. Paul, MN					141,162	XXX
JP Morgan Chase	Columbus, Ohio					2,843,561	XXX
JP Morgan Chase	Columbus, Ohio					97,172	XXX
JP Morgan Chase	Columbus, Ohio					1,441,097	XXX
JP Morgan Chase	Columbus, Ohio					(9,244)	XXX
Huntington National Bank	Columbus, Ohio		0.000	28		284,184	XXX
US Bank	St. Paul, MN					(16,219,189)	XXX
US Bank	St. Paul, MN					(355,972)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	28	0	(13,016,172)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	28	0	(13,016,172)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	28	0	(13,016,172)	XXX

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

1.	January	(14,991,652)	4.	April	(16,143,270)	7.	July	(16,255,471)	10. October	(22,303,721)
2.	February	(13,540,827)	5.	May	(15,291,058)	8.	August	(15,044,426)	11. November	(30,397,475)
3.	March	(15,506,547)	6.	June	(18,540,391)	9.	September	(15,348,349)	12. December	(13,016,172)

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
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	AMERICAN HONDA FINANCE CORP		12/14/2021	0.250	02/07/2022	1,999,486	0	250
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,999,486	0	250
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,999,486	0	250
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						1,999,486	0	250
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						1,999,486	0	250
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT-FS		12/17/2021	0.000		367,094	8	0
825252-88-5	INVESTCO GOVT & AGENCY - INST MMF		12/17/2021	0.000		31,602,662	728	0
09248U-70-0	BLACKROCK LIQ FDS FED FUND-IN		12/17/2021	0.000		37,004,119	436	0
31846V-56-7	FIRST AMERICAN GOV OBLIG-Z		12/17/2021	0.000		143,987	42	0
316175-10-8	FIDELITY GOVERNMENT PORT-I		12/17/2021	0.000		2	0	0
4812C0-67-0	JPMORGAN U.S. GOVT MONEY MARKET		12/17/2021	0.000		13,910,252	280	0
608919-71-8	FEDERATED GOVT OBLIGATIONS FUND		12/17/2021	0.000		40,706,789	819	0
949921-12-6	ALLSPRING GOVT MONEY MARKET FD - SELECT		12/17/2021	0.000		2,903,649	442	0
31607A-70-3	FIDELITY GOVERNMENT INST MONEY MARKET		12/17/2021	0.000		56	0	0
61747C-70-7	MSILF GOVERNMENT PORT-INST		12/17/2021	0.000		59,707,502	1,168	0
25160K-20-7	DWS GOVT MMKT SER-INST		12/17/2021	0.000		27,914,367	832	0
40428X-10-7	HSBC US GOVT MMKT-I		12/17/2021	0.000		105,292	2	0
857492-70-6	STATE STATE INST US GOV MMF - PREM		12/17/2021	0.000		43,413,244	1,094	0
90262Y-74-5	UBS SELECT GOVT PREF-A		12/17/2021	0.000		0	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						257,779,015	5,851	0
9999999 - Total Cash Equivalents						259,778,501	5,851	250

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 ...$ 1,999,486	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						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Statutory Deposit	414,154	413,459	0	0
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	414,154	413,459	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0