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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

EVERGREEN NATIONAL INDEMNITY COMPANY

NAIC Group Code..... 4869, 4869 (Current Period) (Prior Period) NAIC Company Code..... 12750 Employer's ID Number..... 36-2467238

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... December 30, 1939 Commenced Business..... January 1, 1940

Statutory Home Office	6150 Oak Tree Blvd., STE 440 .. Independence .. OH .. US .. 44131 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	6150 Oak Tree Blvd., STE 440 .. Independence .. OH .. US .. 44131 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-229-3420 *(Area Code) (Telephone Number)*
Mail Address	6150 Oak Tree Blvd., STE 440 .. Independence .. OH .. US .. 44131 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	6150 Oak Tree Blvd., STE 440 .. Independence .. OH .. US .. 44131 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-229-3403 *(Area Code) (Telephone Number)*
Internet Web Site Address		
Statutory Statement Contact	DAVID ALAN CANZONE *(Name)*	440-229-3403 *(Area Code) (Telephone Number) (Extension)*
	dcanzone@evergreen-national.com *(E-Mail Address)*	440-229-3421 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. MATTHEW TRACY TUCKER	PRESIDENT	2. DAVID ALAN CANZONE	CFO/TREASURER
3. WAN CHEN COLLIER	SECRETARY	4. ROBERT WILLARD SHEPARD	CHIEF ADMINISTRATIVE OFFICER

OTHER

AARON TANNER ORT CHIEF UNDERWRITING OFFICER

DIRECTORS OR TRUSTEES

CHARLES KYLE SLATERY
MATTHEW TRACY TUCKER
ROBERT WILLARD SHEPARD
JAMES DONALD LACKIE
DAVID ALAN CANZONE
EMMEL BERNHARDT GOLDEN III

State of..... Ohio
County of..... Cuyahoga

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.

(Signature)	(Signature)	(Signature)
MATTHEW TRACY TUCKER	DAVID ALAN CANZONE	WAN CHEN COLLIER
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	CFO/TREASURER	SECRETARY
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 2022

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

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	3,721,315	4.9	3,721,315		3,721,315	4.9
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	656,965	0.9	656,965		656,965	0.9
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	7,141,394	9.4	7,141,394		7,141,394	9.5
1.06 Industrial and Miscellaneous	11,342,898	15.0	11,342,898		11,342,898	15.0
1.07 Hybrid Securities	3,903,236	5.2	3,903,236		3,903,236	5.2
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds	2,745,720	3.6	2,745,720		2,745,720	3.6
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	29,511,528	39.0	29,511,528	0	29,511,528	39.1
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	8,819,914	11.7	8,819,914		8,819,914	11.7
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	8,819,914	11.7	8,819,914	0	8,819,914	11.7
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	15,454,186	20.4	15,454,186		15,454,186	20.5
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	15,454,186	20.4	15,454,186	0	15,454,186	20.5
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages	332,348	0.4	332,348		332,348	0.4
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	332,348	0.4	332,348	0	332,348	0.4
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	3,164,209	4.2	3,164,209		3,164,209	4.2
6.02 Cash Equivalents (Schedule E, Part 2)	13,067,448	17.3	13,067,448		13,067,448	17.3
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	16,231,657	21.5	16,231,657	0	16,231,657	21.5
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	5,238,056	6.9	5,084,056		5,084,056	6.7
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	75,587,689	100.0	75,433,689	0	75,433,689	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		498,522
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	166,174	
	10.2 Totals, Part 3, Column 10		166,174
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		332,348
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		332,348
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		332,348

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,667,564
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	333,508	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	176,473	509,981
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	781,593	
	5.2 Totals, Part 3, Column 9	(2,637)	778,956
6.	Total gain (loss) on disposals, Part 3, Column 19		2,188
7.	Deduct amounts received on disposals, Part 3, Column 16		430,634
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		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	290,000	
	10.2 Totals, Part 3, Column 11		290,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,238,056
12.	Deduct total nonadmitted amounts		154,000
13.	Statement value at end of current period (Line 11 minus Line 12)		5,084,056

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		43,979,319
2.	Cost of bonds and stocks acquired, Part 3, Column 7		17,887,515
3.	Accrual of discount		79,420
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	90,499	
	4.2 Part 2, Section 1, Column 15	331,926	
	4.3 Part 2, Section 2, Column 13	3,452,967	
	4.4 Part 4, Column 11	552,908	4,428,299
5.	Total gain (loss) on disposals, Part 4, Column 19		133,599
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		12,620,253
7.	Deduct amortization of premium		102,272
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		53,785,628
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		53,785,628

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	3,721,315	3,755,816	3,691,196	3,730,648
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	3,721,315	3,755,816	3,691,196	3,730,648
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	656,965	656,571	679,598	631,561
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	7,141,394	7,513,004	7,395,525	7,905,000
Industrial and Miscellaneous,	8. United States	16,089,967	16,290,240	16,128,862	13,583,724
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,901,887	1,894,819	1,911,746	1,900,000
	11. Totals	17,991,854	18,185,059	18,040,608	15,483,724
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	29,511,528	30,110,450	29,806,926	27,750,933
PREFERRED STOCKS	14. United States	8,642,794	8,653,930	8,231,949	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	177,120	177,120	156,000	
	17. Totals	8,819,914	8,831,050	8,387,949	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	8,819,914	8,831,050	8,387,949	
COMMON STOCKS	20. United States	13,357,610	13,357,610	7,680,670	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	2,096,575	2,096,575	1,087,018	
	23. Totals	15,454,185	15,454,185	8,767,687	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	15,454,185	15,454,185	8,767,687	
	26. Total Stocks	24,274,099	24,285,235	17,155,636	
	27. Total Bonds and Stocks	53,785,628	54,395,685	46,962,562	

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 Column 7 as a % of Line 11.7	9 Total from Column 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	645	3,720,671				XXX	3,721,315	12.6	2,911,371	10.6	3,721,315	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	645	3,720,671	0	0	0	XXX	3,721,315	12.6	2,911,371	10.6	3,721,315	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	156,653	371,535				XXX	528,188	1.8		0.0	528,188	
4.2 NAIC 2	49,920					XXX	49,920	0.2		0.0	49,920	
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6					78,858	XXX	78,858	0.3	139,355	0.5		78,858
4.7 Totals	206,572	371,535	0	0	78,858	XXX	656,965	2.2	139,355	0.5	578,107	78,858
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,584,099	1,976,675	290,784			XXX	3,851,558	13.1	5,050,747	18.4	3,851,558	
5.2 NAIC 2		553,701	428,600	496,228		XXX	1,478,528	5.0	1,482,171	5.4	1,049,929	428,600
5.3 NAIC 3	498,798					XXX	498,798	1.7	484,455	1.8		498,798
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5			348,228		376,978	XXX	725,206	2.5	710,153	2.6	625,441	99,764
5.6 NAIC 6				227,304	360,000	XXX	587,304	2.0	236,000	0.9	227,304	360,000
5.7 Totals	2,082,898	2,530,375	1,067,611	723,532	736,978	XXX	7,141,394	24.2	7,963,526	29.0	5,754,232	1,387,162

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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	907,198	3,712,830	1,010,818	431,918	641,808	XXX	6,704,573	22.7	5,873,728	21.4	3,132,712	3,571,861
6.2 NAIC 2	800,722	1,287,490	524,207	132,291		XXX	2,744,710	9.3	3,369,273	12.3	2,058,630	686,080
6.3 NAIC 3	310,218	395,058				XXX	705,276	2.4	737,127	2.7	705,276	
6.4 NAIC 4	9,148	1,162,536	16,655			XXX	1,188,339	4.0	491,834	1.8	56,207	1,132,132
6.5 NAIC 5						XXX	0	0.0	316,945	1.2		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	2,027,287	6,557,914	1,551,679	564,210	641,808	XXX	11,342,898	38.4	10,788,905	39.3	5,952,825	5,390,073
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2	250,198	500,875	502,779		937,844	XXX	2,191,697	7.4	2,091,782	7.6	2,191,697	
7.3 NAIC 3	498,872	1,212,667				XXX	1,711,539	5.8	2,049,329	7.5	1,711,539	
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	749,070	1,713,542	502,779	0	937,844	XXX	3,903,236	13.2	4,141,110	15.1	3,903,236	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	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	1,397,044	1,397,044	4.7	760,493	2.8	1,397,044	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	1,348,676	1,348,676	4.6	738,435	2.7	1,348,676	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	2,745,720	2,745,720	9.3	1,498,928	5.5	2,745,720	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	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 Column 7 as a % of Line 11.7	9 Total from Column 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) 2,648,595	9,781,710	1,301,601	431,918	641,808	1,397,044	16,202,678	54.9	XXX	XXX	12,630,817	3,571,861
11.2 NAIC 2	(d) 1,100,840	2,342,066	1,455,585	628,519	937,844	1,348,676	7,813,530	26.5	XXX	XXX	6,698,851	1,114,680
11.3 NAIC 3	(d) 1,307,888	1,607,725	0	0	0	0	2,915,613	9.9	XXX	XXX	2,416,815	498,798
11.4 NAIC 4	(d) 9,148	1,162,536	16,655	0	0	0	1,188,339	4.0	XXX	XXX	56,207	1,132,132
11.5 NAIC 5	(d) 0	0	348,228	0	376,978	0	(c) 725,206	2.5	XXX	XXX	625,441	99,764
11.6 NAIC 6	(d) 0	0	0	227,304	438,858	0	(c) 666,163	2.3	XXX	XXX	227,304	438,858
11.7 Totals	5,066,471	14,894,038	3,122,069	1,287,742	2,395,489	2,745,720	(b) 29,511,528	100.0	XXX	XXX	22,655,436	6,856,093
11.8 Line 11.7 as a % of Col. 7	17.2	50.5	10.6	4.4	8.1	9.3	100.0	XXX	XXX	XXX	76.8	23.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	4,752,778	6,105,531	1,327,502	784,327	865,707	760,493	XXX	XXX	14,596,338	53.2	11,833,425	2,762,914
12.2 NAIC 2	1,056,348	3,348,706	957,908	369,460	1,210,803	738,435	XXX	XXX	7,681,659	28.0	5,315,692	2,365,967
12.3 NAIC 3	2,385	1,101,097	219,505	82,628	1,865,296		XXX	XXX	3,270,911	11.9	2,221,748	1,049,163
12.4 NAIC 4	10,341	461,679	19,814				XXX	XXX	491,834	1.8	64,334	427,500
12.5 NAIC 5	66,507	284,372	414,146		262,073		XXX	XXX	(c) 1,027,098	3.7	610,392	416,706
12.6 NAIC 6					375,355		XXX	XXX	(c) 375,355	1.4		375,355
12.7 Totals	5,888,361	11,301,384	2,938,874	1,236,415	4,579,234	1,498,928	XXX	XXX	(b) 27,443,195	100.0	20,045,591	7,397,605
12.8 Line 12.7 as a % of Col. 9	21.5	41.2	10.7	4.5	16.7	5.5	XXX	XXX	100.0	XXX	73.0	27.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	2,634,605	7,499,218	758,762	341,175	12	1,397,044	12,630,817	42.8	11,833,425	43.1	12,630,817	XXX
13.2 NAIC 2	1,100,840	2,312,484	502,779	496,228	937,844	1,348,676	6,698,851	22.7	5,315,692	19.4	6,698,851	XXX
13.3 NAIC 3	809,090	1,607,725					2,416,815	8.2	2,221,748	8.1	2,416,815	XXX
13.4 NAIC 4	9,148	30,404	16,655				56,207	0.2	64,334	0.2	56,207	XXX
13.5 NAIC 5			348,228		277,214		625,441	2.1	610,392	2.2	625,441	XXX
13.6 NAIC 6				227,304			227,304	0.8	0	0.0	227,304	XXX
13.7 Totals	4,553,683	11,449,831	1,626,424	1,064,707	1,215,071	2,745,720	22,655,436	76.8	20,045,591	73.0	22,655,436	XXX
13.8 Line 13.7 as a % of Col. 7	20.1	50.5	7.2	4.7	5.4	12.1	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	15.4	38.8	5.5	3.6	4.1	9.3	76.8	XXX	XXX	XXX	76.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	13,990	2,282,492	542,839	90,743	641,796		3,571,861	12.1	2,762,914	10.1	XXX	3,571,861
14.2 NAIC 2		29,582	952,806	132,291			1,114,680	3.8	2,365,967	8.6	XXX	1,114,680
14.3 NAIC 3	498,798						498,798	1.7	1,049,163	3.8	XXX	498,798
14.4 NAIC 4		1,132,132					1,132,132	3.8	427,500	1.6	XXX	1,132,132
14.5 NAIC 5					99,764		99,764	0.3	416,706	1.5	XXX	99,764
14.6 NAIC 6					438,858		438,858	1.5	375,355	1.4	XXX	438,858
14.7 Totals	512,788	3,444,207	1,495,645	223,035	1,180,418	0	6,856,093	23.2	7,397,605	27.0	XXX	6,856,093
14.8 Line 14.7 as a % of Col. 7	7.5	50.2	21.8	3.3	17.2	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	1.7	11.7	5.1	0.8	4.0	0.0	23.2	XXX	XXX	XXX	XXX	23.2

(a) Includes $.....6,856,093 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....748,459 current year of bonds with Z designations and $.....1,242,031 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 $.....575,954 current year of bonds with 5GI designations, $.....610,392 prior year of bonds with 5GI designations and $.....666,163 current year, $.....375,355 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 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		3,720,671				XXX	3,720,671	12.6	2,909,739	10.6	3,720,671	
1.02 Residential Mortgage-Backed Securities	645					XXX	645	0.0	1,632	0.0	645	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	645	3,720,671	0	0	0	XXX	3,721,315	12.6	2,911,371	10.6	3,721,315	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	206,572	371,535			78,858	XXX	656,965	2.2	139,355	0.5	578,107	78,858
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	206,572	371,535	0	0	78,858	XXX	656,965	2.2	139,355	0.5	578,107	78,858
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	2,038,187	2,458,244	1,067,611	723,532	736,978	XXX	7,024,552	23.8	7,391,319	26.9	5,637,390	1,387,162
5.02 Residential Mortgage-Backed Securities	44,710	72,132				XXX	116,842	0.4	274,232	1.0	116,842	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	297,974	1.1		
5.05 Totals	2,082,898	2,530,375	1,067,611	723,532	736,978	XXX	7,141,394	24.2	7,963,526	29.0	5,754,232	1,387,162
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	1,601,167	4,058,735				XXX	5,659,902	19.2	3,631,526	13.2	4,277,770	1,382,132
6.02 Residential Mortgage-Backed Securities	101,604	490,121	127,245	254,998	641,808	XXX	1,615,776	5.5	2,077,914	7.6	455,560	1,160,216
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.04 Other Loan-Backed and Structured Securities	324,516	2,009,058	1,424,434	309,211		XXX	4,067,220	13.8	5,079,466	18.5	1,219,495	2,847,725
6.05 Totals	2,027,287	6,557,914	1,551,679	564,210	641,808	XXX	11,342,898	38.4	10,788,905	39.3	5,952,825	5,390,073
7. **Hybrid Securities**												
7.01 Issuer Obligations	749,070	1,713,542	502,779		937,844	XXX	3,903,236	13.2	4,141,110	15.1	3,903,236	
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	749,070	1,713,542	502,779	0	937,844	XXX	3,903,236	13.2	4,141,110	15.1	3,903,236	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	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 Column 7 as a % of Line 11.08	9 Total from Column 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	2,745,720	2,745,720	9.3	1,498,928	5.5	2,745,720	
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	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	4,594,997	12,322,727	1,570,390	723,532	1,753,681	XXX	20,965,326	71.0	XXX	XXX	18,117,174	2,848,152
11.02 Residential Mortgage-Backed Securities	146,958	562,253	127,245	254,998	641,808	XXX	1,733,263	5.9	XXX	XXX	573,047	1,160,216
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	324,516	2,009,058	1,424,434	309,211	0	XXX	4,067,220	13.8	XXX	XXX	1,219,495	2,847,725
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	2,745,720	2,745,720	9.3	XXX	XXX	2,745,720	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	5,066,471	14,894,038	3,122,069	1,287,742	2,395,489	2,745,720	29,511,528	100.0	XXX	XXX	22,655,436	6,856,093
11.09 Line 11.08 as a % of Col. 7	17.2	50.5	10.6	4.4	8.1	9.3	100.0	XXX	XXX	XXX	76.8	23.2
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	4,855,697	7,576,528	1,569,126	237,182	3,974,516	XXX	XXX	XXX	18,213,049	66.4	16,163,121	2,049,928
12.02 Residential Mortgage-Backed Securities	271,488	539,871	290,010	647,692	604,718	XXX	XXX	XXX	2,353,778	8.6	853,907	1,499,872
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.04 Other Loan-Backed and Structured Securities	761,176	3,184,986	1,079,738	351,540		XXX	XXX	XXX	5,377,440	19.6	1,529,635	3,847,805
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	1,498,928	XXX	XXX	1,498,928	5.5	1,498,928	
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	5,888,361	11,301,384	2,938,874	1,236,415	4,579,234	1,498,928	XXX	XXX	27,443,195	100.0	20,045,591	7,397,605
12.09 Line 12.08 as a % of Col. 9	21.5	41.2	10.7	4.5	16.7	5.5	XXX	XXX	100.0	XXX	73.0	27.0
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	4,096,199	10,940,594	1,141,790	723,532	1,215,058	XXX	18,117,174	61.4	16,163,121	58.9	18,117,174	XXX
13.02 Residential Mortgage-Backed Securities	137,884	321,313	81,873	31,964	12	XXX	573,047	1.9	853,907	3.1	573,047	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	319,600	187,923	402,760	309,211		XXX	1,219,495	4.1	1,529,635	5.6	1,219,495	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	2,745,720	2,745,720	9.3	1,498,928	5.5	2,745,720	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	4,553,683	11,449,831	1,626,424	1,064,707	1,215,071	2,745,720	22,655,436	76.8	20,045,591	73.0	22,655,436	XXX
13.09 Line 13.08 as a % of Col. 7	20.1	50.5	7.2	4.7	5.4	12.1	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	15.4	38.8	5.5	3.6	4.1	9.3	76.8	XXX	XXX	XXX	76.8	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	498,798	1,382,132	428,600		538,622	XXX	2,848,152	9.7	2,049,928	7.5	XXX	2,848,152
14.02 Residential Mortgage-Backed Securities	9,074	240,939	45,372	223,035	641,796	XXX	1,160,216	3.9	1,499,872	5.5	XXX	1,160,216
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	4,916	1,821,135	1,021,674			XXX	2,847,725	9.6	3,847,805	14.0	XXX	2,847,725
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	512,788	3,444,207	1,495,645	223,035	1,180,418	0	6,856,093	23.2	7,397,605	27.0	XXX	6,856,093
14.09 Line 14.08 as a % of Col. 7	7.5	50.2	21.8	3.3	17.2	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	1.7	11.7	5.1	0.8	4.0	0.0	23.2	XXX	XXX	XXX	XXX	23.2

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				
2. Cost of short-term investments acquired	50,810	50,810			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	50,000	50,000			
7. Deduct amortization of premium	810	810			
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)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,923,499		3,923,499	
2. Cost of cash equivalents acquired	46,889,769		46,889,769	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	(30)		(30)	
5. Total gain (loss) on disposals	26		26	
6. Deduct consideration received on disposals	37,745,817		37,745,817	
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)	13,067,448	0	13,067,448	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	13,067,448	0	13,067,448	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed														
001-0260		Twinsburg	OH		01/29/2013.	7.50	332,348			166,174			950,000	12/31/2016
2099999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Comm. Mortgages - Insured or Guaranteed							332,348	0	0	166,174	0	0	950,000	XXX
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure							332,348	0	0	166,174	0	0	950,000	XXX
3399999. Totals							332,348	0	0	166,174	0	0	950,000	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	FRONTRANGE PROPERTY FUND III, LP			USA	FrontRange Property Fund III, LP		05/31/2019		119,054	103,734	103,734	(15,319)					5,349	133,013	
000000 00 0	FRONTRANGE LRC TRANCHE A, LP			USA	FrontRange LRC Tranche A, LP		05/31/2019		488,073	508,935	508,935	20,862					37,273		
000000 00 0	CCALIFEFUNDII			USA	CCALIFEFUNDII		06/17/2019		449,024	576,059	449,024								
000000 00 0	ENIC Fairwood Fund II, LP			USA	ENIC Fairwood Fund II, LP		01/21/2021		27,611	65,807	65,807	38,196					9,513	680,797	
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									1,083,760	1,254,536	1,127,500	43,740	0	0	0	0	52,136	813,810	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
000000 00 0	NFC INSURANCE PARTNERS, LLC			USA	NFC INSURANCE PARTNERS, LLC		09/01/2014		900,000	1,766,323	1,766,323	459,165							
000000 00 0	NFC HOTEL INVESTORS, LLC			USA	NFC HOTEL INVESTORS, LLC		09/05/2014		173,507	272,885	272,885	(14,542)					5,988		
000000 00 0	ESO VENTURE FUND II, LP			USA	ESO VENTURE FUND II, LP		10/08/2014		231,414	350,109	350,109	(35,366)					302,507	39,959	
000000 00 0	NFC UK Venture, LLC			USA	NFC UK Venture, LLC		02/28/2017		200,000	154,000	154,000								
000000 00 0	ESO Venture Fund III, LP			USA	ESO Venture Fund III, LP		03/31/2017		89,053	369,894	369,894	152,205					60,503	25,000	
000000 00 0	NFC Hotel Monterey, LLC			USA	NFC Hotel Monterey, LLC		10/19/2017		239,787	383,923	383,923	120,394							
000000 00 0	Resolute Capital Partners Fund IV, LP			USA	Resolute Capital Partners Fund IV, LP		03/06/2018		350,000	488,421	488,421	55,997					54,210	150,000	
000000 00 0	Active Implants Convertible Note			USA	Active Implants Convertible Note		01/25/2019		120,000	120,000	120,000			120,000					
000000 00 0	Active Implants Convertible Promissory Note			USA	Active Implants Convertible Promissory N		08/27/2019		40,000	40,000	40,000			40,000					
000000 00 0	Active Implants Convertible Note #2			USA	Active Implants Convertible Note #2		12/20/2019		90,000	90,000	90,000			90,000					
000000 00 0	Active Implants Convertible Note #3			USA	Active Implants Convertible Note #3		07/27/2021		40,000	40,000	40,000			40,000					
000000 00 0	Resolute Capital Partners Fund V, LP			USA	Resolute Capital Partners Fund V, LP		12/08/2021		35,000	35,000	35,000							465,000	
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									2,508,761	4,110,556	4,110,556	737,853	0	290,000	0	0	423,207	679,959	XXX
4899999. Subtotal - Unaffiliated									3,592,521	5,365,091	5,238,056	781,593	0	290,000	0	0	475,343	1,493,769	XXX
5099999. Totals									3,592,521	5,365,091	5,238,056	781,593	0	290,000	0	0	475,343	1,493,769	XXX

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

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
000000 00 0	FRONTRANGE PROPERTY FUND III, LP		USA	FrontRange Property Fund III, LP	05/31/2019.			69,418		
000000 00 0	ENIC Fairwood Fund II, LP		USA	ENIC Fairwood Fund II, LP	01/21/2021.		218,508	32,055		
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							218,508	101,473	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
000000 00 0	Resolute Capital Partners Fund IV, LP		USA	Resolute Capital Partners Fund IV, LP	03/06/2018.			75,000		
000000 00 0	Active Implants Convertible Note #3		USA	Active Implants Convertible Note #3	07/27/2021.		80,000			
000000 00 0	Resolute Capital Partners Fund V, LP		USA	Resolute Capital Partners Fund V, LP	12/08/2021.		35,000			
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							115,000	75,000	0	XXX
4899999. Subtotal - Unaffiliated							333,508	176,473	0	XXX
5099999. Totals							333,508	176,473	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	CCALIFEFUNDII		USA	CCALIFEFUNDII	06/17/2019.	07/01/2021.	40,774					0		40,774	40,774			0	
000000 00 0	ENIC Fairwood Fund II, LP		USA	ENIC Fairwood Fund II, LP...	01/21/2021.	12/30/2021.						0		222,952	222,952			0	
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							40,774	0	0	0	0	0	0	263,727	263,727	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
000000 00 0	NFC HOTEL INVESTORS, LLC		USA	Return of Capital	09/05/2014.	06/27/2021.	93,563					0		93,563	93,563			0	93,563
000000 00 0	ESO VENTURE FUND II, LP		USA	Return of Capital	10/08/2014.	10/21/2021.	8,065					0		8,065	8,065			0	8,065
000000 00 0	VAL FUND STORAGE I, LLC		USA	ValFund Storage Co.	01/25/2016.	08/25/2021.	449	(2,637)				(2,637)		(2,188)			2,188	2,188	
000000 00 0	ESO Venture Fund III, LP		USA	Return of Capital	03/31/2017.	10/21/2021.	65,279					0		65,279	65,279			0	65,279
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							167,356	(2,637)	0	0	0	(2,637)	0	164,719	166,907	0	2,188	2,188	166,907
4899999. Subtotal - Unaffiliated							208,130	(2,637)	0	0	0	(2,637)	0	428,446	430,634	0	2,188	2,188	166,907
5099999. Totals							208,130	(2,637)	0	0	0	(2,637)	0	428,446	430,634	0	2,188	2,188	166,907

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 D5 6	UNITED STATES TREASURY				1.A	235,734	103.843	244,031	235,000	235,377		(138)			2.375	2.312	FA	2,108	5,581	05/02/2019.	08/15/2024.
912828 UN 8	UNITED STATES TREASURY				1.A	896,418	101.736	915,624	900,000	899,560		384			2.000	2.044	FA	6,799	18,000	03/08/2013.	02/15/2023.
912828 VB 3	UNITED STATES TREASURY				1.A	408,400	101.660	432,055	425,000	422,487		1,788			1.750	2.191	MN	966	7,438	06/18/2013.	05/15/2023.
912828 VS 6	UNITED STATES TREASURY				1.A	240,694	103.003	257,508	250,000	248,292		1,014			2.500	2.934	FA	2,361	6,250	09/06/2013.	08/15/2023.
912828 WE 6	UNITED STATES TREASURY				1.A	493,713	103.789	518,945	500,000	498,666		685			2.750	2.898	MN	1,785	13,750	01/15/2014.	11/15/2023.
91282C AZ 4	UNITED STATES TREASURY				1.A	496,484	96.988	484,940	500,000	497,099		471			0.375	0.525	MN	165	1,547	02/24/2021.	11/30/2025.
91282C BH 3	UNITED STATES TREASURY				1.A	284,510	96.769	275,792	285,000	284,597		87			0.375	0.410	JJ	447	534	02/11/2021.	01/31/2026.
91282C BW 0	UNITED STATES TREASURY				1.A	350,328	98.027	343,095	350,000	350,286		(42)			0.750	0.731	AO	450	1,313	05/06/2021.	04/30/2026.
91282C DG 3	UNITED STATES TREASURY				1.A	284,288	99.359	283,173	285,000	284,306		18			1.125	1.177	AO	549		11/12/2021.	10/31/2026.
0199999.	U.S. Government - Issuer Obligations					3,690,570	XXX	3,755,162	3,730,000	3,720,671	0	4,266	0	0	XXX	XXX	XXX	15,629	54,413	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38374B LQ 4	GNR 2003-60 MA - CMO/RMBS			4	1.A	626	101.063	655	648	645		2			3.500	4.223	MON	2	23	10/02/2003.	07/16/2033.
0299999.	U.S. Government - Residential Mortgage-Backed Securities					626	XXX	655	648	645	0	2	0	0	XXX	XXX	XXX	2	23	XXX	XXX
0599999.	Total - U.S. Government					3,691,196	XXX	3,755,816	3,730,648	3,721,315	0	4,268	0	0	XXX	XXX	XXX	15,631	54,435	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
151847 DF 4	CENTER UNI SCH DIST CALIF	@			2.B FE	49,806	99.690	49,845	50,000	49,920		114				0.276	N/A			03/04/2021.	08/01/2022.
234830 CK 1	DALLAS CNTY TEX SCHS				6. *	81,155	103.000	78,858	76,561	78,858	(2,297)				8.750		MON		6,699	04/04/2019.	02/15/2018.
64966J UJ 3	NEW YORK N Y			2	1.C FE	103,930	100.289	100,289	100,000	100,327		(3,603)			4.000	0.120	FA	1,667	4,000	01/22/2021.	08/01/2022.
672325 WP 8	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY				1.G FE	58,198	102.804	56,542	55,000	56,326		(1,872)			5.000	0.853	FA	1,146	1,375	02/26/2021.	08/01/2022.
778550 LY 7	ROSWELL N MEX INDPT SCH DIST				1.D FE	167,309	107.391	161,087	150,000	161,382		(5,927)			5.000	0.200	FA	3,125	3,083	02/19/2021.	08/01/2023.
961166 AC 9	WESTON MASS				1.A FE	219,200	104.975	209,950	200,000	210,153		(9,047)			5.000	0.105	JJ	4,611	4,639	01/21/2021.	01/15/2023.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					679,598	XXX	656,571	631,561	656,965	(2,297)	(20,336)	0	0	XXX	XXX	XXX	10,549	19,796	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions					679,598	XXX	656,571	631,561	656,965	(2,297)	(20,336)	0	0	XXX	XXX	XXX	10,549	19,796	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
02765U NJ 9	AMERICAN MUN PWR OHIO INC REV				1.F FE	27,431	105.295	26,324	25,000	26,324		(1,107)			5.000	0.272	FA	472	1,250	01/20/2021.	02/15/2023.
04052B FX 7	ARIZONA INDL DEV AUTH REV			2	3.B FE	498,750	101.043	505,215	500,000	498,798	14,318	26			6.375	6.396	JJ	15,938	31,875	03/19/2018.	07/01/2043.
13080S GJ 7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			2	6. *	400,000	90.000	360,000	400,000	360,000	124,000				12.000		JJ		10,830	02/18/2015.	01/01/2039.
187145 DB 0	CLIFTON TEX HIGHER ED FIN CORP ED REV			2	1.A FE	568,045	110.466	552,330	500,000	520,399		(7,324)			5.000	3.361	FA	9,444	25,000	09/19/2014.	08/15/2039.
26822L DP 6	E-470 PUB HWY AUTH COLO REV	@			1.F FE	79,630	99.824	79,859	80,000	79,835		205				0.310	N/A			02/26/2021.	09/01/2022.
462467 E7 2	IOWA FIN AUTH SINGLE FAMILY MTG REV				1.A FE	59,925	99.892	59,935	60,000	59,952		27			0.300	0.353	JJ	90	67	02/19/2021.	07/01/2023.
59259Y TR 0	METROPOLITAN TRANSN AUTH N Y REV				1.G FE	107,569	104.012	104,012	100,000	103,734		(3,835)			5.000	0.688	MN	639	5,000	02/04/2021.	11/15/2022.
60636A PT 4	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			2	2.A FE	444,848	116.041	464,164	400,000	428,600		(4,257)			5.000	3.650	MJSD.	1,667	20,000	12/18/2017.	12/01/2037.
60637B PX 2	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	160,000	106.982	171,171	160,000	160,000					3.700	3.700	MN	987	6,387	12/04/2017.	11/01/2042.
64577B KH 6	NEW JERSEY ECONOMIC DEV AUTH REV				2.A FE	550,910	108.195	600,482	555,000	553,701		494			4.000	4.101	JD	987	22,200	08/28/2015.	06/15/2024.
646136 LU 3	NEW JERSEY ST TRANSN TR FD AUTH				1.F FE	54,950	104.985	52,493	50,000	52,501		(2,449)			5.500	0.244	JD	122	2,750	01/21/2021.	12/15/2022.
649717 UN 3	NEW YORK N Y CITY TR CULTURAL RES REV				1.E FE	108,454	104.134	104,134	100,000	104,270		(4,184)			5.000	0.322	JD	417	5,000	02/04/2021.	12/01/2022.
658909 WH 5	NORTH DAKOTA ST HSG FIN AGY				1.B FE	56,228	100.927	55,510	55,000	55,672		(557)			1.450	0.227	JJ	399	399	02/26/2021.	01/01/2023.
67766W VW 9	OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE				1.A FE	106,642	102.011	102,011	100,000	102,029		(4,613)			5.000	0.105	JD	417	5,000	01/20/2021.	06/01/2022.
708796 8G 5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	131,300	103.097	134,026	130,000	130,784		(134)			3.700	3.573	AO	1,203	4,810	12/08/2017.	10/01/2047.

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
73358W QL 1	PORT AUTH N Y & N J				1.E FE	54,442	104.359	52,180	50,000	52,199		(2,244)			5.000	0.187	JD	208	2,500	01/21/2021	12/01/2022
744396 CH 3	PUBLIC FIN AUTH WIS CHARTER SCH REV			2	5.B	99,750	101.146	101,146	100,000	99,764		3			7.000	7.020	JJ	3,500	7,125	06/23/2017	07/01/2047
74441X CS 6	PUBLIC FIN AUTH WIS MULTIFAMILY HSG REV			2	2.B FE	495,625	101.918	509,590	500,000	496,228		121			4.000	4.055	JD	1,667	20,000	06/17/2016	12/01/2041
745181 N5 2	PUERTO RICO COMWLTH HWY & TRANSN AUTH HW			2	1.F FE	292,538	100.652	291,891	290,000	290,000					4.950	4.950	JJ	7,178	14,355	11/14/2014	07/01/2026
745190 2B 3	PUERTO RICO COMWLTH HWY & TRANSN AUTH TR			2	1.F FE	330,330	100.698	332,303	330,000	330,000					5.000	5.000	JJ	8,250	16,500	03/03/2015	07/01/2032
745220 KU 6	PUERTO RICO COMWLTH INFRASTRUCTURE FING			2	1.G FE	99,114	100.698	100,698	100,000	99,822		111			5.000	5.125	JJ	2,500	5,000	08/14/2014	07/01/2023
74526Q LS 9	PUERTO RICO ELEC PWR AUTH PWR REV			2	1.F FE	180,031	101.789	178,131	175,000	175,000					5.000	5.000	JJ	4,375	8,750	09/26/2017	07/01/2023
745277 QR 7	PUERTO RICO MUN FIN AGY			2	1.F FE	151,425	100.698	151,047	150,000	150,000					5.000	5.000	FA	3,125	7,500	12/10/2014	08/01/2030
745277 SG 9	PUERTO RICO MUN FIN AGY				1.G FE	508,445	105.126	525,630	500,000	501,824		(1,081)			5.250	5.007	FA	10,938	39,376	10/27/2014	08/01/2023
74529J PX 7	PUERTO RICO SALES TAX FING CORP SALES TA			2	5.B	49,700	116.006	58,003	50,000	49,487		(106)			5.000	4.830	JJ	1,250	2,500	11/08/2019	07/01/2058
74529J QG 3	PUERTO RICO SALES TAX FING CORP SALES TA	@		3	5.B GI	237,983	34.108	375,188	1,100,000	277,214		15,141				5.697	N/A			10/04/2019	07/01/2046
74529J RH 0	PUERTO RICO SALES TAX FING CORP SALES TA			2	5.B GI	298,592	112.930	338,790	300,000	298,740		15			4.329	4.353	JJ	6,494	12,987	10/15/2019	07/01/2040
764603 BG 0	RICHMOND CNTY GA HOSP AUTH REV ANTIC CTF				1.E FE	54,600	104.690	52,345	50,000	52,382		(2,218)			5.000	0.229	JJ	1,250	1,250	01/21/2021	01/01/2023
79626P AC 6	SAN ANTONIO TEX HSG TR FIN CORP MULTIFAM			2	1.A FE	504,205	105.042	525,210	500,000	501,300		(444)			3.500	3.400	AO	4,375	17,500	09/29/2014	04/01/2043
821697 H7 7	SHELBY CNTY TENN HEALTH EDL & HSG FACS B			2	6. *	308,694	74.526	227,304	305,000	227,304	(78,535)	(472)			5.375		MS	5,465	16,394	11/19/2014	09/01/2041
914023 KD 7	UNIVERSITY AKRON OHIO GEN RCPTS				1.F FE	43,605	104.577	41,831	40,000	41,860		(1,745)			5.000	0.339	JJ	1,000	1,000	01/20/2021	01/01/2023
91754T PS 6	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH			2	1.C FE	143,636	105.054	157,581	150,000	144,831		223			3.250	3.524	AO	1,029	4,875	02/18/2016	10/15/2038
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						7,207,395	XXX	7,390,534	7,905,000	7,024,552	59,783	(20,403)	0	0	XXX	XXX	XXX	95,382	318,179	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3137BP D2 2	FHR 4583 IT - CMO/RMBS			3	1.A	27,238	8.091	19,164		16,649		(2,357)			2.500	4.058	MON	493	7,410	05/04/2016	05/15/2031
3137BP D4 8	FHR 4583 JI - CMO/RMBS			3	1.A	32,397	7.256	20,441		10,625		(1,661)			2.500	15.692	MON	587	8,236	04/28/2016	05/15/2031
3137FP NQ 4	FHR 4926 QI - CMO/RMBS			3	1.A	128,496	9.190	82,866		89,569		(25,400)			3.500	(30.038)	MON	2,630	47,631	11/26/2019	07/25/2048
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						188,130	XXX	122,471	0	116,842	0	(29,418)	0	0	XXX	XXX	XXX	3,710	63,278	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						7,395,525	XXX	7,513,004	7,905,000	7,141,394	59,783	(49,822)	0	0	XXX	XXX	XXX	99,092	381,457	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
000000 00 0	ANGEL OAK REAL ESTATE INVESTMENT FUND II				2.C PL	714,017	100.000	714,017	714,017	714,017					5.000	5.000	MJSD			11/16/2021	06/30/2028
00489Q AA 0	ACRES COMMERCIAL REALTY CORP			1,2	2.B PL	200,000	101.250	202,500	200,000	200,000					5.750	5.750	FA	4,313		08/09/2021	08/15/2026
01879N AA 3	ALLIANCE RESOURCE OPERATING PARTNERS LP			1	4.A FE	447,500	101.602	508,010	500,000	463,784	27,533	8,751			7.500	10.117	MN	6,250	37,500	01/23/2020	05/01/2025
05580A C9 3	BMW Bank of North America				1.F FE	198,601	99.626	198,256	199,000	198,673		72			0.300	0.401	FA	219		08/19/2021	08/21/2023
05580A ZE 7	BMW Bank of North America				1.F FE	49,943	99.802	49,901	50,000	49,964		22			0.250	0.308	MS	33	63	03/30/2021	03/27/2023
06251A 2T 6	Bank Hapoalim BM, New York Branch				1.F FE	250,000	99.742	249,355	250,000	250,000					0.150	0.150	FA	142	186	02/04/2021	02/16/2023
06428F VQ 7	Bank of China New York Branch				1.D FE	200,000	100.060	200,119	200,000	200,000					0.400	0.400	MAT	4		12/21/2021	12/30/2022
066519 QB 8	BankUnited, National Association			2	2.A FE	100,000	99.724	99,724	100,000	100,000					0.100	0.100	JAJO	19	75	01/20/2021	01/23/2023
10373Q BD 1	BP CAPITAL MARKETS AMERICA INC				1.F FE	50,526	100.327	50,164	50,000	50,227		(299)			0.864	0.241	MJSD	14	415	01/20/2021	09/19/2022
20033A W4 4	Comenity Capital Bank				1.D Z	80,000	100.874	80,699	80,000	80,000					2.550	2.550	MON	95	2,040	05/06/2019	05/16/2022
20161D AA 2	COMMERCIAL CREDIT GROUP INC			1,2	1.G PL	250,000	97.170	242,925	250,000	250,000					4.875	4.878	MN	1,049	6,466	05/19/2021	05/30/2026
21871N AB 7	CORECIVIC INC			1	3.C FE	200,500	104.642	209,284	200,000	200,466		(34)			8.250	8.184	AO	3,483	8,296	05/10/2021	04/15/2026
22025Y AP 5	CORECIVIC INC			1,2	3.B FE	191,000	101.908	203,816	200,000	194,592		3,592			4.625	6.786	MN	1,542	9,250	01/19/2021	05/01/2023
254709 AJ 7	DISCOVER FINANCIAL SERVICES			1	2.C FE	37,238	102.657	35,930	35,000	36,091		(1,147)			3.850	0.327	MN	150	1,348	01/21/2021	11/21/2022
36966R 5T 9	GENERAL ELECTRIC CO				2.B FE	55,310	104.285	52,143	50,000	52,957		(2,353)			5.750	0.461	FA	1,086	2,875	02/04/2021	02/15/2023

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38149M G6 4	Goldman Sachs Bank USA				1.E FE	175,000	99.544	174,201	175,000	175,000					0.400	0.400	MN	113		10/28/2021.	11/03/2023.
571903 AK 9	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	51,838	101.059	50,530	50,000	50,615		(1,223)			3.250	0.520	MS	478	1,625	02/04/2021.	09/15/2022.
626717 AM 4	MURPHY OIL CORP			1,2	3.C FE	316,500	103.406	310,218	300,000	310,218	(3,751)	(2,531)			5.875	3.832	JD	1,469	8,813	07/13/2021.	12/01/2027.
65342V AA 9	NEXPOINT REAL ESTATE FINANCE INC			1,2	2.B PL	501,380	102.765	513,825	500,000	501,258		(122)			5.750	5.676	MN	4,792	15,253	05/24/2021.	05/01/2026.
69356N AA 2	PHH MORTGAGE CORP			1,2	4.C FE	367,991	103.495	372,582	360,000	367,538		(452)			7.875	7.287	MS	8,348		09/14/2021.	03/15/2026.
795451 AM 5	Sallie Mae Bank				2.C FE	100,921	99.806	100,804	101,000	100,935		14			0.400	0.440	FA	158		08/19/2021.	08/11/2023.
856285 WW 7	State Bank of India, New York branch				2.C FE	100,000	99.774	99,774	100,000	100,000					0.400	0.400	FA	136		08/19/2021.	08/30/2023.
85916V CX 1	Sterling Bank				1.A Z	50,000	100.971	50,486	50,000	50,000					3.200	3.196	JD	18	1,600	12/10/2018.	04/28/2022.
87356L AA 8	TACORA RESOURCES INC			1,2	4.B FE	302,250	100.270	300,810	300,000	300,810	(1,387)	(53)			8.250	8.048	MN	3,163	12,650	10/26/2021.	05/15/2026.
88428L AA 0	THIRD POINT RE USA HOLDINGS INC			1	2.C FE	204,650	105.004	210,008	200,000	202,757		(775)			7.000	6.504	FA	5,367	14,000	05/21/2019.	02/13/2025.
89679E AB 8	TRIUMPH BANCORP INC			2,5	1.G FE	350,000	103.316	361,606	350,000	350,000					4.875	4.876	MN	1,611	17,063	11/21/2019.	11/27/2029.
949495 AR 6	Wells Fargo National Bank West				1.E FE	110,000	100.134	110,147	110,000	110,000					1.800	1.800	MON	16	1,980	01/21/2020.	01/31/2022.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						5,655,164	XXX	5,751,832	5,674,017	5,659,902	22,395	3,462	0	0	XXX	XXX	XXX	44,068	141,497	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
12062R AE 0	BHLD 201 B1 - CMO/RMBS			4	1.A	190,808	100.585	201,170	200,000	190,457		(394)			5.087	5.320	MON	848	10,306	06/30/2020.	02/25/2055.
12655V AD 6	CSMC 19NQM1 M1 - CMO/RMBS			4	1.A	249,275	101.312	298,870	295,000	250,072		468			3.388	4.178	MON	833	9,995	04/20/2020.	10/25/2059.
25150M AC 0	DBALT 2007-RAMP1 A2 - RMBS			4	1.A FM	55,977	98.131	61,034	62,196	59,065		2,018			0.252	5.022	MON	2	1,401	04/20/2020.	12/25/2036.
31735R AA 5	FAHB 21HB1 A - CMO/RMBS			4	1.A FE	204,642	100.009	204,660	204,642	204,642					0.875	1.198	MON	30	1,512	02/17/2021.	02/25/2031.
45669A AB 0	INDA 2007-AR1 1A2 - CMO/RMBS			4	1.D FM	137,336	93.779	150,634	160,627	132,089		(2,720)			3.004	5.997	MON	402	4,979	04/20/2020.	03/25/2037.
67389M AY 7	OAKS 2015-1 B5 - CMO/RMBS			4	2.B FE	132,300	98.846	138,384	140,000	132,291		14			3.785	4.041	MON	442	5,327	09/01/2020.	04/25/2046.
69337H BD 2	PHHAM 2007-2 2A5 - CMO/RMBS			4	1.D FM	84,491	77.548	91,319	117,758	76,613		(5,318)			0.652	9.276	MON	13	769	05/15/2020.	05/26/2037.
749241 AA 3	RALI 2007-QH9 A1 - CMO/RMBS			4	1.D FM	183,240	96.258	211,234	219,446	187,793		3,185			1.324	7.641	MON	242	3,161	05/05/2020.	11/25/2037.
76119C AE 1	RMLT 201 B1 - RMBS			4	1.A	93,000	103.207	103,207	100,000	93,096		68			3.946	4.301	MON	329	3,946	07/28/2020.	01/26/2060.
85209F AE 6	SHMLT 2020-SH1 B1 - CMO/RMBS			4	1.A	93,750	99.866	99,866	100,000	93,967		34			3.827	4.265	MON	319	4,146	07/28/2020.	01/28/2050.
92537U AD 4	VERUS 2020-2 M1 - CMO/RMBS			4	1.A	195,576	103.002	206,004	200,000	195,690		121			5.360	5.559	MON	893	10,720	05/22/2020.	04/25/2060.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,620,395	XXX	1,766,383	1,799,669	1,615,776	0	(2,523)	0	0	XXX	XXX	XXX	4,353	56,261	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
10949W AE 2	BWCAP 212 C1 - CDO		C	4,5	1.F FE	250,000	100.000	250,000	250,000	250,000					3.045	3.100	JAJO	1,226		10/20/2021.	11/15/2030.
19458L BJ 8	COELT 2005-B B - ABS			4	1.E FE	137,355	89.838	136,539	151,984	140,323		4,251			0.540	3.340	MJSD.	9	771	01/31/2020.	03/28/2035.
24460R AJ 2	DPATH 201 D - CDO		C	4	2.C FE	300,000	99.370	298,110	300,000	300,000					5.122	5.230	JAJO	3,201	15,747	03/05/2020.	04/17/2032.
27580X AG 3	CIFC 191 D - CDO		C	4,5	2.C FE	254,125	100.023	250,057	250,000	253,789		(336)			4.841	4.710	JAJO	2,454	12,423	01/08/2021.	01/20/2033.
28851Q AJ 2	ECLO 1R CR - CDO			4	1.E FE	300,000	99.136	297,408	300,000	300,000					3.124	3.199	JAJO	2,030	4,811	05/28/2021.	10/15/2029.
38177G AE 1	GCTLF 201 C - CDO		C	4	1.F FE	505,871	100.244	501,220	500,000	505,210		(660)			3.781	3.480	JAJO	3,834	4,835	08/17/2021.	10/22/2029.
64031Q BE 0	NSLT 2004-3 B - ABS			4	1.C FE	134,652	93.600	133,281	142,394	137,972		4,423			0.474	2.753	JAJO	127	768	02/07/2020.	10/25/2040.
70806T AJ 4	PNTPK 1 C1 - CDO		C	4	1.F FE	200,750	99.999	199,997	200,000	200,639		(111)			4.124	4.141	JAJO	1,787	2,109	07/20/2021.	10/15/2031.
78443C BP 8	SLMA 2004-B A4 - ABS			4	1.B FE	244,063	97.974	244,935	250,000	247,503		7,182			0.633	2.088	MJSD.	75	1,492	11/08/2018.	09/15/2033.
78443D AH 5	SLMA 2007-A C1 - ABS			4	1.F FE	319,644	88.558	327,249	369,531	337,490		20,284			0.633	3.539	MJSD.	110	2,205	08/27/2018.	12/16/2041.
78444A AJ 6	SLMA 2007-4 B2B - ABS				1.F FE	297,750	99.337	298,012	300,000	300,000					3.609	3.609	N/A	480	10,930	12/20/2018.	01/27/2042.
78444Y AD 7	SLMA 2008-5 A4 - ABS			4	4.B FE	56,497	100.440	56,376	56,129	56,207	2	(50)			1.824	1.898	JAJO	193	1,069	03/07/2016.	07/25/2023.
803169 AU 5	SRANC 3R CR - CDO		C	4	1.G FE	401,000	98.859	395,434	400,000	392,250		1,233			2.564	3.077	MJSD.	285	10,222	08/14/2018.	06/24/2030.

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86213C AB 1	STR 2015-1 A2 - ABS			2	1.E FE	297,975	102.630	297,627	290,000	295,837		(1,620)			4.170	3.544	MON	370	12,093	09/01/2020.	04/20/2045.
92557U BA 4	VIBR III BRR - CDO			4	1.F FE	350,000	99.744	349,105	350,000	350,001		1			2.482	2.553	JAJO	1,761	4,468	04/30/2021.	10/20/2031.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						4,049,681	XXX	4,035,351	4,110,038	4,067,220	2	34,596	0	0	XXX	XXX	XXX	17,944	83,943	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						11,325,240	XXX	11,553,567	11,583,724	11,342,898	22,396	35,535	0	0	XXX	XXX	XXX	66,365	281,700	XXX	XXX
Hybrid Securities - Issuer Obligations																					
04622D AA 9	ASSURED GUARANTY US HOLDINGS INC			1,2	2.A FE	234,375	73.651	184,128	250,000	236,531		299			2.583	2.833	MJSD	305	6,435	10/16/2014.	12/15/2066.
29273V AL 4	ENERGY TRANSFER LP			2	3.B FE	506,250	100.375	501,875	500,000	501,875	44,810	(1,060)			6.750	6.459	MN	4,313	33,750	02/25/2020.	12/29/2049.
29360A AA 8	ENSTAR FINANCE LLC			1,2	3.A FE	203,875	102.758	205,516	200,000	202,929		(706)			5.750	5.303	MS	3,833	11,660	08/20/2020.	09/01/2040.
29379V BN 2	ENTERPRISE PRODUCTS OPERATING LLC			2,5	2.C FE	503,125	102.204	511,020	500,000	502,779		(346)			5.250	5.135	FA	9,844	13,125	02/24/2021.	08/16/2077.
316773 CR 9	FIFTH THIRD BANCORP			2	3.A FE	498,750	100.360	501,800	500,000	498,872	20,103	19			3.353	3.414	MJSD	47	16,792	08/12/2014.	12/29/2049.
38144G AB 7	GOLDMAN SACHS GROUP INC			2	3.A FE	512,500	104.000	520,000	500,000	507,863		(2,312)			4.950	4.402	FA	9,694	24,750	11/19/2019.	12/29/2049.
48128B AD 3	JPMORGAN CHASE & CO			2,5	2.B FE	704,875	99.763	698,341	700,000	701,314		(1,516)			4.625	4.393	MN	5,396	32,375	02/26/2020.	12/29/2049.
743315 AU 7	PROGRESSIVE CORP			2,5	2.A FE	503,125	102.500	512,500	500,000	500,875		(689)			5.375	5.223	MS	7,913	26,875	06/13/2018.	12/31/2049.
842587 CY 1	SOUTHERN CO			2,5	2.C FE	252,813	100.237	250,593	250,000	250,198		(958)			5.500	5.098	MS	4,049	13,750	02/15/2019.	03/15/2057.
4299999. Hybrid Securities - Issuer Obligations						3,919,688	XXX	3,885,772	3,900,000	3,903,236	64,913	(7,269)	0	0	XXX	XXX	XXX	45,392	179,512	XXX	XXX
4899999. Total - Hybrid Securities						3,919,688	XXX	3,885,772	3,900,000	3,903,236	64,913	(7,269)	0	0	XXX	XXX	XXX	45,392	179,512	XXX	XXX
464287 44 0	ISHARES:7-10 TRS BD ETF				1.A Z	64,212	121.480	64,627		64,627							N/A		510	10/28/2020.	
464287 45 7	ISHARES:1-3 TRS BD ETF				1.A	786,719	85.540	778,585		778,585	(7,829)						N/A		1,635	06/08/2021.	
464288 64 6	ISHARES:1-5 IG CORP BD				2.A	342,949	53.880	337,612		337,612	(5,337)						N/A		2,201	10/20/2021.	
464288 66 1	ISHARES:3-7 TRS BD ETF				1.A Z	376,236	128.670	364,265		364,265	(11,779)						N/A		2,665	01/14/2021.	
46434V 87 8	ISHARES:BR ULTRA ST BD				1.A Z	190,203	50.390	189,567		189,567	(636)						N/A		357	07/09/2021.	
92206C 40 9	VANGUARD ST CORP BD ETF				2.A	812,568	81.260	795,860		795,860	(18,554)						N/A		12,061	04/28/2021.	
92206C 87 0	VANGUARD INT CRP BD ETF				2.B	222,793	92.760	215,203		215,203	(10,162)						N/A		4,807	11/20/2020.	
6099999. SVO Identified Funds - Exchanged Traded Funds as Identified by the SVO						2,795,681	XXX	2,745,720	0	2,745,720	(54,297)	0	0	0	XXX	XXX	XXX	0	24,235	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						21,152,413	XXX	21,439,871	21,840,578	20,965,326	144,794	(40,280)	0	0	XXX	XXX	XXX	211,021	713,396	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,809,151	XXX	1,889,509	1,800,317	1,733,263	0	(31,940)	0	0	XXX	XXX	XXX	8,065	119,562	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						4,049,681	XXX	4,035,351	4,110,038	4,067,220	2	34,596	0	0	XXX	XXX	XXX	17,944	83,943	XXX	XXX
8099999. Total - SVO Identified Funds						2,795,681	XXX	2,745,720	0	2,745,720	(54,297)	0	0	0	XXX	XXX	XXX	0	24,235	XXX	XXX
8399999. Grand Total - Bonds						29,806,926	XXX	30,110,450	27,750,933	29,511,528	90,499	(37,623)	0	0	XXX	XXX	XXX	237,030	941,136	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A.	1A 7,766,025	1B 593,958	1C 383,129	1D 837,877	1E 1,230,010	1F 3,637,723	1G 1,753,956
1B.	2A 2,953,179	2B 2,349,171	2C 2,511,181			
1C.	3A 1,209,664	3B 1,195,266	3C 510,684			
1D.	4A 463,784	4B 357,017	4C 367,538			
1E.	5A 0	5B 725,206	5C 0			
1F.	6 666,163					

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
20603C 20 1	Concert Group Holdings, Inc. Series A-			5,000.000	25.00	100.000	500,000	100.000	500,000	500,000							0		5.B GI	10/18/2021.
035710 84 7	ANNALY CAPITAL MANAGEMENT INC.			20,000.000	25.00	26.520	530,400	26.520	530,400	500,000		33,750		30,400			30,400		4.A	06/20/2019.
035710 87 0	ANNALY CAPITAL MANAGEMENT INC.			20,000.000	25.00	25.580	511,600	25.580	511,600	370,000		34,750		141,600			141,600		4.A	03/17/2020.
038923 85 0	ARBOR REALTY TRUST INC.			12,000.000	25.00		302,520	25.210	302,520	300,000				2,520			2,520		2.A PL	10/04/2021.
060505 FQ 2	BANK OF AMERICA CORP.			500,000.000	1,000.00		506,250	101.250	506,250	496,824		21,500		(9,905)			(9,905)		2.C FE	03/03/2020.
16934Q 50 5	CHIMERA INVESTMENT CORP.			21,000.000	25.00	25.040	525,840	25.040	525,840	510,933		33,632		14,907			14,907		4.C	05/18/2021.
174610 AP 0	CITIZENS FINANCIAL GROUP INC.			250,000.000	1,000.00	102.625	256,563	102.625	256,563	251,406		15,000		5,156			5,156		3.A FE	05/22/2018.
18469C 30 7	CLEAR STREET GROUP INC.			16,000.000	25.00		400,000	25.000	400,000	400,000							0		2.A FE	10/19/2021.
313400 66 5	FEDERAL HOME LOAN MORTGAGE CORP.			1,500.000	25.00	2.050	3,075	2.050	3,075	1,590				1,485			1,485		6. FE	04/11/2007.
313400 68 1	FEDERAL HOME LOAN MORTGAGE CORP.			2,000.000	25.00	2.240	4,480	2.240	4,480	2,500				1,980			1,980		6. FE	01/10/2007.
313400 69 9	FEDERAL HOME LOAN MORTGAGE CORP.			1,000.000	50.00	4.290	4,290	4.290	4,290	1,800				2,490			2,490		6. FE	01/10/2007.
313400 85 5	FEDERAL HOME LOAN MORTGAGE CORP.			1,000.000	50.00	4.170	4,170	4.170	4,170	1,550				2,620			2,620		6. FE	04/19/2006.
313586 75 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION			2,000.000	25.00	3.850	7,700	3.850	7,700	4,360				3,340			3,340		6. FE	12/27/2007.
313586 82 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1,000.000	50.00	4.300	4,300	4.300	4,300	3,300				1,000			1,000		6. FE	12/06/2006.
337158 20 8	FIRST HORIZON BANK			500.000	1,000.00	874.583	437,292	874.583	437,292	360,000		18,958		77,292			77,292		3.B FE	10/19/2017.
369604 BQ 5	GENERAL ELECTRIC CO.			600,000.000	1,000.00	99.500	597,000	99.500	597,000	535,957		22,122		72,881			72,881		3.A FE	12/04/2018.
38741L 30 5	GRANITE POINT MORTGAGE TRUST INC.			10,000.000	25.00		256,400	25.640	256,400	250,000	1,510			6,400			6,400		2.B FE	11/22/2021.
40417L 20 5	HC GOVERNMENT REALTY TRUST INC.			4,000.000	25.00		99,980	24.995	99,980	100,000		7,000		(20)			(20)		1.G PL	08/06/2020.
446150 AL 8	HUNTINGTON BANCSHARES INC.			350,000.000	1,000.00	102.000	357,000	102.000	357,000	353,500		19,950		4,375			4,375		3.A FE	03/01/2018.
45781T 20 5	INPOINT COMMERCIAL REAL ESTATE INCOME IN.			12,000.000	25.00		300,540	25.045	300,540	300,000		5,513		540			540		2.C PL	09/15/2021.
55336V AU 4	MPLX LP.			400,000.000	1,000.00	100.750	403,000	100.750	403,000	415,556		13,750		(12,556)			(12,556)		3.A FE	06/03/2021.
570535 AW 4	MARKEL CORP.			150,000.000	1,000.00	109.750	164,625	109.750	164,625	148,550		9,000		16,075			16,075		3.A FE	05/27/2020.
649604 86 5	NEW YORK MORTGAGE TRUST INC.			12,000.000	25.00		294,720	24.560	294,720	300,000	5,156	5,615		(5,280)			(5,280)		2.C PL	06/29/2021.
808513 AP 0	CHARLES SCHWAB CORP.			420,000.000	1,000.00		420,756	100.180	420,756	419,180		19,425		(7,644)			(7,644)		2.B FE	11/08/2016.
857477 BA 0	STATE STREET CORP.			500,000.000	1,000.00		515,330	103.066	515,330	502,000		28,125		(13,320)			(13,320)		2.A FE	09/21/2018.
89832Q AD 1	TRUIST FINANCIAL CORP.			250,000.000	1,000.00		261,250	104.500	261,250	249,688		12,000		(2,345)			(2,345)		2.B FE	07/23/2019.
949746 80 4	WELLS FARGO & CO.			150.000	1,000.00		223,580	1,490.530	223,580	203,121		11,250		(4,106)			(4,106)		2.B FE	09/22/2020.
G0684D 30 5	ATHENE HOLDING LTD.		C	6,000.000	25.00		177,120	29.520	177,120	156,000		9,525		2,040			2,040		2.C FE	06/14/2019.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							8,069,780	XXX	8,069,780	7,637,815	6,666	320,865	0	331,926	0	0	331,926	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
39808B 20 6	GREYSTONE SENIOR DEBT OPPORTUNITY FUND P.			16,000.000	25.00		400,000	25.000	400,000	400,000							0		2.B FE	12/17/2021.
74915M 30 8	QURATE RETAIL INC.			3,500.000	100.00	103.220	350,134	103.220	361,270	350,134		28,000					0		3.C FE	02/24/2021.
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							750,134	XXX	761,270	750,134	0	28,000	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							8,819,914	XXX	8,831,050	8,387,949	6,666	348,865	0	331,926	0	0	331,926	0	XXX	XXX

Line Number

1A.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0 1B 0 1C 0 1D 0 1E 0 1F 0 1G 99,980

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
1B.						2A 1,217,850		2B 1,561,986		2C 1,278,630										
1C.						3A 1,778,188		3B 437,292		3C 350,134										
1D.						4A 1,042,000		4B 0		4C 525,840										
1E.						5A 0		5B 500,000		5C 0										
1F.						6 28,015														

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
02079K 10 7	ALPHABET CL C ORD			350.000	1,012,757	2,893.590	1,012,757	344,165				399,599		399,599		12/21/2018.	
025816 10 9	AMERICAN EXPRESS ORD			3,000.000	490,800	163.600	490,800	236,662		5,160		128,070		128,070		03/18/2020.	
026874 78 4	AMERICAN INTERNATIONAL GROUP ORD			6,900.000	392,334	56.860	392,334	451,795		8,832		131,100		131,100		12/12/2016.	
03940F 10 3	ARCHAEA ENERGY CL A ORD			50,000.000	914,000	18.280	914,000	500,000				414,000		414,000		04/09/2021.	
053332 10 2	AUTOZONE ORD			415.000	870,002	2,096.390	870,002	235,011				378,044		378,044		07/05/2017.	
10918L 10 3	BRIGHAM MINERALS CL A ORD			20,000.000	421,800	21.090	421,800	280,160		25,455		141,640		141,640		03/18/2021.	
20030N 10 1	COMCAST CL A ORD			12,000.000	603,960	50.330	603,960	399,682		11,760		(24,840)		(24,840)		03/27/2018.	
22052L 10 4	CORTEVA ORD			2,499.002	118,153	47.280	118,153	81,554		1,349		21,391		21,391		01/03/2019.	
236272 10 0	DANIMER SCIENTIFIC CL A ORD			10,000.000	85,200	8.520	85,200	100,000				(381,320)		(381,320)		10/05/2020.	
237266 10 1	DARLING INGREDIENTS ORD			25,000.000	1,732,250	69.290	1,732,250	433,672				290,250		290,250		03/16/2020.	
26614N 10 2	DUPONT DE NEMOURS ORD			2,500.000	201,950	80.780	201,950	195,395		3,000		24,175		24,175		01/03/2019.	
526057 30 2	LENNAR CL B ORD			4,500.000	430,290	95.620	430,290	370,082		1,125		60,208		60,208		09/20/2021.	
530307 30 5	LIBERTY BROADBAND SRS C ORD			5,050.000	813,555	161.100	813,555	419,552				13,787		13,787		12/26/2018.	
552848 10 3	MGIC INVESTMENT ORD			65,000.000	937,300	14.420	937,300	782,322		18,200		121,550		121,550		04/23/2018.	
680223 10 4	OLD REPUBLIC INTERNATIONAL ORD			30,000.000	737,400	24.580	737,400	459,579		101,400		146,100		146,100		09/15/2020.	
743315 10 3	PROGRESSIVE ORD			4,000.000	410,600	102.650	410,600	313,164		25,600		15,080		15,080		04/16/2020.	
76009N 10 0	RENT-A-CENTER ORD			8,000.000	384,320	48.040	384,320	375,761				8,559		8,559		12/23/2021.	
85571B 10 5	STARWOOD PROPERTY REIT			35,000.000	850,500	24.300	850,500	823,637	16,800	67,200		175,000		175,000		08/15/2014.	
862121 10 0	STORE CAPITAL ORD			9,000.000	309,600	34.400	309,600	205,524	3,465	13,185		3,780		3,780		06/30/2017.	
89679E 30 0	TRIUMPH BANCORP ORD			9,000.000	1,071,720	119.080	1,071,720	211,249				634,770		634,770		12/12/2016.	
92343E 10 2	VERISIGN ORD			1,000.000	253,820	253.820	253,820	156,364				37,420		37,420		03/23/2020.	
G0684D 10 7	ATHENE HOLDING CL A ORD		C	15,000.000	1,249,950	83.330	1,249,950	428,561				602,850		602,850		12/20/2018.	
G3075P 10 1	ENSTAR GROUP ORD		C	2,500.000	618,975	247.590	618,975	509,755				90,144		90,144		08/25/2021.	
G3198U 10 2	ESSENT GROUP ORD		C	5,000.000	227,650	45.530	227,650	148,702		3,500		11,650		11,650		05/19/2020.	
G75529 11 8	RICE ACQUISITION II UNT			30,000.000	315,300	10.510	315,300	305,340				9,960		9,960		07/19/2021.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					15,454,186	XXX	15,454,185	8,767,687	20,265	285,767	0	3,452,967	0	3,452,967	0	XXX	XXX
9799999. Total - Common Stock					15,454,186	XXX	15,454,185	8,767,687	20,265	285,767	0	3,452,967	0	3,452,967	0	XXX	XXX
9899999. Total Common and Preferred Stock					24,274,100	XXX	24,285,235	17,155,636	26,931	634,632	0	3,784,893	0	3,784,893	0	XXX	XXX

Line Number

1A.
1B.
1C.
1D.
1E.
1F.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G
2A 0	2B 0	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
91282C AZ 4	UNITED STATES TREASURY		09/20/2021	FIRST TENNESSEE BANK BOND DIVI		496,484	500,000	448
91282C BH 3	UNITED STATES TREASURY		02/11/2021	FIRST TENNESSEE BANK BOND DIVI		284,510	285,000	35
91282C BW 0	UNITED STATES TREASURY		05/06/2021	FIRST TENNESSEE BANK BOND DIVI		1,000,938	1,000,000	143
91282C DG 3	UNITED STATES TREASURY		11/12/2021	FIRST TENNESSEE BANK BOND DIVI		284,288	285,000	133
0599999.	Total - Bonds - U.S. Government					2,066,219	2,070,000	759
Bonds - U.S. Political Subdivisions of States								
151847 DF 4	CENTER UNI SCH DIST CALIF		03/04/2021	Morgan Stanley		49,806	50,000	
64966J UJ 3	NEW YORK N Y		01/22/2021	Morgan Stanley		103,930	100,000	1,944
672325 WP 8	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY		02/26/2021	Morgan Stanley		105,815	100,000	431
778550 LY 7	ROSWELL N MEX INDPT SCH DIST		02/19/2021	Morgan Stanley		167,309	150,000	
961166 AC 9	WESTON MASS		01/21/2021	Morgan Stanley		219,200	200,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					646,060	600,000	2,375
Bonds - U.S. Special Revenue and Special Assessment								
02765U NJ 9	AMERICAN MUN PWR OHIO INC REV		01/20/2021	Morgan Stanley		27,431	25,000	545
26822L DP 6	E-470 PUB HWY AUTH COLO REV		02/26/2021	Morgan Stanley		79,630	80,000	
462467 E7 2	IOWA FIN AUTH SINGLE FAMILY MTG REV		02/19/2021	Morgan Stanley		59,925	60,000	3
59259Y TR 0	METROPOLITAN TRANSN AUTH N Y REV		02/04/2021	Morgan Stanley		107,569	100,000	1,153
646136 LU 3	NEW JERSEY ST TRANSN TR FD AUTH		01/21/2021	Morgan Stanley		54,950	50,000	306
649717 UN 3	NEW YORK N Y CITY TR CULTURAL RES REV		02/04/2021	Morgan Stanley		108,454	100,000	931
658909 WH 5	NORTH DAKOTA ST HSG FIN AGY		02/26/2021	Morgan Stanley		56,228	55,000	135
67766W VW 9	OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE		01/20/2021	Morgan Stanley		106,642	100,000	708
73358W QL 1	PORT AUTH N Y & N J		01/21/2021	Morgan Stanley		54,442	50,000	375
764603 BG 0	RICHMOND CNTY GA HOSP AUTH REV ANTIC CTF		01/21/2021	Morgan Stanley		54,600	50,000	167
914023 KD 7	UNIVERSITY AKRON OHIO GEN RCPTS		01/20/2021	Morgan Stanley		43,605	40,000	117
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					753,475	710,000	4,438
Bonds - Industrial and Miscellaneous								
03465F AA 6	ANGEL OAK REAL ESTATE INVESTMENT FUND II		12/06/2021	Unknown		714,017	1	
00489Q AA 0	ACRES COMMERCIAL REALTY CORP		08/09/2021	RAYMOND JAMES & ASSOCIATES		200,000	200,000	
05580A C9 3	BMW Bank of North America		08/19/2021	Unknown		198,601	199,000	5
05580A ZE 7	BMW Bank of North America		03/30/2021	Unknown		49,943	50,000	2
06251A 2T 6	Bank Hapoalim BM, New York Branch		02/04/2021	Morgan Stanley		250,000	250,000	
06428F VQ 7	Bank of China New York Branch		12/21/2021	Unknown		200,000	200,000	
066519 QB 8	BankUnited, National Association		01/20/2021	Morgan Stanley		100,000	100,000	
10373Q BD 1	BP CAPITAL MARKETS AMERICA INC		01/20/2021	Morgan Stanley		50,526	50,000	39
10949W AE 2	BWCAP 212 C1 - CDO	C	10/20/2021	RAYMOND JAMES & ASSOCIATES		250,000	250,000	
20161D AA 2	COMMERCIAL CREDIT GROUP INC		05/19/2021	Not Available		250,000	250,000	
21871N AB 7	CORECIVIC INC		05/10/2021	Stifel Nicolaus & Co		200,500	200,000	1,283
22025Y AP 5	CORECIVIC INC		01/19/2021	Stifel Nicolaus & Co		191,000	200,000	2,056
254709 AJ 7	DISCOVER FINANCIAL SERVICES		01/21/2021	Morgan Stanley		37,238	35,000	240
27580X AG 3	CIFC 191 D - CDO	C	01/08/2021	RAYMOND JAMES & ASSOCIATES		254,125	250,000	2,875
28851Q AJ 2	ECLO 1R CR - CDO		05/28/2021	RAYMOND JAMES & ASSOCIATES		300,000	300,000	1,274
31735R AA 5	FAHB 21HB1 A - CMO/RMBS		02/17/2021	RAYMOND JAMES & ASSOCIATES		250,000	250,000	
36966R 5T 9	GENERAL ELECTRIC CO		02/04/2021	Morgan Stanley		55,310	50,000	1,382
38149M G6 4	Goldman Sachs Bank USA		10/28/2021	Unknown		175,000	175,000	
38177G AE 1	GCTLF 201 C - CDO	C	08/17/2021	RAYMOND JAMES & ASSOCIATES		505,871	500,000	1,577
40538N AA 4	HLA 2015-3 D - CDO	C	01/19/2021	Direct		4,134	4,134	

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
571903 AK 9	MARRIOTT INTERNATIONAL INC.		02/04/2021	Morgan Stanley		51,838	50,000	645
626717 AM 4	MURPHY OIL CORP.		07/13/2021	Stifel Nicolaus & Co.		316,500	300,000	2,154
65342V AA 9	NEXPOINT REAL ESTATE FINANCE INC.		05/24/2021	RAYMOND JAMES & ASSOCIATES		501,380	500,000	1,150
69356N AA 2	PHH MORTGAGE CORP.		09/14/2021	Stifel Nicolaus & Co.		367,991	360,000	79
70806T AJ 4	PNTPK 1 C1 - CDO.	C	07/20/2021	RAYMOND JAMES & ASSOCIATES		200,750	200,000	160
795451 AM 5	Sallie Mae Bank.		08/19/2021	Unknown		100,921	101,000	13
856285 WW 7	State Bank of India, New York branch.		08/19/2021	Unknown		100,000	100,000	
87356L AA 8	TACORA RESOURCES INC.		10/26/2021	Stifel Nicolaus & Co.		302,250	300,000	11,481
92557U BA 4	VIBR III BRR - CDO.		04/30/2021	RAYMOND JAMES & ASSOCIATES		350,000	350,000	345
3899999. Total - Bonds - Industrial and Miscellaneous						6,527,893	5,774,135	26,760
Bonds - Hybrid Securities								
29379V BN 2	ENTERPRISE PRODUCTS OPERATING LLC.		02/24/2021	Stifel Nicolaus & Co.		503,125	500,000	729
4899999. Total - Bonds - Hybrid Securities						503,125	500,000	729
Bonds - SVO Identified Funds								
464287 45 7	ISHARES:1-3 TRS BD ETF.		06/08/2021	Not Provided		470,523		
464288 64 6	ISHARES:1-5 IG CORP BD.		10/20/2021	Unknown		342,949		
464288 66 1	ISHARES:3-7 TRS BD ETF.		01/14/2021	Unknown		59,950		
46434V 87 8	ISHARES:BR ULTRA ST BD.		07/09/2021	Unknown		190,203		
92206C 40 9	VANGUARD ST CORP BD ETF.		04/28/2021	Not Provided		301,345		
8099999. Total - Bonds - SVO Identified Funds						1,364,970	0	0
8399997. Total - Bonds - Part 3						11,861,743	9,654,135	35,062
8399998. Total - Bonds - Summary Item from Part 5						348,756	350,000	1,562
8399999. Total - Bonds						12,210,499	10,004,135	36,624
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
20603C 20 1	Concert Group Holdings, Inc. Series A-		10/18/2021	Unknown	5,000.000	500,000		
038923 85 0	ARBOR REALTY TRUST INC.		10/04/2021	RAYMOND JAMES & ASSOCIATES	12,000.000	300,000		
16934Q 50 5	CHIMERA INVESTMENT CORP.		05/18/2021	HILLTOP SECURITIES INC.	21,000.000	510,933		
18469C 30 7	CLEAR STREET GROUP INC.		10/19/2021	Unknown	16,000.000	400,000		
38741L 30 5	GRANITE POINT MORTGAGE TRUST INC.		11/22/2021	RAYMOND JAMES & ASSOCIATES	10,000.000	250,000		
45781T 20 5	INPOINT COMMERCIAL REAL ESTATE INCOME IN.		09/15/2021	RAYMOND JAMES & ASSOCIATES	12,000.000	300,000		
55336V AU 4	MPLX LP.		06/03/2021	Stifel Nicolaus & Co.	400,000.000	415,556		
649604 86 5	NEW YORK MORTGAGE TRUST INC.		06/29/2021	RAYMOND JAMES & ASSOCIATES	12,000.000	300,000		
74915M 30 8	QURATE RETAIL INC.		02/24/2021	HILLTOP SECURITIES INC.	3,500.000	350,134		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						3,326,623	XXX	0
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred								
39808B 20 6	GREYSTONE SENIOR DEBT OPPORTUNITY FUND P.		12/17/2021	RAYMOND JAMES & ASSOCIATES	16,000.000	400,000		
8599999. Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred						400,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						3,726,623	XXX	0
8999999. Total - Preferred Stocks						3,726,623	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
03940F 10 3	ARCHAEA ENERGY CL A ORD.		04/09/2021	Unknown	50,000.000	500,000	XXX	
10918L 10 3	BRIGHAM MINERALS CL A ORD.		03/18/2021	Various	20,000.000	280,160	XXX	
526057 30 2	LENNAR CL B ORD.		09/20/2021	HILLTOP SECURITIES INC.	4,500.000	370,082	XXX	
76009N 10 0	RENT-A-CENTER ORD.		12/23/2021	Various	8,000.000	375,761	XXX	
G3075P 10 1	ENSTAR GROUP ORD.	C	08/25/2021	HILLTOP SECURITIES INC.	500.000	119,051	XXX	
G75529 11 8	RICE ACQUISITION II UNT.		07/19/2021	CANTOR FITZGERALD & CO. INC.	30,000.000	305,340	XXX	

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
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,950,393	XXX	0
9799997.	Total - Common Stocks - Part 3					1,950,393	XXX	0
9799999.	Total - Common Stocks					1,950,393	XXX	0
9899999.	Total - Preferred and Common Stocks					5,677,016	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					17,887,515	XXX	36,624

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
38374B LQ 4	GNR 2003-60 MA - CMO/RMBS		12/01/2021.	Paydown		997	997	963	989		1		1		991		6	6	18	07/16/2033.
912828 3X 6	UNITED STATES TREASURY		02/15/2021.	Maturity @ 100.00		285,000	285,000	284,377	284,974		26		26		285,000			0	3,206	02/15/2021.
912828 PC 8	UNITED STATES TREASURY		06/03/2021.	Maturity @ 100.00									0					0	14	11/15/2020.
912828 Q3 7	UNITED STATES TREASURY		03/31/2021.	Maturity @ 100.00		325,000	325,000	314,234	324,114		886		886		325,000			0	2,031	03/31/2021.
91282C AZ 4	UNITED STATES TREASURY		09/20/2021.	Adjustment							143		143					0	328	11/30/2025.
91282C BW 0	UNITED STATES TREASURY		10/13/2021.	FIRST TENNESSEE BANK BOND DIVI.		640,961	650,000	650,609			(52)		(52)		650,557		(9,596)	(9,596)	2,212	04/30/2026.
0599999.	Total - Bonds - U.S. Government					1,251,958	1,260,997	1,250,184	610,077	0	1,005	0	1,005	0	1,261,548	0	(9,590)	(9,590)	7,810	XXX
Bonds - U.S. Political Subdivisions of States																				
234830 CK 1	DALLAS CNTY TEX SCHS		04/01/2021.	Direct		54,906	54,906	58,201	58,201				0		58,201		(3,294)	(3,294)	4,804	02/15/2018.
672325 WP 8	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY		08/01/2021.	Morgan Stanley		45,000	45,000	47,617			(763)		(763)		46,854		(1,854)	(1,854)	1,125	08/01/2022.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					99,906	99,906	105,817	58,201	0	(763)	0	(763)	0	105,055	0	(5,149)	(5,149)	5,929	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
10620N BD 9	BRASTD 2006-2 IB2 - ABS		08/27/2021.	NO BROKER		291,000	300,000	297,750	297,974		61		61		298,036		(7,036)	(7,036)	3,421	06/25/2042.
3137BP D2 2	FHR 4583 IT - CMO/RMBS		12/01/2021.	Direct				13,781	8,995				0		8,995		(8,995)	(8,995)		05/15/2031.
3137BP D4 8	FHR 4583 JI - CMO/RMBS		12/01/2021.	Direct				11,907	4,208				0		4,208		(4,208)	(4,208)		05/15/2031.
3137FP NQ 4	FHR 4926 QI - CMO/RMBS		12/01/2021.	Direct				139,715	114,769				0		114,769		(114,769)	(114,769)		07/25/2048.
60636Y EM 9	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		05/01/2021.	Call @ 100.00		420,000	420,000	446,435	420,000				0		420,000			0	16,625	07/01/2042.
60637B PX 2	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2021.	Call @ 100.00		60,000	60,000	60,000	60,000				0		60,000			0	936	11/01/2042.
708796 8G 5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		10/01/2021.	Call @ 100.00		145,000	145,000	146,450	146,023		(111)		(111)		145,912		(912)	(912)	5,365	10/01/2047.
74441X CX 5	PUBLIC FIN AUTH WIS MULTIFAMILY HSG REV		07/01/2021.	Call @ 105.00		262,500	250,000	252,500	252,208		10,292		10,292		262,500			0	10,000	07/01/2041.
745181 N5 2	PUERTO RICO COMWLTH HWY & TRANSN AUTH HW		07/01/2021.	Call @ 100.00		30,000	30,000	30,263	30,000				0		30,000			0	1,485	07/01/2026.
914719 QV 4	UNIVERSITY N C GREENSBORO REV		04/01/2021.	Maturity @ 100.00		250,000	250,000	297,460	251,391		(1,391)		(1,391)		250,000			0	6,250	04/01/2021.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,458,500	1,455,000	1,696,260	1,585,568	0	8,852	0	8,852	0	1,594,420	0	(135,920)	(135,920)	44,082	XXX
Bonds - Industrial and Miscellaneous																				
00085U AE 1	ABPCI 4 B - CDO	C	10/21/2021.	Paydown		300,000	300,000	295,668	290,309		1,384		1,384		291,693		8,307	8,307	8,033	01/20/2030.
00100V AJ 9	ACIS 2014-4 D - CDO		06/24/2021.	Paydown		300,000	300,000	294,900	290,422		1,420		1,420		291,842		8,158	8,158	6,439	05/01/2026.
00102D AJ 7	ACIS 145 D - CDO		06/29/2021.	Paydown		250,000	250,000	237,813	239,394		1,362		1,362		240,757		9,243	9,243	7,381	11/02/2026.
02007G KP 7	Ally Bank		07/06/2021.	Maturity @ 100.00		100,000	100,000	100,000	100,000				0		100,000			0	2,106	07/06/2021.
03463V AD 7	AOMT 2018-2 M1 - CMO/RMBS		08/04/2021.	Paydown		250,000	250,000	235,000	232,157		(1,520)		(1,520)		230,637		19,363	19,363	7,148	07/27/2048.
12738A AD 3	CADENCE BANCORP		03/11/2021.	Call @ 100.00		230,000	230,000	235,290	230,000				0		230,000			0	2,808	03/11/2025.
17312Q 3M 9	Citibank, N.A.		03/22/2021.	Maturity @ 100.00		50,000	50,000	50,000	50,000				0		50,000			0	639	03/22/2021.
19458L BJ 8	COELT 2005-B B - ABS		12/28/2021.	Paydown		23,104	23,104	20,880	20,685		(63)		(63)		20,622		2,482	2,482	77	03/28/2035.
21871N AA 9	CORECIVIC INC		05/10/2021.	Stifel Nicolaus & Co		171,500	200,000	171,500	172,419		1,143		1,143		173,563		(2,063)	(2,063)	5,463	10/15/2027.
22845U AA 4	CRNPT III D - CDO		04/16/2021.	Paydown		250,000	250,000	250,000	231,300	18,700			18,700		250,000			0	6,710	12/31/2027.
25150M AC 0	DBALT 2007-RAMP1 A2 - RMBS		12/27/2021.	Paydown		12,775	12,775	11,498	11,717		224		224		11,942		833	833	161	12/25/2036.
29278T JR 2	Enerbank USA Inc.		01/11/2021.	Maturity @ 100.00		150,000	150,000	150,000	150,000				0		150,000			0	263	01/11/2021.
31735R AA 5	FAHB 21HB1 A - CMO/RMBS		06/25/2021.	Paydown		20,656	20,656	20,656					0		20,656		(0)	(0)	29	02/25/2031.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31735R AA 5	FAHB 21HB1 A - CMO/RMBS		12/25/2021.	Paydown		24,702	24,702	24,702					0		24,702			0	135	02/25/2031.
34961J AJ 3	FCO IX C - CDO		10/12/2021.	Paydown		300,000	300,000	298,377	292,040		1,453		1,453		293,493		6,507	6,507	7,780	11/15/2029.
34961J AL 8	FCO IX D - CDO		10/12/2021.	Paydown		350,000	350,000	350,000	350,000				0		350,000			0	12,606	11/15/2029.
38148P 3D 7	Goldman Sachs Bank USA		12/13/2021.	Maturity @ 100.00		50,000	50,000	50,000	50,000				0		50,000			0	1,629	12/13/2021.
38149M FD 0	Goldman Sachs Bank USA		08/30/2021.	Maturity @ 100.00		175,000	175,000	175,000	175,000				0		175,000			0	3,255	08/30/2021.
40538L AA 8	HLA 2015-2 E - CDO		03/23/2021.	RAYMOND JAMES & ASSOCIATES		277,450	500,000	484,580	316,945	179,254	8,567		187,821		504,766		(227,316)	(227,316)		07/26/2027.
40538N AA 4	HLA 2015-3 D - CDO	C	03/10/2021.	RAYMOND JAMES & ASSOCIATES		140,275	266,430	261,430	150,580	104,795	647		105,441		256,021		(115,746)	(115,746)	4,134	10/18/2027.
410493 DZ 0	Hanmi Bank		04/16/2021.	Maturity @ 100.00		75,000	75,000	75,000	75,000				0		75,000			0	764	04/16/2021.
43789A AE 4	HOF 181 B1 - CMO/RMBS		02/17/2021.	Paydown		151,037	150,000	125,063	125,281		40		40		125,322		25,715	25,715	662	06/25/2048.
45669A AB 0	INDA 2007-AR1 1A2 - CMO/RMBS		12/01/2021.	Paydown		39,547	37,137	31,752	31,168		(269)		(269)		30,899		8,648	8,648	573	03/25/2037.
59013J 4P 1	Merrick Bank Corporation		01/11/2021.	Maturity @ 100.00		50,000	50,000	50,000	50,000				0		50,000			0	138	01/11/2021.
61760A M3 0	Morgan Stanley Private Bank, National As		07/06/2021.	Maturity @ 100.00		100,000	100,000	100,000	100,000				0		100,000			0	2,156	07/06/2021.
61760A U6 4	Morgan Stanley Private Bank, National As		08/23/2021.	Maturity @ 100.00		75,000	75,000	75,000	75,000				0		75,000			0	1,391	08/23/2021.
64031Q BE 0	NSLT 2004-3 B - ABS		10/25/2021.	Paydown		20,787	20,787	19,656	19,495		(28)		(28)		19,468		1,319	1,319	74	10/25/2040.
64829Y AC 4	NRZT 2019-NQM1 A3 - CMO/RMBS		01/26/2021.	Paydown		93,448	93,448	90,907	90,923				0		90,923		2,525	2,525	306	01/25/2049.
69337H BD 2	PHHAM 2007-2 2A5 - CMO/RMBS		12/25/2021.	Paydown		52,333	56,755	40,722	39,488		(1,049)		(1,049)		38,439		13,894	13,894	182	05/26/2037.
749241 AA 3	RALI 2007-QH9 A1 - CMO/RMBS		12/01/2021.	Paydown		44,714	44,309	36,998	37,274		210		210		37,485		7,229	7,229	353	11/25/2037.
78444Y AD 7	SLMA 2008-5 A4 - ABS		10/25/2021.	Paydown		8,060	8,060	8,113	8,078	0	(3)		(3)		8,075		(15)	(15)	95	07/25/2023.
795450 4E 2	Sallie Mae Bank		09/27/2021.	Maturity @ 100.00		50,000	50,000	50,000	50,000				0		50,000			0	955	09/27/2021.
80349B AR 8	SARAT 2013-1 BR2 - CDO		02/26/2021.	Paydown		200,000	200,000	186,110	187,641		455		455		188,097		11,903	11,903	1,806	01/22/2030.
84470P AC 3	SOUTHSIDE BANCSHARES INC		09/30/2021.	Call @ 100.00		500,000	500,000	520,269	507,630		(7,630)		(7,630)		500,000			0	27,500	09/30/2026.
85572P AE 3	STAR 2018-IMC2 B1 - CMO/RMBS		12/28/2021.	Paydown		100,000	100,000	96,375	96,248		(362)		(362)		95,887		4,113	4,113	5,669	10/26/2048.
856285 RR 4	State Bank of India, New York branch		11/29/2021.	Maturity @ 100.00		150,000	150,000	150,000	150,000				0		150,000			0	2,790	11/29/2021.
857894 YR 4	Stearns Bank National Association		06/07/2021.	Maturity @ 100.00		50,000	50,000	50,000	50,000				0		50,000			0	785	06/07/2021.
86213C AB 1	STR 2015-1 A2 - ABS		12/20/2021.	Paydown		1,500	1,500	1,541	1,539		(4)		(4)		1,534		(34)	(34)	34	04/20/2045.
89640X BJ 4	TRNTS IV 2LR - CDO		05/14/2021.	Paydown		250,000	250,000	250,000	250,000				0		250,000			0	2,612	10/20/2031.
909557 JG 6	United Bankers Bank		10/25/2021.	Maturity @ 100.00		175,000	175,000	175,000	175,000				0		175,000			0	2,925	10/25/2021.
91823G AA 6	VCO 181 A - CDO		08/16/2021.	Paydown		266,683	266,683	266,683	263,295		438		438		263,733		2,951	2,951	2,614	07/20/2030.
929328 AE 2	WSFS FINANCIAL CORP		06/15/2021.	Call @ 100.00		250,000	250,000	252,885	250,444		(444)		(444)		250,000			0	5,625	06/15/2026.
3899999.	Total - Bonds - Industrial and Miscellaneous					6,128,570	6,506,346	6,369,368	5,986,474	302,749	5,972	0	308,721	0	6,340,553	0	(211,983)	(211,983)	136,806	XXX
Bonds - Hybrid Securities																				
14040H BH 7	CAPITAL ONE FINANCIAL CORP		09/01/2021.	Call @ 100.00		400,000	400,000	401,000	398,644	1,356			1,356		400,000			0	12,127	12/29/2049.
59156R BP 2	METLIFE INC		06/15/2021.	Call @ 100.00		250,000	250,000	251,563	250,000				0		250,000			0	4,771	12/29/2049.
92978A AA 0	WACHOVIA CAPITAL TRUST III		03/15/2021.	Call @ 100.00		150,000	150,000	151,463	150,000				0		150,000			0	2,089	12/29/2049.
4899999.	Total - Bonds - Hybrid Securities					800,000	800,000	804,025	798,644	1,356	0	0	1,356	0	800,000	0	0	0	18,986	XXX
Bonds - SVO Identified Funds																				
464287 43 2	ISHARES:20+ TRS BD ETF		01/14/2021.	Unknown		60,769		64,520	63,881	640			640		64,520		(3,751)	(3,751)		
464287 45 7	ISHARES:1-3 TRS BD ETF		12/01/2021.	Unknown		290							0				290	290		
92206C 40 9	VANGUARD ST CORP BD ETF		12/29/2021.	Unknown		1,783							0				1,783	1,783		
92206C 87 0	VANGUARD INT CRP BD ETF		12/29/2021.	Unknown		1,379							0				1,379	1,379		
8099999.	Total - Bonds - SVO Identified Funds					64,222	0	64,520	63,881	640	0	0	640	0	64,520	0	(298)	(298)	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
8399997.	Total - Bonds - Part 4					9,803,156	10,122,249	10,290,174	9,102,844	304,745	15,066	0	319,811	0	10,166,096	0	(362,940)	(362,940)	213,614	XXX
8399998.	Total - Bonds - Summary Item from Part 5					355,000	350,000	348,756			(296)		(296)		348,460		6,540	6,540	8,147	XXX
8399999.	Total - Bonds					10,158,156	10,472,249	10,638,930	9,102,844	304,745	14,771	0	319,516	0	10,514,557	0	(356,401)	(356,401)	221,760	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																				
025816 BJ 7	AMERICAN EXPRESS CO		11/15/2021.	Call @ 100.00	250,000.000	250,000		253,750	250,000				0		250,000			0	9,105	XXX
249670 AA 8	DEPOSITORY TRUST & CLEARING CORP		06/15/2021.	Call @ 100.00	250,000.000	250,000		252,188	250,000				0		250,000			0	4,256	XXX
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred					500,000	XXX	505,938	500,000	0	0	0	0	0	500,000	0	0	0	13,360	XXX
8999997.	Total - Preferred Stocks - Part 4					500,000	XXX	505,938	500,000	0	0	0	0	0	500,000	0	0	0	13,360	XXX
8999999.	Total - Preferred Stocks					500,000	XXX	505,938	500,000	0	0	0	0	0	500,000	0	0	0	13,360	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
16934Q 20 8	CHIMERA INVESTMENT REIT		05/20/2021.	HILLTOP SECURITIES INC	40,000.000	523,824	XXX	717,256	410,000	307,256			307,256		717,256		(193,432)	(193,432)	19,925	XXX
21871N 10 1	CORECIVIC REIT ORD		04/21/2021.	HILLTOP SECURITIES INC	24,000.000	192,849	XXX	383,272	157,200	226,072			226,072		383,272		(190,422)	(190,422)		XXX
236272 10 0	DANIMER SCIENTIFIC CL A ORD		03/12/2021.	Cantor Fitzgerald - Brenner	32,000.000	1,067,051	XXX	320,000	549,880	(229,880)			(229,880)		320,000		747,051	747,051		XXX
62010U 10 1	MOTORS LIQUIDATION COMPANY GUC UNT		03/29/2021.	NO BROKER	103.000	36	XXX	1	190	(189)			(189)		1		35	35		XXX
89679E 30 0	TRIUMPH BANCORP ORD		03/15/2021.	CANTOR FITZGERALD & CO. INC	2,197.000	178,337	XXX	51,568	106,664	(55,096)			(55,096)		51,568		126,769	126,769		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,962,097	XXX	1,472,097	1,223,934	248,163	0	0	248,163	0	1,472,097	0	490,000	490,000	19,925	XXX
9799997.	Total - Common Stocks - Part 4					1,962,097	XXX	1,472,097	1,223,934	248,163	0	0	248,163	0	1,472,097	0	490,000	490,000	19,925	XXX
9799999.	Total - Common Stocks					1,962,097	XXX	1,472,097	1,223,934	248,163	0	0	248,163	0	1,472,097	0	490,000	490,000	19,925	XXX
9899999.	Total - Preferred and Common Stocks					2,462,097	XXX	1,978,034	1,723,934	248,163	0	0	248,163	0	1,972,097	0	490,000	490,000	33,285	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					12,620,253	XXX	12,616,964	10,826,778	552,908	14,771	0	567,679	0	12,486,653	0	133,599	133,599	255,045	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - Industrial and Miscellaneous																				
22025Y AQ 3	CORECIVIC INC	..	01/19/2021	Stifel Nicolaus & Co	04/07/2021	Stifel Nicolaus & Co	100,000	98,250	105,000	98,464		214		214			6,536	6,536	2,403	1,333
46617N AG 2	JFIN 142 C - CDO	C	01/22/2021	RAYMOND JAMES & ASSOCIATES	11/10/2021	Paydown	200,000	200,000	200,000	199,997		(3)		(3)			3	3	5,599	116
949746 SP 7	WELLS FARGO & CO	..	01/20/2021	Morgan Stanley	02/11/2021	Call @ 100.00	50,000	50,506	50,000	50,000		(506)		(506)				0	145	113
3899999.	Total - Bonds - Industrial and Miscellaneous						350,000	348,756	355,000	348,460	0	(296)	0	(296)	0	0	6,540	6,540	8,147	1,562
8399998.	Total - Bonds						350,000	348,756	355,000	348,460	0	(296)	0	(296)	0	0	6,540	6,540	8,147	1,562
9999999.	Total - Bonds, Preferred and Common Stocks							348,756	355,000	348,460	0	(296)	0	(296)	0	0	6,540	6,540	8,147	1,562

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
HUNTINGTON TRUST	COLUMBUS, OH					363,054	XXX
HUNTINGTON OPERATING	COLUMBUS, OH					557,907	XXX
INDEPENDENCE BANK, US WARR	INDEPENDENCE, OH					2,091,655	XXX
PINNACLE	NASHVILLE, TN					151,593	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	3,164,209	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	3,164,209	XXX
0599999. Total Cash		XXX	XXX	0	0	3,164,209	XXX

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

1. January	4,651,935	4. April	4,953,559	7. July	5,541,419	10. October	4,460,269
2. February	3,412,882	5. May	3,226,698	8. August	2,947,777	11. November	3,096,255
3. March	3,868,836	6. June	3,801,232	9. September	4,594,356	12. December	3,164,209

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 & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
316175 50 4	FIDELITY IMM:TRS I		12/31/2021	0.010		607,816	5	0
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						607,816	5	0
All Other Money Market Mutual Funds								
000000 00 0	Pinnacle Cash Sweep		12/31/2021			21,446		
4812A0 36 7	JPMORGAN:PRIME MM CAP		12/31/2021	0.070		12,400,746		547
61747C 82 2	MORG STAN I LQ:GS PAR		12/21/2021	0.010		37,440		
8699999. Total - All Other Money Market Mutual Funds						12,459,632	0	547
9999999. Total - Cash Equivalents						13,067,448	5	547

Line Nuber

1A.
1B.
1C.
1D.
1E.
1F.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0
1E 0	1F 0	1G 0	
2A 0	2B 0	2C 0	
3A 0	3B 0	3C 0	
4A 0	4B 0	4C 0	
5A 0	5B 0	5C 0	
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/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B				173,985	169,729
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B				100,082	98,027
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	B				99,859	96,769
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B				249,415	270,488
30. New Hampshire NH	B				501,824	525,630
31. New Jersey NJ						
32. New Mexico NM	B				323,114	315,211
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B		2,518,685	2,593,860		
37. Oklahoma OK						
38. Oregon OR	B				284,306	283,173
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B				272,663	273,565
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B				235,377	244,031
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. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,518,685	2,593,860	2,240,625	2,276,623

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. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0