ANNUAL STATEMENT

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

INTEGRITY PROPERTY AND CASUALTY INSURANCE COMPANY

NAIC Group Code 0267, 0267 NAIC Company Code 12986 Employer's ID Number 41-2236417
(Current) (Prior)

Organized under the Laws of OH State of Domicile or Port of Entry OH
Country of Domicile US
Incorporated/Organized 04/18/2007 Commenced Business 11/01/2007

Statutory Home Office 671 South High Street Columbus, OH, US 43206-1066
Main Administrative Office 671 South High Street
Columbus, OH, US 43206-1066 614-445-2900
(Telephone)
Mail Address 671 South High Street Columbus, OH, US 43206-1066
Primary Location of Books and Records 671 South High Street
Columbus, OH, US 43206-1066 614-445-2900
(Telephone)
Internet Website Address www.integrityinsurance.com
Statutory Statement Contact Jeffrey P. Siefker 614-593-4014
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(E-Mail) *(Fax)*

OFFICERS

JILL ANN WAGNER, President
LAVAWN DEE COLEMAN, Secretary
JEFFREY PAUL SIEFKER, Treasurer

OTHER

BETH WILLIAMS MURPHY, Assistant Secretary
JOHN CHRISTOPHER MONTGOMERY, Assistant Treasurer

DIRECTORS OR TRUSTEES

State of OH
County of Franklin SS

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

x	x	x
JILL ANN WAGNER President	JEFFREY PAUL SIEFKER Treasurer	LAVAWN DEE COLEMAN Secretary

Subscribed and sworn to before me
this 22nd day of
February

x

a. Is this an original filing? Yes
b. If no:
1. State the amendment number: ________
2. Date filed: ________
3. Number of pages attached: ________

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-term bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,253,817	6.4	1,253,817		1,253,817	6.4
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	668,125	3.4	668,125		668,125	3.4
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,716,538	13.8	2,716,538		2,716,538	13.8
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	9,759,145	49.6	9,759,145		9,759,145	49.6
1.06 Industrial and miscellaneous	4,486,699	22.8	4,486,699		4,486,699	22.8
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	18,884,324	96.0	18,884,324		18,884,324	96.0
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)						
6.02 Cash equivalents (Schedule E, Part 2)	794,509	4.0	794,509		794,509	4.0
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	794,509	4.0	794,509		794,509	4.0
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities	1,291	0.0	1,291		1,291	0.0
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	19,680,124	100.0	19,680,124		19,680,124	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		18,424,696
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,723,100
3.	Accrual of discount		7,378
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		
5.	Total gain (loss) on disposals, Part 4, Column 19		10,551
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,086,912
7.	Deduct amortization of premium		194,488
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		
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		
10.	Total investment income recognized as a result of prepayment penalties 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)		18,884,325
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		18,884,325

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				
Governments (including all obligations guaranteed by governments)				
1. United States	1,253,817	1,274,339	1,321,920	1,224,517
2. Canada				
3. Other Countries				
4. Totals	1,253,817	1,274,339	1,321,920	1,224,517
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	668,125	683,341	782,297	650,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	2,716,538	2,813,589	2,918,202	2,555,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions				
7. Totals	9,759,145	10,010,692	10,201,055	9,449,256
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)				
8. United States	3,504,960	3,663,664	3,585,754	3,378,708
9. Canada	461,957	470,707	467,097	450,000
10. Other Countries	519,781	539,996	551,518	500,000
11. Totals	4,486,698	4,674,366	4,604,369	4,328,708
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	18,884,323	19,456,327	19,827,842	18,207,481
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated)				
20. United States				XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals				XXX
Parent, Subsidiaries and Affiliates				
24. Totals				XXX
25. Total Common Stocks				XXX
26. Total Stocks				XXX
27. Total Bonds and Stocks	18,884,323	19,456,327	19,827,842	XXX

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1. NAIC 1	718,898	534,919				XXX	1,253,817	6.6	1,289,612	7.0	1,253,817	
1.2. NAIC 2						XXX						
1.3. NAIC 3						XXX						
1.4. NAIC 4						XXX						
1.5. NAIC 5						XXX						
1.6. NAIC 6						XXX						
1.7. Totals	718,898	534,919				XXX	1,253,817	6.6	1,289,612	7.0	1,253,817	
2. All Other Governments												
2.1. NAIC 1						XXX						
2.2. NAIC 2						XXX						
2.3. NAIC 3						XXX						
2.4. NAIC 4						XXX						
2.5. NAIC 5						XXX						
2.6. NAIC 6						XXX						
2.7. Totals						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1. NAIC 1	202,784	156,061	152,353	156,926		XXX	668,125	3.5	684,487	3.7	668,125	
3.2. NAIC 2						XXX						
3.3. NAIC 3						XXX						
3.4. NAIC 4						XXX						
3.5. NAIC 5						XXX						
3.6. NAIC 6						XXX						
3.7. Totals	202,784	156,061	152,353	156,926		XXX	668,125	3.5	684,487	3.7	668,125	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1. NAIC 1		682,609	1,041,903	816,107	175,919	XXX	2,716,538	14.4	2,500,079	13.6	2,716,538	
4.2. NAIC 2						XXX						
4.3. NAIC 3						XXX						
4.4. NAIC 4						XXX						
4.5. NAIC 5						XXX						
4.6. NAIC 6						XXX						
4.7. Totals		682,609	1,041,903	816,107	175,919	XXX	2,716,538	14.4	2,500,079	13.6	2,716,538	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1. NAIC 1	568,810	1,042,221	5,387,009	2,761,104		XXX	9,759,145	51.7	9,495,784	51.5	9,759,145	
5.2. NAIC 2						XXX						
5.3. NAIC 3						XXX						
5.4. NAIC 4						XXX						
5.5. NAIC 5						XXX						
5.6. NAIC 6						XXX						
5.7. Totals	568,810	1,042,221	5,387,009	2,761,104		XXX	9,759,144	51.7	9,495,784	51.5	9,759,145	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1. NAIC 1	437,421	929,029	1,434,785	159,498	293,325	XXX	3,254,058	17.2	3,117,898	16.9	2,314,722	939,337
6.2. NAIC 2	124,555	425,897	414,766	267,422		XXX	1,232,640	6.5	1,336,836	7.3	1,232,640	
6.3. NAIC 3						XXX						
6.4. NAIC 4						XXX						
6.5. NAIC 5						XXX						
6.6. NAIC 6						XXX						
6.7. Totals	561,976	1,354,926	1,849,551	426,920	293,325	XXX	4,486,698	23.8	4,454,734	24.2	3,547,362	939,337
7. Hybrid Securities												
7.1. NAIC 1						XXX						
7.2. NAIC 2						XXX						
7.3. NAIC 3						XXX						
7.4. NAIC 4						XXX						
7.5. NAIC 5						XXX						
7.6. NAIC 6						XXX						
7.7. Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1. NAIC 1						XXX						
8.2. NAIC 2						XXX						
8.3. NAIC 3						XXX						
8.4. NAIC 4						XXX						
8.5. NAIC 5						XXX						
8.6. NAIC 6						XXX						
8.7. Totals						XXX						
9. SVO Identified Funds												
9.1. NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2. NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3. NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4. NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5. NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6. NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7. Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1. NAIC 1						XXX						
10.2. NAIC 2						XXX						
10.3. NAIC 3						XXX						
10.4. NAIC 4						XXX						
10.5. NAIC 5						XXX						
10.6. NAIC 6						XXX						
10.7. Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1. NAIC 1	(d) 1,927,914	3,344,839	8,016,050	3,893,635	469,244		17,651,682	93.5	XXX	XXX	16,712,346	939,337
11.2. NAIC 2	(d) 124,555	425,897	414,766	267,422			1,232,640	6.5	XXX	XXX	1,232,640	
11.3. NAIC 3	(d)								XXX	XXX		
11.4. NAIC 4	(d)								XXX	XXX		
11.5. NAIC 5	(d)						(c)		XXX	XXX		
11.6. NAIC 6	(d)						(c)		XXX	XXX		
11.7. Totals	2,052,469	3,770,736	8,430,816	4,161,057	469,244		(b) 18,884,322	100.0	XXX	XXX	17,944,986	939,337
11.8. Line 11.7 as a % of Col. 7	10.9	20.0	44.6	22.0	2.5		100.0	XXX	XXX	XXX	95.0	5.0
12. Total Bonds Prior Year												
12.1. NAIC 1	930,758	4,347,150	6,610,520	4,726,244	473,189		XXX	XXX	17,087,860	92.7	16,138,141	949,720
12.2. NAIC 2	100,974	550,128	417,097	268,637			XXX	XXX	1,336,836	7.3	1,336,836	
12.3. NAIC 3							XXX	XXX				
12.4. NAIC 4							XXX	XXX				
12.5. NAIC 5							XXX	XXX	(c)			
12.6. NAIC 6							XXX	XXX	(c)			
12.7. Totals	1,031,732	4,897,278	7,027,617	4,994,881	473,189		XXX	XXX	(b) 18,424,696	100.0	17,474,977	949,720
12.8. Line 12.7 as a % of Col. 9	5.6	26.6	38.1	27.1	2.6		XXX	XXX	100.0	XXX	94.9	5.2
13. Total Publicly Traded Bonds												
13.1. NAIC 1	1,766,936	3,150,379	7,755,178	3,863,934	175,919		16,712,346	88.5	16,138,141	87.6	16,712,346	XXX
13.2. NAIC 2	124,555	425,897	414,766	267,422			1,232,640	6.5	1,336,836	7.3	1,232,640	XXX
13.3. NAIC 3												XXX
13.4. NAIC 4												XXX
13.5. NAIC 5												XXX
13.6. NAIC 6												XXX
13.7. Totals	1,891,491	3,576,276	8,169,944	4,131,356	175,919		17,944,986	95.0	17,474,977	94.8	17,944,986	XXX
13.8. Line 13.7 as a % of Col. 7	10.5	19.9	45.5	23.0	1.0		100.0	XXX	XXX	XXX	100.0	XXX
13.9. Line 13.7 as a % of Line 11.7, Col. 7, Section 11	10.0	18.9	43.3	21.9	0.9		95.0	XXX	XXX	XXX	95.0	XXX
14. Total Privately Placed Bonds												
14.1. NAIC 1	160,978	194,460	260,872	29,703	293,325		939,337	5.0	949,720	5.2	XXX	939,337
14.2. NAIC 2											XXX	
14.3. NAIC 3											XXX	
14.4. NAIC 4											XXX	
14.5. NAIC 5											XXX	
14.6. NAIC 6											XXX	
14.7. Totals	160,978	194,460	260,872	29,703	293,325		939,337	5.0	949,720	5.2	XXX	939,337
14.8. Line 14.7 as a % of Col. 7	17.1	20.7	27.8	3.2	31.2		100.0	XXX	XXX	XXX	XXX	100.0
14.9. Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.9	1.0	1.4	0.2	1.6		5.0	XXX	XXX	XXX	XXX	5.0

(a) Includes $939,337 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ current year of bonds with Z designations and $ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ current year of bonds with 5GI designations, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $.

SCHEDULE D – PART 1A – SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01. Issuer Obligations	709,879	529,382				XXX	1,239,261	6.6	1,256,500	6.8	1,239,261	
1.02. Residential Mortgage-Backed Securities	9,019	5,537				XXX	14,556	0.1	33,112	0.2	14,556	
1.03. Commercial Mortgage-Backed Securities						XXX						
1.04. Other Loan-Backed and Structured Securities						XXX						
1.05. Totals	718,898	534,919				XXX	1,253,817	6.6	1,289,612	7.0	1,253,817	
2. All Other Governments												
2.01. Issuer Obligations						XXX						
2.02. Residential Mortgage-Backed Securities						XXX						
2.03. Commercial Mortgage-Backed Securities						XXX						
2.04. Other Loan-Backed and Structured Securities						XXX						
2.05. Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01. Issuer Obligations	202,784	156,061	152,353	156,926		XXX	668,125	3.5	684,487	3.7	668,125	
3.02. Residential Mortgage-Backed Securities						XXX						
3.03. Commercial Mortgage-Backed Securities						XXX						
3.04. Other Loan-Backed and Structured Securities						XXX						
3.05. Totals	202,784	156,061	152,353	156,926		XXX	668,125	3.5	684,487	3.7	668,125	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01. Issuer Obligations		682,609	1,041,903	816,107	175,919	XXX	2,716,538	14.4	2,500,079	13.6	2,716,538	
4.02. Residential Mortgage-Backed Securities						XXX						
4.03. Commercial Mortgage-Backed Securities						XXX						
4.04. Other Loan-Backed and Structured Securities						XXX						
4.05. Totals		682,609	1,041,903	816,107	175,919	XXX	2,716,538	14.4	2,500,079	13.6	2,716,538	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01. Issuer Obligations		385,431	5,153,803	2,757,781		XXX	8,297,015	43.9	7,626,204	41.4	8,297,015	
5.02. Residential Mortgage-Backed Securities	510,735	587,257	216,083	772		XXX	1,314,848	7.0	1,610,102	8.7	1,314,848	
5.03. Commercial Mortgage-Backed Securities						XXX						
5.04. Other Loan-Backed and Structured Securities	58,075	69,532	17,124	2,551		XXX	147,282	0.8	259,478	1.4	147,282	
5.05. Totals	568,810	1,042,220	5,387,010	2,761,104		XXX	9,759,144	51.7	9,495,784	51.5	9,759,145	
6. Industrial and Miscellaneous												
6.01. Issuer Obligations	561,976	1,354,925	1,849,551	426,920	293,325	XXX	4,486,697	23.8	4,454,734	24.2	3,547,362	939,337
6.02. Residential Mortgage-Backed Securities						XXX						
6.03. Commercial Mortgage-Backed Securities						XXX						
6.04. Other Loan-Backed and Structured Securities						XXX						
6.05. Totals	561,976	1,354,925	1,849,551	426,920	293,325	XXX	4,486,697	23.8	4,454,734	24.2	3,547,362	939,337
7. Hybrid Securities												
7.01. Issuer Obligations						XXX						
7.02. Residential Mortgage-Backed Securities						XXX						
7.03. Commercial Mortgage-Backed Securities						XXX						
7.04. Other Loan-Backed and Structured Securities						XXX						
7.05. Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01. Issuer Obligations						XXX						
8.02. Residential Mortgage-Backed Securities						XXX						
8.03. Commercial Mortgage-Backed Securities						XXX						
8.04. Other Loan-Backed and Structured Securities						XXX						
8.05. Affiliated Bank Loans-Issued						XXX						
8.06. Affiliated Bank Loans-Acquired						XXX						
8.07. Totals						XXX						

SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01. Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01. Unaffiliated Bank Loans - Issued						XXX						
10.02. Unaffiliated Bank Loans - Acquired						XXX						
10.03. Totals						XXX						
11. Total Bonds Current Year												
11.01. Issuer Obligations	1,474,640	3,108,409	8,197,609	4,157,734	469,244	XXX	17,407,636	92.2	XXX	XXX	16,468,300	939,337
11.02. Residential Mortgage-Backed Securities	519,754	592,795	216,083	772		XXX	1,329,404	7.0	XXX	XXX	1,329,404	
11.03. Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
11.04. Other Loan-Backed and Structured Securities	58,075	69,532	17,124	2,551		XXX	147,282	0.8	XXX	XXX	147,282	
11.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06. Affiliated Bank Loans						XXX			XXX	XXX		
11.07. Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08. Totals	2,052,469	3,770,736	8,430,816	4,161,057	469,244		18,884,322	100.0	XXX	XXX	17,944,986	939,337
11.09. Lines 11.08 as a % Col. 7	10.9	20.0	44.6	22.0	2.5		100.0	XXX	XXX	XXX	95.0	5.0
12. Total Bonds Prior Year												
12.01. Issuer Obligations	266,082	4,153,412	6,639,477	4,989,853	473,181	XXX	XXX	XXX	16,522,004	89.7	15,572,285	949,720
12.02. Residential Mortgage-Backed Securities	655,472	619,454	366,254	2,025	8	XXX	XXX	XXX	1,643,214	8.9	1,643,214	
12.03. Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
12.04. Other Loan-Backed and Structured Securities	110,178	124,412	21,886	3,002		XXX	XXX	XXX	259,478	1.4	259,478	
12.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06. Affiliated Bank Loans						XXX	XXX	XXX				
12.07. Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08. Totals	1,031,732	4,897,278	7,027,617	4,994,880	473,189		XXX	XXX	18,424,696	100.0	17,474,977	949,720
12.09. Line 12.08 as a % of Col. 9	5.6	26.6	38.1	27.1	2.6		XXX	XXX	100	XXX	94.9	5.2
13. Total Publicly Traded Bonds												
13.01. Issuer Obligations	1,313,662	2,913,949	7,936,737	4,128,032	175,919	XXX	16,468,300	87.2	15,572,285	84.5	16,468,300	XXX
13.02. Residential Mortgage-Backed Securities	519,754	592,795	216,083	772		XXX	1,329,404	7.0	1,643,214	8.9	1,329,404	XXX
13.03. Commercial Mortgage-Backed Securities						XXX						XXX
13.04. Other Loan-Backed and Structured Securities	58,075	69,532	17,124	2,551		XXX	147,282	0.8	259,478	1.4	147,282	XXX
13.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06. Affiliated Bank Loans						XXX						XXX
13.07. Unaffiliated Bank Loans						XXX						XXX
13.08. Totals	1,891,491	3,576,276	8,169,944	4,131,355	175,919		17,944,986	95.0	17,474,977	94.8	17,944,986	XXX
13.09. Line 13.08 as a % of Col. 7	10.5	19.9	45.5	23.0	1.0		100.0	XXX	XXX	XXX	100.0	XXX
13.10. Line 13.08 as a % of Line 11.08, Col. 7, Section 11	10.0	18.9	43.3	21.9	0.9		95.0	XXX	XXX	XXX	95.0	XXX
14. Total Privately Placed Bonds												
14.01. Issuer Obligations	160,978	194,460	260,872	29,703	293,325	XXX	939,337	5.0	949,720	5.2	XXX	939,337
14.02. Residential Mortgage-Backed Securities						XXX					XXX	
14.03. Commercial Mortgage-Backed Securities						XXX					XXX	
14.04. Other Loan-Backed and Structured Securities						XXX					XXX	
14.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06. Affiliated Bank Loans						XXX					XXX	
14.07. Unaffiliated Bank Loans						XXX					XXX	
14.08. Totals	160,978	194,460	260,872	29,703	293,325		939,337	5.0	949,720	5.2	XXX	939,337
14.09. Line 14.08 as a % of Col. 7	17.1	20.7	27.8	3.2	31.2		100.0	XXX	XXX	XXX	XXX	100.0
14.10. Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.9	1.0	1.4	0.2	1.6		5.0	XXX	XXX	XXX	XXX	5.0

(SI-10) Schedule DA - Short-Term Investments

NONE

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification Between Years

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	772,150		772,150	
2.	Cost of cash equivalents acquired	6,613,931		6,613,931	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)				
5.	Total gain (loss) on disposals				
6.	Deduct consideration received on disposals	6,591,572		6,591,572	
7.	Deduct amortization of premium				
8.	Total foreign exchange change in book / adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	794,509		794,509	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	794,509		794,509	

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

(E-01) Schedule A - Part 1
NONE

(E-02) Schedule A - Part 2
NONE

(E-03) Schedule A - Part 3
NONE

(E-04) Schedule B - Part 1
NONE

(E-05) Schedule B - Part 2
NONE

(E-06) Schedule B - Part 3
NONE

(E-07) Schedule BA - Part 1
NONE

(E-08) Schedule BA - Part 2
NONE

(E-09) Schedule BA - Part 3
NONE

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. Governments, Issuer Obligations																					
912810-EQ-7	US TREASURY N/B 6.25 15/08/23	SD			1.A	595,273	109.102	545,508	500,000	529,382		(17,548)			6.250	2.542	FA	11,804	31,250	02/07/2018	08/15/2023
912828-SV-3	US TREASURY N/B 1.75 15/05/22	SD			1.A	711,964	100.586	714,160	710,000	709,879		309			1.750	1.797	MN	1,613	12,425	05/07/2018	05/15/2022
0199999 – U.S. Governments, Issuer Obligations						1,307,238	XXX	1,259,668	1,210,000	1,239,261		(17,239)			XXX	XXX	XXX	13,417	43,675	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.			4	1.A	14,682	101.062	14,671	14,517	14,557		(45)			2.000	1.658	MON	24	321	06/20/2012	10/20/2040
0299999 – U.S. Governments, Residential Mortgage-Backed Securities						14,682	XXX	14,671	14,517	14,557		(45)			XXX	XXX	XXX	24	321	XXX	XXX
0599999 – Subtotals – U.S. Governments						1,321,920	XXX	1,274,339	1,224,517	1,253,817		(17,284)			XXX	XXX	XXX	13,441	43,996	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
677522-NH-3	OHIO ST 5			2	1.B FE	171,690	109.289	163,933	150,000	156,926		(3,054)			5.000	2.804	MS	2,500	7,500	11/17/2016	09/01/2036
70914P-TE-2	PENNSYLVANIA ST 5				1.D FE	239,760	102.375	204,751	200,000	202,784		(5,447)			5.000	2.213	JJ	5,000	10,000	09/23/2014	07/01/2022
880541-SU-2	TENNESSEE ST 5			2	1.A FE	183,434	102.786	154,179	150,000	152,353		(3,941)			5.000	2.303	FA	3,125	7,500	05/28/2013	08/01/2027
93974C-8D-5	WASHINGTON ST 5			2	1.B FE	187,413	106.985	160,478	150,000	156,061		(3,921)			5.000	2.263	JJ	3,750	7,500	04/15/2013	07/01/2025
1199999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						782,297	XXX	683,341	650,000	668,125		(16,363)			XXX	XXX	XXX	14,375	32,500	XXX	XXX
1799999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						782,297	XXX	683,341	650,000	668,125		(16,363)			XXX	XXX	XXX	14,375	32,500	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
005518-WY-7	ADAMS & WELD CNTYS CO SCH DIST 5			2	1.C FE	182,582	121.427	182,140	150,000	175,919		(4,097)			5.000	1.910	JD	625	7,500	05/07/2020	12/01/2042
052430-JU-0	AUSTIN TX INDEP SCH DIST 5			2	1.B FE	245,518	111.762	223,525	200,000	213,013		(4,819)			5.000	2.403	FA	4,167	10,000	09/24/2014	08/01/2026
109367-VG-4	BRIGHTON MI AREA SCH DIST 5			2	1.B FE	320,993	127.984	319,961	250,000	309,397		(7,580)			5.000	1.569	MN	2,083	17,153	05/20/2020	05/01/2029
111746-JF-1	BROCKTON MA 2.558				1.E FE	253,808	103.105	257,763	250,000	253,769		(39)			2.558	2.386	MN	746		11/03/2021	11/01/2031
150429-N3-8	CEDAR HILL TX INDEP SCH DIST 5			2	1.A FE	114,699	105.347	105,347	100,000	101,954		(1,678)			5.000	3.229	FA	1,889	5,000	06/05/2013	02/15/2038
447025-UX-3	HUNTSVILLE AL 5			2	1.A FE	314,745	118.167	295,418	250,000	280,163		(6,578)			5.000	2.087	MN	2,083	12,500	06/16/2016	05/01/2035
592112-NG-7	MET GOVT NASHVILLE & DAVIDSON 5			2	1.C FE	182,222	104.721	157,081	150,000	153,737		(3,635)			5.000	2.482	JJ	3,750	7,500	05/23/2013	01/01/2027
689172-HR-8	OTTAWA & GLANDORF OH LOCAL SCH 2.049			2	1.C FE	249,506	98.209	240,612	245,000	248,989		(408)			2.049	1.851	JD	418	5,968	09/09/2020	12/01/2033
770077-Z7-3	ROANOKE VA 5			2	1.B FE	251,936	107.279	214,558	200,000	208,478		(5,347)			5.000	2.201	JJ	4,611	10,000	02/13/2013	07/15/2025
774285-7T-1	ROCKWALL TX INDEP SCH DIST 2.621			2	1.A FE	200,000	104.675	209,350	200,000	200,000					2.621	2.621	FA	1,980	5,242	12/05/2019	02/15/2031
969871-3J-9	WILLIAMSON CNTY TN 5				1.A FE	292,195	114.710	286,776	250,000	261,119		(3,168)			5.000	3.550	AO	3,125	12,500	03/25/2010	04/01/2025
981865-KA-5	WORTHINGTON MN INDEP SCH DIST# 3.03			2	1.A FE	185,000	105.212	194,642	185,000	185,000					3.030	3.030	FA	2,336	5,606	12/12/2019	02/01/2034
989258-PD-4	ZEELAND MI PUBLIC SCHS 2.075			2	1.C FE	125,000	101.133	126,416	125,000	125,000					2.075	2.075	MN	432	2,594	06/24/2020	05/01/2031
1899999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						2,918,202	XXX	2,813,589	2,555,000	2,716,538		(37,349)			XXX	XXX	XXX	28,246	101,562	XXX	XXX
2499999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,918,202	XXX	2,813,589	2,555,000	2,716,538		(37,349)			XXX	XXX	XXX	28,246	101,562	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
04048R-MM-5	ARIZONA BRD OF RGTS ST UNIV SY 5			2	1.C FE	293,285	114.499	286,248	250,000	266,332		(4,353)			5.000	3.032	JJ	6,250	12,500	03/26/2015	07/01/2036
160853-ST-5	CHARLOTTE-MECKLENBURG NC HOSP 5			2	1.D FE	169,791	115.804	173,707	150,000	159,650		(2,196)			5.000	3.298	JJ	3,458	7,500	11/15/2016	01/15/2036
19648F-AM-6	COLORADO ST HLTH FACS AUTH HOS 5			2	1.C FE	186,780	117.849	176,773	150,000	167,691		(3,813)			5.000	2.172	MN	958	7,500	10/03/2016	11/15/2030
23542J-AT-2	DALLAS TX WTRWKS & SWR SYS REV 5			2	1.B FE	409,017	119.460	418,109	350,000	380,628		(5,904)			5.000	3.021	AO	4,375	17,500	11/17/2016	10/01/2034
25483V-KK-9	DIST OF COLUMBIA REVENUE 5			2	1.F FE	182,909	104.199	156,299	150,000	153,367		(3,574)			5.000	2.528	JD	625	7,500	11/08/2012	12/01/2027
3130AJ-B2-4	FEDERAL HOME LOAN BANK 2.59 19/03/40			2	1.A FE	252,230	98.903	247,258	250,000	250,000		(594)			2.590	2.590	MS	1,835	6,475	05/20/2020	03/19/2040

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
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31			2	1.B FE	500,000	98.307	491,535	500,000	500,000					1.650	1.650	FA	2,888		08/18/2021	08/25/2031
3133EM-RF-1	FEDERAL FARM CREDIT BANK 1.2 26/02/29			2	1.A FE	248,813	96.724	241,811	250,000	248,932		120			1.200	1.262	FA	1,042	1,500	02/18/2021	02/26/2029
3133EN-BU-3	FEDERAL FARM CREDIT BANK 1.83 25/04/30			2	1.A FE	149,663	99.280	148,920	150,000	149,668		5			1.830	1.859	AO	503		11/04/2021	04/25/2030
3134GW-CF-1	FREDDIE MAC 1.1 27/07/28			2	1.A FE	750,000	97.466	730,995	750,000	750,000					1.100	1.100	JJ	3,529	8,250	07/20/2020	07/27/2028
3135GA-A6-8	FANNIE MAE 1 14/12/28			2	1.A FE	500,000	96.652	483,259	500,000	500,000					1.000	1.000	JD	236	5,000	12/09/2020	12/14/2028
3136G4-ZU-0	FANNIE MAE 1 28/01/28			2	1.A FE	750,000	97.481	731,105	750,000	750,000					1.000	1.000	JJ	3,188	7,500	07/21/2020	01/28/2028
414005-WL-8	HARRIS CNTY TX 5			2	1.C FE	252,910	118.915	237,830	200,000	225,625		(5,222)			5.000	2.091	FA	3,778	10,000	06/14/2016	08/15/2031
437887-GX-4	HOMEWOOD AL EDUCTNL BLDG AUTHR 2.785				1.G FE	100,000	104.842	104,842	100,000	100,000					2.785	2.785	JD	232	2,785	11/21/2019	12/01/2027
485424-QK-4	KANSAS ST DEPT OF TRANSPRTN HI 5			2	1.C FE	430,721	115.694	404,929	350,000	382,672		(8,428)			5.000	2.343	MS	5,833	17,500	12/15/2015	09/01/2029
574218-GC-1	MARYLAND ST HLTH & HGR EDUCTNL 5			2	1.D FE	116,470	102.386	102,386	100,000	101,026		(1,996)			5.000	2.942	JJ	2,500	5,000	05/10/2013	07/01/2032
574486-FG-6	MARYSVILLE OH WTR SYS MTGE REV 3			2	1.D FE	207,966	105.980	211,959	200,000	205,537		(1,544)			3.000	2.159	JD	500	6,000	04/30/2020	12/01/2030
576000-NG-4	MASSACHUSETTS ST SCH BLDG AUTH 5			2	1.B FE	234,954	102.981	205,961	200,000	203,031		(4,750)			5.000	2.554	FA	3,778	10,000	09/23/2014	08/15/2029
597495-BT-6	MIDLAND CNTY TX FRESH WTR SPLY 2.69			1,2	1.D FE	200,918	105.278	210,556	200,000	200,744		(86)			2.690	2.637	MS	1,584	5,380	12/05/2019	09/15/2030
613741-KX-4	MONTGOMERY CNTY VA ECON DEV AU 2.992			2	1.D FE	150,848	105.130	157,695	150,000	150,625		(105)			2.992	2.909	JD	374	4,488	10/25/2019	06/01/2032
631060-CT-5	NARRAGANSETT BAY RI COMMISSION 2.264			1,2	1.D FE	101,864	101.107	101,107	100,000	101,611		(168)			2.264	2.061	MS	755	2,264	06/23/2020	09/01/2032
64971W-L9-9	NEW YORK CITY NY TRANSITIONAL 5			2	1.A FE	313,650	117.947	294,867	250,000	280,112		(6,566)			5.000	2.092	MN	2,083	12,500	08/24/2016	05/01/2034
64986D-DT-9	NEW YORK ST ENVRNMNTL FACS COR 5			2	1.A FE	223,763	122.193	226,057	185,000	207,661		(3,816)			5.000	2.591	JD	411	9,250	08/01/2017	06/15/2035
662903-MZ-3	N TEXAS ST MUNI WTR DIST WTR S 5			2	1.B FE	168,836	100.763	151,145	150,000	150,425		(2,458)			5.000	3.322	MS	2,500	7,500	07/22/2013	09/01/2026
67756A-3A-8	OHIO ST HGR EDUCTNL FAC COMMIS 3			2	1.C FE	157,910	100.000	150,000	150,000	150,003		(996)			3.000	2.328	JJ	2,250	4,500	04/29/2013	01/01/2023
677632-D3-2	OHIO ST UNIV 5			2	1.C FE	239,006	111.829	223,658	200,000	212,364		(4,009)			5.000	2.793	JD	833	10,000	09/24/2014	12/01/2029
677704-ZX-9	OHIO UNIV GEN RECPTS ATHENS 5			2	1.E FE	114,454	104.378	104,378	100,000	101,600		(1,687)			5.000	3.232	JD	417	5,000	05/23/2013	12/01/2031
859883-EP-1	STEUBEN LAKES IN REGL WST DIST 1.837			2	1.C FE	150,000	96.665	144,997	150,000	150,000					1.837	1.837	MS	919	2,534	09/11/2020	09/01/2031
914641-V6-9	UNIV OF NEBRASKA NE REVENUES 5			2	1.C FE	94,697	100.000	85,000	85,000	85,004		(1,309)			5.000	3.431	JJ	2,125	4,250	08/14/2013	07/01/2025
938782-FS-3	WASHINGTON DC MET AREA TRANSIT 5			2	1.D FE	239,048	120.459	240,919	200,000	223,048		(3,828)			5.000	2.741	JJ	5,000	10,000	08/10/2017	07/01/2037
958697-KY-9	WSTRN MN MUNI PWR AGY 2.695			1	1.D FE	100,049	106.475	106,475	100,000	100,042		(4)			2.695	2.690	JJ	1,348	2,695	11/25/2019	01/01/2032
977100-FC-5	WISCONSIN ST GEN FUND ANNUAL A 5			2	1.C FE	572,210	117.527	587,634	500,000	537,047		(7,846)			5.000	3.169	MN	4,167	25,000	03/22/2017	05/01/2035
97712D-CN-4	WISCONSIN ST HLTH & EDUCTNL FA 5			2	1.B FE	162,032	108.698	163,047	150,000	152,572		(1,294)			5.000	4.049	MN	958	7,500	07/22/2013	11/15/2028
2599999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						8,724,790	XXX	8,501,457	8,020,000	8,297,015		(76,418)			XXX	XXX	XXX	71,231	245,371	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.			4	1.A	42,305	103.711	41,935	40,435	41,758		(616)			3.000	1.312	MON	101	1,277	09/13/2012	08/15/2042
3137AM-XR-3	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	475,684	101.369	506,845	500,000	498,851		1,772			2.500	2.765	MON	1,042	12,500	03/14/2012	09/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.			4	1.A	346,432	102.053	339,793	332,958	335,237		(3,448)			4.000	3.223	MON	1,110	13,318	03/13/2019	11/15/2046
31395W-4L-8	FREDDIE MAC 5 POOL ID N.A.			4	1.A	10,094	112.601	10,824	9,613	10,119		(145)			5.000	3.430	MON	40	491	12/17/2010	12/15/2034
31398S-SG-9	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	20,074	104.825	20,326	19,391	19,884		(222)			3.500	2.322	MON	57	704	08/26/2011	12/25/2030
31398T-B8-3	FANNIE MAE 4.5 POOL ID N.A.			4	1.A	433,627	113.412	433,650	382,366	408,999		(4,568)			4.500	3.053	MON	1,434	17,206	12/14/2015	08/25/2030
2699999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						1,328,216	XXX	1,353,374	1,284,763	1,314,848		(7,228)			XXX	XXX	XXX	3,783	45,496	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
31402C-4H-2	FANNIE MAE 5.5 POOL ID 725424			4	1.A	12,306	112.089	13,941	12,438	12,237		64			5.500	6.107	MON	57	700	06/11/2008	04/01/2034
31403B-4M-2	FANNIE MAE 5 POOL ID 744328			4	1.A	5,063	112.748	5,944	5,272	5,010		159			5.000	7.800	MON	22	276	06/11/2008	09/01/2033
31404S-GD-1	FANNIE MAE 5 POOL ID 776996			4	1.A FE	47,322	113.042	51,514	45,571	46,736		(339)			5.000	4.244	MON	190	2,321	09/28/2009	04/01/2034
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741			4	1.A	83,358	104.000	84,462	81,213	83,299		(1,927)			3.000	0.949	MON	203	2,667	08/27/2019	08/01/2039
2899999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						148,049	XXX	155,861	144,494	147,282		(2,043)			XXX	XXX	XXX	472	5,963	XXX	XXX
3199999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						10,201,055	XXX	10,010,692	9,449,256	9,759,145		(85,690)			XXX	XXX	XXX	75,486	296,830	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
023135-AJ-5	AMAZON.COM INC 2.5 29/11/22			2	1.E FE	95,366	101.495	101,495	100,000	99,361		678			2.500	3.210	MN	222	2,500	07/29/2015	11/29/2022
029163-AD-4	MUNICH RE AMERICA CORP 7.45 15/12/26				1.F FE	135,018	125.310	125,310	100,000	114,860		(2,646)			7.450	4.130	JD	331	7,450	02/06/2013	12/15/2026
03027W-AJ-1	AMERICAN TOWER TRUST I 3.07 15/03/48			2	1.A FE	287,484	100.084	300,252	300,000	293,325		160			3.070	3.195	MON	409	9,210	07/17/2013	03/15/2048
06051G-GL-7	BANK OF AMERICA CORP 3.705 24/04/28			2	1.G FE	237,277	108.592	255,192	235,000	236,571		(275)			3.705	-0.123	JAJO	1,620	8,707	04/12/2019	04/24/2028
06368E-3G-5	BANK OF MONTREAL 1 10/02/27		A	2	1.F FE	149,250	91.363	137,044	150,000	149,373		119			1.000	1.084	FMAN	213	1,500	12/15/2020	02/10/2027
12625G-AC-8	CNOOC FINANCE 2013 LTD 3 09/05/23		D		1.E FE	189,958	102.251	204,501	200,000	198,233		1,248			3.000	3.669	MN	867	6,000	07/21/2014	05/09/2023
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34			2	1.C FE	146,887	97.701	140,404	143,708	146,814		(207)			1.950	1.586	MON	8	1,420	07/21/2021	02/28/2034
13645R-AE-4	CANADIAN PACIFIC RR CO 5.75 15/03/33		A		2.B FE	115,900	129.077	129,077	100,000	111,430		(770)			5.750	4.453	MS	1,693	5,750	06/16/2015	03/15/2033
171340-AH-5	CHURCH & DWIGHT CO INC 2.875 01/10/22				2.A FE	121,126	101.628	127,035	125,000	124,555		574			2.875	3.354	AO	898	3,594	06/10/2015	10/01/2022
202795-JK-7	COMMONWEALTH EDISON CO 2.95 15/08/27			2	1.F FE	167,498	105.488	158,232	150,000	165,006		(2,492)			2.950	1.036	FA	1,672	4,425	01/26/2021	08/15/2027
231021-AD-8	CUMMINS INC 6.75 15/02/27				1.E FE	125,167	122.239	122,239	100,000	110,672		(1,816)			6.750	4.419	FA	2,550	6,750	06/12/2012	02/15/2027
26875P-AU-5	EOG RESOURCES INC 4.375 15/04/30			2	1.G FE	121,095	115.667	115,667	100,000	118,132		(2,064)			4.375	1.938	AO	924	4,375	07/17/2020	04/15/2030
278062-AD-6	EATON CORP 4 02/11/32				2.A FE	158,274	115.043	172,565	150,000	155,992		(445)			4.000	3.555	MN	983	6,000	06/14/2016	11/02/2032
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32				1.F FE	135,175	131.398	131,398	100,000	129,796		(2,381)			6.000	2.761	FA	2,267	6,000	09/10/2019	08/15/2032
512807-AN-8	LAM RESEARCH CORP 3.8 15/03/25			2	1.G FE	124,311	107.578	134,472	125,000	124,746		73			3.800	3.867	MS	1,399	4,750	05/05/2015	03/15/2025
54866N-BL-2	LOWE'S COMPANIES INC 7.59 18/06/27				2.A FE	128,165	126.534	126,534	100,000	115,289		(2,418)			7.590	4.435	MS	2,530	7,590	01/29/2016	06/18/2027
571676-AB-1	MARS INC 3.2 01/04/30			2	1.F FE	199,044	107.791	215,582	200,000	199,250		78			3.200	3.252	AO	1,600	6,400	04/10/2019	04/01/2030
58013M-EU-4	MCDONALD'S CORP 3.375 26/05/25			2	2.A FE	149,772	106.320	159,480	150,000	149,912		24			3.375	3.393	MN	492	5,063	05/18/2015	05/26/2025
59562H-AJ-7	MIDAMERICAN FUNDING LLC 6.927 01/03/29				1.G FE	128,497	130.549	130,549	100,000	115,427		(1,790)			6.927	4.413	MS	2,309	6,927	06/10/2013	03/01/2029
60688Q-AS-4	MIZUHO BANK LTD 3.5 21/03/23		D		1.F FE	151,308	103.161	154,741	150,000	150,187		(147)			3.500	3.396	MS	1,458	5,250	05/29/2013	03/21/2023
63743F-ZS-8	NATIONAL RURAL UTIL COOP 3 15/12/27				1.F FE	177,879	103.735	181,536	175,000	177,151		(327)			3.000	2.776	MON	233	5,250	09/24/2019	12/15/2027

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
656531-AD-2	EQUINOR ASA 7.15 15/11/25		D		1.D FE	210,252	120.503	180,754	150,000	171,361		(5,092)			7.150	3.235	MN	1,370	10,725	05/22/2013	11/15/2025
741503-AW-6	BOOKING HOLDINGS INC 3.65 15/03/25			2	1.G FE	126,069	106.267	132,834	125,000	125,369		(116)			3.650	3.545	MS	1,343	4,563	05/06/2015	03/15/2025
74834L-AX-8	QUEST DIAGNOSTICS INC 3.5 30/03/25			2	2.B FE	126,393	105.581	131,976	125,000	125,481		(150)			3.500	3.365	MS	1,106	4,375	04/21/2015	03/30/2025
869099-AH-4	TRUIST BANK 5.375 15/08/22				1.G FE	195,962	102.812	179,921	175,000	177,082		(3,239)			5.375	3.448	FA	3,553	9,406	08/12/2015	08/15/2022
87305Q-CD-1	TTX CO 3.05 15/11/22				1.F FE	148,196	101.943	152,915	150,000	149,761		266			3.050	3.235	MN	585	4,575	07/24/2015	11/15/2022
87971M-BD-4	TELUS CORP 2.8 16/02/27		A	2	2.A FE	99,197	104.021	104,021	100,000	99,572		76			2.800	2.890	FA	1,050	2,800	09/15/2016	02/16/2027
89114R-5B-8	TORONTO-DOMINION BANK 2.375 08/11/27		A	2	1.F FE	102,750	100.564	100,564	100,000	101,581		(834)			2.375	1.510	FMAN	350	2,375	07/31/2020	11/08/2027
92277G-AU-1	VENTAS REALTY LP 3 15/01/30			2	2.A FE	99,922	103.304	103,304	100,000	99,938		7			3.000	3.009	JJ	1,383	3,000	08/16/2019	01/15/2030
94974B-GP-9	WELLS FARGO & COMPANY 3.55 29/09/25				2.A FE	151,221	106.607	159,910	150,000	150,504		(124)			3.550	3.454	MS	1,361	5,325	09/22/2015	09/29/2025
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30			2	2.A FE	99,958	104.861	104,861	100,000	99,966		4			3.100	3.105	JJ	1,429	3,100	08/09/2019	01/15/2030
3299999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						4,604,369	XXX	4,674,366	4,328,708	4,486,699		(24,028)			XXX	XXX	XXX	38,209	165,154	XXX	XXX
3899999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						4,604,369	XXX	4,674,366	4,328,708	4,486,699		(24,028)			XXX	XXX	XXX	38,209	165,154	XXX	XXX
7699999 – Subtotals – Issuer Obligations						18,336,894	XXX	17,932,421	16,763,708	17,407,637		(171,396)			XXX	XXX	XXX	165,478	588,262	XXX	XXX
7799999 – Subtotals – Residential Mortgage-Backed Securities						1,342,898	XXX	1,368,044	1,299,279	1,329,404		(7,273)			XXX	XXX	XXX	3,807	45,817	XXX	XXX
7999999 – Subtotals – Other Loan-Backed and Structured Securities						148,049	XXX	155,861	144,494	147,282		(2,043)			XXX	XXX	XXX	472	5,963	XXX	XXX
8399999 – Subtotals – Total Bonds						19,827,842	XXX	19,456,327	18,207,481	18,884,323		(180,712)			XXX	XXX	XXX	169,757	640,042	XXX	XXX

1. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $7,326,235	1B $2,430,531	1C $3,027,197	1D $1,616,428	1E $763,635	1F $1,490,332	1G $997,327
1B	2A $995,728	2B $236,911	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

(E-11) Schedule D - Part 2 - Section 1

NONE

(E-12) Schedule D - Part 2 - Section 2

NONE

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. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
111746-JF-1	BROCKTON MA 2.558		11/03/2021	STIFEL NICOLAUS AND CO	XXX	253,808	250,000	
2499999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						253,808	250,000	
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31		08/18/2021	LOOP CAPITAL MARKETS LLC	XXX	500,000	500,000	
3133EM-RF-1	FEDERAL FARM CREDIT BANK 1.2 26/02/29		02/18/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	248,813	250,000	
3133EN-BU-3	FEDERAL FARM CREDIT BANK 1.83 25/04/30		11/04/2021	STIFEL NICOLAUS AND CO	XXX	149,663	150,000	99
3199999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						898,476	900,000	99
Bonds: Industrial and Miscellaneous (Unaffiliated)								
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		07/21/2021	STIFEL NICOLAUS AND CO	XXX	153,318	150,000	195
202795-JK-7	COMMONWEALTH EDISON CO 2.95 15/08/27		01/26/2021	BREAN CAPITAL LLC	XXX	167,498	150,000	2,004
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						320,816	300,000	2,199
8399997 – Subtotals - Bonds - Part 3						1,473,100	1,450,000	2,298
8399998 – Summary Item from Part 5 for Bonds						250,000	250,000	
8399999 – Subtotals - Bonds						1,723,100	1,700,000	2,298
9999999 – Totals						1,723,100	XXX	2,298

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
Bonds: U.S. Governments																				
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	18,489	18,489	18,700	18,549		(22)		(22)		18,489				147	10/20/2040
0599999 – Bonds: U.S. Governments						18,489	18,489	18,700	18,549		(22)		(22)		18,489				147	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	25,422	25,422	26,598	26,229		(151)		(151)		25,422				314	08/15/2042
3136AH-PG-9	FANNIE MAE 4 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	248,381	248,381	262,780	251,297		(2,915)		(2,915)		248,381				5,546	07/25/2032
31395W-4L-8	FREDDIE MAC 5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	2,465	2,465	2,589	2,602		(17)		(17)		2,465				53	12/15/2034
31398S-SG-9	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	8,634	8,634	8,938	8,866		(40)		(40)		8,634				123	12/25/2030
31402C-4H-2	FANNIE MAE 5.5 POOL ID 725424		12/01/2021	MBS PAYDOWN	XXX	3,792	3,792	3,752	3,728		9		9		3,792				96	04/01/2034
31403B-4M-2	FANNIE MAE 5 POOL ID 744328		12/01/2021	MBS PAYDOWN	XXX	3,000	3,000	2,882	2,837		29		29		3,000				50	09/01/2033
31404S-GD-1	FANNIE MAE 5 POOL ID 776996		12/01/2021	MBS PAYDOWN	XXX	10,405	10,405	10,805	10,691		(34)		(34)		10,405				206	04/01/2034
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		12/01/2021	MBS PAYDOWN	XXX	92,160	92,160	94,593	94,718		(800)		(800)		92,160				980	08/01/2039
485429-UA-0	KANSAS ST DEV FIN AUTH REVENUE 5		05/01/2021	MATURITY	XXX	150,000	150,000	176,376	151,246		(1,246)		(1,246)		150,000				3,750	05/01/2021
3199999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						544,259	544,259	589,311	552,213		(5,165)		(5,165)		544,259				11,118	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		12/31/2021	MBS PAYDOWN	XXX	6,292	6,292	6,431			(5)		(5)		6,292				31	02/28/2034
33803W-AA-7	FISHERS LANE ASSOC LLC 3.666 05/08/30		09/30/2021	VARIOUS	XXX	167,872	155,857	159,881	157,553		(232)		(232)		157,321		10,551	10,551	4,591	08/05/2030
98419M-AB-6	XYLEM INC 4.875 01/10/21		10/01/2021	MATURITY	XXX	100,000	100,000	106,835	100,974		(974)		(974)		100,000				4,875	10/01/2021
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						274,164	262,149	273,147	258,526		(1,210)		(1,210)		263,613		10,551	10,551	9,497	XXX
8399997 – Subtotals - Bonds - Part 4						836,912	824,897	881,158	829,288		(6,398)		(6,398)		826,361		10,551	10,551	20,762	XXX
8399998 – Summary Item from Part 5 for Bonds						250,000	250,000	250,000							250,000				1,250	XXX
8399999 – Subtotals - Bonds						1,086,912	1,074,897	1,131,158	829,288		(6,398)		(6,398)		1,076,361		10,551	10,551	22,012	XXX
9999999 – Totals						1,086,912	XXX	1,131,158	829,288		(6,398)		(6,398)		1,076,361		10,551	10,551	22,012	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3130AM-KT-8	FEDERAL HOME LOAN BANK 2 27/05/31		05/19/2021	LOOP CAPITAL MARKETS LLC	08/27/2021	SECURITY CALLED BY ISSUER at 100.000	250,000	250,000	250,000	250,000									1,250	
3199999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							250,000	250,000	250,000	250,000									1,250	
8399998 – Subtotals - Bonds							250,000	250,000	250,000	250,000									1,250	
9999999 – Totals								250,000	250,000	250,000									1,250	

(E-16) Schedule D - Part 6 - Section 1

NONE

(E-16) Schedule D - Part 6 - Section 2

NONE

(E-17) Schedule DA - Part 1

NONE

(E-18) Schedule DB - Part A - Section 1

NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part D - Section 1

NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

(E-25) Schedule DL - Part 1 - General Interrogatories

NONE

(E-26) Schedule DL - Part 2

NONE

(E-26) Schedule DL - Part 2 - General Interrogatories

NONE

(E-27) Schedule E - Part 1

NONE

(E-27) Schedule E - Part 1 - Totals of Depository Balances on the Last Day of Each Month

NONE

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book / Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO		12/31/2021		XXX	794,509	7	78
8599999 – Exempt Money Market Mutual Funds – as Identified by SVO						794,509	7	78
9999999 – Total Cash Equivalents						794,509	7	78

1. Line Number / Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty; State Deposit	1,239,261	1,259,668		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Totals	XXX	XXX	1,239,261	1,259,668		
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						