PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Utica National Insurance Company of Ohio

NAIC Group Code 0201 (Current) 0201 (Prior) NAIC Company Code 13998 Employer's ID Number 27-2764004

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

Country of Domicile United States of America

Incorporated/Organized 04/06/2010 Commenced Business 12/22/2010

Statutory Home Office 2 Easton Oval, Suite 225 (Street and Number), Columbus, OH, US 43219 (City or Town, State, Country and Zip Code)

Main Administrative Office 180 Genesee Street (Street and Number)
New Hartford, NY, US 13413 (City or Town, State, Country and Zip Code), 800-598-8422 (Area Code) (Telephone Number)

Mail Address Post Office Box 530 (Street and Number or P.O. Box), Utica, NY, US 135030530 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 180 Genesee Street (Street and Number)
New Hartford, NY, US 13413 (City or Town, State, Country and Zip Code), 800-598-8422 (Area Code) (Telephone Number)

Internet Website Address www.uticanational.com

Statutory Statement Contact Rose Ann Greig (Name), 315-734-2420 (Area Code) (Telephone Number)
rose.greig@uticanational.com (E-mail Address), 315-734-2994 (FAX Number)

OFFICERS

Chairman & CEO	Richard Patrick Creedon	Treasurer	Brian Wade Miller Jr.
President & COO	Kristen Holly Martin	Secretary	Louisa Suzanne Ruffine

OTHER

DIRECTORS OR TRUSTEES

John Martin Anderson	Jolene Marie Casatelli	Paul Lewis Cohen
Richard Patrick Creedon	Steven Paul Guzski	Kristen Holly Martin
Louisa Suzanne Ruffine		

State of New York
County of Oneida 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.

Kristen Holly Martin President & COO	Elizabeth Mary Miller CFO & Treasurer	Louisa Suzanne Ruffine Secretary

Subscribed and sworn to before me this
_____ day of _____

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

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	4,244,477	16.731	4,244,477		4,244,477	16.731
1.02 All other governments	99,961	0.394	99,961		99,961	0.394
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	101,435	0.400	101,435		101,435	0.400
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	6,745,928	26.591	6,745,928		6,745,928	26.591
1.06 Industrial and miscellaneous	10,021,519	39.503	10,021,519		10,021,519	39.503
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	21,213,320	83.618	21,213,320		21,213,320	83.618
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	172,873	0.681	172,873		172,873	0.681
6.02 Cash equivalents (Schedule E, Part 2)		0.000				0.000
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	172,873	0.681	172,873		172,873	0.681
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities	3,983,103	15.700	3,983,103		3,983,103	15.700
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	25,369,297	100.000	25,369,297		25,369,297	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	18,915,562
2.	Cost of bonds and stocks acquired, Part 3, Column 7	9,847,948
3.	Accrual of discount	11,511
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	1,118
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	7,507,516
7.	Deduct amortization of premium	67,421
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	12,119
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	21,213,321
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	21,213,321

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	4,244,477	4,267,202	4,227,879	4,258,948
Governments	2.	Canada	99,961	104,468	99,900	100,000
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	4,344,438	4,371,670	4,327,779	4,358,948
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	101,435	115,446	102,008	100,000
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	6,745,928	6,830,976	6,767,535	6,617,773
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	9,155,758	9,492,632	9,161,620	9,105,000
	9.	Canada	225,372	235,215	225,767	225,000
	10.	Other Countries	640,389	652,874	648,421	605,000
	11.	Totals	10,021,519	10,380,721	10,035,808	9,935,000
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	21,213,320	21,698,813	21,233,131	21,011,721
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	21,213,320	21,698,813	21,233,131	

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	477,023	2,749,349	260,328	129,622	628,156	XXX	4,244,477	20.0	4,252,554	22.5	4,244,477	0
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	477,023	2,749,349	260,328	129,622	628,156	XXX	4,244,477	20.0	4,252,554	22.5	4,244,477	0
2. All Other Governments												
2.1 NAIC 1		99,961				XXX	99,961	0.5	99,941	0.5	99,961	
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		99,961				XXX	99,961	0.5	99,941	0.5	99,961	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
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						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			101,435			XXX	101,435	0.5	101,628	0.5	101,435	
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			101,435			XXX	101,435	0.5	101,628	0.5	101,435	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	570,759	2,971,247	1,799,004	1,102,091	302,827	XXX	6,745,928	31.8	5,548,197	29.3	6,745,928	
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	570,759	2,971,247	1,799,004	1,102,091	302,827	XXX	6,745,928	31.8	5,548,197	29.3	6,745,928	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	24,998	3,551,019	3,269,860	100,225	324,914	XXX	7,271,016	34.3	6,598,689	34.9	7,186,095	84,920
6.2 NAIC 2	149,986	1,412,897	957,760	229,861		XXX	2,750,504	13.0	2,314,552	12.2	2,700,599	49,905
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	174,984	4,963,916	4,227,620	330,086	324,914	XXX	10,021,519	47.2	8,913,241	47.1	9,886,694	134,825
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) 1,072,780	9,371,577	5,430,626	1,331,937	1,255,897		18,462,816	87.0	XXX	XXX	18,377,896	84,920
11.2 NAIC 2	(d) 149,986	1,412,897	957,760	229,861			2,750,504	13.0	XXX	XXX	2,700,599	49,905
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	1,222,766	10,784,473	6,388,386	1,561,798	1,255,897		(b) 21,213,320	100.0	XXX	XXX	21,078,495	134,825
11.8 Line 11.7 as a % of Col. 7	5.8	50.8	30.1	7.4	5.9		100.0	XXX	XXX	XXX	99.4	0.6
12. Total Bonds Prior Year												
12.1 NAIC 1	1,625,084	9,504,869	4,111,916	300,604	1,058,537		XXX	XXX	16,601,009	87.8	16,566,029	34,980
12.2 NAIC 2	49,999	1,134,024	900,678	229,851			XXX	XXX	2,314,552	12.2	2,214,756	99,796
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	1,675,082	10,638,893	5,012,593	530,456	1,058,537		XXX	XXX	(b) 18,915,561	100.0	18,780,785	134,776
12.8 Line 12.7 as a % of Col. 9	8.9	56.2	26.5	2.8	5.6		XXX	XXX	100.0	XXX	99.3	0.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,072,780	9,286,656	5,430,626	1,331,937	1,255,897		18,377,896	86.6	16,566,029	87.6	18,377,896	XXX
13.2 NAIC 2	149,986	1,362,992	957,760	229,861			2,700,599	12.7	2,214,756	11.7	2,700,599	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	1,222,766	10,649,648	6,388,386	1,561,798	1,255,897		21,078,495	99.4	18,780,785	99.3	21,078,495	XXX
13.8 Line 13.7 as a % of Col. 7	5.8	50.5	30.3	7.4	6.0		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.8	50.2	30.1	7.4	5.9		99.4	XXX	XXX	XXX	99.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1		84,920		0	0		84,920	0.4	34,980	0.2	XXX	84,920
14.2 NAIC 2		49,905					49,905	0.2	99,796	0.5	XXX	49,905
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals		134,825		0	0		134,825	0.6	134,776	0.7	XXX	134,825
14.8 Line 14.7 as a % of Col. 7		100.0		0.0	0.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11		0.6		0.0	0.0		0.6	XXX	XXX	XXX	XXX	0.6

(a) Includes $ 134,825 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year of bonds with Z designations and $ ..... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ ..... ; 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	433,728	2,636,417	197,944	99,973	628,156	XXX	3,996,218	18.8	3,894,569	20.6	3,996,218	0
1.02 Residential Mortgage-Backed Securities	43,295	112,932	62,384	29,648		XXX	248,259	1.2	357,985	1.9	248,259	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	477,023	2,749,349	260,328	129,622	628,156	XXX	4,244,477	20.0	4,252,554	22.5	4,244,477	0
2. All Other Governments												
2.01 Issuer Obligations		99,961				XXX	99,961	0.5	99,941	0.5	99,961	
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		99,961				XXX	99,961	0.5	99,941	0.5	99,961	
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
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						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			101,435			XXX	101,435	0.5	101,628	0.5	101,435	
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			101,435			XXX	101,435	0.5	101,628	0.5	101,435	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		584,305	348,254			XXX	932,559	4.4	938,408	5.0	932,559	0
5.02 Residential Mortgage-Backed Securities	567,484	2,077,909	1,411,866	1,102,091	302,827	XXX	5,462,177	25.7	4,255,267	22.5	5,462,177	0
5.03 Commercial Mortgage-Backed Securities	3,276	309,032	38,883			XXX	351,191	1.7	354,522	1.9	351,191	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	570,759	2,971,247	1,799,004	1,102,091	302,827	XXX	6,745,928	31.8	5,548,197	29.3	6,745,928	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	174,984	4,963,916	3,923,877	330,086	324,914	XXX	9,717,776	45.8	8,813,241	46.6	9,582,951	134,825
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities			303,743			XXX	303,743	1.4			303,743	
6.04 Other Loan-Backed and Structured Securities						XXX			100,000	0.5		
6.05 Totals	174,984	4,963,916	4,227,620	330,086	324,914	XXX	10,021,519	47.2	8,913,241	47.1	9,886,694	134,825
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	608,711	8,284,600	4,571,509	430,059	953,070	XXX	14,847,949	70.0	XXX	XXX	14,713,124	134,825
11.02 Residential Mortgage-Backed Securities	610,779	2,190,841	1,474,250	1,131,739	302,827	XXX	5,710,437	26.9	XXX	XXX	5,710,437	0
11.03 Commercial Mortgage-Backed Securities	3,276	309,032	342,626			XXX	654,934	3.1	XXX	XXX	654,934	
11.04 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
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	1,222,766	10,784,473	6,388,386	1,561,798	1,255,897		21,213,320	100.0	XXX	XXX	21,078,495	134,825
11.09 Line 11.08 as a % of Col. 7	5.8	50.8	30.1	7.4	5.9		100.0	XXX	XXX	XXX	99.4	0.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	514,950	7,840,486	4,109,192	330,087	1,053,071	XXX	XXX	XXX	13,847,787	73.2	13,713,011	134,776
12.02 Residential Mortgage-Backed Securities	1,058,464	2,545,691	803,263	200,369	5,465	XXX	XXX	XXX	4,613,252	24.4	4,613,252	
12.03 Commercial Mortgage-Backed Securities	1,668	252,716	100,138			XXX	XXX	XXX	354,522	1.9	354,522	
12.04 Other Loan-Backed and Structured Securities	100,000					XXX	XXX	XXX	100,000	0.5	100,000	
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	1,675,082	10,638,893	5,012,593	530,456	1,058,537		XXX	XXX	18,915,561	100.0	18,780,785	134,776
12.09 Line 12.08 as a % of Col. 9	8.9	56.2	26.5	2.8	5.6		XXX	XXX	100.0	XXX	99.3	0.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	608,711	8,149,774	4,571,509	430,059	953,070	XXX	14,713,124	69.4	13,713,011	72.5	14,713,124	XXX
13.02 Residential Mortgage-Backed Securities	610,779	2,190,841	1,474,250	1,131,739	302,827	XXX	5,710,437	26.9	4,613,252	24.4	5,710,437	XXX
13.03 Commercial Mortgage-Backed Securities	3,276	309,032	342,626			XXX	654,934	3.1	354,522	1.9	654,934	XXX
13.04 Other Loan-Backed and Structured Securities						XXX			100,000	0.5		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	1,222,766	10,649,648	6,388,386	1,561,798	1,255,897		21,078,495	99.4	18,780,785	99.3	21,078,495	XXX
13.09 Line 13.08 as a % of Col. 7	5.8	50.5	30.3	7.4	6.0		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	5.8	50.2	30.1	7.4	5.9		99.4	XXX	XXX	XXX	99.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		134,825			0	XXX	134,825	0.6	134,776	0.7	XXX	134,825
14.02 Residential Mortgage-Backed Securities	0		0	0		XXX	0	0.0			XXX	0
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	0	134,825	0	0	0		134,825	0.6	134,776	0.7	XXX	134,825
14.09 Line 14.08 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	0.6	0.0	0.0	0.0		0.6	XXX	XXX	XXX	XXX	0.6

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year				
2. Cost of cash equivalents acquired	1,350		1,350	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	1,350		1,350	
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)				
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)				

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-QT-8	UNITED STATES TREASURY				1.A	99,965	120.5938	120,594	100,000	99,973		1			3.125	3.127	MN	406	3,125	12/14/2016	11/15/2041
912810-SK-5	UNITED STATES TREASURY				1.A	149,045	110.3281	154,459	140,000	148,625		(226)			2.375	2.083	MN	432	3,325	02/12/2020	11/15/2049
912810-SP-4	UNITED STATES TREASURY				1.A	478,867	88.0156	440,078	500,000	479,530		566			1.375	1.553	FA	2,597	6,875	10/29/2020	08/15/2050
912828-3D-0	UNITED STATES TREASURY				1.A	69,798	103.6563	72,559	70,000	69,913		29			2.250	2.296	AO	270	1,575	12/18/2017	10/31/2024
912828-3D-0	UNITED STATES TREASURY	SD			1.A	59,827	103.6563	62,194	60,000	59,926		25			2.250	2.295	AO	231	1,350	12/18/2017	10/31/2024
912828-L2-4	UNITED STATES TREASURY	SD			1.A	292,230	101.0469	303,141	300,000	298,827		1,743			1.875	2.476	FA	1,911	5,625	01/29/2018	08/31/2022
912828-L2-4	UNITED STATES TREASURY				1.A	9,741	101.0469	10,105	10,000	9,961		58			1.875	2.476	FA	64	188	01/29/2018	08/31/2022
912828-P3-8	UNITED STATES TREASURY				1.A	127,283	101.3906	131,808	130,000	129,401		542			1.750	2.184	JJ	952	2,275	12/18/2017	01/31/2023
912828-U2-4	UNITED STATES TREASURY				1.A	118,765	103.5156	129,395	125,000	121,742		620			2.000	2.573	MN	325	2,500	12/15/2016	11/15/2026
912828-U5-7	UNITED STATES TREASURY				1.A	133,903	102.6719	138,607	135,000	134,632		187			2.125	2.272	MN	252	2,869	12/19/2017	11/30/2023
912828-V8-0	UNITED STATES TREASURY				1.A	134,657	103.0625	139,134	135,000	134,879		56			2.250	2.295	JJ	1,271	3,038	12/19/2017	01/31/2024
912828-V9-8	UNITED STATES TREASURY				1.A	196,387	104.8125	209,625	200,000	197,944		345			2.250	2.454	FA	1,700	4,500	12/13/2019	02/15/2027
912828-VS-6	UNITED STATES TREASURY				1.A	125,913	102.9844	128,730	125,000	125,237		(141)			2.500	2.380	FA	1,180	3,125	12/15/2016	08/15/2023
912828-XG-0	UNITED STATES TREASURY				1.A	124,365	100.9219	126,152	125,000	124,940		119			2.125	2.223	JD	7	2,656	12/15/2016	06/30/2022
912828-YH-7	UNITED STATES TREASURY	SD			1.A	362,134	101.5938	370,817	365,000	363,374		574			1.500	1.667	MS	4,886	3,150	10/29/2019	09/30/2024
91282C-AZ-4	UNITED STATES TREASURY				1.A	800,094	97.0313	776,250	800,000	800,074		(19)			0.375	0.373	MN	264	3,000	12/15/2020	11/30/2025
91282C-DA-6	UNITED STATES TREASURY				1.A	697,102	99.2969	695,078	700,000	697,240		139			0.250	0.477	MS	447		11/29/2021	09/30/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,980,076	XXX	4,008,727	4,020,000	3,996,218		4,617			XXX	XXX	XXX	17,195	49,175	XXX	XXX
36202F-M7-8	G2 004882 - RMBS			4	1.A	26,623	107.6805	28,020	26,022	26,657		117			4.000	3.390	MON	87	1,041	06/20/2011	12/20/2040
36202F-PF-7	G2 004922 - RMBS			4	1.A	26,826	107.6789	28,164	26,156	26,865		119			4.000	3.334	MON	87	1,046	06/15/2011	01/20/2041
36202F-TL-0	G2 005055 - RMBS			4	1.A	34,490	108.7458	35,404	32,557	34,761		385			4.500	2.966	MON	122	1,465	06/28/2011	05/20/2041
36202F-UE-4	G2 005081 - RMBS			4	1.A	22,191	107.6862	23,239	21,581	22,246		108			4.000	3.254	MON	72	863	06/23/2011	06/20/2041
36202F-UF-1	G2 005082 - RMBS			4	1.A	21,258	108.7440	21,885	20,125	21,418		224			4.500	3.043	MON	75	906	06/20/2011	06/20/2041
36202F-Y5-9	G2 005232 - RMBS			4	1.A	92,926	108.2101	97,081	89,716	92,816		501			3.500	2.640	MON	262	3,140	11/18/2011	11/20/2041
36241L-S3-1	GN 783238 - RMBS			4	1.A	23,490	108.2874	24,681	22,792	23,497		58			4.000	3.176	MON	76	912	06/24/2011	01/15/2041
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						247,803	XXX	258,475	238,948	248,259		1,513			XXX	XXX	XXX	781	9,373	XXX	XXX
0599999. Total - U.S. Government Bonds						4,227,879	XXX	4,267,202	4,258,948	4,244,477		6,130			XXX	XXX	XXX	17,976	58,548	XXX	XXX
013051-EE-3	ALBERTA, PROVINCE OF		C		1.D FE	99,900	104.4679	104,468	100,000	99,961		20			3.350	3.372	MN	558	3,350	10/25/2018	11/01/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						99,900	XXX	104,468	100,000	99,961		20			XXX	XXX	XXX	558	3,350	XXX	XXX
1099999. Total - All Other Government Bonds						99,900	XXX	104,468	100,000	99,961		20			XXX	XXX	XXX	558	3,350	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
736688-LN-0	PORTLAND ORE CMNTY COLLEGE DIST			2	1.B FE	102,008	115.4460	115,446	100,000	101,435		(193)			4.160	3.905	JD	347	4,160	11/27/2018	06/01/2029
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						102,008	XXX	115,446	100,000	101,435		(193)			XXX	XXX	XXX	347	4,160	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						102,008	XXX	115,446	100,000	101,435		(193)			XXX	XXX	XXX	347	4,160	XXX	XXX
386442-VR-5	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	79,707	110.4000	77,280	70,000	72,922		(1,146)			5.000	3.190	JD	292	3,500	07/17/2015	06/01/2033
39081J-AL-2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1.E FE	23,411	118.4990	23,700	20,000	21,706		(350)			5.000	2.961	JJ	500	1,000	10/14/2016	07/01/2031
442435-5B-5	HOUSTON TEX UTIL SYS REV			1	1.C FE	40,000	109.3550	43,742	40,000	40,000					3.828	3.828	MN	196	1,531	03/13/2014	05/15/2028
47770V-AX-8	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	125,000	102.6920	128,365	125,000	125,000					3.235	3.235	JJ	2,022	4,044	01/29/2013	01/01/2023
56682H-CA-5	MARICOPA CNTY ARIZ INDL DEV AUTH REV			2	1.D FE	52,550	112.5700	56,285	50,000	51,367		(247)			4.000	3.401	JJ	1,000	2,000	10/13/2016	01/01/2036
59333P-N5-3	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	85,659	112.1410	84,106	75,000	78,443		(1,180)			5.000	3.239	AO	938	3,750	04/20/2015	10/01/2034
64461X-DB-8	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1.E FE	98,657	105.9240	105,924	100,000	99,022		97			3.379	3.513	JJ	1,690	3,379	01/23/2018	07/01/2030
645790-FH-4	NEW JERSEY HEALTH CARE FACS FING AUTH RE			2	1.D FE	83,022	118.6060	83,024	70,000	76,497		(1,337)			5.000	2.791	JJ	1,750	3,500	10/21/2016	07/01/2029
736742-XH-5	PORTLAND ORE SWR SYS REV			2	1.C FE	89,268	113.9520	85,464	75,000	80,463		(1,506)			5.000	2.750	JD	313	3,750	09/17/2015	06/01/2028
880591-EU-2	TENNESSEE VALLEY AUTHORITY				1.A	74,942	107.2227	80,417	75,000	74,969		6			2.875	2.884	FA	898	2,156	02/07/2017	02/01/2027
88213A-DZ-5	TEXAS A & M UNIV REVS			2	1.A FE	10,000	108.7940	10,879	10,000	10,000					3.993	3.993	MN	51	399	03/22/2016	05/15/2037
92778V-EV-6	VIRGINIA COLLEGE BUILDING AUTHORITY			1	1.B FE	97,808	105.6560	105,656	100,000	98,816		268			2.800	3.111	FA	1,167	2,800	01/24/2018	02/01/2026
95667N-EB-5	WEST VA ST SCH BLDG AUTH LOTTERY REV			2	1.E FE	104,716	116.5660	116,566	100,000	103,355		(454)			4.000	3.420	JJ	2,000	4,000	11/15/2018	07/01/2031
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						964,739	XXX	1,001,408	910,000	932,559		(5,849)			XXX	XXX	XXX	12,815	35,810	XXX	XXX
3128M9-2M-3	FH G07680 - RMBS			4	1.A	12,279	110.4105	12,838	11,627	12,235		77			4.000	2.724	MON	39	465	08/05/2014	04/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MJ-V2-3	FH G08632 - RMBS			4	1.A	12,827	106.9477	13,134	12,281	12,899		156			3.500	2.238	MON	36	430	03/17/2015	03/01/2045
3128MJ-XX-3	FH G08693 - RMBS			4	1.A	22,873	106.4123	23,613	22,190	22,985		207			3.500	2.581	MON	65	777	11/08/2017	03/01/2046
3128MJ-Z9-4	FH G08767 - RMBS			4	1.A	14,681	106.9868	14,868	13,897	14,788		214			4.000	2.193	MON	46	556	08/16/2017	06/01/2047
3128MJ-ZF-0	FH G08741 - RMBS			4	1.A	31,182	104.5255	33,110	31,677	31,155		(158)			3.000	3.353	MON	79	950	03/02/2017	01/01/2047
3128MJ-ZH-6	FH G08743 - RMBS			4	1.A	21,021	107.5063	21,468	19,969	21,014		158			4.000	2.573	MON	67	799	02/23/2017	01/01/2047
3128MJ-ZP-8	FH G08749 - RMBS			4	1.A	16,308	106.9867	16,622	15,536	16,375		195			4.000	2.460	MON	52	621	10/31/2017	02/01/2047
3128MM-WS-8	FH G18656 - RMBS			4	1.A	26,551	105.6787	27,407	25,935	26,450		36			3.500	2.789	MON	76	908	02/07/2018	08/01/2032
31307N-E3-4	FH J31954 - RMBS			4	1.A	18,177	105.2762	18,225	17,312	17,883		(3)			3.500	1.863	MON	50	606	02/24/2017	12/01/2028
3132AD-PF-9	FH ZT1322 - RMBS			4	1.A	71,346	109.3901	72,887	66,630	74,265		1,477			5.000	1.562	MON	278	3,332	11/01/2019	11/01/2048
3132DV-4H-5	FH SD8024 - RMBS			4	1.A	72,876	103.6964	74,364	71,714	73,633		687			3.000	2.273	MON	179	2,151	11/01/2019	11/01/2049
3132DV-4P-7	FH SD8030 - RMBS			4	1.A	156,478	103.6964	159,969	154,267	157,774		1,236			3.000	2.376	MON	386	4,628	11/06/2019	12/01/2049
3132DW-BH-5	FH SD8140 - RMBS			4	1.A	303,867	99.8145	303,458	304,022	303,851		(16)			2.000	1.998	MON	507	4,560	03/17/2021	04/01/2051
3132DW-CT-8	FH SD8182 - RMBS			4	1.A	2,500,092	99.8208	2,487,449	2,491,915	2,499,950		(142)			2.000	1.950	MON	4,153	4,153	11/02/2021	12/01/2051
3132GD-RW-4	FH Q00501 - RMBS			4	1.A	14,761	109.5308	15,595	14,238	14,742		144			4.500	3.629	MON	53	641	05/11/2011	05/01/2041
3132GK-5A-0	FH Q04741 - RMBS			4	1.A	5,952	109.9680	6,124	5,569	5,944		41			4.500	2.925	MON	21	251	03/28/2014	11/01/2041
3132M9-2R-4	FH Q29184 - RMBS			4	1.A	12,356	108.9066	12,598	11,567	12,453		152			4.000	2.112	MON	39	463	12/11/2014	10/01/2044
3132XU-SK-2	FH Q52321 - RMBS			4	1.A	29,571	108.4943	30,600	28,204	29,601		230			4.500	3.034	MON	106	1,269	03/07/2018	11/01/2047
31335A-S7-4	FH G60542 - RMBS			4	1.A	10,559	108.4239	10,706	9,874	10,625		141			4.000	2.130	MON	33	395	06/23/2016	09/01/2045
31339S-BB-0	FH QA2734 - RMBS			4	1.A	67,873	103.6964	69,604	67,123	68,473		487			3.000	2.440	MON	168	2,014	10/25/2019	09/01/2049
3133KK-7C-7	FH RA4491 - RMBS			4	1.A	328,289	96.6646	314,953	325,820	328,216		(74)			1.500	1.399	MON	407	4,480	01/25/2021	02/01/2051
3138E7-TV-6	FN AK3263 - RMBS			4	1.A	24,768	105.3532	25,288	24,003	24,428		(15)			3.000	1.991	MON	60	720	11/28/2016	02/01/2027
3138EJ-3Y-2	FN AL2614 - RMBS			4	1.A	26,235	106.4822	26,613	24,993	26,372		295			3.500	2.239	MON	73	875	02/29/2016	11/01/2042
3138EQ-7L-0	FN AL8098 - RMBS			4	1.A	22,243	109.0976	22,620	20,733	22,397		303			4.000	2.130	MON	69	829	04/08/2016	06/01/2043
3138M0-AK-6	FN AO8109 - RMBS			4	1.A	22,104	107.2361	22,829	21,289	22,187		200			3.500	2.509	MON	62	745	11/05/2015	08/01/2042
3138M5-EA-3	FN AP1928 - RMBS			4	1.A	17,615	108.9478	18,014	16,535	17,520		92			4.000	2.558	MON	55	661	11/10/2014	08/01/2042
3138M5-LP-2	FN AP2133 - RMBS			4	1.A	17,869	107.2950	18,479	17,223	17,855		140			3.500	2.625	MON	50	603	11/18/2014	08/01/2042
3138MB-XL-5	FN AP7882 - RMBS			4	1.A	29,789	106.6603	30,890	28,961	29,694		113			3.500	2.884	MON	84	1,014	09/08/2014	10/01/2042
3138W6-SU-1	FN AR8630 - RMBS			4	1.A	33,074	105.4357	34,219	32,455	33,118		161			3.000	2.567	MON	81	974	11/10/2016	04/01/2043
3138W9-BF-6	FN AS0037 - RMBS			4	1.A	17,277	107.2894	17,653	16,454	17,374		200			3.500	2.198	MON	48	576	02/12/2016	07/01/2043
3138WB-AR-6	FN AS1815 - RMBS			4	1.A	18,829	110.2889	19,941	18,081	18,714		101			4.000	3.062	MON	60	723	03/24/2014	02/01/2044
3138WB-UK-9	FN AS2385 - RMBS			4	1.A	12,743	109.6994	13,240	12,070	12,727		139			4.000	2.598	MON	40	483	05/16/2014	05/01/2044
3138WD-ME-8	FN AS3956 - RMBS			4	1.A	10,560	108.3486	10,685	9,862	10,759		202			4.000	1.778	MON	33	394	02/06/2015	12/01/2044
3138WE-6G-9	FN AS5370 - RMBS			4	1.A	12,650	106.8516	12,981	12,149	12,716		158			3.500	2.316	MON	35	425	10/30/2015	07/01/2045
3138WE-KB-4	FN AS4789 - RMBS			4	1.A	19,363	104.7899	19,507	18,616	19,446		280			3.000	2.013	MON	47	558	09/23/2016	04/01/2045
3138WE-KG-3	FN AS4794 - RMBS			4	1.A	13,939	107.7253	14,393	13,361	13,889		115			3.500	2.476	MON	39	468	09/23/2015	04/01/2045
3138WF-NN-2	FN AS5796 - RMBS			4	1.A	16,735	104.9969	16,835	16,034	16,576		69			3.000	1.788	MON	40	481	02/25/2016	09/01/2030
3138WG-BA-1	FN AS6332 - RMBS			4	1.A	22,461	106.9386	22,824	21,343	22,585		323			3.500	2.054	MON	62	747	09/21/2016	12/01/2045
3138WG-BW-3	FN AS6352 - RMBS			4	1.A	27,146	107.5574	27,895	25,935	27,236		257			4.000	2.678	MON	86	1,037	03/02/2017	12/01/2045
3138WG-DN-1	FN AS6408 - RMBS			4	1.A	15,512	106.9273	15,851	14,824	15,584		199			3.500	2.215	MON	43	519	04/27/2016	01/01/2046
3138WJ-H3-5	FN AS8349 - RMBS			4	1.A	45,313	105.2544	46,383	44,067	45,037		144			3.000	2.412	MON	110	1,322	11/16/2016	11/01/2036
3138WJ-K5-6	FN AS8415 - RMBS			4	1.A	29,041	104.7361	30,564	29,182	29,032		(31)			3.000	3.085	MON	73	875	02/07/2017	11/01/2046
3138WK-4X-0	FN AS9837 - RMBS			4	1.A	38,956	105.6386	41,200	39,001	38,950		3			3.000	2.994	MON	98	1,170	02/14/2018	06/01/2032
3138WL-C2-7	FN AS9988 - RMBS			4	1.A	18,978	108.4976	19,649	18,110	19,174		208			4.500	2.752	MON	68	815	03/16/2018	07/01/2047
3138WV-X5-5	FN AT7899 - RMBS			4	1.A	30,266	107.3045	30,967	28,859	30,274		241			3.500	2.345	MON	84	1,010	02/05/2016	07/01/2043
3138X4-V9-8	FN AU5139 - RMBS			4	1.A	18,459	107.2785	19,000	17,711	18,565		168			3.500	2.374	MON	52	620	01/19/2016	08/01/2043
3138Y6-3S-1	FN AX5308 - RMBS			4	1.A	20,460	107.3848	20,943	19,503	20,574		225			3.500	2.252	MON	57	683	02/12/2015	01/01/2042
3140EV-T7-2	FN BC1473 - RMBS			4	1.A	42,336	104.4842	44,289	42,389	42,331		1			2.500	2.502	MON	88	1,060	03/02/2017	07/01/2031
3140FM-DF-0	FN BE1901 - RMBS			4	1.A	40,668	104.5048	42,475	40,644	40,659		28			3.000	2.967	MON	102	1,219	11/22/2016	12/01/2046
3140J5-LM-9	FN BM1231 - RMBS			4	1.A	23,302	105.1802	23,630	22,466	23,060		14			3.500	2.182	MON	66	786	11/10/2017	11/01/2031
3140J8-HC-0	FN BM3826 - RMBS			4	1.A	25,716	109.9360	27,407	24,930	25,945		200			4.500	3.259	MON	93	1,122	11/20/2018	04/01/2048
3140Q7-LE-5	FN CA0324 - RMBS			4	1.A	17,307	108.1817	17,846	16,496	17,457		185			4.500	2.766	MON	62	742	03/28/2018	09/01/2047
3140Q8-M9-3	FN CA1283 - RMBS			4	1.A	52,449	105.1725	54,155	51,492	52,145		74			3.500	3.020	MON	150	1,802	03/07/2018	02/01/2033
3140X6-UB-5	FN FM3277 - RMBS			4	1.A	193,352	106.4525	194,867	183,055	201,456		5,918			3.500	1.001	MON	534	6,407	07/24/2020	05/01/2048

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140X8-KF-3	FN FM4793 - RMBS			4	1.A	430,225	99.8463	415,602	416,242	430,815		880			2.000	1.501	MON	694	8,325	11/09/2020	11/01/2050
31417B-7A-9	FN AB5388 - RMBS			4	1.A	6,631	109.7051	6,799	6,197	6,776		147			4.000	1.831	MON	21	248	02/27/2015	06/01/2042
31417C-S3-0	FN AB5937 - RMBS			4	1.A	31,295	106.2538	31,580	29,721	31,168		282			3.500	2.372	MON	87	1,040	02/06/2015	08/01/2042
31417D-TR-4	FN AB6859 - RMBS			4	1.A	24,599	106.4842	25,202	23,667	24,680		231			3.500	2.498	MON	69	828	01/11/2016	11/01/2042
31417G-5A-0	FN AB9840 - RMBS			4	1.A	24,997	107.2368	25,537	23,814	25,059		269			3.500	2.278	MON	69	833	02/18/2016	07/01/2043
31418C-E6-7	FN MA2856 - RMBS			4	1.A	25,331	108.1258	25,691	23,761	25,103		235			4.000	2.338	MON	79	950	02/24/2017	12/01/2036
31418C-FG-4	FN MA2866 - RMBS			4	1.A	33,357	104.9461	34,763	33,124	33,334		54			3.000	2.806	MON	83	994	03/02/2017	01/01/2037
31418C-ND-2	FN MA3087 - RMBS			4	1.A	20,366	105.9321	21,021	19,843	20,441		202			3.500	2.672	MON	58	695	10/27/2017	08/01/2047
31418C-QB-3	FN MA3149 - RMBS			4	1.A	22,788	107.3922	23,571	21,949	22,899		233			4.000	2.734	MON	73	878	01/24/2018	10/01/2047
31418D-BF-8	FN MA3637 - RMBS			4	1.A	23,960	105.2081	24,550	23,334	24,663		420			3.500	1.742	MON	68	817	08/21/2019	04/01/2049
31418D-KJ-0	FN MA3896 - RMBS			4	1.A	75,834	103.4739	77,626	75,020	76,095		179			2.500	2.014	MON	156	1,875	01/02/2020	01/01/2035
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						5,446,821	XXX	5,455,671	5,360,867	5,462,177		19,089			XXX	XXX	XXX	11,001	84,398	XXX	XXX
3137BV-Z8-2	FHMS K-063 A2 - CMBS			4	1.A	102,998	109.0250	109,025	100,000	101,528		(321)			3.430	3.065	MON	286	3,430	03/07/2017	01/25/2027
3137FE-UA-6	FHMS K-730 A2 - CMBS			4	1.A	154,136	105.9150	158,873	150,000	151,710		(665)			3.590	3.116	MON	449	5,385	02/28/2018	01/25/2025
3137FJ-JV-2	FHMS K-083 A1 - CMBS			4	1.A	98,842	109.3830	105,999	96,907	97,954		(118)			3.944	3.596	MON	319	3,939	10/31/2018	07/25/2028
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						355,975	XXX	373,897	346,907	351,191		(1,105)			XXX	XXX	XXX	1,053	12,754	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						6,767,535	XXX	6,830,976	6,617,773	6,745,928		12,136			XXX	XXX	XXX	24,869	132,962	XXX	XXX
00037B-AF-9	ABB FINANCE (USA) INC			1,2	1.G FE	100,000	111.7931	111,793	100,000	100,000					3.800	3.800	AO	929	3,800	03/26/2018	04/03/2028
002824-BE-9	ABBOTT LABORATORIES			1,2	1.F FE	32,845	104.4086	34,455	33,000	32,954		23			3.400	3.476	MN	97	1,122	11/17/2016	11/30/2023
00287Y-AP-4	ABBVIE INC			1,2	2.B FE	100,170	101.6598	101,660	100,000	100,030		(38)			3.200	3.160	MN	489	3,200	02/06/2018	11/06/2022
023135-BF-2	AMAZON.COM INC			1,2	1.E FE	100,261	116.9319	116,932	100,000	100,225		(11)			3.875	3.855	FA	1,389	3,875	08/16/2017	08/22/2037
023135-BZ-8	AMAZON.COM INC			1,2	1.D FE	100,448	100.9618	100,962	100,000	100,423		(25)			2.100	2.049	MN	286	1,050	05/25/2021	05/12/2031
02361D-AP-5	AMEREN ILLINOIS CO			1,2	1.F FE	99,943	104.3792	104,379	100,000	99,981		6			3.250	3.257	MS	1,083	3,250	12/03/2014	03/01/2025
02364W-BJ-3	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	269,063	103.6300	259,075	250,000	267,326		(1,736)			2.875	1.946	MN	1,078	7,188	02/10/2021	05/07/2030
03040W-AN-5	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	49,909	105.9592	52,980	50,000	49,953		9			3.000	3.021	JD	125	1,500	11/14/2016	12/01/2026
032654-AU-9	ANALOG DEVICES INC			1,2	1.G FE	249,418	99.4589	248,647	250,000	249,436		19			1.700	1.735	AO	1,015		09/29/2021	10/01/2028
037833-EB-2	APPLE INC			1,2	1.B FE	199,550	97.7006	195,401	200,000	199,629		79			0.700	0.746	FA	556	700	02/01/2021	02/08/2026
038222-AL-9	APPLIED MATERIALS INC			1,2	1.F FE	49,823	107.9166	53,958	50,000	49,901		17			3.300	3.342	AO	413	1,650	03/28/2017	04/01/2027
04010L-BC-6	ARES CAPITAL CORP			1,2	2.C FE	99,379	98.1835	98,184	100,000	99,388		9			3.200	3.273	MN	507		10/28/2021	11/15/2031
05348E-AW-9	AVALONBAY COMMUNITIES INC			1,2	1.G FE	29,902	107.1223	32,137	30,000	29,958		10			3.500	3.539	MN	134	1,050	11/04/2015	11/15/2025
05531F-BF-9	TRUIST FINANCIAL CORP			2	1.G FE	124,808	105.1077	131,385	125,000	124,921		39			3.750	3.784	JD	326	4,688	11/29/2018	12/06/2023
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE	149,733	100.1007	150,151	150,000	149,747		14			2.250	2.270	JD	150	1,734	06/07/2021	06/15/2031
06051G-FF-1	BANK OF AMERICA CORP				1.G FE	57,096	106.3148	58,473	55,000	55,570		(240)			4.000	3.516	AO	550	2,200	11/25/2014	04/01/2024
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.F FE	46,685	106.8420	50,216	47,000	46,788		27			3.419	3.493	JD	49	1,607	12/20/2017	12/20/2028
06367W-HH-9	BANK OF MONTREAL		C		1.F FE	99,794	104.5435	104,544	100,000	99,910		41			3.300	3.345	FA	1,338	3,300	01/31/2019	02/05/2024
06406H-DA-4	BANK OF NEW YORK MELLON CORP			2	1.F FE	49,893	105.0832	52,542	50,000	49,963		11			3.000	3.025	FA	529	1,500	02/19/2015	02/24/2025
097023-BJ-3	BOEING CO			1,2	2.C FE	48,795	101.8136	50,907	50,000	49,584		124			2.500	2.777	MS	417	1,250	02/18/2015	03/01/2025
10112R-AZ-7	BOSTON PROPERTIES LP			1,2	2.A FE	99,845	104.5734	104,573	100,000	99,933		21			3.200	3.224	JJ	1,476	3,200	11/17/2017	01/15/2025
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	104,403	107.7269	107,727	100,000	102,648		(696)			3.796	3.005	MS	1,054	3,796	05/29/2019	09/21/2025
10373Q-AL-4	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	98,998	102.4088	102,409	100,000	99,848		108			2.750	2.865	MN	390	2,750	05/07/2013	05/10/2023
110122-DQ-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	243,753	95.2573	238,143	250,000	244,271		518			1.450	1.730	MN	483	3,625	02/17/2021	11/13/2030
115637-AS-9	BROWN-FORMAN CORP			1,2	1.G FE	49,873	106.5453	53,273	50,000	49,937		18			3.500	3.541	AO	369	1,750	03/22/2018	04/15/2025
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	24,755	107.7236	26,931	25,000	24,879		34			4.100	4.262	MS	273	1,025	03/06/2018	03/25/2025
133131-AZ-5	CAMDEN PROPERTY TRUST			1,2	1.G FE	94,933	104.4351	99,213	95,000	94,944		6			2.800	2.808	MN	340	2,660	04/16/2020	05/15/2030
14040H-BK-0	CAPITAL ONE FINANCIAL CORP			2	2.B FE	75,277	106.7922	80,094	75,000	75,141		(28)			3.750	3.705	JJ	1,195	2,813	08/16/2016	07/28/2026
141781-BG-8	CARGILL INC			1	1.F FE	34,957	102.7579	35,965	35,000	34,989		9			3.250	3.277	MS	379	1,138	02/26/2018	03/01/2023
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	99,890	105.8040	105,804	100,000	99,965		11			3.250	3.263	JD	271	3,250	11/21/2014	12/01/2024
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	49,869	107.1656	53,583	50,000	49,931		13			3.400	3.431	JD	142	1,700	11/17/2016	12/01/2026
17108J-AA-1	CHRISTUS HEALTH			1,2	1.E FE	100,000	112.9108	112,911	100,000	100,000					4.341	4.342	JJ	2,171	4,341	10/23/2018	07/01/2028
172967-JP-7	CITIGROUP INC				2.A FE	100,240	106.0113	106,011	100,000	100,112		(32)			3.300	3.264	AO	587	3,300	06/29/2017	04/27/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22160K-AP-0	COSTCO WHOLESALE CORP			1,2	1.D FE	199,650	96.8555	193,711	200,000	199,706		33			1.600	1.619	AO	631	3,200	04/16/2020	04/20/2030
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)				1.E FE	249,433	97.5093	243,773	250,000	249,476		43			1.250	1.297	FA	1,233		08/02/2021	08/07/2026
24422E-TT-6	JOHN DEERE CAPITAL CORP				1.F FE	99,809	103.8667	103,867	100,000	99,929		28			2.650	2.680	JD	52	2,650	06/19/2017	06/24/2024
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	100,023	111.5734	111,573	100,000	100,014		(3)			4.900	4.896	MS	1,497	4,900	03/09/2016	03/11/2026
26442C-BB-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	114,868	102.3737	117,730	115,000	114,877		10			2.550	2.563	AO	619	1,580	03/29/2021	04/15/2031
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	50,000	105.0555	52,528	50,000	50,000					3.150	3.150	AO	394	1,575	03/12/2015	04/01/2025
278265-AE-3	MORGAN STANLEY			1,2	2.A FE	99,632	107.4292	107,429	100,000	99,793		35			3.500	3.544	AO	826	3,500	04/03/2017	04/06/2027
29273R-BK-4	ENERGY TRANSFER LP			1,2	2.C FE	76,022	108.1250	81,094	75,000	75,605		(106)			4.200	4.022	AO	665	3,150	09/21/2017	04/15/2027
29364D-AR-1	ENTERGY ARKANSAS LLC			1,2	1.F FE	99,917	102.2477	102,248	100,000	99,987		9			3.050	3.059	JD	254	3,050	05/28/2013	06/01/2023
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	34,934	105.0631	36,772	35,000	34,984		7			3.900	3.922	FA	516	1,365	02/05/2014	02/15/2024
361448-BD-4	GATX CORP			1,2	2.B FE	99,936	106.0717	106,072	100,000	99,970		13			4.350	4.365	FA	1,643	4,350	11/01/2018	02/15/2024
369550-BP-2	GENERAL DYNAMICS CORP			1,2	1.G FE	249,775	101.6076	254,019	250,000	249,790		15			2.250	2.260	JD	469	3,141	05/03/2021	06/01/2031
427866-BG-2	HERSHEY CO			1,2	1.F FE	109,638	99.5986	109,558	110,000	109,651		8			2.650	2.666	JD	243	2,915	05/27/2020	06/01/2050
437076-BM-3	HOME DEPOT INC			1,2	1.F FE	74,517	105.8978	79,423	75,000	74,782		47			3.000	3.074	AO	563	2,250	02/03/2016	04/01/2026
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	49,801	112.7431	56,372	50,000	49,854		18			3.900	3.949	JD	135	1,950	11/27/2018	12/06/2028
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	99,665	107.1968	107,197	100,000	99,849		33			3.450	3.490	FA	1,265	3,450	02/16/2016	02/19/2026
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	101,142	104.3662	104,366	100,000	100,567		(229)			3.000	2.751	MN	383	3,000	06/04/2019	05/15/2024
461070-AL-8	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	99,255	104.7370	104,737	100,000	99,758		78			3.250	3.338	JD	271	3,250	11/17/2014	12/01/2024
46132F-AB-6	INVESCO FINANCE PLC		C	1	2.A FE	79,427	105.4874	84,390	80,000	79,867		60			4.000	4.084	JJ	1,342	3,200	11/06/2013	01/30/2024
46625H-JX-9	JPMORGAN CHASE & CO				1.F FE	99,510	105.6870	105,687	100,000	99,869		52			3.625	3.683	MN	483	3,625	05/06/2014	05/13/2024
46647P-AR-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	127,788	110.3747	137,968	125,000	127,034		(281)			4.005	3.713	AO	946	5,006	03/20/2019	04/23/2029
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	49,818	106.5847	53,292	50,000	49,896		18			3.150	3.193	MN	263	1,575	04/25/2017	05/01/2027
49446R-AN-9	KIMCO REALTY CORP			1,2	2.A FE	49,660	101.7465	50,873	50,000	49,956		52			3.400	3.509	MN	283	1,700	10/07/2015	11/01/2022
501044-DP-3	KROGER CO			1,2	2.B FE	149,679	99.5832	149,375	150,000	149,728		29			2.200	2.224	MN	550	3,300	04/21/2020	05/01/2030
52107Q-AJ-4	LAZARD GROUP LLC			1,2	2.A FE	99,079	114.1731	114,173	100,000	99,337		83			4.500	4.616	MS	1,275	4,500	09/12/2018	09/19/2028
532457-BV-9	ELI LILLY AND CO			1,2	1.F FE	100,322	110.1171	110,117	100,000	100,243		(30)			3.375	3.336	MS	994	3,375	03/08/2019	03/15/2029
548661-DP-9	LOWE'S COMPANIES INC			1,2	2.A FE	74,885	106.7479	80,061	75,000	74,935		11			3.100	3.118	MN	375	2,325	04/19/2017	05/03/2027
571748-BG-6	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	52,143	114.0731	57,037	50,000	51,617		(199)			4.375	3.841	MS	644	2,188	03/20/2019	03/15/2029
57636Q-AJ-3	MASTERCARD INC			1,2	1.E FE	14,965	109.5875	16,438	15,000	14,977		3			3.500	3.528	FA	182	525	02/21/2018	02/26/2028
579780-AK-3	MCCORMICK & COMPANY INC			1,2	2.B FE	24,816	105.6648	26,416	25,000	24,922		19			3.250	3.337	MN	104	813	11/03/2015	11/15/2025
58013M-FF-6	MCDONALD'S CORP			1,2	2.A FE	99,891	109.9762	109,976	100,000	99,928		10			3.800	3.813	AO	950	3,800	03/14/2018	04/01/2028
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA		D	1,2	1.G FE	100,000	107.7805	107,781	100,000	100,000					3.350	3.350	AO	838	3,350	03/21/2017	04/01/2027
58933Y-AW-5	MERCK & CO INC			1,2	1.E FE	119,277	122.0084	122,008	100,000	118,292		(442)			4.000	2.999	MS	1,267	4,000	09/23/2019	03/07/2049
61746B-EF-9	MORGAN STANLEY			1	1.G FE	95,386	108.2145	108,215	100,000	96,909		537			3.625	4.313	JJ	1,621	3,625	01/16/2019	01/20/2027
61761J-3R-8	MORGAN STANLEY			1	1.G FE	163,725	105.9662	158,949	150,000	161,694		(2,031)			3.125	1.360	JJ	2,005	2,344	03/03/2021	07/27/2026
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	44,973	104.3717	46,967	45,000	44,991		3			2.850	2.857	JJ	549	1,283	01/20/2015	01/27/2025
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	59,883	103.6937	62,216	60,000	59,963		17			2.950	2.981	FA	708	1,770	01/31/2017	02/07/2024
67021C-AK-3	NSTAR ELECTRIC CO			1,2	1.F FE	99,519	104.9803	104,980	100,000	99,796		49			3.250	3.307	MN	415	3,250	11/13/2015	11/15/2025
67077M-AD-0	NUTRIEN LTD		C	1,2	2.B FE	24,880	104.1152	26,029	25,000	24,957		12			3.000	3.055	AO	188	750	03/23/2015	04/01/2025
68389X-BM-6	ORACLE CORP			1,2	2.A FE	187,801	102.8289	179,951	175,000	185,792		(2,009)			2.650	1.171	JJ	2,138	2,319	03/03/2021	07/15/2026
69371R-Q8-2	PACCAR FINANCIAL CORP				1.E FE	189,736	100.1101	190,209	190,000	189,873		88			0.800	0.847	JD	97	1,520	06/01/2020	06/08/2023
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	54,941	114.3397	62,887	55,000	54,958		2			4.200	4.208	MN	257	2,310	11/18/2014	11/21/2034
709599-AZ-7	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	49,806	106.5567	53,278	50,000	49,905		27			3.950	4.014	MS	609	1,975	03/05/2018	03/10/2025
713448-DN-5	PEPSICO INC			1,2	1.E FE	47,376	104.2873	52,144	50,000	48,276		331			2.375	3.161	AO	280	1,188	03/12/2019	10/06/2026
717081-ES-8	PFIZER INC			1,2	1.F FE	64,967	104.1712	67,711	65,000	64,985		7			2.950	2.961	MS	565	1,918	03/04/2019	03/15/2024
717081-FB-4	PFIZER INC			1,2	1.F FE	149,495	97.8371	146,756	150,000	149,512		17			1.750	1.787	FA	970		08/16/2021	08/18/2031
718172-CR-8	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	114,576	96.5751	111,061	115,000	114,664		76			0.875	0.944	MN	168	1,003	10/29/2020	05/01/2026
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	51,164	110.3342	55,167	50,000	50,620		(123)			4.125	3.825	AO	435	2,063	03/14/2017	10/15/2026
760759-AZ-3	REPUBLIC SERVICES INC			1,2	2.B FE	174,895	94.3278	165,074	175,000	174,903		8			1.750	1.756	FA	1,157	2,220	11/09/2020	02/15/2032
767201-AD-8	RIO TINTO FINANCE (USA) LTD		C	1	1.F FE	103,099	130.5187	97,889	75,000	96,225		(2,962)			7.125	2.419	JJ	2,464	5,344	08/20/2019	07/15/2028
78355H-KH-1	RYDER SYSTEM INC			1,2	2.B FE	99,836	103.6761	103,676	100,000	99,949		34			3.750	3.787	JD	229	3,750	06/14/2018	06/09/2023
79466L-AJ-3	SALESFORCE.COM INC			1,2	1.F FE	109,682	99.1816	109,100	110,000	109,696		14			1.950	1.982	JJ	1,007		06/29/2021	07/15/2031
808513-AM-7	CHARLES SCHWAB CORP			1,2	1.F FE	24,905	107.3356	26,834	25,000	24,958		9			3.450	3.495	FA	331	863	11/09/2015	02/13/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
808513-AY-1	CHARLES SCHWAB CORP			1,2	1.F FE	74,896	105.1422	78,857	75,000	74,952		22			3.550	3.582	FA	1,109	2,663	10/29/2018	02/01/2024
822582-CE-0	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	96,833	103.7396	103,740	100,000	96,971		66			3.125	3.292	MN	469	3,125	11/12/2019	11/07/2049
828807-CW-5	SIMON PROPERTY GROUP LP			1,2	1.G FE	69,581	106.0169	74,212	70,000	69,814		42			3.300	3.371	JJ	1,065	2,310	01/08/2016	01/15/2026
84265V-AH-8	SOUTHERN COPPER CORP			1	2.A FE	96,780	106.8599	106,860	100,000	98,247		482			3.875	4.451	AO	732	3,875	10/22/2018	04/23/2025
84610W-AB-1	LIFE STORAGE LP			1,2	2.B FE	39,779	106.8284	42,731	40,000	39,891		22			3.500	3.566	JJ	700	1,400	06/13/2016	07/01/2026
857477-AN-3	STATE STREET CORP				1.F FE	102,567	106.4682	106,468	100,000	100,942		(300)			3.300	2.965	JD	138	3,300	03/04/2016	12/16/2024
86787E-BB-2	TRUIST BANK			1,2	1.F FE	39,976	109.2844	43,714	40,000	39,986		3			4.050	4.060	MN	261	1,620	10/24/2018	11/03/2025
87236Y-AE-8	TD AMERITRADE HOLDING CORP			1,2	1.F FE	24,941	100.2150	25,054	25,000	24,998		9			2.950	2.986	AO	184	738	03/04/2015	04/01/2022
89114Q-CB-2	TORONTO-DOMINION BANK		C		1.E FE	101,093	104.6431	104,643	100,000	100,505		(220)			3.250	3.010	MS	993	3,250	04/02/2019	03/11/2024
89236T-DK-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	99,736	102.4716	102,472	100,000	99,929		38			2.250	2.291	AO	456	2,250	10/13/2016	10/18/2023
91159H-HS-2	US BANCORP			2	1.F FE	106,324	112.1174	112,117	100,000	104,563		(655)			3.900	3.089	AO	704	3,900	03/25/2019	04/26/2028
913017-CY-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	112,621	111.8392	111,839	100,000	109,872		(1,354)			4.125	2.499	MN	516	4,125	12/09/2019	11/16/2028
92826C-AD-4	VISA INC			1,2	1.D FE	101,233	106.7156	106,716	100,000	100,560		(140)			3.150	2.990	JD	149	3,150	11/16/2016	12/14/2025
931142-ED-1	WALMART INC			1,2	1.C FE	99,712	107.7033	107,703	100,000	99,848		40			3.550	3.597	JD	49	3,550	06/20/2018	06/26/2025
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	75,067	106.4720	79,854	75,000	75,038		(8)			3.450	3.438	JD	216	2,588	06/29/2017	06/01/2026
95000U-2A-0	WELLS FARGO & CO			2.5	2.A FE	96,606	107.5278	107,528	100,000	97,557		330			3.584	4.023	MN	388	3,584	01/07/2019	05/22/2028
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,731,963	XXX	10,077,078	9,640,000	9,717,776		(9,735)			XXX	XXX	XXX	67,064	257,487	XXX	XXX
08163K-BG-5	BMARK 2021-B30 A5 - CMBS			4	1.A FE	303,845	102.9300	303,644	295,000	303,743		(102)			2.576	2.238	MON	633	633	10/29/2021	11/17/2054
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						303,845	XXX	303,644	295,000	303,743		(102)			XXX	XXX	XXX	633	633	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,035,808	XXX	10,380,721	9,935,000	10,021,519		(9,837)			XXX	XXX	XXX	67,697	258,120	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						14,878,686	XXX	15,307,126	14,770,000	14,847,949		(11,140)			XXX	XXX	XXX	97,978	349,981	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						5,694,625	XXX	5,714,146	5,599,814	5,710,437		20,602			XXX	XXX	XXX	11,782	93,771	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						659,820	XXX	677,540	641,907	654,934		(1,207)			XXX	XXX	XXX	1,686	13,388	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						21,233,131	XXX	21,698,813	21,011,721	21,213,320		8,255			XXX	XXX	XXX	111,447	457,139	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 10,446,558	1B ...$ 399,880	1C ...$ 220,310	1D ...$ 900,382	1E ...$ 1,423,512	1F ...$ 3,070,908 1G ...$ 2,001,268
1B	2A ...$ 1,486,599	2B ...$ 939,314	2C ...$ 324,591			
1C	3A ...$	3B ...$	3C ...$			
1D	4A ...$	4B ...$	4C ...$			
1E	5A ...$	5B ...$	5C ...$			
1F	6 ...$					

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-DA-6	UNITED STATES TREASURY		11/29/2021	BANC OF AMERICA/FIXED INCOME		697,102	700,000	293
0599999. Subtotal - Bonds - U.S. Governments						697,102	700,000	293
3132DW-BH-5	FH SD8140 - RMBS		03/17/2021	WELLS FARGO SECURITIES LLC		324,835	325,000	325
3132DW-CT-8	FH SD8182 - RMBS		11/02/2021	MIZUHO SECURITIES USA/FIXED INCOME		2,508,203	2,500,000	417
3133KK-7C-7	FH RA4491 - RMBS		01/25/2021	J P MORGAN SECURITIES		352,652	350,000	379
3199999. Subtotal - Bonds - U.S. Special Revenues						3,185,690	3,175,000	1,121
023135-BZ-8	AMAZON.COM INC		05/25/2021	GOLDMAN		100,448	100,000	88
02364W-BJ-3	AMERICA MOVIL SAB DE CV	C	02/10/2021	JP MORGAN CHASE INTL		269,063	250,000	1,897
032654-AU-9	ANALOG DEVICES INC		09/29/2021	Various		249,418	250,000	
037833-EB-2	APPLE INC		02/01/2021	GOLDMAN		199,550	200,000	
04010L-BC-6	ARES CAPITAL CORP		10/28/2021	BANC OF AMERICA/FIXED INCOME		99,379	100,000	
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO		06/07/2021	J P MORGAN SECURITIES		149,733	150,000	
08163K-BG-5	BENCHMARK 2021-B30 MORTGAGE TRUST - CMBS		10/29/2021	DEUTSCHE BANK SECURITIES, INC.		303,845	295,000	317
110122-DQ-8	BRISTOL-MYERS SQUIBB CO		02/17/2021	RBC CAPITAL MARKETS		243,753	250,000	967
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)		08/02/2021	CREDIT SUISSE SECURITIES		249,433	250,000	
26442C-BB-9	DUKE ENERGY CAROLINAS LLC		03/29/2021	MORGAN STANLEY & COMPANY		114,868	115,000	
369550-BP-2	GENERAL DYNAMICS CORP		05/03/2021	WELLS FARGO SECURITIES LLC		299,730	300,000	
61761J-3R-8	MORGAN STANLEY		03/03/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		218,300	200,000	660
68389X-BM-6	ORACLE CORP		03/03/2021	BNP Paribas		268,288	250,000	920
717081-FB-4	PFIZER INC		08/16/2021	MORGAN STANLEY & COMPANY		149,495	150,000	
79466L-AJ-3	SALESFORCE.COM INC		06/29/2021	BANC OF AMERICA/FIXED INCOME		109,682	110,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,024,982	2,970,000	4,847
8399997. Total - Bonds - Part 3						6,907,774	6,845,000	6,261
8399998. Total - Bonds - Part 5						2,940,174	2,903,698	1,016
8399999. Total - Bonds						9,847,948	9,748,698	7,278
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						9,847,948	XXX	7,278

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202F-M7-8	G2 004882 - RMBS		12/01/2021	Paydown		12,675	12,675	12,968	12,927		(252)		(252)		12,675		0	0	248	12/20/2040
36202F-PF-7	G2 004922 - RMBS		12/01/2021	Paydown		12,375	12,375	12,692	12,654		(279)		(279)		12,375		0	0	246	01/20/2041
36202F-TL-0	G2 005055 - RMBS		12/01/2021	Paydown		13,893	13,893	14,718	14,669		(776)		(776)		13,893		0	0	312	05/20/2041
36202F-UE-4	G2 005081 - RMBS		12/01/2021	Paydown		9,785	9,785	10,061	10,037		(253)		(253)		9,785				198	06/20/2041
36202F-UF-1	G2 005082 - RMBS		12/01/2021	Paydown		8,479	8,479	8,956	8,929		(450)		(450)		8,479		0	0	192	06/20/2041
36202F-Y5-9	G2 005232 - RMBS		12/01/2021	Paydown		40,118	40,118	41,554	41,281		(1,162)		(1,162)		40,118		0	0	682	11/20/2041
36241L-S3-1	GN 783238 - RMBS		12/01/2021	Paydown		10,445	10,445	10,765	10,742		(296)		(296)		10,445		0	0	195	01/15/2041
91282C-AZ-4	UNITED STATES TREASURY		04/28/2021	NOMURA SECURITIES/FIXED INCOME		588,703	600,000	600,070	600,070		(5)		(5)		600,065		(11,362)	(11,362)	927	11/30/2025
0599999. Subtotal - Bonds - U.S. Governments						696,473	707,770	711,784	711,308		(3,474)		(3,474)		707,835		(11,362)	(11,362)	3,001	XXX
3128M9-2M-3	FH G07680 - RMBS		12/01/2021	Paydown		4,201	4,201	4,437	4,393		(192)		(192)		4,201				83	04/01/2044
3128MJ-V2-3	FH G08632 - RMBS		12/01/2021	Paydown		9,415	9,415	9,834	9,769		(354)		(354)		9,415		0	0	149	03/01/2045
3128MJ-XX-3	FH G08693 - RMBS		12/01/2021	Paydown		17,960	17,960	18,512	18,435		(476)		(476)		17,960				285	03/01/2046
3128MJ-Z9-4	FH G08767 - RMBS		12/01/2021	Paydown		12,655	12,655	13,369	13,271		(616)		(616)		12,655		0	0	229	06/01/2047
3128MJ-ZF-0	FH G08741 - RMBS		12/01/2021	Paydown		20,932	20,932	20,605	20,691		241		241		20,932		0	0	284	01/01/2047
3128MJ-ZH-6	FH G08743 - RMBS		12/01/2021	Paydown		12,180	12,180	12,821	12,721		(541)		(541)		12,180		0	0	232	01/01/2047
3128MJ-ZP-8	FH G08749 - RMBS		12/01/2021	Paydown		12,817	12,817	13,454	13,349		(531)		(531)		12,817		0	0	236	02/01/2047
3128MM-WS-8	FH G18656 - RMBS		12/01/2021	Paydown		13,637	13,637	13,961	13,889		(252)		(252)		13,637		0	0	251	08/01/2032
31307N-E3-4	FH J31954 - RMBS		12/01/2021	Paydown		6,221	6,221	6,532	6,427		(206)		(206)		6,221		0	0	101	12/01/2028
3132AD-PF-9	FH ZT1322 - RMBS		12/01/2021	Paydown		56,255	56,255	60,237	61,455		(5,199)		(5,199)		56,255		0	0	1,451	11/01/2048
3132DV-4H-5	FH SD8024 - RMBS		12/01/2021	Paydown		80,288	80,288	81,590	81,668		(1,379)		(1,379)		80,288				1,062	11/01/2049
3132DV-4P-7	FH SD8030 - RMBS		12/01/2021	Paydown		164,680	164,680	167,041	167,105		(2,425)		(2,425)		164,680		0	0	2,137	12/01/2049
3132DW-BH-5	FH SD8140 - RMBS		12/01/2021	Paydown		20,978	20,978	20,968			11		11		20,978		0	0	211	04/01/2051
3132DW-CT-8	FH SD8182 - RMBS		12/01/2021	Paydown		8,085	8,085	8,111			(27)		(27)		8,085				13	12/01/2051
3132GD-RW-4	FH Q00501 - RMBS		12/01/2021	Paydown		19,691	19,691	20,414	20,189		(498)		(498)		19,691		0	0	454	05/01/2041
3132GK-5A-0	FH Q04741 - RMBS		12/01/2021	Paydown		1,694	1,694	1,811	1,796		(102)		(102)		1,694		0	0	46	11/01/2041
3132M9-2R-4	FH Q29184 - RMBS		12/01/2021	Paydown		5,790	5,790	6,185	6,157		(367)		(367)		5,790				112	10/01/2044
3132XU-SK-2	FH Q52321 - RMBS		12/01/2021	Paydown		19,746	19,746	20,702	20,563		(817)		(817)		19,746		0	0	420	11/01/2047
31335A-S7-4	FH G60542 - RMBS		12/01/2021	Paydown		5,640	5,640	6,032	5,989		(348)		(348)		5,640		0	0	103	09/01/2045
31339S-BB-0	FH QA2734 - RMBS		12/01/2021	Paydown		71,293	71,293	72,089	72,210		(917)		(917)		71,293		0	0	936	09/01/2049
3133KK-7C-7	FH RA4491 - RMBS		12/01/2021	Paydown		24,180	24,180	24,363			(183)		(183)		24,180		0	0	208	02/01/2051
3137FJ-JV-2	FHMS K-083 A1 - CMBS		12/01/2021	Paydown		2,199	2,199	2,243	2,226		(26)		(26)		2,199		0	0	46	07/25/2028
3138E7-TV-6	FN AK3263 - RMBS		12/01/2021	Paydown		11,593	11,593	11,963	11,806		(213)		(213)		11,593		0	0	172	02/01/2027
3138EJ-3Y-2	FN AL2614 - RMBS		12/01/2021	Paydown		14,232	14,232	14,939	14,849		(617)		(617)		14,232				268	11/01/2042
3138EQ-7L-0	FN AL8098 - RMBS		12/01/2021	Paydown		11,337	11,337	12,162	12,081		(744)		(744)		11,337		0	0	231	06/01/2043
3138M0-AK-6	FN AO8109 - RMBS		12/01/2021	Paydown		13,698	13,698	14,222	14,147		(449)		(449)		13,698		0	0	278	08/01/2042
3138M5-EA-3	FN AP1928 - RMBS		12/01/2021	Paydown		5,319	5,319	5,666	5,607		(288)		(288)		5,319				127	08/01/2042
3138M5-LP-2	FN AP2133 - RMBS		12/01/2021	Paydown		10,394	10,394	10,784	10,690		(296)		(296)		10,394		0	0	162	08/01/2042
3138MB-XL-5	FN AP7882 - RMBS		12/01/2021	Paydown		9,033	9,033	9,291	9,226		(193)		(193)		9,033		0	0	158	10/01/2042
3138W6-SU-1	FN AR8630 - RMBS		12/01/2021	Paydown		14,528	14,528	14,805	14,753		(225)		(225)		14,528				193	04/01/2043
3138W9-BF-6	FN AS0037 - RMBS		12/01/2021	Paydown		11,011	11,011	11,562	11,493		(482)		(482)		11,011				175	07/01/2043
3138WB-AR-6	FN AS1815 - RMBS		12/01/2021	Paydown		8,232	8,232	8,573	8,474		(242)		(242)		8,232		0	0	185	02/01/2044
3138WB-LK-9	FN AS2385 - RMBS		12/01/2021	Paydown		8,699	8,699	9,185	9,073		(373)		(373)		8,699		0	0	163	05/01/2044
3138WD-ME-8	FN AS3956 - RMBS		12/01/2021	Paydown		8,187	8,187	8,766	8,763		(576)		(576)		8,187		0	0	146	12/01/2044
3138WE-6G-9	FN AS5370 - RMBS		12/01/2021	Paydown		11,403	11,403	11,873	11,787		(384)		(384)		11,403		0	0	181	07/01/2045
3138WE-KB-4	FN AS4789 - RMBS		12/01/2021	Paydown		13,460	13,460	14,001	13,858		(397)		(397)		13,460		0	0	192	04/01/2045
3138WE-KG-3	FN AS4794 - RMBS		12/01/2021	Paydown		7,317	7,317	7,634	7,544		(226)		(226)		7,317		0	0	126	04/01/2045
3138WF-NN-2	FN AS5796 - RMBS		12/01/2021	Paydown		9,088	9,088	9,486	9,356		(268)		(268)		9,088		0	0	135	09/01/2030
3138WG-BA-1	FN AS6332 - RMBS		12/01/2021	Paydown		16,744	16,744	17,621	17,465		(721)		(721)		16,744				260	12/01/2045
3138WG-BW-3	FN AS6352 - RMBS		12/01/2021	Paydown		18,239	18,239	19,091	18,974		(735)		(735)		18,239		0	0	329	12/01/2045
3138WG-DN-1	FN AS6408 - RMBS		12/01/2021	Paydown		11,685	11,685	12,228	12,128		(442)		(442)		11,685		0	0	182	01/01/2046
3138WJ-H3-5	FN AS8349 - RMBS		12/01/2021	Paydown		14,263	14,263	14,666	14,530		(267)		(267)		14,263		0	0	199	11/01/2036
3138WJ-K5-6	FN AS8415 - RMBS		12/01/2021	Paydown		21,385	21,385	21,281	21,297		87		87		21,385		0	0	302	11/01/2046
3138WK-4X-0	FN AS9837 - RMBS		12/01/2021	Paydown		16,474	16,474	16,455	16,451		22		22		16,474				249	06/01/2032
3138WL-C2-7	FN AS9988 - RMBS		12/01/2021	Paydown		17,402	17,402	18,236	18,224		(822)		(822)		17,402		0	0	358	07/01/2047
3138WV-X5-5	FN AT7899 - RMBS		12/01/2021	Paydown		12,781	12,781	13,404	13,301		(520)		(520)		12,781		0	0	210	07/01/2043
3138X4-V9-8	FN AU5139 - RMBS		12/01/2021	Paydown		9,685	9,685	10,093	10,059		(375)		(375)		9,685		0	0	162	08/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138Y6-3S-1	FN AX5308 - RMBS		12/01/2021	Paydown		9,531	9,531	9,999	9,945		(414)		(414)		9,531				136	01/01/2042
3140EV-T7-2	FN BC1473 - RMBS		12/01/2021	Paydown		13,925	13,925	13,908	13,906		19		19		13,925		0	0	171	07/01/2031
3140FM-DF-0	FN BE1901 - RMBS		12/01/2021	Paydown		20,621	20,621	20,633	20,614		7		7		20,621				311	12/01/2046
3140J5-LM-9	FN BM1231 - RMBS		12/01/2021	Paydown		11,887	11,887	12,330	12,194		(306)		(306)		11,887				210	11/01/2031
3140J8-HC-0	FN BM3826 - RMBS		12/01/2021	Paydown		21,495	21,495	22,173	22,198		(703)		(703)		21,495				556	04/01/2048
3140Q7-LE-5	FN CA0324 - RMBS		12/01/2021	Paydown		14,764	14,764	15,489	15,458		(694)		(694)		14,764		0	0	332	09/01/2047
3140Q8-M9-3	FN CA1283 - RMBS		12/01/2021	Paydown		17,010	17,010	17,326	17,201		(191)		(191)		17,010				314	02/01/2033
3140X6-UB-5	FN FM3277 - RMBS		12/01/2021	Paydown		177,645	177,645	187,637	189,759		(12,114)		(12,114)		177,645		0	0	2,791	05/01/2048
3140X7-YP-8	FN FM4317 - RMBS		11/09/2021	Various		454,176	443,257	466,978	467,617		(6,741)		(6,741)		460,876		(6,700)	(6,700)	9,431	09/01/2050
3140X8-KF-3	FN FM4793 - RMBS		12/01/2021	Paydown		82,454	82,454	85,224	85,166		(2,712)		(2,712)		82,454		0	0	1,058	11/01/2050
31417B-7A-9	FN AB5388 - RMBS		12/01/2021	Paydown		8,489	8,489	9,083	9,080		(591)		(591)		8,489				178	06/01/2042
31417C-S3-0	FN AB5937 - RMBS		12/01/2021	Paydown		14,451	14,451	15,216	15,017		(566)		(566)		14,451		0	0	249	08/01/2042
31417D-TR-4	FN AB6859 - RMBS		12/01/2021	Paydown		15,175	15,175	15,772	15,677		(502)		(502)		15,175				259	11/01/2042
31417G-5A-0	FN AB9840 - RMBS		12/01/2021	Paydown		15,864	15,864	16,652	16,514		(650)		(650)		15,864				281	07/01/2043
31418C-E6-7	FN MA2856 - RMBS		12/01/2021	Paydown		13,316	13,316	14,196	13,937		(621)		(621)		13,316				275	12/01/2036
31418C-FG-4	FN MA2866 - RMBS		12/01/2021	Paydown		19,016	19,016	19,150	19,106		(89)		(89)		19,016		0	0	278	01/01/2037
31418C-ND-2	FN MA3087 - RMBS		12/01/2021	Paydown		20,405	20,405	20,942	20,811		(406)		(406)		20,405				308	08/01/2047
31418C-QB-3	FN MA3149 - RMBS		12/01/2021	Paydown		19,418	19,418	20,161	20,053		(634)		(634)		19,418		0	0	352	10/01/2047
31418D-BF-8	FN MA3637 - RMBS		12/01/2021	Paydown		30,534	30,534	31,352	31,724		(1,189)		(1,189)		30,534		0	0	459	04/01/2049
31418D-KJ-0	FN MA3896 - RMBS		12/01/2021	Paydown		61,704	61,704	62,374	62,441		(737)		(737)		61,704				699	01/01/2035
3199999. Subtotal - Bonds - U.S. Special Revenues						1,938,608	1,927,689	1,999,896	1,946,653		(54,787)		(54,787)		1,945,308		(6,700)	(6,700)	32,838	XXX
025816-BY-4	AMERICAN EXPRESS CO		04/28/2021	TORONTO DOMINION SECS USA INC		101,493	100,000	99,978	99,994		2		2		99,996		1,497	1,497	1,799	11/05/2021
06367T-4W-7	BANK OF MONTREAL	C	04/13/2021	Maturity @ 100.00		55,000	55,000	54,936	54,994		6		6		55,000				853	04/13/2021
064159-KD-7	BANK OF NOVA SCOTIA	C	11/23/2021	GOLDMAN		101,709	100,000	97,687	98,875		581		581		99,456		2,253	2,253	2,892	09/19/2022
12189L-AD-3	BURLINGTON NORTHERN SANTA FE LLC		03/01/2021	Call @ 100.00		70,000	70,000	69,697	69,985		6		6		69,991		9	9	718	06/01/2021
17305E-FX-8	CCCIT 2016-A2 A2 - ABS		11/19/2021	Various		100,000	100,000	99,991	100,000						100,000				2,190	11/20/2023
191216-BS-8	COCA-COLA CO		06/04/2021	Call @ 100.00		108,248	100,000	99,550	99,666		27		27		99,693		307	307	9,981	10/27/2025
24422E-SL-4	JOHN DEERE CAPITAL CORP		02/11/2021	TORONTO DOMINION SECS USA INC		125,203	125,000	124,843	124,996		3		3		124,999		204	204	1,536	03/04/2021
29379V-BP-7	ENTERPRISE PRODUCTS OPERATING LLC		02/15/2021	Maturity @ 100.00		50,000	50,000	49,973	49,999		1		1		50,000				700	02/15/2021
30040W-AC-2	EVERSOURCE ENERGY		04/28/2021	MORGAN STANLEY & COMPANY		101,831	100,000	99,860	99,965		9		9		99,975		1,856	1,856	1,719	03/15/2022
369550-BP-2	GENERAL DYNAMICS CORP		05/05/2021	PERSHING DIV OF DLJ SEC LNDING		50,180	50,000	49,955							49,955		225	225		06/01/2031
38141G-WJ-9	GOLDMAN SACHS GROUP INC		11/23/2021	Bank of New York Mellon		101,092	100,000	100,000	100,000						100,000		1,092	1,092	2,819	06/05/2023
40414L-AJ-8	HEALTHPEAK PROPERTIES INC		02/26/2021	Call @ 100.00		3,308	3,000	2,986	2,996		0		0		2,996		4	4	344	11/15/2023
458140-BR-0	INTEL CORP		04/29/2021	NATL FINANCIAL SERVICES CORP (NFS)		283,890	250,000	249,488	249,520		14		14		249,535		34,355	34,355	5,823	03/25/2030
594918-BQ-6	MICROSOFT CORP		04/28/2021	PERSHING DIV OF DLJ SEC LNDING		103,679	100,000	97,102	98,262		212		212		98,474		5,205	5,205	1,456	08/08/2023
61761J-3R-8	MORGAN STANLEY		05/05/2021	PERSHING DIV OF DLJ SEC LNDING		54,220	50,000	54,575			(141)		(141)		54,434		(214)	(214)	434	07/27/2026
66989H-AJ-7	NOVARTIS CAPITAL CORP		04/28/2021	BANC OF AMERICA/FIXED INCOME		108,444	100,000	100,500	100,372		(25)		(25)		100,347		8,097	8,097	1,333	11/20/2025
68389X-BM-6	ORACLE CORP		03/23/2021	GOLDMAN		79,012	75,000	80,486			(57)		(57)		80,429		(1,417)	(1,417)	386	07/15/2026
816851-BF-5	SEMPRA ENERGY		11/23/2021	PERSHING DIV OF DLJ SEC LNDING		51,101	50,000	49,811	49,919		34		34		49,953		1,148	1,148	1,905	02/01/2023
867224-AA-5	SUNCOR ENERGY INC	C	09/28/2021	Call @ 100.00		27,095	25,000	24,809	24,917		15		15		24,932		68	68	2,838	12/01/2024
867914-BK-8	TRUIST FINANCIAL CORP		02/03/2021	Call @ 100.00		60,000	60,000	59,870	59,995		2		2		59,998		2	2	725	03/03/2021
908906-AC-4	MUFG AMERICAS HOLDINGS CORP		11/16/2021	Call @ 100.00		81,467	80,000	82,157	80,430		(255)		(255)		80,175		(175)	(175)	4,018	06/18/2022
91324P-DJ-8	UNITEDHEALTH GROUP INC		04/28/2021	MORGAN STANLEY & COMPANY		106,603	100,000	103,186	101,978		(257)		(257)		101,722		4,881	4,881	1,313	06/15/2023
983919-AH-4	XILINX INC		03/15/2021	Maturity @ 100.00		55,000	55,000	54,605	54,988		12		12		55,000				825	03/15/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,978,575	1,898,000	1,906,043	1,721,851		192		192		1,907,059		59,398	59,398	46,606	XXX
8399997. Total - Bonds - Part 4						4,613,656	4,533,459	4,617,722	4,379,812		(58,069)		(58,069)		4,560,202		41,335	41,335	82,445	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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8399998. Total - Bonds - Part 5						2,893,860	2,903,698	2,940,174			(6,096)		(6,096)		2,934,078		(40,218)	(40,218)	11,594	XXX
8399999. Total - Bonds						7,507,516	7,437,157	7,557,896	4,379,812		(64,165)		(64,165)		7,494,279		1,118	1,118	94,039	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						7,507,516	XXX	7,557,896	4,379,812		(64,165)		(64,165)		7,494,279		1,118	1,118	94,039	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-BQ-3	UNITED STATES TREASURY		03/03/2021	J P MORGAN SECURITIES	04/28/2021	GOLDMAN	1,250,000	1,237,939	1,229,102	1,238,302		362		362			(9,200)	(9,200)	1,019	68
0599999. Subtotal - Bonds - U.S. Governments							1,250,000	1,237,939	1,229,102	1,238,302		362		362			(9,200)	(9,200)	1,019	68
3140X9-P8-2	FN FM5846 - RMBS		02/10/2021	CITIGROUP GLOBAL MARKETS INC.	04/28/2021	Various	1,002,076	1,007,517	977,286	1,007,395		(122)		(122)			(30,109)	(30,109)	3,667	459
31418D-TS-1	FN MA4160 - RMBS		05/11/2021	NOMURA SECURITIES/FIXED INCOME	11/08/2021	Various	401,622	420,887	415,285	415,298		(5,589)		(5,589)			(13)	(13)	5,618	402
3199999. Subtotal - Bonds - U.S. Special Revenues							1,403,698	1,428,404	1,392,571	1,422,693		(5,711)		(5,711)			(30,123)	(30,123)	9,284	861
20030N-BS-9	COMCAST CORP		03/03/2021	BNP Paribas	04/29/2021	WELLS FARGO SECURITIES LLC	250,000	273,830	272,188	273,083		(747)		(747)			(895)	(895)	1,291	88
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							250,000	273,830	272,188	273,083		(747)		(747)			(895)	(895)	1,291	88
8399998. Total - Bonds							2,903,698	2,940,174	2,893,860	2,934,078		(6,096)		(6,096)			(40,218)	(40,218)	11,594	1,016
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								2,940,174	2,893,860	2,934,078		(6,096)		(6,096)			(40,218)	(40,218)	11,594	1,016

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF NEW YORK NEW YORK, NY		0.010	62		172,873	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	62		172,873	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	62		172,873	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	62		172,873	XXX

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

1. January	3,439,019	4. April	4,351,502	7. July	459,466	10. October	2,966,338
2. February	2,176,147	5. May	138,157	8. August	237,165	11. November	27,046
3. March	282,619	6. June	291,469	9. September	447,550	12. December	172,873

Schedule E - Part 2 - Cash Equivalents Owned

N O N E

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	B	GA RSD BY O.C.G.A SEC 34-9-129			59,926	62,194
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	MA RSD FOR WC BY GEN LAWS CH 152 SEC 61 & 62			154,310	157,470
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	PLEDGED WITH THE STATE OF OHIO FOR THE BENEFIT OF ALL POLICYHOLDERS	507,892	516,488		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	507,892	516,488	214,236	219,664
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				