PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Dealers Assurance Company

NAIC Group Code 0315 (Current) 0000 (Prior) NAIC Company Code 16705 Employer's ID Number 34-6513705

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

Country of Domicile United States of America

Incorporated/Organized 08/02/1935 Commenced Business 08/02/1935

Statutory Home Office 41 South High Street Suite 1700 (Street and Number), Columbus, OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 15920 Addison Road (Street and Number)
Addison, TX, US 75001 (City or Town, State, Country and Zip Code), 800-282-8913 (Area Code) (Telephone Number)

Mail Address 15920 Addison Road (Street and Number or P.O. Box), Addison, TX, US 75001 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 15920 Addison Road (Street and Number)
Addison, TX, US 75001 (City or Town, State, Country and Zip Code), 800-282-8913 (Area Code) (Telephone Number)

Internet Website Address www.dealersassurance.com

Statutory Statement Contact Steven C. Barrett (Name), 800-282-8913 (Area Code) (Telephone Number)
Steven.Barrett@iaawg.com (E-mail Address), 972-813-0812 (FAX Number)

OFFICERS

President	Kristen Anne Gruber	Treasurer	Linda Marie Toy
Secretary	Maryann Elizabeth Norwood #	Assistant Secretary	Lisa Aileen Kirk

OTHER

Michael Lee Stickney, Managing Director	Kirk Alan Borchardt, Executive Vice President	Linda Marie Toy, Vice President
Joshua Robert Pedelty, Vice President		

DIRECTORS OR TRUSTEES

Warren Van Genderen	Michael Lee Stickney	Douglas Alexander Carrothers
Denis Yves Ricard	Marilyn Rose Froelich	Douglas Curtis Oksendahl
Shelby Land Peavy	Normand Pepin	Yvon Charest

State of Texas
County of McLennan 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 A. Gruber 02/11/2022 01:28 PM CST	Maryann Norwood 02/11/2022 01:29 PM CST	Linda Toy 02/11/2022 01:31 PM CST
Kristen Anne Gruber President	Maryann Elizabeth Norwood Secretary	Linda Marie Toy Treasurer

Subscribed and sworn to before me this
11th day of February, 2022
Jordan Benmeir 02/11/2022 01:33 PM CST

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.............

Online Notary Public. This notarial act involved the use of online audio/video communication technology.

KAG MN LT JB

1 6 7 0 5 2 0 2 1 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Dealers Assurance Company

NAIC Group Code 0315 (Current) 0000 (Prior) NAIC Company Code 16705 Employer's ID Number 34-6513705

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

Country of Domicile United States of America

Incorporated/Organized 08/02/1935 Commenced Business 08/02/1935

Statutory Home Office 41 South High Street Suite 1700 (Street and Number), Columbus, OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 15920 Addison Road (Street and Number)
Addison, TX, US 75001 (City or Town, State, Country and Zip Code), 800-282-8913 (Area Code) (Telephone Number)

Mail Address 15920 Addison Road (Street and Number or P.O. Box), Addison, TX, US 75001 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 15920 Addison Road (Street and Number)
Addison, TX, US 75001 (City or Town, State, Country and Zip Code), 800-282-8913 (Area Code) (Telephone Number)

Internet Website Address www.dealersassurance.com

Statutory Statement Contact Steven C. Barrett (Name), 800-282-8913 (Area Code) (Telephone Number)
Steven.Barrett@iaawg.com (E-mail Address), 972-813-0812 (FAX Number)

OFFICERS

President	Kristen Anne Gruber	Treasurer	Linda Marie Toy
Secretary	Maryann Elizabeth Norwood #	Assistant Secretary	Lisa Aileen Kirk

OTHER

Michael Lee Stickney, Managing Director	Kirk Alan Borchardt, Executive Vice President	Linda Marie Toy, Vice President
Joshua Robert Pedelty, Vice President		

DIRECTORS OR TRUSTEES

Warren Van Genderen	Michael Lee Stickney	Douglas Alexander Carrothers
Denis Yves Ricard	Marilyn Rose Froelich	Douglas Curtis Oksendahl
Shelby Land Peavy	Normand Pepin	Yvon Charest

State of Texas
County of McLennan 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 A. Gruber DIGITALLY SIGNED 02/11/2022 01:28 PM CST	Maryann Norwood DIGITALLY SIGNED 02/11/2022 01:29 PM CST	Linda Toy DIGITALLY SIGNED 02/11/2022 01:31 PM CST
Kristen Anne Gruber President	Maryann Elizabeth Norwood Secretary	Linda Marie Toy Treasurer

Subscribed and sworn to before me this
11th day of February, 2022
Jordan Benmeir DIGITALLY SIGNED 02/11/2022 01:33 PM CST

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.............

Online Notary Public. This notarial act involved the use of online audio/video communication technology.

KAG MN LT JB

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	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	26,785,303	9.570	26,785,303	0	26,785,303	9.570
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	983,227	0.351	983,227	0	983,227	0.351
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	7,499,350	2.679	7,499,350	0	7,499,350	2.679
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	22,247,262	7.948	22,247,262	0	22,247,262	7.948
1.06 Industrial and miscellaneous	146,340,031	52.284	146,340,031	0	146,340,031	52.284
1.07 Hybrid securities		0.000			0	0.000
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds	2,829,141	1.011	2,829,141	0	2,829,141	1.011
1.10 Unaffiliated Bank loans		0.000			0	0.000
1.11 Total long-term bonds	206,684,314	73.844	206,684,314	0	206,684,314	73.844
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,094,577	0.391	1,094,577	0	1,094,577	0.391
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	1,094,577	0.391	1,094,577	0	1,094,577	0.391
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	7,371,981	2.634	7,371,981	0	7,371,981	2.634
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds	6,427,377	2.296	6,427,377	0	6,427,377	2.296
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	13,799,358	4.930	13,799,358	0	13,799,358	4.930
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	176,498	0.063	176,498		176,498	0.063
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	176,498	0.063	176,498	0	176,498	0.063
5. Real estate (Schedule A):						
5.01 Properties occupied by company	3,692,244	1.319	3,692,244		3,692,244	1.319
5.02 Properties held for production of income	0	0.000	0		0	0.000
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	3,692,244	1.319	3,692,244	0	3,692,244	1.319
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	30,167,943	10.778	30,167,943		30,167,943	10.778
6.02 Cash equivalents (Schedule E, Part 2)	24,177,674	8.638	24,177,674		24,177,674	8.638
6.03 Short-term investments (Schedule DA)	100,237	0.036	100,237		100,237	0.036
6.04 Total cash, cash equivalents and short-term investments	54,445,853	19.452	54,445,854	0	54,445,854	19.452
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	279,892,844	100.000	279,892,844	0	279,892,844	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		3,818,465
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	126,220	
	8.2 Totals, Part 3, Column 9		126,220
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		3,692,245
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		3,692,245

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		195,590
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		19,092
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		176,498
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		176,498
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		176,498

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		174,308,237
2.	Cost of bonds and stocks acquired, Part 3, Column 7		113,198,847
3.	Accrual of discount		162,113
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	15,469	
	4.2. Part 2, Section 1, Column 15	41,686	
	4.3. Part 2, Section 2, Column 13	1,259,523	
	4.4. Part 4, Column 11	(636,498)	680,180
5.	Total gain (loss) on disposals, Part 4, Column 19		973,316
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		67,195,391
7.	Deduct amortization of premium		772,296
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		223,243
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		221,578,249
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		221,578,249

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	26,785,303	26,925,191	26,861,761	26,362,174
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	26,785,303	26,925,191	26,861,761	26,362,174
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	983,227	971,250	980,840	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	7,499,350	7,455,290	7,575,954	7,255,000
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	22,247,262	22,015,341	22,294,110	21,794,756
Industrial and Miscellaneous, SVO	8.	United States	129,808,788	131,566,053	129,923,153	125,349,253
Identified Funds, Unaffiliated Bank	9.	Canada	4,715,559	4,721,801	4,745,477	4,600,000
Loans and Hybrid Securities	10.	Other Countries	14,644,825	14,730,610	14,665,248	14,420,345
(unaffiliated)	11.	Totals	149,169,172	151,018,464	149,333,878	144,369,597
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	206,684,314	208,385,535	207,046,543	200,781,526
PREFERRED STOCKS	14.	United States	1,094,577	1,094,577	1,052,890	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	1,094,577	1,094,577	1,052,890	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	1,094,577	1,094,577	1,052,890	
COMMON STOCKS	20.	United States	13,406,192	13,406,192	11,009,570	
Industrial and Miscellaneous	21.	Canada	49,586	49,586	53,246	
(unaffiliated)	22.	Other Countries	343,580	343,580	179,835	
	23.	Totals	13,799,358	13,799,358	11,242,652	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	13,799,358	13,799,358	11,242,652	
	26.	Total Stocks	14,893,935	14,893,935	12,295,543	
	27.	Total Bonds and Stocks	221,578,248	223,279,470	219,342,086	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Dealers Assurance Company

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	4,381,561	17,266,940	5,237,038	0	0	XXX	26,885,540	13.0	29,089,217	17.6	26,885,540	0
1.2 NAIC 2						XXX	0	0.0		0.0		0
1.3 NAIC 3						XXX	0	0.0		0.0		0
1.4 NAIC 4						XXX	0	0.0		0.0		0
1.5 NAIC 5						XXX	0	0.0		0.0		0
1.6 NAIC 6						XXX	0	0.0		0.0		0
1.7 Totals	4,381,561	17,266,940	5,237,038	0	0	XXX	26,885,540	13.0	29,089,217	17.6	26,885,540	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		0
2.2 NAIC 2						XXX	0	0.0		0.0		0
2.3 NAIC 3						XXX	0	0.0		0.0		0
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	0	0.0		0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	983,227	0	0	XXX	983,227	0.5	2,096,850	1.3	983,227	0
3.2 NAIC 2						XXX	0	0.0		0.0		0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0		0.0		0
3.6 NAIC 6						XXX	0	0.0		0.0		0
3.7 Totals	0	0	983,227	0	0	XXX	983,227	0.5	2,096,850	1.3	983,227	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	203,785	2,458,192	4,837,374	0	0	XXX	7,499,350	3.6	6,008,316	3.6	7,499,350	0
4.2 NAIC 2						XXX	0	0.0		0.0		0
4.3 NAIC 3						XXX	0	0.0		0.0		0
4.4 NAIC 4						XXX	0	0.0		0.0		0
4.5 NAIC 5						XXX	0	0.0		0.0		0
4.6 NAIC 6						XXX	0	0.0		0.0		0
4.7 Totals	203,785	2,458,192	4,837,374	0	0	XXX	7,499,350	3.6	6,008,316	3.6	7,499,350	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,448,140	7,818,129	9,850,804	1,005,029	125,159	XXX	22,247,262	10.8	21,668,383	13.1	22,247,262	0
5.2 NAIC 2						XXX	0	0.0		0.0		0
5.3 NAIC 3						XXX	0	0.0		0.0		0
5.4 NAIC 4						XXX	0	0.0		0.0		0
5.5 NAIC 5						XXX	0	0.0		0.0		0
5.6 NAIC 6						XXX	0	0.0		0.0		0
5.7 Totals	3,448,140	7,818,129	9,850,804	1,005,029	125,159	XXX	22,247,262	10.8	21,668,383	13.1	22,247,262	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	8,997,071	55,186,447	24,466,944	4,394,656	12,486	XXX	93,057,604	45.0	68,089,467	41.2	63,614,207	29,443,396
6.2 NAIC 2	1,698,225	21,862,133	27,295,968	1,932,821	0	XXX	52,789,146	25.5	35,252,489	21.3	43,432,470	9,356,677
6.3 NAIC 3	0	493,281	0	0	0	XXX	493,281	0.2	1,189,747	0.7	493,281	0
6.4 NAIC 4						XXX	0	0.0		0.0		0
6.5 NAIC 5						XXX	0	0.0		0.0		0
6.6 NAIC 6						XXX	0	0.0		0.0		0
6.7 Totals	10,695,296	77,541,861	51,762,912	6,327,477	12,486	XXX	146,340,031	70.8	104,531,703	63.3	107,539,958	38,800,073
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		0
7.2 NAIC 2						XXX	0	0.0		0.0		0
7.3 NAIC 3						XXX	0	0.0		0.0		0
7.4 NAIC 4						XXX	0	0.0		0.0		0
7.5 NAIC 5						XXX	0	0.0		0.0		0
7.6 NAIC 6						XXX	0	0.0		0.0		0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	0	0.0		0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	2,177,975	2,177,975	1.1	1,365,607	0.8	2,177,975	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	651,166	651,166	0.3	490,442	0.3	651,166	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	2,829,141	2,829,141	1.4	1,856,049	1.1	2,829,141	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0		0.0		0
10.2 NAIC 2						XXX	0	0.0		0.0		0
10.3 NAIC 3						XXX	0	0.0		0.0		0
10.4 NAIC 4						XXX	0	0.0		0.0		0
10.5 NAIC 5						XXX	0	0.0		0.0		0
10.6 NAIC 6						XXX	0	0.0		0.0		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 17,030,557	82,729,708	45,375,387	5,399,685	137,645	2,177,975	152,850,957	73.9	XXX	XXX	123,407,561	29,443,396
11.2 NAIC 2	(d) 1,698,225	21,862,133	27,295,968	1,932,821	0	651,166	53,440,312	25.8	XXX	XXX	44,083,636	9,356,677
11.3 NAIC 3	(d) 0	493,281	0	0	0	0	493,281	0.2	XXX	XXX	493,281	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	18,728,782	105,085,122	72,671,355	7,332,506	137,645	2,829,141	(b) 206,784,550	100.0	XXX	XXX	167,984,478	38,800,073
11.8 Line 11.7 as a % of Col. 7	9.1	50.8	35.1	3.5	0.1	1.4	100.0	XXX	XXX	XXX	81.2	18.8
12. Total Bonds Prior Year												
12.1 NAIC 1	20,092,509	65,876,355	38,527,960	2,417,946	37,463	1,365,607	XXX	XXX	128,317,841	77.7	112,983,484	15,334,356
12.2 NAIC 2	2,785,364	18,693,263	13,566,273	207,588	0	490,442	XXX	XXX	35,742,931	21.6	30,936,169	4,806,762
12.3 NAIC 3	0	488,497	701,250	0	0	0	XXX	XXX	1,189,747	0.7	1,189,747	0
12.4 NAIC 4							XXX	XXX	0	0.0		0
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		0
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		0
12.7 Totals	22,877,873	85,058,115	52,795,483	2,625,535	37,463	1,856,049	XXX	XXX	(b) 165,250,519	100.0	145,109,400	20,141,119
12.8 Line 12.7 as a % of Col. 9	13.8	51.5	31.9	1.6	0.0	1.1	XXX	XXX	100.0	XXX	87.8	12.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	14,918,002	62,292,655	39,459,450	4,434,320	125,159	2,177,975	123,407,561	59.7	112,983,484	68.4	123,407,561	XXX
13.2 NAIC 2	1,698,225	18,396,281	22,157,477	1,180,487	0	651,166	44,083,636	21.3	30,936,169	18.7	44,083,636	XXX
13.3 NAIC 3	0	493,281	0	0	0	0	493,281	0.2	1,189,747	0.7	493,281	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	16,616,227	81,182,217	61,616,927	5,614,807	125,159	2,829,141	167,984,478	81.2	145,109,400	87.8	167,984,478	XXX
13.8 Line 13.7 as a % of Col. 7	9.9	48.3	36.7	3.3	0.1	1.7	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.0	39.3	29.8	2.7	0.1	1.4	81.2	XXX	XXX	XXX	81.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	2,112,555	20,437,053	5,915,937	965,365	12,486	0	29,443,396	14.2	15,334,356	9.3	XXX	29,443,396
14.2 NAIC 2	0	3,465,852	5,138,491	752,333	0	0	9,356,677	4.5	4,806,762	2.9	XXX	9,356,677
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	2,112,555	23,902,905	11,054,428	1,717,699	12,486	0	38,800,073	18.8	20,141,119	12.2	XXX	38,800,073
14.8 Line 14.7 as a % of Col. 7	5.4	61.6	28.5	4.4	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	1.0	11.6	5.3	0.8	0.0	0.0	18.8	XXX	XXX	XXX	XXX	18.8

(a) Includes $ 38,800,073 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 741,463 current year of bonds with Z designations and $ 372,483 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 $ 100,237 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 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	4,381,561	17,266,940	5,237,038	0	0	XXX	26,885,540	13.0	29,089,217	17.6	26,885,540	0
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
1.05 Totals	4,381,561	17,266,940	5,237,038	0	0	XXX	26,885,540	13.0	29,089,217	17.6	26,885,540	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0		0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	983,227	0	0	XXX	983,227	0.5	2,096,850	1.3	983,227	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
3.05 Totals	0	0	983,227	0	0	XXX	983,227	0.5	2,096,850	1.3	983,227	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	203,785	2,458,192	4,837,374	0	0	XXX	7,499,350	3.6	6,008,316	3.6	7,499,350	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
4.05 Totals	203,785	2,458,192	4,837,374	0	0	XXX	7,499,350	3.6	6,008,316	3.6	7,499,350	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	660,000	1,830,341	7,112,749	0	0	XXX	9,603,090	4.6	7,515,379	4.5	9,603,090	0
5.02 Residential Mortgage-Backed Securities	2,788,140	5,987,788	2,738,055	1,005,029	125,159	XXX	12,644,172	6.1	14,153,005	8.6	12,644,172	0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
5.05 Totals	3,448,140	7,818,129	9,850,804	1,005,029	125,159	XXX	22,247,261	10.8	21,668,383	13.1	22,247,262	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	3,184,403	63,336,573	47,161,643	5,179,431	0	XXX	118,862,051	57.5	94,335,266	57.1	92,154,700	26,707,351
6.02 Residential Mortgage-Backed Securities	1,028,600	3,146,858	837,924	320,365	12,486	XXX	5,346,233	2.6		0.0	0	5,346,233
6.03 Commercial Mortgage-Backed Securities	1,921,507	2,619,819	1,572,126	0	0	XXX	6,113,452	3.0		0.0	6,113,452	0
6.04 Other Loan-Backed and Structured Securities	4,560,785	8,438,611	2,191,220	827,680	0	XXX	16,018,296	7.7	10,196,436	6.2	9,271,807	6,746,489
6.05 Totals	10,695,296	77,541,861	51,762,912	6,327,477	12,486	XXX	146,340,031	70.8	104,531,703	63.3	107,539,958	38,800,073
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0		0.0		0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0		0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	2,829,141	2,829,141	1.4	1,856,049	1.1	2,829,141	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	8,429,749	84,892,047	65,332,030	5,179,431	0	XXX	163,833,258	79.2	XXX	XXX	137,125,907	26,707,351
11.02 Residential Mortgage-Backed Securities	3,816,740	9,134,646	3,575,979	1,325,394	137,645	XXX	17,990,404	8.7	XXX	XXX	12,644,172	5,346,233
11.03 Commercial Mortgage-Backed Securities	1,921,507	2,619,819	1,572,126	0	0	XXX	6,113,452	3.0	XXX	XXX	6,113,452	0
11.04 Other Loan-Backed and Structured Securities	4,560,785	8,438,611	2,191,220	827,680	0	XXX	16,018,296	7.7	XXX	XXX	9,271,807	6,746,489
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	2,829,141	2,829,141	1.4	XXX	XXX	2,829,141	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	18,728,782	105,085,122	72,671,355	7,332,506	137,645	2,829,141	206,784,550	100.0	XXX	XXX	167,984,478	38,800,073
11.09 Line 11.08 as a % of Col. 7	9.1	50.8	35.1	3.5	0.1	1.4	100.0	XXX	XXX	XXX	81.2	18.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	19,130,978	70,587,609	48,575,655	750,786	0	XXX	XXX	XXX	139,045,028	84.1	122,791,170	16,253,859
12.02 Residential Mortgage-Backed Securities	1,812,744	7,947,603	3,334,892	1,020,303	37,463	XXX	XXX	XXX	14,153,005	8.6	14,153,005	0
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		0
12.04 Other Loan-Backed and Structured Securities	1,934,151	6,522,903	884,936	854,446	0	XXX	XXX	XXX	10,196,436	6.2	6,309,177	3,887,260
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	1,856,049	XXX	XXX	1,856,049	1.1	1,856,049	0
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.08 Totals	22,877,873	85,058,115	52,795,483	2,625,535	37,463	1,856,049	XXX	XXX	165,250,519	100.0	145,109,400	20,141,119
12.09 Line 12.08 as a % of Col. 9	13.8	51.5	31.9	1.6	0.0	1.1	XXX	XXX	100.0	XXX	87.8	12.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	8,429,749	68,523,854	56,390,206	3,782,098	0	XXX	137,125,907	66.3	122,791,170	74.3	137,125,907	XXX
13.02 Residential Mortgage-Backed Securities	2,788,140	5,987,788	2,738,055	1,005,029	125,159	XXX	12,644,172	6.1	14,153,005	8.6	12,644,172	XXX
13.03 Commercial Mortgage-Backed Securities	1,921,507	2,619,819	1,572,126	0	0	XXX	6,113,452	3.0	0	0.0	6,113,452	XXX
13.04 Other Loan-Backed and Structured Securities	3,476,830	4,050,757	916,540	827,680	0	XXX	9,271,807	4.5	6,309,177	3.8	9,271,807	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	2,829,141	2,829,141	1.4	1,856,049	1.1	2,829,141	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	16,616,227	81,182,217	61,616,927	5,614,807	125,159	2,829,141	167,984,478	81.2	145,109,400	87.8	167,984,478	XXX
13.09 Line 13.08 as a % of Col. 7	9.9	48.3	36.7	3.3	0.1	1.7	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.0	39.3	29.8	2.7	0.1	1.4	81.2	XXX	XXX	XXX	81.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	16,368,193	8,941,825	1,397,333	0	XXX	26,707,351	12.9	16,253,859	9.8	XXX	26,707,351
14.02 Residential Mortgage-Backed Securities	1,028,600	3,146,858	837,924	320,365	12,486	XXX	5,346,233	2.6	0	0.0	XXX	5,346,233
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	1,083,956	4,387,854	1,274,680	0	0	XXX	6,746,489	3.3	3,887,260	2.4	XXX	6,746,489
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	2,112,555	23,902,905	11,054,428	1,717,699	12,486	0	38,800,073	18.8	20,141,119	12.2	XXX	38,800,073
14.09 Line 14.08 as a % of Col. 7	5.4	61.6	28.5	4.4	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	1.0	11.6	5.3	0.8	0.0	0.0	18.8	XXX	XXX	XXX	XXX	18.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	303,574	303,574	0	0	0
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	200,000	200,000	0	0	0
7. Deduct amortization of premium	3,337	3,337	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	100,237	100,237	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	100,237	100,237	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,971,794	0	1,971,794	0
2. Cost of cash equivalents acquired	114,777,629	0	114,777,629	0
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	92,571,750	0	92,571,750	0
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,177,674	0	24,177,674	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	24,177,674	0	24,177,674	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Addison Office Building		Addison	TX	06/10/2016	11/05/2015	3,093,433		3,692,244		126,220			(126,220)		285,441	
0299999. Property occupied by the reporting entity - Administrative						3,093,433	0	3,692,244	0	126,220	0	0	(126,220)	0	285,441	0
0399999. Total Property occupied by the reporting entity						3,093,433	0	3,692,244	0	126,220	0	0	(126,220)	0	285,441	0
0699999 - Totals						3,093,433	0	3,692,244	0	126,220	0	0	(126,220)	0	285,441	0

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

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
DAC002		Mokena	IL		08/21/2014	4.000	176,498						625,000	08/20/2014
0399999. Mortgages in good standing - Residential mortgages-all other							176,498	0	0	0	0	0	625,000	XXX
0899999. Total Mortgages in good standing							176,498	0	0	0	0	0	625,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							176,498	0	0	0	0	0	625,000	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
DAC002	Mokena	IL		08/21/2014		19,092					0			19,092			0
0299999. Mortgages with partial repayments						19,092	0	0	0	0	0	0	0	19,092	0	0	0
0599999 - Totals						19,092	0	0	0	0	0	0	0	19,092	0	0	0

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

NONE

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

NONE

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

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-3F-5	UNITED STATES TREASURY				1.A	456,574	105.0469	472,711	450,000	457,649	0	(479)	0	0	2.250	1.928	MN	1,315	9,000	10/22/2021	11/15/2027
912828-3U-2	UNITED STATES TREASURY				1.A	3,342,466	102.0625	3,444,609	3,375,000	3,367,506	0	6,758	0	0	2.375	2.585	JJ	33,544	80,156	03/28/2018	01/31/2023
912828-3U-2	UNITED STATES TREASURY	SD			1.A	762,511	102.0625	785,881	770,000	768,297	0	1,538	0	0	2.375	2.584	JJ	7,653	18,288	02/02/2018	01/31/2023
912828-3Z-1	UNITED STATES TREASURY				1.A	495,988	105.4063	474,328	450,000	484,301	0	(9,415)	0	0	2.750	0.323	FA	4,205	11,000	08/17/2021	02/28/2025
912828-4A-5	UNITED STATES TREASURY	SD			1.A	991,800	102.4688	1,024,688	1,000,000	997,947	0	1,719	0	0	2.625	2.806	FA	8,919	26,250	04/24/2018	02/28/2023
912828-4N-7	UNITED STATES TREASURY				1.A	428,621	109.0156	436,063	400,000	424,253	0	(2,692)	0	0	2.875	1.846	MN	1,493	9,703	12/14/2021	05/15/2028
912828-4U-1	UNITED STATES TREASURY				1.A	989,808	103.0313	1,030,313	1,000,000	996,749	0	2,096	0	0	2.625	2.848	JD	73	26,250	07/31/2018	06/30/2023
912828-6B-1	UNITED STATES TREASURY	SD			1.A	454,461	108.1719	443,505	410,000	452,545	0	(1,916)	0	0	2.625	1.106	FA	4,065	0	08/30/2021	02/15/2029
912828-6N-5	UNITED STATES TREASURY				1.A	129,366	106.6250	146,127	137,048	138,241	7,995	(522)	0	0	0.500	0.088	AO	147	664	08/21/2019	04/15/2024
912828-6T-2	UNITED STATES TREASURY				1.A	366,355	106.6563	373,297	350,000	363,952	0	(1,309)	0	0	2.375	1.794	MN	1,079	7,719	10/22/2021	05/15/2029
912828-7D-6	UNITED STATES TREASURY				1.A	127,964	112.0469	151,405	135,126	137,261	7,883	(283)	0	0	0.250	0.024	JJ	156	323	08/21/2019	07/15/2029
912828-D5-6	UNITED STATES TREASURY				1.A	474,733	103.8438	467,297	450,000	466,726	0	(4,835)	0	0	2.375	0.930	FA	4,037	7,125	08/17/2021	08/15/2024
912828-G3-8	UNITED STATES TREASURY				1.A	953,262	103.6875	985,031	950,000	955,569	0	(968)	0	0	2.250	2.028	MN	2,775	20,250	08/06/2021	11/15/2024
912828-M4-9	UNITED STATES TREASURY				1.A	453,615	101.2500	455,625	450,000	452,597	0	(2,307)	0	0	1.875	1.172	AO	1,445	7,500	06/23/2021	10/31/2022
912828-M5-6	UNITED STATES TREASURY				1.A	477,127	104.2031	468,914	450,000	471,007	0	(4,257)	0	0	2.250	1.014	MN	1,315	9,000	09/17/2021	11/15/2025
912828-P4-6	UNITED STATES TREASURY				1.A	477,369	101.7656	457,945	450,000	471,621	0	(4,602)	0	0	1.625	0.447	FA	2,762	5,688	09/17/2021	02/15/2026
912828-SF-8	UNITED STATES TREASURY				1.A	354,529	100.2188	350,766	350,000	350,264	0	(2,152)	0	0	2.000	1.382	FA	2,644	7,000	06/25/2020	02/15/2022
912828-T9-1	UNITED STATES TREASURY				1.A	524,219	101.6875	508,438	500,000	513,674	0	(7,464)	0	0	1.625	0.127	AO	1,392	8,125	07/31/2020	10/31/2023
912828-U2-4	UNITED STATES TREASURY				1.A	451,291	103.5156	465,820	450,000	453,619	0	(123)	0	0	2.000	1.811	MN	1,169	8,000	10/22/2021	11/15/2026
912828-U5-7	UNITED STATES TREASURY				1.A	464,212	102.6719	462,023	450,000	459,023	0	(3,830)	0	0	2.125	1.059	MN	841	8,500	06/23/2021	11/30/2023
912828-V7-2	UNITED STATES TREASURY	SD			1.A	833,248	100.1250	836,044	835,000	834,960	0	481	0	0	1.875	1.934	JJ	6,552	15,656	12/12/2017	01/31/2022
912828-V7-2	UNITED STATES TREASURY				1.A	24,759	100.1250	25,031	25,000	24,995	0	60	0	0	1.875	2.120	JJ	196	469	12/12/2017	01/31/2022
912828-VB-3	UNITED STATES TREASURY				1.A	450,808	101.6406	457,383	450,000	452,962	0	(1,402)	0	0	1.750	1.260	MN	1,022	7,875	05/12/2021	05/15/2023
912828-VS-6	UNITED STATES TREASURY	SD			1.A	512,578	102.9844	514,922	500,000	503,371	0	(2,024)	0	0	2.500	2.075	FA	4,721	12,500	04/13/2017	08/15/2023
912828-WJ-5	UNITED STATES TREASURY				1.A	476,888	103.8750	467,438	450,000	465,929	0	(5,536)	0	0	2.500	0.978	MN	1,461	10,000	08/06/2021	05/15/2024
912828-X8-8	UNITED STATES TREASURY	SD			1.A	375,234	105.5977	374,862	355,000	369,512	0	(2,570)	0	0	2.375	1.578	MN	1,095	8,431	10/01/2019	05/15/2027
912828-X8-8	UNITED STATES TREASURY				1.A	499,174	105.5938	475,172	450,000	490,817	0	(6,653)	0	0	2.375	0.651	MN	1,388	9,500	10/22/2021	05/15/2027
912828-XB-1	UNITED STATES TREASURY				1.A	459,821	103.5469	465,961	450,000	459,972	0	(1,808)	0	0	2.125	1.438	MN	1,242	8,500	08/06/2021	05/15/2025
912828-XW-5	UNITED STATES TREASURY				1.A	462,512	100.7500	453,375	450,000	453,461	0	(6,345)	0	0	1.750	0.202	JD	22	7,875	05/12/2021	06/30/2022
912828-Y9-5	UNITED STATES TREASURY				1.A	471,969	102.8906	463,008	450,000	469,653	0	(2,316)	0	0	1.875	0.900	JJ	3,531	3,281	09/17/2021	07/31/2026
912828-YS-3	UNITED STATES TREASURY				1.A	372,783	102.5938	359,078	350,000	369,160	0	(2,192)	0	0	1.750	1.018	MN	795	5,250	10/22/2021	11/15/2029
912828-YW-4	UNITED STATES TREASURY				1.A	1,029,730	101.1719	1,011,719	1,000,000	1,014,317	0	(15,001)	0	0	1.625	0.122	JD	759	16,250	12/21/2020	12/15/2022
912828-Z2-9	UNITED STATES TREASURY				1.A	258,585	101.0938	252,734	250,000	253,267	0	(3,139)	0	0	1.500	0.239	JJ	1,732	3,750	04/20/2020	01/15/2023
912828-Z7-8	UNITED STATES TREASURY				1.A	458,005	101.1719	455,273	450,000	457,813	0	(192)	0	0	1.500	1.147	JJ	2,825	0	12/14/2021	01/31/2027
912828-Z8-6	UNITED STATES TREASURY				1.A	462,824	101.0469	454,711	450,000	455,882	0	(4,665)	0	0	1.375	0.208	FA	2,337	5,500	06/23/2021	02/15/2023
912828-Z9-4	UNITED STATES TREASURY				1.A	578,973	100.6406	578,684	575,000	578,947	0	(26)	0	0	1.500	1.410	FA	3,258	0	12/14/2021	02/15/2030
912828-ZC-7	UNITED STATES TREASURY				1.A	1,930,436	100.3906	1,907,422	1,900,000	1,928,171	0	(2,265)	0	0	1.125	0.650	FA	7,263	0	09/29/2021	02/28/2025
912828-ZC-7	UNITED STATES TREASURY	SD			1.A	628,661	100.3906	622,422	620,000	628,049	0	(612)	0	0	1.125	0.709	FA	2,370	0	12/01/2021	02/28/2025
912828-ZD-5	UNITED STATES TREASURY				1.A	454,131	100.0156	450,070	450,000	451,955	0	(1,625)	0	0	0.500	0.138	MS	671	2,250	08/28/2020	03/15/2023
912828-ZF-0	UNITED STATES TREASURY	SD			1.A	655,156	98.3594	639,336	650,000	653,450	0	(1,056)	0	0	0.500	0.335	MS	830	3,250	05/20/2020	03/31/2025
912828-ZG-8	UNITED STATES TREASURY				1.A	1,153,732	100.0625	1,150,719	1,150,000	1,150,730	0	(2,986)	0	0	0.375	0.115	MS	1,102	4,313	12/29/2020	03/31/2022
912828-ZQ-6	UNITED STATES TREASURY				1.A	295,412	93.6094	280,828	300,000	295,777	0	305	0	0	0.625	0.796	MN	243	1,719	06/23/2021	05/15/2030
91282C-CB-5	UNITED STATES TREASURY				1.A	308,875	101.4063	304,219	300,000	308,547	0	(328)	0	0	1.625	1.301	MN	633	2,438	09/17/2021	05/15/2031
91282C-CH-2	UNITED STATES TREASURY				1.A	531,193	99.0469	519,996	525,000	530,806	0	(388)	0	0	1.250	1.073	JD	18	3,281	07/16/2021	06/30/2028
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						26,861,761	XXX	26,925,191	26,362,174	26,785,303	15,878	(97,325)	0	0	XXX	XXX	XXX	127,092	402,627	XXX	XXX
0599999. Total - U.S. Government Bonds						26,861,761	XXX	26,925,191	26,362,174	26,785,303	15,878	(97,325)	0	0	XXX	XXX	XXX	127,092	402,627	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
419792-YU-4	HAWAII ST			1	1.C FE	980,840	97.1250	971,250	1,000,000	983,227	0	2,072	0	0	1.295	1.530	FA	5,396	12,554	11/04/2020	08/01/2029
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						980,840	XXX	971,250	1,000,000	983,227	0	2,072	0	0	XXX	XXX	XXX	5,396	12,554	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						980,840	XXX	971,250	1,000,000	983,227	0	2,072	0	0	XXX	XXX	XXX	5,396	12,554	XXX	XXX

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
023051-YE-9	AMARILLO TEX INDPT SCH DIST				1.A FE	700,000	97.3500	681,450	700,000	700,000	0	0	0	0	1.177	1.177	FA	3,433	6,568	09/16/2020	02/01/2028
052397-GW-0	AUSTIN TEX				1.B FE	226,856	103.0360	206,072	200,000	203,785	0	(5,615)	0	0	5.000	2.108	MS	3,333	10,000	08/30/2017	09/01/2022
179093-KT-5	CLACKAMAS CNTY ORE SCH DIST NO 12 NORTH				1.B FE	1,000,000	98.1040	981,040	1,000,000	1,000,000	0	0	0	0	1.061	1.061	JD	472	10,610	09/11/2020	06/15/2027
232769-JX-8	CYPRESS-FAIRBANKS TEX INDPT SCH DIST				1.A FE	885,898	117.7650	871,461	740,000	880,557	0	(5,342)	0	0	5.000	1.169	FA	7,400	0	09/22/2021	02/15/2027
409558-6S-7	HAMPTON VA				1.B FE	1,096,130	108.7810	1,087,810	1,000,000	1,058,192	0	(17,619)	0	0	4.000	2.089	MS	13,333	40,000	10/24/2019	03/01/2025
534366-CX-5	LINCOLN NEB WEST HAYMARKET JT PUB AGY				1.B FE	1,052,070	103.6520	1,036,520	1,000,000	1,041,817	0	(5,612)	0	0	2.375	1.734	JD	1,056	23,750	02/26/2020	12/15/2028
652233-MP-9	NEWPORT NEWS VA			1	1.B FE	585,000	98.3700	575,465	585,000	585,000	0	0	0	0	1.305	1.305	FA	3,181	2,990	02/25/2021	02/01/2027
652233-MQ-7	NEWPORT NEWS VA			1	1.B FE	630,000	99.4630	626,617	630,000	630,000	0	0	0	0	1.455	1.455	FA	3,819	3,590	02/25/2021	02/01/2028
79623P-ER-2	SAN ANTONIO TEX				1.A FE	1,400,000	99.2040	1,388,856	1,400,000	1,400,000	0	0	0	0	1.095	1.095	FA	6,388	15,969	07/01/2020	02/01/2026
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						7,575,954	XXX	7,455,290	7,255,000	7,499,350	0	(34,188)	0	0	XXX	XXX	XXX	42,415	113,477	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						7,575,954	XXX	7,455,290	7,255,000	7,499,350	0	(34,188)	0	0	XXX	XXX	XXX	42,415	113,477	XXX	XXX
010609-GG-4	ALABAMA ST PUB SCH & COLLEGE AUTH				1.B FE	600,000	97.6470	585,882	600,000	600,000	0	0	0	0	1.894	1.894	JD	947	12,216	10/23/2020	06/01/2030
235036-6P-0	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	709,051	99.9380	699,566	700,000	707,456	0	(1,212)	0	0	1.749	1.557	MN	2,041	12,243	09/03/2020	11/01/2027
249182-PR-1	DENVER COLO CITY & CNTY ARPT REV			1	1.E FE	1,609,422	100.4890	1,607,824	1,600,000	1,608,809	0	(612)	0	0	2.137	2.061	MN	4,369	27,504	05/25/2021	11/15/2029
438701-Z5-6	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1.C FE	400,000	97.2300	388,920	400,000	400,000	0	0	0	0	1.623	1.623	JJ	3,246	3,282	12/16/2020	07/01/2031
57421F-AE-7	MARYLAND ST DEPT TRANSN SPL TRANSN PROJ				1.F FE	700,000	97.9980	685,986	700,000	700,000	0	0	0	0	1.253	1.253	FA	3,655	3,801	02/11/2021	08/01/2027
60636U-JQ-3	MISSOURI ST ENVIRONMENTAL IMPT & ENERGY				1.A FE	200,000	99.2320	198,464	200,000	200,000	0	0	0	0	0.704	0.704	JJ	704	814	11/12/2020	01/01/2024
64990F-D6-8	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	485,000	99.9790	484,898	485,000	485,000	0	0	0	0	1.538	1.538	MS	3,895	0	06/16/2021	03/15/2027
650035-4W-5	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	670,494	106.4520	638,712	600,000	657,055	0	(13,293)	0	0	3.170	0.861	MS	5,600	19,020	12/22/2020	03/15/2026
681810-NJ-2	OMAHA NEB SAN SEW REV				1.C FE	230,000	98.2600	225,998	230,000	230,000	0	0	0	0	1.235	1.235	AO	710	2,572	10/15/2020	04/01/2027
68607D-VC-6	OREGON ST DEPT TRANSN HWY USER TAX REV			1	1.B FE	675,000	97.2070	656,147	675,000	675,000	0	0	0	0	0.934	0.934	MN	806	6,305	09/11/2020	11/15/2026
759136-VF-8	REGIONAL TRANSN DIST COLO SALES TAX REV			1	1.C FE	500,000	97.0560	485,280	500,000	500,000	0	0	0	0	1.329	1.329	MN	1,108	4,245	02/19/2021	11/01/2028
765433-LT-2	RICHMOND VA PUB UTIL REV				1.C FE	675,000	104.7680	707,184	675,000	675,000	0	0	0	0	2.445	2.445	JJ	7,610	16,504	04/08/2020	01/15/2028
88213A-LS-2	TEXAS A & M UNIV REVS			1	1.A FE	660,000	100.8280	665,465	660,000	660,000	0	0	0	0	2.464	2.464	MN	2,078	16,262	11/30/2017	05/15/2022
977100-DC-7	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	297,351	104.1260	312,378	300,000	298,287	0	370	0	0	2.383	2.523	MN	1,192	7,149	06/05/2019	05/01/2026
977100-GZ-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	1,064,935	103.2690	1,032,690	1,000,000	1,056,483	0	(8,234)	0	0	2.196	1.102	MN	3,660	16,470	06/08/2021	05/01/2027
977100-HC-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	150,000	104.9930	157,490	150,000	150,000	0	0	0	0	2.399	2.399	MN	600	3,599	01/29/2020	05/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						9,626,253	XXX	9,532,884	9,475,000	9,603,090	0	(22,981)	0	0	XXX	XXX	XXX	42,219	151,985	XXX	XXX
3132DV-3Z-6	FH SD8016 - RMBS			4	1.A	404,258	103.6964	413,451	398,713	408,134	0	3,445	0	0	3.000	2.351	MON	997	11,961	09/26/2019	10/01/2049
3132XC-RY-3	FH G67703 - RMBS			4	1.A	399,193	108.6840	439,908	404,759	400,294	0	41	0	0	3.500	3.913	MON	1,181	14,167	11/29/2018	04/01/2047
31335B-XF-8	FH G61578 - RMBS			4	1.A	173,992	107.5615	180,983	168,260	177,109	0	1,994	0	0	4.500	2.895	MON	631	7,572	12/11/2018	08/01/2048
3133L8-CR-4	FH RC1880 - RMBS			4	1.A	1,816,163	100.3877	1,771,714	1,764,872	1,813,550	0	(2,613)	0	0	1.500	0.871	MON	2,206	22,061	02/11/2021	03/01/2036
3137F3-X4-1	FHR 4764 XV - CMO/RMBS			4	1.A	154,100	100.3001	154,514	154,052	153,858	0	(101)	0	0	3.500	3.459	MON	449	5,392	11/28/2018	03/15/2031
31397S-5N-0	FNR 2011-43 B - CMO/RMBS			4	1.A	326,471	105.2507	344,151	326,982	326,409	0	7	0	0	3.500	3.506	MON	954	11,444	11/28/2018	05/25/2031
3140J9-CT-6	FN BM4581 - RMBS			4	1.A	357,660	108.9035	381,400	350,218	357,831	0	977	0	0	4.000	3.212	MON	1,167	14,009	11/29/2018	09/01/2033
3140QG-AJ-6	FN CA8108 - RMBS			4	1.A	1,397,070	99.8460	1,342,074	1,344,144	1,390,792	0	(6,344)	0	0	2.000	1.211	MON	2,240	26,883	12/22/2020	12/01/2050
3140X7-7H-6	FN FM4495 - RMBS			4	1.A	939,214	100.0929	902,708	901,870	934,913	0	(4,166)	0	0	2.000	1.155	MON	1,503	18,037	12/15/2020	10/01/2050
3140X8-6N-2	FN FM5376 - RMBS			4	1.A	1,608,820	102.5035	1,575,257	1,536,783	1,597,523	0	(11,534)	0	0	2.000	0.727	MON	2,561	30,736	12/22/2020	01/01/2036
31418D-Q4-7	FN MA4074 - RMBS			4	1.A	1,296,868	102.4772	1,283,472	1,252,445	1,301,371	0	5,648	0	0	2.000	1.026	MON	2,087	25,049	06/29/2020	07/01/2035
31418D-U4-2	FN MA4202 - RMBS			4	1.A	1,341,213	99.7527	1,315,492	1,318,753	1,337,386	0	(3,371)	0	0	1.500	1.060	MON	1,648	19,781	11/12/2020	12/01/2040
31418D-U8-3	FN MA4206 - RMBS			4	1.A	1,061,719	102.4843	1,045,695	1,020,347	1,054,477	0	(6,439)	0	0	2.000	0.874	MON	1,701	20,407	11/18/2020	12/01/2035
31418D-VB-5	FN MA4209 - RMBS			4	1.A	1,391,117	96.6666	1,331,638	1,377,556	1,390,524	0	(321)	0	0	1.500	1.368	MON	1,722	20,663	11/12/2020	12/01/2050
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						12,667,857	XXX	12,482,457	12,319,756	12,644,172	0	(22,777)	0	0	XXX	XXX	XXX	21,048	248,162	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						22,294,110	XXX	22,015,341	21,794,756	22,247,262	0	(45,758)	0	0	XXX	XXX	XXX	63,267	400,147	XXX	XXX
00037B-AB-8	ABB FINANCE (USA) INC			1	1.G FE	226,889	100.8163	226,837	225,000	225,097	0	(273)	0	0	2.875	2.751	MN	952	6,469	11/02/2015	05/08/2022
002824-BB-5	ABBOTT LABORATORIES			1,2	1.F FE	549,270	105.0409	525,205	500,000	536,520	0	(12,275)	0	0	2.950	0.456	MS	4,343	14,750	12/16/2020	03/15/2025
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	775,798	106.0890	795,668	750,000	772,702	0	(7,474)	0	0	3.600	2.527	MN	3,525	27,000	12/16/2020	05/14/2025
00774M-AW-5	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	1,011,260	101.0422	1,010,422	1,000,000	1,010,996	0	(264)	0	0	3.000	2.818	AO	5,167	0	10/22/2021	10/29/2028
00913R-AC-0	AIR LIQUIDE FINANCE SA		C	1,2	1.G FE	720,930	101.7897	763,423	750,000	738,598	0	6,300	0	0	2.250	3.158	MS	4,406	16,875	02/12/2019	09/27/2023
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	1,043,480	101.0634	1,010,634	1,000,000	1,042,106	0	(1,374)	0	0	2.690	2.180	MN	2,690	13,450	08/27/2021	05/25/2031

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
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	512,090	106.0288	530,144	500,000	508,746	0	(1,414)	0	0	3.200	2.861	MN	2,133	16,000	07/26/2019	11/13/2027
025816-BR-9	AMERICAN EXPRESS CO			2	1.G FE	488,750	104.7491	523,746	500,000	494,149	0	1,939	0	0	3.000	3.438	AO	2,542	15,000	02/19/2019	10/30/2024
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	552,045	108.1818	540,909	500,000	550,170	0	(1,875)	0	0	3.400	2.070	JD	47	8,500	08/27/2021	06/30/2030
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC			1,2	2.A FE	552,045	108.1818	540,909	500,000	550,170	0	(1,875)	0	0	3.400	2.070	JD	47	8,500	08/27/2021	06/30/2030
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	529,915	105.7931	528,966	500,000	517,005	0	(5,591)	0	0	3.400	2.189	MS	5,667	17,000	08/27/2019	03/01/2025
03115A-AA-1	AMFAM HOLDINGS INC			1,2	2.B FE	1,097,089	102.0197	1,122,217	1,100,000	1,097,281	0	192	0	0	2.805	2.835	MS	9,428	15,428	03/26/2021	03/11/2031
032654-AU-9	ANALOG DEVICES INC			1,2	1.G FE	1,000,023	99.4589	994,589	1,000,000	1,000,021	0	(1)	0	0	1.700	1.700	AO	4,061	0	09/29/2021	10/01/2028
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.B FE	587,418	107.6682	646,009	600,000	592,826	0	1,588	0	0	3.650	3.970	FA	9,125	21,900	06/06/2018	02/01/2026
036752-AC-7	ANTHEM INC			1,2	2.B FE	386,760	105.5415	422,166	400,000	393,651	0	2,018	0	0	3.350	3.932	JD	1,117	13,400	05/25/2018	12/01/2024
03740L-AA-0	AON CORP			1,2	2.A FE	997,120	96.9989	969,989	1,000,000	997,213	0	93	0	0	2.050	2.082	FA	7,289	0	08/18/2021	08/23/2031
037833-DK-3	APPLE INC			1,2	1.B FE	279,355	107.3886	268,472	250,000	274,027	0	(3,646)	0	0	3.000	1.224	MN	1,000	6,750	08/09/2021	11/13/2027
045054-AN-3	ASHTEAD CAPITAL INC			1,2	2.C FE	1,000,275	98.0000	980,000	1,000,000	1,000,253	0	(22)	0	0	1.500	1.494	FA	5,792	0	08/03/2021	08/12/2026
04685A-3A-7	ATHENE GLOBAL FUNDING				1.E FE	1,400,616	98.4770	1,378,678	1,400,000	1,400,542	0	(74)	0	0	0.914	0.899	FA	4,692	0	08/17/2021	08/19/2024
049560-AN-5	ATMOS ENERGY CORP			1,2	1.E FE	511,770	105.4889	527,445	500,000	508,295	0	(1,466)	0	0	3.000	2.657	JD	667	15,000	07/26/2019	06/15/2027
053484-AB-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	1,249,093	98.7925	1,234,906	1,250,000	1,249,104	0	11	0	0	2.050	2.058	JJ	7,545	0	09/09/2021	01/15/2032
05526D-AZ-8	BAT CAPITAL CORP			1,2	2.B FE	383,488	103.9986	415,994	400,000	392,733	0	2,581	0	0	3.222	3.958	FA	4,869	12,888	03/26/2018	08/15/2024
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	263,539	103.2368	258,092	250,000	261,431	0	(2,108)	0	0	2.500	0.654	FA	2,604	2,500	09/17/2021	08/01/2024
05565E-AW-5	BMW US CAPITAL LLC			1,2	1.F FE	799,645	103.2062	825,650	800,000	799,910	0	67	0	0	3.450	3.459	AO	6,057	27,600	04/10/2018	04/12/2023
05565Q-DH-8	BP CAPITAL MARKETS PLC		C	1,2	1.F FE	272,323	109.9222	274,806	250,000	268,048	0	(1,988)	0	0	3.723	2.533	MN	853	8,377	07/16/2021	11/28/2028
05583J-AG-7	BPCE SA		C		2.A FE	397,608	101.6240	406,496	400,000	398,513	0	466	0	0	2.375	2.503	JJ	4,407	9,500	01/06/2020	01/14/2025
05583J-AJ-1	BPCE SA		C	2,5	2.A FE	752,900	96.3822	722,867	750,000	752,333	0	(567)	0	0	2.277	2.234	JJ	7,637	8,539	01/13/2021	01/20/2032
05723K-AE-0	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	651,672	106.4386	745,070	700,000	667,515	0	4,707	0	0	3.337	4.227	JD	1,038	23,359	06/13/2018	12/15/2027
06051G-FS-3	BANK OF AMERICA CORP				1.G FE	262,869	108.3906	270,977	250,000	259,848	0	(1,820)	0	0	3.875	2.695	FA	4,036	7,750	08/09/2021	08/01/2025
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	773,104	107.7876	862,301	800,000	784,293	0	3,289	0	0	3.500	4.002	AO	5,600	28,000	06/06/2018	04/19/2026
06051G-FX-2	BANK OF AMERICA CORP			1	1.F FE	563,460	107.7876	538,938	500,000	551,375	0	(11,639)	0	0	3.500	1.048	AO	3,500	17,500	12/16/2020	04/19/2026
06367W-HH-9	BANK OF MONTREAL		C		1.F FE	245,178	104.5435	235,223	225,000	237,650	0	(5,893)	0	0	3.300	0.596	FA	3,011	7,013	02/16/2021	02/05/2024
06406R-AV-9	BANK OF NEW YORK MELLON CORP			1,2	1.E FE	999,240	97.4893	974,893	1,000,000	999,298	0	58	0	0	1.050	1.065	AO	2,217	2,275	07/20/2021	10/15/2026
064159-TE-6	BANK OF NOVA SCOTIA		C		1.F FE	232,304	101.2777	227,875	225,000	229,060	0	(3,244)	0	0	1.950	0.282	FA	1,828	2,194	02/16/2021	02/01/2023
064159-VK-9	BANK OF NOVA SCOTIA		C		1.F FE	998,400	101.0263	1,010,263	1,000,000	999,291	0	522	0	0	1.625	1.679	MN	2,708	16,250	04/14/2020	05/01/2023
07274N-AJ-2	BAYER US FINANCE II LLC			1,2	2.B FE	454,140	108.4577	493,483	455,000	454,508	0	112	0	0	4.250	4.280	JD	859	19,338	06/18/2018	12/15/2025
09247X-AL-5	BLACKROCK INC			1	1.D FE	214,912	105.5025	211,005	200,000	204,524	0	(1,969)	0	0	3.500	2.442	MS	2,003	7,000	06/01/2016	03/18/2024
09261X-AB-8	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	695,285	100.0570	700,399	700,000	695,930	0	645	0	0	2.750	2.883	MS	5,615	9,625	03/26/2021	09/16/2026
09659W-2J-2	BNP PARIBAS SA		C	2,5	1.G FE	690,000	102.9125	710,096	690,000	690,000	0	0	0	0	2.819	2.820	MN	2,269	19,451	11/12/2019	11/19/2025
100743-AL-7	BOSTON GAS CO			1,2	2.A FE	215,000	102.3436	220,039	215,000	215,000	0	0	0	0	3.001	3.001	FA	2,688	6,452	07/24/2019	08/01/2029
10373Q-AL-4	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	586,146	102.4088	614,453	600,000	595,465	0	3,218	0	0	2.750	3.325	MN	2,338	16,500	01/03/2019	05/10/2023
110122-CN-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	274,245	107.4361	268,590	250,000	271,906	0	(2,339)	0	0	3.200	1.102	JD	356	4,000	09/17/2021	06/15/2026
11102A-AE-1	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	396,212	102.2997	409,199	400,000	396,905	0	339	0	0	3.250	3.363	MN	1,914	13,000	12/10/2019	11/08/2029
125523-AH-3	CIGNA CORP			1,2	2.A FE	492,035	113.5960	567,980	500,000	494,214	0	712	0	0	4.375	4.575	AO	4,618	21,875	11/28/2018	10/15/2028
12572Q-AG-0	CME GROUP INC			1,2	1.D FE	1,341,438	104.9913	1,469,878	1,400,000	1,368,527	0	9,090	0	0	3.000	3.752	MS	12,367	42,000	11/28/2018	03/15/2025
126117-AT-7	CNA FINANCIAL CORP			1,2	2.A FE	586,445	110.4324	552,162	500,000	568,623	0	(17,159)	0	0	4.500	0.921	MS	7,500	22,500	12/16/2020	03/01/2026
126408-HB-2	CSX CORP			1,2	2.A FE	394,852	105.2219	420,888	400,000	397,711	0	830	0	0	3.400	3.634	FA	5,667	13,600	05/24/2018	08/01/2024
133131-AZ-5	CAMDEN PROPERTY TRUST			1,2	1.G FE	550,120	104.4351	522,176	500,000	544,806	0	(5,118)	0	0	2.800	1.618	MN	1,789	14,000	12/16/2020	05/15/2030
136385-AT-8	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	398,256	104.8750	419,500	400,000	399,281	0	296	0	0	3.800	3.883	AO	3,209	15,200	05/24/2018	04/15/2024
14913R-2Q-9	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	248,210	98.3075	245,769	250,000	248,262	0	52	0	0	1.150	1.303	MS	855	0	11/08/2021	09/14/2026
172967-MS-7	CITIGROUP INC			1,2,5	1.G FE	1,009,225	100.7744	987,589	980,000	1,006,267	0	(2,849)	0	0	2.572	2.218	JD	1,960	25,206	12/16/2020	06/03/2031
17325F-AS-7	CITIBANK NA			1,2	1.E FE	264,560	105.2322	263,081	250,000	258,443	0	(3,226)	0	0	3.650	1.898	JJ	4,005	7,300	08/09/2021	01/23/2024
191216-CR-9	COCA-COLA CO			1	1.E FE	278,156	108.6440	271,610	250,000	275,530	0	(2,626)	0	0	3.375	1.346	MS	2,250	4,219	09/17/2021	03/25/2027
191216-DD-9	COCA-COLA CO			1	1.E FE	399,684	95.9027	383,611	400,000	399,737	0	41	0	0	1.000	1.011	MS	1,178	3,967	09/14/2020	03/15/2028
19565C-AA-8	COLONIAL ENTERPRISES INC			1,2	1.G FE	529,730	105.4881	559,087	530,000	529,769	0	24	0	0	3.250	3.256	MN	2,201	17,225	05/06/2020	05/15/2030
20030N-CA-7	COMCAST CORP			1,2	1.G FE	281,473	107.3965	268,491	250,000	276,471	0	(3,903)	0	0	3.150	1.273	FA	2,975	7,088	07/16/2021	02/15/2028
20826F-AQ-9	CONOCOPHILLIPS CO			1,2	1.G FE	835,520	112.6324	788,427	700,000	809,997	0	(25,523)	0	0	4.950	0.894	MS	10,203	34,650	01/21/2021	03/15/2026
21036P-BH-0	CONSTELLATION BRANDS INC			1,2	2.C FE	751,643	97.6816	732,612	750,000	751,579	0	(64)	0	0	2.250	2.225	FA	7,266	0	07/21/2021	08/01/2031
21688A-AE-2	COOPERATIEVE RABOBANK UA (NEW YORK BRANC				1.D FE	263,006	106.6141	266,535	250,000	260,120	0	(1,406)	0	0	3.375	2.114	MN	938	6,750	08/09/2021	05/21/2025

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	247,293	96.8555	242,139	250,000	247,601	0	197	0	0	1.600	1.724	AO	789	3,600	10/22/2021	04/20/2030
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	261,600	106.0122	265,031	250,000	257,378	0	(1,835)	0	0	3.625	2.470	MS	2,819	8,156	08/18/2021	09/09/2024
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	698,166	96.5959	676,171	700,000	698,454	0	288	0	0	1.050	1.100	JJ	3,389	3,042	02/09/2021	07/15/2026
23331A-BQ-1	D R HORTON INC			1,2	2.B FE	99,847	97.5624	97,562	100,000	99,857	0	10	0	0	1.300	1.331	AO	527	0	08/27/2021	10/15/2026
233331-AW-7	DTE ENERGY CO				2.B FE	299,901	102.8669	308,601	300,000	299,944	0	20	0	0	2.529	2.535	AO	1,897	7,587	08/08/2019	10/01/2024
233853-AG-5	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC			1	2.A FE	598,158	100.3333	602,000	600,000	598,170	0	12	0	0	2.375	2.423	JD	673	0	12/02/2021	12/14/2028
24422E-TW-9	JOHN DEERE CAPITAL CORP				1.F FE	258,891	105.9419	264,855	250,000	257,495	0	(764)	0	0	2.800	2.231	MS	2,197	5,600	09/17/2021	09/08/2027
24422E-VW-6	JOHN DEERE CAPITAL CORP				1.F FE	1,400,196	98.9640	1,385,496	1,400,000	1,400,188	0	(8)	0	0	1.300	1.297	AO	3,943	0	10/07/2021	10/13/2026
254687-FP-6	WALT DISNEY CO			1	1.G FE	998,900	109.7365	1,097,365	1,000,000	999,153	0	144	0	0	3.700	3.718	MS	10,072	37,000	03/19/2020	03/23/2027
26444H-AE-1	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	281,546	110.2945	275,736	250,000	276,900	0	(2,790)	0	0	3.800	1.971	JJ	4,381	5,700	08/17/2021	07/15/2028
27409L-AA-1	EAST OHIO GAS CO			1,2	1.F FE	389,606	98.6115	384,585	390,000	389,725	0	77	0	0	1.300	1.321	JD	225	5,070	06/02/2020	06/15/2025
278865-BL-3	ECOLAB INC			1,2	1.G FE	699,790	100.4964	703,475	700,000	699,792	0	2	0	0	1.650	1.656	FA	513	0	12/06/2021	02/01/2027
29278G-AN-8	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	997,325	97.5125	975,125	1,000,000	997,494	0	169	0	0	1.875	1.916	JJ	8,802	0	07/08/2021	07/12/2028
29278N-AH-6	ENERGY TRANSFER LP			1,2	2.C FE	522,145	106.1250	530,625	500,000	510,634	0	(4,564)	0	0	4.500	3.489	AO	4,750	22,500	05/23/2019	04/15/2024
29364G-AN-3	ENTERGY CORP			1,2	2.B FE	298,956	97.9132	293,740	300,000	299,078	0	122	0	0	1.900	1.951	JD	253	4,433	03/02/2021	06/15/2028
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	765,867	102.3552	767,664	750,000	758,540	0	(9,236)	0	0	3.350	2.095	MS	7,398	25,125	12/16/2020	03/15/2023
29717P-AY-3	ESSEX PORTFOLIO LP			1,2	2.A FE	497,115	97.5908	487,954	500,000	497,442	0	327	0	0	1.700	1.788	MS	2,833	4,250	02/22/2021	03/01/2028
30034W-AB-2	EVERGY INC			1,2	2.B FE	497,380	102.7610	513,805	500,000	497,914	0	238	0	0	2.900	2.961	MS	4,269	14,500	09/26/2019	09/15/2029
302491-AT-2	FMC CORP			1,2	2.C FE	506,020	105.5320	527,660	500,000	504,176	0	(836)	0	0	3.200	3.004	AO	4,000	16,000	09/26/2019	10/01/2026
30259J-AA-1	FNB CORP			2,5	2.B FE	300,000	105.0000	315,000	300,000	300,000	0	0	0	0	4.950	4.951	FA	5,651	14,850	02/11/2019	02/14/2029
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	755,361	108.8508	816,381	750,000	754,105	0	(494)	0	0	3.750	3.662	MN	3,125	28,125	05/15/2019	05/21/2029
316773-CL-2	FIFTH THIRD BANCORP			2	2.A FE	401,600	100.2858	401,143	400,000	400,056	0	(457)	0	0	3.500	3.384	MS	4,122	14,000	05/24/2018	03/15/2022
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	1.G FE	414,232	105.9807	423,923	400,000	405,198	0	(2,638)	0	0	4.419	3.693	MN	2,259	17,676	05/25/2018	11/15/2023
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC			1,2	2.C FE	654,980	101.8284	666,976	655,000	654,999	0	19	0	0	3.363	3.363	JD	61	12,972	05/24/2021	06/30/2031
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC				3.A FE	476,565	101.7279	508,640	500,000	493,281	0	4,784	0	0	3.096	4.138	MN	2,451	15,480	04/24/2018	05/04/2023
370334-CF-9	GENERAL MILLS INC			1,2	2.B FE	399,612	107.5176	430,070	400,000	399,812	0	52	0	0	4.000	4.015	AO	3,289	16,000	04/03/2018	04/17/2025
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	397,201	109.9412	384,794	350,000	389,185	0	(7,731)	0	0	4.350	1.896	JJ	6,936	15,225	12/16/2020	01/17/2027
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	791,873	107.6927	807,695	750,000	776,701	0	(6,384)	0	0	3.650	2.686	MS	9,125	27,375	07/26/2019	03/01/2026
377372-AL-1	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	254,388	103.5515	258,879	250,000	253,272	0	(932)	0	0	3.375	2.390	MN	1,078	7,172	08/17/2021	05/15/2023
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	996,138	104.3630	1,043,630	1,000,000	998,152	0	726	0	0	3.000	3.080	JD	2,500	30,000	03/19/2019	06/01/2024
378272-AY-4	GLENCORE FUNDING LLC			2	2.A FE	492,785	96.8945	484,473	500,000	493,349	0	564	0	0	2.500	2.673	MS	4,167	6,250	02/26/2021	09/01/2030
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	784,992	98.6657	769,592	780,000	784,507	0	(485)	0	0	2.383	2.311	JJ	8,261	0	07/15/2021	07/21/2032
38173M-AB-8	GOLUB CAPITAL BDC INC			1,2	2.C FE	398,796	98.3263	393,305	400,000	398,972	0	176	0	0	2.500	2.559	FA	3,528	5,000	02/17/2021	08/24/2026
38869P-AP-9	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	2.C FE	601,704	98.1517	588,910	600,000	601,439	0	(265)	0	0	1.512	1.453	AO	1,915	5,468	03/02/2021	04/15/2026
391399-AA-0	GREAT-WEST LIFECO US FINANCE 2020 LP			1,2	1.F FE	1,000,000	97.1587	971,587	1,000,000	1,000,000	0	0	0	0	0.904	0.904	FA	3,490	9,040	08/10/2020	08/12/2025
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING				1.B FE	571,091	103.4334	574,055	555,000	560,939	0	(4,427)	0	0	3.400	2.564	AO	3,460	18,870	08/28/2019	04/25/2023
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING				1.C FE	535,430	103.4334	517,167	500,000	519,813	0	(15,039)	0	0	3.400	0.372	AO	3,117	17,000	12/16/2020	04/25/2023
404280-BS-7	HSBC HOLDINGS PLC		C	2,5	1.G FE	257,273	103.7073	259,268	250,000	254,702	0	(2,397)	0	0	3.950	2.542	MN	1,180	9,381	11/08/2021	05/18/2024
406216-BG-5	HALLIBURTON CO			1,2	2.A FE	500,600	107.7500	538,750	500,000	500,354	0	(84)	0	0	3.800	3.780	MN	2,428	19,000	08/30/2018	11/15/2025
413875-AW-5	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	496,620	112.4718	562,359	500,000	497,559	0	320	0	0	4.400	4.488	JD	978	22,000	12/06/2018	06/15/2028
432748-AE-1	HILLTOP HOLDINGS INC			2,5	2.A FE	500,000	108.1946	540,973	500,000	500,000	0	0	0	0	6.125	6.126	MN	3,913	30,625	05/07/2020	05/15/2035
437076-CB-6	HOME DEPOT INC			1,2	1.F FE	267,286	104.9882	262,471	250,000	266,341	0	(945)	0	0	2.700	1.822	AO	1,425	3,375	07/16/2021	04/15/2030
437076-CH-3	HOME DEPOT INC			1,2	1.F FE	677,266	98.5735	670,300	680,000	677,371	0	104	0	0	1.500	1.561	MS	2,833	0	09/07/2021	09/15/2028
438516-CB-0	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	255,744	100.0845	250,211	250,000	254,157	0	(1,085)	0	0	1.350	0.843	JD	281	3,038	08/09/2021	06/01/2025
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	795,605	105.8750	794,063	750,000	787,126	0	(6,144)	0	0	3.483	2.527	JD	2,177	26,123	12/16/2020	12/01/2027
44920U-AM-0	HYUNDAI CAPITAL SERVICES INC		C		2.A FE	490,145	102.9210	514,605	500,000	497,420	0	2,103	0	0	3.750	4.206	MS	6,042	18,750	05/10/2018	03/05/2023
452308-AX-7	ILLINOIS TOOL WORKS INC			1,2	1.E FE	553,231	104.7398	623,202	595,000	569,112	0	4,778	0	0	2.650	3.633	MN	2,015	15,768	07/11/2018	11/15/2026
458140-AM-2	INTEL CORP			1	1.E FE	197,554	102.0530	204,106	200,000	199,483	0	527	0	0	2.700	2.977	JD	240	5,400	03/08/2018	12/15/2022
458140-BU-3	INTEL CORP			1,2	1.E FE	1,253,413	99.2221	1,240,276	1,250,000	1,253,309	0	(103)	0	0	2.000	1.969	FA	9,653	0	08/26/2021	08/12/2031
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	748,605	106.9433	802,075	750,000	749,092	0	190	0	0	3.300	3.330	MN	3,163	24,750	05/08/2019	05/15/2026
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	239,198	114.8547	275,651	240,000	239,424	0	71	0	0	4.650	4.692	AO	2,790	11,160	09/18/2018	10/01/2028
460690-BT-6	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	475,043	99.7361	473,746	475,000	475,041	0	(1)	0	0	2.400	2.399	MS	3,800	5,890	02/24/2021	03/01/2031
46625H-JH-4	JPMORGAN CHASE & CO				1.F FE	256,487	102.7374	256,844	250,000	252,509	0	(1,439)	0	0	3.200	2.239	JJ	3,467	6,400	08/09/2021	01/25/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
46625H-RV-4	JPMORGAN CHASE & CO			1,2	1.F FE	1,577,690	105.6709	1,585,064	1,500,000	1,560,043	0	(12,823)	0	0	2.950	2.006	AO	11,063	44,250	12/16/2020	10/01/2026
466313-AJ-2	JABIL INC			1,2	2.C FE	730,881	107.7845	722,156	670,000	724,152	0	(6,250)	0	0	3.600	2.452	JJ	11,122	24,120	12/16/2020	01/15/2030
49271V-AH-3	KEURIG DR PEPPER INC			1,2	2.B FE	400,000	108.9113	435,645	400,000	400,000	0	0	0	0	4.417	4.417	MN	1,767	17,668	05/14/2018	05/25/2025
49446R-AR-0	KIMCO REALTY CORP			1,2	2.A FE	464,115	102.7279	513,640	500,000	485,633	0	6,231	0	0	2.700	4.103	MS	4,500	13,500	05/10/2018	03/01/2024
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	479,335	110.8933	554,467	500,000	485,269	0	2,006	0	0	4.300	4.859	MS	7,167	21,500	11/29/2018	03/01/2028
501044-DE-8	KROGER CO			1,2	2.A FE	449,960	103.7288	518,644	500,000	469,905	0	5,594	0	0	2.650	4.046	AO	2,797	13,250	03/27/2018	10/15/2026
512807-AU-2	LAM RESEARCH CORP			1,2	1.G FE	285,915	112.1591	280,398	250,000	283,291	0	(2,623)	0	0	4.000	1.942	MS	2,944	5,000	07/16/2021	03/15/2029
534187-BD-0	LINCOLN NATIONAL CORP			1	2.A FE	405,184	104.8672	419,469	400,000	401,756	0	(1,006)	0	0	4.000	3.725	MS	5,333	16,000	05/25/2018	09/01/2023
548661-ED-5	LOWE'S COMPANIES INC			1,2	2.A FE	1,000,823	98.0203	980,203	1,000,000	1,000,790	0	(34)	0	0	1.700	1.687	MS	4,769	0	09/14/2021	09/15/2028
55336V-AQ-3	MPLX LP			1,2	2.B FE	393,048	102.5000	410,000	400,000	398,149	0	1,480	0	0	3.375	3.773	MS	3,975	13,500	05/24/2018	03/15/2023
571676-AJ-4	MARS INC			1,2	1.F FE	1,003,750	97.1925	971,925	1,000,000	1,003,056	0	(670)	0	0	0.875	0.805	JJ	4,010	8,750	12/16/2020	07/16/2026
571748-BF-8	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	601,176	105.7870	634,722	600,000	600,547	0	(237)	0	0	3.875	3.831	MS	6,846	23,250	01/09/2019	03/15/2024
57629W-DE-7	MASSMUTUAL GLOBAL FUNDING II				1.D FE	1,362,297	97.9209	1,336,620	1,365,000	1,362,539	0	241	0	0	1.200	1.241	JJ	7,508	0	07/13/2021	07/16/2026
585055-BS-4	MEDTRONIC INC			1	1.G FE	156,078	106.3035	166,896	157,000	156,539	0	134	0	0	3.500	3.598	MS	1,618	5,495	06/08/2018	03/15/2025
58933Y-AF-2	MERCK & CO INC			1	1.E FE	587,808	102.9276	617,566	600,000	596,433	0	2,492	0	0	2.800	3.245	MN	2,007	16,800	05/23/2018	05/18/2023
58989V-2D-5	MET TOWER GLOBAL FUNDING				1.D FE	499,540	97.9024	489,512	500,000	499,567	0	27	0	0	1.250	1.269	MS	1,858	0	09/07/2021	09/14/2026
594918-BJ-2	MICROSOFT CORP			1,2	1.A FE	266,787	106.6769	266,692	250,000	259,193	0	(1,595)	0	0	3.125	2.053	MN	1,259	6,250	11/08/2021	11/03/2025
606822-BN-3	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	256,683	101.9359	254,840	250,000	256,327	0	(356)	0	0	2.193	1.369	FA	1,919	0	10/22/2021	02/25/2025
617446-8U-6	MORGAN STANLEY			1,2,5	1.F FE	750,797	94.4791	708,593	750,000	750,529	0	(257)	0	0	1.794	1.783	FA	5,158	10,091	11/10/2020	02/13/2032
61761J-3R-8	MORGAN STANLEY			1	1.G FE	457,810	105.9662	529,831	500,000	473,152	0	5,191	0	0	3.125	4.436	JJ	6,684	15,625	11/28/2018	07/27/2026
61945C-AG-8	MOSAIC CO			1,2	2.C FE	834,503	109.9581	824,686	750,000	832,283	0	(2,219)	0	0	4.050	1.978	MN	3,881	15,188	11/02/2021	11/15/2027
636180-BR-1	NATIONAL FUEL GAS CO			1,2	2.C FE	502,760	100.5487	502,744	500,000	502,550	0	(210)	0	0	2.950	2.885	MS	4,917	7,662	02/09/2021	03/01/2031
64952W-DG-5	NEW YORK LIFE GLOBAL FUNDING				1.A FE	469,676	104.0143	488,867	470,000	469,847	0	64	0	0	2.875	2.890	AO	3,040	13,513	04/03/2019	04/10/2024
665859-AV-6	NORTHERN TRUST CORP			2	1.E FE	258,757	99.1233	247,808	250,000	257,732	0	(912)	0	0	1.950	1.540	MN	813	4,631	10/22/2021	05/01/2030
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	472,810	106.9170	534,585	500,000	480,762	0	2,768	0	0	3.250	3.973	JJ	7,493	16,250	01/03/2019	01/15/2028
66815L-2A-6	NORTHWESTERN MUTUAL GLOBAL FUNDING				1.A FE	214,622	97.1514	208,876	215,000	214,693	0	72	0	0	0.800	0.836	JJ	798	860	01/07/2021	01/14/2026
67080L-AA-3	NUVEEN LLC			1,2	1.C FE	796,930	111.0031	888,025	800,000	797,779	0	274	0	0	4.000	4.047	MN	5,333	32,000	10/30/2018	11/01/2028
678858-BV-2	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE	1,074,300	106.7979	1,067,979	1,000,000	1,069,405	0	(4,895)	0	0	3.250	2.268	AO	8,125	16,250	05/21/2021	04/01/2030
682680-AS-2	ONEOK INC			1,2	2.C FE	526,765	108.2194	541,097	500,000	519,439	0	(3,324)	0	0	4.000	3.195	JJ	9,333	20,000	09/26/2019	07/13/2027
682680-AS-2	ONEOK INC			1,2	2.B FE	276,775	108.2194	270,549	250,000	272,632	0	(3,996)	0	0	4.000	2.177	JJ	4,667	10,000	12/16/2020	07/13/2027
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC			1,2	1.G FE	499,055	98.5075	492,538	500,000	499,126	0	71	0	0	1.150	1.189	FA	2,204	0	08/10/2021	08/13/2026
69353R-EK-0	PNC BANK NA			2	1.F FE	259,371	104.9447	262,362	250,000	255,512	0	(1,007)	0	0	2.950	2.197	FA	2,622	5,900	09/17/2021	02/23/2025
6944PL-2B-4	PACIFIC LIFE GLOBAL FUNDING II				1.D FE	931,507	99.0675	916,374	925,000	930,100	0	(1,440)	0	0	1.200	1.038	JD	216	11,100	12/16/2020	06/24/2025
69478X-AE-5	PACIFIC PREMIER BANCORP INC			2,5	2.B FE	400,000	106.2159	424,864	400,000	400,000	0	0	0	0	5.375	5.376	JD	956	21,500	06/09/2020	06/15/2030
713448-DF-2	PEPSICO INC			1,2	1.E FE	248,846	105.5732	237,540	225,000	243,890	0	(4,764)	0	0	2.850	0.664	FA	2,262	6,413	12/15/2020	02/24/2026
714046-AH-2	PERKINELMER INC			1,2	2.B FE	239,916	100.8908	242,138	240,000	239,923	0	7	0	0	2.550	2.554	MS	1,802	3,179	03/04/2021	03/15/2031
717081-DM-2	PFIZER INC			1	1.F FE	916,941	105.7036	951,332	900,000	906,585	0	(2,653)	0	0	3.400	3.077	MN	3,910	30,600	03/27/2018	05/15/2024
72346Q-AC-8	PINNACLE FINANCIAL PARTNERS INC			2,5	2.A FE	750,000	103.2500	774,375	750,000	750,000	0	0	0	0	4.125	4.126	MS	9,109	30,938	09/06/2019	09/15/2029
723787-AR-8	PIONEER NATURAL RESOURCES CO			1,2	2.B FE	473,940	96.5801	482,901	500,000	475,713	0	1,773	0	0	2.150	2.761	JJ	4,957	4,957	03/26/2021	01/15/2031
74256L-EQ-8	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	744,538	98.6523	734,960	745,000	744,592	0	54	0	0	0.750	0.771	FA	1,956	0	08/18/2021	08/23/2024
74368C-AR-5	PROTECTIVE LIFE GLOBAL FUNDING				1.E FE	425,000	100.2591	426,101	425,000	425,000	0	0	0	0	1.082	1.082	JD	281	4,599	06/02/2020	06/09/2023
744573-AT-3	PUBLIC SERVICE ENTERPRISE GROUP INC			2	2.B FE	1,000,000	99.4661	994,661	1,000,000	1,000,000	0	0	0	0	0.841	0.841	MN	1,238	0	11/04/2021	11/08/2023
756109-AS-3	REALTY INCOME CORP			1,2	1.G FE	1,080,000	105.5004	1,055,004	1,000,000	1,074,919	0	(5,081)	0	0	3.000	1.378	JJ	13,833	0	08/26/2021	01/15/2027
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	1,232,510	106.0243	1,219,279	1,150,000	1,227,338	0	(7,470)	0	0	3.000	1.636	JD	479	34,500	06/10/2021	06/26/2027
75970E-AE-7	RENASANT CORP			2,5	2.B FE	400,000	99.8100	399,240	400,000	400,000	0	0	0	0	3.000	3.000	JD	1,267	0	11/17/2021	12/01/2031
760759-BA-7	REPUBLIC SERVICES INC			1,2	2.B FE	997,940	99.6184	996,184	1,000,000	997,958	0	18	0	0	2.375	2.396	MS	3,497	0	11/01/2021	03/15/2033
773903-AL-3	ROCKWELL AUTOMATION INC			1,2	1.F FE	750,861	97.1806	728,855	750,000	750,830	0	(31)	0	0	1.750	1.737	FA	4,885	0	08/03/2021	08/15/2031
78013X-W2-0	ROYAL BANK OF CANADA		C		1.F FE	513,155	104.8609	524,305	500,000	505,315	0	(2,900)	0	0	3.700	3.074	AO	4,419	18,500	03/20/2019	10/05/2023
78013X-ZU-5	ROYAL BANK OF CANADA		C		1.F FE	258,801	103.3523	258,381	250,000	256,103	0	(1,759)	0	0	2.550	1.564	JJ	2,922	5,100	08/17/2021	07/16/2024
78016E-ZZ-3	ROYAL BANK OF CANADA		C	1	1.F FE	998,880	98.4910	984,910	1,000,000	998,932	0	52	0	0	1.400	1.423	MN	3,267	0	10/04/2021	11/02/2026
78433L-AA-4	SCE RECOVERY FUNDING LLC				1.A FE	481,699	94.8638	470,078	495,529	482,648	0	949	0	0	0.861	1.397	MN	545	3,093	03/23/2021	11/15/2033
78448T-AG-7	SMBC AVIATION CAPITAL FINANCE DAC		C	1,2	1.G FE	748,148	98.8846	741,635	750,000	748,223	0	76	0	0	1.900	1.952	AO	3,008	0	10/07/2021	10/15/2026
79466L-AE-4	SALESFORCE.COM INC			1,2	1.F FE	1,000,164	103.1470	1,031,470	1,000,000	1,000,046	0	(41)	0	0	3.250	3.246	AO	7,222	32,500	04/09/2018	04/11/2023

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
800363-AB-9	SANDY SPRING BANCORP INC			2,5	2.B FE	170,000	103.1068	175,282	170,000	170,000	0	0	0	0	4.250	4.251	MN	923	7,225	10/29/2019	11/15/2029
80283L-AY-9	SANTANDER UK PLC		C		1.E FE	206,500	101.3200	202,640	200,000	202,660	0	(2,555)	0	0	2.100	0.804	JJ	1,960	4,200	06/25/2020	01/13/2023
806851-AK-7	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	383,860	108.1565	421,810	390,000	385,463	0	611	0	0	3.900	4.109	MN	1,859	15,210	04/11/2019	05/17/2028
822582-BZ-4	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	244,913	104.7206	235,621	225,000	237,248	0	(6,835)	0	0	3.500	0.429	MN	1,050	7,875	11/16/2020	11/13/2023
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	1,248,325	99.5184	1,243,980	1,250,000	1,248,448	0	123	0	0	2.150	2.165	MS	8,212	13,438	03/02/2021	03/11/2031
845437-BP-6	SOUTHWESTERN ELECTRIC POWER CO			1,2	2.A FE	787,537	103.2844	766,370	742,000	781,898	0	(5,638)	0	0	2.750	1.509	AO	5,101	10,203	04/30/2021	10/01/2026
857477-AW-3	STATE STREET CORP				1.F FE	255,922	105.1903	262,976	250,000	254,979	0	(558)	0	0	2.650	2.166	MN	773	5,963	09/17/2021	05/19/2026
857477-BL-6	STATE STREET CORP			2,5	1.F FE	240,000	100.5164	241,239	240,000	240,000	0	0	0	0	2.825	2.826	MS	1,714	6,780	03/26/2020	03/30/2023
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	270,178	103.3972	258,493	250,000	266,216	0	(3,084)	0	0	2.632	1.160	JJ	3,052	5,264	08/09/2021	07/14/2026
867914-BS-1	TRUIST FINANCIAL CORP			1,2	1.G FE	174,776	107.9258	188,870	175,000	174,886	0	31	0	0	4.000	4.021	MN	1,167	7,000	04/24/2018	05/01/2025
87164D-QS-2	SYNOVUS BANK			2,5	2.B FE	501,475	100.0926	500,463	500,000	500,082	0	(745)	0	0	2.289	2.137	FA	4,483	11,445	02/07/2020	02/10/2023
872540-AV-1	TJX COMPANIES INC			1,2	1.F FE	239,933	96.2680	240,670	250,000	239,998	0	66	0	0	1.150	1.818	MN	367	0	12/14/2021	05/15/2028
87264A-BB-0	T-MOBILE USA INC			1,2	2.C FE	758,052	105.9966	757,876	715,000	747,163	0	(9,771)	0	0	3.500	2.027	AO	5,283	25,025	12/16/2020	04/15/2025
87612E-BE-5	TARGET CORP			1	1.F FE	202,440	104.8002	209,600	200,000	201,167	0	(256)	0	0	2.500	2.356	AO	1,056	5,000	10/06/2016	04/15/2026
878742-BG-9	TECK RESOURCES LTD		C	1,2	2.C FE	835,095	106.9512	802,134	750,000	827,471	0	(7,624)	0	0	3.900	2.512	JJ	13,488	14,625	01/28/2021	07/15/2030
87938W-AT-0	TELEFONICA EMISIONES SAU		C	1	2.C FE	458,604	110.0443	440,177	400,000	450,619	0	(7,986)	0	0	4.103	1.552	MS	5,152	16,412	02/22/2021	03/08/2027
882508-BB-9	TEXAS INSTRUMENTS INC			1,2	1.E FE	679,889	103.5438	724,807	700,000	690,618	0	3,752	0	0	2.625	3.217	MN	2,348	18,375	01/17/2019	05/15/2024
882508-BK-9	TEXAS INSTRUMENTS INC			1,2	1.E FE	751,805	99.0093	742,570	750,000	751,698	0	(107)	0	0	1.125	1.075	MS	2,484	0	09/08/2021	09/15/2026
883556-CL-4	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	744,113	98.6724	740,043	750,000	744,309	0	196	0	0	2.000	2.086	AO	5,333	0	08/10/2021	10/15/2031
89114Q-CA-4	TORONTO-DOMINION BANK		C		1.E FE	265,409	103.6844	259,211	250,000	262,456	0	(2,953)	0	0	2.650	0.594	JD	350	5,963	08/09/2021	06/12/2024
89153V-AQ-2	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.E FE	273,575	108.7826	271,957	250,000	268,619	0	(2,166)	0	0	3.455	2.279	FA	3,167	7,774	11/08/2021	02/19/2029
89236T-GT-6	TOYOTA MOTOR CREDIT CORP			1	1.E FE	253,590	101.5301	253,825	250,000	253,543	0	(47)	0	0	1.800	1.334	FA	1,725	0	12/14/2021	02/13/2025
89400P-AK-9	TRANSURBAN FINANCE COMPANY PTY LTD		C	1,2	2.A FE	299,808	99.4424	298,327	300,000	299,829	0	16	0	0	2.450	2.457	MS	2,144	7,350	09/09/2020	03/16/2031
89788M-AE-2	TRUIST FINANCIAL CORP			2,5	1.G FE	1,000,659	98.5877	985,877	1,000,000	1,000,151	0	(508)	0	0	1.887	1.877	JD	1,258	9,435	06/03/2021	06/07/2029
902613-AE-8	UBS GROUP AG		C	2	1.G FE	645,000	96.7354	623,943	645,000	645,000	0	0	0	0	2.095	2.095	FA	5,255	6,756	02/02/2021	02/11/2032
911312-BK-1	UNITED PARCEL SERVICE INC			1,2	1.G FE	245,601	102.0241	255,060	250,000	249,710	0	928	0	0	2.500	2.561	AO	1,563	5,625	09/17/2021	04/01/2023
911312-BR-6	UNITED PARCEL SERVICE INC			1,2	1.G FE	750,758	109.1919	818,939	750,000	750,573	0	(69)	0	0	3.400	3.388	MS	7,508	25,500	03/14/2019	03/15/2029
91159J-AA-4	US BANCORP			2	1.F FE	209,308	101.1313	202,263	200,000	200,764	0	(1,655)	0	0	2.950	2.102	JJ	2,721	5,900	08/02/2016	07/15/2022
913017-DD-8	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	1,066,858	108.3367	1,083,367	1,000,000	1,060,482	0	(5,869)	0	0	3.950	2.102	FA	14,813	15,800	08/27/2021	08/16/2025
91324P-EC-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	251,268	98.7801	246,950	250,000	251,150	0	(118)	0	0	1.150	1.040	MN	367	1,406	07/15/2021	05/15/2026
91324P-ED-0	UNITEDHEALTH GROUP INC			1,2	1.F FE	500,349	101.5040	507,520	500,000	500,328	0	(20)	0	0	2.300	2.292	MN	1,469	5,622	05/18/2021	05/15/2031
915271-AC-4	UNIVEST FINANCIAL CORP			2,5	2.B FE	175,000	107.4143	187,975	175,000	175,000	0	0	0	0	5.000	5.001	FA	3,306	8,993	07/29/2020	08/15/2030
91913Y-AY-6	VALERO ENERGY CORP			1,2	2.B FE	549,593	103.8918	571,405	550,000	549,726	0	79	0	0	2.850	2.866	AO	3,309	15,675	04/14/2020	04/15/2025
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	902,865	112.2101	962,763	858,000	898,209	0	(4,894)	0	0	4.016	3.284	JD	2,680	34,457	12/16/2020	12/03/2029
92826C-AC-6	VISA INC			1,2	1.D FE	589,104	101.7957	610,774	600,000	597,595	0	2,453	0	0	2.800	3.232	JD	793	16,800	05/23/2018	12/14/2022
92857W-BJ-8	VODAFONE GROUP PLC		C	1	2.B FE	398,508	108.1566	432,626	400,000	399,219	0	209	0	0	4.125	4.187	MN	1,421	16,500	05/24/2018	05/30/2025
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	530,505	105.6132	528,066	500,000	513,719	0	(7,079)	0	0	4.250	2.730	MN	2,833	21,250	07/26/2019	11/13/2023
92936M-AF-4	WPP FINANCE 2010		C	1	2.B FE	485,495	105.7388	528,694	500,000	493,339	0	2,270	0	0	3.750	4.276	MS	5,313	18,750	05/10/2018	09/19/2024
92940P-AE-4	WRKCO INC			1,2	2.B FE	539,870	109.7159	592,466	540,000	539,908	0	12	0	0	3.900	3.903	JD	1,755	21,060	05/16/2019	06/01/2028
931142-ET-6	WALMART INC			1,2	1.C FE	245,305	98.9805	247,451	250,000	245,385	0	80	0	0	1.800	2.010	MS	1,238	0	10/22/2021	09/22/2031
961214-DK-6	WESTPAC BANKING CORP		C		1.D FE	282,992	107.9655	269,914	250,000	277,925	0	(4,868)	0	0	3.350	1.125	MS	2,629	7,538	11/08/2021	03/08/2027
97650W-AG-3	WINTRUST FINANCIAL CORP				2.B FE	700,000	108.2966	758,076	700,000	700,000	0	0	0	0	4.850	4.850	JD	2,358	33,950	06/03/2019	06/06/2029
976656-CL-0	WISCONSIN ELECTRIC POWER CO			1,2	1.F FE	199,962	102.1126	204,225	200,000	199,977	0	7	0	0	2.050	2.054	JD	182	4,100	12/03/2019	12/15/2024
976826-BL-0	WISCONSIN POWER AND LIGHT CO			1,2	1.G FE	412,661	104.9965	451,485	430,000	417,977	0	1,839	0	0	3.050	3.590	AO	2,769	13,115	01/04/2019	10/15/2027
98419M-AM-2	XYLEM INC			1,2	2.B FE	398,004	99.0989	396,396	400,000	398,382	0	248	0	0	1.950	2.021	JJ	3,272	8,537	06/24/2020	01/30/2028
98978V-AL-7	ZOETIS INC			1,2	2.A FE	1,086,930	105.5116	1,055,116	1,000,000	1,080,362	0	(6,568)	0	0	3.000	1.459	MS	9,083	15,000	07/13/2021	09/12/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						119,048,760	XXX	120,764,013	117,252,529	118,862,051	0	(254,966)	0	0	XXX	XXX	XXX	768,914	2,456,608	XXX	XXX
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS			4	1.A FE	1,482,459	99.7300	1,482,394	1,486,407	1,482,496	0	37	0	0	2.500	2.521	MON	3,744	0	12/09/2021	12/25/2051
81748R-AB-3	SEMT 2020-4 A2 - CMO/RMBS			4	1.A FE	1,059,665	100.3619	1,031,029	1,027,311	1,059,700	0	36	0	0	2.500	1.470	MON	2,140	0	12/07/2021	11/25/2050
91824N-AC-6	UWM 211 A3 - CMO/RMBS			4	1.A FE	1,377,139	99.7344	1,370,483	1,374,133	1,377,156	0	17	0	0	2.500	2.416	MON	2,863	0	12/08/2021	08/25/2051
95003B-AA-0	WFMBS 205 A1 - CMO/RMBS			4	1.A FE	1,426,837	100.4219	1,422,190	1,416,215	1,426,881	0	44	0	0	2.500	2.241	MON	2,950	0	12/08/2021	09/26/2050

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
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						5,346,099	XXX	5,306,096	5,304,067	5,346,233	0	133	0	0	XXX	XXX	XXX	11,698	0	XXX	XXX
05552A-BC-1	BBCMS 2020-C8 A5 - CMBS			4	1.A FE	493,281	98.3110	491,555	500,000	493,320	0	39	0	0	2.040	2.209	MON	850	0	12/08/2021	10/20/2053
08162V-AD-0	BMARK 2019-B10 A3 - CMBS			4	1.A FE	1,079,414	107.4050	1,074,050	1,000,000	1,078,806	0	(608)	0	0	3.455	2.240	MON	2,879	0	12/08/2021	03/17/2062
12592K-BC-7	COMM 2014-UBS5 A4 - CMBS			4	1.A FE	1,588,594	105.7770	1,586,655	1,500,000	1,586,624	0	(1,969)	0	0	3.838	1.600	MON	4,798	0	12/07/2021	09/12/2047
61762M-BW-0	MSBAM 2013-C10 A4 - CMBS			4	1.A FE	1,034,609	103.1630	1,031,630	1,000,000	1,033,194	0	(1,415)	0	0	4.075	1.649	MON	3,396	0	12/08/2021	07/17/2046
92890N-AU-3	WFRBS 2012-C10 A3 - CMBS			4	1.A FE	1,923,156	100.9370	1,917,803	1,900,000	1,921,507	0	(1,649)	0	0	2.875	1.380	MON	4,552	0	12/07/2021	12/15/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						6,119,055	XXX	6,101,693	5,900,000	6,113,452	0	(5,603)	0	0	XXX	XXX	XXX	16,474	0	XXX	XXX
02377L-AA-2	AMERICAN AIRLINES 2019-1 PASS THROUGH TR			4	2.A FE	459,358	101.0046	463,973	459,358	459,358	0	0	0	0	3.150	3.150	FA	5,466	14,470	08/01/2019	08/15/2033
02582J-HL-7	AMXCA 2017-7 A - ABS			4	1.A FE	486,563	101.3532	506,766	500,000	497,293	0	3,323	0	0	2.350	3.060	MON	522	11,750	08/23/2018	05/15/2025
05377R-EH-3	AESOP 211 A - ABS			4	1.A FE	499,830	98.2199	491,099	500,000	499,847	0	17	0	0	1.380	1.391	MON	211	4,063	05/11/2021	08/20/2027
14041N-FP-1	COMET 2017-5 A - ABS			4	1.A FE	1,010,859	100.9764	1,009,764	1,000,000	1,012,325	0	1,537	0	0	0.690	0.818	MON	326	6,933	12/21/2020	07/15/2027
161571-FQ-2	CHAIT 2012-7 A - ABS			4	1.A FE	434,443	101.1348	455,106	450,000	447,173	0	3,911	0	0	2.160	3.081	MON	432	9,720	08/15/2018	09/16/2024
210717-AB-0	CMRS 2014A A2 - ABS			4	1.A FE	270,001	102.9818	277,705	269,664	269,836	0	(51)	0	0	2.962	2.918	MN	1,331	7,987	03/01/2019	11/01/2025
254683-BX-2	DCENT 2017-2 A - ABS			4	1.A FE	1,228,388	100.0640	1,238,792	1,238,000	1,237,893	0	2,806	0	0	2.390	2.626	MON	1,315	29,588	08/23/2018	07/15/2024
26444B-AA-2	DUK A A1 - ABS			4	1.A FE	999,995	99.6979	996,979	1,000,000	999,999	0	4	0	0	1.295	1.295	JJ	1,331	0	11/17/2021	07/01/2030
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS			1	1.D FE	946,527	98.1548	929,062	946,527	946,527	0	0	0	0	1.875	1.875	FA	6,458	18,093	07/30/2020	08/20/2035
34531F-AA-1	FORDR 2017-REV1 A - ABS			4	1.A FE	489,297	100.2486	501,243	500,000	499,609	0	3,176	0	0	2.620	3.284	MON	582	13,100	08/15/2018	08/15/2028
36263H-AA-6	GMREV 2021-1 A - ABS			4	1.A FE	1,574,687	98.3223	1,548,577	1,575,000	1,574,700	0	14	0	0	1.170	1.176	MON	973	4,095	09/14/2021	06/12/2034
41284N-AC-4	HDMOT 2021-A A3 - ABS			4	1.A FE	784,815	99.5466	781,441	785,000	784,883	0	68	0	0	0.370	0.380	MON	129	2,396	02/09/2021	04/15/2026
42806M-AA-7	HERTZ 2021-1 A - ABS			4	1.A FE	1,299,795	98.9644	1,286,538	1,300,000	1,299,789	0	(6)	0	0	1.210	1.219	MON	218	7,690	06/24/2021	12/26/2025
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS			1	1.F FE	510,972	108.2850	505,996	467,282	509,440	0	(1,532)	0	0	4.000	2.521	MN	2,388	9,346	05/28/2021	05/15/2034
68784C-AE-2	OSCAR 181 A4 - ABS		D	4	1.A FE	631,897	101.3440	618,548	610,345	620,655	0	(11,046)	0	0	3.500	0.165	MON	1,246	21,362	12/23/2020	05/12/2025
69363P-AC-4	PSNH 2018-1 A3 - ABS			4	1.A FE	486,894	113.6454	493,221	434,000	479,272	0	(5,117)	0	0	3.814	2.367	FA	6,897	16,553	06/29/2020	02/01/2035
71710T-AA-6	PCG 2021-A A1 - ABS			4	1.A FE	1,499,981	98.7938	1,481,907	1,500,000	1,499,985	0	4	0	0	1.460	1.460	JJ	2,981	0	11/04/2021	07/15/2033
78403D-AN-0	SBATOW 2019-1 1C - RMBS			4	1.F FE	750,000	102.8784	771,588	750,000	750,000	0	0	0	0	2.836	2.853	MON	945	21,270	09/10/2019	01/17/2050
88161F-AC-0	TESLA 21A A3 - ABS			4	1.A FE	499,984	99.3871	496,936	500,000	499,989	0	5	0	0	0.560	0.562	MON	86	2,022	03/25/2021	03/20/2025
89231X-AA-9	TALNT 2019-1 A - ABS			4	1.A FE	999,665	103.3790	1,033,790	1,000,000	1,001,901	0	2,149	0	0	2.560	2.661	MON	427	25,600	06/10/2019	11/25/2031
92347Y-AA-2	VZOT 2019-A A1A - RMBS			4	1.A FE	127,800	100.5198	128,490	127,826	127,823	0	4	0	0	2.930	2.956	MON	114	3,745	03/05/2019	09/20/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						15,991,752	XXX	16,017,521	15,913,002	16,018,296	0	(736)	0	0	XXX	XXX	XXX	34,379	229,784	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						146,505,665	XXX	148,189,323	144,369,597	146,340,031	0	(261,172)	0	0	XXX	XXX	XXX	831,465	2,686,392	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
464287-17-6	ISHARES:TIPS BD ETF				1.A	703,936	129.2000	717,835	0	717,835	12,562	0	0	0	0.000	0.000	N/A	0	25,620	10/28/2021	
464287-17-6	ISHARES:TIPS BD ETF				1.D Z	599,059	129.2000	597,421	0	597,421	(1,638)	0	0	0	0.000	0.000	N/A	0	3,234	12/31/2021	
464288-62-0	ISHARES:BRD USD IG CP BD				2.A	657,920	59.7400	651,166	0	651,166	(6,754)	0	0	0	0.000	0.000	N/A	0	5,563	10/28/2021	
92206C-77-1	VANGUARD MTG-BK IDX ETF				1.A	723,231	52.8400	718,677	0	718,677	(4,554)	0	0	0	0.000	0.000	N/A	0	2,233	10/28/2021	
92206C-77-1	VANGUARD MTG-BK IDX ETF				1.D Z	144,066	52.8400	144,042	0	144,042	(25)	0	0	0	0.000	0.000	N/A	0	0	12/31/2021	
6099999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						2,828,212	XXX	2,829,141	0	2,829,141	(409)	0	0	0	XXX	XXX	XXX	0	36,650	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						164,093,568	XXX	165,648,628	161,344,703	163,733,021	15,878	(407,388)	0	0	XXX	XXX	XXX	986,036	3,137,252	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						18,013,957	XXX	17,788,553	17,623,822	17,990,404	0	(22,643)	0	0	XXX	XXX	XXX	32,746	248,162	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						6,119,055	XXX	6,101,693	5,900,000	6,113,452	0	(5,603)	0	0	XXX	XXX	XXX	16,474	0	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						15,991,752	XXX	16,017,521	15,913,002	16,018,296	0	(736)	0	0	XXX	XXX	XXX	34,379	229,784	XXX	XXX
8099999. Total - SVO Identified Funds						2,828,212	XXX	2,829,141	0	2,829,141	(409)	0	0	0	XXX	XXX	XXX	0	36,650	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						207,046,543	XXX	208,385,535	200,781,526	206,684,314	15,469	(436,371)	0	0	XXX	XXX	XXX	1,069,635	3,651,848	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 70,945,580	1B $ 7,770,814	1C $ 5,855,974	1D $ 7,673,736	1E $ 14,125,701	1F $ 23,840,233	1G $ 22,538,682
1B	2A $ 21,373,949	2B $ 19,458,943	2C $ 12,607,420				
1C	3A $ 493,281	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
464288-68-7	ISHARES:PREF AND INC SEC			27,760.000	0.00	0.000	1,094,577	39.430	1,094,577	1,052,890	0	23,312	0	41,686	0	0	41,686	0	1.D Z	12/31/2021
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,094,577	XXX	1,094,577	1,052,890	0	23,312	0	41,686	0	0	41,686	0	XXX	XXX
8999999 - Total Preferred Stocks							1,094,577	XXX	1,094,577	1,052,890	0	23,312	0	41,686	0	0	41,686	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 1,094,577	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ......$ 0						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
002824-10-0	ABBOTT LABORATORIES ORD			665.000	93,592	140.740	93,592	65,497	0	490	0	13,687	0	13,687	0	12/20/2021	
00287Y-10-9	ABBVIE ORD			748.000	101,279	135.400	101,279	67,941	0	3,609	0	20,197	0	20,197	0	07/06/2021	
00724F-10-1	ADOBE ORD			223.000	126,454	567.060	126,454	88,918	0	0	0	232	0	232	0	12/31/2021	
007903-10-7	ADVANCED MICRO DEVICES ORD			590.000	84,901	143.900	84,901	15,711	0	0	0	30,564	0	30,564	0	09/30/2021	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			249.000	75,761	304.260	75,761	60,296	374	1,185	0	7,507	0	7,507	0	08/05/2021	
02079K-30-5	ALPHABET CL A ORD			137.000	396,894	2,897.040	396,894	225,429	0	0	0	102,318	0	102,318	0	12/31/2021	
023135-10-6	AMAZON COM ORD			101.000	336,768	3,334.340	336,768	174,291	0	0	0	6,015	0	6,015	0	12/31/2021	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			1,270.000	72,212	56.860	72,212	43,550	0	1,626	0	24,130	0	24,130	0	08/07/2020	
03027X-10-0	AMERICAN TOWER REIT			110.000	32,175	292.500	32,175	14,614	153	492	0	6,719	0	6,719	0	05/27/2021	
03076C-10-6	AMERIPRISE FINANCE ORD			224.000	67,572	301.660	67,572	51,604	0	690	0	15,968	0	15,968	0	07/16/2021	
037833-10-0	APPLE ORD			2,500.000	443,925	177.570	443,925	191,321	0	1,839	0	107,016	0	107,016	0	12/31/2021	
060505-10-4	BANK OF AMERICA ORD			2,996.000	133,292	44.490	133,292	99,846	0	1,273	0	16,028	0	16,028	0	12/31/2021	
101137-10-7	BOSTON SCIENTIFIC ORD			1,230.000	52,250	42.480	52,250	46,394	0	0	0	8,032	0	8,032	0	07/17/2020	
12572Q-10-5	CME GROUP CL A ORD			305.000	69,680	228.460	69,680	58,200	991	1,616	0	11,963	0	11,963	0	11/24/2021	
126408-10-3	CSX ORD			1,980.000	74,448	37.600	74,448	30,457	0	739	0	14,553	0	14,553	0	04/22/2020	
126650-10-0	CVS HEALTH ORD			620.000	63,959	103.160	63,959	43,680	0	895	0	17,021	0	17,021	0	08/17/2021	
150870-10-3	CELANESE ORD			439.000	73,778	168.060	73,778	36,729	0	1,064	0	15,219	0	15,219	0	08/05/2021	
15135B-10-1	CENTENE ORD			640.000	52,736	82.400	52,736	41,435	0	0	0	14,598	0	14,598	0	01/27/2021	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			64.000	41,726	651.970	41,726	38,901	0	0	0	(1,338)	0	(1,338)	0	12/20/2021	
166764-10-0	CHEVRON ORD			583.000	68,415	117.350	68,415	60,081	0	2,920	0	17,635	0	17,635	0	06/14/2021	
17275R-10-2	CISCO SYSTEMS ORD			1,010.000	64,004	63.370	64,004	57,978	0	0	0	6,026	0	6,026	0	12/31/2021	
191216-10-0	COCA-COLA ORD			530.000	31,381	59.210	31,381	26,051	0	890	0	2,316	0	2,316	0	07/27/2020	
20030N-10-1	COMCAST CL A ORD			1,404.000	70,663	50.330	70,663	75,790	0	326	0	(5,127)	0	(5,127)	0	12/31/2021	
22160K-10-5	COSTCO WHOLESALE ORD			144.000	81,749	567.700	81,749	46,682	0	274	0	23,807	0	23,807	0	10/18/2021	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD			242.000	49,550	204.750	49,550	33,979	0	0	0	(4,284)	0	(4,284)	0	09/20/2021	
235851-10-2	DANAHER ORD			413.000	135,881	329.010	135,881	112,583	79	146	0	23,298	0	23,298	0	12/31/2021	
23804L-10-3	DATADOG CL A ORD			174.000	30,991	178.110	30,991	26,963	0	0	0	4,028	0	4,028	0	10/13/2021	
244199-10-5	DEERE ORD			175.000	60,006	342.890	60,006	22,545	184	632	0	12,922	0	12,922	0	04/22/2020	
254687-10-6	WALT DISNEY ORD			103.000	15,954	154.890	15,954	10,335	0	0	0	(2,708)	0	(2,708)	0	04/14/2020	
29444U-70-0	EQUINIX REIT ORD			29.000	24,529	845.840	24,529	12,194	0	333	0	3,818	0	3,818	0	11/14/2018	
30161N-10-1	EXELON ORD			740.000	42,742	57.760	42,742	26,293	0	1,052	0	11,241	0	11,241	0	03/16/2021	
30231G-10-2	EXXON MOBIL ORD			232.000	14,196	61.190	14,196	13,619	0	516	0	577	0	577	0	05/14/2021	
30303M-10-2	META PLATFORMS CL A ORD			213.000	71,643	336.350	71,643	23,016	0	0	0	13,459	0	13,459	0	12/06/2018	
37045V-10-0	GENERAL MOTORS ORD			1,120.000	65,666	58.630	65,666	63,215	0	0	0	2,451	0	2,451	0	07/06/2021	
437076-10-2	HOME DEPOT ORD			303.000	125,748	415.010	125,748	82,337	0	1,119	0	25,437	0	25,437	0	12/31/2021	
438516-10-6	HONEYWELL INTERNATIONAL ORD			316.000	65,889	208.510	65,889	36,192	0	1,191	0	(1,324)	0	(1,324)	0	04/22/2020	
452308-10-9	ILLINOIS TOOL ORD			278.000	68,610	246.800	68,610	30,211	339	1,290	0	11,932	0	11,932	0	04/22/2020	
461202-10-3	INTUIT ORD			75.000	48,242	643.220	48,242	18,977	0	184	0	19,753	0	19,753	0	04/22/2020	
46625H-10-0	JPMORGAN CHASE ORD			1,018.000	161,200	158.350	161,200	128,189	0	2,248	0	16,948	0	16,948	0	12/31/2021	
478160-10-4	JOHNSON & JOHNSON ORD			349.000	59,703	171.070	59,703	57,114	0	191	0	2,590	0	2,590	0	12/31/2021	
482480-10-0	KLA ORD			196.000	84,302	430.110	84,302	44,593	0	692	0	29,916	0	29,916	0	03/05/2021	
518439-10-4	ESTEE LAUDER CL A ORD			156.000	57,751	370.200	57,751	48,085	0	259	0	9,666	0	9,666	0	05/04/2021	
532457-10-8	ELI LILLY ORD			194.000	53,587	276.220	53,587	35,782	0	532	0	16,090	0	16,090	0	11/05/2021	
538034-10-9	LIVE NATION ENTERTAINMENT ORD			614.000	73,490	119.690	73,490	57,200	0	0	0	16,290	0	16,290	0	12/20/2021	
548661-10-7	LOWE'S COMPANIES ORD			46.000	11,890	258.480	11,890	5,103	0	129	0	4,507	0	4,507	0	05/05/2020	
549498-10-3	LUCID GROUP ORD			1,861.000	70,811	38.050	70,811	36,529	0	0	0	34,282	0	34,282	0	04/01/2021	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD			421.000	69,566	165.240	69,566	65,500	0	0	0	4,066	0	4,066	0	12/03/2021	
57636Q-10-4	MASTERCARD CL A ORD			288.000	103,484	359.320	103,484	98,838	0	0	0	4,646	0	4,646	0	11/24/2021	
594918-10-4	MICROSOFT ORD			1,420.000	477,574	336.320	477,574	223,283	0	2,791	0	140,573	0	140,573	0	12/31/2021	
595112-10-3	MICRON TECHNOLOGY ORD			1,170.000	108,986	93.150	108,986	49,268	117	117	0	21,025	0	21,025	0	09/04/2020	
617446-44-8	MORGAN STANLEY ORD			724.000	71,068	98.160	71,068	71,597	0	0	0	(529)	0	(529)	0	12/31/2021	
64110L-10-6	NETFLIX ORD			135.000	81,329	602.440	81,329	62,504	0	0	0	8,804	0	8,804	0	06/24/2021	
65339F-10-1	NEXTERA ENERGY ORD			378.000	35,290	93.360	35,290	17,934	0	501	0	5,828	0	5,828	0	10/07/2021	
654106-10-3	NIKE CL B ORD			322.000	53,668	166.670	53,668	22,646	0	333	0	7,771	0	7,771	0	10/05/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
67066G-10-4	NVIDIA ORD			829.000	243,817	294.110	243,817	126,262	0	89	0	91,460	0	91,460	0	12/31/2021	
70450Y-10-3	PAYPAL HOLDINGS ORD			738.000	139,172	188.580	139,172	132,228	0	0	0	(33,277)	0	(33,277)	0	12/31/2021	
717081-10-3	PFIZER ORD			1,293.000	76,352	59.050	76,352	54,519	0	714	0	21,833	0	21,833	0	10/07/2021	
723787-10-7	PIONEER NATURAL RESOURCE ORD			452.000	82,210	181.880	82,210	66,204	280	2,627	0	18,397	0	18,397	0	10/11/2021	
745867-10-1	PULTEGROUP ORD			860.000	49,158	57.160	49,158	42,160	129	0	0	6,997	0	6,997	0	11/05/2021	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			905.000	77,884	86.060	77,884	72,984	0	1,296	0	7,289	0	7,289	0	11/24/2021	
78409V-10-4	S&P GLOBAL ORD			173.000	81,644	471.930	81,644	42,978	0	533	0	24,753	0	24,753	0	01/07/2021	
82509L-10-7	SHOPIFY CL A SUB VTG ORD		C	36.000	49,586	1,377.390	49,586	53,246	0	0	0	(3,660)	0	(3,660)	0	12/31/2021	
828806-10-9	SIMON PROP GRP REIT ORD			384.000	61,352	159.770	61,352	47,215	0	2,100	0	14,137	0	14,137	0	05/27/2021	
83088M-10-2	SKYWORKS SOLUTIONS ORD			169.000	26,219	155.140	26,219	22,387	0	358	0	382	0	382	0	09/09/2020	
83304A-10-6	SNAP CL A ORD			1,154.000	54,273	47.030	54,273	61,163	0	0	0	(6,890)	0	(6,890)	0	12/31/2021	
83406F-10-2	SOFI TECHNOLOGIES ORD			2,185.000	34,545	15.810	34,545	41,372	0	0	0	(6,827)	0	(6,827)	0	04/01/2021	
852234-10-3	BLOCK CL A ORD			241.000	38,924	161.510	38,924	24,667	0	0	0	(14,155)	0	(14,155)	0	11/19/2021	
87165B-10-3	SYNCHRONY FINANCIAL ORD			1,560.000	72,368	46.390	72,368	39,265	0	1,373	0	18,221	0	18,221	0	08/07/2020	
872590-10-4	T MOBILE US ORD			190.000	22,036	115.980	22,036	13,101	0	0	0	(3,585)	0	(3,585)	0	04/22/2020	
88160R-10-1	TESLA ORD			149.000	157,460	1,056.780	157,460	124,781	0	0	0	32,679	0	32,679	0	12/31/2021	
882508-10-4	TEXAS INSTRUMENTS ORD			111.000	20,920	188.470	20,920	10,627	0	467	0	2,702	0	2,702	0	11/14/2018	
88339J-10-5	TRADE DESK CL A ORD			990.000	90,724	91.640	90,724	44,576	0	0	0	20,993	0	20,993	0	11/05/2021	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			89.000	59,384	667.240	59,384	30,958	23	68	0	14,889	0	14,889	0	11/05/2021	
89832Q-10-9	TRUIST FINANCIAL ORD			931.000	54,510	58.550	54,510	38,364	0	1,732	0	9,887	0	9,887	0	08/03/2020	
91324P-10-2	UNITEDHEALTH GRP ORD			402.000	201,860	502.140	201,860	125,440	0	1,828	0	47,769	0	47,769	0	12/31/2021	
91913Y-10-0	VALERO ENERGY ORD			437.000	32,823	75.110	32,823	26,382	0	1,537	0	5,799	0	5,799	0	10/11/2021	
925815-10-2	VICOR ORD			161.000	20,444	126.980	20,444	17,312	0	0	0	3,132	0	3,132	0	07/13/2021	
929089-10-0	VOYA FINANCIAL ORD			770.000	51,059	66.310	51,059	27,577	0	535	0	5,775	0	5,775	0	04/22/2020	
949746-10-1	WELLS FARGO ORD			1,471.000	70,579	47.980	70,579	70,036	0	226	0	542	0	542	0	12/31/2021	
G06242-10-4	ATLASSIAN CL A ORD		C	216.000	82,359	381.290	82,359	31,467	0	0	0	31,199	0	31,199	0	06/14/2021	
G1151C-10-1	ACCENTURE CL A ORD		C	182.000	75,448	414.550	75,448	65,737	0	0	0	9,711	0	9,711	0	12/20/2021	
G29183-10-3	EATON ORD		C	374.000	64,635	172.820	64,635	24,775	0	1,137	0	19,702	0	19,702	0	10/07/2020	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD		C	350.000	37,716	107.760	37,716	26,251	0	0	0	12,114	0	12,114	0	11/11/2020	
G5960L-10-3	MEDTRONIC ORD		C	201.000	20,793	103.450	20,793	17,594	127	486	0	(2,752)	0	(2,752)	0	04/22/2020	
G8994E-10-3	TRANE TECHNOLOGIES ORD		C	310.000	62,629	202.030	62,629	14,011	0	732	0	17,630	0	17,630	0	04/27/2016	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD			730.000	56,137	76.900	56,137	53,678	0	0	0	2,459	0	2,459	0	11/26/2021	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					7,371,981	XXX	7,371,981	4,787,335	2,796	52,020	0	1,287,463	0	1,287,463	0	XXX	XXX
00141A-58-6	INVESCO FLTG RT ESG Y			116,625.223	850,198	7.290	850,198	851,486	0	18,739	0	(1,288)	0	(1,288)	0	12/31/2021	
025072-81-0	AMER CENT:FOCUSED DYN GR			1,645.000	132,912	80.797	132,912	135,913	0	0	0	(3,001)	0	(3,001)	0	12/31/2021	
02507H-60-1	AMER CENT:FOC DG I			3,441.491	195,442	56.790	195,442	217,072	0	0	0	(21,629)	0	(21,629)	0	10/28/2021	
02508J-70-5	AMER CENT:SHT DUR I			69,203.043	717,636	10.370	717,636	723,292	0	2,068	0	(5,656)	0	(5,656)	0	10/28/2021	
02508J-87-9	AMER CENT:SD ST INC I			52,719.286	510,850	9.690	510,850	513,692	0	3,978	0	(2,842)	0	(2,842)	0	12/31/2021	
04314H-61-8	ARTISAN:DEV WORLD ADV			814.039	17,982	22.090	17,982	21,954	0	0	0	(3,972)	0	(3,972)	0	10/28/2021	
05580W-84-1	BNY MELLON CORE PLUS I			96,503.324	1,037,411	10.750	1,037,411	1,052,006	0	4,192	0	(14,596)	0	(14,596)	0	10/28/2021	
256210-10-5	DODGE & COX INCOME			46,105.607	648,245	14.060	648,245	657,130	0	8,040	0	(8,885)	0	(8,885)	0	10/28/2021	
315807-86-7	FIDELITY ADV BAL INST			18,252.470	534,980	29.310	534,980	506,033	0	3,447	0	28,946	0	28,946	0	10/28/2021	
46090E-10-3	INVESCO QQQ TRUST 1			2.000	796	397.850	796	761	0	1	0	35	0	35	0	12/03/2021	
46138J-61-9	INVESCO RUSSEL 1000 DM			2,668.000	135,108	50.640	135,108	131,877	0	128	0	3,231	0	3,231	0	12/31/2021	
464287-15-0	ISHARES:CORE S&P TOT USM			7.000	749	106.980	749	714	0	3	0	35	0	35	0	12/03/2021	
464287-23-4	ISHARES:MSCI EM MKTS			1,361.000	66,594	48.930	66,594	66,620	21	583	0	(26)	0	(26)	0	12/31/2021	
464287-88-7	ISHARES:S&P SC 600 GRO			878.000	121,849	138.780	121,849	119,942	0	77	0	1,907	0	1,907	0	12/31/2021	
464288-88-5	ISHARES:MSCI EAFE GRO			610.000	67,332	110.380	67,332	66,295	47	253	0	1,037	0	1,037	0	12/31/2021	
46435G-10-2	ISHARES:CONVERTIBLE BOND			208.000	18,549	89.180	18,549	19,679	0	1,379	0	(1,129)	0	(1,129)	0	05/14/2021	
72201F-49-0	PIMCO:INCOME INST			54,807.294	654,399	11.940	654,399	658,441	0	6,621	0	(4,042)	0	(4,042)	0	10/28/2021	
81369Y-80-3	SEL SECTOR:TECH SPDR			196.000	34,079	173.870	34,079	26,535	0	166	0	7,544	0	7,544	0	05/14/2021	
921908-84-4	VANGUARD DIV A I ETF			2,116.000	363,423	171.750	363,423	349,536	0	1,338	0	13,887	0	13,887	0	12/31/2021	
921910-20-4	VANGUARD INTL GRO INV			1,778.296	77,907	43.810	77,907	95,917	0	723	0	(18,010)	0	(18,010)	0	10/28/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
921943-85-8	VANGUARD DEV MKT ETF			3,147.000	160,686	51.060	160,686	160,854	0	2,628	0	(169)	0	(169)	0	12/31/2021	
922908-62-9	VANGUARD MD-CP I ETF			315.000	80,253	254.770	80,253	79,569	0	117	0	684	0	684	0	12/31/2021	
9499999. Subtotal - Mutual Funds					6,427,377	XXX	6,427,377	6,455,317	68	54,481	0	(27,940)	0	(27,940)	0	XXX	XXX
9799999 - Total Common Stocks					13,799,358	XXX	13,799,358	11,242,652	2,864	106,500	0	1,259,523	0	1,259,523	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					14,893,935	XXX	14,893,935	12,295,543	2,864	129,813	0	1,301,209	0	1,301,209	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-3F-5	UNITED STATES TREASURY		10/22/2021	Various		214,133	200,000	1,581
912828-3Z-1	UNITED STATES TREASURY		08/17/2021	BARCLAYS CAP/FIXED INCOME, NEW YORK		107,820	100,000	1,278
912828-4N-7	UNITED STATES TREASURY		12/14/2021	Various		82,438	75,000	369
912828-6B-1	UNITED STATES TREASURY		08/30/2021	GOLDMAN SACHS & CO. INC.		454,461	410,000	468
912828-6T-2	UNITED STATES TREASURY		10/22/2021	Various		106,414	100,000	1,113
912828-D5-6	UNITED STATES TREASURY		08/17/2021	Various		213,137	200,000	32
912828-G3-8	UNITED STATES TREASURY		08/06/2021	BARCLAYS CAP/FIXED INCOME, NEW YORK		105,770	100,000	526
912828-M4-9	UNITED STATES TREASURY		06/23/2021	MERRILL LYNCH PIERCE FENNER		102,344	100,000	280
912828-M5-6	UNITED STATES TREASURY		09/17/2021	NatWest Markets		106,230	100,000	783
912828-P4-6	UNITED STATES TREASURY		09/17/2021	JP MORGAN SECURITIES LLC		103,660	100,000	159
912828-U2-4	UNITED STATES TREASURY		10/22/2021	Various		157,475	150,000	1,146
912828-U5-7	UNITED STATES TREASURY		06/23/2021	NatWest Markets		104,363	100,000	139
912828-VB-3	UNITED STATES TREASURY		05/12/2021	Various		206,742	200,000	1,320
912828-WJ-5	UNITED STATES TREASURY		08/06/2021	Various		105,941	100,000	428
912828-X8-8	UNITED STATES TREASURY		10/22/2021	CREDIT AGRICOLE SECURITIES USA INC.		105,758	100,000	1,052
912828-XB-1	UNITED STATES TREASURY		08/06/2021	Various		212,945	200,000	1,048
912828-XW-5	UNITED STATES TREASURY		05/12/2021	NatWest Markets		101,879	100,000	643
912828-Y9-5	UNITED STATES TREASURY		09/17/2021	Various		471,969	450,000	2,109
912828-YS-3	UNITED STATES TREASURY		10/22/2021	Various		102,348	100,000	483
912828-Z7-8	UNITED STATES TREASURY		12/14/2021	Various		458,005	450,000	1,992
912828-Z8-6	UNITED STATES TREASURY		06/23/2021	BARCLAYS CAP/FIXED INCOME, NEW YORK		101,945	100,000	490
912828-Z9-4	UNITED STATES TREASURY		12/14/2021	Various		578,973	575,000	2,740
912828-ZC-7	UNITED STATES TREASURY		12/01/2021	Various		4,184,728	4,120,000	4,076
912828-ZQ-6	UNITED STATES TREASURY		06/23/2021	BNP PARIBAS SEC BOND, NEW YORK		46,604	50,000	34
91282C-CB-5	UNITED STATES TREASURY		09/17/2021	Various		308,875	300,000	1,196
91282C-CH-2	UNITED STATES TREASURY		07/16/2021	SG AMERICAS SECURITIES, LLC		531,193	525,000	339
0599999. Subtotal - Bonds - U.S. Governments						9,376,149	9,105,000	25,823
232769-JX-8	CYPRESS-FAIRBANKS TEX INDPT SCH DIST		09/22/2021	MORGAN STANLEY & CO LLC		885,898	740,000	0
652233-MP-9	NEWPORT NEWS VA		02/25/2021	MORGAN STANLEY & CO LLC		585,000	585,000	0
652233-MQ-7	NEWPORT NEWS VA		02/25/2021	MORGAN STANLEY & CO LLC		630,000	630,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,100,898	1,955,000	0
249182-PR-1	DENVER COLO CITY & CNTY ARPT REV		05/25/2021	JP MORGAN SECURITIES INC.		719,422	710,000	506
3133L8-CR-4	FH RC1880 - RMBS		02/11/2021	R W BAIRD & CO		2,058,125	2,000,000	1,250
57421F-AE-7	MARYLAND ST DEPT TRANSN SPL TRANSN PROJ		02/11/2021	CITIBANK		700,000	700,000	0
64990F-D6-8	NEW YORK STATE DORMITORY AUTHORITY		06/16/2021	JEFFERIES & COMPANY INC		485,000	485,000	0
759136-VF-8	REGIONAL TRANSN DIST COLO SALES TAX REV		02/19/2021	GOLDMAN SACHS & CO. INC.		500,000	500,000	0
977100-GZ-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		06/08/2021	LOOP Capital Markets		527,775	500,000	1,190
3199999. Subtotal - Bonds - U.S. Special Revenues						4,990,322	4,895,000	2,945
00774M-AW-5	AERCAP IRELAND CAPITAL DAC	C	10/22/2021	GOLDMAN SACHS & CO. INC.		1,011,260	1,000,000	0
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC		08/27/2021	MORGAN STANLEY & CO LLC		1,043,480	1,000,000	7,173
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC		08/27/2021	STONEX FINANCIAL INC.		1,104,090	1,000,000	5,667
03115A-AA-1	AMFAM HOLDINGS, INC.		03/26/2021	Various		1,097,089	1,100,000	888
032654-AU-9	ANALOG DEVICES INC		09/29/2021	Various		1,000,023	1,000,000	0
03740L-AA-0	AON CORP		08/18/2021	CITIBANK, N.A.		997,120	1,000,000	0
037833-DK-3	APPLE INC		08/09/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK		54,777	50,000	367
045054-AN-3	ASHTEAD CAPITAL INC		08/03/2021	Various		1,000,275	1,000,000	0
04685A-3A-7	ATHENE GLOBAL FUNDING		08/17/2021	GOLDMAN SACHS & CO. INC.		1,400,616	1,400,000	0
053484-AB-7	AVALONBAY COMMUNITIES INC		09/09/2021	Various		1,249,093	1,250,000	0
05377R-EH-3	AESOP 211 A - ABS		05/11/2021	JP MORGAN SECURITIES INC.		499,830	500,000	0
05531F-BH-5	TRUIST FINANCIAL CORP		09/17/2021	HSBC SECS INC, NEW YORK		263,539	250,000	2,174
05552A-BC-1	BBCMS 2020-C8 A5 - CMBS		12/08/2021	PERFORMANCE TRUST CAP		493,281	500,000	255
05565Q-DH-8	BP CAPITAL MARKETS PLC	C	07/16/2021	BNP PARIBAS SEC BOND, NEW YORK		56,679	50,000	269
05583J-AJ-1	BPCE SA	C	01/13/2021	Various		752,900	750,000	0
06051G-FS-3	BANK OF AMERICA CORP		08/09/2021	GOLDMAN SACHS & CO, NY		55,543	50,000	54
06367W-HH-9	BANK OF MONTREAL	C	02/16/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK		27,066	25,000	30
06406R-AV-9	BANK OF NEW YORK MELLON CORP		07/20/2021	MORGAN STANLEY & CO LLC		999,240	1,000,000	0
064159-TE-6	BANK OF NOVA SCOTIA	C	02/16/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)		232,304	225,000	207
08162V-AD-0	BMARK 2019-B10 A3 - CMBS		12/08/2021	CITIBANK, N.A.		1,079,414	1,000,000	864
09261X-AA-0	BLACKSTONE SECURED LENDING FUND		03/26/2021	Various		695,285	700,000	428
110122-CN-6	BRISTOL-MYERS SQUIBB CO		09/17/2021	Various		274,245	250,000	604
12592K-BC-7	COMM 2014-UBS5 A4 - CMBS		12/07/2021	PERFORMANCE TRUST CAP		1,588,594	1,500,000	1,279
14913R-2Q-9	CATERPILLAR FINANCIAL SERVICES CORP		11/08/2021	JP MORGAN SECURITIES LLC		248,210	250,000	447
17325F-AS-7	CITIBANK NA		08/09/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)		53,690	50,000	91
191216-CR-9	COCA-COLA CO		09/17/2021	Various		278,156	250,000	1,744

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
20030N-CA-7	COMCAST CORP		07/16/2021	MERRILL LYNCH PIERCE FENNER		54,973	50,000	678
20826F-AQ-9	CONOCOPHILLIPS CO		01/21/2021	CITIBANK, N.A.		835,520	700,000	12,513
21036P-BH-0	CONSTELLATION BRANDS INC		07/21/2021	BARCLAYS CAPITAL		751,643	750,000	0
21688A-AE-2	COOPERATIEVE RABOBANK UA (NEW YORK BRANC		08/09/2021	MARKETAXESS CORPORATION		109,520	100,000	750
22160K-AP-0	COSTCO WHOLESALE CORP		10/22/2021	Various		49,067	50,000	138
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)		08/18/2021	MERRILL LYNCH PROFESSIONAL CLR		54,138	50,000	811
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP		02/09/2021	MIZUHO SECURITIES		698,166	700,000	0
23331A-BQ-1	D R HORTON INC		08/27/2021	MARKETAXESS		99,847	100,000	94
233853-AG-5	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC		12/02/2021	JP MORGAN SECURITIES INC.		598,158	600,000	0
24422E-TW-9	JOHN DEERE CAPITAL CORP		09/17/2021	MILLENIUM ADVISORS LLC		54,129	50,000	51
24422E-VW-6	JOHN DEERE CAPITAL CORP		10/07/2021	MERRILL LYNCH FIXED INCOME		1,400,196	1,400,000	0
26444B-AA-2	DUK A A1 - ABS		11/17/2021	RBC CAPITAL MARKETS		999,995	1,000,000	0
26444H-AE-1	DUKE ENERGY FLORIDA LLC		08/17/2021	GOLDMAN SACHS & CO, NY		113,351	100,000	359
278865-BL-3	ECOLAB INC		12/06/2021	JP MORGAN SECURITIES INC.		699,790	700,000	0
29278G-AN-8	ENEL FINANCE INTERNATIONAL NV	C	07/08/2021	Various		997,325	1,000,000	0
29364G-AN-3	ENTERGY CORP		03/02/2021	CITIBANK, N.A.		298,956	300,000	0
29717P-AY-3	ESSEX PORTFOLIO LP		02/22/2021	WELLS FARGO BROKERAGE		497,115	500,000	0
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC		05/24/2021	RBC CAPITAL MARKETS		654,980	655,000	0
36263H-AA-6	GMREV 211 A - ABS		09/14/2021	BARCLAYS CAPITAL		1,574,687	1,575,000	0
377372-AL-1	GLAXOSMITHKLINE CAPITAL INC		08/17/2021	SUNRIDGE PARTNERS LLC		78,994	75,000	661
378272-AY-4	GLENCORE FUNDING LLC		02/26/2021	UBS SECURITIES		492,785	500,000	35
38141G-YJ-7	GOLDMAN SACHS GROUP INC		07/15/2021	GOLDMAN SACHS & CO. INC.		784,992	780,000	0
38173M-AB-8	GOLUB CAPITAL BDC INC		02/17/2021	SMBC NIKKO SECURITIES		398,796	400,000	0
38869P-AP-9	GRAPHIC PACKAGING INTERNATIONAL LLC		03/02/2021	MIZUHO SECURITIES		601,704	600,000	0
404280-BS-7	HSBC HOLDINGS PLC	C	11/08/2021	Various		106,896	100,000	1,212
41284N-AC-4	HDMOT 2021-A A3 - ABS		02/09/2021	JP MORGAN SECURITIES INC.		784,815	785,000	0
42806M-AA-7	HERTZ 211 A - ABS		06/24/2021	DEUTSCHE BANC SECURITIES INC.		1,299,795	1,300,000	0
437076-CB-6	HOME DEPOT INC		07/16/2021	Various		267,286	250,000	1,406
437076-CH-3	HOME DEPOT INC		09/07/2021	MERRILL LYNCH FIXED INCOME		677,266	680,000	0
438516-CB-0	HONEYWELL INTERNATIONAL INC		08/09/2021	MORGAN STANLEY & CO INC, NY		50,870	50,000	131
458140-BU-3	INTEL CORP		08/26/2021	MERRILL LYNCH FIXED INCOME		1,253,413	1,250,000	1,250
460690-BT-6	INTERPUBLIC GROUP OF COMPANIES INC		02/24/2021	MITSUBISHI UFJ SECURITIES		475,043	475,000	32
46625H-JH-4	JPMORGAN CHASE & CO		08/09/2021	BARCLAYS CAP/FIXED INCOME, NEW YORK		52,125	50,000	71
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS		05/28/2021	R W BAIRD & CO		528,861	483,641	914
512807-AU-2	LAM RESEARCH CORP		07/16/2021	Various		285,915	250,000	2,006
548661-ED-5	LOWE'S COMPANIES INC		09/14/2021	Various		1,000,823	1,000,000	0
57629W-DE-7	MASSMUTUAL GLOBAL FUNDING II		07/13/2021	JP MORGAN SECURITIES INC.		1,362,297	1,365,000	0
58989V-2D-5	MET TOWER GLOBAL FUNDING		09/07/2021	MERRILL LYNCH FIXED INCOME		499,540	500,000	0
594918-BJ-2	MICROSOFT CORP		11/08/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)		53,853	50,000	30
606822-BN-3	MITSUBISHI UFJ FINANCIAL GROUP INC	C	10/22/2021	JANE STREET EXECUTION SERVICES LLC		256,683	250,000	929
61762M-BW-0	MSBAM 2013-C10 A4 - CMBS		12/08/2021	CITIBANK, N.A.		1,034,609	1,000,000	1,053
61945C-AG-8	MOSAIC CO		11/02/2021	UBS SECURITIES		834,503	750,000	14,259
636180-BR-1	NATIONAL FUEL GAS CO		02/09/2021	STIFEL NICOLAUS & COMPANY INC.		502,760	500,000	0
665859-AV-6	NORTHERN TRUST CORP		10/22/2021	GOLDMAN SACHS & CO, NY		24,804	25,000	237
66815L-2A-6	NORTHWESTERN MUTUAL GLOBAL FUNDING		01/07/2021	JP MORGAN SECURITIES INC.		214,622	215,000	0
678858-BV-2	OKLAHOMA GAS AND ELECTRIC CO		05/21/2021	KEYBANC CAPITAL MARKETS INC		1,074,300	1,000,000	4,875
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC		08/10/2021	PNC BANK		499,055	500,000	0
69353R-EK-0	PNC BANK NA		09/17/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)		53,463	50,000	115
714046-AH-2	PERKINELMER INC		03/04/2021	JP MORGAN SECURITIES INC.		239,916	240,000	0
71710T-AA-6	PCG 2021-A A1 - ABS		11/04/2021	GOLDMAN SACHS & CO. INC.		1,499,981	1,500,000	0
723787-AR-8	PIONEER NATURAL RESOURCES CO		03/26/2021	CITIBANK, N.A.		473,940	500,000	1,822
74256L-EQ-8	PRINCIPAL LIFE GLOBAL FUNDING II		08/18/2021	MERRILL LYNCH FIXED INCOME		744,538	745,000	0
744573-AT-3	PUBLIC SERVICE ENTERPRISE GROUP INC		11/04/2021	JP MORGAN SECURITIES INC.		1,000,000	1,000,000	0
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		12/09/2021	MERRILL LYNCH FIXED INCOME		1,496,016	1,500,000	4,479
756109-AS-3	REALTY INCOME CORP		08/26/2021	CITIBANK, N.A.		1,080,000	1,000,000	3,750
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC	C	06/10/2021	MARKETAXESS		1,091,330	1,000,000	14,000
75970E-AE-7	RENASANT CORP		11/17/2021	STIFEL NICOLAUS & COMPANY INC.		400,000	400,000	0
760759-BA-7	REPUBLIC SERVICES INC		11/01/2021	MERRILL LYNCH FIXED INCOME		997,940	1,000,000	0
773903-AL-3	ROCKWELL AUTOMATION INC		08/03/2021	Various		750,861	750,000	0
78013X-ZU-5	ROYAL BANK OF CANADA	C	08/17/2021	MARKETAXESS CORPORATION		52,727	50,000	117
78016E-ZZ-3	ROYAL BANK OF CANADA	C	10/04/2021	RBC CAPITAL MARKETS		998,880	1,000,000	0
78433L-AA-4	SCE RECOVERY FUNDING LLC		03/23/2021	BARCLAYS CAPITAL		500,626	515,000	382
78448T-AG-7	SMBC AVIATION CAPITAL FINANCE DAC	C	10/07/2021	SMBC NIKKO SECURITIES		748,148	750,000	0
81748R-AB-3	SEMT 2020-4 A2 - CMO/RMBS		12/07/2021	WELLS FARGO BROKERAGE		1,059,665	1,027,311	585
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	03/02/2021	MORGAN STANLEY & CO LLC		1,248,325	1,250,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
845437-BP-6	SOUTHWESTERN ELECTRIC POWER CO		04/30/2021	SCOTIA CAPITAL		787,537	742,000	1,870
857477-AW-3	STATE STREET CORP		09/17/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)		53,552	50,000	449
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GROUP INC	C	08/09/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK		53,170	50,000	99
872540-AV-1	TJX COMPANIES INC		12/14/2021	GOLDMAN SACHS & CO, NY		239,933	250,000	248
878742-BG-9	TECK RESOURCES LTD	C	01/28/2021	UBS SECURITIES		835,095	750,000	1,300
87938W-AT-0	TELEFONICA EMISIONES SAU	C	02/22/2021	MORGAN STANLEY & CO LLC		458,604	400,000	7,568
88161F-AC-0	TESLA 21A A3 - ABS		03/25/2021	CREDIT SUISEE FIRST BOSTON		499,984	500,000	0
882508-BK-9	TEXAS INSTRUMENTS INC		09/08/2021	Various		751,805	750,000	0
883556-CL-4	THERMO FISHER SCIENTIFIC INC		08/10/2021	BARCLAYS CAPITAL		744,113	750,000	0
89114Q-CA-4	TORONTO-DOMINION BANK	C	08/09/2021	Various		265,409	250,000	2,455
89153V-AQ-2	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	11/08/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)		27,700	25,000	194
89236T-GT-6	TOYOTA MOTOR CREDIT CORP		12/14/2021	JP MORGAN SECURITIES LLC		253,590	250,000	1,538
89788M-AE-2	TRUIST FINANCIAL CORP		06/03/2021	Various		1,000,659	1,000,000	0
902613-AE-8	UBS GROUP AG	C	02/02/2021	UBS SECURITIES		645,000	645,000	0
911312-BK-1	UNITED PARCEL SERVICE INC		09/17/2021	MERRILL LYNCH PROFESSIONAL CLR		51,635	50,000	590
913017-DD-8	RAYTHEON TECHNOLOGIES CORP		08/27/2021	CITIBANK, N.A.		665,250	600,000	988
91324P-EC-2	UNITEDHEALTH GROUP INC		07/15/2021	JP MORGAN SECURITIES LLC		251,268	250,000	479
91324P-ED-0	UNITEDHEALTH GROUP INC		05/18/2021	CITIBANK, N.A.		500,349	500,000	10
91824N-AC-6	UWM 211 A3 - CMO/RMBS		12/08/2021	JP MORGAN SECURITIES INC.		1,400,566	1,374,133	873
92890N-AU-3	WFRBS 2012-C10 A3 - CMBS		12/07/2021	WELLS FARGO BROKERAGE		1,923,156	1,900,000	1,214
931142-ET-6	WALMART INC		10/22/2021	GOLDMAN SACHS & CO, NY		245,305	250,000	425
95003B-AA-0	WFMBS 205 A1 - CMO/RMBS		12/08/2021	WELLS FARGO BROKERAGE		1,459,060	1,416,215	905
961214-DK-6	WESTPAC BANKING CORP	C	11/08/2021	MORGAN STANLEY & CO INC, NY		27,239	25,000	144
98978V-AL-7	ZOETIS INC		07/13/2021	SUSQUEHANNA FINANCIAL GROUP LLP		1,086,930	1,000,000	10,250
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						72,258,014	70,768,300	123,882
464287-17-6	ISHARES:TIPS BD ETF		12/31/2021	Various		1,286,450	0	0
464288-62-0	ISHARES:BRD USD IG CP BD		10/28/2021	TD Ameritrade		921,630	0	0
92206C-77-1	VANGUARD MTG-BK IDX ETF		12/31/2021	TD AMERITRADE		867,298	0	0
8099999. Subtotal - Bonds - SVO Identified Funds						3,075,378	0	0
8399997. Total - Bonds - Part 3						91,800,762	86,723,300	152,650
8399998. Total - Bonds - Part 5						3,576,828	1,625,000	3,110
8399999. Total - Bonds						95,377,590	88,348,300	155,761
464288-68-7	ISHARES:PREF AND INC SEC		02/25/2021	TD Ameritrade	1,346.000	74,971	0.00	0
464288-68-7	ISHARES:PREF AND INC SEC		12/31/2021	Various	19,144.000	718,323	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						793,294	XXX	0
8999997. Total - Preferred Stocks - Part 3						793,294	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						793,294	XXX	0
002824-10-0	ABBOTT LABORATORIES ORD		12/20/2021	Various	420.000	53,080		0
00287Y-10-9	ABBVIE ORD		07/06/2021	STIFEL NICOLAUS	108.000	12,507		0
00724F-10-1	ADOBE ORD		12/31/2021	Various	139.000	85,042		0
007903-10-7	ADVANCED MICRO DEVICES ORD		09/30/2021	Strategas Securities LLC	118.000	12,166		0
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		08/05/2021	Various	116.000	31,916		0
02079K-30-5	ALPHABET CL A ORD		12/31/2021	Various	52.000	145,602		0
023135-10-6	AMAZON COM ORD		12/31/2021	Various	32.000	105,808		0
03027X-10-0	AMERICAN TOWER REIT		05/27/2021	WELLS FARGO SECURITIES LLC	25.000	6,377		0
03076C-10-6	AMERIPRISE FINANCE ORD		07/16/2021	Various	224.000	51,604		0
037833-10-0	APPLE ORD		12/31/2021	TD AMERITRADE	694.000	97,149		0
060505-10-4	BANK OF AMERICA ORD		12/31/2021	Various	2,109.000	92,469		0
12572Q-10-5	CME GROUP CL A ORD		11/24/2021	JP MORGAN SECURITIES LLC	47.000	10,748		0
126650-10-0	CVS HEALTH ORD		08/17/2021	Various	270.000	23,033		0
150870-10-3	CELANESE ORD		08/05/2021	BRIDGE TRADING CO.	64.000	9,832		0
15135B-10-1	CENTENE ORD		01/27/2021	EVERCORE GROUP LLC	180.000	10,524		0
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		12/20/2021	Various	39.000	26,526		0
166764-10-0	CHEVRON ORD		06/14/2021	Strategas Securities LLC	67.000	7,203		0
171439-10-2	CHURCHILL CAPITAL CL A ORD		04/01/2021	TD Ameritrade	1,861.000	36,529		0
17275R-10-2	CISCO SYSTEMS ORD		12/31/2021	Various	1,010.000	57,978		0
20030N-10-1	COMCAST CL A ORD		12/31/2021	Various	1,529.000	83,128		0
22160K-10-5	COSTCO WHOLESALE ORD		10/18/2021	Various	95.000	39,480		0
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		09/20/2021	Various	94.000	22,484		0
235851-10-2	DANAHER ORD		12/31/2021	Various	413.000	112,583		0
23804L-10-3	DATADOG CL A ORD		10/13/2021	JP MORGAN SECURITIES LLC	174.000	26,963		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
30161N-10-1	EXELON ORD		03/16/2021	Strategas Securities LLC	210.000	9,124		0
30231G-10-2	EXXON MOBIL ORD		05/14/2021	TD Ameritrade	232.000	13,619		0
37045V-10-0	GENERAL MOTORS ORD		07/06/2021	Various	1,120.000	63,215		0
437076-10-2	HOME DEPOT ORD		12/31/2021	Various	202.000	74,470		0
46625H-10-0	JPMORGAN CHASE ORD		12/31/2021	Various	507.000	81,220		0
478160-10-4	JOHNSON & JOHNSON ORD		12/31/2021	Various	349.000	57,114		0
482480-10-0	KLA ORD		03/05/2021	Various	80.000	24,352		0
518439-10-4	ESTEE LAUDER CL A ORD		05/04/2021	Various	156.000	48,085		0
532457-10-8	ELI LILLY ORD		11/05/2021	JP MORGAN SECURITIES LLC	50.000	13,183		0
538034-10-9	LIVE NATION ENTERTAINMENT ORD		12/20/2021	Various	614.000	57,200		0
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		12/03/2021	Various	421.000	65,500		0
57636Q-10-4	MASTERCARD CL A ORD		11/24/2021	JP MORGAN SECURITIES LLC	288.000	98,838		0
594918-10-4	MICROSOFT ORD		12/31/2021	Various	496.000	133,006		0
617446-44-8	MORGAN STANLEY ORD		12/31/2021	Various	724.000	71,597		0
64110L-10-6	NETFLIX ORD		06/24/2021	Various	65.000	34,674		0
65339F-10-1	NEXTERA ENERGY ORD		10/07/2021	CREDIT SUISSE, NEW YORK (CSUS)	70.000	5,700		0
654106-10-3	NIKE CL B ORD		10/05/2021	GOLDMAN SACHS & CO, NY	101.000	15,226		0
67066G-10-4	NVIDIA ORD		12/31/2021	Various	282.000	97,004		0
70450Y-10-3	PAYPAL HOLDINGS ORD		12/31/2021	Various	441.000	103,769		0
717081-10-3	PFIZER ORD		10/07/2021	Various	1,293.000	54,519		0
723787-10-7	PIONEER NATURAL RESOURCE ORD		10/11/2021	Various	283.000	44,565		0
745867-10-1	PULTEGROUP ORD		11/05/2021	Various	860.000	42,160		0
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		11/24/2021	Various	700.000	55,936		0
78409V-10-4	S&P GLOBAL ORD		01/07/2021	JP MORGAN SECURITIES LLC	39.000	12,841		0
82509L-10-7	SHOPIFY CL A SUB VTG ORD	C	12/31/2021	Various	40.000	59,275		0
828806-10-9	SIMON PROP GRP REIT ORD		05/27/2021	Various	384.000	47,215		0
83304A-10-6	SNAP CL A ORD		12/31/2021	Various	1,300.000	70,454		0
852234-10-3	SQUARE CL A ORD		11/19/2021	JP MORGAN SECURITIES LLC	57.000	13,033		0
88160R-10-1	TESLA ORD		12/31/2021	Various	149.000	124,781		0
88339J-10-5	TRADE DESK CL A ORD		11/05/2021	Various	217.000	34,487		0
883556-10-2	THERMO FISHER SCIENTIFIC ORD		11/05/2021	JP MORGAN SECURITIES LLC	21.000	12,823		0
91324P-10-2	UNITEDHEALTH GRP ORD		12/31/2021	Various	201.000	85,445		0
91913Y-10-0	VALERO ENERGY ORD		10/11/2021	Various	280.000	18,601		0
925815-10-2	VICOR ORD		07/13/2021	TD Ameritrade	161.000	17,312		0
949746-10-1	WELLS FARGO ORD		12/31/2021	Various	1,733.000	81,448		0
G06242-10-4	ATLASSIAN CL A ORD	C	06/14/2021	Various	104.000	24,966		0
G1151C-10-1	ACCENTURE CL A ORD	C	12/20/2021	Various	182.000	65,737		0
G8252P-10-5	SOCIAL CAP HEDOSOP HOLD V CL A ORD		04/01/2021	Various	2,527.000	48,054		0
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		11/26/2021	Various	730.000	53,678		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,194,956	XXX	0
00141A-58-6	INVESCO FLTG RT ESG Y		12/31/2021	Various	133,099.695	971,665		0
025072-81-0	AMER CENT:FOCUSED DYN GR		12/31/2021	TD AMERITRADE	1,645.000	135,913		0
02507H-60-1	AMER CENT:FOC DG I		10/28/2021	Various	3,441.491	217,072		0
02508J-70-5	AMER CENT:SHT DUR I		10/28/2021	TD AMERITRADE	69,203.043	723,292		0
02508J-87-9	AMER CENT:SD ST INC I		12/31/2021	TD AMERITRADE	52,719.286	513,692		0
04314H-61-8	ARTISAN:DEV WORLD ADV		10/28/2021	TD Ameritrade	814.039	21,954		0
05580W-84-1	BNY MELLON CORE PLUS I		10/28/2021	TD AMERITRADE	96,503.324	1,052,006		0
256210-10-5	DODGE & COX INCOME		10/28/2021	Various	52,428.157	747,236		0
315807-86-7	FIDELITY ADV BAL INST		10/28/2021	Various	18,472.929	512,319		0
46090E-10-3	INVESCO QQQ TRUST 1		12/03/2021	TD AMERITRADE	2.000	761		0
46138J-61-9	INVESCO RUSSEL 1000 DM		12/31/2021	TD AMERITRADE	2,668.000	131,877		0
464287-15-0	ISHARES:CORE S&P TOT USM		12/03/2021	TD AMERITRADE	7.000	714		0
464287-23-4	ISHARES:MSCI EM MKTS		12/31/2021	TD AMERITRADE	1,361.000	66,620		0
464287-88-7	ISHARES:S&P SC 600 GRO		12/31/2021	TD AMERITRADE	878.000	119,942		0
464288-68-7	ISHARES:PREF AND INC SEC		02/25/2021	Various	0.000	1,066,018		0
464288-88-5	ISHARES:MSCI EAFE GRO		12/31/2021	TD AMERITRADE	610.000	66,295		0
46435G-10-2	ISHARES:CONVERTIBLE BOND		05/14/2021	TD Ameritrade	208.000	19,679		0
72201F-49-0	PIMCO:INCOME INST		10/28/2021	TD AMERITRADE	54,807.294	658,441		0
81369Y-80-3	SEL SECTOR:TECH SPDR		05/14/2021	Various	196.000	26,535		0
921908-84-4	VANGUARD DIV A I ETF		12/31/2021	Various	2,116.000	349,536		0
921910-20-4	VANGUARD INTL GRO INV		10/28/2021	Various	1,778.296	95,917		0
921943-85-8	VANGUARD DEV MKT ETF		12/31/2021	Various	3,583.000	183,264		0
922908-62-9	VANGUARD MD-CP I ETF		12/31/2021	TD AMERITRADE	315.000	79,569		0
9499999. Subtotal - Common Stocks - Mutual Funds						7,760,315	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9799997. Total - Common Stocks - Part 3						10,955,271	XXX	0
9799998. Total - Common Stocks - Part 5						6,072,692	XXX	0
9799999. Total - Common Stocks						17,027,963	XXX	0
9899999. Total - Preferred and Common Stocks						17,821,257	XXX	0
9999999 - Totals						113,198,847	XXX	155,761

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-3U-2	UNITED STATES TREASURY		06/10/2021	JP MORGAN SECURITIES INC.		1,036,754	1,000,000	990,273	995,802	0	883	0	883	0	996,685	0	40,070	40,070	20,666	01/31/2023
912828-5X-4	UNITED STATES TREASURY		01/31/2021	Maturity @ 100.00		475,000	475,000	479,379	475,321	0	(321)	0	(321)	0	475,000	0	0	0	5,938	01/31/2021
912828-K7-4	UNITED STATES TREASURY		06/25/2021	NOMURA SECURITIES INTERNATIONAL		999,055	950,000	1,030,268	1,024,889	0	(7,888)	0	(7,888)	0	1,017,002	0	(17,946)	(17,946)	16,481	08/15/2025
912828-N8-9	UNITED STATES TREASURY		01/31/2021	Maturity @ 100.00		630,000	630,000	634,196	630,072	0	(72)	0	(72)	0	630,000	0	0	0	4,331	01/31/2021
912828-R3-6	UNITED STATES TREASURY		12/08/2021	Various		1,842,654	1,800,000	1,930,718	1,924,847	0	(19,819)	0	(19,819)	0	1,905,028	0	(62,375)	(62,375)	28,914	05/15/2026
912828-RC-6	UNITED STATES TREASURY		08/15/2021	Maturity @ 100.00		250,000	250,000	252,539	250,178	0	(178)	0	(178)	0	250,000	0	0	0	5,313	08/15/2021
912828-U6-5	UNITED STATES TREASURY		11/30/2021	Maturity @ 100.00		755,000	755,000	748,194	753,688	0	1,312	0	1,312	0	755,000	0	0	0	13,213	11/30/2021
912828-WE-6	UNITED STATES TREASURY		12/08/2021	STONEX FINANCIAL INC.		1,455,563	1,400,000	1,408,969	1,405,420	0	(1,724)	0	(1,724)	0	1,403,696	0	51,867	51,867	41,052	11/15/2023
912828-ZC-7	UNITED STATES TREASURY		12/13/2021	Various		1,610,149	1,600,000	1,625,630	0	0	(1,134)	0	(1,134)	0	1,624,496	0	(14,347)	(14,347)	4,242	02/28/2025
912828-ZD-5	UNITED STATES TREASURY		06/02/2021	STONEX FINANCIAL INC.		1,107,133	1,100,000	1,110,141	1,108,244	0	(1,577)	0	(1,577)	0	1,106,667	0	466	466	3,961	03/15/2023
912828-ZG-8	UNITED STATES TREASURY		09/30/2021	Various		1,403,602	1,400,000	1,404,544	1,404,524	0	(1,714)	0	(1,714)	0	1,402,809	0	792	792	3,819	03/31/2022
0599999. Subtotal - Bonds - U.S. Governments						11,564,909	11,360,000	11,614,851	9,972,985	0	(32,233)	0	(32,233)	0	11,566,383	0	(1,474)	(1,474)	147,929	XXX
419792-SN-7	HAWAII ST		05/01/2021	Maturity @ 100.00		625,000	625,000	628,125	625,273	0	(273)	0	(273)	0	625,000	0	0	0	7,031	05/01/2021
649791-CL-2	NEW YORK ST		03/01/2021	Maturity @ 100.00		100,000	100,000	112,024	100,422	0	(422)	0	(422)	0	100,000	0	0	0	2,220	03/01/2021
880541-XT-9	TENNESSEE ST		08/01/2021	Maturity @ 100.00		390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	5,636	08/01/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,115,000	1,115,000	1,130,149	1,115,695	0	(695)	0	(695)	0	1,115,000	0	0	0	14,887	XXX
421110-N3-7	HAYS TEX CONS INDPT SCH DIST		08/15/2021	Maturity @ 100.00		565,000	565,000	633,444	575,677	0	(10,677)	0	(10,677)	0	565,000	0	0	0	28,250	08/15/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						565,000	565,000	633,444	575,677	0	(10,677)	0	(10,677)	0	565,000	0	0	0	28,250	XXX
235416-7D-0	DALLAS TEX WTRWKS & SWR SYS REV		10/01/2021	Maturity @ 100.00		610,000	610,000	618,534	611,504	0	(1,504)	0	(1,504)	0	610,000	0	0	0	15,159	10/01/2021
3132DV-3Z-6	FH SD8016 - RMBS		12/01/2021	Paydown		454,732	454,732	461,056	461,547	0	(6,815)	0	(6,815)	0	454,732	0	0	0	5,832	10/01/2049
3132XC-RY-3	FH G67703 - RMBS		12/01/2021	Paydown		164,070	164,070	161,814	162,244	0	1,827	0	1,827	0	164,070	0	0	0	2,859	04/01/2047
31335B-XF-8	FH G61578 - RMBS		12/01/2021	Paydown		188,776	188,776	195,206	196,467	0	(7,691)	0	(7,691)	0	188,776	0	0	0	3,857	08/01/2048
3133L8-CR-4	FH RC1880 - RMBS		12/01/2021	Paydown		235,128	235,128	241,962	0	0	(6,833)	0	(6,833)	0	235,128	0	0	0	1,836	03/01/2036
3137F3-X4-1	FHR 4764 XV - CMO/RMBS		12/01/2021	Paydown		460,266	460,266	460,410	459,985	0	281	0	281	0	460,266	0	0	0	13,381	03/15/2031
31397S-5N-0	FNR 2011-43 B - CMO/RMBS		12/01/2021	Paydown		148,305	148,305	148,073	148,042	0	263	0	263	0	148,305	0	0	0	2,551	05/25/2031
3140J9-CT-6	FN BM4581 - RMBS		12/01/2021	Paydown		181,429	181,429	185,285	184,867	0	(3,438)	0	(3,438)	0	181,429	0	0	0	3,774	09/01/2033
3140QG-AJ-6	FN CA8108 - RMBS		12/01/2021	Paydown		153,995	153,995	160,059	160,067	0	(6,071)	0	(6,071)	0	153,995	0	0	0	2,213	12/01/2050
3140X7-7H-6	FN FM4495 - RMBS		12/01/2021	Paydown		93,734	93,734	97,615	97,601	0	(3,867)	0	(3,867)	0	93,734	0	0	0	1,255	10/01/2050
3140X8-6N-2	FN FM5376 - RMBS		12/01/2021	Paydown		213,217	213,217	223,212	223,244	0	(10,027)	0	(10,027)	0	213,217	0	0	0	2,589	01/01/2036
31418D-Q4-7	FN MA4074 - RMBS		12/01/2021	Paydown		605,192	605,192	626,657	626,104	0	(20,912)	0	(20,912)	0	605,192	0	0	0	5,852	07/01/2035
31418D-U4-2	FN MA4202 - RMBS		12/01/2021	Paydown		176,214	176,213	179,215	179,154	0	(2,940)	0	(2,940)	0	176,214	0	0	0	1,719	12/01/2040
31418D-U8-3	FN MA4206 - RMBS		12/01/2021	Paydown		272,589	272,589	283,641	283,427	0	(10,838)	0	(10,838)	0	272,589	0	0	0	3,375	12/01/2035
31418D-VB-5	FN MA4209 - RMBS		12/01/2021	Paydown		118,329	118,329	119,494	119,471	0	(1,141)	0	(1,141)	0	118,329	0	0	0	1,085	12/01/2050
977100-GB-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/01/2021	Maturity @ 100.00		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	2,174	05/01/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						4,285,977	4,285,976	4,372,232	4,123,724	0	(79,709)	0	(79,709)	0	4,285,977	0	0	0	69,510	XXX
002824-BB-5	ABBOTT LABORATORIES		12/08/2021	MARKETAXESS		525,330	500,000	512,620	509,444	0	(2,155)	0	(2,155)	0	507,290	0	18,040	18,040	18,192	03/15/2025
009158-AR-7	AIR PRODUCTS AND CHEMICALS INC		11/03/2021	Maturity @ 100.00		455,000	455,000	486,996	460,443	0	(5,443)	0	(5,443)	0	455,000	0	0	0	13,650	11/03/2021
020002-BJ-9	ALLSTATE CORP		12/09/2021	Various		846,664	900,000	895,141	895,167	0	429	0	429	0	895,596	0	(48,932)	(48,932)	13,614	12/15/2030
02377L-AA-2	AMERICAN AIRLINES 2019-1 PASS THROUGH TR		08/15/2021	Paydown		23,258	23,258	23,258	23,258	0	0	0	0	0	23,258	0	0	0	580	08/15/2033
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC		09/07/2021	BNP SECURITIES		1,093,960	1,000,000	1,070,070	1,069,830	0	(4,824)	0	(4,824)	0	1,065,006	0	28,954	28,954	23,517	06/30/2030
032654-AM-7	ANALOG DEVICES INC		10/20/2021	Call @ 100.00		525,085	500,000	489,715	493,665	0	1,668	0	1,668	0	495,334	0	4,666	4,666	38,757	12/05/2023
037833-CM-0	APPLE INC		12/08/2021	MARKETAXESS		696,244	695,000	694,918	694,982	0	15	0	15	0	694,997	0	1,247	1,247	23,167	02/09/2022
07330N-AJ-4	TRUIST BANK		03/01/2021	Call @ 100.00		500,000	500,000	517,035	500,598	0	(598)	0	(598)	0	500,000	0	0	0	5,938	04/01/2021
084670-BC-1	BERKSHIRE HATHAWAY INC		08/15/2021	Maturity @ 100.00		660,000	660,000	701,480	663,911	0	(3,911)	0	(3,911)	0	660,000	0	0	0	24,750	08/15/2021
10112R-AS-3	BOSTON PROPERTIES LP		02/14/2021	Redemption @ 100.00		350,000	350,000	373,965	350,640	0	(626)	0	(626)	0	350,014	0	(14)	(14)	3,569	05/15/2021
14040H-AY-1	CAPITAL ONE FINANCIAL CORP		07/15/2021	Maturity @ 100.00		495,000	495,000	525,880	498,180	0	(3,180)	0	(3,180)	0	495,000	0	0	0	23,513	07/15/2021
14314J-AD-2	CARMX 2017-1 A4 - ABS		03/15/2021	Paydown		300,926	300,926	300,837	300,918	0	8	0	8	0	300,926	0	0	0	1,425	09/15/2022
14912L-6U-0	CATERPILLAR FINANCIAL SERVICES CORP		08/09/2021	Maturity @ 100.00		715,000	715,000	708,309	713,942	0	1,058	0	1,058	0	715,000	0	0	0	12,155	08/09/2021
210717-AB-0	CMRS 2014A A2 - ABS		11/01/2021	Paydown		88,214	88,214	88,324	88,287	0	(73)	0	(73)	0	88,214	0	0	0	1,970	11/01/2025
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH)		10/29/2021	Maturity @ 100.00		1,000,000	1,000,000	990,640	997,103	0	2,897	0	2,897	0	1,000,000	0	0	0	30,000	10/29/2021
25468P-DM-5	TWDC ENTERPRISES 18 CORP		02/10/2021	DEUTSCHE BANC SECURITIES INC.		524,355	500,000	446,170	458,879	0	766	0	766	0	459,646	0	64,709	64,709	4,933	07/30/2026
30231G-AV-4	EXXON MOBIL CORP		03/01/2021	Maturity @ 100.00		695,000	695,000	701,954	695,176	0	(176)	0	(176)	0	695,000	0	0	0	7,721	03/01/2021
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS		08/20/2021	Paydown		53,473	53,473	53,473	53,473	0	0	0	0	0	53,473	0	0	0	771	08/20/2035

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
341099-CP-2	DUKE ENERGY FLORIDA LLC		08/15/2021	Maturity @ 100.00		700,000	700,000	732,578	702,495	0	(2,495)	0	(2,495)	0	700,000	0	0	0	21,700	08/15/2021
369550-BD-9	GENERAL DYNAMICS CORP		12/08/2021	SUSQUEHANNA FINANCIAL GROUP LLP		620,850	600,000	597,696	598,868	0	436	0	436	0	599,304	0	21,546	21,546	21,600	05/15/2023
369550-BE-7	GENERAL DYNAMICS CORP		05/11/2021	Maturity @ 100.00		175,000	175,000	175,812	175,138	0	(138)	0	(138)	0	175,000	0	0	0	2,625	05/11/2021
37045X-AQ-9	GENERAL MOTORS FINANCIAL COMPANY INC		09/25/2021	Maturity @ 100.00		350,000	350,000	356,871	351,679	0	(1,679)	0	(1,679)	0	350,000	0	0	0	15,313	09/25/2021
378272-AT-5	GLENCORE FUNDING LLC		02/26/2021	JEFFERIES & COMPANY INC		435,608	400,000	398,108	398,747	0	61	0	61	0	398,808	0	36,800	36,800	7,792	03/12/2024
38937L-AB-7	GRAY OAK PIPELINE LLC		02/02/2021	JP MORGAN SECURITIES INC.		627,678	600,000	599,982	599,991	0	3	0	3	0	599,993	0	27,685	27,685	7,993	10/15/2027
44935R-AC-2	HALST 19B A3 - ABS		11/16/2021	Paydown		315,000	315,000	314,998	314,862	0	138	0	138	0	315,000	0	0	0	3,618	08/15/2022
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS		11/15/2021	Paydown		16,359	16,359	17,889	0	0	(1,530)	0	(1,530)	0	16,359	0	0	0	327	05/15/2034
532457-BQ-0	ELI LILLY AND CO		12/08/2021	TD Securities		701,102	695,000	695,960	695,307	0	(209)	0	(209)	0	695,098	0	6,004	6,004	17,421	05/15/2022
548661-CT-2	LOWE'S COMPANIES INC		04/15/2021	Maturity @ 100.00		545,000	545,000	575,253	545,231	0	(231)	0	(231)	0	545,000	0	0	0	10,219	04/15/2021
594918-BP-8	MICROSOFT CORP		07/08/2021	Call @ 100.00		600,000	600,000	599,664	599,958	0	36	0	36	0	599,994	0	6	6	8,525	08/08/2021
641062-AD-6	NESTLE HOLDINGS INC		12/08/2021	MORGAN STANLEY & CO LLC		1,042,920	1,000,000	1,012,180	1,007,224	0	(2,488)	0	(2,488)	0	1,004,736	0	38,184	38,184	40,479	09/24/2023
65339K-BG-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/22/2021	Call @ 100.00		524,580	500,000	513,425	509,433	0	(2,819)	0	(2,819)	0	506,614	0	(6,614)	(6,614)	43,874	04/01/2024
654740-AN-9	NISSAN MOTOR ACCEPTANCE CORP		03/08/2021	Maturity @ 100.00		500,000	500,000	490,425	499,348	0	652	0	652	0	500,000	0	0	0	6,375	03/08/2021
674599-CR-4	OCCIDENTAL PETROLEUM CORP		01/13/2021	MORGAN STANLEY & CO LLC		725,625	750,000	749,483	701,250	48,330	3	0	48,332	0	749,582	0	(23,957)	(23,957)	10,000	08/15/2026
681919-AZ-9	OMNICOM GROUP INC		05/28/2021	Call @ 100.00		412,088	400,000	420,976	403,259	0	(977)	0	(977)	0	402,282	0	(2,282)	(2,282)	20,426	05/01/2022
68389X-BB-0	ORACLE CORP		06/23/2021	JP MORGAN SECURITIES LLC		203,104	200,000	196,484	199,218	0	271	0	271	0	199,490	0	3,614	3,614	3,056	05/15/2022
68389X-BK-0	ORACLE CORP		09/15/2021	Various		1,250,184	1,250,000	1,249,388	1,249,795	0	200	0	200	0	1,249,995	0	189	189	23,359	09/15/2021
68784C-AE-2	OSCAR 181 A4 - ABS	D	12/10/2021	Paydown		499,655	499,655	517,299	517,139	0	(17,484)	0	(17,484)	0	499,655	0	0	0	12,243	05/12/2025
69353R-EW-4	PNC BANK NA		03/30/2021	Call @ 100.00		600,000	600,000	609,114	600,504	0	(504)	0	(504)	0	600,000	0	0	0	5,411	04/29/2021
713448-BW-7	PEPSICO INC		08/25/2021	Maturity @ 100.00		680,000	680,000	699,329	681,878	0	(1,878)	0	(1,878)	0	680,000	0	0	0	20,400	08/25/2021
713448-EQ-7	PEPSICO INC		12/08/2021	MORGAN STANLEY & CO LLC		582,566	565,000	564,599	564,659	0	73	0	73	0	564,732	0	17,834	17,834	15,538	03/19/2025
74368C-AE-4	PROTECTIVE LIFE GLOBAL FUNDING		04/14/2021	CITIBANK, N.A.		412,940	410,000	393,206	406,207	0	1,555	0	1,555	0	407,763	0	5,177	5,177	4,826	09/14/2021
75409X-AA-4	RATE 21HB1 A1 - CMO/RMBS		12/25/2021	Paydown		13,593	13,593	13,556	0	0	36	0	36	0	13,593	0	0	0	0	12/25/2051
756109-AN-4	REALTY INCOME CORP		01/08/2021	Call @ 100.00		787,239	750,000	757,283	753,474	0	(42)	0	(42)	0	753,432	0	(3,432)	(3,432)	42,858	10/15/2022
78012K-KU-0	ROYAL BANK OF CANADA	C	01/19/2021	Maturity @ 100.00		620,000	620,000	622,868	620,036	0	(36)	0	(36)	0	620,000	0	0	0	7,750	01/19/2021
78433L-AA-4	SCE RECOVERY FUNDING LLC		11/15/2021	Paydown		19,471	19,471	18,928	0	0	543	0	543	0	19,471	0	0	0	122	11/15/2033
822582-BT-8	SHELL INTERNATIONAL FINANCE BV	C	12/09/2021	MILLENNIUM ADVISORS, LLC		846,872	800,000	763,512	773,875	0	4,232	0	4,232	0	778,107	0	68,765	68,765	24,917	05/10/2026
828807-CX-3	SIMON PROPERTY GROUP LP		01/27/2021	Call @ 100.00		175,855	175,000	178,738	175,227	0	(56)	0	(56)	0	175,171	0	(171)	(171)	3,188	07/15/2021
842587-CS-4	SOUTHERN CO		06/01/2021	Call @ 100.00		500,000	500,000	511,750	501,057	0	(1,057)	0	(1,057)	0	500,000	0	0	0	10,771	07/01/2021
857477-AV-5	STATE STREET CORP		05/19/2021	Maturity @ 100.00		645,000	645,000	644,889	644,991	0	9	0	9	0	645,000	0	0	0	6,289	05/19/2021
867224-AA-5	SUNCOR ENERGY INC	C	09/28/2021	Call @ 100.00		650,288	600,000	609,678	606,721	0	(1,290)	0	(1,290)	0	605,431	0	(5,431)	(5,431)	68,108	12/01/2024
872540-AS-8	TJX COMPANIES INC		06/04/2021	Call @ 100.00		226,730	200,000	230,922	229,468	0	(1,963)	0	(1,963)	0	227,506	0	(27,506)	(27,506)	31,501	04/15/2027
87612E-AZ-9	TARGET CORP		12/08/2021	TD Securities		681,775	680,000	684,320	681,246	0	(1,125)	0	(1,125)	0	680,121	0	1,653	1,653	27,608	01/15/2022
87938W-AR-4	TELEFONICA EMISIONES SAU	C	08/02/2021	Call @ 100.00		427,204	400,000	420,000	409,569	0	(2,339)	0	(2,339)	0	407,230	0	(7,230)	(7,230)	41,168	04/27/2023
88161N-AA-7	TESLA 2018-B A - ABS		07/21/2021	Paydown		177,374	177,374	177,361	177,372	0	2	0	2	0	177,374	0	0	0	1,830	08/20/2021
89114Q-BG-2	TORONTO-DOMINION BANK	C	04/07/2021	Maturity @ 100.00		200,000	200,000	200,418	200,024	0	(24)	0	(24)	0	200,000	0	0	0	2,125	04/07/2021
89233P-4S-2	TOYOTA MOTOR CREDIT CORP		01/11/2021	Maturity @ 100.00		660,000	660,000	700,527	660,356	0	(356)	0	(356)	0	660,000	0	0	0	14,025	01/11/2021
91824N-AC-6	UWM 211 A3 - CMO/RMBS		12/08/2021	JP MORGAN SECURITIES INC.		0	0	0	0	0	0	0	0	0	23,427	0	(23,427)	(23,427)	0	08/25/2051
92347Y-AA-2	VZOT 2019-A A1A - RMBS		12/20/2021	Paydown		372,174	372,174	372,100	372,153	0	21	0	21	0	372,174	0	0	0	6,717	09/20/2023
931142-DD-2	WALMART INC		04/15/2021	Maturity @ 100.00		260,000	260,000	275,899	261,451	0	(1,451)	0	(1,451)	0	260,000	0	0	0	5,525	04/15/2021
931142-ED-1	WALMART INC		09/21/2021	TENDER		247,469	225,000	225,835	225,553	0	(86)	0	(86)	0	225,467	0	22,001	22,001	5,924	06/26/2025
931142-EM-1	WALMART INC		12/09/2021	AMHERST PIERPONT SECURITIES		1,067,000	1,000,000	999,810	999,828	0	27	0	27	0	999,854	0	67,146	67,146	43,378	07/08/2026
95003B-AA-0	WFMBS 205 A1 - CMO/RMBS		12/08/2021	WELLS FARGO BROKERAGE		0	0	0	0	0	0	0	0	0	32,223	0	(32,223)	(32,223)	0	09/26/2050
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						30,645,810	30,079,496	30,469,895	30,082,490	48,330	(48,102)	0	228	0	30,188,742	0	253,000	253,000	915,141	XXX
464287-17-6	ISHARES:TIPS BD ETF		10/28/2021	TD Ameritrade	0.000	357,304	0	351,660	270,235	(2,940)	0	0	(2,940)	0	351,660	0	5,643	5,643	6,312	
464288-58-8	ISHARES:MBS ETF		05/14/2021	TD Ameritrade	0.000	495,498	0	503,009	501,973	1,036	0	0	1,036	0	503,009	0	(7,510)	(7,510)	1,751	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
464288-62-0	ISHARES:BRD USD IG CP BD		10/28/2021	TD Ameritrade	0.000	262,182	0	263,711	0	0	0	0	0	0	263,711	0	(1,529)	(1,529)	1,454	
464288-63-8	ISHARES:5-10 IG CORP BD		05/14/2021	TD Ameritrade	0.000	350,312	0	358,145	361,904	(3,759)	0	0	(3,759)	0	358,145	0	(7,833)	(7,833)	716	
46641Q-83-7	JPMORGAN:ULTRA-SHORT INC		05/14/2021	TD Ameritrade	0.000	181,004	0	179,630	181,219	(1,589)	0	0	(1,589)	0	179,630	0	1,374	1,374	584	
921937-81-9	VANGUARD INT-T B ETF		02/25/2021	TD Ameritrade	0.000	299,250	0	311,828	309,933	1,895	0	0	1,895	0	311,828	0	(12,578)	(12,578)	514	
92206C-40-9	VANGUARD ST CORP BD ETF		05/14/2021	TD Ameritrade	0.000	127,725	0	124,873	128,538	(3,665)	0	0	(3,665)	0	124,873	0	2,851	2,851	705	
8099999. Subtotal - Bonds - SVO Identified Funds						2,073,275	0	2,092,857	1,753,802	(9,021)	0	0	(9,021)	0	2,092,857	0	(19,582)	(19,582)	12,036	XXX
8399997. Total - Bonds - Part 4						50,249,971	47,405,473	50,313,427	47,624,373	39,309	(171,415)	0	(132,107)	0	49,813,958	0	231,945	231,945	1,187,753	XXX
8399998. Total - Bonds - Part 5						3,582,363	1,625,000	3,576,828		0	(2,397)	0	(2,397)	0	3,574,431	0	(11,242)	(11,242)	45,789	XXX
8399999. Total - Bonds						53,832,334	49,030,473	53,890,255	47,624,373	39,309	(173,812)	0	(134,504)	0	53,388,389	0	220,702	220,702	1,233,542	XXX
464288-68-7	ISHARES:PREF AND INC SEC		07/13/2021	TD Ameritrade	7,155.000	276,385	0.00	248,107	0	0	0	0	0	0	248,107	0	28,279	28,279	4,861	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						276,385	XXX	248,107	0	0	0	0	0	0	248,107	0	28,279	28,279	4,861	XXX
8999997. Total - Preferred Stocks - Part 4						276,385	XXX	248,107	0	0	0	0	0	0	248,107	0	28,279	28,279	4,861	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						276,385	XXX	248,107	0	0	0	0	0	0	248,107	0	28,279	28,279	4,861	XXX
00206R-10-2	AT&T ORD		10/28/2021	TD Ameritrade	2,059.000	58,858		57,356	59,217	(1,861)	0	0	(1,861)	0	57,356	0	1,502	1,502	1,163	
002824-10-0	ABBOTT LABORATORIES ORD		06/01/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	165.000	17,615		15,061	18,066	(3,005)	0	0	(3,005)	0	15,061	0	2,554	2,554	149	
00724F-10-1	ADOBE ORD		10/28/2021	TD Ameritrade	8.000	5,112		4,831	0	0	0	0	0	0	4,831	0	281	281	0	
007903-10-7	ADVANCED MICRO DEVICES ORD		11/05/2021	JP MORGAN SECURITIES LLC	98.000	13,554		10,104	0	0	0	0	0	0	10,104	0	3,450	3,450	0	
02079K-30-5	ALPHABET CL A ORD		04/23/2021	TD Ameritrade	5.000	11,493		5,544	8,763	(3,219)	0	0	(3,219)	0	5,544	0	5,950	5,950	0	
023135-10-6	AMAZON COM ORD		10/28/2021	TD Ameritrade	8.000	27,340		21,782	9,771	(4,057)	0	0	(4,057)	0	21,782	0	5,558	5,558	0	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		11/24/2021	JP MORGAN SECURITIES LLC	300.000	16,386		16,681	11,358	5,323	0	0	5,323	0	16,681	0	(295)	(295)	218	
03027X-10-0	AMERICAN TOWER REIT		03/15/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	42.000	9,073		10,319	9,427	891	0	0	891	0	10,319	0	(1,245)	(1,245)	51	
031162-10-0	AMGEN ORD		05/14/2021	TD Ameritrade	11.000	2,777		2,211	2,529	(319)	0	0	(319)	0	2,211	0	567	567	39	
037833-10-0	APPLE ORD		10/28/2021	Various	1,285.000	167,274		85,930	167,587	(84,454)	0	0	(84,454)	0	85,930	0	81,344	81,344	431	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		10/28/2021	TD Ameritrade	21.000	4,678		2,582	3,700	(1,118)	0	0	(1,118)	0	2,582	0	2,096	2,096	78	
060505-10-4	BANK OF AMERICA ORD		10/28/2021	Various	693.000	28,949		17,679	14,549	(5,416)	0	0	(5,416)	0	17,679	0	11,270	11,270	165	
075887-10-9	BECTON DICKINSON ORD		05/14/2021	TD Ameritrade	15.000	3,646		3,430	3,753	(323)	0	0	(323)	0	3,430	0	216	216	12	
101137-10-7	BOSTON SCIENTIFIC ORD		11/05/2021	JP MORGAN SECURITIES LLC	90.000	3,900		3,769	3,236	533	0	0	533	0	3,769	0	131	131	0	
110122-10-8	BRISTOL MYERS SQUIBB ORD		09/20/2021	Various	650.000	39,552		36,915	40,320	(3,405)	0	0	(3,405)	0	36,915	0	2,638	2,638	789	
150870-10-3	CELANESE ORD		02/04/2021	MORGAN STANLEY & CO INC, NY	83.000	10,449		9,351	10,785	(1,434)	0	0	(1,434)	0	9,351	0	1,098	1,098	0	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		04/16/2021	Various	56.000	34,947		27,722	37,047	(9,325)	0	0	(9,325)	0	27,722	0	7,225	7,225	0	
166764-10-0	CHEVRON ORD		05/14/2021	TD Ameritrade	35.000	3,826		2,095	2,956	(861)	0	0	(861)	0	2,095	0	1,731	1,731	45	
191216-10-0	COCA-COLA ORD		11/05/2021	Various	620.000	33,810		33,183	34,001	(818)	0	0	(818)	0	33,183	0	627	627	504	
20030N-10-1	COMCAST CL A ORD		12/20/2021	Various	805.000	39,413		28,887	35,632	(14,083)	0	0	(14,083)	0	28,887	0	10,525	10,525	564	
22160K-10-5	COSTCO WHOLESALE ORD		03/05/2021	GOLDMAN SACHS & CO, NY	35.000	10,797		5,252	13,187	(7,935)	0	0	(7,935)	0	5,252	0	5,545	5,545	25	
244199-10-5	DEERE ORD		05/27/2021	Various	78.000	25,851		12,067	20,986	(8,919)	0	0	(8,919)	0	12,067	0	13,784	13,784	90	
254687-10-6	WALT DISNEY ORD		10/18/2021	Various	287.000	49,519		29,955	51,999	(22,044)	0	0	(22,044)	0	29,955	0	19,564	19,564	0	
256677-10-5	DOLLAR GENERAL ORD		03/01/2021	WELLS FARGO SECURITIES LLC	102.000	19,491		18,380	21,451	(3,071)	0	0	(3,071)	0	18,380	0	1,111	1,111	37	
29444U-70-0	EQUINIX REIT ORD		03/15/2021	BERNSTEIN (SANFORD C)& CO	35.000	23,463		21,466	24,996	(3,531)	0	0	(3,531)	0	21,466	0	1,998	1,998	100	
30231G-10-2	EXXON MOBIL ORD		10/28/2021	TD Ameritrade	17.000	1,084		712	701	12	0	0	12	0	712	0	372	372	44	
302491-30-3	FMC ORD		08/05/2021	BRIDGE TRADING CO.	210.000	19,617		22,505	24,135	(1,630)	0	0	(1,630)	0	22,505	0	(2,888)	(2,888)	302	
30303M-10-2	META PLATFORMS CL A ORD		10/27/2021	Various	339.000	109,470		55,336	92,601	(37,265)	0	0	(37,265)	0	55,336	0	54,135	54,135	0	
437076-10-2	HOME DEPOT ORD		10/28/2021	Various	151.000	49,491		34,859	35,062	(6,236)	0	0	(6,236)	0	34,859	0	14,633	14,633	360	
458140-10-0	INTEL ORD		10/28/2021	TD Ameritrade	103.000	4,947		6,171	5,131	1,039	0	0	1,039	0	6,171	0	(1,224)	(1,224)	107	
46625H-10-0	JPMORGAN CHASE ORD		10/28/2021	Various	204.000	31,727		25,750	17,536	(2,072)	0	0	(2,072)	0	25,750	0	5,976	5,976	312	
478160-10-4	JOHNSON & JOHNSON ORD		05/14/2021	TD Ameritrade	24.000	4,094		3,116	3,777	(661)	0	0	(661)	0	3,116	0	978	978	24	

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
502431-10-9	L3HARRIS TECHNOLOGIES ORD		10/28/2021	TD Ameritrade	16.000	3,563		2,600	3,024	(425)	0	0	(425)	0	2,600	0	963	963	49	
517834-10-7	LAS VEGAS SANDS ORD		06/23/2021	Various	730.000	39,005		36,352	43,508	(7,156)	0	0	(7,156)	0	36,352	0	2,654	2,654	0	
532457-10-8	ELI LILLY ORD		06/14/2021	Strategas Securities LLC	64.000	14,402		10,275	10,806	(530)	0	0	(530)	0	10,275	0	4,126	4,126	109	
548661-10-7	LOWE'S COMPANIES ORD		05/14/2021	TD Ameritrade	120.000	23,902		11,679	19,261	(7,582)	0	0	(7,582)	0	11,679	0	12,223	12,223	144	
55024U-10-9	LUMENTUM HOLDINGS ORD		10/27/2021	Various	340.000	27,694		26,322	32,232	(5,910)	0	0	(5,910)	0	26,322	0	1,372	1,372	0	
574599-10-6	MASCO ORD		05/14/2021	TD Ameritrade	1,005.000	59,268		52,090	55,205	(3,114)	0	0	(3,114)	0	52,090	0	7,177	7,177	141	
594918-10-4	MICROSOFT ORD		10/28/2021	Various	433.000	108,455		80,190	54,938	(17,639)	0	0	(17,639)	0	80,190	0	28,265	28,265	123	
595112-10-3	MICRON TECHNOLOGY ORD		08/11/2021	KEYBANC CAPITAL MARKETS INC	60.000	4,456		2,827	4,511	(1,684)	0	0	(1,684)	0	2,827	0	1,629	1,629	0	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		08/04/2021	Various	830.000	49,673		36,881	48,530	(11,649)	0	0	(11,649)	0	36,881	0	12,792	12,792	617	
62914V-10-6	NIO ADS REP 1 CL A ORD	C	05/14/2021	TD Ameritrade	1,844.000	71,446		73,055	89,877	(16,821)	0	0	(16,821)	0	73,055	0	(1,609)	(1,609)	(21)	
64110L-10-6	NETFLIX ORD		04/23/2021	TD Ameritrade	5.000	2,536		1,679	2,704	(1,025)	0	0	(1,025)	0	1,679	0	857	857	0	
65339F-10-1	NEXTERA ENERGY ORD		03/16/2021	Strategas Securities LLC	240.000	18,131		10,258	18,516	(8,258)	0	0	(8,258)	0	10,258	0	7,873	7,873	92	
654106-10-3	NIKE CL B ORD		11/26/2021	Various	246.000	38,317		23,109	25,748	(12,286)	0	0	(12,286)	0	23,109	0	15,208	15,208	75	
67066G-10-4	NVIDIA ORD		03/05/2021	Various	77.000	38,979		21,253	40,209	(18,956)	0	0	(18,956)	0	21,253	0	17,726	17,726	0	
67103H-10-7	O'REILLY AUTOMOTIVE ORD		05/27/2021	Various	91.000	45,106		37,066	41,184	(4,118)	0	0	(4,118)	0	37,066	0	8,040	8,040	0	
68902V-10-7	OTIS WORLDWIDE ORD		04/20/2021	Various	417.000	28,761		22,546	28,168	(5,622)	0	0	(5,622)	0	22,546	0	6,215	6,215	83	
70450Y-10-3	PAYPAL HOLDINGS ORD		10/28/2021	Various	48.000	11,965		7,708	8,197	(4,411)	0	0	(4,411)	0	7,708	0	4,257	4,257	0	
713448-10-8	PEPSICO ORD		05/14/2021	TD Ameritrade	25.000	3,668		2,991	3,708	(716)	0	0	(716)	0	2,991	0	677	677	51	
717081-10-3	PFIZER ORD		02/09/2021	Various	1,280.000	44,568		44,747	47,117	(2,370)	0	0	(2,370)	0	44,747	0	(179)	(179)	499	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		12/03/2021	Various	571.000	53,201		47,066	47,273	(207)	0	0	(207)	0	47,066	0	6,134	6,134	2,609	
742718-10-9	PROCTER & GAMBLE ORD		09/27/2021	Various	465.000	63,335		48,734	64,700	(15,966)	0	0	(15,966)	0	48,734	0	14,600	14,600	802	
74767V-10-9	QUANTUMSCAPE CL A ORD		05/14/2021	TD Ameritrade	1,149.000	47,824		64,275	97,033	(32,758)	0	0	(32,758)	0	64,275	0	(16,451)	(16,451)	0	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		10/28/2021	TD Ameritrade	21.000	1,868		1,031	1,502	(470)	0	0	(470)	0	1,031	0	836	836	31	
79466L-30-2	SALESFORCE.COM ORD		12/20/2021	BRIDGE TRADING CO.	97.000	24,022		5,909	21,585	(15,677)	0	0	(15,677)	0	5,909	0	18,114	18,114	0	
806857-10-8	SCHLUMBERGER ORD		10/28/2021	TD Ameritrade	2,453.000	76,038		56,218	53,549	2,669	0	0	2,669	0	56,218	0	19,820	19,820	637	
808513-10-5	CHARLES SCHWAB ORD		02/19/2021	JEFFERIES & CO INC, NEW YORK	570.000	35,187		16,275	30,233	(13,958)	0	0	(13,958)	0	16,275	0	18,913	18,913	103	
816851-10-9	SEMPRA ORD		10/07/2021	CREDIT SUISSE, NEW YORK (CSUS)	183.000	23,019		22,221	23,316	(1,095)	0	0	(1,095)	0	22,221	0	798	798	795	
82509L-10-7	SHOPIFY CL A SUB VTG ORD	C	10/28/2021	TD Ameritrade	4.000	5,912		6,029	0	0	0	0	0	0	6,029	0	(116)	(116)	0	
83304A-10-6	SNAP CL A ORD		10/28/2021	TD Ameritrade	146.000	7,862		9,291	0	0	0	0	0	0	9,291	0	(1,429)	(1,429)	0	
852234-10-3	SQUARE CL A ORD		08/11/2021	Various	96.000	23,596		6,855	20,893	(14,039)	0	0	(14,039)	0	6,855	0	16,742	16,742	0	
855244-10-9	STARBUCKS ORD		05/14/2021	TD Ameritrade	84.000	9,518		6,171	8,986	(2,815)	0	0	(2,815)	0	6,171	0	3,347	3,347	64	
87165B-10-3	SYNCHRONY FINANCIAL ORD		04/29/2021	JP MORGAN SECURITIES LLC	160.000	7,045		5,078	5,554	(476)	0	0	(476)	0	5,078	0	1,967	1,967	35	
87612E-10-6	TARGET ORD		05/14/2021	TD Ameritrade	21.000	4,425		2,163	3,707	(1,544)	0	0	(1,544)	0	2,163	0	2,262	2,262	14	
882508-10-4	TEXAS INSTRUMENTS ORD		10/27/2021	Various	322.000	60,540		40,416	52,850	(12,434)	0	0	(12,434)	0	40,416	0	20,125	20,125	960	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		05/14/2021	LEERINK SWANN AND COMPANY	31.000	14,248		8,421	14,439	(6,018)	0	0	(6,018)	0	8,421	0	5,827	5,827	15	
89832Q-10-9	TRUIST FINANCIAL ORD		01/07/2021	JP MORGAN SECURITIES LLC	120.000	6,186		6,504	5,752	752	0	0	752	0	6,504	0	(318)	(318)	0	
91324P-10-2	UNITEDHEALTH GRP ORD		10/28/2021	TD Ameritrade	31.000	14,137		12,711	0	0	0	0	0	0	12,711	0	1,426	1,426	90	
918204-10-8	VF ORD		10/28/2021	TD Ameritrade	25.000	1,812		1,390	2,135	(745)	0	0	(745)	0	1,390	0	422	422	37	
91913Y-10-0	VALERO ENERGY ORD		08/11/2021	MORGAN STANLEY & CO INC, NY	110.000	7,246		8,615	3,111	1,934	0	0	1,934	0	8,615	0	(1,369)	(1,369)	323	
92552V-10-0	VIASAT ORD		05/14/2021	TD Ameritrade	1,022.000	49,456		39,058	33,368	5,690	0	0	5,690	0	39,058	0	10,398	10,398	0	
92826C-83-9	VISA CL A ORD		11/19/2021	Various	646.000	135,585		82,188	141,300	(59,112)	0	0	(59,112)	0	82,188	0	53,397	53,397	740	
931142-10-3	WALMART ORD		02/25/2021	TD Ameritrade	100.000	13,192		14,755	14,415	340	0	0	340	0	14,755	0	(1,563)	(1,563)	269	
949746-10-1	WELLS FARGO ORD		10/28/2021	TD Ameritrade	262.000	13,355		11,411	0	0	0	0	0	0	11,411	0	1,944	1,944	52	
988498-10-1	YUM BRANDS ORD		06/14/2021	Various	290.000	33,942		17,289	31,482	(14,193)	0	0	(14,193)	0	17,289	0	16,653	16,653	235	
G0190X-10-0	AJAX I CL A ORD		04/20/2021	TD Ameritrade	2,151.000	21,470		25,466	25,382	84	0	0	84	0	25,466	0	(3,995)	(3,995)	0	
G1151C-10-1	ACCENTURE CL A ORD	C	05/14/2021	TD Ameritrade	11.000	3,178		1,815	2,873	(1,059)	0	0	(1,059)	0	1,815	0	1,363	1,363	19	
G29183-10-3	EATON ORD	C	11/24/2021	JP MORGAN SECURITIES LLC	94.000	16,057		10,023	11,293	(1,270)	0	0	(1,270)	0	10,023	0	6,034	6,034	286	
G5960L-10-3	MEDTRONIC ORD	C	12/20/2021	Various	278.000	29,773		28,032	32,565	(4,533)	0	0	(4,533)	0	28,032	0	1,741	1,741	673	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
G8252P-10-5	SOFI TECHNOLOGIES ORD		05/14/2021	TD Ameritrade	342.000	5,130		6,682	0	0	0	0	0	0	6,682	0	(1,552)	(1,552)	0	
G87110-10-5	TECHNIPFMC ORD	C	05/14/2021	TD Ameritrade	4,283.000	34,949		29,465	40,260	(10,795)	0	0	(10,795)	0	29,465	0	5,484	5,484	11,867	
G8994E-10-3	TRANE TECHNOLOGIES ORD	C	11/24/2021	Various	179.000	30,653		14,709	25,984	(11,275)	0	0	(11,275)	0	14,709	0	15,944	15,944	150	
G9103H-10-2	TRITERRAS CL A ORD	C	01/14/2021	TD Ameritrade	1,936.000	20,905		23,138	21,354	1,783	0	0	1,783	0	23,138	0	(2,233)	(2,233)	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,410,764	XXX	1,814,031	2,198,595	(556,723)	0	0	(556,723)	0	1,814,031	0	596,734	596,734	28,379	XXX
00141A-58-6	INVESCO FLTG RT ESG Y		10/28/2021	TD AMERITRADE	16,474.472	120,659		120,180	0	0	0	0	0	0	120,180	0	480	480	852	
00143W-30-5	INVESCO CORE BOND Y		05/14/2021	TD AMERITRADE	67,979.297	461,416		481,444	473,816	7,629	0	0	7,629	0	481,444	0	(20,028)	(20,028)	1,507	
015565-36-9	ALGER:SM CAP FOC Z		05/14/2021	TD AMERITRADE	2,718.650	85,293		76,545	89,634	(13,089)	0	0	(13,089)	0	76,545	0	8,748	8,748	0	
015570-77-3	ALGER INST:FOCUS EQTY Z		05/14/2021	TD AMERITRADE	4,001.993	225,838		204,005	221,510	(17,505)	0	0	(17,505)	0	204,005	0	21,833	21,833	0	
02507H-60-1	AMER CENT:FOC DG I		12/07/2021	Unknown	0.000	4,785		0	0	0	0	0	0	0	0	0	4,785	4,785	0	
02508J-70-5	AMER CENT:SHT DUR I		12/07/2021	TD AMERITRADE	57,225.048	601,913		591,424	597,430	(6,005)	0	0	(6,005)	0	591,424	0	10,489	10,489	1,136	
02508J-87-9	AMER CENT:SD ST INC I		12/07/2021	Unknown	0.000	51		0	0	0	0	0	0	0	0	0	51	51	0	
04314H-61-8	ARTISAN:DEV WORLD ADV		12/30/2021	Unknown	0.000	1,681		0	0	0	0	0	0	0	0	0	1,681	1,681	0	
05580W-84-1	BNY MELLON CORE PLUS I		12/09/2021	Unknown	0.000	9,506		0	0	0	0	0	0	0	0	0	9,506	9,506	0	
09260B-63-0	BLACKROCK:HY BD I		05/14/2021	TD AMERITRADE	44,963.851	350,844		334,279	350,268	(15,989)	0	0	(15,989)	0	334,279	0	16,564	16,564	2,268	
256210-10-5	DODGE & COX INCOME		12/20/2021	TD AMERITRADE	6,322.550	95,198		90,106	0	0	0	0	0	0	90,106	0	5,092	5,092	536	
277923-56-1	EATON VANCE SD G INC I		05/14/2021	TD AMERITRADE	68,258.123	552,820		553,957	553,573	383	0	0	383	0	553,957	0	(1,136)	(1,136)	3,187	
315807-86-7	FIDELITY ADV BAL INST		12/20/2021	TD AMERITRADE	220.459	39,585		6,285	0	0	0	0	0	0	6,285	0	33,299	33,299	24	
316071-10-9	FIDELITY CONTRAFUND		05/14/2021	TD AMERITRADE	9,538.604	169,320		163,855	159,867	3,988	0	0	3,988	0	163,855	0	5,465	5,465	0	
31635V-21-6	FIDELITY SH TR TRS BD IX		05/14/2021	TD AMERITRADE	18,383.096	197,497		199,573	198,905	668	0	0	668	0	199,573	0	(2,076)	(2,076)	538	
464287-23-4	ISHARES:MSCI EM MKTS		02/11/2021	TD Ameritrade	1,008.000	58,392		47,416	52,083	(4,667)	0	0	(4,667)	0	47,416	0	10,976	10,976	0	
464288-68-7	ISHARES:PREF AND INC SEC		07/13/2021	Adjustment	0.000	1,065,908		0	1,063,100	(47,914)	0	0	(47,914)	0	1,065,908	0	0	0	0	
74253Q-74-7	PRINCIPAL:MIDCAP INST		05/14/2021	TD Ameritrade	2,309.546	88,692		76,683	83,490	(6,807)	0	0	(6,807)	0	76,683	0	12,009	12,009	0	
921908-84-4	VANGUARD DIV A I ETF		05/14/2021	TD Ameritrade	2,253.000	316,695		301,435	318,056	(16,621)	0	0	(16,621)	0	301,435	0	15,260	15,260	14	
921910-20-4	VANGUARD INTL GRO INV		12/16/2021	Unknown	0.000	10,069		0	0	0	0	0	0	0	0	0	10,069	10,069	0	
921937-80-1	VANGUARD INT-T B ADM		05/14/2021	TD AMERITRADE	11,379.070	138,003		140,109	143,263	(3,154)	0	0	(3,154)	0	140,109	0	(2,105)	(2,105)	1,131	
921943-85-8	VANGUARD DEV MKT ETF		10/28/2021	TD Ameritrade	436.000	22,888		22,410	0	0	0	0	0	0	22,410	0	478	478	267	
9499999. Subtotal - Common Stocks - Mutual Funds						4,617,054	XXX	3,409,706	4,304,995	(119,083)	0	0	(119,083)	0	4,475,614	0	141,440	141,440	11,461	XXX
9799997. Total - Common Stocks - Part 4						7,027,818	XXX	5,223,737	6,503,590	(675,806)	0	0	(675,806)	0	6,289,645	0	738,174	738,174	39,840	XXX
9799998. Total - Common Stocks - Part 5						6,058,853	XXX	6,072,692		0	0	0	0	0	6,072,692	0	(13,840)	(13,840)	33,776	XXX
9799999. Total - Common Stocks						13,086,671	XXX	11,296,429	6,503,590	(675,806)	0	0	(675,806)	0	12,362,337	0	724,334	724,334	73,616	XXX
9899999. Total - Preferred and Common Stocks						13,363,057	XXX	11,544,536	6,503,590	(675,806)	0	0	(675,806)	0	12,610,444	0	752,613	752,613	78,477	XXX
9999999 - Totals						67,195,391	XXX	65,434,791	54,127,963	(636,498)	(173,812)	0	(810,310)	0	65,998,832	0	973,316	973,316	1,312,019	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 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
912828-ZC-7	UNITED STATES TREASURY		03/29/2021	NOMURA SECURITIES INTERNATIONAL	10/08/2021	Various	500,000	510,373	508,109	509,176	0	(1,197)	0	(1,197)	0	0	(1,067)	(1,067)	3,041	474
0599999. Subtotal - Bonds - U.S. Governments							500,000	510,373	508,109	509,176	0	(1,197)	0	(1,197)	0	0	(1,067)	(1,067)	3,041	474
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC		05/18/2021	MERRILL LYNCH FIXED INCOME	09/07/2021	GOLDMAN SACHS & CO. INC.	400,000	399,824	415,824	399,828	0	4	0	4	0	0	15,996	15,996	3,108	0
191216-CN-8	COCA-COLA CO		02/16/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	05/05/2021	Call @ 100.00	225,000	245,869	244,175	244,780	0	(1,089)	0	(1,089)	0	0	(19,780)	(19,780)	23,249	2,637
369550-BP-2	GENERAL DYNAMICS CORP		05/03/2021	WELLS FARGO BROKERAGE	12/08/2021	MARKETAXESS	500,000	502,240	506,980	502,125	0	(115)	0	(115)	0	0	4,855	4,855	6,531	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,125,000	1,147,933	1,166,979	1,146,733	0	(1,200)	0	(1,200)	0	0	1,071	1,071	32,889	2,637
464288-58-8	ISHARES:MBS ETF		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	0.000	272,384	271,355	272,384	0	0	0	0	0	0	(1,029)	(1,029)	493	0
464288-64-6	ISHARES:1-5 IG CORP BD		05/14/2021	TD Ameritrade	10/28/2021	TD Ameritrade	0.000	571,013	567,145	571,013	0	0	0	0	0	0	(3,867)	(3,867)	2,963	0
46435U-85-3	ISHARES:BRD USD HY CP BD		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	0.000	199,560	198,122	199,560	0	0	0	0	0	0	(1,438)	(1,438)	2,464	0
921937-81-9	VANGUARD INT-T B ETF		02/12/2021	TD Ameritrade	05/14/2021	TD Ameritrade	0.000	33,148	32,286	33,148	0	0	0	0	0	0	(862)	(862)	156	0
92206C-40-9	VANGUARD ST CORP BD ETF		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	0.000	777,016	773,914	777,016	0	0	0	0	0	0	(3,102)	(3,102)	3,525	0
922907-74-6	VANGUARD TE BD I ETF		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	0.000	65,402	64,454	65,402	0	0	0	0	0	0	(948)	(948)	258	0
8099999. Subtotal - Bonds - SVO Identified Funds								1,918,523	1,907,276	1,918,523	0	0	0	0	0	0	(11,247)	(11,247)	9,859	0
8399998. Total - Bonds							1,625,000	3,576,828	3,582,363	3,574,431	0	(2,397)	0	(2,397)	0	0	(11,242)	(11,242)	45,789	3,110
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
00206R-10-2	AT&T ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	1,949.000	62,478	52,296	62,478	0	0	0	0	0	0	(10,181)	(10,181)	1,681	0
03027X-10-0	AMERICAN TOWER REIT		05/14/2021	TD Ameritrade	10/28/2021	TD Ameritrade	105.000	25,628	29,533	25,628	0	0	0	0	0	0	3,904	3,904	215	0
03073E-10-5	AMERISOURCEBERGEN ORD		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	60.000	7,027	7,043	7,027	0	0	0	0	0	0	16	16	26	0
032654-10-5	ANALOG DEVICES ORD		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	45.000	7,155	6,758	7,155	0	0	0	0	0	0	(397)	(397)	0	0
049560-10-5	ATMOS ENERGY ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	347.000	34,779	33,320	34,779	0	0	0	0	0	0	(1,459)	(1,459)	328	0
053015-10-3	AUTOMATIC DATA PROCESSING ORD		05/14/2021	TD Ameritrade	10/28/2021	TD Ameritrade	133.000	25,692	27,969	25,692	0	0	0	0	0	0	2,277	2,277	166	0
060505-10-4	BANK OF AMERICA ORD		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	228.000	8,964	9,643	8,964	0	0	0	0	0	0	679	679	0	0
09247X-10-1	BLACKROCK ORD		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	9.000	6,888	7,716	6,888	0	0	0	0	0	0	828	828	0	0
09857L-10-8	BOOKING HOLDINGS ORD		04/26/2021	Various	11/22/2021	JP MORGAN SECURITIES LLC	23.000	53,970	53,092	53,970	0	0	0	0	0	0	(879)	(879)	0	0
101137-10-7	BOSTON SCIENTIFIC ORD		06/01/2021	MORGAN STANLEY & CO INC, NY	11/05/2021	JP MORGAN SECURITIES LLC	220.000	9,471	9,533	9,471	0	0	0	0	0	0	62	62	0	0
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	215.000	35,133	37,534	35,133	0	0	0	0	0	0	2,401	2,401	193	0
115637-20-9	BROWN FORMAN CL B ORD		05/14/2021	TD Ameritrade	10/28/2021	TD Ameritrade	328.000	25,777	23,398	25,777	0	0	0	0	0	0	(2,379)	(2,379)	78	0
125896-10-0	CMS ENERGY ORD		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	115.000	7,012	7,357	7,012	0	0	0	0	0	0	345	345	50	0
12769G-10-0	CAESARS ENTERTAINMENT ORD		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	177.000	17,179	19,535	17,179	0	0	0	0	0	0	2,356	2,356	0	0
143130-10-2	CARMAX ORD		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	154.000	20,413	20,803	20,413	0	0	0	0	0	0	390	390	0	0
166764-10-0	CHEVRON ORD		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	84.000	8,839	9,183	8,839	0	0	0	0	0	0	344	344	0	0
17275R-10-2	CISCO SYSTEMS ORD		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	137.000	7,129	7,251	7,129	0	0	0	0	0	0	122	122	51	0
20030N-10-1	COMCAST CL A ORD		03/08/2021	Barclays Capital, Inc.	12/20/2021	Various	600.000	32,939	31,276	32,939	0	0	0	0	0	0	(1,664)	(1,664)	450	0
22160N-10-9	COSTAR GROUP ORD		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	203.000	17,385	17,929	17,385	0	0	0	0	0	0	544	544	0	0
278865-10-0	ECOLAB ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	157.000	35,391	34,135	35,391	0	0	0	0	0	0	(1,256)	(1,256)	114	0
29362U-10-4	ENTEGRIS ORD		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	176.000	20,782	24,223	20,782	0	0	0	0	0	0	3,441	3,441	28	0
30231G-10-2	EXXON MOBIL ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	842.000	50,962	52,459	50,962	0	0	0	0	0	0	1,496	1,496	307	0
30303M-10-2	META PLATFORMS CL A ORD		07/13/2021	TD Ameritrade	10/06/2021	TD Ameritrade	151.000	47,441	50,216	47,441	0	0	0	0	0	0	2,775	2,775	0	0
384802-10-4	WW GRAINGER ORD		05/14/2021	TD Ameritrade	10/28/2021	TD Ameritrade	53.000	24,677	23,695	24,677	0	0	0	0	0	0	(982)	(982)	28	0
40637H-10-9	HALOZYME THERAPEUTICS ORD		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	307.000	13,797	11,769	13,797	0	0	0	0	0	0	(2,028)	(2,028)	0	0
437076-10-2	HOME DEPOT ORD		04/01/2021	Various	08/17/2021	Various	113.000	31,751	36,154	31,751	0	0	0	0	0	0	4,403	4,403	297	0
458140-10-0	INTEL ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	1,094.000	61,701	57,272	61,701	0	0	0	0	0	0	(4,429)	(4,429)	232	0
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	310.000	34,970	39,628	34,970	0	0	0	0	0	0	4,658	4,658	154	0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	446.000	64,009	58,719	64,009	0	0	0	0	0	0	(5,291)	(5,291)	489	0
502431-10-9	L3HARRIS TECHNOLOGIES ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	136.000	29,075	30,505	29,075	0	0	0	0	0	0	1,430	1,430	197	0
548661-10-7	LOWE'S COMPANIES ORD		05/14/2021	TD Ameritrade	10/28/2021	TD Ameritrade	126.000	24,973	26,087	24,973	0	0	0	0	0	0	1,114	1,114	66	0
579780-20-6	MCCORMICK ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	336.000	30,304	28,134	30,304	0	0	0	0	0	0	(2,170)	(2,170)	164	0
580135-10-1	MCDONALD'S ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	151.000	34,886	36,334	34,886	0	0	0	0	0	0	1,447	1,447	294	0
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		06/15/2021	Various	08/04/2021	Various	341.000	21,126	21,444	21,126	0	0	0	0	0	0	317	317	69	0
62914V-10-6	NIO ADS REP 1 CL A ORD	C	04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	276.000	11,904	8,686	11,904	0	0	0	0	0	0	(3,218)	(3,218)	(6)	0
632307-10-4	NATERA ORD		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	116.000	13,590	13,548	13,590	0	0	0	0	0	0	(43)	(43)	0	0

SCHEDULE D - PART 5

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid-eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort-ization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
65339F-10-1	NEXTERA ENERGY ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	479.000	35,144	38,683	35,144	0	0	0	0	0	0	3,539	3,539	278	0
654106-10-3	NIKE CL B ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	258.000	35,116	41,999	35,116	0	0	0	0	0	0	6,883	6,883	107	0
707569-10-9	PENN NATIONAL GAMING ORD		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	191.000	13,581	13,855	13,581	0	0	0	0	0	0	274	274	0	0
713448-10-8	PEPSICO ORD		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	50.000	7,104	7,336	7,104	0	0	0	0	0	0	232	232	0	0
717081-10-3	PFIZER ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	1,270.000	50,918	52,368	50,918	0	0	0	0	0	0	1,450	1,450	213	0
718546-10-4	PHILLIPS 66 ORD		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	86.000	7,133	7,489	7,133	0	0	0	0	0	0	356	356	0	0
74144T-10-8	T ROWE PRICE GROUP ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	183.000	34,924	38,443	34,924	0	0	0	0	0	0	3,519	3,519	847	0
742718-10-9	PROCTER & GAMBLE ORD		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	52.000	7,039	7,198	7,039	0	0	0	0	0	0	160	160	45	0
74767V-10-9	QUANTUMSCAPE CL A ORD		04/13/2021	TD Ameritrade	05/14/2021	TD Ameritrade	278.000	13,811	7,284	13,811	0	0	0	0	0	0	(6,527)	(6,527)	0	0
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		05/14/2021	TD Ameritrade	10/28/2021	TD Ameritrade	303.000	25,899	26,306	25,899	0	0	0	0	0	0	407	407	206	0
808513-10-5	CHARLES SCHWAB ORD		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	316.000	22,731	25,899	22,731	0	0	0	0	0	0	3,168	3,168	57	0
816851-10-9	SEMPRA ORD		03/16/2021	Strategas Securities LLC	10/07/2021	CREDIT SUISSE, NEW YORK (CSUS)	68.000	8,921	8,553	8,921	0	0	0	0	0	0	(367)	(367)	224	0
83406F-10-2	SOFI TECHNOLOGIES ORD		01/07/2021	TD Ameritrade	07/13/2021	TD Ameritrade	3,562.000	69,599	55,264	69,599	0	0	0	0	0	0	(14,335)	(14,335)	0	0
852234-10-3	SQUARE CL A ORD		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	93.000	22,453	23,836	22,453	0	0	0	0	0	0	1,383	1,383	0	0
863667-10-1	STRYKER ORD		05/14/2021	TD Ameritrade	10/28/2021	TD Ameritrade	91.000	22,995	24,015	22,995	0	0	0	0	0	0	1,020	1,020	78	0
87854Y-10-9	TECHNIP ENERGIES SPNS ADR REP ORD	C	02/25/2021	Various	05/14/2021	Various	856.600	11,867	12,424	11,867	0	0	0	0	0	0	557	557	0	0
882508-10-4	TEXAS INSTRUMENTS ORD		05/14/2021	Various	10/28/2021	Various	113.000	19,331	21,276	19,331	0	0	0	0	0	0	1,945	1,945	115	0
88579Y-10-1	3M ORD		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	36.000	6,957	7,362	6,957	0	0	0	0	0	0	405	405	0	0
90138F-10-2	TWILIO CL A ORD		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	44.000	17,098	12,936	17,098	0	0	0	0	0	0	(4,161)	(4,161)	0	0
911312-10-6	UNITED PARCEL SERVICE CL B ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	159.000	34,471	33,696	34,471	0	0	0	0	0	0	(776)	(776)	244	0
918204-10-8	VF ORD		05/14/2021	Various	10/28/2021	TD Ameritrade	344.000	29,280	26,826	29,280	0	0	0	0	0	0	(2,454)	(2,454)	238	0
91913Y-10-0	VALERO ENERGY ORD		02/25/2021	STIFEL NICOLAUS	08/11/2021	MORGAN STANLEY & CO INC, NY	120.000	9,404	7,905	9,404	0	0	0	0	0	0	(1,499)	(1,499)	235	0
92343V-10-4	VERIZON COMMUNICATIONS ORD		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	121.000	7,054	7,124	7,054	0	0	0	0	0	0	71	71	76	0
92826C-83-9	VISA CL A ORD		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	119.000	28,658	25,241	28,658	0	0	0	0	0	0	(3,416)	(3,416)	38	0
G0190X-10-0	AJAX I CL A ORD		02/25/2021	TD Ameritrade	04/20/2021	TD Ameritrade	759.000	9,124	7,576	9,124	0	0	0	0	0	0	(1,548)	(1,548)	0	0
G0450A-10-5	ARCH CAPITAL GROUP ORD	C	07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	546.000	20,545	22,776	20,545	0	0	0	0	0	0	2,231	2,231	0	0
G5960L-10-3	MEDTRONIC ORD	C	05/14/2021	Various	11/15/2021	Various	487.000	59,779	60,016	59,779	0	0	0	0	0	0	236	236	581	0
G82514-10-3	SOCIAL CAP HEDOSOP HOLD IV CL A ORD		04/01/2021	TD Ameritrade	04/20/2021	TD Ameritrade	2,544.000	33,872	26,799	33,872	0	0	0	0	0	0	(7,074)	(7,074)	0	0
G8251L-10-5	SOCIAL CAP HEDOSOP HOLD VI CL A ORD		04/01/2021	TD Ameritrade	04/20/2021	TD Ameritrade	2,590.000	33,368	26,724	33,368	0	0	0	0	0	0	(6,643)	(6,643)	0	0
G87110-10-5	TECHNIPFMC ORD	C	02/25/2021	TD Ameritrade	05/14/2021	TD Ameritrade	980.000	8,335	7,997	8,335	0	0	0	0	0	0	(338)	(338)	0	0
H1467J-10-4	CHUBB ORD	C	05/14/2021	Various	10/28/2021	TD Ameritrade	165.000	27,992	29,032	27,992	0	0	0	0	0	0	1,040	1,040	183	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,699,699	1,678,410	1,699,699	0	0	0	0	0	0	(21,288)	(21,288)	9,438	0
H0023R-10-5	CHUBB ORD	C	04/01/2021	TD Ameritrade	10/28/2021	TD Ameritrade	44.000	6,974	8,591	6,974	0	0	0	0	0	0	1,617	1,617	70	0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								6,974	8,591	6,974	0	0	0	0	0	0	1,617	1,617	70	0
00141A-29-7	INVESCO SD HY MUNI Y		04/13/2021	TD Ameritrade	05/14/2021	TD Ameritrade	11,797.201	124,032	125,026	124,032	0	0	0	0	0	0	994	994	496	0
00143W-30-5	INVESCO CORE BOND Y		04/30/2021	Various	05/14/2021	TD AMERITRADE	6,799.392	46,786	46,154	46,786	0	0	0	0	0	0	(632)	(632)	599	0
00214Q-10-4	ARK INNOVATION		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	73.000	8,826	7,574	8,826	0	0	0	0	0	0	(1,252)	(1,252)	0	0
015565-36-9	ALGER:SM CAP FOC Z		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	693.979	23,874	20,547	23,874	0	0	0	0	0	0	(3,326)	(3,326)	0	0
015570-77-3	ALGER INST:FOCUS EQTY Z		02/23/2021	TD Ameritrade	02/25/2021	TD Ameritrade	165.852	9,524	9,271	9,524	0	0	0	0	0	0	(253)	(253)	0	0
024526-22-0	AM BEACON:SSI AI Y		04/13/2021	TD Ameritrade	05/14/2021	TD Ameritrade	42,419.541	470,682	467,840	470,682	0	0	0	0	0	0	(2,843)	(2,843)	0	0
02508J-70-5	AMER CENT:SHT DUR I		04/30/2021	Various	05/14/2021	TD AMERITRADE	5,524.577	57,922	57,892	57,922	0	0	0	0	0	0	(31)	(31)	678	0
091928-86-1	BLACKROCK:MC GRO I		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	277.011	12,426	12,225	12,426	0	0	0	0	0	0	(200)	(200)	0	0
09260B-63-0	BLACKROCK:HY BD I		04/30/2021	Various	05/14/2021	TD AMERITRADE	5,239.671	41,156	40,906	41,156	0	0	0	0	0	0	(251)	(251)	1,505	0
128119-13-8	CALAMOS:EVOLV WLD GR I		05/14/2021	Various	10/28/2021	TD AMERITRADE	4,514.894	113,441	103,315	113,441	0	0	0	0	0	0	(10,126)	(10,126)	0	0
128119-88-0	CALAMOS:MKT NEUT INC I		05/14/2021	TD AMERITRADE	10/28/2021	TD AMERITRADE	64,356.912	905,303	920,446	905,303	0	0	0	0	0	0	15,143	15,143	2,161	0
277923-56-1	EATON VANCE SD G INC I		04/30/2021	Various	05/14/2021	TD AMERITRADE	7,133.460	57,901	57,755	57,901	0	0	0	0	0	0	(145)	(145)	690	0
316071-10-9	FIDELITY CONTRAFUND		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	2,782.829	47,676	49,039	47,676	0	0	0	0	0	0	1,364	1,364	0	0
31635V-21-6	FIDELITY SH TR TRS BD IX		04/30/2021	DIVIDEND REINVESTMENT	05/14/2021	TD AMERITRADE	94.775	1,017	1,017	1,017	0	0	0	0	0	0	(1)	(1)	69	0
33738R-50-6	FRST TR VI:RIS DIV ACHV		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	194.000	8,919	9,390	8,919	0	0	0	0	0	0	471	471	0	0
33739Q-20-0	FRST TR IV:LD OPPTYS ETF		05/14/2021	TD Ameritrade	10/28/2021	TD Ameritrade	14,102.000	720,698	713,881	720,698	0	0	0	0	0	0	(6,818)	(6,818)	4,783	0
464286-52-5	ISHARES:MSCI GL MV FCTR		04/01/2021	TD Ameritrade	05/14/2021	TD Ameritrade	1,212.000	116,497	124,104	116,497	0	0	0	0	0	0	7,607	7,607	0	0
46429B-41-6	ISHARES:MSCI UK SM-CAP		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	218.000	10,409	10,484	10,409	0	0	0	0	0	0	75	75	0	0
46435G-10-2	ISHARES:CONVERTIBLE BOND		05/14/2021	Various	10/28/2021	TD Ameritrade	5,761.000	578,735	574,084	578,735	0	0	0	0	0	0	(4,651)	(4,651)	1,500	0
74253Q-74-7	PRINCIPAL:MIDCAP INST		02/23/2021	TD Ameritrade	05/14/2021	TD Ameritrade	304.517	11,448	11,951	11,448	0	0	0	0	0	0	503	503	0	0
81369Y-80-3	SEL SECTOR:TECH SPDR		05/14/2021	Various	10/28/2021	TD Ameritrade	617.000	81,107	94,821	81,107	0	0	0	0	0	0	13,715	13,715	329	0

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
921908-84-4	VANGUARD DIV A I ETF		02/23/2021	TD Ameritrade	05/14/2021	TD Ameritrade	319.000	45,341	47,585	45,341	0	0	0	0	0	0	2,244	2,244	95	0
921937-80-1	VANGUARD INT-T B ADM		05/03/2021	DIVIDEND REINVESTMENT	05/14/2021	TD AMERITRADE	132.735	1,616	1,607	1,616	0	0	0	0	0	0	(10)	(10)	122	0
922042-86-6	VANGUARD FTSE PAC ETF		07/13/2021	TD Ameritrade	10/28/2021	TD Ameritrade	332.000	27,360	26,957	27,360	0	0	0	0	0	0	(403)	(403)	121	0
92647P-65-4	VICTORYII:MKT NEU I I		05/14/2021	TD AMERITRADE	10/28/2021	TD AMERITRADE	87,547.685	843,324	837,980	843,324	0	0	0	0	0	0	(5,344)	(5,344)	11,120	0
9499999. Subtotal - Common Stocks - Mutual Funds								4,366,020	4,371,852	4,366,020	0	0	0	0	0	0	5,832	5,832	24,267	0
9799998. Total - Common Stocks								6,072,692	6,058,853	6,072,692	0	0	0	0	0	0	(13,840)	(13,840)	33,776	0
9899999. Total - Preferred and Common Stocks								6,072,692	6,058,853	6,072,692	0	0	0	0	0	0	(13,840)	(13,840)	33,776	0
9999999 - Totals								9,649,521	9,641,216	9,647,124	0	(2,397)	0	(2,397)	0	0	(25,082)	(25,082)	79,564	3,110

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes 2	Codes 3	4	5	6	7	Change in Book/Adjusted Carrying Value 8	9	10	11	12	13	Interest 14	15	16	17	18	19	20
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			06/23/2021	WELLS FARGO SECURITIES LLC	02/15/2022	100,237	0	(1,009)	0	0	100,000	101,246	755	0	2.000	0.063	FA	1,000	713
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						100,237	0	(1,009)	0	0	100,000	101,246	755	0	XXX	XXX	XXX	1,000	713
0599999. Total - U.S. Government Bonds						100,237	0	(1,009)	0	0	100,000	101,246	755	0	XXX	XXX	XXX	1,000	713
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						100,237	0	(1,009)	0	0	100,000	101,246	755	0	XXX	XXX	XXX	1,000	713
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						100,237	0	(1,009)	0	0	100,000	101,246	755	0	XXX	XXX	XXX	1,000	713
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						100,237	0	(1,009)	0	0	XXX	101,246	755	0	XXX	XXX	XXX	1,000	713

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 100,237	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ...$ 0						

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Fifth Third Bank	Cincinnati, OH					7,424,818	XXX
Fifth Third Bank	Cincinnati, OH					100,000	XXX
Fifth Third Bank	Cincinnati, OH					8,131,148	XXX
TD Ameritrade	Omaha, NE					2,418,190	XXX
Umpqua Bank	San Diego, CA					12,093,604	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	183	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	30,167,943	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	30,167,943	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	30,167,943	XXX

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

1.	January	18,503,022	4.	April	13,802,520	7.	July	21,935,561	10.	October	24,678,686
2.	February	10,294,765	5.	May	19,146,014	8.	August	20,426,631	11.	November	23,130,943
3.	March	15,817,512	6.	June	23,598,865	9.	September	21,047,612	12.	December	30,167,943

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/29/2021	0.010		50,000	0	3
94975H-29-6	ALLSPRING:TRS+ MM I	SD	12/02/2021	0.010		25,000	0	3
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						75,000	1	5
000000-00-0	MMDA12		12/31/2021	0.000		20,756,389	0	169
60934N-80-7	FEDERATED HRMS GV O SVC		12/31/2021	0.030		1,849,441	55	0
990220-47-7	RBS CITIZENS NA CASH SWEEP	SD	03/01/2021	0.000		0	0	0
991061-05-2	CRA (BNY MELLON, N.A., MEMBER FDIC)		12/31/2021	0.000		1,496,843	0	5
8699999. Subtotal - All Other Money Market Mutual Funds						24,102,673	55	174
9999999 - Total Cash Equivalents						24,177,674	55	179

1\.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Property & Casualty	109,292	110,878	0	0
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	Property & Casualty	25,000	25,000	0	0
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	Property & Casualty	104,768	107,166	0	0
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	B	Property & Casualty	503,371	514,922	0	0
31. New Jersey NJ						
32. New Mexico NM	B	Property & Casualty	656,353	656,761	0	0
33. New York NY						
34. North Carolina NC	O	Property & Casualty	299,488	306,172	0	0
35. North Dakota ND						
36. Ohio OH	B	Property & Casualty	3,380,313	3,386,533	0	0
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B		204,546	209,228	0	0
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	5,283,131	5,316,659	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0