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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Shield Indemnity Incorporated

NAIC Group Code 5020 (Current) 0000 (Prior) NAIC Company Code 16762 Employer's ID Number 83-2537142

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

Country of Domicile United States of America

Incorporated/Organized 11/15/2018 Commenced Business 12/01/2018

Statutory Home Office 6185 Emerald Parkway (Street and Number), Dublin, OH, US 43016-3248 (City or Town, State, Country and Zip Code)

Main Administrative Office 2121 Airport Road (Street and Number)
Waterford, MI, US 48327 (City or Town, State, Country and Zip Code), 616-662-3900 (Area Code) (Telephone Number)

Mail Address 2121 Airport Road (Street and Number or P.O. Box), Waterford, MI, US 48327 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2121 Airport Road (Street and Number)
Waterford, MI, US 48327 (City or Town, State, Country and Zip Code), 616-662-3900 (Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact Travis R Harrison (Name), 616-662-3900 (Area Code) (Telephone Number)
accounting@ufcic.com (E-mail Address), 616-871-2490 (FAX Number)

OFFICERS

President	Richard J Klimaszewski #	Vice President & Secretary	Brian M Lietzke #
Executive Vice President & Chief Legal Officer	Anthony A Modd	Treasurer	Travis R Harrison #

OTHER

DIRECTORS OR TRUSTEES

Thomas M Parker #	Richard J Klimaszewski #	Christopher J Timm #
Frank H Freund #	Anthony A Modd	

State of
County of
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.

Richard J Klimaszewski	Brian M Lietzke	Travis R Harrison
President	Secretary	Chief Financial Officer

Subscribed and sworn to before me this
day of

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		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	666,051	3.069	666,051	0	666,051	3.069
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	240,710	1.109	240,710	0	240,710	1.109
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,326,155	6.110	1,326,155	0	1,326,155	6.110
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,882,942	8.675	1,882,942	0	1,882,942	8.675
1.06 Industrial and miscellaneous	194,222	0.895	194,222	0	194,222	0.895
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	1,335,059	6.151	1,335,059	0	1,335,059	6.151
1.10 Unaffiliated Bank loans		0.000			0	0.000
1.11 Total long-term bonds	5,645,138	26.008	5,645,138	0	5,645,138	26.008
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	4,046,357	18.642	4,046,357	0	4,046,357	18.642
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	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	2,384,475	10.986	2,384,475	0	2,384,475	10.986
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	6,430,832	29.628	6,430,832	0	6,430,832	29.628
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	3,112,529	14.340	3,112,528		3,112,528	14.340
6.02 Cash equivalents (Schedule E, Part 2)	6,495,986	29.928	6,495,987		6,495,987	29.928
6.03 Short-term investments (Schedule DA)	20,593	0.095	20,593		20,593	0.095
6.04 Total cash, cash equivalents and short-term investments	9,629,108	44.363	9,629,108	0	9,629,108	44.363
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	21,705,079	100.000	21,705,078	0	21,705,078	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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		24,138,368
2.	Cost of bonds and stocks acquired, Part 3, Column 7		14,102,638
3.	Accrual of discount		1,182
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(17,184)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	206,217	
	4.4. Part 4, Column 11	(567,006)	(377,974)
5.	Total gain (loss) on disposals, Part 4, Column 19		1,603,192
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		26,912,716
7.	Deduct amortization of premium		485,964
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	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		
	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		7,245
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		12,075,971
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		12,075,971

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	666,051	650,203	668,516	635,000
	2. Canada				
	3. Other Countries				
	4. Totals	666,051	650,203	668,516	635,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	240,710	241,240	244,724	205,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,326,155	1,329,539	1,352,531	1,110,000
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	1,882,942	1,886,583	1,930,349	1,646,397
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	1,510,892	1,506,945	1,529,655	157,000
	9. Canada				
	10. Other Countries	18,389	18,032	18,775	17,000
	11. Totals	1,529,281	1,524,977	1,548,429	174,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	5,645,138	5,632,542	5,744,548	3,770,397
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	6,098,198	6,098,198	5,785,996	
	21. Canada				
	22. Other Countries	332,635	332,635	292,827	
	23. Totals	6,430,832	6,430,832	6,078,823	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	6,430,832	6,430,832	6,078,823	
	26. Total Stocks	6,430,832	6,430,832	6,078,823	
	27. Total Bonds and Stocks	12,075,971	12,063,375	11,823,371	

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	0	227,531	285,059	0	153,461	XXX	666,051	11.8	2,790,877	14.8	666,051	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	0	227,531	285,059	0	153,461	XXX	666,051	11.8	2,790,877	14.8	666,051	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	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	176,000	64,711	0	0	XXX	240,710	4.2	802,464	4.3	240,710	0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	0	176,000	64,711	0	0	XXX	240,710	4.2	802,464	4.3	240,710	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	634,305	691,850	0	0	XXX	1,326,155	23.4	7,021,000	37.3	1,326,155	0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	0	634,305	691,850	0	0	XXX	1,326,155	23.4	7,021,000	37.3	1,326,155	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	94,823	1,211,807	576,427	19,194	1,284	XXX	1,903,535	33.6	5,754,721	30.6	1,903,535	0
5.2 NAIC 2						XXX	0	0.0	0	0.0		0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	94,823	1,211,807	576,427	19,194	1,284	XXX	1,903,535	33.6	5,754,721	30.6	1,903,535	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	0	18,389	129,436	0	0	XXX	147,825	2.6	561,105	3.0	147,825	0
6.2 NAIC 2	0	0	34,377	0	12,021	XXX	46,397	0.8	513,163	2.7	46,397	0
6.3 NAIC 3						XXX	0	0.0	0	0.0		0
6.4 NAIC 4						XXX	0	0.0	0	0.0		0
6.5 NAIC 5						XXX	0	0.0	0	0.0		0
6.6 NAIC 6						XXX	0	0.0	0	0.0		0
6.7 Totals	0	18,389	163,813	0	12,021	XXX	194,222	3.4	1,074,268	5.7	194,222	0
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2						XXX	0	0.0	0	0.0		0
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	0	0.0	0	0.0		0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	1,335,059	1,335,059	23.6	1,355,850	7.2	1,335,059	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	1,335,059	1,335,059	23.6	1,355,850	7.2	1,335,059	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	0	0.0		0
10.5 NAIC 5						XXX	0	0.0	0	0.0		0
10.6 NAIC 6						XXX	0	0.0	0	0.0		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 94,823	2,268,031	1,747,482	19,194	154,746	1,335,059	5,619,334	99.2	XXX	XXX	5,619,334	0
11.2 NAIC 2	(d) 0	0	34,377	0	12,021	0	46,397	0.8	XXX	XXX	46,397	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	94,823	2,268,031	1,781,859	19,194	166,766	1,335,059	(b) 5,665,731	100.0	XXX	XXX	5,665,731	0
11.8 Line 11.7 as a % of Col. 7	1.7	40.0	31.4	0.3	2.9	23.6	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1	2,337,727	11,958,293	2,086,109	113,870	434,167	1,355,850	XXX	XXX	18,286,016	97.3	18,286,016	0
12.2 NAIC 2	13,658	225,417	202,127	42,510	29,452	0	XXX	XXX	513,163	2.7	513,163	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	2,351,384	12,183,710	2,288,236	156,380	463,619	1,355,850	XXX	XXX	(b) 18,799,179	100.0	18,799,179	0
12.8 Line 12.7 as a % of Col. 9	12.5	64.8	12.2	0.8	2.5	7.2	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	94,823	2,268,031	1,747,482	19,194	154,746	1,335,059	5,619,334	99.2	18,286,016	97.3	5,619,334	XXX
13.2 NAIC 2	0	0	34,377	0	12,021	0	46,397	0.8	513,163	2.7	46,397	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	94,823	2,268,031	1,781,859	19,194	166,766	1,335,059	5,665,731	100.0	18,799,179	100.0	5,665,731	XXX
13.8 Line 13.7 as a % of Col. 7	1.7	40.0	31.4	0.3	2.9	23.6	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.7	40.0	31.4	0.3	2.9	23.6	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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

(b) Includes $ 1,335,059 current year of bonds with Z designations and $ 1,355,850 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 $ 20,593 ; 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	0	227,531	285,059	0	153,461	XXX	666,051	11.8	2,790,877	14.8	666,051	0
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	0	227,531	285,059	0	153,461	XXX	666,051	11.8	2,790,877	14.8	666,051	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	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	176,000	64,711	0	0	XXX	240,710	4.2	802,464	4.3	240,710	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	0	176,000	64,711	0	0	XXX	240,710	4.2	802,464	4.3	240,710	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	634,305	691,850	0	0	XXX	1,326,155	23.4	7,021,000	37.3	1,326,155	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	0	634,305	691,850	0	0	XXX	1,326,155	23.4	7,021,000	37.3	1,326,155	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	61,874	1,121,362	534,011	0	0	XXX	1,717,247	30.3	4,560,127	24.3	1,717,247	0
5.02 Residential Mortgage-Backed Securities	32,948	90,444	42,417	19,194	1,284	XXX	186,288	3.3	1,194,594	6.4	186,288	0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
5.05 Totals	94,823	1,211,807	576,427	19,194	1,284	XXX	1,903,535	33.6	5,754,721	30.6	1,903,535	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	18,389	163,813	0	12,021	XXX	194,222	3.4	1,074,268	5.7	194,222	0
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
6.05 Totals	0	18,389	163,813	0	12,021	XXX	194,222	3.4	1,074,268	5.7	194,222	0
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	1,335,059	1,335,059	23.6	1,355,850	7.2	1,335,059	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	61,874	2,177,586	1,739,442	0	165,482	XXX	4,144,385	73.1	XXX	XXX	4,144,385	0
11.02 Residential Mortgage-Backed Securities	32,948	90,444	42,417	19,194	1,284	XXX	186,288	3.3	XXX	XXX	186,288	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	1,335,059	1,335,059	23.6	XXX	XXX	1,335,059	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	94,823	2,268,031	1,781,859	19,194	166,766	1,335,059	5,665,731	100.0	XXX	XXX	5,665,731	0
11.09 Line 11.08 as a % of Col. 7	1.7	40.0	31.4	0.3	2.9	23.6	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,098,251	11,530,730	2,060,150	96,664	462,940	XXX	XXX	XXX	16,248,735	86.4	16,248,735	0
12.02 Residential Mortgage-Backed Securities	253,134	652,980	228,086	59,716	679	XXX	XXX	XXX	1,194,594	6.4	1,194,594	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	1,355,850	XXX	XXX	1,355,850	7.2	1,355,850	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	2,351,384	12,183,710	2,288,236	156,380	463,619	1,355,850	XXX	XXX	18,799,179	100.0	18,799,179	0
12.09 Line 12.08 as a % of Col. 9	12.5	64.8	12.2	0.8	2.5	7.2	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	61,874	2,177,586	1,739,442	0	165,482	XXX	4,144,385	73.1	16,248,735	86.4	4,144,385	XXX
13.02 Residential Mortgage-Backed Securities	32,948	90,444	42,417	19,194	1,284	XXX	186,288	3.3	1,194,594	6.4	186,288	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	1,335,059	1,335,059	23.6	1,355,850	7.2	1,335,059	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	94,823	2,268,031	1,781,859	19,194	166,766	1,335,059	5,665,731	100.0	18,799,179	100.0	5,665,731	XXX
13.09 Line 13.08 as a % of Col. 7	1.7	40.0	31.4	0.3	2.9	23.6	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.7	40.0	31.4	0.3	2.9	23.6	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
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	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.09 Line 14.08 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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	1,144,612	1,144,612	0	0	0
2. Cost of short-term investments acquired	77,459	77,459	0	0	0
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(71)	(71)	0	0	0
6. Deduct consideration received on disposals	1,191,133	1,191,133	0	0	0
7. Deduct amortization of premium	10,275	10,275	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)	20,593	20,593	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	20,593	20,593	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	438,405	0	438,405	0
2. Cost of cash equivalents acquired	15,655,996	0	15,655,996	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	9,598,414	0	9,598,414	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)	6,495,987	0	6,495,987	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	6,495,987	0	6,495,987	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-RH-3	UNITED STATES TREASURY	SD			1.A	16,697	121.4330	17,001	14,000	16,616	0	(78)	0	0	3.125	2.081	FA	165	234	03/02/2021	08/15/2044
912810-RM-2	UNITED STATES TREASURY	SD			1.A	37,009	119.6050	34,685	29,000	36,706	0	(266)	0	0	3.000	1.623	MN	113	870	05/13/2021	05/15/2045
912810-RQ-3	UNITED STATES TREASURY	SD			1.A	30,946	110.4640	28,721	26,000	30,735	0	(165)	0	0	2.500	1.580	FA	246	588	05/13/2021	02/15/2046
912810-RU-4	UNITED STATES TREASURY	SD			1.A	19,570	118.2770	20,107	17,000	19,503	0	(67)	0	0	2.875	2.109	MN	63	489	03/02/2021	11/15/2046
912810-SF-6	UNITED STATES TREASURY	SD			1.A	50,337	122.9450	46,719	38,000	49,901	0	(348)	0	0	3.000	1.569	FA	431	1,035	05/13/2021	02/15/2049
912828-2R-0	UNITED STATES TREASURY	SD			1.A	100,536	104.8980	96,506	92,000	99,310	0	(1,107)	0	0	2.250	0.801	FA	782	1,631	08/24/2021	08/15/2027
912828-G3-8	UNITED STATES TREASURY	SD			1.A	53,319	103.6710	51,836	50,000	52,666	0	(628)	0	0	2.250	0.381	MN	146	754	07/27/2021	11/15/2024
912828-P4-6	UNITED STATES TREASURY	SD			1.A	29,429	101.7180	28,481	28,000	29,156	0	(250)	0	0	1.625	0.608	FA	172	325	03/17/2021	02/15/2026
912828-ZL-7	UNITED STATES TREASURY	SD			1.A	42,137	97.7810	41,068	42,000	42,097	0	(30)	0	0	0.375	0.305	AO	27	156	05/27/2021	04/30/2025
91282C-AZ-4	UNITED STATES TREASURY	SD			1.A	35,719	96.9800	34,913	36,000	35,759	0	40	0	0	0.375	0.548	MN	12	135	05/27/2021	11/30/2025
91282C-BL-4	UNITED STATES TREASURY	SD			1.A	34,700	97.0500	34,938	36,000	34,792	0	92	0	0	1.125	1.519	FA	153	203	07/08/2021	02/15/2031
91282C-BR-1	UNITED STATES TREASURY	SD			1.A	28,950	98.8040	28,653	29,000	28,963	0	13	0	0	0.250	0.308	MS	22	36	03/11/2021	03/15/2024
91282C-CF-6	UNITED STATES TREASURY	SD			1.A	38,876	97.9450	38,199	39,000	38,890	0	14	0	0	0.750	0.815	MN	26	146	06/09/2021	05/31/2026
912833-PC-8	UNITED STATES TREASURY	SD			1.A	150,291	93.3190	148,377	159,000	150,957	0	666	0	0	0.000	1.017	N/A	0	0	07/30/2021	02/15/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						668,516	XXX	650,203	635,000	666,051	0	(2,111)	0	0	XXX	XXX	XXX	2,357	6,601	XXX	XXX
0599999. Total - U.S. Government Bonds						668,516	XXX	650,203	635,000	666,051	0	(2,111)	0	0	XXX	XXX	XXX	2,357	6,601	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
677522-3H-5	OHIO ST	SD			1.B FE	35,550	111.7900	33,537	30,000	33,544	0	(1,361)	0	0	5.000	0.400	FA	625	1,646	07/10/2020	08/01/2024
677522-QJ-6	OHIO ST	SD		2	1.B FE	52,576	114.2680	51,421	45,000	51,698	0	(878)	0	0	5.000	0.490	MN	375	1,125	07/21/2021	05/01/2032
93974D-JM-1	WASHINGTON ST	SD		2	1.B FE	91,538	113.0300	90,424	80,000	90,757	0	(780)	0	0	5.000	0.480	JJ	2,000	0	10/07/2021	07/01/2027
93974E-LP-9	WASHINGTON ST	SD		2	1.B FE	65,061	131.7170	65,859	50,000	64,711	0	(350)	0	0	5.000	1.520	FA	1,042	0	10/05/2021	02/01/2036
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						244,724	XXX	241,240	205,000	240,710	0	(3,370)	0	0	XXX	XXX	XXX	4,042	2,771	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						244,724	XXX	241,240	205,000	240,710	0	(3,370)	0	0	XXX	XXX	XXX	4,042	2,771	XXX	XXX
052430-PQ-2	AUSTIN TEX INDPT SCH DIST	SD		2	1.A FE	65,710	119.2770	65,602	55,000	65,185	0	(524)	0	0	5.000	0.870	FA	1,146	0	09/30/2021	08/01/2034
145814-TG-4	CARSON CITY NEV SCH DIST	SD			1.D FE	107,291	133.4190	106,735	80,000	106,647	0	(644)	0	0	5.000	1.240	JD	956	0	09/28/2021	06/01/2031
34153Q-TT-3	FLORIDA ST BRD ED PUB ED	SD			1.A FE	81,446	128.9570	77,374	60,000	78,863	0	(2,474)	0	0	5.000	0.650	JD	250	3,000	12/14/2020	06/01/2029
358776-HB-1	FRISCO TEX	SD			1.A FE	27,839	105.3530	26,338	25,000	26,292	0	(1,147)	0	0	5.000	0.380	FA	472	1,250	08/21/2020	02/15/2023
388046-LJ-1	GRANT CNTY WASH SCH DIST NO 161 MOSES LA	SD		2	1.A FE	66,654	123.5030	67,927	55,000	66,439	0	(215)	0	0	4.000	1.710	JD	440	0	09/29/2021	12/01/2037
394641-QC-1	GREENE CNTY OHIO	SD			1.B FE	42,080	113.2190	39,627	35,000	39,869	0	(1,663)	0	0	5.000	0.210	JD	146	2,178	08/13/2020	12/01/2024
439881-MW-0	HOPKINS MINN INDPT SCH DIST NO 270	SD			1.C FE	101,023	117.9290	100,240	85,000	100,140	0	(882)	0	0	5.000	0.580	FA	1,771	0	09/30/2021	02/01/2026
442331-E7-5	HOUSTON TEX	SD		2	1.D FE	86,058	109.7880	82,341	75,000	82,268	0	(3,337)	0	0	5.000	0.490	MS	1,250	3,750	11/10/2020	03/01/2026
495242-N4-7	KING CNTY WASH SCH DIST NO 412 SHORELINE	SD		2	1.B FE	64,773	118.5390	65,196	55,000	64,551	0	(222)	0	0	4.000	1.360	JD	183	1,100	10/28/2021	12/01/2036
509885-BB-4	LAKE HAVASU CITY ARIZ	SD		2	1.D FE	77,563	114.7600	74,594	65,000	74,380	0	(2,632)	0	0	5.000	0.810	JJ	1,625	3,250	10/13/2020	07/01/2029
517845-EW-9	LAS VEGAS VY NEV WTR DIST	SD		2	1.C FE	74,144	110.8680	72,064	65,000	71,784	0	(1,948)	0	0	4.000	0.890	JD	217	2,600	10/13/2020	06/01/2029
569203-NQ-1	MARION & POLK CNTYS ORE SCH DIST NO 24J	SD		2	1.B FE	94,442	124.6490	93,487	75,000	93,067	0	(1,375)	0	0	5.000	1.120	JD	167	1,875	06/24/2021	06/15/2035
625482-GU-2	MULTNOMAH-CLACKAMAS CNTYS ORE SCH DIST N	SD		2	1.B FE	68,790	123.1110	67,711	55,000	67,632	0	(1,158)	0	0	5.000	0.700	JD	122	1,375	06/24/2021	06/15/2028
741701-5P-7	PRINCE GEORGES CNTY MD	SD		2	1.A FE	67,172	121.1990	66,659	55,000	66,463	0	(708)	0	0	4.000	1.110	JJ	1,014	1,100	07/01/2021	07/15/2031
758449-QM-7	REEDY CREEK IMPT DIST FLA	SD		2	1.D FE	131,976	119.2500	131,175	110,000	130,844	0	(1,132)	0	0	5.000	0.640	JD	458	2,750	09/30/2021	06/01/2027
763665-YP-5	RICHLAND CNTY S C SCH DIST NO 001	SD		2	1.C FE	45,099	109.2940	43,718	40,000	43,543	0	(1,314)	0	0	4.000	0.640	MS	533	1,600	10/22/2020	03/01/2027
766651-RF-2	RILEY CNTY KANS UNI SCH DIST NO 383	SD		2	1.C FE	87,870	123.9260	86,748	70,000	86,420	0	(1,450)	0	0	5.000	0.760	MS	1,167	1,750	06/24/2021	09/01/2035
940859-CZ-2	WASHOE CNTY NEV SCH DIST	SD		2	1.D FE	62,602	124.0050	62,003	50,000	61,767	0	(835)	0	0	5.000	1.340	AO	625	1,250	06/29/2021	10/01/2034
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,352,531	XXX	1,329,539	1,110,000	1,326,155	0	(23,660)	0	0	XXX	XXX	XXX	12,542	28,828	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,352,531	XXX	1,329,539	1,110,000	1,326,155	0	(23,660)	0	0	XXX	XXX	XXX	12,542	28,828	XXX	XXX
239007-CY-1	DAVIS CNTY UTAH MUN BLDG AUTH LEASE REV	SD			1.C FE	50,600	120.1150	48,046	40,000	48,390	0	(1,705)	0	0	5.000	0.590	MN	333	2,328	09/11/2020	11/01/2026
261172-SY-7	DOWNTOWN SAVANNAH AUTH GA REV	SD		2	1.B FE	43,790	118.7790	41,573	35,000	41,733	0	(1,501)	0	0	5.000	0.580	JD	146	1,750	08/18/2020	06/01/2027
296141-DQ-4	ESCAMBIA CNTY FLA SCH BRD CTFS PARTN	SD			1.D FE	55,391	116.6960	52,513	45,000	52,857	0	(1,891)	0	0	5.000	0.660	FA	938	2,081	08/20/2020	02/01/2026
31359M-GK-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	SD			1.A	12,125	141.2210	11,298	8,000	11,682	0	(392)	0	0	6.625	1.152	MN	68	530	12/03/2020	11/15/2030
34074M-UU-3	FLORIDA HSG FIN CORP REV	SD			1.A FE	50,000	99.8890	49,945	50,000	50,000	0	0	0	0	0.700	0.700	JJ	175	236	09/23/2020	07/01/2025
366133-QE-9	GARLAND TEX ELEC UTIL SYS REV	SD			1.E FE	37,939	126.5700	37,971	30,000	37,803	0	(136)	0	0	5.000	1.200	MS	500	0	11/10/2021	03/01/2029
396706-FG-3	GREENVILLE TEX ELEC UTIL SYS REV	SD		2	1.F FE	39,670	108.9510	38,133	35,000	38,126	0	(1,454)	0	0	5.000	0.750	FA	661	1,750	12/07/2020	02/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
41981C-MY-3	HAWAII ST HWY REV	SD		2	1.C FE	71,783	118.7330	71,240	60,000	71,175	0	(609)	0	0	5.000	0.780	JJ	1,500	0	09/29/2021	01/01/2029
45506D-ZH-1	INDIANA ST FIN AUTH REV	SD		2	1.A FE	90,177	119.6930	89,770	75,000	89,448	0	(729)	0	0	5.000	0.720	FA	1,563	0	10/04/2021	02/01/2029
46257T-EW-5	IOWA ST SPL OBLIG	SD		2	1.C FE	76,828	127.3190	76,391	60,000	75,837	0	(991)	0	0	5.000	1.260	JD	250	1,500	07/01/2021	06/01/2034
575579-L2-1	MASSACHUSETTS BAY TRANSN AUTH MASS SALE	SD		2	1.D FE	84,832	122.8800	86,016	70,000	84,478	0	(354)	0	0	4.000	1.640	JJ	1,400	0	09/28/2021	07/01/2037
576051-SU-1	MASSACHUSETTS ST WTR RES AUTH IAM COML P	SD		2	1.B FE	47,041	115.1550	46,062	40,000	46,278	0	(763)	0	0	5.000	0.570	FA	833	1,000	07/20/2021	08/01/2030
59333M-M5-1	MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN	SD			1.E FE	73,891	108.2140	70,339	65,000	70,388	0	(2,923)	0	0	5.000	0.450	MN	542	3,250	10/16/2020	11/01/2023
593791-GM-2	MIAMI UNIV OHIO GEN RCPTS	SD		2	1.D FE	41,169	111.6690	39,084	35,000	39,181	0	(1,556)	0	0	5.000	0.480	MS	583	1,750	09/18/2020	09/01/2026
61051P-CR-3	MONROE CNTY FLA SCH BRD CTFS PARTN	SD		2	1.D FE	83,262	119.8660	83,906	70,000	83,013	0	(250)	0	0	4.000	1.840	JD	233	311	09/29/2021	06/01/2037
61204M-DH-7	MONTANA FAC FIN AUTH HEALTH FACS REV	SD		2	1.F FE	59,766	119.9620	59,981	50,000	59,343	0	(423)	0	0	4.000	1.830	JD	167	761	06/25/2021	06/01/2037
64711P-GV-6	NEW MEXICO FIN AUTH REV	SD			1.B FE	76,869	125.7030	75,422	60,000	75,001	0	(1,868)	0	0	5.000	0.970	JD	250	2,225	02/25/2021	06/01/2028
662903-YX-5	NORTH TEX MUN WTR DIST TEX WTR SYS REV	SD			1.B FE	29,698	111.9790	27,995	25,000	28,135	0	(1,172)	0	0	5.000	0.270	MS	417	1,247	09/02/2020	09/01/2024
71883R-MN-0	PHOENIX ARIZ CIVIC IMPT CORP WTR SYS RE	SD		2	1.C FE	70,283	111.5350	66,921	60,000	66,795	0	(2,697)	0	0	5.000	0.440	JJ	1,500	3,000	09/11/2020	07/01/2028
798055-SS-9	SAN JACINTO TEX RIV AUTH SPL PROJ REV	SD		2	1.C FE	73,254	108.0420	70,227	65,000	69,939	0	(2,802)	0	0	5.000	0.620	AO	813	3,250	10/22/2020	10/01/2025
829594-JM-3	SIOUX FALLS S D SALES TAX REV	SD			1.D FE	43,018	103.2940	41,318	40,000	41,281	0	(1,468)	0	0	4.000	0.310	MN	204	1,600	10/22/2020	11/15/2022
866690-AQ-3	SUN DEVIL ENERGY CTR LLC ARIZ REV	SD		2	1.D FE	72,941	106.8610	69,460	65,000	69,406	0	(2,921)	0	0	5.000	0.460	JJ	1,625	3,250	10/13/2020	07/01/2024
874476-KJ-2	TALLAHASSEE FLA ENERGY SYS REV	SD		2	1.D FE	58,708	112.1570	56,079	50,000	55,970	0	(2,149)	0	0	5.000	0.610	AO	625	2,500	09/21/2020	10/01/2029
882117-2F-0	TEXAS A & M UNIV PERM UNIV FD	SD		2	1.A FE	104,825	117.0860	99,523	85,000	100,116	0	(4,282)	0	0	5.500	0.380	JJ	2,338	4,675	11/23/2020	07/01/2026
917567-CD-9	UTAH TRAN AUTH SALES TAX REV	SD		2	1.D FE	70,316	108.5730	70,572	65,000	69,795	0	(521)	0	0	3.000	1.290	JD	87	975	06/30/2021	12/15/2028
92817T-GG-5	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC	SD		2	1.A FE	54,939	120.0770	54,035	45,000	53,962	0	(977)	0	0	5.000	0.590	FA	938	1,125	06/24/2021	08/01/2027
940157-4W-7	WASHINGTON SUBN SAN DIST MD	SD			1.A FE	107,688	126.2010	107,271	85,000	106,855	0	(833)	0	0	5.000	0.870	JD	354	2,125	09/29/2021	06/01/2028
95308R-FY-0	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S	SD		2	1.E FE	62,725	108.6290	59,746	55,000	59,670	0	(2,369)	0	0	5.000	0.620	JD	122	2,750	09/15/2020	12/15/2028
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,743,529	XXX	1,700,835	1,468,000	1,696,654	0	(39,736)	0	0	XXX	XXX	XXX	19,163	45,969	XXX	XXX
3132CW-C9-3	FH SB0096 - RMBS	SD		4	1.A	1,322	105.8170	1,327	1,254	1,321	0	(2)	0	0	3.500	1.699	MON	4	44	08/10/2020	05/01/2034
3133AJ-YN-7	FH QC0717 - RMBS	SD		4	1.A	2,775	104.2380	2,789	2,675	2,775	0	0	0	0	3.000	2.163	MON	7	0	12/08/2021	04/01/2051
3138EN-3Q-0	FN AL6206 - RMBS	SD		4	1.A	687	105.2580	676	642	681	0	(6)	0	0	3.500	0.023	MON	2	13	05/07/2021	06/01/2028
3140QB-JL-3	FN CA3866 - RMBS	SD		4	1.A	2,443	105.4590	2,443	2,317	2,436	0	(8)	0	0	3.500	1.901	MON	7	80	12/07/2020	07/01/2049
3140QB-JQ-2	FN CA3870 - RMBS	SD		4	1.A	11,478	106.3500	11,439	10,756	11,424	0	(45)	0	0	4.000	2.020	MON	36	430	11/09/2020	07/01/2049
3140QB-Q4-3	FN CA4074 - RMBS	SD		4	1.A	17,517	105.4740	17,513	16,604	17,432	0	(72)	0	0	3.500	1.947	MON	48	581	11/09/2020	08/01/2049
3140X4-X4-3	FN FM1598 - RMBS	SD		4	1.A	13,570	106.3470	13,634	12,821	13,520	0	(16)	0	0	4.000	2.237	MON	43	513	07/14/2020	02/01/2049
3140X6-NQ-0	FN FM3098 - RMBS	SD		4	1.A	1,534	105.2430	1,524	1,448	1,517	0	(14)	0	0	3.500	0.296	MON	4	51	09/09/2020	08/01/2030
3140X6-WA-5	FN FM3340 - RMBS	SD		4	1.A	2,770	105.1780	2,776	2,640	2,764	0	(6)	0	0	3.500	1.796	MON	8	92	07/16/2020	05/01/2035
3140X7-AV-1	FN FM3619 - RMBS	SD		4	1.A	11,767	106.9800	11,585	10,830	11,774	0	7	0	0	4.500	1.925	MON	41	271	07/09/2021	01/01/2050
3140X7-CA-5	FN FM3664 - RMBS	SD		4	1.A	3,088	106.2380	3,058	2,879	3,090	0	2	0	0	4.000	1.714	MON	10	19	10/08/2021	03/01/2049
3140X9-L8-6	FN FM5750 - RMBS	SD		4	1.A	1,053	106.2380	1,043	981	1,049	0	(5)	0	0	4.000	1.499	MON	3	24	04/14/2021	08/01/2050
3140XB-JE-1	FN FM7460 - RMBS	SD		4	1.A	2,092	106.2380	2,075	1,953	2,093	0	1	0	0	4.000	1.749	MON	7	7	11/08/2021	03/01/2051
3140XB-NR-7	FN FM7599 - RMBS	SD		4	1.A	4,826	105.2170	4,799	4,561	4,826	0	1	0	0	3.500	1.715	MON	13	27	10/08/2021	01/01/2051
3140XC-3V-8	FN FM8911 - RMBS	SD		4	1.A	1,789	105.4300	1,783	1,692	1,789	0	0	0	0	3.500	1.733	MON	5	5	11/08/2021	02/01/2051
3140XD-XK-7	FN FM9681 - RMBS	SD		4	1.A	2,012	106.2380	2,008	1,890	2,013	0	1	0	0	4.000	1.937	MON	6	0	12/08/2021	08/01/2051
31418D-2V-3	FN MA4387 - RMBS	SD		4	1.A	44,319	101.6100	43,916	43,221	44,250	0	(69)	0	0	2.000	1.535	MON	72	413	09/09/2021	07/01/2041
31418D-4Y-5	FN MA4438 - RMBS	SD		4	1.A	24,319	102.1210	24,079	23,579	24,305	0	(15)	0	0	2.500	1.997	MON	49	94	12/09/2021	10/01/2051
31418D-CY-6	FN MA3686 - RMBS	SD		4	1.A	17,011	105.4250	17,046	16,169	16,908	0	(47)	0	0	3.500	2.065	MON	47	566	07/14/2020	06/01/2049
31418D-ES-7	FN MA3744 - RMBS	SD		4	1.A	2,138	103.6290	2,123	2,048	2,139	0	0	0	0	3.000	1.840	MON	5	10	10/08/2021	08/01/2049
31418D-MJ-8	FN MA3960 - RMBS	SD		4	1.A	15,235	103.6540	15,056	14,525	15,122	0	(99)	0	0	3.000	1.994	MON	36	436	12/07/2020	03/01/2050
31418D-PE-6	FN MA4020 - RMBS	SD		4	1.A	1,416	103.9210	1,392	1,340	1,403	0	(8)	0	0	3.000	1.864	MON	3	39	07/14/2020	05/01/2050
31418D-ZY-1	FN MA4358 - RMBS	SD		4	1.A	1,657	105.6690	1,664	1,575	1,656	0	0	0	0	3.500	2.089	MON	5	0	12/08/2021	06/01/2051
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						186,820	XXX	185,748	178,397	186,288	0	(399)	0	0	XXX	XXX	XXX	460	3,714	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,930,349	XXX	1,886,583	1,646,397	1,882,942	0	(40,135)	0	0	XXX	XXX	XXX	19,623	49,683	XXX	XXX
023135-BZ-8	AMAZON.COM INC	SD		1,2	1.D FE	18,100	101.3600	18,245	18,000	18,100	0	(1)	0	0	2.100	2.033	MN	51	0	12/08/2021	05/12/2031
06051G-HX-0	BANK OF AMERICA CORP	SD		1,2,5	1.F FE	17,359	103.2540	16,521	16,000	17,180	0	(139)	0	0	2.884	1.861	AO	88	433	04/22/2021	10/22/2030
126650-CX-6	CVS HEALTH CORP	SD		1,2	2.B FE	17,446	112.2180	16,833	15,000	17,135	0	(295)	0	0	4.300	1.780	MS	172	516	04/23/2021	03/25/2028
172967-LP-4	CITIGROUP INC	SD		1,2,5	1.G FE	18,078	107.8540	17,257	16,000	17,699	0	(291)	0	0	3.668	1.655	JJ	256	569	02/25/2021	07/24/2028

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
20030N-CT-6	COMCAST CORP	SD		1,2	1.G FE	18,039	113.5230	17,028	15,000	17,553	0	(370)	0	0	4.150	1.406	AO	131	623	02/25/2021	10/15/2028
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC	SD		1,2	2.A FE	12,076	121.7000	12,170	10,000	12,021	0	(43)	0	0	4.800	3.607	FA	200	408	09/29/2021	02/01/2049
38141G-XH-2	GOLDMAN SACHS GROUP INC	SD		1,2	1.F FE	17,506	110.0810	16,512	15,000	17,178	0	(252)	0	0	3.800	1.829	MS	168	570	12/02/2020	03/15/2030
46647P-AV-8	JPMORGAN CHASE & CO	SD		1,2,5	1.F FE	23,678	111.8630	22,373	20,000	23,078	0	(462)	0	0	4.203	1.688	JJ	369	799	02/25/2021	07/23/2029
822582-BT-8	SHELL INTERNATIONAL FINANCE BV	SD	C	1	1.D FE	18,775	106.0700	18,032	17,000	18,389	0	(298)	0	0	2.875	0.952	MN	69	474	11/03/2021	05/10/2026
92343V-DY-7	VERIZON COMMUNICATIONS INC	SD		1	2.A FE	17,789	111.1520	16,673	15,000	17,242	0	(420)	0	0	4.125	1.150	MS	180	619	12/08/2020	03/16/2027
95000U-2A-0	WELLS FARGO & CO	SD		2,5	1.E FE	19,016	107.5020	18,275	17,000	18,649	0	(282)	0	0	3.584	1.687	MN	66	573	11/18/2021	05/22/2028
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						197,862	XXX	189,918	174,000	194,222	0	(2,854)	0	0	XXX	XXX	XXX	1,752	5,583	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						197,862	XXX	189,918	174,000	194,222	0	(2,854)	0	0	XXX	XXX	XXX	1,752	5,583	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
464288-64-6	ISHARES:1-5 IG CORP BD				1.A Z	338,964	53.8800	332,116	0	332,116	(7,952)	0	0	0	0.000	0.000	N/A	0	6,059	11/25/2020	
46429B-74-7	ISHARES:0-5 TIPS BD ETF				1.A Z	672,229	105.8800	670,962	0	670,962	(1,267)	0	0	0	0.000	0.000	N/A	0	20,291	06/14/2021	
46432F-85-9	ISHARES:CORE 1-5Y USD BD				1.A Z	339,375	50.4300	331,981	0	331,981	(7,965)	0	0	0	0.000	0.000	N/A	0	5,598	11/25/2020	
6099999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						1,350,568	XXX	1,335,059	0	1,335,059	(17,184)	0	0	0	XXX	XXX	XXX	0	31,948	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						4,207,161	XXX	4,111,735	3,592,000	4,123,792	0	(71,731)	0	0	XXX	XXX	XXX	39,855	89,752	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						186,820	XXX	185,748	178,397	186,288	0	(399)	0	0	XXX	XXX	XXX	460	3,714	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - SVO Identified Funds						1,350,568	XXX	1,335,059	0	1,335,059	(17,184)	0	0	0	XXX	XXX	XXX	0	31,948	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						5,744,548	XXX	5,632,542	3,770,397	5,645,138	(17,184)	(72,130)	0	0	XXX	XXX	XXX	40,315	125,414	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ..$ 2,902,703	1B ..$ 696,976	1C ..$ 634,022	1D ..$ 988,375	1E ..$ 186,509	1F ..$ 154,903	1G ..$ 35,252
1B	2A ..$ 29,263	2B ..$ 17,135	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 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
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

SCHEDULE 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			480.000	67,555	140.740	67,555	56,127	0	544	0	10,871	0	10,871	0	09/20/2021	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			482.000	146,653	304.260	146,653	134,508	723	2,181	0	16,372	0	16,372	0	09/20/2021	
03027X-10-0	AMERICAN TOWER REIT			417.000	121,973	292.500	121,973	107,263	580	1,455	0	18,469	0	18,469	0	09/20/2021	
03073E-10-5	AMERISOURCEBERGEN ORD			907.000	120,531	132.890	120,531	94,780	0	1,321	0	26,270	0	26,270	0	09/20/2021	
031162-10-0	AMGEN ORD			501.000	112,710	224.970	112,710	116,006	0	2,427	0	(1,624)	0	(1,624)	0	09/20/2021	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			0.000	0	237.620	0	0	1,024	0	0	0	0	0	0	09/20/2021	
075887-10-9	BECTON DICKINSON ORD			537.000	135,045	251.480	135,045	130,139	0	1,584	0	159	0	159	0	09/20/2021	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD			0.000	0	179.270	0	0	986	0	0	0	0	0	0	09/20/2021	
125896-10-0	CMS ENERGY ORD			1,373.000	89,314	65.050	89,314	82,734	0	1,945	0	5,850	0	5,850	0	09/20/2021	
126650-10-0	CVS HEALTH ORD			750.000	77,370	103.160	77,370	51,540	0	1,151	0	22,513	0	22,513	0	09/20/2021	
16679L-10-9	CHEWY CL A ORD			1,629.000	96,062	58.970	96,062	106,507	0	0	0	(10,445)	0	(10,445)	0	10/18/2021	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD			727.000	151,754	208.740	151,754	123,460	0	3,154	0	27,838	0	27,838	0	09/20/2021	
30040W-10-8	EVERSOURCE ENERGY ORD			817.000	74,331	90.980	74,331	68,819	0	1,573	0	4,619	0	4,619	0	09/20/2021	
31428X-10-6	FEDEX ORD			467.000	120,785	258.640	120,785	106,073	0	350	0	14,712	0	14,712	0	10/18/2021	
413875-10-5	L3HARRIS TECHNOLOGIES ORD			763.000	162,702	213.240	162,702	146,162	0	2,457	0	10,481	0	10,481	0	09/20/2021	
452308-10-9	ILLINOIS TOOL ORD			418.000	103,162	246.800	103,162	84,743	510	1,179	0	14,883	0	14,883	0	09/20/2021	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			526.000	71,941	136.770	71,941	61,129	0	347	0	10,812	0	10,812	0	09/20/2021	
478160-10-4	JOHNSON & JOHNSON ORD			880.000	150,542	171.070	150,542	131,098	0	3,209	0	10,317	0	10,317	0	09/20/2021	
55261F-10-4	M&T BANK ORD			537.000	82,472	153.580	82,472	78,833	0	1,373	0	3,639	0	3,639	0	09/20/2021	
580135-10-1	MCDONALD'S ORD			502.000	134,571	268.070	134,571	112,061	0	1,903	0	21,724	0	21,724	0	09/20/2021	
585055-10-6	MEDTRONIC PLC		C	1,896.000	196,141	103.450	196,141	194,625	0	4,113	0	(27,778)	0	(27,778)	0	09/20/2021	
58933Y-10-5	MERCK & CO. INC.			1,372.000	105,150	76.640	105,150	105,911	947	0	0	(761)	0	(761)	0	10/18/2021	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			999.000	66,244	66.310	66,244	57,759	350	907	0	6,879	0	6,879	0	09/20/2021	
65339F-10-1	NEXTERA ENERGY ORD			1,109.000	103,536	93.360	103,536	80,238	0	1,326	0	16,732	0	16,732	0	09/20/2021	
693506-10-7	PPG INDUSTRIES ORD			288.000	49,663	172.440	49,663	42,130	0	272	0	7,533	0	7,533	0	09/20/2021	
713448-10-8	PEPSICO ORD			323.000	56,108	173.710	56,108	45,045	347	977	0	8,166	0	8,166	0	09/20/2021	
742718-10-9	PROCTER & GAMBLE ORD			616.000	100,765	163.580	100,765	80,848	0	1,685	0	15,146	0	15,146	0	09/20/2021	
756109-10-4	REALTY INCOME REIT ORD			344.000	24,627	71.590	24,627	20,526	85	1,707	0	3,240	0	3,240	0	07/09/2020	
78409V-10-4	S&P GLOBAL ORD			150.000	70,790	471.930	70,790	60,795	0	226	0	9,995	0	9,995	0	09/20/2021	
87612E-10-6	TARGET ORD			747.000	172,886	231.440	172,886	189,997	0	672	0	(17,111)	0	(17,111)	0	10/22/2021	
88579Y-10-1	3M ORD			861.000	152,939	177.630	152,939	145,946	0	3,849	0	(1,135)	0	(1,135)	0	09/20/2021	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			956.000	204,909	214.340	204,909	189,633	0	975	0	15,276	0	15,276	0	10/22/2021	
918204-10-8	VF ORD			2,255.000	165,111	73.220	165,111	153,753	0	3,579	0	(17,353)	0	(17,353)	0	09/20/2021	
92343V-10-4	VERIZON COMMUNICATIONS ORD			2,326.000	120,859	51.960	120,859	130,665	0	4,380	0	(12,493)	0	(12,493)	0	09/20/2021	
92826C-83-9	VISA CL A ORD			456.000	98,820	216.710	98,820	105,797	0	171	0	(6,977)	0	(6,977)	0	10/18/2021	
931142-10-3	WALMART ORD			1,395.000	201,843	144.690	201,843	189,804	767	2,409	0	1,940	0	1,940	0	09/20/2021	
G5494J-10-3	LINDE ORD		C	394.000	136,493	346.430	136,493	98,202	0	1,343	0	29,121	0	29,121	0	09/20/2021	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,046,357	XXX	4,046,357	3,683,658	6,319	56,744	0	237,880	0	237,880	0	XXX	XXX
H0023R-10-5	CHUBB ORD		C	0.000	0	188.380	0	0	858	0	0	0	0	0	0	09/20/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					0	XXX	0	0	858	0	0	0	0	0	0	XXX	XXX
01882B-20-5	PIMCO:FISH SERIES C	SD		13,120.351	141,306	10.770	141,306	142,797	0	4,813	0	(3,645)	0	(3,645)	0	02/24/2021	
01882B-30-4	PIMCO:FISH SERIES M	SD		13,630.927	140,807	10.330	140,807	147,957	0	7,121	0	(4,531)	0	(4,531)	0	02/24/2021	
464287-65-5	ISHARES:RUSS 2000 ETF			2,451.000	545,225	222.450	545,225	545,389	0	3,693	0	(164)	0	(164)	0	06/21/2021	
52470G-73-4	WESTERN AST SMSH SRS CR PLS CMP MF	SD		32,976.461	293,161	8.890	293,161	292,417	0	17,443	0	(16,217)	0	(16,217)	0	08/25/2021	
52470G-74-2	WESTERN ASSET SMASH SRS C MF	SD		11,830.776	113,339	9.580	113,339	112,410	0	4,187	0	(2,612)	0	(2,612)	0	12/20/2021	
52470G-75-9	WESTERN ASSET SMASH SRS M MF	SD		14,408.500	153,451	10.650	153,451	161,671	0	3,660	0	(9,156)	0	(9,156)	0	12/20/2021	
67073H-10-3	NUVEEN MUNI TTL RETURN MNG ACC MF	SD		71,230.972	840,525	11.800	840,525	842,524	0	8,061	0	(1,999)	0	(1,999)	0	12/07/2021	
722005-66-7	PIMCO:COMM RR STR INST			24,671.053	156,661	6.350	156,661	150,000	0	3,436	0	6,661	0	6,661	0	08/17/2021	
9499999. Subtotal - Mutual Funds					2,384,475	XXX	2,384,475	2,395,165	0	52,416	0	(31,663)	0	(31,663)	0	XXX	XXX
9799999 - Total Common Stocks					6,430,832	XXX	6,430,832	6,078,823	7,176	109,160	0	206,217	0	206,217	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					6,430,832	XXX	6,430,832	6,078,823	7,176	109,160	0	206,217	0	206,217	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
912810-RH-3	UNITED STATES TREASURY		03/02/2021	Not Provided		15,322	13,000	18
912810-RM-2	UNITED STATES TREASURY		05/13/2021	Not Provided		6,902	6,000	58
912810-RQ-3	UNITED STATES TREASURY		05/13/2021	Not Provided		5,270	5,000	9
912810-RU-4	UNITED STATES TREASURY		03/02/2021	Not Provided		18,298	16,000	129
912810-SF-6	UNITED STATES TREASURY		05/13/2021	Not Provided		8,121	7,000	13
912828-2R-0	UNITED STATES TREASURY		08/24/2021	Not Provided		37,404	35,000	191
912828-G3-8	UNITED STATES TREASURY		07/27/2021	Not Provided		36,098	34,000	95
912828-P4-6	UNITED STATES TREASURY		03/17/2021	Not Provided		16,649	16,000	22
912828-ZL-7	UNITED STATES TREASURY		05/27/2021	Not Provided		1,990	2,000	2
91282C-AS-0	UNITED STATES TREASURY		12/01/2021	Unknown		(1)	0	0
91282C-AZ-4	UNITED STATES TREASURY		05/27/2021	Not Provided		15,743	16,000	27
91282C-BL-4	UNITED STATES TREASURY		07/08/2021	Not Provided		34,700	36,000	77
91282C-BR-1	UNITED STATES TREASURY		03/11/2021	Not Provided		28,950	29,000	0
91282C-CF-6	UNITED STATES TREASURY		06/09/2021	Not Provided		48,843	49,000	1
912833-PC-8	UNITED STATES TREASURY		07/30/2021	Unknown		150,291	159,000	0
0599999. Subtotal - Bonds - U.S. Governments						424,579	423,000	641
677522-QJ-6	OHIO ST		07/21/2021	Not Provided		52,576	45,000	513
93974D-JM-1	WASHINGTON ST		10/07/2021	Not Provided		91,538	80,000	1,122
93974E-LP-9	WASHINGTON ST		10/05/2021	Not Provided		65,061	50,000	458
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						209,174	175,000	2,093
052430-PQ-2	AUSTIN TEX INDPT SCH DIST		09/30/2021	Not Provided		65,710	55,000	481
145814-TG-4	CARSON CITY NEV SCH DIST		09/28/2021	Not Provided		107,291	80,000	0
388046-LJ-1	GRANT CNTY WASH SCH DIST NO 161 MOSES LA		09/29/2021	Not Provided		66,654	55,000	0
439881-MW-0	HOPKINS MINN INDPT SCH DIST NO 270		09/30/2021	Not Provided		101,023	85,000	744
495242-N4-7	KING CNTY WASH SCH DIST NO 412 SHORELINE		10/28/2021	Not Provided		64,773	55,000	917
569203-NQ-1	MARION & POLK CNTYS ORE SCH DIST NO 24J		06/24/2021	Not Provided		94,442	75,000	135
625482-GU-2	MULTNOMAH-CLACKAMAS CNTYS ORE SCH DIST N		06/24/2021	Not Provided		68,790	55,000	99
741701-5P-7	PRINCE GEORGES CNTY MD		07/01/2021	Not Provided		67,172	55,000	1,045
758449-QM-7	REEDY CREEK IMPT DIST FLA		09/30/2021	Not Provided		131,976	110,000	1,879
766651-RF-2	RILEY CNTY KANS UNI SCH DIST NO 383		06/24/2021	Not Provided		87,870	70,000	1,138
940859-CZ-2	WASHOE CNTY NEV SCH DIST		06/29/2021	Not Provided		62,602	50,000	625
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						918,301	745,000	7,063
3133AJ-YN-7	FH QC0717 - RMBS		12/08/2021	Not Provided		2,775	2,675	3
3138EN-3Q-0	FN AL6206 - RMBS		05/07/2021	Not Provided		861	805	1
3140X7-AV-1	FN FM3619 - RMBS		07/09/2021	Not Provided		18,194	16,743	27
3140X7-CA-5	FN FM3664 - RMBS		10/08/2021	Not Provided		3,426	3,193	5
3140X9-L8-6	FN FM5750 - RMBS		04/14/2021	Not Provided		16,610	15,474	26
3140XB-JE-1	FN FM7460 - RMBS		11/08/2021	Not Provided		2,213	2,067	2
3140XB-NR-7	FN FM7599 - RMBS		10/08/2021	Not Provided		5,401	5,105	6
3140XC-3V-8	FN FM8911 - RMBS		11/08/2021	Not Provided		1,888	1,785	2
3140XD-XK-7	FN FM9681 - RMBS		12/08/2021	Not Provided		2,012	1,890	3
31418D-2V-3	FN MA4387 - RMBS		09/09/2021	Not Provided		46,086	44,943	32
31418D-4Y-5	FN MA4438 - RMBS		12/09/2021	Not Provided		24,624	23,875	29
31418D-ES-7	FN MA3744 - RMBS		10/08/2021	Not Provided		2,368	2,268	2
31418D-ZY-1	FN MA4358 - RMBS		12/08/2021	Not Provided		1,657	1,575	2
366133-QE-9	GARLAND TEX ELEC UTIL SYS REV		11/10/2021	Not Provided		37,939	30,000	308
41981C-MY-3	HAWAII ST HWY REV		09/29/2021	Not Provided		71,783	60,000	750
45506D-ZH-1	INDIANA ST FIN AUTH REV		10/04/2021	Not Provided		90,177	75,000	677
46257T-EW-5	IOWA ST SPL OBLIG		07/01/2021	Not Provided		76,828	60,000	292
575579-L2-1	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		09/28/2021	Not Provided		84,832	70,000	692
576051-SU-1	MASSACHUSETTS ST WTR RES AUTH IAM COML P		07/20/2021	Not Provided		47,041	40,000	950
61051P-CR-3	MONROE CNTY FLA SCH BRD CTFS PARTN		09/29/2021	Not Provided		83,262	70,000	0
61204M-DH-7	MONTANA FAC FIN AUTH HEALTH FACS REV		06/25/2021	Not Provided		59,766	50,000	0
64711P-GV-6	NEW MEXICO FIN AUTH REV		02/25/2021	Not Provided		76,869	60,000	0
917567-CD-9	UTAH TRAN AUTH SALES TAX REV		06/30/2021	Not Provided		70,316	65,000	92
92817T-GG-5	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC		06/24/2021	Not Provided		54,939	45,000	919
940157-4W-7	WASHINGTON SUBN SAN DIST MD		09/29/2021	Not Provided		107,688	85,000	1,417
3199999. Subtotal - Bonds - U.S. Special Revenues						989,554	832,398	6,237
023135-BZ-8	AMAZON.COM INC		12/08/2021	Not Provided		18,100	18,000	29
06051G-HX-0	BANK OF AMERICA CORP		04/22/2021	Not Provided		2,079	2,000	1
126650-CX-6	CVS HEALTH CORP		04/23/2021	Not Provided		9,228	8,000	49
172967-LP-4	CITIGROUP INC		02/25/2021	Not Provided		1,114	1,000	4
20030N-CT-6	COMCAST CORP		02/25/2021	Not Provided		2,315	2,000	31
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC		09/29/2021	Not Provided		2,387	2,000	12

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
46647P-AV-8	JPMORGAN CHASE & CO		02/25/2021	Not Provided		2,308	2,000	9
822582-BT-8	SHELL INTERNATIONAL FINANCE BV	C	11/03/2021	Not Provided		2,147	2,000	23
95000U-2A-0	WELLS FARGO & CO		11/18/2021	Not Provided		1,076	1,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						40,754	38,000	158
46429B-74-7	ISHARES:0-5 TIPS BD ETF		06/14/2021	Not Provided		672,229	0	0
8099999. Subtotal - Bonds - SVO Identified Funds						672,229	0	0
8399997. Total - Bonds - Part 3						3,254,591	2,213,398	16,193
8399998. Total - Bonds - Part 5						4,575,140	4,196,155	22,811
8399999. Total - Bonds						7,829,730	6,409,553	39,004
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
002824-10-0	ABBOTT LABORATORIES ORD		09/20/2021	Not Provided	311.000	38,180		0
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		09/20/2021	Not Provided	184.000	48,861		0
03027X-10-0	AMERICAN TOWER REIT		09/20/2021	Not Provided	220.000	59,285		0
03073E-10-5	AMERISOURCEBERGEN ORD		09/20/2021	Not Provided	322.000	37,072		0
031162-10-0	AMGEN ORD		09/20/2021	Not Provided	260.000	58,923		0
053015-10-3	AUTOMATIC DATA PROCESSING ORD		09/20/2021	Not Provided	244.000	45,418		0
075887-10-9	BECTON DICKINSON ORD		09/20/2021	Not Provided	159.000	40,303		0
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		09/20/2021	Not Provided	500.000	80,294		0
125896-10-0	CMS ENERGY ORD		09/20/2021	Not Provided	470.000	28,372		0
126650-10-0	CVS HEALTH ORD		09/20/2021	Not Provided	338.000	26,717		0
16679L-10-9	CHEWY CL A ORD		10/18/2021	Not Provided	1,629.000	106,507		0
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		09/20/2021	Not Provided	323.000	59,604		0
30040W-10-8	EVERSOURCE ENERGY ORD		09/20/2021	Not Provided	336.000	28,100		0
31428X-10-6	FEDEX ORD		10/18/2021	Not Provided	467.000	106,073		0
413875-10-5	L3HARRIS TECHNOLOGIES ORD		09/20/2021	Not Provided	313.000	67,163		0
452308-10-9	ILLINOIS TOOL ORD		09/20/2021	Not Provided	249.000	53,823		0
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		09/20/2021	Not Provided	526.000	61,129		0
478160-10-4	JOHNSON & JOHNSON ORD		09/20/2021	Not Provided	247.000	40,603		0
55261F-10-4	M&T BANK ORD		09/20/2021	Not Provided	537.000	78,833		0
580135-10-1	MCDONALD'S ORD		09/20/2021	Not Provided	253.000	59,417		0
585055-10-6	MEDTRONIC PLC	C	09/20/2021	Not Provided	405.000	49,263		0
58933Y-10-5	MERCK & CO. INC.		10/18/2021	Not Provided	1,372.000	105,911		0
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		09/20/2021	Not Provided	486.000	29,370		0
65339F-10-1	NEXTERA ENERGY ORD		09/20/2021	Not Provided	506.000	40,283		0
693506-10-7	PPG INDUSTRIES ORD		09/20/2021	Not Provided	288.000	42,130		0
713448-10-8	PEPSICO ORD		09/20/2021	Not Provided	124.000	18,430		0
742718-10-9	PROCTER & GAMBLE ORD		09/20/2021	Not Provided	225.000	31,216		0
78409V-10-4	S&P GLOBAL ORD		09/20/2021	Not Provided	150.000	60,795		0
87612E-10-6	TARGET ORD		10/22/2021	Not Provided	747.000	189,997		0
88579Y-10-1	3M ORD		09/20/2021	Not Provided	362.000	66,854		0
911312-10-6	UNITED PARCEL SERVICE CL B ORD		10/22/2021	Not Provided	956.000	189,633		0
918204-10-8	VF ORD		09/20/2021	Not Provided	853.000	62,719		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		09/20/2021	Not Provided	964.000	53,334		0
92826C-83-9	VISA CL A ORD		10/18/2021	Not Provided	456.000	105,797		0
931142-10-3	WALMART ORD		09/20/2021	Not Provided	450.000	63,681		0
G5494J-10-3	LINDE ORD	C	09/20/2021	Not Provided	154.000	44,130		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,278,221	XXX	0
H0023R-10-5	CHUBB ORD	C	09/20/2021	Not Provided	364.000	62,576		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						62,576	XXX	0
01882B-20-5	PIMCO:FISH SERIES C		02/24/2021	Not Provided	1,562.886	16,895		0
01882B-30-4	PIMCO:FISH SERIES M		02/24/2021	Not Provided	2,272.016	24,025		0
464287-65-5	ISHARES:RUSS 2000 ETF		06/21/2021	Not Provided	2,451.000	545,389		0
52470G-73-4	WESTERN AST SMSH SRS CR PLS CMP MF		08/25/2021	Not Provided	8,028.303	74,117		0
52470G-74-2	WESTERN ASSET SMASH SRS C MF		12/20/2021	Not Provided	669.685	6,461		0
52470G-75-9	WESTERN ASSET SMASH SRS M MF		12/20/2021	Not Provided	1,297.575	14,191		0
67073H-10-3	NUVEEN MUNI TTL RETURN MNG ACC MF		12/07/2021	Not Provided	71,230.972	842,524		0
722005-66-7	PIMCO:COMM RR STR INST		08/17/2021	Not Provided	24,671.053	150,000		0
9499999. Subtotal - Common Stocks - Mutual Funds						1,673,602	XXX	0
9799997. Total - Common Stocks - Part 3						4,014,398	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
9799998. Total - Common Stocks - Part 5						2,258,509	XXX	0
9799999. Total - Common Stocks						6,272,907	XXX	0
9899999. Total - Preferred and Common Stocks						6,272,907	XXX	0
9999999 - Totals						14,102,638	XXX	39,004

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
912803-AW-3	UNITED STATES TREASURY		05/15/2021	Maturity @ 100.00		150,000	150,000	149,923	149,974	0	26	0	26	0	150,000	0	0	0	0	05/15/2021
912810-FG-8	UNITED STATES TREASURY		06/15/2021	Not Provided		16,810	13,000	18,027	17,793	0	(266)	0	(266)	0	17,528	0	(718)	(718)	569	02/15/2029
912810-QL-5	UNITED STATES TREASURY		06/15/2021	Not Provided		12,213	9,000	13,894	13,807	0	(103)	0	(103)	0	13,704	0	(1,491)	(1,491)	225	11/15/2040
912810-QQ-4	UNITED STATES TREASURY		06/15/2021	Not Provided		12,433	9,000	14,083	13,998	0	(104)	0	(104)	0	13,893	0	(1,460)	(1,460)	231	05/15/2041
912810-RH-3	UNITED STATES TREASURY		09/23/2021	Not Provided		29,535	24,000	32,686	32,536	0	(248)	0	(248)	0	32,288	0	(2,753)	(2,753)	832	08/15/2044
912810-RM-2	UNITED STATES TREASURY		12/08/2021	Adjustment		60,048	51,000	68,210	67,943	0	(336)	0	(336)	0	67,607	0	(7,559)	(7,559)	1,065	05/15/2045
912810-RQ-3	UNITED STATES TREASURY		09/20/2021	Adjustment		11,322	10,000	12,226	12,181	0	(63)	0	(63)	0	12,118	0	(796)	(796)	275	02/15/2046
912810-RU-4	UNITED STATES TREASURY		09/23/2021	Not Provided		68,626	59,000	78,023	77,759	0	(371)	0	(371)	0	77,387	0	(8,762)	(8,762)	1,214	11/15/2046
912810-SA-7	UNITED STATES TREASURY		06/15/2021	Not Provided		15,139	13,000	17,596	17,539	0	(68)	0	(68)	0	17,471	0	(2,332)	(2,332)	325	02/15/2048
912810-SF-6	UNITED STATES TREASURY		09/20/2021	Not Provided		23,385	19,000	25,855	25,754	0	(128)	0	(128)	0	25,626	0	(2,241)	(2,241)	587	02/15/2049
912810-SM-1	UNITED STATES TREASURY		07/08/2021	Not Provided		14,374	12,491	13,796	13,886	(112)	(31)	0	(143)	0	13,744	0	630	630	28	02/15/2050
912810-SN-9	UNITED STATES TREASURY		05/13/2021	Not Provided		6,062	8,000	7,749	7,750	0	2	0	2	0	7,753	0	(1,690)	(1,690)	50	05/15/2050
912810-SP-4	UNITED STATES TREASURY		06/15/2021	Not Provided		16,351	20,000	19,140	19,143	0	10	0	10	0	19,154	0	(2,803)	(2,803)	229	08/15/2050
912828-2R-0	UNITED STATES TREASURY		09/23/2021	Not Provided		122,884	115,000	128,818	128,143	0	(1,435)	0	(1,435)	0	126,707	0	(3,823)	(3,823)	2,869	08/15/2027
912828-2S-8	UNITED STATES TREASURY		06/15/2021	Not Provided		18,335	18,000	18,494	18,436	0	(119)	0	(119)	0	18,317	0	18	18	232	08/31/2022
912828-3C-2	UNITED STATES TREASURY		03/23/2021	NO BROKER		43,263	42,000	43,727	43,384	0	(171)	0	(171)	0	43,213	0	51	51	334	10/31/2022
912828-3F-5	UNITED STATES TREASURY		06/15/2021	Not Provided		7,510	7,000	7,832	7,793	0	(52)	0	(52)	0	7,741	0	(231)	(231)	92	11/15/2027
912828-7C-8	UNITED STATES TREASURY		06/23/2021	Redemption		454,038	446,000	460,136	456,637	0	(3,083)	0	(3,083)	0	453,554	0	484	484	7,088	07/15/2022
912828-G3-8	UNITED STATES TREASURY		09/23/2021	Not Provided		62,151	59,000	64,021	63,519	0	(849)	0	(849)	0	62,670	0	(519)	(519)	1,140	11/15/2024
912828-M5-6	UNITED STATES TREASURY		06/15/2021	Not Provided		23,525	22,000	24,047	23,980	0	(184)	0	(184)	0	23,796	0	(271)	(271)	291	11/15/2025
912828-P4-6	UNITED STATES TREASURY		09/20/2021	Not Provided		23,935	23,000	24,575	24,444	0	(155)	0	(155)	0	24,289	0	(354)	(354)	346	02/15/2026
912828-XR-6	UNITED STATES TREASURY		06/15/2021	Not Provided		9,146	9,000	9,255	9,199	0	(64)	0	(64)	0	9,135	0	11	11	86	05/31/2022
912828-Y2-0	UNITED STATES TREASURY		03/08/2021	NO BROKER		276,515	274,000	281,076	277,600	0	(1,234)	0	(1,234)	0	276,366	0	149	149	4,649	07/15/2021
912828-Z4-5	UNITED STATES TREASURY		12/28/2021	Redemption		180,085	180,000	180,257	180,173	0	(123)	0	(123)	0	180,050	0	35	35	355	01/31/2022
912828-ZG-8	UNITED STATES TREASURY		06/15/2021	Adjustment		78,212	78,000	78,255	78,197	0	(68)	0	(68)	0	78,129	0	83	83	200	03/31/2022
912828-ZL-7	UNITED STATES TREASURY		09/20/2021	Not Provided		10,921	11,000	11,024	11,021	0	(4)	0	(4)	0	11,018	0	(97)	(97)	37	04/30/2025
912828-ZP-8	UNITED STATES TREASURY		10/07/2021	Redemption		38,940	39,000	38,926	38,939	0	20	0	20	0	38,959	0	(18)	(18)	44	05/15/2023
91282C-AM-3	UNITED STATES TREASURY		01/08/2021	NO BROKER		213,042	215,000	213,590	213,635	0	8	0	8	0	213,643	0	(601)	(601)	152	09/30/2025
91282C-AS-0	UNITED STATES TREASURY		12/28/2021	Unknown		127,065	127,000	127,007	127,006	0	(3)	0	(3)	0	127,003	0	62	62	158	10/31/2022
91282C-AW-1	UNITED STATES TREASURY		12/28/2021	Redemption		50,841	51,000	51,046	51,045	0	(8)	0	(8)	0	51,036	0	(196)	(196)	86	11/15/2023
91282C-AZ-4	UNITED STATES TREASURY		09/20/2021	Not Provided		9,866	10,000	9,987	9,987	0	2	0	2	0	9,989	0	(123)	(123)	30	11/30/2025
91282C-CF-6	UNITED STATES TREASURY		09/20/2021	Not Provided		9,986	10,000	9,967	0	0	2	0	2	0	9,969	0	17	17	23	05/31/2026
0599999. Subtotal - Bonds - U.S. Governments						2,196,555	2,133,491	2,253,246	2,233,201	(112)	(9,201)	0	(9,312)	0	2,233,855	0	(37,300)	(37,300)	23,842	XXX
373384-3Z-7	GEORGIA ST		02/22/2021	Not Provided		270,646	230,000	276,009	273,696	0	(1,582)	0	(1,582)	0	272,114	0	(1,468)	(1,468)	6,485	02/01/2025
641461-U9-7	NEVADA ST		12/28/2021	Unknown		138,418	125,000	146,238	144,853	0	(6,344)	0	(6,344)	0	138,509	0	(92)	(92)	9,682	02/01/2024
677522-2Q-6	OHIO ST		12/28/2021	Unknown		167,828	150,000	177,749	174,505	0	(6,725)	0	(6,725)	0	167,780	0	48	48	11,292	08/01/2024
677522-3H-5	OHIO ST		12/28/2021	NO BROKER		172,456	150,000	177,749	174,505	0	(2,720)	0	(2,720)	0	171,784	0	671	671	6,861	08/01/2024
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						749,346	655,000	777,744	767,558	0	(17,371)	0	(17,371)	0	750,187	0	(841)	(841)	34,320	XXX
016249-NY-6	ALIEF TEX INDPT SCH DIST		12/28/2021	Unknown		54,899	50,000	58,164	57,032	0	(2,217)	0	(2,217)	0	54,816	0	83	83	3,424	02/15/2024
041826-4P-0	ARLINGTON TEX INDPT SCH DIST		12/28/2021	Unknown		273,943	240,000	289,536	284,396	0	(10,573)	0	(10,573)	0	273,823	0	120	120	16,433	02/15/2025
052396-L4-8	AUSTIN TEX		12/28/2021	Unknown		36,142	35,000	38,389	37,598	0	(1,542)	0	(1,542)	0	36,056	0	87	87	2,319	09/01/2022
052397-DJ-2	AUSTIN TEX		12/28/2021	Unknown		116,509	100,000	122,168	121,176	0	(4,456)	0	(4,456)	0	116,719	0	(210)	(210)	6,625	09/01/2025
052430-PF-6	AUSTIN TEX INDPT SCH DIST		12/28/2021	Unknown		34,794	30,000	36,649	35,995	0	(1,280)	0	(1,280)	0	34,715	0	79	79	2,113	08/01/2025
052430-RJ-6	AUSTIN TEX INDPT SCH DIST		12/28/2021	Unknown		154,314	150,000	163,358	161,408	0	(7,118)	0	(7,118)	0	154,290	0	24	24	9,479	08/01/2022
074509-2Y-5	BEAUMONT TEX		12/28/2021	Unknown		31,646	30,000	33,347	32,908	0	(1,326)	0	(1,326)	0	31,582	0	64	64	1,988	03/01/2023
078275-6Q-2	BELLAIRE TEX		12/28/2021	Unknown		85,506	75,000	89,620	88,826	0	(3,292)	0	(3,292)	0	85,534	0	(28)	(28)	5,135	02/15/2025
139078-FE-4	CANYONS SCH DIST UTAH		11/17/2021	Redemption		173,717	135,000	184,783	182,261	0	(4,799)	0	(4,799)	0	177,462	0	(3,745)	(3,745)	6,263	06/15/2029
160069-WZ-9	CHARLESTON CNTY S C		12/28/2021	Unknown		175,950	150,000	186,914	184,267	0	(6,982)	0	(6,982)	0	177,285	0	(1,335)	(1,335)	8,688	11/01/2025
184541-AX-8	CLEAR CREEK TEX INDPT SCH DIST		12/28/2021	Unknown		152,766	145,000	162,631	159,584	0	(6,787)	0	(6,787)	0	152,797	0	(31)	(31)	9,928	02/15/2023
213174-BG-9	COOK CNTY GA SCH DIST		12/28/2021	Unknown		216,588	200,000	227,818	225,462	0	(9,138)	0	(9,138)	0	216,324	0	264	264	12,444	10/01/2023
234839-PH-5	DALLAS CNTY TEX UTIL & RECLAMATION DIST		12/28/2021	Unknown		141,259	125,000	148,876	147,583	0	(5,370)	0	(5,370)	0	142,212	0	(954)	(954)	8,559	02/15/2025
235308-XA-6	DALLAS TEX INDPT SCH DIST		12/28/2021	Unknown		62,465	55,000	66,437	65,404	0	(2,481)	0	(2,481)	0	62,923	0	(458)	(458)	3,766	02/15/2025
239019-Z8-8	DAVIS CNTY UTAH SCH DIST		12/28/2021	Unknown		250,169	225,000	263,273	260,983	0	(10,385)	0	(10,385)	0	250,598	0	(429)	(429)	12,094	06/01/2024
240451-YE-8	DEKALB CNTY GA		12/28/2021	Unknown		198,308	175,000	207,648	205,937	0	(7,766)	0	(7,766)	0	198,172	0	137	137	9,406	12/01/2024
249002-CQ-7	DENTON TEX INDPT SCH DIST		12/28/2021	Unknown		25,769	25,000	27,415	26,843	0	(1,122)	0	(1,122)	0	25,721	0	48	48	1,712	08/15/2022
283734-G5-4	EL PASO TEX		02/03/2021	NO BROKER		102,459	100,000	105,133	102,835	0	(432)	0	(432)	0	102,403	0	56	56	2,361	08/15/2021
315387-MX-5	FERRIS TEX INDPT SCH DIST		12/28/2021	Unknown		44,676	40,000	47,009	46,578	0	(1,786)	0	(1,786)	0	44,792	0	(117)	(117)	2,739	08/15/2024

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
349460-4M-4	FORT WORTH TEX INDPT SCH DIST		12/28/2021	Unknown		57,038	50,000	59,983	58,901	0	(2,115)	0	(2,115)	0	56,786	0	252	252	3,424	02/15/2025
366119-3B-9	GARLAND TEX		12/28/2021	Unknown		85,541	85,000	91,197	89,435	0	(3,908)	0	(3,908)	0	85,527	0	14	14	5,820	02/15/2022
366119-3Y-9	GARLAND TEX		12/28/2021	Unknown		52,708	50,000	55,488	54,900	0	(2,279)	0	(2,279)	0	52,621	0	86	86	3,424	02/15/2023
394641-QA-5	GREENE CNTY OHIO		12/28/2021	Unknown		156,723	150,000	166,115	163,754	0	(7,094)	0	(7,094)	0	156,660	0	63	63	9,896	12/01/2022
406018-HT-1	HALL CNTY GA SCH DIST		12/28/2021	Unknown		164,540	150,000	174,903	172,366	0	(7,159)	0	(7,159)	0	165,207	0	(668)	(668)	10,063	02/01/2024
406018-HY-0	HALL CNTY GA SCH DIST		12/28/2021	Not Provided		178,445	140,000	189,896	187,862	0	(5,575)	0	(5,575)	0	182,287	0	(3,843)	(3,843)	9,212	02/01/2029
414005-PJ-1	HARRIS CNTY TEX		02/03/2021	NO BROKER		51,234	50,000	52,537	51,401	0	(213)	0	(213)	0	51,188	0	46	46	1,181	08/15/2021
421020-ZM-3	HAYS CNTY TEX		12/28/2021	Unknown		100,641	100,000	107,236	105,251	0	(4,628)	0	(4,628)	0	100,624	0	17	17	6,847	02/15/2022
42103Q-AE-0	HAYS CNTY TEX PASS THRU TOLL REV		12/28/2021	Unknown		60,150	60,000	61,120	60,971	0	(856)	0	(856)	0	60,116	0	35	35	1,643	02/15/2022
445047-EP-4	HUMBLE TEX INDPT SCH DIST		12/28/2021	Unknown		274,438	250,000	291,453	285,947	0	(11,342)	0	(11,342)	0	274,605	0	(168)	(168)	17,118	02/15/2024
521838-H5-4	LEANDER TEX		12/28/2021	Unknown		32,255	30,000	34,264	33,687	0	(1,387)	0	(1,387)	0	32,300	0	(45)	(45)	2,054	08/15/2023
567219-YR-5	MARICOPA CNTY ARIZ UNI SCH DIST NO 41 GI		12/28/2021	Unknown		101,471	100,000	102,691	102,491	0	(543)	0	(543)	0	101,947	0	(476)	(476)	1,356	07/01/2025
658553-FW-7	NORTH CHARLESTON S C		12/28/2021	Unknown		117,293	100,000	123,241	122,749	0	(4,549)	0	(4,549)	0	118,200	0	(907)	(907)	5,542	12/01/2025
66702R-WJ-7	NORTHSIDE TEX INDPT SCH DIST		12/28/2021	Unknown		78,516	70,000	82,986	81,473	0	(3,114)	0	(3,114)	0	78,358	0	157	157	4,793	08/15/2024
667825-Z7-1	NORTHWEST TEX INDPT SCH DIST		12/28/2021	Unknown		211,822	180,000	220,676	218,973	0	(7,417)	0	(7,417)	0	211,556	0	267	267	12,325	02/15/2030
676006-QV-4	ODESSA TEX		12/28/2021	Unknown		90,744	90,000	95,234	94,547	0	(3,865)	0	(3,865)	0	90,682	0	62	62	5,963	03/01/2022
702317-AH-1	PASADENA TEX		12/28/2021	Unknown		43,901	40,000	46,166	45,730	0	(1,808)	0	(1,808)	0	43,922	0	(22)	(22)	2,739	02/15/2024
717087-YW-4	PFLUGERVILLE TEX		12/28/2021	Unknown		106,213	95,000	111,844	110,733	0	(4,321)	0	(4,321)	0	106,412	0	(200)	(200)	6,690	08/01/2024
774268-QQ-2	ROCKWALL CNTY TEX		12/28/2021	Unknown		105,099	100,000	111,480	109,253	0	(4,377)	0	(4,377)	0	104,875	0	224	224	7,736	02/01/2023
806640-XN-3	SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH D		12/28/2021	Unknown		210,018	200,000	219,568	219,130	0	(9,052)	0	(9,052)	0	210,078	0	(60)	(60)	14,083	02/01/2026
806645-YH-4	SCHERTZ TEX		12/28/2021	Unknown		125,165	110,000	132,184	129,867	0	(4,771)	0	(4,771)	0	125,096	0	68	68	7,746	02/01/2025
850000-7V-6	SPRING TEX INDPT SCH DIST		12/28/2021	Unknown		269,085	250,000	285,780	280,018	0	(11,285)	0	(11,285)	0	268,733	0	352	352	17,118	08/15/2023
864856-DT-3	SUGAR LAND TEX		12/28/2021	Unknown		50,320	50,000	53,626	52,631	0	(2,319)	0	(2,319)	0	50,313	0	7	7	3,424	02/15/2022
868880-DC-6	SURPRISE ARIZ		12/28/2021	Unknown		205,028	200,000	209,820	208,922	0	(3,524)	0	(3,524)	0	205,397	0	(369)	(369)	4,978	07/01/2023
882722-E5-6	TEXAS ST		02/03/2021	NO BROKER		97,906	95,000	100,333	98,285	0	(422)	0	(422)	0	97,863	0	43	43	1,636	10/01/2021
882724-GA-9	TEXAS ST		12/28/2021	Unknown		46,294	45,000	49,284	48,252	0	(2,028)	0	(2,028)	0	46,224	0	70	70	3,169	08/01/2022
983068-W7-8	WYLIE TEX INDPT SCH DIST		12/28/2021	Unknown		128,700	125,000	135,884	134,394	0	(5,721)	0	(5,721)	0	128,673	0	27	27	8,559	08/15/2026
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,533,162	5,050,000	5,824,155	5,749,000	0	(204,522)	0	(204,522)	0	5,544,477	0	(11,315)	(11,315)	304,011	XXX
04052E-AL-2	ARIZONA INDL DEV AUTH HOSP REV		12/28/2021	Unknown		129,203	100,000	134,371	133,087	0	(3,436)	0	(3,436)	0	129,651	0	(448)	(448)	6,778	02/01/2030
052414-PF-0	AUSTIN TEX ELEC UTIL SYS REV		12/28/2021	Unknown		203,519	180,000	213,547	211,766	0	(8,071)	0	(8,071)	0	203,695	0	(176)	(176)	10,075	11/15/2024
199520-CN-5	COLUMBUS OHIO MET LIBR SPL OBLIG		12/01/2021	Maturity @ 100.00		125,000	125,000	130,804	129,273	0	(4,273)	0	(4,273)	0	125,000	0	0	0	5,000	12/01/2021
220245-SX-3	CORPUS CHRISTI TEX UTIL SYS REV		12/28/2021	Unknown		92,375	90,000	97,443	96,443	0	(4,140)	0	(4,140)	0	92,303	0	72	72	6,538	07/15/2022
249015-B3-1	DENTON TEX UTIL SYS REV		02/03/2021	NO BROKER		62,275	60,000	63,259	62,546	0	(267)	0	(267)	0	62,279	0	(4)	(4)	533	12/01/2021
261172-SY-7	DOWNTOWN SAVANNAH AUTH GA REV		12/28/2021	Unknown		142,638	120,000	150,136	148,216	0	(5,088)	0	(5,088)	0	143,129	0	(491)	(491)	6,450	06/01/2027
296141-DQ-4	ESCAMBIA CNTY FLA SCH BRD CTFS PARTN		12/28/2021	Unknown		175,179	150,000	184,635	182,474	0	(6,231)	0	(6,231)	0	176,244	0	(1,065)	(1,065)	10,000	02/01/2026
31329Q-WF-4	FH ZA6946 - RMBS		09/23/2021	Paydown		10,167	9,862	10,492	10,460	0	(23)	0	(23)	0	10,437	0	(270)	(270)	226	05/01/2049
31329Q-YE-5	FH ZA7009 - RMBS		09/23/2021	Paydown		3,978	3,799	4,112	4,113	0	(10)	0	(10)	0	4,103	0	(125)	(125)	114	05/01/2049
3132AD-6N-3	FH ZT1777 - RMBS		06/15/2021	Paydown		7,269	6,990	7,436	7,420	0	(8)	0	(8)	0	7,411	0	(142)	(142)	126	03/01/2049
3132CW-C9-3	FH SB0096 - RMBS		12/01/2021	Paydown		985	985	1,039	1,039	0	(1)	0	(1)	0	1,039	0	(54)	(54)	16	05/01/2034
3132DV-3N-3	FH SD8005 - RMBS		06/15/2021	Paydown		15,507	15,028	15,850	15,848	0	(30)	0	(30)	0	15,818	0	(311)	(311)	231	08/01/2049
3132DV-3T-0	FH SD8010 - RMBS		03/09/2021	Paydown		11,250	10,855	11,524	11,478	0	(14)	0	(14)	0	11,464	0	(214)	(214)	83	09/01/2049
3132DV-5E-1	FH SD8045 - RMBS		09/23/2021	Paydown		1,315	1,277	1,348	1,345	0	(6)	0	(6)	0	1,339	0	(25)	(25)	27	02/01/2050
3132DV-5S-0	FH SD8057 - RMBS		09/23/2021	Paydown		13,712	13,303	14,055	13,990	0	(70)	0	(70)	0	13,920	0	(209)	(209)	289	04/01/2050
3132DW-AN-3	FH SD8113 - RMBS		05/27/2021	Paydown		41,256	40,882	42,375	42,342	0	(88)	0	(88)	0	42,254	0	(999)	(999)	397	12/01/2050
31359M-EU-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/23/2021	Not Provided		17,632	13,000	18,813	18,516	0	(474)	0	(474)	0	18,042	0	(410)	(410)	697	05/15/2029
31359M-GK-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/20/2021	Not Provided		31,851	22,000	33,961	33,475	0	(533)	0	(533)	0	32,943	0	(1,092)	(1,092)	889	11/15/2030
3135G0-Q2-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/23/2021	Not Provided		56,464	54,000	58,284	57,986	0	(504)	0	(504)	0	57,483	0	(1,019)	(1,019)	1,013	09/24/2026
3137EA-EW-5	FEDERAL HOME LOAN MORTGAGE CORP		03/02/2021	NO BROKER		201,337	201,000	200,970	200,973	0	2	0	2	0	200,975	0	363	363	250	09/08/2023
3138EN-3Q-0	FN AL6206 - RMBS		12/01/2021	Paydown		163	163	174	0	0	(1)	0	(1)	0	173	0	(11)	(11)	2	06/01/2028
3138ES-AD-0	FN AL9903 - RMBS		12/28/2021	Paydown		215,317	194,611	228,389	227,847	0	(1,077)	0	(1,077)	0	226,770	0	(11,453)	(11,453)	10,089	05/01/2044
3138WD-KV-2	FN AS3907 - RMBS		06/15/2021	Paydown		7,986	7,638	8,321	8,334	0	(2)	0	(2)	0	8,332	0	(346)	(346)	143	11/01/2044
3140GS-RX-2	FN BH4101 - RMBS		06/15/2021	Paydown		6,864	6,645	7,052	7,062	0	(1)	0	(1)	0	7,061	0	(197)	(197)	107	10/01/2047
3140J6-EW-3	FN BM1948 - RMBS		12/28/2021	Paydown		91,209	81,395	98,183	97,935	0	(461)	0	(461)	0	97,474	0	(6,266)	(6,266)	4,621	07/01/2041
3140K3-AY-8	FN BO7222 - RMBS		09/23/2021	Paydown		12,577	12,055	12,903	12,856	0	(72)	0	(72)	0	12,784	0	(207)	(207)	323	01/01/2050
3140KE-K8-0	FN BP6618 - RMBS		06/15/2021	Paydown		4,990	4,866	5,116	5,105	0	(14)	0	(14)	0	5,091	0	(102)	(102)	63	08/01/2050
3140KE-N9-5	FN BP6715 - RMBS		06/15/2021	Paydown		4,930	4,922	5,085	5,078	0	(10)	0	(10)	0	5,068	0	(138)	(138)	52	09/01/2050
3140KH-V8-1	FN BP9638 - RMBS		09/23/2021	Paydown		8,921	8,689	9,170	9,145	0	(37)	0	(37)	0	9,108	0	(187)	(187)	171	06/01/2050

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
3140Q7-XH-5	FN CA0679 - RMBS		06/15/2021	Paydown		10,780	10,488	11,061	11,067	0	(1)	0	(1)	0	11,066	0	(286)	(286)	147	11/01/2047
3140Q9-H9-7	FN CA2055 - RMBS		09/23/2021	Paydown		3,705	3,539	3,831	3,834	0	(1)	0	(1)	0	3,834	0	(129)	(129)	101	07/01/2048
3140QA-SP-6	FN CA3225 - RMBS		09/23/2021	Paydown		3,971	3,794	4,088	4,076	0	(7)	0	(7)	0	4,069	0	(98)	(98)	111	03/01/2049
3140QB-JL-3	FN CA3866 - RMBS		12/01/2021	Paydown		16,310	15,943	16,814	16,817	0	(37)	0	(37)	0	16,779	0	(470)	(470)	327	07/01/2049
3140QB-JQ-2	FN CA3870 - RMBS		12/01/2021	Paydown		13,745	13,725	14,648	14,637	0	(34)	0	(34)	0	14,602	0	(857)	(857)	270	07/01/2049
3140QB-Q4-3	FN CA4074 - RMBS		12/01/2021	Paydown		16,672	16,672	17,589	17,575	0	(37)	0	(37)	0	17,538	0	(867)	(867)	259	08/01/2049
3140X4-X4-3	FN FM1598 - RMBS		12/01/2021	Paydown		16,152	16,152	17,096	17,054	0	(13)	0	(13)	0	17,041	0	(889)	(889)	285	02/01/2049
3140X6-NQ-0	FN FM3098 - RMBS		12/01/2021	Paydown		853	853	904	903	0	(3)	0	(3)	0	899	0	(46)	(46)	15	08/01/2030
3140X6-TD-3	FN FM3247 - RMBS		12/28/2021	Paydown		96,560	90,339	100,954	100,916	0	(137)	0	(137)	0	100,780	0	(4,220)	(4,220)	3,516	10/01/2045
3140X6-WA-5	FN FM3340 - RMBS		12/01/2021	Paydown		2,114	2,114	2,219	2,218	0	(2)	0	(2)	0	2,216	0	(102)	(102)	35	05/01/2035
3140X7-2U-2	FN FM4386 - RMBS		02/24/2021	Paydown		133,631	119,929	138,219	138,224	0	(59)	0	(59)	0	138,165	0	(4,534)	(4,534)	1,381	07/01/2047
3140X7-AV-1	FN FM3619 - RMBS		12/01/2021	Paydown		5,914	5,914	6,427	0	0	5	0	5	0	6,432	0	(518)	(518)	76	01/01/2050
3140X7-CA-5	FN FM3664 - RMBS		12/01/2021	Paydown		314	314	337	0	0	0	0	0	0	338	0	(23)	(23)	2	03/01/2049
3140X9-L8-6	FN FM5750 - RMBS		12/01/2021	Paydown		15,152	14,493	15,557	0	0	(38)	0	(38)	0	15,519	0	(367)	(367)	240	08/01/2050
3140XB-JE-1	FN FM7460 - RMBS		12/01/2021	Paydown		114	114	122	0	0	0	0	0	0	122	0	(8)	(8)	0	03/01/2051
3140XB-NR-7	FN FM7599 - RMBS		12/01/2021	Paydown		544	544	576	0	0	0	0	0	0	576	0	(32)	(32)	2	01/01/2051
3140XC-3V-8	FN FM8911 - RMBS		12/01/2021	Paydown		93	93	99	0	0	0	0	0	0	99	0	(5)	(5)	0	02/01/2051
31418D-2V-3	FN MA4387 - RMBS		12/01/2021	Paydown		1,723	1,723	1,766	0	0	(2)	0	(2)	0	1,765	0	(42)	(42)	11	07/01/2041
31418D-4Y-5	FN MA4438 - RMBS		12/01/2021	Paydown		296	296	305	0	0	0	0	0	0	305	0	(9)	(9)	1	10/01/2051
31418D-C6-7	FN MA3692 - RMBS		06/15/2021	Paydown		20,667	20,028	21,064	20,994	0	(38)	0	(38)	0	20,956	0	(289)	(289)	310	07/01/2049
31418D-C8-3	FN MA3694 - RMBS		09/23/2021	Paydown		13,186	12,571	13,494	13,433	0	(40)	0	(40)	0	13,393	0	(207)	(207)	367	07/01/2049
31418D-CX-8	FN MA3685 - RMBS		06/15/2021	Paydown		12,596	12,303	12,929	12,896	0	(18)	0	(18)	0	12,879	0	(283)	(283)	162	06/01/2049
31418D-CY-6	FN MA3686 - RMBS		12/01/2021	Paydown		21,516	21,516	22,636	22,561	0	(35)	0	(35)	0	22,526	0	(1,011)	(1,011)	332	06/01/2049
31418D-ES-7	FN MA3744 - RMBS		12/01/2021	Paydown		220	220	229	0	0	0	0	0	0	229	0	(10)	(10)	1	08/01/2049
31418D-GM-8	FN MA3803 - RMBS		09/23/2021	Paydown		15,838	15,392	16,239	16,198	0	(54)	0	(54)	0	16,144	0	(306)	(306)	327	10/01/2049
31418D-JR-4	FN MA3871 - RMBS		06/15/2021	Paydown		9,761	9,527	10,158	10,153	0	(32)	0	(32)	0	10,121	0	(360)	(360)	126	12/01/2049
31418D-L3-4	FN MA3945 - RMBS		05/11/2021	Paydown		49,430	46,469	50,546	50,298	0	(137)	0	(137)	0	50,162	0	(732)	(732)	589	02/01/2050
31418D-LM-2	FN MA3931 - RMBS		06/15/2021	Paydown		19,632	19,026	19,983	19,925	0	(50)	0	(50)	0	19,875	0	(243)	(243)	259	02/01/2035
31418D-MJ-8	FN MA3960 - RMBS		12/01/2021	Paydown		16,877	16,877	17,702	17,685	0	(47)	0	(47)	0	17,639	0	(761)	(761)	216	03/01/2050
31418D-MK-5	FN MA3961 - RMBS		06/15/2021	Paydown		4,848	4,715	4,981	4,965	0	(16)	0	(16)	0	4,949	0	(101)	(101)	72	03/01/2050
31418D-NB-4	FN MA3985 - RMBS		06/15/2021	Paydown		14,653	14,187	14,892	14,890	0	(49)	0	(49)	0	14,841	0	(188)	(188)	198	04/01/2035
31418D-PE-6	FN MA4020 - RMBS		12/01/2021	Paydown		21,880	21,347	22,563	22,477	0	(75)	0	(75)	0	22,402	0	(522)	(522)	408	05/01/2050
31418D-RT-1	FN MA4097 - RMBS		06/15/2021	Paydown		16,638	16,157	17,149	17,078	0	(59)	0	(59)	0	17,019	0	(381)	(381)	230	08/01/2050
31418D-U6-7	FN MA4204 - RMBS		06/10/2021	Paydown		42,587	41,863	43,446	43,439	0	(82)	0	(82)	0	43,358	0	(770)	(770)	441	12/01/2040
31418D-VC-3	FN MA4210 - RMBS		06/15/2021	Paydown		14,342	13,949	14,714	14,716	0	(48)	0	(48)	0	14,668	0	(326)	(326)	184	12/01/2050
34074M-UU-3	FLORIDA HSG FIN CORP REV		02/22/2021	Not Provided		114,093	115,000	115,000	115,000	0	0	0	0	0	115,000	0	(907)	(907)	259	07/01/2025
442435-4C-4	HOUSTON TEX UTIL SYS REV		12/28/2021	Unknown		249,615	225,000	261,164	258,875	0	(9,883)	0	(9,883)	0	248,992	0	623	623	12,594	05/15/2026
593791-GM-2	MIAMI UNIV OHIO GEN RCPTS		12/28/2021	Unknown		111,762	100,000	117,627	116,392	0	(4,396)	0	(4,396)	0	111,995	0	(233)	(233)	6,625	09/01/2026
597495-AH-3	MIDLAND CNTY TEX FRESH WTR SUPPLY DIST N		02/03/2021	NO BROKER		61,687	60,000	63,196	62,008	0	(276)	0	(276)	0	61,732	0	(46)	(46)	1,167	09/15/2021
65956N-GL-4	NORTH HARRIS CNTY REGL WTR AUTH TEX REV		12/28/2021	Unknown		59,997	55,000	62,833	62,247	0	(2,415)	0	(2,415)	0	59,832	0	166	166	2,849	12/15/2023
662903-YX-5	NORTH TEX MUN WTR DIST TEX WTR SYS REV		12/28/2021	Unknown		145,696	130,000	154,430	152,401	0	(6,025)	0	(6,025)	0	146,376	0	(680)	(680)	8,594	09/01/2024
696550-A6-9	PALM BEACH CNTY FLA SCH BRD CTFS PARTN		12/28/2021	Unknown		109,299	95,000	114,425	112,805	0	(3,784)	0	(3,784)	0	109,021	0	278	278	6,690	08/01/2030
71883R-MN-0	PHOENIX ARIZ CIVIC IMPT CORP WTR SYS RE		12/28/2021	Unknown		195,353	175,000	204,993	202,688	0	(7,782)	0	(7,782)	0	194,906	0	446	446	13,052	07/01/2028
71884A-C4-9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX		12/28/2021	Unknown		167,406	150,000	177,471	174,974	0	(7,038)	0	(7,038)	0	167,936	0	(530)	(530)	10,063	07/01/2024
75972E-BQ-7	RENEWABLE WTR RES S C SWR SYS REV		12/28/2021	Unknown		195,080	195,000	206,269	204,266	0	(9,165)	0	(9,165)	0	195,101	0	(21)	(21)	14,544	01/01/2025
79642B-ZU-0	SAN ANTONIO		12/28/2021	Unknown		106,467	100,000	112,424	111,119	0	(4,630)	0	(4,630)	0	106,489	0	(22)	(22)	5,597	05/15/2024
882854-C5-9	TEXAS WTR DEV BRD REV		12/28/2021	Unknown		190,321	185,000	202,788	198,770	0	(8,589)	0	(8,589)	0	190,181	0	139	139	13,027	08/01/2022
89657P-GL-1	TRINITY RIVER AUTH TEX REV		12/28/2021	Unknown		73,657	70,000	77,435	76,675	0	(3,160)	0	(3,160)	0	73,515	0	142	142	4,929	02/01/2023
898797-GY-5	TUCSON ARIZ WTR REV		12/28/2021	Unknown		115,722	100,000	123,344	121,587	0	(4,730)	0	(4,730)	0	116,857	0	(1,135)	(1,135)	6,792	07/01/2025
915115-X6-1	UNIVERSITY TEX PERM UNIV FD		12/28/2021	Unknown		87,215	85,000	92,648	91,428	0	(4,237)	0	(4,237)	0	87,191	0	24	24	6,657	07/01/2022
926336-LD-8	VICTORIA TEX UTIL SYS REV		12/28/2021	Unknown		154,322	140,000	159,663	157,428	0	(4,354)	0	(4,354)	0	153,074	0	1,248	1,248	6,020	12/01/2024
95308R-FY-0	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S		12/28/2021	Unknown		184,816	170,000	193,878	191,758	0	(7,242)	0	(7,242)	0	184,516	0	300	300	8,807	12/15/2028
3199999. Subtotal - Bonds - U.S. Special Revenues						4,651,688	4,292,153	4,863,772	4,795,606	0	(123,790)	0	(123,790)	0	4,697,409	0	(45,721)	(45,721)	204,573	XXX
00287Y-AQ-2	ABBVIE INC		06/15/2021	Not Provided		13,149	12,000	13,387	13,274	0	(141)	0	(141)	0	13,134	0	15	15	256	05/14/2025
02005N-BL-3	ALLY FINANCIAL INC		06/15/2021	Not Provided		14,224	14,000	14,270	14,262	0	(45)	0	(45)	0	14,218	0	6	6	152	10/02/2023
023135-BF-2	AMAZON.COM INC		06/15/2021	Not Provided		12,867	11,000	13,693	13,636	0	(68)	0	(68)	0	13,567	0	(700)	(700)	349	08/22/2037
025816-BS-7	AMERICAN EXPRESS CO		06/15/2021	Not Provided		13,646	13,000	13,890	13,752	0	(166)	0	(166)	0	13,586	0	59	59	356	02/27/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC		06/15/2021	Not Provided		13,096	12,000	13,548	13,503	0	(69)	0	(69)	0	13,435	0	(339)	(339)	189	06/30/2030
031162-CP-3	AMGEN INC		06/15/2021	Not Provided		11,217	11,000	11,408	11,319	0	(115)	0	(115)	0	11,204	0	13	13	175	05/11/2022
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE INC		06/15/2021	Not Provided		14,550	12,000	14,330	14,280	0	(63)	0	(63)	0	14,218	0	333	333	495	02/01/2036
036752-AG-8	ANTHEM INC		06/15/2021	Not Provided		13,732	12,000	14,167	14,057	0	(132)	0	(132)	0	13,925	0	(192)	(192)	391	03/01/2028
037833-AZ-3	APPLE INC		06/15/2021	Not Provided		11,717	11,000	11,926	11,845	0	(94)	0	(94)	0	11,751	0	(34)	(34)	235	02/09/2025
05565Q-CP-1	BP CAPITAL MARKETS PLC	C	06/15/2021	Not Provided		13,049	12,000	13,243	13,115	0	(164)	0	(164)	0	12,952	0	97	97	390	02/10/2024
05574L-FY-9	BNP PARIBAS SA	C	06/15/2021	Not Provided		13,662	13,000	13,977	13,837	0	(176)	0	(176)	0	13,661	0	1	1	333	03/03/2023
06051G-GE-3	BANK OF AMERICA CORP		06/15/2021	Not Provided		11,184	11,000	11,381	11,279	0	(122)	0	(122)	0	11,157	0	26	26	312	01/20/2023
06051G-HX-0	BANK OF AMERICA CORP		09/20/2021	Not Provided		6,349	6,000	6,486	6,459	0	(38)	0	(38)	0	6,421	0	(73)	(73)	159	10/22/2030
06367T-JX-9	BANK OF MONTREAL	C	06/15/2021	Not Provided		6,019	6,000	6,105	6,058	0	(41)	0	(41)	0	6,017	0	1	1	92	08/27/2021
06406H-CS-6	BANK OF NEW YORK MELLON CORP		06/15/2021	Not Provided		11,905	11,000	12,157	12,027	0	(156)	0	(156)	0	11,871	0	34	34	349	02/04/2024
126408-HE-6	CSX CORP		06/15/2021	Not Provided		13,902	13,000	14,246	14,172	0	(95)	0	(95)	0	14,077	0	(174)	(174)	212	11/01/2026
126650-CX-6	CVS HEALTH CORP		09/20/2021	Adjustment		21,867	19,000	22,347	22,181	0	(237)	0	(237)	0	21,944	0	(76)	(76)	663	03/25/2028
14040H-BT-1	CAPITAL ONE FINANCIAL CORP		06/15/2021	Not Provided		10,807	10,000	10,850	10,766	0	(93)	0	(93)	0	10,673	0	133	133	208	10/30/2024
172967-KJ-9	CITIGROUP INC		06/15/2021	Not Provided		12,576	11,000	12,747	12,623	0	(140)	0	(140)	0	12,482	0	94	94	391	03/09/2026
172967-LP-4	CITIGROUP INC		09/20/2021	Adjustment		4,430	4,000	4,472	4,438	0	(48)	0	(48)	0	4,389	0	41	41	170	07/24/2028
191216-CU-2	COCA-COLA CO		06/15/2021	Not Provided		13,173	13,000	13,403	13,381	0	(27)	0	(27)	0	13,354	0	(181)	(181)	103	06/01/2027
20030N-BX-8	COMCAST CORP		06/15/2021	Not Provided		12,765	12,000	12,954	12,850	0	(130)	0	(130)	0	12,721	0	45	45	316	02/01/2024
20030N-CT-6	COMCAST CORP		09/20/2021	Not Provided		4,648	4,000	4,787	4,737	0	(71)	0	(71)	0	4,666	0	(18)	(18)	155	10/15/2028
21685W-DD-6	COOPERATIEVE RABOBANK UA	C	06/15/2021	Not Provided		13,311	13,000	13,705	13,524	0	(218)	0	(218)	0	13,307	0	4	4	432	02/08/2022
23291K-AG-0	DH EUROPE FINANCE II SARL	C	06/15/2021	Not Provided		13,628	13,000	13,758	13,691	0	(83)	0	(83)	0	13,607	0	21	21	168	11/15/2024
24422E-TL-3	JOHN DEERE CAPITAL CORP		06/15/2021	Not Provided		12,166	12,000	12,395	12,291	0	(132)	0	(132)	0	12,159	0	7	7	301	01/06/2022
26441C-AN-5	DUKE ENERGY CORP		06/15/2021	Not Provided		12,933	12,000	13,196	13,067	0	(160)	0	(160)	0	12,907	0	26	26	303	04/15/2024
29273R-BD-0	ENERGY TRANSFER LP		06/15/2021	Not Provided		14,168	13,000	13,903	13,823	0	(93)	0	(93)	0	13,730	0	438	438	398	03/15/2025
29364G-AM-5	ENTERGY CORP		06/15/2021	Not Provided		13,870	14,000	14,016	14,016	0	(2)	0	(2)	0	14,014	0	(144)	(144)	102	09/15/2025
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC		09/20/2021	Not Provided		5,052	4,000	4,791	4,776	0	(20)	0	(20)	0	4,756	0	296	296	219	02/01/2049
30219G-AM-0	EVERNORTH HEALTH INC		06/15/2021	Not Provided		12,478	11,000	12,793	12,705	0	(155)	0	(155)	0	12,550	0	(72)	(72)	402	02/25/2026
30231G-BH-4	EXXON MOBIL CORP		06/15/2021	Not Provided		16,171	15,000	16,435	16,327	0	(146)	0	(146)	0	16,181	0	(11)	(11)	334	03/19/2025
36962G-3P-7	GENERAL ELECTRIC CO		12/01/2021	Call @ 100.00		15,466	11,000	12,856	12,822	0	(75)	0	(75)	0	12,747	0	(599)	(599)	4,177	01/14/2038
370334-CF-9	GENERAL MILLS INC		06/15/2021	Not Provided		13,339	12,000	13,662	13,529	0	(168)	0	(168)	0	13,360	0	(22)	(22)	320	04/17/2025
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC		06/15/2021	Not Provided		13,540	12,000	13,115	13,063	0	(81)	0	(81)	0	12,982	0	557	557	479	01/17/2027
38141G-XH-2	GOLDMAN SACHS GROUP INC		09/20/2021	Not Provided		4,509	4,000	4,593	4,566	0	(42)	0	(42)	0	4,525	0	(16)	(16)	155	03/15/2030
38148L-AE-6	GOLDMAN SACHS GROUP INC		06/15/2021	Not Provided		12,069	11,000	12,276	12,168	0	(128)	0	(128)	0	12,040	0	30	30	235	05/22/2025
458140-BH-2	INTEL CORP		06/15/2021	Not Provided		13,642	13,000	14,116	14,072	0	(55)	0	(55)	0	14,016	0	(375)	(375)	188	11/15/2029
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC		03/30/2021	Not Provided		12,943	14,000	15,008	14,998	0	(7)	0	(7)	0	14,992	0	(2,049)	(2,049)	124	06/15/2050
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP		06/15/2021	Not Provided		14,905	13,000	15,775	15,735	0	(50)	0	(50)	0	15,686	0	(780)	(780)	256	06/20/2042
46647P-AH-9	JPMORGAN CHASE & CO		06/15/2021	Not Provided		10,653	10,000	10,801	10,708	0	(102)	0	(102)	0	10,606	0	47	47	256	03/01/2025
46647P-AV-8	JPMORGAN CHASE & CO		09/20/2021	Not Provided		6,887	6,000	7,049	6,981	0	(94)	0	(94)	0	6,887	0	0	0	294	07/23/2029
49326E-EJ-8	KEYCORP		06/15/2021	Not Provided		14,604	14,000	15,012	14,981	0	(48)	0	(48)	0	14,933	0	(329)	(329)	254	10/01/2029
494550-BS-4	KINDER MORGAN ENERGY PARTNERS LP		06/15/2021	Not Provided		12,984	12,000	13,120	12,993	0	(160)	0	(160)	0	12,834	0	151	151	437	02/01/2024
581557-BJ-3	MCKESSON CORP		06/15/2021	Not Provided		13,592	12,000	13,951	13,859	0	(121)	0	(121)	0	13,739	0	(147)	(147)	396	02/16/2028
594918-CA-0	MICROSOFT CORP		02/22/2021	Not Provided		26,582	21,000	28,889	28,793	0	(38)	0	(38)	0	28,755	0	(2,173)	(2,173)	491	02/06/2047
609207-AT-2	MONDELEZ INTERNATIONAL INC		06/15/2021	Not Provided		14,677	14,000	15,261	15,217	0	(59)	0	(59)	0	15,158	0	(481)	(481)	261	04/13/2030
61746B-DQ-6	MORGAN STANLEY		06/15/2021	Not Provided		11,997	11,000	12,216	12,092	0	(150)	0	(150)	0	11,942	0	55	55	270	04/29/2024
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		06/15/2021	Not Provided		14,076	14,000	14,596	14,576	0	(27)	0	(27)	0	14,548	0	(472)	(472)	172	06/01/2030
65473P-AK-1	NISOURCE INC		06/15/2021	Not Provided		13,939	14,000	14,030	14,028	0	(3)	0	(3)	0	14,025	0	(86)	(86)	110	08/15/2025
67066G-AF-1	NVIDIA CORP		06/15/2021	Not Provided		14,010	13,000	14,521	14,459	0	(72)	0	(72)	0	14,387	0	(377)	(377)	263	04/01/2030
682680-AY-9	ONEOK INC		06/15/2021	Not Provided		13,818	13,000	12,969	12,974	0	1	0	1	0	12,975	0	843	843	351	09/01/2029
68389X-BC-8	ORACLE CORP		06/15/2021	Not Provided		13,913	13,000	14,248	14,150	0	(127)	0	(127)	0	14,023	0	(110)	(110)	226	05/15/2025
686330-AH-4	ORIX CORP	C	06/15/2021	Not Provided		12,356	12,000	12,487	12,388	0	(115)	0	(115)	0	12,273	0	83	83	318	07/18/2022
760759-AU-4	REPUBLIC SERVICES INC		06/15/2021	Not Provided		13,702	13,000	13,864	13,849	0	(109)	0	(109)	0	13,740	0	(38)	(38)	273	08/15/2024
78013X-ZU-5	ROYAL BANK OF CANADA	C	06/15/2021	Not Provided		11,650	11,000	11,746	11,667	0	(86)	0	(86)	0	11,581	0	69	69	258	07/16/2024
80282K-AW-6	SANTANDER HOLDINGS USA INC		06/15/2021	Not Provided		15,032	14,000	14,888	14,814	0	(110)	0	(110)	0	14,704	0	327	327	259	06/07/2024
822582-AD-4	SHELL INTERNATIONAL FINANCE BV	C	06/15/2021	Not Provided		13,272	9,000	13,806	13,711	0	(106)	0	(106)	0	13,606	0	(333)	(333)	290	12/15/2038
822582-BT-8	SHELL INTERNATIONAL FINANCE BV	C	09/20/2021	Not Provided		5,403	5,000	5,515	5,469	0	(63)	0	(63)	0	5,406	0	(3)	(3)	125	05/10/2026
855244-AQ-2	STARBUCKS CORP		06/15/2021	Not Provided		12,239	11,000	12,505	12,461	0	(148)	0	(148)	0	12,312	0	(73)	(73)	351	08/15/2025
855244-AW-9	STARBUCKS CORP		03/17/2021	Not Provided		9,869	10,000	10,411	10,402	0	(9)	0	(9)	0	10,394	0	(525)	(525)	116	03/12/2030
86787E-BC-0	TRUIST BANK		06/15/2021	Not Provided		15,024	14,000	15,261	15,132	0	(163)	0	(163)	0	14,969	0	56	56	319	04/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
883556-BN-1	THERMO FISHER SCIENTIFIC INC		01/15/2021	Call @ 100.00		13,000	13,000	13,774	13,658	0	(12)	0	(12)	0	13,646	0	(646)	(646)	853	04/15/2023
89236T-DP-7	TOYOTA MOTOR CREDIT CORP		06/15/2021	Not Provided		12,165	12,000	12,356	12,267	0	(119)	0	(119)	0	12,147	0	18	18	291	01/11/2022
913017-DB-2	RAYTHEON TECHNOLOGIES CORP		05/13/2021	Not Provided		2,132	2,000	2,161	2,153	0	(22)	0	(22)	0	2,131	0	1	1	54	08/16/2023
91324P-AR-3	UNITEDHEALTH GROUP INC		06/15/2021	Not Provided		12,616	9,000	13,097	13,000	0	(110)	0	(110)	0	12,890	0	(274)	(274)	394	03/15/2036
92343V-DY-7	VERIZON COMMUNICATIONS INC		09/20/2021	Not Provided		4,567	4,000	4,710	4,655	0	(76)	0	(76)	0	4,579	0	(12)	(12)	168	03/16/2027
92343V-EP-5	VERIZON COMMUNICATIONS INC		06/15/2021	Not Provided		12,343	12,000	12,238	12,222	0	(24)	0	(24)	0	12,198	0	145	145	93	05/15/2025
927804-FU-3	VIRGINIA ELECTRIC AND POWER CO		06/15/2021	Not Provided		12,011	11,000	12,330	12,229	0	(117)	0	(117)	0	12,112	0	(102)	(102)	320	01/15/2026
928563-AB-1	VMWARE INC		06/15/2021	Not Provided		12,336	12,000	12,559	12,444	0	(131)	0	(131)	0	12,313	0	23	23	291	08/21/2022
92857W-AQ-3	VODAFONE GROUP PLC	C	06/15/2021	Not Provided		15,000	11,000	15,500	15,408	0	(110)	0	(110)	0	15,298	0	(298)	(298)	545	02/27/2037
94974B-GH-7	WELLS FARGO & CO		06/15/2021	Not Provided		12,894	12,000	13,038	12,956	0	(105)	0	(105)	0	12,851	0	43	43	298	02/19/2025
95000U-2A-0	WELLS FARGO & CO		09/20/2021	Not Provided		4,415	4,000	4,431	4,399	0	(45)	0	(45)	0	4,354	0	62	62	119	05/22/2028
961214-EH-2	WESTPAC BANKING CORP	C	06/15/2021	Not Provided		13,724	13,000	13,888	13,823	0	(91)	0	(91)	0	13,733	0	(8)	(8)	253	02/19/2025
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						906,208	831,000	923,391	917,945	0	(6,913)	0	(6,913)	0	911,032	0	(8,143)	(8,143)	24,810	XXX
464288-64-6	ISHARES:1-5 IG CORP BD		06/14/2021	Not Provided	0.000	345,503	0	344,757	347,405	(2,648)	0	0	(2,648)	0	344,757	0	746	746	2,607	
46432F-85-9	ISHARES:CORE 1-5Y USD BD		06/14/2021	Not Provided	0.000	326,717	0	327,537	328,430	(894)	0	0	(894)	0	327,537	0	(820)	(820)	2,371	
8099999. Subtotal - Bonds - SVO Identified Funds						672,220	0	672,294	675,836	(3,542)	0	0	(3,542)	0	672,294	0	(74)	(74)	4,977	XXX
8399997. Total - Bonds - Part 4						14,709,180	12,961,643	15,314,601	15,139,146	(3,654)	(361,797)	0	(365,451)	0	14,809,255	0	(103,393)	(103,393)	596,533	XXX
8399998. Total - Bonds - Part 5						4,482,892	4,196,155	4,575,140		0	(50,856)	0	(50,856)	0	4,524,283	0	(45,319)	(45,319)	91,024	XXX
8399999. Total - Bonds						19,192,072	17,157,798	19,889,741	15,139,146	(3,654)	(412,653)	0	(416,307)	0	19,333,538	0	(148,712)	(148,712)	687,557	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
001055-10-2	AFLAC ORD		12/23/2021	Not Provided	3,679.000	211,836		134,270	163,605	(29,335)	0	0	(29,335)	0	134,270	0	77,566	77,566	4,856	
002824-10-0	ABBOTT LABORATORIES ORD		10/22/2021	Not Provided	629.000	79,277		59,979	68,869	(8,890)	0	0	(8,890)	0	59,979	0	19,298	19,298	1,132	
032654-10-5	ANALOG DEVICES ORD		12/23/2021	Not Provided	1,146.000	198,028		136,459	169,299	(32,839)	0	0	(32,839)	0	136,459	0	61,569	61,569	3,163	
037833-10-0	APPLE ORD		12/23/2021	Not Provided	1,455.000	255,831		147,056	193,064	(46,008)	0	0	(46,008)	0	147,056	0	108,775	108,775	1,259	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		12/23/2021	Not Provided	985.000	234,350		154,436	130,564	(21,546)	0	0	(21,546)	0	154,436	0	79,914	79,914	3,117	
09247X-10-1	BLACKROCK ORD		12/23/2021	Not Provided	121.000	110,567		68,225	87,306	(19,082)	0	0	(19,082)	0	68,225	0	42,342	42,342	1,999	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		12/23/2021	Not Provided	1,541.000	276,716		216,599	159,481	(23,176)	0	0	(23,176)	0	216,599	0	60,117	60,117	2,827	
17275R-10-2	CISCO SYSTEMS ORD		12/23/2021	Not Provided	3,311.000	204,586		141,244	148,167	(6,924)	0	0	(6,924)	0	141,244	0	63,342	63,342	4,867	
369550-10-8	GENERAL DYNAMICS ORD		12/23/2021	Not Provided	540.000	110,613		79,040	80,363	(1,323)	0	0	(1,323)	0	79,040	0	31,574	31,574	2,522	
437076-10-2	HOME DEPOT ORD		12/23/2021	Not Provided	198.000	78,861		51,560	52,593	(1,033)	0	0	(1,033)	0	51,560	0	27,301	27,301	1,307	
46625H-10-0	JPMORGAN CHASE ORD		12/23/2021	Not Provided	953.000	153,398		93,085	121,098	(28,012)	0	0	(28,012)	0	93,085	0	60,313	60,313	3,526	
548661-10-7	LOWE'S COMPANIES ORD		12/23/2021	Not Provided	686.000	171,664		99,564	110,110	(10,546)	0	0	(10,546)	0	99,564	0	72,100	72,100	1,921	
580135-10-1	MCDONALD'S ORD		10/22/2021	Not Provided	252.000	60,309		46,693	54,074	(7,381)	0	0	(7,381)	0	46,693	0	13,616	13,616	975	
594918-10-4	MICROSOFT ORD		12/23/2021	Not Provided	1,055.000	351,218		216,719	234,653	(17,934)	0	0	(17,934)	0	216,719	0	134,500	134,500	2,427	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		10/22/2021	Not Provided	1,013.000	61,246		53,521	59,230	(5,709)	0	0	(5,709)	0	53,521	0	7,725	7,725	1,084	
654106-10-3	NIKE CL B ORD		12/23/2021	Not Provided	934.000	155,277		99,792	132,133	(32,341)	0	0	(32,341)	0	99,792	0	55,485	55,485	1,055	
704326-10-7	PAYCHEX ORD		12/23/2021	Not Provided	1,793.000	240,261		136,654	167,072	(30,418)	0	0	(30,418)	0	136,654	0	103,607	103,607	4,662	
718546-10-4	PHILLIPS 66 ORD		12/23/2021	Not Provided	2,651.000	192,409		166,566	185,411	(18,845)	0	0	(18,845)	0	166,566	0	25,842	25,842	9,597	
74144T-10-8	T ROWE PRICE GROUP ORD		12/23/2021	Not Provided	472.000	91,006		60,543	71,456	(10,913)	0	0	(10,913)	0	60,543	0	30,463	30,463	3,455	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		12/23/2021	Not Provided	1,784.000	150,854		109,240	127,574	(18,334)	0	0	(18,334)	0	109,240	0	41,614	41,614	3,577	
855244-10-9	STARBUCKS ORD		12/23/2021	Not Provided	1,795.000	201,452		144,365	192,029	(47,664)	0	0	(47,664)	0	144,365	0	57,087	57,087	3,303	
863667-10-1	STRYKER ORD		12/23/2021	Not Provided	466.000	123,951		90,393	114,189	(23,795)	0	0	(23,795)	0	90,393	0	33,558	33,558	1,174	
882508-10-4	TEXAS INSTRUMENTS ORD		12/23/2021	Not Provided	888.000	166,055		118,072	145,747	(27,675)	0	0	(27,675)	0	118,072	0	47,983	47,983	3,738	
91324P-10-2	UNITEDHEALTH GRP ORD		12/23/2021	Not Provided	299.000	148,004		89,367	104,853	(15,486)	0	0	(15,486)	0	89,367	0	58,637	58,637	1,674	
931142-10-3	WALMART ORD		04/30/2021	Not Provided	187.000	26,103		22,679	26,956	(4,277)	0	0	(4,277)	0	22,679	0	3,424	3,424	204	
98419M-10-0	XYLEM ORD		12/23/2021	Not Provided	494.000	57,699		36,244	50,284	(14,040)	0	0	(14,040)	0	36,244	0	21,455	21,455	553	
G1151C-10-1	ACCENTURE CL A ORD	C	12/23/2021	Not Provided	558.000	224,482		122,142	145,755	(23,613)	0	0	(23,613)	0	122,142	0	102,340	102,340	2,014	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,336,052	XXX	2,894,506	3,295,936	(527,142)	0	0	(527,142)	0	2,894,506	0	1,441,546	1,441,546	71,990	XXX
H0023R-10-5	CHUBB ORD	C	12/23/2021	Not Provided	1,072.000	202,736		153,262	108,975	(18,290)	0	0	(18,290)	0	153,262	0	49,474	49,474	2,544	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						202,736	XXX	153,262	108,975	(18,290)	0	0	(18,290)	0	153,262	0	49,474	49,474	2,544	XXX
01882B-20-5	PIMCO:FISH SERIES C		09/22/2021	Not Provided	20,041.000	220,651		216,533	222,054	(5,521)	0	0	(5,521)	0	216,533	0	4,118	4,118	5,129	
01882B-30-4	PIMCO:FISH SERIES M		09/22/2021	Not Provided	20,666.000	221,333		221,476	220,713	763	0	0	763	0	221,476	0	(143)	(143)	5,029	
52470G-73-4	WESTERN AST SMSH SRS CR PLS CMP MF		09/20/2021	Not Provided	9,400.000	87,032		80,840	88,642	(7,802)	0	0	(7,802)	0	80,840	0	6,192	6,192	2,593	

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
52470G-74-2	WESTERN ASSET SMASH SRS C MF		09/20/2021	Not Provided	6,205.000	60,453		58,079	60,871	(2,792)	0	0	(2,792)	0	58,079	0	2,374	2,374	738	
52470G-75-9	WESTERN ASSET SMASH SRS M MF		11/17/2021	Not Provided	7,783.000	85,262		85,535	88,104	(2,568)	0	0	(2,568)	0	85,535	0	(273)	(273)	1,136	
9499999. Subtotal - Common Stocks - Mutual Funds						674,730	XXX	662,463	680,384	(17,920)	0	0	(17,920)	0	662,463	0	12,267	12,267	14,624	XXX
9799997. Total - Common Stocks - Part 4						5,213,518	XXX	3,710,232	4,085,295	(563,352)	0	0	(563,352)	0	3,710,232	0	1,503,287	1,503,287	89,158	XXX
9799998. Total - Common Stocks - Part 5						2,507,126	XXX	2,258,509		0	0	0	0	0	2,258,509	0	248,617	248,617	17,662	XXX
9799999. Total - Common Stocks						7,720,644	XXX	5,968,740	4,085,295	(563,352)	0	0	(563,352)	0	5,968,740	0	1,751,904	1,751,904	106,820	XXX
9899999. Total - Preferred and Common Stocks						7,720,644	XXX	5,968,740	4,085,295	(563,352)	0	0	(563,352)	0	5,968,740	0	1,751,904	1,751,904	106,820	XXX
9999999 - Totals						26,912,716	XXX	25,858,481	19,224,441	(567,006)	(412,653)	0	(979,658)	0	25,302,279	0	1,603,192	1,603,192	794,377	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
912810-FG-8	UNITED STATES TREASURY		04/23/2021	Not Provided	06/15/2021	Not Provided	2,000	2,583	2,586	2,573	0	(10)	0	(10)	0	0	13	13	35	20
912810-SA-7	UNITED STATES TREASURY		04/23/2021	Not Provided	06/15/2021	Not Provided	5,000	5,785	5,823	5,782	0	(3)	0	(3)	0	0	41	41	50	29
912810-SM-1	UNITED STATES TREASURY		02/24/2021	Not Provided	07/08/2021	Not Provided	2,026	2,127	2,396	2,126	0	(1)	0	(1)	0	0	270	270	2	0
912810-SP-4	UNITED STATES TREASURY		04/23/2021	Not Provided	06/15/2021	Not Provided	15,000	12,154	12,263	12,164	0	10	0	10	0	0	99	99	69	40
912810-SS-8	UNITED STATES TREASURY		04/23/2021	Not Provided	06/15/2021	Not Provided	33,000	29,002	28,774	29,018	0	16	0	16	0	0	(243)	(243)	315	217
912810-SU-3	UNITED STATES TREASURY		05/13/2021	Not Provided	06/15/2021	Not Provided	16,000	14,214	14,836	14,218	0	4	0	4	0	0	618	618	100	73
912828-5Z-9	UNITED STATES TREASURY		02/16/2021	NO BROKER	12/28/2021	Unknown	40,000	42,700	41,420	41,915	0	(785)	0	(785)	0	0	(494)	(494)	908	47
912828-J2-7	UNITED STATES TREASURY		08/30/2021	Redemption	12/28/2021	Unknown	278,000	295,914	286,198	292,111	0	(3,804)	0	(3,804)	0	0	(5,912)	(5,912)	4,760	35
912828-XX-3	UNITED STATES TREASURY		09/01/2021	Redemption	12/28/2021	Unknown	212,000	224,555	217,847	221,373	0	(3,182)	0	(3,182)	0	0	(3,526)	(3,526)	4,175	553
91282C-AT-8	UNITED STATES TREASURY		04/27/2021	Redemption	12/28/2021	Redemption	58,000	56,709	56,037	56,896	0	187	0	187	0	0	(858)	(858)	168	72
91282C-AW-1	UNITED STATES TREASURY		01/08/2021	NO BROKER	12/28/2021	Unknown	363,000	363,469	359,824	363,311	0	(158)	0	(158)	0	0	(3,487)	(3,487)	1,015	143
91282C-BG-5	UNITED STATES TREASURY		02/10/2021	Not Provided	06/15/2021	Not Provided	21,000	21,005	21,000	21,004	0	(1)	0	(1)	0	0	(4)	(4)	10	1
91282C-BH-3	UNITED STATES TREASURY		02/10/2021	Not Provided	06/15/2021	Not Provided	8,000	7,968	7,876	7,971	0	2	0	2	0	0	(95)	(95)	11	1
91282C-BL-4	UNITED STATES TREASURY		03/04/2021	Not Provided	09/20/2021	Not Provided	31,000	30,331	30,124	30,354	0	24	0	24	0	0	(230)	(230)	138	9
91282C-CX-7	UNITED STATES TREASURY		10/05/2021	Redemption	12/28/2021	Unknown	65,000	64,723	64,033	64,745	0	21	0	21	0	0	(712)	(712)	70	14
0599999. Subtotal - Bonds - U.S. Governments							1,149,026	1,173,239	1,151,037	1,165,558	0	(7,681)	0	(7,681)	0	0	(14,521)	(14,521)	11,826	1,254
677522-GV-0	OHIO ST		03/11/2021	NO BROKER	12/28/2021	Unknown	100,000	112,520	108,647	108,786	0	(3,734)	0	(3,734)	0	0	(139)	(139)	5,792	1,861
93974E-LN-4	WASHINGTON ST		07/19/2021	Not Provided	10/19/2021	Not Provided	50,000	67,754	64,902	67,314	0	(440)	0	(440)	0	0	(2,412)	(2,412)	1,639	1,014
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							150,000	180,274	173,549	176,100	0	(4,174)	0	(4,174)	0	0	(2,551)	(2,551)	7,431	2,875
004014-HF-6	ACADEMY TEX INDPT SCH DIST		08/05/2021	Redemption	12/28/2021	Unknown	25,000	30,529	29,965	30,158	0	(370)	0	(370)	0	0	(193)	(193)	424	0
375280-LD-4	GILBERT ARIZ		12/14/2021	Redemption	12/28/2021	Unknown	45,000	47,570	47,506	47,514	0	(56)	0	(56)	0	0	(8)	(8)	885	820
401784-K3-6	GUILFORD CNTY N C		02/08/2021	NO BROKER	12/28/2021	Unknown	50,000	55,484	54,032	54,294	0	(1,190)	0	(1,190)	0	0	(263)	(263)	1,988	663
414005-C4-8	HARRIS CNTY TEX		03/24/2021	NO BROKER	12/28/2021	Unknown	100,000	123,645	120,327	120,452	0	(3,193)	0	(3,193)	0	0	(125)	(125)	6,042	2,264
438687-QP-3	HONOLULU HAWAII CITY & CNTY		07/22/2021	NO BROKER	12/28/2021	Unknown	100,000	121,899	119,462	120,130	0	(1,769)	0	(1,769)	0	0	(668)	(668)	2,000	0
442331-6F-6	HOUSTON TEX		08/18/2021	Redemption	12/28/2021	Unknown	40,000	48,178	47,230	47,585	0	(592)	0	(592)	0	0	(356)	(356)	656	0
517845-LG-6	LAS VEGAS VY NEV WTR DIST		11/17/2021	Redemption	12/28/2021	Unknown	115,000	149,046	150,284	148,640	0	(406)	0	(406)	0	0	1,644	1,644	3,306	2,683
801889-RD-0	SANTA FE CNTY N MEX		04/07/2021	Redemption	12/28/2021	Unknown	185,000	217,018	212,881	212,948	0	(4,070)	0	(4,070)	0	0	(67)	(67)	4,954	0
806640-XN-3	SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH D		02/11/2021	NO BROKER	12/28/2021	Unknown	25,000	27,232	26,252	26,250	0	(982)	0	(982)	0	0	2	2	1,135	52
848644-5J-5	SPOKANE CNTY WASH		12/15/2021	Redemption	12/29/2021	Unknown	95,000	114,832	114,922	114,832	0	0	0	0	0	0	89	89	0	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							780,000	935,432	922,860	922,805	0	(12,628)	0	(12,628)	0	0	56	56	21,389	6,482
143287-GY-0	CARMEL IND LOC PUB IMPT BD BK		08/18/2021	Redemption	12/28/2021	Unknown	55,000	67,312	66,189	66,878	0	(434)	0	(434)	0	0	(689)	(689)	636	0
196632-Y9-8	COLORADO SPRINGS COLO UTILS REV		07/28/2021	NO BROKER	12/28/2021	Unknown	90,000	111,294	108,883	109,844	0	(1,450)	0	(1,450)	0	0	(961)	(961)	1,625	0
3132D5-5F-5	FH SB8046 - RMBS		03/26/2021	Not Provided	06/15/2021	Paydown	4,357	4,604	4,516	4,600	0	(4)	0	(4)	0	0	(84)	(84)	35	10
3132DV-6A-8	FH SD8065 - RMBS		02/05/2021	Not Provided	09/23/2021	Paydown	6,139	6,680	6,486	6,648	0	(32)	0	(32)	0	0	(162)	(162)	151	8
3132DV-6X-8	FH SD8086 - RMBS		01/08/2021	Not Provided	09/23/2021	Paydown	13,454	14,375	14,005	14,293	0	(82)	0	(82)	0	0	(289)	(289)	312	19
3132DW-AN-3	FH SD8113 - RMBS		03/08/2021	Not Provided	05/27/2021	Paydown	6,930	7,073	6,994	7,064	0	(9)	0	(9)	0	0	(70)	(70)	50	5
3132DW-BU-6	FH SD8151 - RMBS		05/14/2021	Not Provided	06/15/2021	Paydown	14,000	14,490	14,432	14,486	0	(4)	0	(4)	0	0	(54)	(54)	44	13
3137FG-ZT-5	FHMS K-079 A2 - CMBS		05/07/2021	Not Provided	06/15/2021	Not Provided	1,000	1,170	1,159	1,167	0	(2)	0	(2)	0	0	(9)	(9)	5	1
3137FH-PJ-6	FHMS K-080 A2 - CMBS		01/28/2021	Not Provided	06/15/2021	Not Provided	11,000	13,230	12,653	13,116	0	(114)	0	(114)	0	0	(463)	(463)	199	34
3140QB-JS-8	FN CA3872 - RMBS		08/09/2021	Not Provided	09/23/2021	Paydown	546	579	574	579	0	0	0	0	0	0	(6)	(6)	3	1
3140X6-UC-3	FN FM3278 - RMBS		06/07/2021	Not Provided	09/23/2021	Paydown	438	465	459	466	0	0	0	0	0	0	(7)	(7)	5	1
3140X7-WM-7	FN FM4251 - RMBS		02/05/2021	Not Provided	09/23/2021	Paydown	13,147	14,006	13,562	13,981	0	(25)	0	(25)	0	0	(419)	(419)	234	13
3140X9-V9-3	FN FM6039 - RMBS		03/05/2021	Not Provided	09/23/2021	Paydown	12,193	12,997	12,661	12,976	0	(21)	0	(21)	0	0	(315)	(315)	204	12
31418C-4B-7	FN MA3517 - RMBS		02/05/2021	Not Provided	09/23/2021	Paydown	323	344	335	344	0	0	0	0	0	0	(10)	(10)	6	0
31418D-ET-5	FN MA3745 - RMBS		04/23/2021	Not Provided	06/15/2021	Paydown	2,231	2,365	2,321	2,366	0	1	0	1	0	0	(45)	(45)	15	5
31418D-JR-4	FN MA3871 - RMBS		04/14/2021	Not Provided	09/23/2021	Paydown	1,378	1,442	1,424	1,441	0	(1)	0	(1)	0	0	(17)	(17)	18	2
31418D-KT-8	FN MA3905 - RMBS		03/05/2021	Not Provided	09/23/2021	Paydown	1,047	1,097	1,079	1,095	0	(2)	0	(2)	0	0	(16)	(16)	15	1
31418D-L3-4	FN MA3945 - RMBS		03/08/2021	Not Provided	05/11/2021	Paydown	4,299	4,703	4,584	4,695	0	(8)	0	(8)	0	0	(110)	(110)	43	5
31418D-NH-1	FN MA3991 - RMBS		03/05/2021	Not Provided	09/23/2021	Paydown	595	623	612	622	0	(1)	0	(1)	0	0	(10)	(10)	8	1
31418D-RE-4	FN MA4084 - RMBS		01/08/2021	Not Provided	09/23/2021	Paydown	7,409	7,916	7,721	7,871	0	(46)	0	(46)	0	0	(150)	(150)	179	11
31418D-U6-7	FN MA4204 - RMBS		03/08/2021	Not Provided	06/10/2021	Paydown	1,962	2,010	1,996	2,009	0	(2)	0	(2)	0	0	(12)	(12)	11	1
31418D-VC-3	FN MA4210 - RMBS		03/08/2021	Not Provided	10/14/2021	Paydown	28,718	30,201	29,396	29,990	0	(211)	0	(211)	0	0	(594)	(594)	532	26
31418D-YZ-9	FN MA4327 - RMBS		04/15/2021	Not Provided	06/15/2021	Paydown	2,000	2,115	2,075	2,112	0	(3)	0	(3)	0	0	(37)	(37)	12	3
31418D-ZV-7	FN MA4355 - RMBS		06/09/2021	Not Provided	06/15/2021	Not Provided	13,962	14,160	14,045	14,159	0	0	0	0	0	0	(114)	(114)	12	7

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
45505M-JT-4	INDIANA ST FIN AUTH WASTEWATER UTIL REV		07/14/2021	Not Provided	10/05/2021	Not Provided	50,000	67,859	65,736	67,489	0	(370)	0	(370)	0	0	(1,754)	(1,754)	632	69
3199999. Subtotal - Bonds - U.S. Special Revenues							342,129	403,111	393,897	400,291	0	(2,820)	0	(2,820)	0	0	(6,395)	(6,395)	4,985	246
00206R-HJ-4	AT&T INC		03/31/2021	Not Provided	06/15/2021	Not Provided	14,000	16,353	16,136	16,250	0	(103)	0	(103)	0	0	(114)	(114)	440	218
00440E-AP-2	CHUBB INA HOLDINGS INC		04/22/2021	Redemption	12/28/2021	Unknown	46,000	48,007	47,123	47,290	0	(717)	0	(717)	0	0	(167)	(167)	983	148
010392-FK-9	ALABAMA POWER CO		09/14/2021	Redemption	12/28/2021	Unknown	68,000	73,517	71,262	71,938	0	(1,579)	0	(1,579)	0	0	(676)	(676)	2,577	697
020002-AZ-4	ALLSTATE CORP		03/10/2021	NO BROKER	12/28/2021	Unknown	61,000	64,611	63,027	63,346	0	(1,265)	0	(1,265)	0	0	(319)	(319)	1,991	464
023135-BF-2	AMAZON.COM INC		04/23/2021	Not Provided	06/15/2021	Not Provided	2,000	2,331	2,339	2,329	0	(2)	0	(2)	0	0	11	11	25	14
025816-CA-5	AMERICAN EXPRESS CO		02/18/2021	NO BROKER	12/28/2021	Unknown	42,000	48,471	46,101	47,300	0	(1,171)	0	(1,171)	0	0	(1,199)	(1,199)	2,019	519
037833-AZ-3	APPLE INC		04/23/2021	Not Provided	06/15/2021	Not Provided	3,000	3,196	3,196	3,189	0	(7)	0	(7)	0	0	6	6	27	16
06051G-FZ-7	BANK OF AMERICA CORP		03/17/2021	NO BROKER	10/21/2021	Call @ 100.00	50,000	50,617	50,000	50,000	0	(617)	0	(617)	0	0	0	0	1,252	515
06051G-JS-9	BANK OF AMERICA CORP		09/27/2021	Redemption	12/28/2021	Unknown	57,000	57,384	56,729	57,365	0	(19)	0	(19)	0	0	(636)	(636)	428	184
06406H-CV-9	BANK OF NEW YORK MELLON CORP		03/02/2021	NO BROKER	12/28/2021	Unknown	54,000	58,918	56,795	57,636	0	(1,282)	0	(1,282)	0	0	(841)	(841)	2,055	556
14040H-BT-1	CAPITAL ONE FINANCIAL CORP		04/23/2021	Not Provided	06/15/2021	Not Provided	4,000	4,331	4,323	4,318	0	(13)	0	(13)	0	0	5	5	83	65
14041N-FW-6	COMET 2021-1 A - ABS		08/25/2021	Redemption	12/28/2021	Unknown	108,000	108,089	106,376	108,078	0	(10)	0	(10)	0	0	(1,702)	(1,702)	257	58
191216-CL-2	COCA-COLA CO		02/24/2021	NO BROKER	10/05/2021	Redemption	62,000	64,920	64,291	64,418	0	(503)	0	(503)	0	0	(127)	(127)	1,175	512
191216-CU-2	COCA-COLA CO		04/23/2021	Not Provided	06/15/2021	Not Provided	2,000	2,011	2,027	2,010	0	0	0	0	0	0	16	16	16	12
209111-FE-8	CONSOLIDATED EDISON COMPANY OF NEW YORK		09/15/2021	Redemption	12/28/2021	Unknown	68,000	74,233	71,232	72,814	0	(1,420)	0	(1,420)	0	0	(1,582)	(1,582)	2,379	588
25468P-CW-4	TWDC ENTERPRISES 18 CORP		10/08/2021	Redemption	12/28/2021	Unknown	64,000	65,746	65,012	65,176	0	(570)	0	(570)	0	0	(165)	(165)	865	187
30231G-BB-7	EXXON MOBIL CORP		07/27/2021	Redemption	12/28/2021	Unknown	71,000	72,299	71,695	71,789	0	(510)	0	(510)	0	0	(94)	(94)	1,170	611
341081-FK-8	FLORIDA POWER & LIGHT CO		02/17/2021	NO BROKER	12/28/2021	Unknown	59,000	63,702	61,507	62,259	0	(1,444)	0	(1,444)	0	0	(752)	(752)	2,061	415
36962G-3P-7	GENERAL ELECTRIC CO		10/15/2021	Not Provided	12/01/2021	Call @ 100.00	1,000	1,356	1,415	1,355	0	(2)	0	(2)	0	0	(355)	(355)	437	16
46647P-AH-9	JPMORGAN CHASE & CO		04/23/2021	Not Provided	06/15/2021	Not Provided	4,000	4,262	4,261	4,250	0	(13)	0	(13)	0	0	11	11	38	20
478160-BY-9	JOHNSON & JOHNSON		10/04/2021	Redemption	12/28/2021	Unknown	53,000	56,352	55,379	56,171	0	(182)	0	(182)	0	0	(791)	(791)	422	126
494368-BQ-5	KIMBERLY-CLARK CORP		12/09/2021	Redemption	12/28/2021	Unknown	55,000	57,434	57,518	57,403	0	(31)	0	(31)	0	0	115	115	474	413
59156R-BB-3	METLIFE INC		03/23/2021	NO BROKER	11/16/2021	Redemption	54,000	59,051	57,445	57,721	0	(1,330)	0	(1,330)	0	0	(277)	(277)	1,592	66
59156R-BH-0	METLIFE INC		11/16/2021	Redemption	12/28/2021	Unknown	51,000	54,184	53,820	54,039	0	(145)	0	(145)	0	0	(219)	(219)	398	194
637432-NM-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		03/08/2021	NO BROKER	12/28/2021	Unknown	63,000	64,251	63,311	63,289	0	(962)	0	(962)	0	0	22	22	1,777	567
713448-CM-8	PEPSICO INC		05/25/2021	Redemption	12/28/2021	Unknown	69,000	74,563	72,713	73,267	0	(1,296)	0	(1,296)	0	0	(555)	(555)	2,049	593
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC		02/22/2021	NO BROKER	08/30/2021	Call @ 100.00	44,000	48,359	47,512	47,662	0	(697)	0	(697)	0	0	(3,662)	(3,662)	4,731	424
74432Q-CH-6	PRUDENTIAL FINANCIAL INC		10/18/2021	Redemption	12/28/2021	Unknown	48,000	48,485	48,013	48,464	0	(21)	0	(21)	0	0	(451)	(451)	216	80
744448-CH-2	PUBLIC SERVICE COMPANY OF COLORADO		07/22/2021	Redemption	12/28/2021	Unknown	71,000	72,754	71,914	72,101	0	(653)	0	(653)	0	0	(187)	(187)	1,395	646
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO		02/17/2021	NO BROKER	12/28/2021	Unknown	66,000	70,716	67,934	69,969	0	(747)	0	(747)	0	0	(2,035)	(2,035)	1,910	635
78013X-ZU-5	ROYAL BANK OF CANADA	C	04/23/2021	Not Provided	06/15/2021	Not Provided	3,000	3,180	3,177	3,173	0	(8)	0	(8)	0	0	5	5	32	21
828807-CV-7	SIMON PROPERTY GROUP LP		03/05/2021	Not Provided	06/15/2021	Not Provided	13,000	14,171	14,252	14,097	0	(73)	0	(73)	0	0	154	154	134	10
855244-AQ-2	STARBUCKS CORP		04/23/2021	Not Provided	06/15/2021	Not Provided	2,000	2,225	2,225	2,217	0	(7)	0	(7)	0	0	8	8	26	15
857477-AN-3	STATE STREET CORP		03/02/2021	NO BROKER	12/28/2021	Unknown	52,000	57,342	55,126	56,199	0	(1,143)	0	(1,143)	0	0	(1,073)	(1,073)	1,773	372
867914-AH-6	TRUIST FINANCIAL CORP		10/07/2021	Redemption	12/28/2021	Unknown	51,000	60,613	59,008	60,165	0	(448)	0	(448)	0	0	(1,158)	(1,158)	1,131	485
87612E-BL-9	TARGET CORP		02/11/2021	NO BROKER	12/28/2021	Unknown	66,000	70,273	67,982	69,374	0	(899)	0	(899)	0	0	(1,392)	(1,392)	1,786	499
911312-BL-9	UNITED PARCEL SERVICE INC		02/17/2021	NO BROKER	12/28/2021	Unknown	60,000	65,051	62,578	63,845	0	(1,206)	0	(1,206)	0	0	(1,267)	(1,267)	1,881	439
91159J-AA-4	US BANCORP		03/08/2021	NO BROKER	12/28/2021	Unknown	62,000	64,081	62,721	62,768	0	(1,314)	0	(1,314)	0	0	(47)	(47)	1,743	279
913017-DB-2	RAYTHEON TECHNOLOGIES CORP		04/06/2021	NO BROKER	12/28/2021	Unknown	52,000	55,638	54,074	54,491	0	(1,148)	0	(1,148)	0	0	(417)	(417)	1,645	274
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,775,000	1,883,083	1,841,548	1,859,529	0	(23,554)	0	(23,554)	0	0	(21,907)	(21,907)	45,394	11,955
8399998. Total - Bonds							4,196,155	4,575,140	4,482,892	4,524,283	0	(50,856)	0	(50,856)	0	0	(45,319)	(45,319)	91,024	22,811
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
001055-10-2	AFLAC ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	1,778.000	91,103	102,377	91,103	0	0	0	0	0	0	11,273	11,273	1,061	0
032654-10-5	ANALOG DEVICES ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	561.000	92,357	96,940	92,357	0	0	0	0	0	0	4,583	4,583	782	0
037833-10-0	APPLE ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	679.000	94,280	119,388	94,280	0	0	0	0	0	0	25,108	25,108	273	0
09247X-10-1	BLACKROCK ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	41.000	33,635	37,465	33,635	0	0	0	0	0	0	3,829	3,829	330	0
17275R-10-2	CISCO SYSTEMS ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	1,722.000	89,603	106,402	89,603	0	0	0	0	0	0	16,798	16,798	1,049	0
278865-10-0	ECOLAB ORD		09/20/2021	Not Provided	10/18/2021	Not Provided	195.000	41,806	42,662	41,806	0	0	0	0	0	0	855	855	75	0
369550-10-8	GENERAL DYNAMICS ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	326.000	60,324	66,778	60,324	0	0	0	0	0	0	6,453	6,453	604	0
437076-10-2	HOME DEPOT ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	148.000	46,378	58,947	46,378	0	0	0	0	0	0	12,568	12,568	515	0
46625H-10-0	JPMORGAN CHASE ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	382.000	57,630	60,207	57,630	0	0	0	0	0	0	2,577	2,577	533	0
548661-10-7	LOWE'S COMPANIES ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	355.000	68,560	88,835	68,560	0	0	0	0	0	0	20,275	20,275	436	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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
594918-10-4	MICROSOFT ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	353.000	95,251	117,517	95,251	0	0	0	0	0	0	22,265	22,265	385	0
654106-10-3	NIKE CL B ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	455.000	68,861	75,643	68,861	0	0	0	0	0	0	6,783	6,783	274	0
68629Y-10-3	ORION OFFICE REIT ORD		11/15/2021	Unknown	12/07/2021	Not Provided	34.400	733	627	733	0	0	0	0	0	0	(105)	(105)	0	0
704326-10-7	PAYCHEX ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	737.000	75,595	98,758	75,595	0	0	0	0	0	0	23,162	23,162	929	0
718546-10-4	PHILLIPS 66 ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	1,610.000	112,008	116,853	112,008	0	0	0	0	0	0	4,846	4,846	2,424	0
74144T-10-8	T ROWE PRICE GROUP ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	184.000	35,438	35,477	35,438	0	0	0	0	0	0	39	39	560	0
74340W-10-3	PROLOGIS REIT		09/20/2021	Not Provided	12/23/2021	Not Provided	1,666.000	214,343	270,757	214,343	0	0	0	0	0	0	56,414	56,414	2,006	0
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	935.000	75,354	79,063	75,354	0	0	0	0	0	0	3,710	3,710	989	0
855244-10-9	STARBUCKS ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	718.000	78,127	80,581	78,127	0	0	0	0	0	0	2,454	2,454	595	0
863667-10-1	STRYKER ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	157.000	40,344	41,760	40,344	0	0	0	0	0	0	1,416	1,416	176	0
882508-10-4	TEXAS INSTRUMENTS ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	460.000	85,956	86,020	85,956	0	0	0	0	0	0	64	64	898	0
91324P-10-2	UNITEDHEALTH GRP ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	106.000	40,088	52,470	40,088	0	0	0	0	0	0	12,382	12,382	371	0
98419M-10-0	XYLEM ORD		09/20/2021	Not Provided	12/23/2021	Not Provided	336.000	41,050	39,245	41,050	0	0	0	0	0	0	(1,806)	(1,806)	157	0
G1151C-10-1	ACCENTURE CL A ORD	C	09/20/2021	Not Provided	12/23/2021	Not Provided	277.000	84,023	111,437	84,023	0	0	0	0	0	0	27,414	27,414	430	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,722,848	1,986,205	1,722,848	0	0	0	0	0	0	263,357	263,357	15,853	0
46434G-10-3	ISHARES:CORE MSCI EMMKTS		06/21/2021	Not Provided	10/18/2021	Not Provided	8,179.000	535,661	520,921	535,661	0	0	0	0	0	0	(14,740)	(14,740)	1,810	0
9499999. Subtotal - Common Stocks - Mutual Funds								535,661	520,921	535,661	0	0	0	0	0	0	(14,740)	(14,740)	1,810	0
9799998. Total - Common Stocks								2,258,509	2,507,126	2,258,509	0	0	0	0	0	0	248,617	248,617	17,662	0
9899999. Total - Preferred and Common Stocks								2,258,509	2,507,126	2,258,509	0	0	0	0	0	0	248,617	248,617	17,662	0
9999999 - Totals								6,833,649	6,990,018	6,782,792	0	(50,856)	0	(50,856)	0	0	203,299	203,299	108,686	22,811

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
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
SIOUX FALLS S D SALES TAX REV	SD		11/26/2021	Not Provided	11/15/2022	20,593	0	(60)	0	0	20,000	20,653	102	0	4.000	0.578	MN	0	33
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						20,593	0	(60)	0	0	20,000	20,653	102	0	XXX	XXX	XXX	0	33
3199999. Total - U.S. Special Revenues Bonds						20,593	0	(60)	0	0	20,000	20,653	102	0	XXX	XXX	XXX	0	33
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						20,593	0	(60)	0	0	20,000	20,653	102	0	XXX	XXX	XXX	0	33
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						20,593	0	(60)	0	0	20,000	20,653	102	0	XXX	XXX	XXX	0	33
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						20,593	0	(60)	0	0	XXX	20,653	102	0	XXX	XXX	XXX	0	33

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 20,593	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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Wells Fargo Checking	Greenville, SC			0	0	261,007	XXX
Wells Fargo Business Market Savings	Greenville, SC			0	0	700,016	XXX
Wells Fargo Advisors	Greenville, SC			0	0	8,817	XXX
JP Morgan Checking	Columbus, OH			0	0	42,689	XXX
Mi-Bank Checking	Bloomfield, MI			0	0	2,100,000	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	3,112,529	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	3,112,529	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	3,112,529	XXX

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

1. January	1,925,597	4. April	2,189,942	7. July	2,775,102	10. October	3,558,321
2. February	2,167,550	5. May	2,441,835	8. August	2,729,617	11. November	1,351,678
3. March	2,085,412	6. June	2,357,680	9. September	2,604,295	12. December	1,008,631

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
949921-29-0	WELLSFARGO:100%TR MM SW		12/31/2021	0.000		6,268,841	0	10
949921-29-0	WELLSFARGO:100%TR MM SW	SD	12/31/2021	0.000		104,016	0	2
0BCD00-48-8	Bank Deposit Program		12/28/2021	0.000		123,129	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						6,495,986	0	12
9999999 - Total Cash Equivalents						6,495,986	0	12

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	State Deposit	0	0	150,957	148,377
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	0	0	150,957	148,377
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