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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

Westfield National Insurance Company

NAIC Group Code 0228 (Current) 0228 (Prior) NAIC Company Code 24120 Employer's ID Number 34-1022544

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

Country of Domicile United States of America

Incorporated/Organized 04/11/1968 Commenced Business 04/11/1968

Statutory Home Office One Park Circle (Street and Number), Westfield Center, OH, US 44251-5001 (City or Town, State, Country and Zip Code)

Main Administrative Office One Park Circle (Street and Number)

Westfield Center, OH, US 44251-5001 (City or Town, State, Country and Zip Code), 330-887-0101 (Area Code) (Telephone Number)

Mail Address P. O. Box 5001 (Street and Number or P.O. Box), Westfield Center, OH, US 44251-5001 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Park Circle (Street and Number)

Westfield Center, OH, US 44251-5001 (City or Town, State, Country and Zip Code), 330-887-0101 (Area Code) (Telephone Number)

Internet Website Address www.westfieldgrp.com

Statutory Statement Contact Jeffrey Scott Gillentine (Name), 330-887-0101 (Area Code) (Telephone Number)

FinancialReporting@westfieldgrp.com (E-mail Address), 330-887-4415 (FAX Number)

OFFICERS

President, CEO, and Board Chair	Edward James Largent III	Chief Legal Officer and Secretary	Frank Anthony Carrino
Chief Financial Officer and Treasurer	Joseph Christian Kohmann		

OTHER

Robert William Bowers, Natl Clms and Cust Ser Ldr	Jeffrey Scott Gillentine, Controller	Robyn Renee Hahn #, President, Commercial Lines
John Andrew Kuhn #, President, Westfield Specialty	Terry Lee McClaskey Jr, National Personal Lines Leader	James Robert Merz, Chief Actuarial and Analytic Officer
Kristine Lynn Neate, Chief of Staff	Jennifer Constantine Palmieri, Chief People Officer	Tracey Lynn Petkovic, Chief Information Officer
Michael Joseph Prandi #, Chief Operations Officer	Stuart Wayne Rosenberg, Chief Innov and Strategy Offr	Peter Robert Schwanke, Chief Risk Officer
Gary William Stumper, National Surety Leader	Craig David Welsh, Chief Distribution Officer	George Krieg Wiswesser, Chief Investment Officer

DIRECTORS OR TRUSTEES

Barbara Marie Bufkin #	Cheryl Lila Carlisle	David Preston Hollander
Michael Tufts Jeans #	John Patrick Lanigan Jr	Edward James Largent III
Craig David Pfeiffer	Billie Kay Rawot	John Lewis Watson

State of Ohio

County of Medina 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.

Edward James Largent III	Joseph Christian Kohmann	Frank Anthony Carrino
President, CEO, and Board Chair	Chief Financial Officer and Treasurer	Chief Legal Officer and Secretary

Subscribed and sworn to before me this 15th day of February, 2022

a. Is this an original filing? Yes [X] No [ ]

b. If no,

1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	61,048,822	8.601	61,048,822	0	61,048,822	8.601
1.02 All other governments	42,055,787	5.925	42,055,787	0	42,055,787	5.925
1.03 U.S. states, territories and possessions, etc. guaranteed	24,378,131	3.435	24,378,131	0	24,378,131	3.435
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	32,786,216	4.619	32,786,216	0	32,786,216	4.619
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	123,517,549	17.402	123,517,549	0	123,517,549	17.402
1.06 Industrial and miscellaneous	244,364,669	34.428	244,364,669	0	244,364,669	34.428
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	528,151,174	74.411	528,151,174	0	528,151,174	74.411
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	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)	174,701,315	24.613	174,701,315	0	174,701,315	24.613
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	174,701,315	24.613	174,701,315	0	174,701,315	24.613
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	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	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	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)	0	0.000	0	0	0	0.000
6.02 Cash equivalents (Schedule E, Part 2)	6,224,569	0.877	6,224,569	0	6,224,569	0.877
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	6,224,569	0.877	6,224,569	0	6,224,569	0.877
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	702,720	0.099	702,720	0	702,720	0.099
10. Receivables for securities	0	0.000	0	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	0.000
13. Total invested assets	709,779,778	100.000	709,779,778	0	709,779,778	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		626,880
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	75,840	
	5.2 Totals, Part 3, Column 9	0	75,840
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		702,720
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		702,720

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		652,731,699
2.	Cost of bonds and stocks acquired, Part 3, Column 7		102,223,148
3.	Accrual of discount		222,370
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	27,236,982	
	4.4. Part 4, Column 11	(9,900,592)	17,336,390
5.	Total gain (loss) on disposals, Part 4, Column 19		11,863,052
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		76,906,217
7.	Deduct amortization of premium		4,617,953
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		702,852,489
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		702,852,489

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	61,048,822	66,072,316	66,673,873	57,860,866
Governments	2. Canada	14,341,203	16,060,302	16,620,254	13,175,000
(Including all obligations guaranteed by governments)	3. Other Countries	27,714,584	30,282,670	31,671,386	26,500,000
	4. Totals	103,104,609	112,415,288	114,965,513	97,535,866
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	24,378,131	25,888,589	25,900,129	22,852,500
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	32,786,216	34,175,201	35,894,977	31,970,000
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	123,517,549	131,215,858	128,663,591	119,002,187
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	230,325,659	239,295,857	237,239,527	216,042,000
	9. Canada	0	0	0	0
	10. Other Countries	14,039,010	15,059,984	15,478,164	13,450,000
	11. Totals	244,364,669	254,355,841	252,717,691	229,492,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	528,151,174	558,050,777	558,141,901	500,852,553
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	160,897,980	160,897,980	66,750,706	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	13,803,335	13,803,335	7,338,603	
	23. Totals	174,701,315	174,701,315	74,089,309	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	174,701,315	174,701,315	74,089,309	
	26. Total Stocks	174,701,315	174,701,315	74,089,309	
	27. Total Bonds and Stocks	702,852,489	732,752,092	632,231,210	

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	1,613,831	26,481,714	28,288,112	210,945	4,454,220	XXX	61,048,822	11.6	67,038,201	13.8	61,048,822	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,613,831	26,481,714	28,288,112	210,945	4,454,220	XXX	61,048,822	11.6	67,038,201	13.8	61,048,822	0
2. All Other Governments												
2.1 NAIC 1	0	33,316,462	8,739,325	0	0	XXX	42,055,787	8.0	42,712,204	8.8	42,055,787	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	33,316,462	8,739,325	0	0	XXX	42,055,787	8.0	42,712,204	8.8	42,055,787	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	9,301,967	15,076,164	0	0	XXX	24,378,131	4.6	30,729,412	6.3	24,378,131	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	9,301,967	15,076,164	0	0	XXX	24,378,131	4.6	30,729,412	6.3	24,378,131	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	3,228,052	7,305,117	7,478,047	14,775,000	0	XXX	32,786,216	6.2	28,478,651	5.9	32,786,216	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	3,228,052	7,305,117	7,478,047	14,775,000	0	XXX	32,786,216	6.2	28,478,651	5.9	32,786,216	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,847,812	40,982,056	40,063,971	25,586,348	12,037,362	XXX	123,517,549	23.4	110,976,262	22.9	123,517,549	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	4,847,812	40,982,056	40,063,971	25,586,348	12,037,362	XXX	123,517,549	23.4	110,976,262	22.9	123,517,549	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	3,509,426	63,579,389	78,320,683	2,414,370	29,318,518	XXX	177,142,386	33.5	154,016,771	31.8	174,084,055	3,058,331
6.2 NAIC 2	3,003,824	16,563,331	12,188,959	8,048,500	27,417,669	XXX	67,222,283	12.7	51,015,739	10.5	67,222,283	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	6,513,250	80,142,720	90,509,642	10,462,870	56,736,187	XXX	244,364,669	46.3	205,032,510	42.3	241,306,338	3,058,331
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	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	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	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) 13,199,121	180,966,705	177,966,302	42,986,663	45,810,100	0	460,928,891	87.3	XXX	XXX	457,870,560	3,058,331
11.2 NAIC 2	(d) 3,003,824	16,563,331	12,188,959	8,048,500	27,417,669	0	67,222,283	12.7	XXX	XXX	67,222,283	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	16,202,945	197,530,036	190,155,261	51,035,163	73,227,769	0	(b) 528,151,174	100.0	XXX	XXX	525,092,843	3,058,331
11.8 Line 11.7 as a % of Col. 7	3.1	37.4	36.0	9.7	13.9	0.0	100.0	XXX	XXX	XXX	99.4	0.6
12. Total Bonds Prior Year												
12.1 NAIC 1	51,647,331	138,563,648	193,500,095	18,533,544	31,706,883	0	XXX	XXX	433,951,501	89.5	433,951,501	0
12.2 NAIC 2	0	12,985,503	9,622,491	2,871,112	25,536,633	0	XXX	XXX	51,015,739	10.5	51,015,739	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	51,647,331	151,549,151	203,122,586	21,404,656	57,243,516	0	XXX	XXX	(b) 484,967,240	100.0	484,967,240	0
12.8 Line 12.7 as a % of Col. 9	10.6	31.2	41.9	4.4	11.8	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	13,199,121	180,966,705	174,907,971	42,986,663	45,810,100	0	457,870,560	86.7	433,951,501	89.5	457,870,560	XXX
13.2 NAIC 2	3,003,824	16,563,331	12,188,959	8,048,500	27,417,669	0	67,222,283	12.7	51,015,739	10.5	67,222,283	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	16,202,945	197,530,036	187,096,930	51,035,163	73,227,769	0	525,092,843	99.4	484,967,240	100.0	525,092,843	XXX
13.8 Line 13.7 as a % of Col. 7	3.1	37.6	35.6	9.7	13.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.1	37.4	35.4	9.7	13.9	0.0	99.4	XXX	XXX	XXX	99.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	0	0	3,058,331	0	0	0	3,058,331	0.6	0	0.0	XXX	3,058,331
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	3,058,331	0	0	0	3,058,331	0.6	0	0.0	XXX	3,058,331
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	100.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.6	0.0	0.0	0.0	0.6	XXX	XXX	XXX	XXX	0.6

(a) Includes $ 3,058,331 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 0 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 $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	1,018,443	25,111,623	27,699,169	0	4,454,220	XXX	58,283,455	11.0	61,232,368	12.6	58,283,455	0
1.02 Residential Mortgage-Backed Securities	595,388	1,370,091	588,943	210,945	0	XXX	2,765,367	0.5	5,805,833	1.2	2,765,367	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,613,831	26,481,714	28,288,112	210,945	4,454,220	XXX	61,048,822	11.6	67,038,201	13.8	61,048,822	0
2. All Other Governments												
2.01 Issuer Obligations	0	33,316,462	8,739,325	0	0	XXX	42,055,787	8.0	42,712,204	8.8	42,055,787	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	33,316,462	8,739,325	0	0	XXX	42,055,787	8.0	42,712,204	8.8	42,055,787	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	9,301,967	15,076,164	0	0	XXX	24,378,131	4.6	30,729,412	6.3	24,378,131	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	9,301,967	15,076,164	0	0	XXX	24,378,131	4.6	30,729,412	6.3	24,378,131	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	3,228,052	7,305,117	7,478,047	14,775,000	0	XXX	32,786,216	6.2	28,478,651	5.9	32,786,216	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	3,228,052	7,305,117	7,478,047	14,775,000	0	XXX	32,786,216	6.2	28,478,651	5.9	32,786,216	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	26,024,389	34,546,035	23,843,156	11,993,853	XXX	96,407,433	18.3	75,746,650	15.6	96,407,433	0
5.02 Residential Mortgage-Backed Securities	4,847,812	14,957,667	5,517,936	1,743,192	43,509	XXX	27,110,116	5.1	35,229,612	7.3	27,110,116	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	4,847,812	40,982,056	40,063,971	25,586,348	12,037,362	XXX	123,517,549	23.4	110,976,262	22.9	123,517,549	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	6,513,250	80,142,720	90,509,642	10,462,870	56,736,187	XXX	244,364,669	46.3	205,032,510	42.3	241,306,338	3,058,331
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.05 Totals	6,513,250	80,142,720	90,509,642	10,462,870	56,736,187	XXX	244,364,669	46.3	205,032,510	42.3	241,306,338	3,058,331
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	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	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	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	10,759,745	181,202,278	184,048,382	49,081,026	73,184,260	XXX	498,275,691	94.3	XXX	XXX	495,217,360	3,058,331
11.02 Residential Mortgage-Backed Securities	5,443,200	16,327,758	6,106,879	1,954,137	43,509	XXX	29,875,483	5.7	XXX	XXX	29,875,483	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	0	0	0.0	XXX	XXX	0	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	16,202,945	197,530,036	190,155,261	51,035,163	73,227,769	0	528,151,174	100.0	XXX	XXX	525,092,843	3,058,331
11.09 Line 11.08 as a % of Col. 7	3.1	37.4	36.0	9.7	13.9	0.0	100.0	XXX	XXX	XXX	99.4	0.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	38,706,071	129,281,268	198,425,762	20,278,889	57,239,805	XXX	XXX	XXX	443,931,795	91.5	443,931,795	0
12.02 Residential Mortgage-Backed Securities	12,941,260	22,267,883	4,696,824	1,125,767	3,711	XXX	XXX	XXX	41,035,445	8.5	41,035,445	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	0	XXX	XXX	0	0.0	0	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	51,647,331	151,549,151	203,122,586	21,404,656	57,243,516	0	XXX	XXX	484,967,240	100.0	484,967,240	0
12.09 Line 12.08 as a % of Col. 9	10.6	31.2	41.9	4.4	11.8	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	10,759,745	181,202,278	180,990,051	49,081,026	73,184,260	XXX	495,217,360	93.8	443,931,795	91.5	495,217,360	XXX
13.02 Residential Mortgage-Backed Securities	5,443,200	16,327,758	6,106,879	1,954,137	43,509	XXX	29,875,483	5.7	41,035,445	8.5	29,875,483	XXX
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	16,202,945	197,530,036	187,096,930	51,035,163	73,227,769	0	525,092,843	99.4	484,967,240	100.0	525,092,843	XXX
13.09 Line 13.08 as a % of Col. 7	3.1	37.6	35.6	9.7	13.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.1	37.4	35.4	9.7	13.9	0.0	99.4	XXX	XXX	XXX	99.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	0	3,058,331	0	0	XXX	3,058,331	0.6	0	0.0	XXX	3,058,331
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	3,058,331	0	0	0	3,058,331	0.6	0	0.0	XXX	3,058,331
14.09 Line 14.08 as a % of Col. 7	0.0	0.0	100.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	0.0	0.6	0.0	0.0	0.0	0.6	XXX	XXX	XXX	XXX	0.6

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	5,351,345	2,499,796	2,851,549	0
2. Cost of cash equivalents acquired	28,373,771	0	28,373,771	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	27,500,547	2,499,796	25,000,751	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,224,569	0	6,224,569	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	6,224,569	0	6,224,569	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

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
293792-10-7	ENTERPRISE PRODS PARTNERS L P COM UNIT			DE	Jeffries & Co Inc.		04/27/2010		457,600	702,720	702,720	75,840	0	0	0	0	57,600	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									457,600	702,720	702,720	75,840	0	0	0	0	57,600	0	XXX
4899999. Total - Unaffiliated									457,600	702,720	702,720	75,840	0	0	0	0	57,600	0	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									457,600	702,720	702,720	75,840	0	0	0	0	57,600	0	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 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 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
912810-EM-6	UNITED STATES TREAS BDS				1.A	1,291,719	104.2970	1,042,970	1,000,000	1,018,442	0	(28,763)	0	0	7.250	4.205	FA	27,385	72,500	03/25/2010	08/15/2022
912810-EQ-7	UNITED STATES TREAS BDS	SD			1.A	1,572,460	109.1020	1,309,224	1,200,000	1,255,364	0	(32,747)	0	0	6.250	3.302	FA	28,329	75,000	09/30/2010	08/15/2023
912810-EQ-7	UNITED STATES TREAS BDS				1.A	8,583,009	109.1020	7,146,181	6,550,000	6,852,196	0	(178,744)	0	0	6.250	3.302	FA	154,628	409,375	09/30/2010	08/15/2023
912810-EW-4	UNITED STATES TREAS BDS	SD			1.A	1,212,370	119.5040	1,195,040	1,000,000	1,068,329	0	(14,960)	0	0	6.000	4.173	FA	22,663	60,000	12/28/2010	02/15/2026
912810-EW-4	UNITED STATES TREAS BDS				1.A	6,910,506	119.5040	6,811,728	5,700,000	6,089,473	0	(85,276)	0	0	6.000	4.173	FA	129,180	342,000	12/28/2010	02/15/2026
912810-EX-2	UNITED STATES TREAS BDS				1.A	6,417,109	124.6990	6,858,445	5,500,000	5,801,413	0	(56,811)	0	0	6.750	5.383	FA	140,228	371,250	04/18/2007	08/15/2026
912810-FB-9	UNITED STATES TREAS BDS	SD			1.A	3,128,516	127.1520	3,178,800	2,500,000	2,761,710	0	(38,729)	0	0	6.125	4.099	MN	19,881	153,125	05/14/2010	11/15/2027
912810-FB-9	UNITED STATES TREAS BDS				1.A	8,134,141	127.1520	8,264,880	6,500,000	7,180,453	0	(100,697)	0	0	6.125	4.099	MN	51,690	398,125	05/14/2010	11/15/2027
912810-FE-3	UNITED STATES TREAS BDS				1.A	3,838,594	125.8630	3,775,890	3,000,000	3,547,050	0	(75,089)	0	0	5.500	2.495	FA	62,323	165,000	12/20/2017	08/15/2028
912810-SJ-8	UNITED STATES TREAS BDS				1.A	4,466,873	107.4880	4,299,520	4,000,000	4,454,220	0	(12,592)	0	0	2.250	1.730	FA	33,995	90,000	01/13/2021	08/15/2049
912828-2R-0	UNITED STATES TREAS NTS				1.A	7,935,000	104.9770	8,398,160	8,000,000	7,960,795	0	6,435	0	0	2.250	2.343	FA	67,989	180,000	11/09/2017	08/15/2027
912828-4V-9	UNITED STATES TREAS NTS				1.A	6,268,781	109.3010	6,776,662	6,200,000	6,249,161	0	(6,698)	0	0	2.875	2.743	FA	67,328	178,250	12/27/2018	08/15/2028
912828-M5-6	UNITED STATES TREAS NTS				1.A	4,103,125	104.1990	4,167,960	4,000,000	4,044,849	0	(11,099)	0	0	2.250	1.947	MN	11,685	90,000	05/31/2017	11/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						63,862,203	XXX	63,225,460	55,150,000	58,283,455	0	(635,770)	0	0	XXX	XXX	XXX	817,304	2,584,625	XXX	XXX
36202E-3J-6	GNMA GTD PASS THRU POOL 004401			4	1.A	109,664	117.4560	121,911	103,793	108,619	0	60	0	0	6.500	5.420	MON	562	6,747	04/15/2009	03/20/2039
36202E-5K-1	GNMA GTD PASS THRU POOL 004450			4	1.A	76,485	117.2660	84,465	72,028	75,519	0	(550)	0	0	6.500	5.545	MON	390	4,682	06/05/2009	05/20/2039
36202E-KD-0	GNMA GTD PASS THRU POOL 003892			4	1.A	112,809	118.2900	129,223	109,242	112,339	0	563	0	0	7.000	5.825	MON	637	7,647	11/16/2006	08/20/2036
36202E-PC-7	GNMA GTD PASS THRU POOL 004019			4	1.A	51,987	119.7460	59,930	50,048	51,571	0	(293)	0	0	7.000	6.251	MON	292	3,503	10/16/2007	08/20/2037
36225A-Y7-9	GNMA GTD PASS THRU POOL 780734			4	1.A	101,857	110.2910	106,926	96,949	99,138	0	(752)	0	0	6.500	5.525	MON	525	6,301	05/11/2005	03/15/2028
36290U-H4-1	GNMA GTD PASS THRU POOL 617751			4	1.A	10,049	114.5570	11,023	9,623	9,932	0	(106)	0	0	7.000	6.400	MON	56	674	10/24/2007	10/15/2037
36294T-BE-4	GNMA GTD PASS THRU POOL 658937			4	1.A	23,816	102.9880	23,724	23,036	23,577	0	(24)	0	0	7.000	6.551	MON	134	1,613	01/18/2007	10/15/2036
36295H-R9-3	GNMA GTD PASS THRU POOL 671112			4	1.A	10,373	115.1690	11,564	10,041	10,338	0	(17)	0	0	6.500	5.274	MON	54	653	11/19/2007	08/15/2037
36296U-NG-1	GNMA GTD PASS THRU POOL 701591			4	1.A	58,565	112.9480	62,811	55,611	58,345	0	(77)	0	0	6.500	4.411	MON	301	3,615	03/25/2009	01/15/2039
36296X-FG-4	GNMA GTD PASS THRU POOL 704067			4	1.A	59,747	117.1640	66,978	57,166	59,570	0	226	0	0	6.500	4.133	MON	310	3,716	03/11/2009	12/15/2038
38379X-XQ-8	GNMA 16 101 LN			4	1.A	2,196,318	102.1180	2,168,301	2,123,329	2,156,419	0	22,900	0	0	3.000	2.528	MON	5,308	63,700	08/17/2016	07/20/2046
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,811,670	XXX	2,846,856	2,710,866	2,765,367	0	21,930	0	0	XXX	XXX	XXX	8,569	102,851	XXX	XXX
0599999. Total - U.S. Government Bonds						66,673,873	XXX	66,072,316	57,860,866	61,048,822	0	(613,840)	0	0	XXX	XXX	XXX	825,873	2,687,476	XXX	XXX
110709-DL-3	BRITISH COLUMBIA PROV CDA BD		A		1.B FE	8,789,540	119.1950	8,343,650	7,000,000	7,596,733	0	(133,264)	0	0	6.500	4.181	JJ	209,805	455,000	06/16/2011	01/15/2026
748148-PB-3	QUEBEC PROV CDA DEB		A		1.D FE	2,489,880	110.0790	2,201,580	2,000,000	2,072,306	0	(44,151)	0	0	7.500	5.027	JJ	69,167	150,000	08/24/2009	07/15/2023
748148-PD-9	QUEBEC PROV CDA DEB		A		1.D FE	1,448,634	112.5440	1,322,392	1,175,000	1,226,285	0	(22,618)	0	0	7.125	4.914	FA	33,022	83,719	01/29/2009	02/09/2024
748148-QR-7	QUEBEC PROV CDA GLOBAL DEB		A		1.D FE	3,892,200	139.7560	4,192,680	3,000,000	3,445,879	0	(46,146)	0	0	7.500	5.138	MS	66,250	225,000	03/03/2009	09/15/2029
458182-BV-3	INTER AMERICAN DEV BANK		D		1.A FE	10,126,680	119.9270	9,594,160	8,000,000	8,601,177	0	(157,063)	0	0	7.000	4.621	JD	24,889	560,000	09/04/2009	06/15/2025
45818Q-AC-3	INTER AMERICAN DEV BANK		D		1.A FE	5,719,961	122.2260	6,111,300	5,000,000	5,293,446	0	(44,979)	0	0	6.290	5.060	JJ	145,019	314,500	10/20/2009	07/16/2027
459056-LD-7	INTERNATIONAL BK RECON & DEV		D		1.A FE	4,488,935	107.4020	3,759,070	3,500,000	3,601,388	0	(92,178)	0	0	7.625	4.760	JJ	120,094	266,875	12/08/2009	01/19/2023
46513E-FF-4	AID ISRAEL GTD NT CL 1 A		C		1.B FE	8,859,070	107.9900	8,639,200	8,000,000	8,136,189	0	(75,179)	0	0	5.500	4.453	MS	125,889	440,000	11/25/2009	09/18/2023
46513E-GV-8	AID ISRAEL GTD NT CL 1 A		C		1.B FE	2,476,740	108.9470	2,178,940	2,000,000	2,082,384	0	(40,836)	0	0	5.500	3.273	JD	8,250	110,000	08/19/2010	12/04/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						48,291,640	XXX	46,342,972	39,675,000	42,055,787	0	(656,414)	0	0	XXX	XXX	XXX	802,385	2,605,094	XXX	XXX
1099999. Total - All Other Government Bonds						48,291,640	XXX	46,342,972	39,675,000	42,055,787	0	(656,414)	0	0	XXX	XXX	XXX	802,385	2,605,094	XXX	XXX
13063D-WA-2	CALIFORNIA ST VAR PURP GO			2	1.C FE	5,280,550	107.5690	5,378,450	5,000,000	5,249,744	0	(24,976)	0	0	3.000	2.370	MN	25,000	171,667	10/05/2020	11/01/2050
419792-RX-6	HAWAII ST GO			2	1.C FE	4,327,840	114.4260	4,577,040	4,000,000	4,189,563	0	(32,303)	0	0	4.000	3.030	MN	26,667	160,000	06/26/2017	05/01/2037
677522-NF-7	OHIO ST REF INFRASTUCTURE IMPT GO			2	1.B FE	3,790,377	109.4470	3,609,015	3,297,500	3,454,447	0	(69,449)	0	0	5.000	2.721	MS	54,958	164,875	11/18/2016	09/01/2034
677522-NH-3	OHIO ST INFRASTUCTURE IMPT SER B GO			2	1.B FE	4,049,892	109.2890	3,885,224	3,555,000	3,714,288	0	(70,349)	0	0	5.000	2.851	MS	59,250	177,750	12/12/2016	09/01/2036
882723-4R-7	TEXAS ST TRAN COMM HIGHWAY SER A GO			2	1.A FE	1,175,710	117.6030	1,176,030	1,000,000	1,085,420	0	(18,659)	0	0	5.000	2.851	AO	12,500	50,000	11/14/2016	04/01/2033
882723-6S-3	TEXAS ST REF TRANSPTN COMMN MOBILITY GO			2	1.A FE	6,088,750	123.1940	6,159,700	5,000,000	5,636,857	0	(101,452)	0	0	5.000	2.600	AO	62,500	250,000	04/26/2017	10/01/2030
882723-NB-1	TEXAS ST REF TRANSPTN COMMN MOBILITY GO			2	1.A FE	1,187,010	110.3130	1,103,130	1,000,000	1,047,812	0	(20,330)	0	0	5.000	2.791	AO	12,500	50,000	07/08/2014	10/01/2028
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						25,900,129	XXX	25,888,589	22,852,500	24,378,131	0	(337,518)	0	0	XXX	XXX	XXX	253,375	1,024,292	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						25,900,129	XXX	25,888,589	22,852,500	24,378,131	0	(337,518)	0	0	XXX	XXX	XXX	253,375	1,024,292	XXX	XXX
199507-2U-7	COLUMBUS OH CITY SCH DIST TAXABLE REF SER 2014 B GO				1.C FE	1,506,180	104.0550	1,352,715	1,300,000	1,328,052	0	(29,885)	0	0	5.000	2.600	JD	5,417	65,000	08/10/2015	12/01/2022

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	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
235308-RA-3	DALLAS TX INDPT SCH DIST TAXABLE REF SER C GO			2	1.A FE	8,554,501	107.0120	7,640,657	7,140,000	7,140,000	0	(32,258)	0	0	6.450	2.676	FA	173,978	460,530	08/12/2015	02/15/2035
546585-EC-0	LOUISVILLE & JEFFERSON CNTY KY TAXABLE BAB SER 2009F GO				1.B FE	2,925,668	116.5130	2,767,184	2,375,000	2,649,081	0	(51,894)	0	0	5.300	2.752	MN	16,084	125,875	04/25/2016	11/15/2026
59333R-KA-1	MIAMI-DADE CNTY FL SCH DIST TAXABLE REF GO			2	1.D FE	7,635,000	100.9430	7,706,998	7,635,000	7,635,000	0	0	0	0	2.450	2.450	MS	15,069	0	11/03/2021	03/15/2034
681712-PM-1	OMAHA NE REF OMAHA CONVENTION CTR GO				1.C FE	2,502,580	106.2300	2,124,600	2,000,000	2,061,934	0	(48,137)	0	0	5.250	2.710	AO	26,250	105,000	08/23/2011	04/01/2023
713176-2B-0	PEORIA IL TAXABLE SER A GO			2	1.F FE	2,019,624	100.0000	1,900,000	1,900,000	1,900,000	0	(19,817)	0	0	4.500	3.430	JJ	42,750	85,500	05/08/2015	01/01/2029
735371-PV-2	PORT SEATTLE WASH LTD GO BONDS			2	1.D FE	3,584,982	120.2960	3,632,939	3,020,000	3,327,119	0	(56,454)	0	0	5.000	2.806	JJ	75,500	151,000	03/06/2017	01/01/2031
741701-4Y-9	PRINCE GEORGES CNTY MD CONS PUB IMPT SER A GO			2	1.A FE	1,174,327	118.7880	1,306,668	1,100,000	1,150,928	0	(6,897)	0	0	4.000	3.209	JJ	20,289	44,000	06/13/2018	07/15/2035
741701-X5-0	PRINCE GEORGES CNTY MD CONS PUB IMPT SER A GO			2	1.A FE	2,818,325	109.5000	2,737,500	2,500,000	2,594,102	0	(33,718)	0	0	4.000	2.530	MS	33,333	100,000	10/23/2014	09/01/2028
796269-VA-3	SAN ANTONIO TX TAXABLE INDEP SCH DIST GO			2	1.A FE	3,173,790	100.1980	3,005,940	3,000,000	3,000,000	0	(19,122)	0	0	4.006	2.960	FA	45,401	120,180	07/07/2015	08/15/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						35,894,977	XXX	34,175,201	31,970,000	32,786,216	0	(298,182)	0	0	XXX	XXX	XXX	454,071	1,257,085	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						35,894,977	XXX	34,175,201	31,970,000	32,786,216	0	(298,182)	0	0	XXX	XXX	XXX	454,071	1,257,085	XXX	XXX
235241-WE-2	DALLAS TX AREA RAPID TRANSIT TAXABLE SER A REV				1.B FE	5,894,700	116.7670	5,838,350	5,000,000	5,887,009	0	(7,691)	0	0	4.000	1.834	JD	16,667	0	11/10/2021	12/01/2030
240523-WG-1	DE KALB CNTY GA WTR & SWR SER A REV			2	1.E FE	6,026,000	101.0790	5,053,950	5,000,000	5,000,000	0	(89,670)	0	0	5.250	2.811	AO	65,625	262,500	01/30/2012	10/01/2027
30383B-CR-8	FAIRFAX CNTY VA ECONOMIC AUTH TRANSN DIST IMP REV PREREFUND			2	1.B FE	1,093,756	114.0670	1,192,000	1,045,000	1,080,455	0	(7,691)	0	0	4.000	3.140	AO	10,450	41,800	04/03/2020	04/01/2035
30383B-CS-6	FAIRFAX CNTY VA ECONOMIC AUTH TRANSN DIST IMP REV UNREFUND			2	1.B FE	4,139,526	114.5200	4,529,266	3,955,000	4,089,185	0	(29,107)	0	0	4.000	3.140	AO	39,550	158,200	04/03/2020	04/01/2035
3130A3-5M-2	FEDERAL HOME LN BKS				1.A	5,546,100	114.2110	5,710,550	5,000,000	5,338,097	0	(39,303)	0	0	3.500	2.528	MS	52,014	175,000	05/23/2016	09/14/2029
3130AL-5U-4	FEDERAL HOME LN BKS				1.B FE	6,250,000	97.6020	6,100,125	6,250,000	6,250,000	0	0	0	0	2.000	2.000	FA	43,403	62,500	02/08/2021	02/26/2036
31331H-2S-5	FEDERAL FARM CR BKS				1.A	5,114,040	120.9230	4,836,920	4,000,000	4,325,467	0	(79,346)	0	0	6.890	4.475	MS	83,446	275,600	04/15/2009	09/12/2025
3133EM-3K-6	FEDERAL FARM CR BKS			2	1.A FE	11,994,000	97.7980	11,735,760	12,000,000	11,993,852	0	(148)	0	0	2.590	2.593	FA	109,643	0	08/18/2021	08/24/2046
3133EM-6J-6	FEDERAL FARM CR BKS				1.A FE	5,000,000	98.8220	4,941,100	5,000,000	5,000,000	0	0	0	0	2.000	2.000	MS	26,111	0	09/21/2021	09/27/2033
3133EM-R9-5	FEDERAL FARM CR BKS			2	1.A FE	5,000,000	99.2200	4,961,000	5,000,000	5,000,000	0	0	0	0	2.310	2.310	JJ	53,579	0	07/08/2021	07/14/2036
3133EM-RN-4	FEDERAL FARM CR BKS			2	1.A FE	1,999,995	98.2700	1,965,400	2,000,000	1,999,967	0	(28)	0	0	2.340	2.340	FA	16,380	23,400	02/17/2021	02/25/2041
3133MA-WE-5	FEDERAL HOME LN BKS				1.A	6,086,250	141.2740	7,063,700	5,000,000	5,570,739	0	(54,804)	0	0	7.125	5.371	FA	134,583	356,250	06/12/2009	02/15/2030
3133XG-6E-9	FEDERAL HOME LN BKS				1.A	5,634,600	119.2880	5,964,400	5,000,000	5,218,944	0	(43,400)	0	0	5.750	4.648	JD	15,174	287,500	09/30/2009	06/12/2026
3134A3-U4-6	FEDERAL HOME LN MTG CORP				1.A	4,986,120	137.9110	5,516,440	4,000,000	4,502,838	0	(52,896)	0	0	6.750	4.779	MS	79,500	270,000	06/15/2010	09/15/2029
31364B-EP-1	FEDERAL NATL MTG ASSN MTN				1.A FE	1,328,250	120.3500	1,203,500	1,000,000	1,113,374	0	(30,131)	0	0	7.020	3.527	JD	1,560	70,200	12/16/2013	06/23/2025
31364F-KW-0	FEDERAL NATL MTG ASSN				1.A FE	4,576,627	127.9000	5,055,887	3,953,000	4,218,417	0	(37,322)	0	0	6.320	5.004	JD	7,634	249,830	07/16/2009	12/20/2027
44244C-GT-8	HOUSTON TX UTIL SYS REFUND SER 2016B REV			2	1.C FE	3,468,960	119.5100	3,585,300	3,000,000	3,257,229	0	(48,227)	0	0	5.000	3.090	MN	19,167	150,000	05/09/2017	11/15/2035
491552-UY-9	KENTUCKY ST TURNPIKE ECON TAXABLE DEV ROAD SER B REV			1	1.E FE	806,584	107.6550	780,499	725,000	725,000	0	(7,388)	0	0	5.244	3.174	JJ	19,010	38,019	06/23/2015	07/01/2025
546398-DH-8	LOUISIANA ST PUB FACS AUTH PJ SER B REV			2	1.A FE	1,711,150	117.0780	1,639,092	1,400,000	1,522,604	0	(25,653)	0	0	5.500	3.330	MN	9,839	77,000	09/24/2013	05/15/2027
546475-TY-0	LOUISIANA ST GAS & FUELS TAXABLE REV			1	1.D FE	2,823,975	99.9260	2,885,363	2,887,500	2,826,462	0	2,487	0	0	2.178	2.364	MN	10,482	31,445	05/04/2021	05/01/2035
64971X-UY-2	NEW YORK CITY NY TRANSTL TAXABLE FIN AUTH SER D REV			1	1.A FE	1,981,045	100.2280	1,894,309	1,890,000	1,973,416	0	(7,630)	0	0	2.500	1.953	MN	7,875	46,725	02/09/2021	11/01/2033
677765Q-CB-0	OHIO ST WTR DEV AUTH SER A REV			2	1.A FE	581,050	117.9580	589,790	500,000	542,140	0	(8,811)	0	0	5.000	2.950	JD	2,083	25,000	05/02/2017	12/01/2035
880591-CJ-9	TENNESSEE VALLEY AUTH PWR BD				1.A	2,421,140	120.4630	2,409,260	2,000,000	2,130,582	0	(30,334)	0	0	6.750	4.860	MN	22,500	135,000	07/29/2009	11/01/2025
880591-DV-1	TENNESSEE VALLEY AUTH PWR BD				1.A	2,824,650	129.3820	3,234,550	2,500,000	2,766,727	0	(18,399)	0	0	4.700	3.564	JJ	54,181	117,500	09/19/2018	07/15/2033
88213A-GF-6	TEXAS ST A&M UNIV SYS BRD TAXABLE SER D REV			1	1.A FE	2,040,720	105.9080	2,118,160	2,000,000	2,019,410	0	(4,134)	0	0	2.958	2.721	MN	7,559	59,160	07/11/2016	05/15/2030
914437-US-5	UNIV OF MA BLDG AUTH TAXABLE SER 3 REV			2	1.C FE	2,067,400	105.4410	2,108,820	2,000,000	2,055,519	0	(6,198)	0	0	3.434	3.033	MN	11,447	68,680	01/24/2020	11/01/2040
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						101,396,638	XXX	102,913,491	92,105,500	96,407,433	0	(625,824)	0	0	XXX	XXX	XXX	919,462	2,981,309	XXX	XXX
3128KC-WX-1	FHLMC 30 YR GOLD PC GRP POOL A50662			4	1.A	261,429	108.9210	275,079	252,550	258,696	0	(277)	0	0	7.500	7.033	MON	1,578	18,941	08/23/2006	07/01/2036
3128M5-KM-1	FHLMC 30 YR GOLD PC GRP POOL G03600			4	1.A	54,564	120.5260	63,849	52,975	54,265	0	36	0	0	7.000	6.421	MON	309	3,708	10/29/2008	11/01/2037
3128M8-7E-8	FHLMC 30 YR GOLD PC GRP POOL G06893			4	1.A	449,975	109.5170	466,278	425,759	448,857	0	(380)	0	0	4.000	1.738	MON	1,419	17,030	08/21/2014	01/01/2042
3128MJ-2M-1	FHLMC 30 YR GOLD PC GRP POOL G08779			4	1.A	831,913	106.0670	900,391	848,891	832,147	0	5	0	0	3.500	4.635	MON	2,476	29,711	11/20/2018	09/01/2047
3128MJ-S3-5	FHLMC 30 YR GOLD PC GRP POOL G08537			4	1.A	1,302,530	105.6060	1,409,012	1,334,217	1,303,881	0	387	0	0	3.000	3.897	MON	3,336	40,027	07/22/2013	07/01/2043
3128MJ-SY-7	FHLMC 30 YR GOLD PC GRP POOL G08534			4	1.A	2,550,852	105.6260	2,762,130	2,615,001	2,553,598	0	823	0	0	3.000	3.922	MON	6,538	78,450	07/23/2013	06/01/2043
3128MJ-U3-2	FHLMC 30 YR GOLD PC GRP POOL G08601			4	1.A	443,923	109.4610	458,783	419,131	443,023	0	(178)	0	0	4.000	1.291	MON	1,397	16,765	11/10/2014	08/01/2044
3128MJ-UV-0	FHLMC 30 YR GOLD PC GRP POOL G08595			4	1.A	303,286	109.2890	314,086	287,389	302,833	0	(176)	0	0	4.000	1.460	MON	958	11,496	07/25/2014	07/01/2044
3128MJ-VH-0	FHLMC 30 YR GOLD PC GRP POOL G08615			4	1.A	681,874	106.9990	699,542	653,782	680,896	0	(179)	0	0	3.500	1.448	MON	1,907	22,882	12/19/2014	11/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MJ-VJ-6	FHLMC 30 YR GOLD PC GRP POOL G08616			4	1.A	254,361	109.4530	261,644	239,047	253,841	0	(118)	0	0	4.000	1.090	MON	797	9,562	11/19/2014	11/01/2044
3128MJ-VV-9	FHLMC 30 YR GOLD PC GRP POOL G08627			4	1.A	380,180	107.1510	389,708	363,700	379,632	0	(98)	0	0	3.500	1.322	MON	1,061	12,730	03/18/2015	02/01/2045
3128MJ-ZB-9	FHLMC 30 YR GOLD PC GRP POOL G08737			4	1.A	753,152	104.7910	782,873	747,082	752,968	0	(21)	0	0	3.000	2.574	MON	1,868	22,412	11/17/2016	11/01/2046
31292H-MU-5	FHLMC 30 YR GOLD PC GRP POOL C01271			4	1.A	6,393	113.6940	7,155	6,293	6,345	0	(17)	0	0	6.500	6.274	MON	34	409	01/14/2002	12/01/2031
31292K-K3-0	FHLMC 30 YR GOLD PC GRP POOL C03014			4	1.A	37,559	106.9930	38,879	36,338	37,217	0	(35)	0	0	7.000	6.554	MON	212	2,544	09/25/2007	09/01/2037
31296W-DS-3	FHLMC 30 YR GOLD PC GRP POOL A20113			4	1.A	2,341	110.3690	2,502	2,267	2,332	0	23	0	0	6.500	3.805	MON	12	146	08/08/2005	10/01/2031
31298S-UT-9	FHLMC 30 YR GOLD PC GRP POOL C55994			4	1.A	261,347	111.5420	281,548	252,414	257,262	0	(31)	0	0	6.500	5.913	MON	1,367	16,407	08/15/2005	01/01/2031
3132GT-SA-6	FHLMC 30 YR GOLD PC GRP POOL Q08313			4	1.A	240,992	109.0100	247,107	226,683	240,262	0	(62)	0	0	4.000	(0.109)	MON	756	9,067	10/08/2014	05/01/2042
3132JQ-H8-6	FHLMC 30 YR GOLD PC GRP POOL Q22955			4	1.A	332,317	109.8950	345,802	314,667	331,709	0	47	0	0	4.000	1.324	MON	1,049	12,587	09/22/2014	11/01/2043
3132M6-XG-0	FHLMC 30 YR GOLD PC GRP POOL Q26379			4	1.A	617,182	109.8020	641,023	583,797	613,657	0	(2,479)	0	0	4.000	3.055	MON	1,946	23,352	05/19/2014	05/01/2044
3136AQ-Y9-5	FNMA 16 REMIC SER 05 KB PAC			4	1.A	3,693,648	103.5640	3,924,003	3,788,964	3,731,557	0	4,180	0	0	2.500	2.751	MON	7,894	94,724	07/18/2016	02/25/2046
3136AS-GE-0	FNMA 16 REMIC SER 24 HY PAC			4	1.A	6,235,650	105.1870	6,470,129	6,151,073	6,191,019	0	13,929	0	0	3.000	2.842	MON	15,378	184,532	10/27/2016	05/25/2046
31371K-L7-4	FNMA PASS THRU POOL 254250			4	1.A	63,083	115.0440	68,445	59,495	62,334	0	706	0	0	7.500	5.259	MON	372	4,462	10/21/2005	03/01/2032
31371M-PC-5	FNMA PASS THRU POOL 256119			4	1.A	48,173	118.4100	54,857	46,328	47,952	0	206	0	0	7.000	5.208	MON	270	3,243	02/03/2006	02/01/2036
3137BQ-T6-4	FHLMC CMO SER 4597 PB PAC			4	1.A	3,149,084	101.9410	3,092,783	3,033,891	3,082,529	0	26,406	0	0	3.000	2.537	MON	7,585	91,017	07/26/2016	12/15/2045
3137BR-RS-6	FHLMC CMO SER 4612 DV PAC			4	1.A	2,370,659	100.8220	2,295,802	2,277,085	2,306,181	0	(42,604)	0	0	3.500	2.159	MON	6,642	79,698	10/07/2016	01/15/2055
3138Y9-M4-7	FNMA PASS THRU POOL AX7578			4	1.A	338,493	105.2230	345,537	328,385	338,146	0	(184)	0	0	3.000	1.816	MON	821	9,852	01/27/2015	01/01/2045
31396R-GS-0	FHLMC REMIC 3149 MT TWO TIERED NT INV FL			4	1.A	128,088	113.1850	143,275	126,585	127,538	0	(81)	0	0	7.000	6.839	MON	394	8,861	04/16/2007	05/15/2036
31402U-FW-7	FNMA PASS THRU POOL 738281			4	1.A	221,016	114.9870	247,979	215,658	220,383	0	862	0	0	6.500	4.783	MON	1,168	14,018	02/28/2006	02/01/2034
31405N-3Z-6	FNMA PASS THRU POOL 794716			4	1.A	29,224	107.0710	29,738	27,774	28,683	0	100	0	0	7.000	5.838	MON	162	1,944	08/23/2005	06/01/2031
31406D-7A-8	FNMA PASS THRU POOL 807389			4	1.A	20,799	110.3250	22,238	20,157	20,554	0	25	0	0	6.500	5.874	MON	109	1,310	10/19/2005	08/01/2032
31410K-CX-0	FNMA PASS THRU POOL 889386			4	1.A	22,955	115.8260	24,537	21,184	22,539	0	(293)	0	0	6.000	4.721	MON	106	1,271	08/19/2010	03/01/2038
31410K-L7-7	FNMA PASS THRU POOL 889650			4	1.A	65,762	115.3270	73,924	64,100	65,289	0	(200)	0	0	6.500	6.133	MON	347	4,166	11/13/2008	02/01/2038
31410P-V2-6	FNMA PASS THRU POOL 893533			4	1.A	109,245	113.5760	121,308	106,808	108,957	0	62	0	0	6.500	5.533	MON	579	6,943	10/17/2008	09/01/2036
31412F-H4-8	FNMA PASS THRU POOL 923751			4	1.A	42,869	109.1520	45,603	41,779	42,524	0	(251)	0	0	7.000	6.639	MON	244	2,923	06/13/2007	04/01/2037
31412M-A2-4	FNMA PASS THRU POOL 928925			4	1.A	16,742	114.6360	18,504	16,142	16,570	0	(147)	0	0	6.500	5.979	MON	87	1,049	05/22/2008	12/01/2037
31418A-VV-7	FNMA PASS THRU POOL MA1527			4	1.A	251,626	105.3100	263,915	250,608	251,412	0	(29)	0	0	3.000	2.815	MON	627	7,518	04/22/2014	08/01/2033
31418B-E8-5	FNMA PASS THRU POOL MA1958			4	1.A	137,007	109.7920	142,160	129,481	136,715	0	(58)	0	0	4.000	1.432	MON	432	5,179	07/17/2014	07/01/2044
31418C-EH-3	FNMA PASS THRU POOL MA2835			4	1.A	556,660	107.7530	570,239	529,207	555,813	0	(96)	0	0	4.000	1.417	MON	1,764	21,168	12/14/2016	12/01/2046
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						27,266,953	XXX	28,302,367	26,896,687	27,110,116	0	(197)	0	0	XXX	XXX	XXX	74,001	892,104	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						128,663,591	XXX	131,215,858	119,002,187	123,517,549	0	(626,021)	0	0	XXX	XXX	XXX	993,463	3,873,413	XXX	XXX
023135-BC-9	AMAZON COM INC			1	1.E FE	2,411,775	108.0730	2,701,825	2,500,000	2,441,078	0	9,246	0	0	3.150	3.615	FA	28,219	78,750	09/07/2018	08/22/2027
037833-BY-5	APPLE INC			1	1.B FE	8,194,800	106.9470	8,555,760	8,000,000	8,093,186	0	(22,312)	0	0	3.250	2.931	FA	92,444	260,000	01/17/2018	02/23/2026
059438-AK-7	BANC ONE CORP SUB NT				1.G FE	6,065,168	129.4790	5,956,034	4,600,000	5,411,015	0	(133,742)	0	0	8.000	4.253	AO	63,378	368,000	07/14/2017	04/29/2027
06051G-HG-7	BANK OF AMERICA CORP MTN			1	1.F FE	2,014,680	109.5710	2,191,420	2,000,000	2,010,588	0	(1,502)	0	0	3.970	3.872	MS	25,584	79,400	03/19/2019	03/05/2029
06051G-JA-8	BANK OF AMERICA CORP MTN			1	1.G FE	3,718,680	120.5660	3,616,980	3,000,000	3,699,149	0	(15,904)	0	0	4.083	2.872	MS	34,365	122,490	10/07/2020	03/20/2051
06406R-AB-3	BANK OF NY MELLON CORP			2	1.F FE	9,234,310	107.3560	9,662,040	9,000,000	9,137,892	0	(24,626)	0	0	3.442	3.114	FA	123,912	309,780	01/26/2018	02/07/2028
084664-CR-0	BERKSHIRE HATHAWAY FIN CORP			1	1.C FE	8,557,100	123.2170	8,625,190	7,000,000	8,506,971	0	(37,210)	0	0	4.250	3.050	JJ	137,180	297,500	10/06/2020	01/15/2049
097023-AM-7	BOEING CO DEB				2.C FE	2,965,345	117.3720	2,934,300	2,500,000	2,637,924	0	(35,457)	0	0	7.250	5.472	JD	8,055	181,250	04/19/2010	06/15/2025
110122-CR-7	BRISTOL MYERS SQUIBB CO			1	1.F FE	1,095,172	124.0170	1,240,170	1,000,000	1,092,391	0	(1,929)	0	0	4.250	3.709	AO	7,674	42,500	07/17/2020	10/26/2049
126650-CX-6	CVS HEALTH CORP			1	2.B FE	4,749,378	112.3010	4,828,943	4,300,000	4,649,098	0	(52,868)	0	0	4.300	2.816	MS	49,307	184,900	02/11/2020	03/25/2028
126650-DK-3	CVS HEALTH CORP			1	2.B FE	2,877,754	115.1040	2,992,704	2,600,000	2,860,526	0	(10,586)	0	0	4.125	3.370	AO	26,812	107,250	05/08/2020	04/01/2040
166764-BL-3	CHEVRON CORP			1	1.D FE	3,018,030	105.9250	3,177,750	3,000,000	3,009,162	0	(2,059)	0	0	2.954	2.875	MN	11,077	88,620	06/20/2017	05/16/2026
191219-AP-9	COCA COLA ENTERPRISES INC DEB				1.F FE	4,632,960	100.5710	3,519,985	3,500,000	3,509,426	0	(115,226)	0	0	8.500	5.075	FA	123,958	297,500	06/24/2010	02/01/2022
19416Q-BX-7	COLGATE PALMOLIVE CO SR MTN				1.D FE	2,580,880	119.4310	2,388,620	2,000,000	2,284,847	0	(78,631)	0	0	7.600	3.130	JD	12,667	152,000	01/19/2018	05/19/2025
20030N-DA-6	COMCAST CORP			1	1.G FE	9,289,033	103.8130	9,343,170	9,000,000	9,268,198	0	(20,835)	0	0	2.650	2.233	FA	99,375	119,250	05/19/2021	02/01/2030
20825C-AZ-7	CONOCOPHILLIPS 144A			1	1.G FE	3,061,410	100.4310	3,012,930	3,000,000	3,058,331	0	(3,079)	0	0	2.400	2.158	FA	27,200	36,000	06/22/2021	02/15/2031
20826F-AQ-9	CONOCOPHILLIPS CO			1	1.G FE	5,532,650	112.8700	5,643,500	5,000,000	5,259,259	0	(60,047)	0	0	4.950	3.534	MS	72,875	247,500	02/23/2017	03/15/2026
219350-AW-5	CORNING INC			1	2.A FE	3,775,650	126.2950	3,788,850	3,000,000	3,742,096	0	(26,107)	0	0	4.750	3.094	MS	41,958	142,500	09/16/2020	03/15/2042
29364D-AU-4	ENTERGY ARKANSAS INC			1	1.F FE	6,241,180	107.0240	6,421,440	6,000,000	6,120,117	0	(27,896)	0	0	3.500	2.965	AO	52,500	210,000	06/07/2017	04/01/2026
29364W-AW-8	ENTERGY LA LLC			1	1.F FE	5,181,700	106.3810	5,319,050	5,000,000	5,101,520	0	(15,291)	0	0	3.250	2.879	AO	40,625	162,500	05/24/2016	04/01/2028

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
29364W-AX-6	ENTERGY LA LLC			1	1.F FE	6,222,280	105.8840	6,353,040	6,000,000	6,209,309	0	(19,090)	0	0	3.050	2.603	JD	15,250	183,000	02/01/2021	06/01/2031
30231G-AT-9	EXXON MOBIL CORP			1	1.D FE	2,547,200	105.8420	2,646,050	2,500,000	2,524,341	0	(5,448)	0	0	3.043	2.793	MS	25,358	76,075	08/08/2017	03/01/2026
30231G-AW-2	EXXON MOBIL CORP			1	1.D FE	5,771,470	117.2610	5,863,050	5,000,000	5,722,527	0	(20,070)	0	0	4.114	3.235	MS	68,567	205,700	06/28/2019	03/01/2046
458140-AX-8	INTEL CORP			1	1.E FE	4,039,760	107.2710	4,290,840	4,000,000	4,022,396	0	(3,989)	0	0	3.150	3.031	MN	17,500	126,000	05/31/2017	05/11/2027
46647P-CC-8	JPMORGAN CHASE & COMPANY			1	1.F FE	2,506,575	101.4000	2,535,000	2,500,000	2,506,124	0	(451)	0	0	2.580	2.550	AO	12,362	32,250	04/16/2021	04/22/2032
478160-AF-1	JOHNSON & JOHNSON DEB				1.A FE	4,297,270	110.9390	3,882,865	3,500,000	3,643,755	0	(72,277)	0	0	6.730	4.415	MN	30,098	235,550	09/05/2013	11/15/2023
478160-AJ-3	JOHNSON & JOHNSON NT				1.A FE	2,670,613	137.0480	2,954,755	2,156,000	2,413,130	0	(26,893)	0	0	6.950	5.052	MS	49,947	149,842	10/02/2009	09/01/2029
501044-DN-8	KROGER CO			1	2.B FE	1,200,039	115.3970	1,153,970	1,000,000	1,194,616	0	(4,554)	0	0	3.950	2.917	JJ	18,214	39,500	10/15/2020	01/15/2050
532457-AM-0	LILLY ELI & CO NT				1.F FE	5,100,067	118.5860	4,815,777	4,061,000	4,393,905	0	(88,595)	0	0	7.125	4.503	JD	24,112	289,346	10/16/2013	06/01/2025
575718-AD-3	MASS INSTITUTE OF TECH			1	1.A FE	6,839,800	107.7810	7,409,944	6,875,000	6,854,486	0	4,154	0	0	3.308	3.380	JJ	113,712	227,425	05/07/2018	07/01/2026
58013M-FC-3	MCDONALDS CORP MTN			1	2.A FE	6,416,350	122.3690	6,118,450	5,000,000	6,377,131	0	(37,886)	0	0	4.450	2.882	MS	74,167	222,500	12/16/2020	03/01/2047
58013M-FK-5	MCDONALDS CORP MTN			1	2.A FE	5,739,150	110.7580	5,537,900	5,000,000	5,715,839	0	(17,229)	0	0	3.625	2.863	MS	60,417	181,250	08/20/2020	09/01/2049
594918-AW-4	MICROSOFT CORP			1	1.A FE	5,262,718	105.2700	5,210,865	4,950,000	5,023,537	0	(36,094)	0	0	3.625	2.838	JD	7,975	179,437	12/31/2014	12/15/2023
617446-8G-7	MORGAN STANLEY MTN			1	1.G FE	2,835,675	114.0520	2,851,300	2,500,000	2,769,528	0	(34,158)	0	0	4.431	2.741	JJ	48,618	110,775	01/13/2020	01/23/2030
63858S-AA-7	NATIONSBANK CORP MTN				2.A FE	1,287,860	119.1820	1,191,820	1,000,000	1,068,209	0	(21,216)	0	0	8.570	5.947	MN	10,950	85,700	10/24/2006	11/15/2024
65339K-BR-0	NEXTERA ENERGY CAPITAL			1	2.A FE	4,992,300	99.4950	4,974,750	5,000,000	4,992,720	0	420	0	0	2.250	2.269	JD	9,375	112,500	05/26/2021	06/01/2030
665772-BN-8	NORTHERN STS PWR MN 1ST MTG				1.F FE	4,918,645	118.5720	4,742,880	4,000,000	4,269,251	0	(68,919)	0	0	7.125	5.002	JJ	142,500	285,000	12/09/2009	07/01/2025
68389X-AV-7	ORACLE CORP			1	2.A FE	5,219,900	110.9010	5,545,050	5,000,000	5,187,974	0	(11,442)	0	0	4.300	3.917	JJ	103,319	215,000	02/04/2019	07/08/2034
68389X-BM-6	ORACLE CORP			1	2.A FE	4,764,120	102.8240	5,141,200	5,000,000	4,858,918	0	28,230	0	0	2.650	3.323	JJ	61,097	132,500	08/13/2018	07/15/2026
693475-AW-5	PNC FINANCIAL SERVICES			2	1.G FE	5,664,850	108.9790	5,448,950	5,000,000	5,596,127	0	(68,724)	0	0	3.450	1.654	AO	32,583	172,500	02/16/2021	04/23/2029
69349L-AS-7	PNC BANK NA				1.G FE	10,449,850	103.4110	10,341,100	10,000,000	10,412,938	0	(36,912)	0	0	2.700	2.123	AO	51,750	202,500	04/27/2021	10/22/2029
881685-BB-6	TEXACO CAP INC DEB				1.D FE	2,716,260	145.1350	2,902,700	2,000,000	2,414,370	0	(28,388)	0	0	8.000	5.403	FA	66,667	160,000	11/30/2006	08/01/2032
907818-EK-0	UNION PACIFIC CORP			1	2.A FE	10,425,385	107.2700	10,190,650	9,500,000	10,387,987	0	(26,008)	0	0	3.350	2.809	FA	120,228	284,750	03/17/2021	08/15/2046
911312-BM-7	UNITED PARCEL SERVICE INC			1	1.G FE	6,780,460	106.8330	7,478,310	7,000,000	6,853,527	0	22,070	0	0	3.050	3.446	MN	27,280	213,500	08/08/2018	11/15/2027
911312-BQ-8	UNITED PARCEL SERVICE INC			1	1.G FE	2,178,200	128.4240	2,568,480	2,000,000	2,169,472	0	(3,647)	0	0	4.250	3.745	MS	25,028	85,000	07/15/2019	03/15/2049
911312-BS-4	UNITED PARCEL SERVICE INC			1	1.G FE	2,226,680	113.1010	2,262,020	2,000,000	2,218,663	0	(5,298)	0	0	3.400	2.821	MS	22,667	68,000	06/18/2020	09/01/2049
91159H-HM-5	US BANCORP			2	1.F FE	2,999,040	105.7270	3,171,810	3,000,000	2,999,432	0	104	0	0	3.100	3.104	AO	16,533	93,000	04/17/2017	04/27/2026
92343V-GJ-7	VERIZON COMMUNICATIONS CORP			1	2.A FE	2,549,675	101.0020	2,525,050	2,500,000	2,547,141	0	(2,534)	0	0	2.550	2.316	MS	17,708	31,698	06/15/2021	03/21/2031
931142-BF-9	WAL MART STORES INC				1.C FE	1,204,890	142.6980	1,426,980	1,000,000	1,108,981	0	(10,235)	0	0	7.550	5.844	FA	28,522	75,500	02/06/2009	02/15/2030
94974B-FC-9	WELLS FARGO & CO				2.A FE	3,125,490	100.5710	3,017,130	3,000,000	3,003,824	0	(21,085)	0	0	3.500	2.781	MS	32,958	105,000	10/13/2015	03/08/2022
94974B-GP-9	WELLS FARGO & CO				2.A FE	3,147,690	106.6070	3,198,210	3,000,000	3,063,381	0	(15,808)	0	0	3.550	2.949	MS	27,217	106,500	04/13/2016	09/29/2025
976826-BN-6	WISCONSIN POWER & LIGHT			1	1.G FE	5,941,610	112.4860	5,624,300	5,000,000	5,909,346	0	(21,751)	0	0	3.650	2.713	AO	45,625	182,500	07/07/2020	04/01/2050
035242-AP-1	ANHEUSER BUSCH INBEV		C	1	2.B FE	4,889,330	107.4160	5,370,800	5,000,000	4,934,899	0	14,374	0	0	3.650	3.998	FA	76,042	182,500	09/06/2018	02/01/2026
656531-AC-4	NORSK HYDRO A S DEB		D		1.D FE	2,586,760	109.6460	2,192,920	2,000,000	2,094,292	0	(61,525)	0	0	7.750	4.368	JD	6,889	155,000	12/03/2013	06/15/2023
656531-AD-2	NORSK HYDRO A S DEB		D	1	1.D FE	4,554,654	120.5030	4,157,354	3,450,000	3,930,525	0	(114,642)	0	0	7.150	3.287	MN	31,520	246,675	05/05/2016	11/15/2025
98934K-AB-6	ZENECA WILMINGTON INC GTD DEB		C		1.G FE	3,447,420	111.2970	3,338,910	3,000,000	3,079,294	0	(39,305)	0	0	7.000	5.490	MN	26,833	210,000	06/03/2009	11/15/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						252,717,691	XXX	254,355,841	229,492,000	244,364,669	0	(1,530,882)	0	0	XXX	XXX	XXX	2,628,753	9,151,663	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						252,717,691	XXX	254,355,841	229,492,000	244,364,669	0	(1,530,882)	0	0	XXX	XXX	XXX	2,628,753	9,151,663	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
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						528,063,278	XXX	526,901,554	471,245,000	498,275,691	0	(4,084,590)	0	0	XXX	XXX	XXX	5,875,350	19,604,068	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						30,078,623	XXX	31,149,223	29,607,553	29,875,483	0	21,733	0	0	XXX	XXX	XXX	82,570	994,955	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						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	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						558,141,901	XXX	558,050,777	500,852,553	528,151,174	0	(4,062,857)	0	0	XXX	XXX	XXX	5,957,920	20,599,023	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ....$ 210,481,550	1B ...$ 53,032,957	1C ...$ 27,757,993	1D ...$ 42,513,115	1E ...$ 12,188,474	1F ...$ 49,249,955	1G ...$ 65,704,847
1B	2A ....$ 50,945,220	2B ...$ 13,639,139	2C ...$ 2,637,924				
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		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00287Y-10-9	ABBVIE INC COM			35,300.000	4,779,620	135.400	4,779,620	343,237	0	183,560	0	997,225	0	997,225	0	01/02/2013	
03027X-10-0	AMERICAN TOWER CORP REIT			14,000.000	4,095,000	292.500	4,095,000	3,041,391	19,460	70,420	0	952,560	0	952,560	0	03/18/2020	
031162-10-0	AMGEN INC			8,900.000	2,002,233	224.970	2,002,233	1,184,259	0	62,656	0	(44,055)	0	(44,055)	0	01/15/2016	
037833-10-0	APPLE INC			80,000.000	14,205,600	177.570	14,205,600	1,885,204	0	69,200	0	3,590,400	0	3,590,400	0	02/11/2016	
075887-10-9	BECTON DICKINSON & CO			6,500.000	1,634,620	251.480	1,634,620	238,467	0	21,840	0	8,190	0	8,190	0	09/02/2003	
11135F-10-1	BROADCOM INC			12,500.000	8,317,625	665.410	8,317,625	6,250,864	0	96,250	0	2,066,761	0	2,066,761	0	09/16/2021	
166764-10-0	CHEVRON CORP			77,030.000	9,039,471	117.350	9,039,471	1,299,611	0	409,029	0	2,534,287	0	2,534,287	0	10/10/2001	
191216-10-0	COCA COLA CO			124,000.000	7,342,040	59.210	7,342,040	3,117,683	0	208,320	0	541,880	0	541,880	0	03/18/2020	
244199-10-5	DEERE & CO			12,000.000	4,114,680	342.890	4,114,680	1,868,478	12,600	43,320	0	886,080	0	886,080	0	02/28/2020	
291011-10-4	EMERSON ELECTRIC CO			52,000.000	4,834,440	92.970	4,834,440	1,863,714	0	105,560	0	655,200	0	655,200	0	05/21/2010	
371901-10-9	GENTEX CORP			20,800.000	724,880	34.850	724,880	269,717	0	9,984	0	19,136	0	19,136	0	10/11/2013	
437076-10-2	HOME DEPOT INC			7,000.000	2,905,070	415.010	2,905,070	1,603,147	0	46,200	0	1,045,730	0	1,045,730	0	02/28/2020	
464287-23-4	ISHARES MSCI EMERGING MKT IDX FD ETF			67,000.000	3,272,950	48.850	3,272,950	2,601,398	1,742	63,492	0	(188,940)	0	(188,940)	0	04/05/2017	
464287-46-5	ISHARES MSCI EAFE IDX FD ETF			40,000.000	3,147,200	78.680	3,147,200	1,551,608	6,526	98,162	0	228,800	0	228,800	0	11/19/2008	
46625H-10-0	JPMORGAN CHASE & COMPANY			13,000.000	2,058,550	158.350	2,058,550	1,220,417	0	48,100	0	406,640	0	406,640	0	03/31/2020	
478160-10-4	JOHNSON & JOHNSON			27,685.000	4,736,073	171.070	4,736,073	256,951	0	116,000	0	379,008	0	379,008	0	03/31/1994	
58933Y-10-5	MERCK & CO INC			25,000.000	1,916,000	76.640	1,916,000	815,350	17,250	65,000	0	79,363	0	79,363	0	09/17/2010	
65341B-10-6	NEXTERA ENERGY PARTNERS LP			30,241.000	2,552,340	84.400	2,552,340	2,358,669	0	20,715	0	193,672	0	193,672	0	10/22/2021	
713448-10-8	PEPSICO INC			0.000	0	0.000	0	0	0	8,180	0	0	0	0	0	05/22/2020	
74144T-10-8	PRICE T ROWE GROUP INC			58,000.000	11,405,120	196.640	11,405,120	1,021,000	0	424,560	0	2,624,500	0	2,624,500	0	03/13/2001	
747525-10-3	QUALCOMM INC			76,100.000	13,916,407	182.870	13,916,407	3,712,375	0	204,709	0	2,323,333	0	2,323,333	0	05/27/2016	
78463X-87-1	SPDR INDEX SHS FDS S&P INTL SMALL CAP ETF			120,700.000	4,558,839	37.770	4,558,839	2,801,173	0	125,161	0	284,852	0	284,852	0	03/30/2017	
842587-10-7	SOUTHERN CO			74,500.000	5,109,210	68.580	5,109,210	3,143,771	0	195,190	0	532,675	0	532,675	0	12/17/2015	
871829-10-7	SYSCO CORP			36,000.000	2,827,800	78.550	2,827,800	1,010,549	0	66,240	0	154,440	0	154,440	0	04/17/2008	
882508-10-4	TEXAS INSTRUMENTS INC			8,919.000	1,680,964	188.470	1,680,964	1,128,141	0	37,549	0	217,088	0	217,088	0	10/31/2019	
89832Q-10-9	TRUIST FINL CORP			97,000.000	5,679,350	58.550	5,679,350	3,227,190	0	180,420	0	1,030,140	0	1,030,140	0	12/06/2019	
902973-30-4	US BANCORP DEL			180,000.000	10,110,600	56.170	10,110,600	5,422,190	82,800	309,600	0	1,724,400	0	1,724,400	0	11/27/2012	
911312-10-6	UNITED PARCEL SERVICE INC CL B			20,500.000	4,393,970	214.340	4,393,970	2,117,816	0	83,640	0	941,770	0	941,770	0	10/31/2016	
922042-77-5	VANGUARD FTSE ALL WORLD EX-US ETF			67,000.000	4,105,760	61.280	4,105,760	2,494,249	0	126,261	0	195,640	0	195,640	0	01/21/2010	
92343V-10-4	VERIZON COMMUNICATIONS			52,500.000	2,727,900	51.960	2,727,900	1,660,687	0	132,431	0	(356,475)	0	(356,475)	0	06/25/2014	
92826C-83-9	VISA INC COM CLASS A			28,000.000	6,067,880	216.710	6,067,880	4,742,887	0	37,380	0	(56,560)	0	(56,560)	0	03/18/2020	
97717W-80-2	WISDOMTREE INTERNATIONAL HIGH DIV FD ETF			10,000.000	387,088	38.709	387,088	400,991	0	18,278	0	12,688	0	12,688	0	04/05/2017	
988498-10-1	YUM BRANDS INC			45,000.000	6,248,700	138.860	6,248,700	2,097,522	0	90,000	0	1,363,500	0	1,363,500	0	08/16/2012	
767204-10-0	RIO TINTO PLC ADR		C	0.000	0	0.000	0	0	0	60,080	0	0	0	0	0	09/18/2020	
G29183-10-3	EATON CORP PLC		C	16,000.000	2,765,120	172.820	2,765,120	806,773	0	48,640	0	842,880	0	842,880	0	01/15/2016	
G5494J-10-3	LINDE PLC		C	19,500.000	6,755,385	346.430	6,755,385	3,207,750	0	82,680	0	1,616,940	0	1,616,940	0	10/30/2018	
G5960L-10-3	MEDTRONIC PLC		C	41,400.000	4,282,830	103.450	4,282,830	3,324,080	26,082	100,188	0	(566,766)	0	(566,766)	0	05/22/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					174,701,315	XXX	174,701,315	74,089,309	166,460	4,068,995	0	27,236,982	0	27,236,982	0	XXX	XXX
9799999 - Total Common Stocks					174,701,315	XXX	174,701,315	74,089,309	166,460	4,068,995	0	27,236,982	0	27,236,982	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					174,701,315	XXX	174,701,315	74,089,309	166,460	4,068,995	0	27,236,982	0	27,236,982	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-SJ-8	UNITED STATES TREAS BDS 2.250% 08/15/49		01/13/2021	RBC Capital Markets		2,187,967	2,000,000	18,587
0599999. Subtotal - Bonds - U.S. Governments						2,187,967	2,000,000	18,587
59333R-KA-1	MIAMI-DADE CNTY FL SCH DIST TAXABLE REF GO 2.450% 03/15/34		11/03/2021	Wells Fargo		7,635,000	7,635,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,635,000	7,635,000	0
235241-WE-2	DALLAS TX AREA RAPID TRANSIT TAXABLE SER A REV 4.000% 12/01/30		11/10/2021	RBC Capital Markets		5,894,700	5,000,000	0
3130AL-5U-4	FEDERAL HOME LN BKS 2.000% 02/26/36		02/08/2021	StoneX Financial Inc		6,250,000	6,250,000	0
3133EM-3K-6	FEDERAL FARM CR BKS 2.590% 08/24/46		08/18/2021	StoneX Financial Inc		11,994,000	12,000,000	0
3133EM-6J-6	FEDERAL FARM CR BKS 2.000% 09/27/33		09/21/2021	FHN Financial		5,000,000	5,000,000	0
3133EM-R9-5	FEDERAL FARM CR BKS 2.310% 07/14/36		07/08/2021	FHN Financial		5,000,000	5,000,000	0
3133EM-RN-4	FEDERAL FARM CR BKS 2.340% 02/25/41		02/17/2021	FTN Midwest Research		1,999,995	2,000,000	0
546475-TY-0	LOUISIANA ST GAS & FUELS TAXABLE REV 2.178% 05/01/35		05/04/2021	Wells Fargo		2,823,975	2,887,500	873
64971X-UY-2	NEW YORK CITY NY TRANSTL TAXABLE FIN AUTH SER D REV 2.500% 11/01/33		02/09/2021	Wells Fargo		1,981,045	1,890,000	12,600
3199999. Subtotal - Bonds - U.S. Special Revenues						40,943,715	40,027,500	13,473
20030N-DA-6	COMCAST CORP 2.650% 02/01/30		05/19/2021	Various		9,289,033	9,000,000	56,681
20825C-AZ-7	CONOCOPHILLIPS 144A 2.400% 02/15/31		06/22/2021	KeyBanc Capital Mkts		3,061,410	3,000,000	25,800
29364W-AX-6	ENTERGY LA LLC 3.050% 06/01/31		02/01/2021	KeyBanc Capital Mkts		2,247,920	2,000,000	10,506
46647P-CC-8	JPMORGAN CHASE & COMPANY 2.580% 04/22/32		04/16/2021	KeyBanc Capital Mkts		2,506,575	2,500,000	0
65339K-BR-0	NEXTERA ENERGY CAPITAL 2.250% 06/01/30		05/26/2021	KeyBanc Capital Mkts		4,992,300	5,000,000	55,313
693475-AW-5	PNC FINANCIAL SERVICES 3.450% 04/23/29		02/16/2021	KeyBanc Capital Mkts		5,664,850	5,000,000	55,104
69349L-AS-7	PNC BANK NA 2.700% 10/22/29		04/27/2021	KeyBanc Capital Mkts		10,449,850	10,000,000	52,125
907818-EK-0	UNION PACIFIC CORP 3.350% 08/15/46		03/17/2021	Hilltop Securities		1,992,820	2,000,000	6,328
92343V-GJ-7	VERIZON COMMUNICATIONS CORP 2.550% 03/21/31		06/15/2021	KeyBanc Capital Mkts		2,549,675	2,500,000	15,052
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						42,754,433	41,000,000	276,909
8399997. Total - Bonds - Part 3						93,521,115	90,662,500	308,969
8399998. Total - Bonds - Part 5						0	0	0
8399999. Total - Bonds						93,521,115	90,662,500	308,969
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
11135F-10-1	BROADCOM INC		09/16/2021	Morgan Stanley	12,500.000	6,250,864		0
65341B-10-6	NEXTERA ENERGY PARTNERS LP		10/22/2021	Various	30,241.000	2,358,669		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						8,609,533	XXX	0
9799997. Total - Common Stocks - Part 3						8,609,533	XXX	0
9799998. Total - Common Stocks - Part 5						92,500	XXX	0
9799999. Total - Common Stocks						8,702,033	XXX	0
9899999. Total - Preferred and Common Stocks						8,702,033	XXX	0
9999999 - Totals						102,223,148	XXX	308,969

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
36202E-3J-6	GNMA GTD PASS THRU POOL 004401 6.500% 03/20/39		12/01/2021	Paydown		14,355	14,355	15,167	15,014	0	(659)	0	(659)	0	14,355	0	0	0	477	03/20/2039
36202E-5K-1	GNMA GTD PASS THRU POOL 004450 6.500% 05/20/39		12/01/2021	Paydown		8,926	8,926	9,479	9,427	0	(501)	0	(501)	0	8,926	0	0	0	155	05/20/2039
36202E-KD-0	GNMA GTD PASS THRU POOL 003892 7.000% 08/20/36		12/01/2021	Paydown		37,330	37,330	38,549	38,196	0	(866)	0	(866)	0	37,330	0	0	0	1,515	08/20/2036
36202E-PC-7	GNMA GTD PASS THRU POOL 004019 7.000% 08/20/37		12/01/2021	Paydown		9,461	9,461	9,828	9,805	0	(344)	0	(344)	0	9,461	0	0	0	349	08/20/2037
36225A-Y7-9	GNMA GTD PASS THRU POOL 780734 6.500% 03/15/28		12/01/2021	Paydown		45,502	45,502	47,805	46,882	0	(1,380)	0	(1,380)	0	45,502	0	0	0	1,630	03/15/2028
36290U-H4-1	GNMA GTD PASS THRU POOL 617751 7.000% 10/15/37		12/01/2021	Paydown		313	313	327	327	0	(14)	0	(14)	0	313	0	0	0	12	10/15/2037
36294T-BE-4	GNMA GTD PASS THRU POOL 658937 7.000% 10/15/36		12/01/2021	Paydown		846	846	874	867	0	(21)	0	(21)	0	846	0	0	0	32	10/15/2036
36295H-R9-3	GNMA GTD PASS THRU POOL 671112 6.500% 08/15/37		12/01/2021	Paydown		358	358	370	369	0	(11)	0	(11)	0	358	0	0	0	13	08/15/2037
36296U-NG-1	GNMA GTD PASS THRU POOL 701591 6.500% 01/15/39		12/01/2021	Paydown		23,774	23,774	25,037	24,976	0	(1,202)	0	(1,202)	0	23,774	0	0	0	348	01/15/2039
36296X-FG-4	GNMA GTD PASS THRU POOL 704067 6.500% 12/15/38		12/01/2021	Paydown		25,099	25,099	26,232	26,055	0	(956)	0	(956)	0	25,099	0	0	0	698	12/15/2038
38379X-XQ-8	GNMA 16 101 LN 3.000% 07/20/46		12/01/2021	Paydown		2,876,672	2,876,672	2,975,557	2,890,477	0	(13,805)	0	(13,805)	0	2,876,672	0	0	0	43,152	07/20/2046
912828-RR-3	UNITED STATES TREAS NTS 2.000% 11/15/21		11/15/2021	Maturity		2,000,000	2,000,000	2,008,750	2,001,314	0	(1,314)	0	(1,314)	0	2,000,000	0	0	0	40,000	11/15/2021
0599999. Subtotal - Bonds - U.S. Governments						5,042,636	5,042,636	5,157,975	5,063,709	0	(21,073)	0	(21,073)	0	5,042,636	0	0	0	88,381	XXX
649791-DM-9	NEW YORK ST SER A GO 5.250% 02/15/25		02/15/2021	Redemption 100.0000		6,000,000	6,000,000	6,951,760	6,013,763	0	(13,763)	0	(13,763)	0	6,000,000	0	0	0	157,500	02/15/2025
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,000,000	6,000,000	6,951,760	6,013,763	0	(13,763)	0	(13,763)	0	6,000,000	0	0	0	157,500	XXX
199491-5K-3	COLUMBUS OH SER A GO 5.000% 07/01/25		07/01/2021	Redemption 100.0000		3,000,000	3,000,000	3,490,500	3,029,254	0	(29,254)	0	(29,254)	0	3,000,000	0	0	0	150,000	07/01/2025
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,000,000	3,000,000	3,490,500	3,029,254	0	(29,254)	0	(29,254)	0	3,000,000	0	0	0	150,000	XXX
207758-KK-8	CONNECTICUT ST SPL TAX OBLIG TAXABLE BAB INFRA B REV 4.376% 11/01/21		11/01/2021	Maturity		3,400,000	3,400,000	3,717,220	3,445,224	0	(45,224)	0	(45,224)	0	3,400,000	0	0	0	148,784	11/01/2021
3128KC-WX-1	FHLMC 30 YR GOLD PC GRP POOL A50662 7.500% 07/01/36		12/01/2021	Paydown		9,677	9,677	10,017	9,923	0	(246)	0	(246)	0	9,677	0	0	0	398	07/01/2036
3128M5-KM-1	FHLMC 30 YR GOLD PC GRP POOL G03600 7.000% 11/01/37		12/01/2021	Paydown		10,540	10,540	10,856	10,790	0	(250)	0	(250)	0	10,540	0	0	0	425	11/01/2037
3128M8-7E-8	FHLMC 30 YR GOLD PC GRP POOL G06893 4.000% 01/01/42		12/01/2021	Paydown		262,885	262,885	277,836	277,381	0	(14,496)	0	(14,496)	0	262,885	0	0	0	4,840	01/01/2042
3128MJ-2M-1	FHLMC 30 YR GOLD PC GRP POOL G08779 3.500% 09/01/47		12/01/2021	Paydown		803,868	803,868	787,791	788,008	0	15,860	0	15,860	0	803,868	0	0	0	12,354	09/01/2047
3128MJ-S3-5	FHLMC 30 YR GOLD PC GRP POOL G08537 3.000% 07/01/43		12/01/2021	Paydown		654,674	654,674	639,125	639,598	0	15,076	0	15,076	0	654,674	0	0	0	9,104	07/01/2043
3128MJ-SY-7	FHLMC 30 YR GOLD PC GRP POOL G08534 3.000% 06/01/43		12/01/2021	Paydown		1,287,022	1,287,022	1,255,450	1,256,397	0	30,625	0	30,625	0	1,287,022	0	0	0	18,169	06/01/2043
3128MJ-U3-2	FHLMC 30 YR GOLD PC GRP POOL G08601 4.000% 08/01/44		12/01/2021	Paydown		302,693	302,693	320,597	320,076	0	(17,384)	0	(17,384)	0	302,693	0	0	0	5,477	08/01/2044
3128MJ-UV-0	FHLMC 30 YR GOLD PC GRP POOL G08595 4.000% 07/01/44		12/01/2021	Paydown		197,610	197,610	208,540	208,350	0	(10,740)	0	(10,740)	0	197,610	0	0	0	3,678	07/01/2044
3128MJ-VH-0	FHLMC 30 YR GOLD PC GRP POOL G08615 3.500% 11/01/44		12/01/2021	Paydown		515,496	515,496	537,646	537,016	0	(21,520)	0	(21,520)	0	515,496	0	0	0	7,980	11/01/2044
3128MJ-VJ-6	FHLMC 30 YR GOLD PC GRP POOL G08616 4.000% 11/01/44		12/01/2021	Paydown		165,134	165,134	175,713	175,435	0	(10,301)	0	(10,301)	0	165,134	0	0	0	3,098	11/01/2044
3128MJ-VV-9	FHLMC 30 YR GOLD PC GRP POOL G08627 3.500% 02/01/45		12/01/2021	Paydown		271,462	271,462	283,762	283,427	0	(11,965)	0	(11,965)	0	271,462	0	0	0	4,248	02/01/2045
3128MJ-ZB-9	FHLMC 30 YR GOLD PC GRP POOL G08737 3.000% 11/01/46		12/01/2021	Paydown		519,254	519,254	523,473	523,359	0	(4,105)	0	(4,105)	0	519,254	0	0	0	7,003	11/01/2046
31292H-MU-5	FHLMC 30 YR GOLD PC GRP POOL C01271 6.500% 12/01/31		12/01/2021	Paydown		1,621	1,621	1,646	1,639	0	(18)	0	(18)	0	1,621	0	0	0	43	12/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
31292K-K3-0	FHLMC 30 YR GOLD PC GRP POOL C03014 7.000% 09/01/37		12/01/2021	Paydown		1,178	1,178	1,218	1,208	0	(30)	0	(30)	0	1,178	0	0	0	45	09/01/2037
31296W-DS-3	FHLMC 30 YR GOLD PC GRP POOL A20113 6.500% 10/01/31		12/01/2021	Paydown		2,971	2,971	3,068	3,026	0	(55)	0	(55)	0	2,971	0	0	0	106	10/01/2031
31298S-UT-9	FHLMC 30 YR GOLD PC GRP POOL C55994 6.500% 01/01/31		12/01/2021	Paydown		44,973	44,973	46,565	45,842	0	(869)	0	(869)	0	44,973	0	0	0	990	01/01/2031
3130AJ-4J-5	FEDERAL HOME LN BKS 2.720% 02/26/35		02/26/2021	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	40,800	02/26/2035
3132GT-SA-6	FHLMC 30 YR GOLD PC GRP POOL Q08313 4.000% 05/01/42		12/01/2021	Paydown		163,926	163,926	174,274	173,791	0	(9,865)	0	(9,865)	0	163,926	0	0	0	3,591	05/01/2042
3132JQ-H8-6	FHLMC 30 YR GOLD PC GRP POOL Q22955 4.000% 11/01/43		12/01/2021	Paydown		151,783	151,783	160,298	159,982	0	(8,198)	0	(8,198)	0	151,783	0	0	0	2,935	11/01/2043
3132M6-XG-0	FHLMC 30 YR GOLD PC GRP POOL Q26379 4.000% 05/01/44		12/01/2021	Paydown		448,151	448,151	473,780	472,977	0	(24,825)	0	(24,825)	0	448,151	0	0	0	6,574	05/01/2044
3133EJ-WR-6	FEDERAL FARM CR BKS 3.470% 08/13/25		08/13/2021	Redemption 100.0000		9,400,000	9,400,000	9,400,000	9,400,000	0	0	0	0	0	9,400,000	0	0	0	326,180	08/13/2025
31371K-L7-4	FNMA PASS THRU POOL 254250 7.500% 03/01/32		12/01/2021	Paydown		26,336	26,336	27,924	27,280	0	(944)	0	(944)	0	26,336	0	0	0	798	03/01/2032
31371M-PC-5	FNMA PASS THRU POOL 256119 7.000% 02/01/36		12/01/2021	Paydown		20,521	20,521	21,339	21,150	0	(628)	0	(628)	0	20,521	0	0	0	943	02/01/2036
3137BR-RS-6	FHLMC CMO SER 4612 DV PAC 3.500% 01/15/55		12/01/2021	Paydown		1,200,491	1,200,491	1,249,824	1,238,292	0	(37,801)	0	(37,801)	0	1,200,491	0	0	0	28,992	01/15/2055
3138Y9-M4-7	FNMA PASS THRU POOL AX7578 3.000% 01/01/45		12/01/2021	Paydown		218,551	218,551	225,278	225,170	0	(6,619)	0	(6,619)	0	218,551	0	0	0	2,866	01/01/2045
31396R-GS-0	FHLMC REMIC 3149 MT TWO TIERED NT INV FL 7.000% 05/15/36		12/01/2021	Paydown		471	471	477	475	0	(4)	0	(4)	0	471	0	0	0	18	05/15/2036
31402U-FW-7	FNMA PASS THRU POOL 738281 6.500% 02/01/34		12/01/2021	Paydown		83,522	83,522	85,597	85,018	0	(1,496)	0	(1,496)	0	83,522	0	0	0	3,883	02/01/2034
31405N-3Z-6	FNMA PASS THRU POOL 794716 7.000% 06/01/31		12/01/2021	Paydown		23,412	23,412	24,634	24,093	0	(681)	0	(681)	0	23,412	0	0	0	612	06/01/2031
31406D-7A-8	FNMA PASS THRU POOL 807389 6.500% 08/01/32		12/01/2021	Paydown		21,897	21,897	22,595	22,301	0	(404)	0	(404)	0	21,897	0	0	0	239	08/01/2032
31410K-CX-0	FNMA PASS THRU POOL 889386 6.000% 03/01/38		12/01/2021	Paydown		8,302	8,302	8,996	8,947	0	(646)	0	(646)	0	8,302	0	0	0	185	03/01/2038
31410K-L7-7	FNMA PASS THRU POOL 889650 6.500% 02/01/38		12/01/2021	Paydown		17,788	17,788	18,249	18,174	0	(386)	0	(386)	0	17,788	0	0	0	563	02/01/2038
31410P-V2-6	FNMA PASS THRU POOL 893533 6.500% 09/01/36		12/01/2021	Paydown		23,392	23,392	23,926	23,849	0	(457)	0	(457)	0	23,392	0	0	0	829	09/01/2036
31412F-H4-8	FNMA PASS THRU POOL 923751 7.000% 04/01/37		12/01/2021	Paydown		1,643	1,643	1,686	1,682	0	(39)	0	(39)	0	1,643	0	0	0	63	04/01/2037
31412M-A2-4	FNMA PASS THRU POOL 928925 6.500% 12/01/37		12/01/2021	Paydown		544	544	564	563	0	(19)	0	(19)	0	544	0	0	0	19	12/01/2037
31418A-VV-7	FNMA PASS THRU POOL MA1527 3.000% 08/01/33		12/01/2021	Paydown		96,382	96,382	96,774	96,703	0	(320)	0	(320)	0	96,382	0	0	0	1,482	08/01/2033
31418B-E8-5	FNMA PASS THRU POOL MA1958 4.000% 07/01/44		12/01/2021	Paydown		66,340	66,340	70,196	70,076	0	(3,736)	0	(3,736)	0	66,340	0	0	0	1,301	07/01/2044
31418C-EH-3	FNMA PASS THRU POOL MA2835 4.000% 12/01/46		12/01/2021	Paydown		349,656	349,656	367,794	367,299	0	(17,643)	0	(17,643)	0	349,656	0	0	0	7,052	12/01/2046
491552-UY-9	KENTUCKY ST TURNPIKE ECON TAXABLE DEV ROAD SER B REV 5.244% 07/01/25		07/01/2021	Redemption 100.0000		275,000	275,000	305,946	277,802	0	(2,802)	0	(2,802)	0	275,000	0	0	0	14,421	07/01/2025
927793-TQ-2	VIRGINIA COMMONWEALTH TRANSN BRD TRANSN REV 5.250% 05/15/23		05/15/2021	Redemption 100.0000		1,500,000	1,500,000	1,882,050	1,516,922	0	(16,922)	0	(16,922)	0	1,500,000	0	0	0	39,375	05/15/2023
927793-TR-0	VIRGINIA COMMONWEALTH TRANSN BRD TRANSN REV 5.250% 05/15/24		05/15/2021	Redemption 100.0000		2,000,000	2,000,000	2,389,560	2,017,163	0	(17,163)	0	(17,163)	0	2,000,000	0	0	0	52,500	05/15/2024
3199999. Subtotal - Bonds - U.S. Special Revenues						27,549,166	27,549,166	28,832,284	27,776,408	0	(227,240)	0	(227,240)	0	27,549,166	0	0	0	762,963	XXX
144141-BP-2	CAROLINA PWR & LT CO 1ST MTG BD 8.625% 09/15/21		09/15/2021	Maturity		1,000,000	1,000,000	1,317,820	1,033,217	0	(33,217)	0	(33,217)	0	1,000,000	0	0	0	86,250	09/15/2021

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/Decrease	12 Current Year's (Amortization)/Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
46625H-JC-5	JPMORGAN CHASE & COMPANY 4.350% 08/15/21		08/15/2021	Maturity		850,000	850,000	926,305	858,179	0	(8,179)	0	(8,179)	0	850,000	0	0	0	36,975	08/15/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,850,000	1,850,000	2,244,125	1,891,396	0	(41,396)	0	(41,396)	0	1,850,000	0	0	0	123,225	XXX
8399997. Total - Bonds - Part 4						43,441,802	43,441,802	46,676,644	43,774,530	0	(332,726)	0	(332,726)	0	43,441,802	0	0	0	1,282,069	XXX
8399998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8399999. Total - Bonds						43,441,802	43,441,802	46,676,644	43,774,530	0	(332,726)	0	(332,726)	0	43,441,802	0	0	0	1,282,069	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
037833-10-0	APPLE INC		09/08/2021	Various	12,000.000	1,657,950		293,557	1,592,280	(1,298,723)	0	0	(1,298,723)	0	293,557	0	1,364,394	1,364,394	3,400	
075887-10-9	BECTON DICKINSON & CO		03/17/2021	JP Morgan	2,000.000	478,929		486,197	500,440	(14,243)	0	0	(14,243)	0	486,197	0	(7,268)	(7,268)	1,660	
244199-10-5	DEERE & CO		10/14/2021	Various	20,000.000	7,176,323		3,312,903	5,381,000	(2,068,097)	0	0	(2,068,097)	0	3,312,903	0	3,863,420	3,863,420	40,100	
371901-10-9	GENTEX CORP		11/04/2021	Various	83,200.000	2,968,181		1,164,400	2,822,976	(1,658,576)	0	0	(1,658,576)	0	1,164,400	0	1,803,781	1,803,781	19,056	
464287-23-4	ISHARES MSCI EMERGING MKT IDX FD ETF		02/01/2021	Strategas Research Partners	35,000.000	1,911,133		1,393,525	1,808,450	(414,925)	0	0	(414,925)	0	1,393,525	0	517,608	517,608	0	
464287-46-5	ISHARES MSCI EAFE IDX FD ETF		03/17/2021	JP Morgan	22,000.000	1,690,691		1,061,005	1,605,120	(544,115)	0	0	(544,115)	0	1,061,005	0	629,686	629,686	0	
464288-18-2	ISHARES MSCI AC ASIA EX JAPAN IDX FD		02/01/2021	Strategas Research Partners	15,000.000	1,439,252		1,140,346	1,344,150	(203,804)	0	0	(203,804)	0	1,140,346	0	298,905	298,905	0	
478160-10-4	JOHNSON & JOHNSON		04/23/2021	Strategas Research Partners	8,000.000	1,326,067		1,071,344	1,259,040	(187,696)	0	0	(187,696)	0	1,071,344	0	254,723	254,723	8,080	
58933Y-10-5	MERCK & CO INC		06/03/2021	Spin Off	0.000	92,500		92,500	208,363	(115,863)	0	0	(115,863)	0	92,500	0	0	0	0	
747525-10-3	QUALCOMM INC		11/16/2021	Cowen & Company LLC	6,900.000	1,238,649		357,696	1,051,146	(693,450)	0	0	(693,450)	0	357,696	0	880,953	880,953	13,869	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP COM		03/17/2021	Various	16,000.000	1,126,204		774,560	1,144,160	(369,600)	0	0	(369,600)	0	774,560	0	351,644	351,644	2,375	
89832Q-10-9	TRUIST FINL CORP		01/28/2021	MKM Partners LLC	25,000.000	1,231,035		831,750	1,198,250	(366,500)	0	0	(366,500)	0	831,750	0	399,285	399,285	0	
92343V-10-4	VERIZON COMMUNICATIONS		11/03/2021	Various	36,000.000	1,883,436		2,030,892	2,115,000	(84,108)	0	0	(84,108)	0	2,030,892	0	(147,456)	(147,456)	90,810	
92826C-83-9	VISA INC COM CLASS A		10/14/2021	MKM Partners LLC	8,000.000	1,795,179		1,403,980	1,749,840	(345,860)	0	0	(345,860)	0	1,403,980	0	391,199	391,199	7,680	
988498-10-1	YUM BRANDS INC		09/09/2021	Morgan Stanley	7,000.000	917,618		326,996	759,920	(432,924)	0	0	(432,924)	0	326,996	0	590,622	590,622	10,500	
66987V-10-9	NOVARTIS AG ADR	D	04/23/2021	Cowen & Company LLC	60,000.000	5,274,287		4,732,321	5,665,800	(933,479)	0	0	(933,479)	0	4,732,321	0	541,966	541,966	191,944	
767204-10-0	RIO TINTO PLC ADR	C	09/10/2021	Morgan Stanley	16,000.000	1,182,589		1,034,891	1,203,520	(168,629)	0	0	(168,629)	0	1,034,891	0	147,698	147,698	93,920	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						33,390,023	XXX	21,508,863	31,409,455	(9,900,592)	0	0	(9,900,592)	0	21,508,863	0	11,881,160	11,881,160	483,394	XXX
9799997. Total - Common Stocks - Part 4						33,390,023	XXX	21,508,863	31,409,455	(9,900,592)	0	0	(9,900,592)	0	21,508,863	0	11,881,160	11,881,160	483,394	XXX
9799998. Total - Common Stocks - Part 5						74,392	XXX	92,500	0	0	0	0	0	0	92,500	0	(18,108)	(18,108)	0	XXX
9799999. Total - Common Stocks						33,464,415	XXX	21,601,363	31,409,455	(9,900,592)	0	0	(9,900,592)	0	21,601,363	0	11,863,052	11,863,052	483,394	XXX
9899999. Total - Preferred and Common Stocks						33,464,415	XXX	21,601,363	31,409,455	(9,900,592)	0	0	(9,900,592)	0	21,601,363	0	11,863,052	11,863,052	483,394	XXX
9999999 - Totals						76,906,217	XXX	68,278,007	75,183,985	(9,900,592)	(332,726)	0	(10,233,318)	0	65,043,165	0	11,863,052	11,863,052	1,765,463	XXX

SCHEDULE D - PART 5

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid-eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort-ization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
8399998. Total - Bonds							0	0	0	0	0	0	0	0	0	0	0	0	0	0
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
68622V-10-6	ORGANON & CO		06/03/2021	Spin Off	06/21/2021	Strategas Research Partners	2,500.000	92,500	74,392	92,500	0	0	0	0	0	0	(18,108)	(18,108)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								92,500	74,392	92,500	0	0	0	0	0	0	(18,108)	(18,108)	0	0
9799998. Total - Common Stocks								92,500	74,392	92,500	0	0	0	0	0	0	(18,108)	(18,108)	0	0
9899999. Total - Preferred and Common Stocks								92,500	74,392	92,500	0	0	0	0	0	0	(18,108)	(18,108)	0	0
9999999 - Totals								92,500	74,392	92,500	0	0	0	0	0	0	(18,108)	(18,108)	0	0

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF NEW YORK MELLON	NEW YORK, NY		0.000	0	0	0	XXX
REGIONS	BIRMINGHAM, AL		0.000	0	0	0	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	0	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	0	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	0	XXX

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

1. January	10,125	4. April	12,500	7. July	12,500	10. October	0
2. February	13,250	5. May	12,500	8. August	15,625	11. November	12,160
3. March	12,500	6. June	12,500	9. September	0	12. December	0

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
61747C-58-2	MORGAN STANLEY INSTL LIQUIDITY TREAS		12/31/2021	0.010		6,224,569	0	830
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						6,224,569	0	830
9999999 - Total Cash Equivalents						6,224,569	0	830

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	Multiple Purposes	0	0	104,614	109,102
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	Multiple Purposes	0	0	110,468	127,152
9.	District of Columbia DC	B	Workers Comp	0	0	627,682	654,612
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	Workers Comp	0	0	110,468	127,152
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	Workers Comp	0	0	261,534	272,755
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	Multiple Purposes	0	0	320,499	358,512
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	Multiple Purposes	0	0	747,830	836,528
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	Multiple Purposes	0	0	331,405	381,456
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	Multiple Purposes	2,209,369	2,543,040	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	Workers Comp	0	0	261,534	272,755
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	2,209,369	2,543,040	2,876,034	3,140,024
	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