PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

NATIONWIDE INSURANCE COMPANY OF AMERICA

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 25453 Employer's ID Number..... 95-2130882

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... June 30, 1960 Commenced Business..... August 31, 1960

Statutory Home Office ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 614-249-7111
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 614-249-9724
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.ALLIEDINSURANCE.COM

Statutory Statement Contact ANDREA D IACOBONI 614-249-9724
(Name) (Area Code) (Telephone Number) (Extension)

FINRPT@NATIONWIDE.COM 866-315-1430
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRESIDENT & COO	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. ELIZABETH HUAN SONG KITTO	VP & TREASURER		

OTHER

PAMELA ANN BIESECKER SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN GARY ANTHONY DOUGLAS OSCAR GUERRERO ELIZABETH MARGARET RICZKO
ERIC EUGENE SMITH

State of..... OHIO
County of..... FRANKLIN

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.

(Signature)	(Signature)	(Signature)
MARK ALLEN BERVEN	DENISE LYNN SKINGLE	ELIZABETH HUAN SONG KITTO
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	SVP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8th 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

NOTARIAL SEAL STATE OF OHIO
ANDREW SWARTZEL
NOTARY PUBLIC • STATE OF OHIO
Comm. No. 2021-RE-839107
My Commission Expires Oct. 24, 2026

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	77,952,251	18.6	77,952,252		77,952,252	18.6
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	3,555,000	0.8	3,555,000		3,555,000	0.8
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	87,259,539	20.8	87,259,543		87,259,543	20.8
1.06 Industrial and Miscellaneous	213,903,578	51.0	213,903,576		213,903,576	51.0
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	382,670,368	91.3	382,670,371	0	382,670,371	91.3
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	291,138	0.1	291,138		291,138	0.1
6.02 Cash Equivalents (Schedule E, Part 2)	34,636,556	8.3	34,636,556		34,636,556	8.3
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	34,927,694	8.3	34,927,694	0	34,927,694	8.3
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	1,678,280	0.4	1,678,280		1,678,280	0.4
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	419,276,342	100.0	419,276,345	0	419,276,345	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,252,400
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,643,816	1,643,816
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		3,217,936
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,678,280
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,678,280

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		314,949,500
2.	Cost of bonds and stocks acquired, Part 3, Column 7		121,406,296
3.	Accrual of discount		271,020
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	1,245,695	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		1,245,695
5.	Total gain (loss) on disposals, Part 4, Column 19		(497,463)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		54,252,644
7.	Deduct amortization of premium		1,509,610
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		1,057,582
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		382,670,376
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		382,670,376

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	77,952,251	85,543,935	75,827,104	74,516,044
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	77,952,251	85,543,935	75,827,104	74,516,044
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,555,000	3,647,474	3,555,000	3,555,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	87,259,539	89,974,706	89,386,163	85,658,743
Industrial and Miscellaneous,	8. United States	186,469,883	191,583,230	186,847,922	182,257,299
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	9,103,192	9,828,020	9,133,535	8,922,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	18,330,511	18,478,779	18,406,847	17,584,862
	11. Totals	213,903,586	219,890,029	214,388,304	208,764,161
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	382,670,376	399,056,144	383,156,571	372,493,948
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	382,670,376	399,056,144	383,156,571	

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 Column 7 as a % of Line 11.7	9 Total from Column 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	3,003,459	23,191,935	30,353,775		21,403,083	XXX	77,952,252	20.4	80,868,361	25.7	77,952,252	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	3,003,459	23,191,935	30,353,775	0	21,403,083	XXX	77,952,252	20.4	80,868,361	25.7	77,952,252	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1			1,555,000	2,000,000		XXX	3,555,000	0.9		0.0	3,555,000	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	1,555,000	2,000,000	0	XXX	3,555,000	0.9	0	0.0	3,555,000	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	10,463,029	37,660,232	18,389,780	15,746,404	2,558,558	XXX	84,818,003	22.2	69,772,901	22.2	84,818,002	
5.2 NAIC 2		2,441,540				XXX	2,441,540	0.6		0.0	2,441,540	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	10,463,029	40,101,772	18,389,780	15,746,404	2,558,558	XXX	87,259,543	22.8	69,772,901	22.2	87,259,542	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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	9,745,049	66,173,850	18,150,315	2,877,658	1,728,042	XXX	98,674,914	25.8	105,901,227	33.6	61,698,513	36,976,401
6.2 NAIC 2	4,756,362	64,562,830	32,084,339	9,234,257	3,599,706	XXX	114,237,494	29.9	57,407,255	18.2	93,003,289	21,234,205
6.3 NAIC 3			991,168			XXX	991,168	0.3	999,756	0.3	991,168	
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	14,501,411	130,736,680	51,225,822	12,111,915	5,327,748	XXX	213,903,576	55.9	164,308,238	52.2	155,692,970	58,210,606
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	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		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		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						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	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 Column 7 as a % of Line 11.7	9 Total from Column 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) 23,211,537	127,026,017	68,448,870	20,624,062	25,689,683	0	265,000,169	69.3	XXX	XXX	228,023,767	36,976,401
11.2 NAIC 2	(d) 4,756,362	67,004,370	32,084,339	9,234,257	3,599,706	0	116,679,034	30.5	XXX	XXX	95,444,829	21,234,205
11.3 NAIC 3	(d) 0	0	991,168	0	0	0	991,168	0.3	XXX	XXX	991,168	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	27,967,899	194,030,387	101,524,377	29,858,319	29,289,389	0	(b) 382,670,371	100.0	XXX	XXX	324,459,764	58,210,606
11.8 Line 11.7 as a % of Col. 7	7.3	50.7	26.5	7.8	7.7	0.0	100.0	XXX	XXX	XXX	84.8	15.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	20,418,973	104,298,986	95,503,585	14,189,477	22,131,468		XXX	XXX	256,542,489	81.5	211,005,354	45,537,134
12.2 NAIC 2	170,911	41,509,260	15,233,716	493,368			XXX	XXX	57,407,255	18.2	55,529,383	1,877,871
12.3 NAIC 3			999,756				XXX	XXX	999,756	0.3	999,756	
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	20,589,884	145,808,246	111,737,057	14,682,845	22,131,468	0	XXX	XXX	(b) 314,949,500	100.0	267,534,493	47,415,005
12.8 Line 12.7 as a % of Col. 9	6.5	46.3	35.5	4.7	7.0	0.0	XXX	XXX	100.0	XXX	84.9	15.1
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	21,620,876	100,328,657	60,257,556	20,126,994	25,689,683		228,023,766	59.6	211,005,354	67.0	228,023,766	XXX
13.2 NAIC 2	4,756,362	56,242,535	24,569,126	6,682,630	3,194,177		95,444,830	24.9	55,529,383	17.6	95,444,830	XXX
13.3 NAIC 3			991,168				991,168	0.3	999,756	0.3	991,168	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	26,377,238	156,571,192	85,817,850	26,809,624	28,883,860	0	324,459,764	84.8	267,534,493	84.9	324,459,764	XXX
13.8 Line 13.7 as a % of Col. 7	8.1	48.3	26.4	8.3	8.9	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	6.9	40.9	22.4	7.0	7.5	0.0	84.8	XXX	XXX	XXX	84.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	1,590,659	26,697,360	8,191,314	497,068			36,976,401	9.7	45,537,134	14.5	XXX	36,976,401
14.2 NAIC 2		10,761,835	7,515,213	2,551,627	405,530		21,234,205	5.5	1,877,871	0.6	XXX	21,234,205
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	1,590,659	37,459,195	15,706,527	3,048,695	405,530	0	58,210,606	15.2	47,415,005	15.1	XXX	58,210,606
14.8 Line 14.7 as a % of Col. 7	2.7	64.4	27.0	5.2	0.7	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	0.4	9.8	4.1	0.8	0.1	0.0	15.2	XXX	XXX	XXX	XXX	15.2

(a) Includes $.....58,210,606 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 of bonds with 5GI designations, $.....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 Column 7 as a % of Line 11.08	9 Total from Column 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	3,000,045	23,181,737	30,351,085		21,403,083	XXX	77,935,950	20.4	80,846,571	25.7	77,935,950	
1.02 Residential Mortgage-Backed Securities	3,414	10,198	2,690			XXX	16,302	0.0	21,792	0.0	16,302	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	3,003,459	23,191,935	30,353,775	0	21,403,083	XXX	77,952,252	20.4	80,868,363	25.7	77,952,252	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations			1,555,000	2,000,000		XXX	3,555,000	0.9		0.0	3,555,000	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	0	1,555,000	2,000,000	0	XXX	3,555,000	0.9	0	0.0	3,555,000	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations		20,269,662	9,518,814	9,586,100		XXX	39,374,576	10.3	26,273,608	8.3	39,374,576	
5.02 Residential Mortgage-Backed Securities	7,301,823	17,083,830	8,870,966	6,160,304	2,558,558	XXX	41,975,481	11.0	37,540,162	11.9	41,975,480	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities	3,161,206	2,748,280				XXX	5,909,486	1.5	5,959,131	1.9	5,909,487	
5.05 Totals	10,463,029	40,101,772	18,389,780	15,746,404	2,558,558	XXX	87,259,543	22.8	69,772,901	22.2	87,259,543	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	7,798,506	105,635,117	47,110,692	11,614,847	5,327,749	XXX	177,486,911	46.4	111,031,590	35.3	138,436,595	39,050,314
6.02 Residential Mortgage-Backed Securities	1,680,275	13,557,747				XXX	15,238,022	4.0	18,281,789	5.8	518,018	14,720,005
6.03 Commercial Mortgage-Backed Securities	4,575,734	8,622,633				XXX	13,198,367	3.4	19,311,749	6.1	13,198,367	
6.04 Other Loan-Backed and Structured Securities	446,896	2,921,183	4,115,130	497,068		XXX	7,980,277	2.1	15,683,107	5.0	3,539,990	4,440,287
6.05 Totals	14,501,411	130,736,680	51,225,822	12,111,915	5,327,749	XXX	213,903,577	55.9	164,308,235	52.2	155,692,970	58,210,606
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	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 Column 7 as a % of Line 11.08	9 Total from Column 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		
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	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	10,798,551	149,086,516	88,535,591	23,200,947	26,730,832	XXX	298,352,437	78.0	XXX	XXX	259,302,121	39,050,314
11.02 Residential Mortgage-Backed Securities	8,985,512	30,651,775	8,873,656	6,160,304	2,558,558	XXX	57,229,805	15.0	XXX	XXX	42,509,800	14,720,005
11.03 Commercial Mortgage-Backed Securities	4,575,734	8,622,633	0	0	0	XXX	13,198,367	3.4	XXX	XXX	13,198,367	0
11.04 Other Loan-Backed and Structured Securities	3,608,102	5,669,463	4,115,130	497,068	0	XXX	13,889,763	3.6	XXX	XXX	9,449,477	4,440,287
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	27,967,899	194,030,387	101,524,377	29,858,319	29,289,390	0	382,670,372	100.0	XXX	XXX	324,459,765	58,210,606
11.09 Line 11.08 as a % of Col. 7	7.3	50.7	26.5	7.8	7.7	0.0	100.0	XXX	XXX	XXX	84.8	15.2
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	5,420,648	102,215,461	83,513,809	6,644,468	20,357,383	XXX	XXX	XXX	218,151,769	69.3	201,305,418	16,846,352
12.02 Residential Mortgage-Backed Securities	7,891,192	17,342,057	20,798,032	8,038,377	1,774,085	XXX	XXX	XXX	55,843,743	17.7	38,275,089	17,568,653
12.03 Commercial Mortgage-Backed Securities	5,783,399	13,528,350				XXX	XXX	XXX	19,311,749	6.1	19,311,749	
12.04 Other Loan-Backed and Structured Securities	1,494,644	12,722,380	7,425,214			XXX	XXX	XXX	21,642,238	6.9	8,642,239	13,000,000
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	20,589,883	145,808,248	111,737,055	14,682,845	22,131,468	0	XXX	XXX	314,949,499	100.0	267,534,495	47,415,005
12.09 Line 12.08 as a % of Col. 9	6.5	46.3	35.5	4.7	7.0	0.0	XXX	XXX	100.0	XXX	84.9	15.1
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	10,751,415	125,662,470	75,913,614	20,649,320	26,325,302	XXX	259,302,121	67.8	201,305,418	63.9	259,302,121	XXX
13.02 Residential Mortgage-Backed Securities	7,465,585	17,451,697	8,873,656	6,160,304	2,558,558	XXX	42,509,800	11.1	38,275,089	12.2	42,509,800	XXX
13.03 Commercial Mortgage-Backed Securities	4,575,734	8,622,633				XXX	13,198,367	3.4	19,311,749	6.1	13,198,367	XXX
13.04 Other Loan-Backed and Structured Securities	3,584,505	4,834,392	1,030,580			XXX	9,449,477	2.5	8,642,239	2.7	9,449,477	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	26,377,239	156,571,192	85,817,850	26,809,624	28,883,860	0	324,459,765	84.8	267,534,495	84.9	324,459,765	XXX
13.09 Line 13.08 as a % of Col. 7	8.1	48.3	26.4	8.3	8.9	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	6.9	40.9	22.4	7.0	7.5	0.0	84.8	XXX	XXX	XXX	84.8	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	47,135	23,424,046	12,621,976	2,551,627	405,530	XXX	39,050,314	10.2	16,846,352	5.3	XXX	39,050,314
14.02 Residential Mortgage-Backed Securities	1,519,927	13,200,078				XXX	14,720,005	3.8	17,568,653	5.6	XXX	14,720,005
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	23,597	835,071	3,084,551	497,068		XXX	4,440,287	1.2	13,000,000	4.1	XXX	4,440,287
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	1,590,659	37,459,195	15,706,527	3,048,695	405,530	0	58,210,606	15.2	47,415,005	15.1	XXX	58,210,606
14.09 Line 14.08 as a % of Col. 7	2.7	64.4	27.0	5.2	0.7	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	0.4	9.8	4.1	0.8	0.1	0.0	15.2	XXX	XXX	XXX	XXX	15.2

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	15,843,905			15,843,905
2. Cost of cash equivalents acquired	195,938,125			195,938,125
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	177,145,474			177,145,474
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	34,636,556	0	0	34,636,556
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	34,636,556	0	0	34,636,556

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	EC Riverwalk 3 LLC		New Orleans	LA	Enhanced Capital State HTC Fund LLC		12/29/2017		3,504,058	959,204	959,204	-	(1,411,038)	-		-	-	-	0.420
	Model Tobacco Development Group LLC		Vienna	VA	Model Tobacco Master Tenant LLC		10/27/2020		2,911,807	719,076	719,076	-	(1,790,614)	-		-	-	-	0.250
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									6,415,865	1,678,280	1,678,280	0	(3,201,652)	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									6,415,865	1,678,280	1,678,280	0	(3,201,652)	0	0	0	0	0	XXX
5099999. Totals									6,415,865	1,678,280	1,678,280	0	(3,201,652)	0	0	0	0	0	XXX

Line Number	Book/Adjusted Carring 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

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	EC Riverwalk 3 LLC	New Orleans	LA	Enhanced Capital State HTC Fund LLC	12/29/2017.			1,597,008		0.420
	Euclid Grand Apartment LLC	Cleveland	OH	Euclid Grand Manager LLC	09/27/2018.			137		0.270
	Fairmont Creamery LLC	Cleveland	OH	Sustainable Community Associates II #8	12/30/2013.			1,000		50.000
	Model Tobacco Development Group LLC	Vienna	VA	Model Tobacco Master Tenant LLC	10/27/2020.			30,524		0.250
	Morgan Warehouse Apartments LLC an Ohio Limited Liability Company	Cleveland	OH	Morgan Warehouse Realty LLC	10/29/2015.			3,536		1.000
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							0	1,632,205	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Nationwide Affordable Housing Fund 51 State	Wilmington	DE	TCB Mecklenberg Mill, Inc. #8	12/20/2013.			11,611		50.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	11,611	0	XXX
4899999. Subtotal - Unaffiliated							0	1,643,816	0	XXX
5099999. Totals							0	1,643,816	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	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 Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	Drury Cleveland LLC	Cape Girardeau	MO.	Distribution	01/08/2016.	12/31/2021.			-			0						0	1,600
	Euclid Grand Apartment LLC	Cleveland	OH.	Fully Amortized	09/27/2018.	12/31/2021.			(137)			(137)						0	2,700
	Fairmont Creamery LLC	Cleveland	OH.	Fully Amortized	12/30/2013.	12/31/2021.			(1,000)			(1,000)						0	2,500
	Morgan Warehouse Apartments LLC an Ohio Limited Liability Company	Cleveland	OH.	Fully Amortized	10/29/2015.	12/31/2021.			(3,536)			(3,536)						0	75,000
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							0	0	(4,673)	0	0	(4,673)	0	0	0	0	0	0	81,800
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 51 State	Wilmington	DE..	Fully Amortized	12/20/2013.	12/31/2021.			(11,611)			(11,611)						0	
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	(11,611)	0	0	(11,611)	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated							0	0	(16,284)	0	0	(16,284)	0	0	0	0	0	0	81,800
5099999. Totals							0	0	(16,284)	0	0	(16,284)	0	0	0	0	0	0	81,800

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 RL 4	U S Treasury 02/15/2045 TIPS				1.A	19,049,420	151.209	27,973,682	18,500,000	21,403,083	1,254,307	11,394			0.750	0.821	FA	61,557	156,341	12/11/2017.	02/15/2045.
912828 2R 0	U S Treasury Nt				1.A	9,515,665	104.961	10,496,090	10,000,000	9,681,791		51,460			2.250	2.867	FA	84,986	225,000	08/30/2018.	08/15/2027.
912828 3J 7	U S Treasury Nt	SD			1.A	1,977,586	103.359	2,067,188	2,000,000	1,990,193		3,220			2.125	2.300	MN	3,736	42,500	12/13/2017.	11/30/2024.
912828 4S 6	U S Treasury Nt				1.A	15,578,957	103.078	15,461,715	15,000,000	15,246,215		(171,138)			2.750	1.570	MN	36,264	412,500	01/15/2020.	05/31/2023.
912828 G3 8	U S Treasury Nt	SD			1.A	2,899,465	103.695	3,110,859	3,000,000	2,952,333		15,729			2.250	2.830	MN	8,764	67,500	07/10/2018.	11/15/2024.
912828 W5 5	U S Treasury Nt				1.A	3,001,182	100.273	3,008,202	3,000,000	3,000,045		(281)			1.875	1.865	FA	19,113	56,250	10/04/2017.	02/28/2022.
912828 X7 0	U S Treasury Nt	SD			1.A	2,980,090	102.719	3,081,564	3,000,000	2,992,995		2,906			2.000	2.103	AO	10,276	60,000	05/24/2017.	04/30/2024.
912828 YS 3	U S Treasury Nt				1.A	10,093,009	102.625	10,262,500	10,000,000	10,076,125		(8,989)			1.750	1.646	MN	22,721	175,000	02/05/2020.	11/15/2029.
912828 Z9 4	U S Treasury Nt				1.A	10,714,884	100.641	10,064,060	10,000,000	10,593,169		(70,582)			1.500	0.746	FA	56,658	150,000	04/08/2020.	02/15/2030.
0199999. U.S. Government - Issuer Obligations						75,810,258	XXX	85,525,860	74,500,000	77,935,949	1,254,307	(166,281)	0	0	XXX	XXX	XXX	304,075	1,345,091	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			4	1.A	16,846	112.658	18,075	16,044	16,302		(32)			6.750	6.078	MON	90	1,083	11/02/2001.	06/15/2028.
0299999. U.S. Government - Residential Mortgage-Backed Securities						16,846	XXX	18,075	16,044	16,302	0	(32)	0	0	XXX	XXX	XXX	90	1,083	XXX	XXX
0599999. Total - U.S. Government						75,827,104	XXX	85,543,935	74,516,044	77,952,251	1,254,307	(166,313)	0	0	XXX	XXX	XXX	304,165	1,346,174	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
111746 JE 4	Brockton MA Txbl				1.E FE	855,000	101.699	869,526	855,000	855,000					2.408	2.408	MN	2,402		10/21/2021.	11/01/2030.
111746 JF 1	Brockton MA Txbl				1.E FE	700,000	102.293	716,048	700,000	700,000					2.558	2.558	MN	2,089		10/21/2021.	11/01/2031.
111746 JG 9	Brockton MA Txbl			2	1.E FE	1,300,000	102.898	1,337,668	1,300,000	1,300,000					2.708	2.708	MN	4,107		10/21/2021.	11/01/2032.
111746 JH 7	Brockton MA Txbl			2	1.E FE	700,000	103.462	724,232	700,000	700,000					2.858	2.858	MN	2,334		10/21/2021.	11/01/2033.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						3,555,000	XXX	3,647,474	3,555,000	3,555,000	0	0	0	0	XXX	XXX	XXX	10,932	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						3,555,000	XXX	3,647,474	3,555,000	3,555,000	0	0	0	0	XXX	XXX	XXX	10,932	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010268 CX 6	Alabama Fed Aid HW Fin AuthRev Txbl Ser			2	1.C FE	1,450,000	101.022	1,464,812	1,450,000	1,450,000					2.650	2.650	MS	8,219		10/07/2021.	09/01/2037.
02765U MD 3	American Mun Pwr Ohio Inc Rev Comb Hydro			2	1.F FE	2,517,833	112.749	2,593,232	2,300,000	2,403,021		(21,566)			4.000	2.841	FA	34,756	92,000	09/20/2016.	02/15/2033.
155498 ML 9	Central TX Regional Mob Auth Txbl Ref Se			2	1.G FE	800,000	102.935	823,482	800,000	800,000					2.674	2.674	JJ	3,862		10/07/2021.	01/01/2033.
155498 MM 7	Central TX Regional Mob Auth Txbl Ref Se			2	1.G FE	875,000	102.777	899,302	875,000	875,000					2.774	2.774	JJ	4,383		10/07/2021.	01/01/2034.
235036 8J 2	Dallas-Ft Worth Intl Arpt Rev Txbl Ref F			1	1.E FE	1,070,000	102.497	1,096,720	1,070,000	1,070,000					2.691	2.691	MN	4,079		10/28/2021.	11/01/2034.
305734 AB 1	Fairview Health Services Sr Nt			1	1.F FE	2,233,750	98.652	2,219,672	2,250,000	2,234,012		262			2.558	2.654	MON	2,558	9,912	10/22/2021.	11/15/2031.
3133EL BN 3	Federal Farm Credit Bank Nt				1.A FE	5,306,710	102.005	5,100,245	5,000,000	5,255,157		(30,505)			1.950	1.269	MN	9,208	97,500	04/20/2020.	11/27/2029.
576000 XP 3	Massachusetts St Sch Bldg Rev Txbl-Ref-S			2	1.C FE	5,391,100	104.529	5,635,236	5,391,100	5,391,100					3.166	3.166	AO	36,033	170,682	11/07/2019.	10/15/2034.
59333A GN 5	Miami-Dade Cnty FL Ed Fac Rev Ref-Univ M			1	1.G FE	10,102,888	114.298	10,515,444	9,200,000	9,425,751		(63,324)			5.250	4.430	AO	120,750	483,000	12/19/2007.	04/01/2025.
59447T MG 5	Michigan St Fin Auth Rev Rev Bds			2	1.F FE	3,634,560	120.098	3,602,943	3,000,000	3,325,788		(61,960)			5.000	2.611	MN	19,167	150,000	09/14/2016.	11/15/2031.
71884A YW 3	Phoenix AZ Civic Impt Corp Rev Ref Sub S			2	1.C FE	2,958,125	115.156	2,878,893	2,500,000	2,673,562		(46,461)			5.000	2.900	JJ	62,500	125,000	04/22/2015.	07/01/2030.
762244 FL 0	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F			2	2.A FE	2,646,968	115.799	2,605,484	2,250,000	2,441,540		(37,547)			5.000	2.911	MN	14,375	112,500	07/27/2016.	05/15/2033.
88059E 5G 5	Tenn Val Auth Cpn Strip Strips	@			1.A	1,886,463	81.025	2,130,134	2,629,000	2,029,644		52,089				2.831	N/A			05/23/2019.	03/15/2031.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						40,873,397	XXX	41,565,599	38,715,100	39,374,575	0	(209,012)	0	0	XXX	XXX	XXX	319,890	1,240,594	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3132CW AU 8	FHLMC Pool #B0019			4	1.A	897,861	105.753	915,469	865,669	896,538		(462)			3.500	1.513	MON	2,525	30,298	10/24/2019.	06/25/2034.
3132D5 6D 9	FHLMC Pool #SB8068			4	1.A	7,440,471	100.456	7,308,552	7,275,355	7,432,709		(4,258)			1.500	0.835	MON	9,094	109,130	08/19/2020.	10/25/2035.

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132DW BC 6	FHLMC Pool #SD8135				1.A	1,847,953	102.134	1,812,450	1,774,580	1,846,352		(1,601)			2.500	1.568	MON	3,697	33,273	03/02/2021	03/25/2051
3133TC 6P 8	FHLMC Structured Ser 2008 M			4	1.A	4,154	112.046	4,484	4,002	4,056		(8)			7.000	6.132	MON	23	280	10/24/2001	11/20/2027
3138AE J8 7	FNMA Pool #AI1186			4	1.A	2,978,704	109.017	3,223,864	2,957,218	2,975,641		(102)			4.000	3.790	MON	9,857	118,289	06/28/2011	04/25/2041
3140E8 FP 8	FNMA Pool #BA3773			4	1.A	5,207,130	105.058	5,372,706	5,114,038	5,201,415		(14)			3.000	2.517	MON	12,785	153,421	10/27/2015	11/25/2045
3140KD G4 6	FNMA Pool #BP5618			4	1.A	4,173,170	102.123	4,097,560	4,012,362	4,170,403		(734)			2.500	1.282	MON	8,359	100,309	06/18/2020	06/25/2050
3140QD 6N 9	FNMA Pool #CA6276			4	1.A	2,860,778	99.962	2,796,345	2,797,399	2,859,614		(301)			2.000	1.552	MON	4,662	55,948	06/18/2020	07/25/2050
3140X9 6Y 6	FNMA Pool #FM6286				1.A	970,062	102.123	949,917	930,166	969,149		(912)			2.500	1.448	MON	1,938	17,441	03/02/2021	01/25/2051
31418C 7F 5	FNMA Pool #MA3593			4	1.A	294,836	107.081	303,003	282,965	294,353		(60)			4.500	1.569	MON	1,061	12,733	04/11/2019	02/25/2049
31418D 2L 5	FNMA Pool #MA4378				1.A	11,703,528	99.810	11,601,496	11,623,615	11,702,328		(1,200)			2.000	1.927	MON	19,373	116,236	06/21/2021	07/25/2051
31418D CB 6	FNMA Pool #MA3665			4	1.A	772,426	107.067	790,339	738,170	771,516		(166)			4.500	1.916	MON	2,768	33,218	06/14/2019	05/25/2049
31418D XJ 6	FNMA Pool #MA4280				1.A	696,568	96.817	683,362	705,832	696,752		185			1.500	1.632	MON	882	7,941	03/02/2021	03/25/2051
31418D XL 1	FNMA Pool #MA4282				1.A	870,944	102.156	854,669	836,629	870,195		(749)			2.500	1.575	MON	1,743	15,687	03/02/2021	03/25/2051
31419B CT 0	FNMA Pool #AE0981			4	1.A	576,545	107.251	599,703	559,159	574,560		(8)			3.500	2.717	MON	1,631	19,571	09/23/2011	03/25/2041
31419L 3D 3	FNMA Pool #AE9795			4	1.A	713,374	107.251	725,536	676,484	709,897		35			3.500	2.156	MON	1,973	23,677	01/06/2015	11/25/2040
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						42,008,504	XXX	42,039,455	41,153,643	41,975,478	0	(10,355)	0	0	XXX	XXX	XXX	82,371	847,452	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
083778 DV 9	Bergen County NJ Impt Auth Rev LBASS Cnt				1.A FE	3,444,015	104.133	3,269,764	3,140,000	3,161,206		(23,469)			5.000	4.201	MN	20,061	157,000	10/06/2005	11/15/2022
490303 GF 5	Kent Cnty MI Bldg Auth Rev LBASS Ref				1.A FE	3,060,247	116.977	3,099,888	2,650,000	2,748,280		(26,174)			5.500	4.320	JD	12,146	145,750	10/13/2005	06/01/2025
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						6,504,262	XXX	6,369,652	5,790,000	5,909,486	0	(49,643)	0	0	XXX	XXX	XXX	32,207	302,750	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						89,386,163	XXX	89,974,706	85,658,743	87,259,539	0	(269,010)	0	0	XXX	XXX	XXX	434,468	2,390,796	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
001192 AL 7	AGL Capital Corp Sr Nt			1	2.A FE	2,615,688	107.352	2,737,479	2,550,000	2,578,753		(6,814)			3.875	3.560	MN	12,626	98,813	01/28/2016	11/15/2025
00206R LJ 9	AT&T Inc Sr Nt			1	2.B FE	405,415	100.700	433,010	430,000	405,530		114			3.550	3.853	MS	4,495	7,633	09/09/2021	09/15/2055
015271 AT 6	Alexandria Real Estate Equity Sr Nt			1	2.A FE	205,454	103.615	202,049	195,000	204,911		(543)			2.750	2.034	JD	238	2,681	07/14/2021	12/15/2029
015271 AV 1	Alexandria Real Estate Equity Sr Nt			1	2.A FE	368,884	94.051	376,205	400,000	370,397		1,513			1.875	2.650	FA	3,125	3,750	04/29/2021	02/01/2033
024836 AF 5	American Campus CMNTYS Sr Nt			1	2.B FE	683,889	102.344	685,703	670,000	682,910		(979)			2.850	2.577	FA	7,956	9,548	04/26/2021	02/01/2030
031162 CH 1	Amgen Inc Sr Nt			1	2.A FE	2,992,470	101.979	3,059,364	3,000,000	2,998,135		1,109			2.250	2.289	FA	24,750	67,500	08/10/2016	08/19/2023
031162 CJ 7	Amgen Inc Sr Nt			1	2.A FE	2,998,170	104.273	3,128,178	3,000,000	2,999,093		182			2.600	2.607	FA	28,600	78,000	08/10/2016	08/19/2026
039482 AB 0	Archer-Daniels-Midland Co Sr Nt			1	1.F FE	2,728,633	108.708	2,989,459	2,750,000	2,731,911		1,880			3.250	3.342	MS	23,337	89,375	03/25/2020	03/27/2030
045054 AL 7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	885,440	106.300	850,398	800,000	879,195		(6,245)			4.250	1.409	MN	5,667	17,000	09/15/2021	11/01/2029
045054 AP 8	Ashtead Capital Inc Sr Nt			1	2.C FE	488,751	97.583	478,159	490,000	488,793		43			2.450	2.479	FA	4,635		08/03/2021	08/12/2031
046497 AB 9	Atalaya Equipment LBASS Ser 2021-1A Cl A				1.A FE	49,996	99.857	49,929	50,000	49,996					1.230	1.236	MON	27	26	11/16/2021	05/15/2026
046497 AC 7	Atalaya Equipment LBASS Ser 2021-1A Cl B				1.F FE	49,990	99.983	49,991	50,000	49,990					2.080	2.096	MON	46	43	11/16/2021	02/15/2027
06051G HC 6	Bank of America Corp Sr Nt			1	1.F FE	858,284	102.071	878,829	861,000	859,993		489			3.004	3.066	JD	790	25,864	05/23/2018	12/20/2023
06051G JL 4	Bank of America Corp Sr Nt Fix to Float			1	1.F FE	760,000	95.944	729,175	760,000	760,000					1.922	1.922	AO	2,719	14,729	10/16/2020	10/24/2031
06051G JM 2	Bank of America Corp Sr Nt			1	1.F FE	220,000	98.275	216,206	220,000	220,000					2.831	2.831	AO	1,159	6,280	10/16/2020	10/24/2051
07274N AL 7	Bayer US Finance II LLC Sr Nt			1	2.B FE	575,941	111.936	559,682	500,000	572,377		(3,564)			4.375	2.053	JD	972	10,938	09/15/2021	12/15/2028
075887 BG 3	Becton Dickinson & Co Sr Nt			1	2.C FE	2,000,000	125.988	2,519,754	2,000,000	2,000,000					4.685	4.685	JD	4,164	93,700	12/04/2014	12/15/2044
084659 AV 3	Berkshire Hathaway Energy Sr Nt			1	1.G FE	571,395	111.156	555,781	500,000	569,176		(2,219)			3.700	1.889	JJ	8,531		09/15/2021	07/15/2030
084659 AX 9	Berkshire Hathaway Energy Sr Nt			1	1.G FE	471,180	122.414	489,656	400,000	470,180		(1,000)			4.250	3.292	AO	3,589	8,500	04/28/2021	10/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
096630 AC 2	Boardwalk Pipelines LLC Sr Nt			1	2.C FE	4,509,800	101.822	5,091,105	5,000,000	4,927,914		63,355			3.375	4.756	FA	70,313	168,750	04/23/2014.	02/01/2023.
097023 BK 0	Boeing Co Sr Nt			1	2.C FE	267,089	100.754	272,036	270,000	267,211		121			3.300	3.398	MS	2,970	4,455	04/26/2021.	03/01/2035.
097023 CJ 2	Boeing Co Sr Nt			1	2.C FE	411,528	104.698	418,794	400,000	411,065		(463)			3.600	3.320	MN	2,400	10,800	05/24/2021.	05/01/2034.
097023 CU 7	Boeing Co Sr Nt			1	2.C FE	413,024	112.953	406,632	360,000	407,238		(5,786)			5.040	2.329	MN	3,024	18,144	04/26/2021.	05/01/2027.
097023 CW 3	Boeing Co Sr Nt			1	2.C FE	348,644	135.774	366,589	270,000	347,635		(1,009)			5.805	4.069	MN	2,612	15,674	04/27/2021.	05/01/2050.
097023 CY 9	Boeing Co Sr Nt			1	2.C FE	1,250,744	116.801	1,249,772	1,070,000	1,238,359		(12,385)			5.150	2.948	MN	9,184	55,105	04/26/2021.	05/01/2030.
11135F AQ 4	Broadcom Inc Sr Unsecured Nt			1	2.C FE	1,098,630	111.053	1,110,527	1,000,000	1,096,676		(1,954)			4.150	2.876	MN	5,303	20,750	10/18/2021.	11/15/2030.
11135F BK 6	Broadcom Inc Sr Nt			1	2.C FE	287,784	104.501	292,604	280,000	287,666		(118)			3.419	3.124	AO	2,021		10/15/2021.	04/15/2033.
11135F BL 4	Broadcom Inc Sr Unsecured Nt			1	2.C FE	1,026,360	104.428	1,044,282	1,000,000	1,026,011		(349)			3.469	3.207	AO	7,323		10/19/2021.	04/15/2034.
11135F BQ 3	Broadcom Inc Sr Unsecured Nt			1	2.C FE	784,032	100.500	803,998	800,000	784,185		153			3.187	3.357	MN	3,258	3,187	10/19/2021.	11/15/2036.
12189L AR 2	Burlington Northern Santa Fe Nt			1	1.D FE	3,349,612	105.393	3,421,044	3,246,000	3,273,089		(11,422)			3.750	3.361	AO	30,431	121,725	07/14/2014.	04/01/2024.
12189L AT 8	Burlington Northern Santa Fe Sr Nt			1	1.G FE	997,710	105.538	1,055,380	1,000,000	999,318		241			3.400	3.427	MS	11,333	34,000	08/11/2014.	09/01/2024.
14040H BK 0	Capital One Financial Corp Sr Nt				2.B FE	3,562,309	107.148	3,830,541	3,575,000	3,568,603		1,258			3.750	3.793	JJ	56,977	134,063	07/25/2016.	07/28/2026.
14448C AQ 7	Carrier Global Corp Sr Nt			1	2.C FE	1,002,803	102.277	1,022,769	1,000,000	1,002,524		(269)			2.722	2.686	FA	10,283	27,220	12/10/2020.	02/15/2030.
14448C AR 5	Carrier Global Corp Sr Nt			1	2.C FE	404,668	104.632	418,528	400,000	404,546		(122)			3.377	3.292	AO	3,227	6,754	04/22/2021.	04/05/2040.
172967 LV 1	Citigroup Inc Sr Nt			1	1.G FE	2,500,000	100.132	2,503,300	2,500,000	2,500,000					3.142	3.142	JJ	34,257	78,550	01/17/2018.	01/24/2023.
172967 ML 2	Citigroup Inc Fix to Flt Sr Nt			1	2.A FE	106,171	101.648	101,648	100,000	105,434		(616)			2.666	1.936	JJ	1,126	2,666	10/15/2020.	01/29/2031.
205887 CD 2	ConAgra Foods Inc Sr Nt			1	2.C FE	339,684	126.815	342,401	270,000	337,595		(2,089)			5.300	3.304	MN	2,385	14,310	04/27/2021.	11/01/2038.
212015 AN 1	Continental Resources Inc Sr Nt			1	2.C FE	1,305,925	104.380	1,304,755	1,250,000	1,304,174		(1,751)			3.800	1.954	JD	3,958		12/01/2021.	06/01/2024.
22003B AP 1	Corporate Office Prop LP Sr Nt			1	2.C FE	597,156	98.242	589,450	600,000	597,178		22			2.900	2.947	JD	2,127		11/02/2021.	12/01/2033.
233853 AD 2	Daimler Trucks Finance NA Sr Nt			1	2.A FE	2,499,350	100.849	2,521,233	2,500,000	2,499,360		10			1.625	1.634	JD	1,918		12/02/2021.	12/13/2024.
251526 CB 3	Deutsche Bank AG NY Branch Sr Non Prefer			2	2.B FE	2,625,554	105.783	2,618,129	2,475,000	2,622,002		(3,552)			3.961	1.848	MN	9,531		12/02/2021.	11/26/2025.
251526 CP 2	Deutsche Bank AG NY Branch Sr Non Pref			2	2.B FE	500,000	100.034	500,171	500,000	500,000					2.311	2.311	MN	1,444		11/10/2021.	11/16/2027.
25179M AV 5	Devon Energy Corp Sr Nt			1	2.C FE	1,158,022	114.385	1,153,004	1,008,000	1,155,340		(2,682)			5.850	1.757	JD	2,621	29,484	12/03/2021.	12/15/2025.
25179M BC 6	Devon Energy Corp Sr Nt			1	2.C FE	545,216	108.076	540,380	500,000	545,216					5.250	(1.092)	MS	7,875		12/31/2021.	09/15/2024.
25179M AX 1	Devon Energy Corp Sr Nt				2.C FE		108.517								5.250		MS	(146)		09/02/2021.	09/15/2024.
25278X AN 9	Diamondback Energy Inc Sr Nt			1	2.C FE	542,635	106.084	530,422	500,000	541,221		(1,414)			3.500	2.320	JD	1,458	8,750	09/15/2021.	12/01/2029.
25470D BJ 7	Discovery Communications Sr Nt			1	2.C FE	706,398	107.036	706,438	660,000	703,269		(3,129)			3.625	2.720	MN	3,057	23,925	04/29/2021.	05/15/2030.
25746U DG 1	Dominion Resources Inc Sr Nt Ser C			1	2.B FE	329,988	106.618	319,853	300,000	328,515		(1,473)			3.375	2.079	AO	2,531	5,063	07/15/2021.	04/01/2030.
260543 CG 6	Dow Chemical Co Sr Nt			1	2.B FE	285,530	119.603	299,007	250,000	284,821		(709)			4.375	3.420	MN	1,398	5,469	05/20/2021.	11/15/2042.
29278N AF 0	Energy Transfer Partners Sr Nt Ser 10Y			1	2.C FE	998,190	112.862	1,128,621	1,000,000	998,743		162			4.950	4.973	JD	2,200	49,500	06/05/2018.	06/15/2028.
29364W BA 5	Entergy Louisiana LLC Sec Nt			1	1.F FE	236,972	114.380	228,759	200,000	235,670		(1,302)			4.000	2.162	MS	2,356	4,000	07/15/2021.	03/15/2033.
29366M AC 2	Entergy Arkansas LLC 1st Mtg Bd			1	1.F FE	281,459	106.212	286,773	270,000	281,331		(128)			3.350	3.133	JD	402	6,407	04/27/2021.	06/15/2052.
29379V BB 8	Enterprise Products Operations Sr Nt			2	2.A FE	2,078,880	105.133	2,102,656	2,000,000	2,026,615		(12,579)			3.900	3.164	FA	29,467	78,000	12/12/2017.	02/15/2024.
30034W AB 2	Evergy Inc Sr Nt			1	2.B FE	639,792	102.705	616,232	600,000	637,691		(2,101)			2.900	1.989	MS	5,123	8,700	07/16/2021.	09/15/2029.
30231G BK 7	Exxon Mobil Corp Sr Nt			1	1.D FE	902,447	109.862	878,893	800,000	897,901		(4,546)			3.482	1.824	MS	7,893	13,928	09/15/2021.	03/19/2030.
337738 AS 7	FiServe Inc Sr Nt			1	2.B FE	2,994,960	103.456	3,103,665	3,000,000	2,997,408		988			2.750	2.786	JJ	41,250	82,500	06/10/2019.	07/01/2024.
337932 AL 1	Firstenergy Corp Sr Nt			1	3.A FE	999,730	99.117	991,168	1,000,000	991,168	(8,612)	24			2.650	2.653	MS	8,833	26,500	02/18/2020.	03/01/2030.
33834D AA 2	Five Corners Funding Trust Sr Nt			1	1.G FE	320,082	103.785	311,356	300,000	319,445		(637)			2.850	1.982	MN	1,093	4,275	09/15/2021.	05/15/2030.
37045X CY 0	General Motors Co Sr Nt			1	2.C FE	970,613	106.747	960,725	900,000	966,817		(3,796)			3.600	2.591	JD	900	23,400	07/15/2021.	06/21/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37045X DE 3	General Motors Finl Co Sr Nt			1	2.C FE	67,274	97.275	68,092	70,000	67,445		172			2.350	2.811	JJ	791	823	04/21/2021	01/08/2031
37331N AK 7	Georgia-Pacific LLC Sr Nt			1	1.G FE	309,984	100.632	301,897	300,000	309,491		(493)			2.300	1.873	AO	1,169	3,450	07/15/2021	04/30/2030
37940X AA 0	Global Payments Inc Sr Nt			1	2.C FE	2,786,678	102.862	2,818,405	2,740,000	2,785,370		(1,367)			2.650	2.083	FA	27,430	26,500	11/23/2021	02/15/2025
37940X AC 6	Global Payments Inc Sr Nt			1	2.C FE	273,145	115.301	288,252	250,000	272,859		(286)			4.150	3.618	FA	3,919	5,188	05/20/2021	08/15/2049
37940X AF 9	Global Payments Inc Sr Nt			1	2.C FE	1,598,880	100.045	1,600,718	1,600,000	1,598,917		37			1.500	1.522	MN	2,600		11/16/2021	11/15/2024
38141G YJ 7	Goldman Sachs Group Inc Sr Nt Fix to Flo			1	1.F FE	500,000	98.609	493,046	500,000	500,000					2.383	2.383	JJ	5,296		07/14/2021	07/21/2032
40434L AG 0	HP Inc Sr Nt			1	2.B FE	502,165	98.796	493,978	500,000	502,083		(82)			2.650	2.599	JD	515	6,662	07/16/2021	06/17/2031
437076 BM 3	Home Depot Inc Sr Nt			1	1.F FE	3,974,240	106.324	4,252,952	4,000,000	3,988,304		2,541			3.000	3.074	AO	30,000	120,000	02/03/2016	04/01/2026
437076 CB 6	Home Depot Inc Sr Nt			1	1.F FE	1,988,820	105.168	2,103,352	2,000,000	1,990,574		999			2.700	2.764	AO	11,400	54,000	03/26/2020	04/15/2030
44148J AA 7	Hotwire Funding LLC Ser 2021-1 Cl A2				1.F FE	150,000	99.142	148,713	150,000	150,000					2.311	2.322	MON	404		11/09/2021	11/20/2051
446413 AT 3	Huntington Ingalls Industries Sr Nt			1	2.C FE	304,425	111.508	301,071	270,000	302,083		(2,342)			4.200	2.563	MN	1,890	5,670	04/30/2021	05/01/2030
44891A BK 2	Hyundia Capital America Sr Nt			1	2.A FE	1,152,511	112.387	1,123,866	1,000,000	1,138,886		(13,625)			5.875	1.395	AO	13,708	29,375	09/02/2021	04/07/2025
459200 JY 8	International Bus Machs Corp Sr Nt				1.G FE	2,085,000	104.511	2,090,222	2,000,000	2,043,818		(17,866)			3.000	2.048	MN	7,667	60,000	08/28/2019	05/15/2024
459200 KA 8	International Bus Machs Corp Sr Nt			1	1.G FE	335,778	108.779	326,337	300,000	334,546		(1,232)			3.500	1.823	MN	1,342	5,250	09/16/2021	05/15/2029
46188B AB 8	Invitation Homes OP Sr Nt			1	2.C FE	998,710	99.039	990,392	1,000,000	998,735		25			2.300	2.320	MN	3,578		11/01/2021	11/15/2028
46625H JY 7	JPMorgan Chase & Co Sub Nt				1.G FE	3,979,000	106.442	4,257,696	4,000,000	3,993,531		2,240			3.875	3.939	MS	47,792	155,000	09/03/2014	09/10/2024
46625H RX 0	JPMorgan Chase & Co Sub Nt			2	1.G FE	291,109	107.829	280,356	260,000	285,305		(4,917)			3.625	1.560	JD	785	9,425	10/22/2020	12/01/2027
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt			1	2.B FE	1,404,604	108.464	1,372,068	1,265,000	1,360,579		(23,924)			4.300	2.210	JJ	25,082	54,395	02/21/2020	01/15/2026
50540R AQ 5	Laboratory Corp of America Sr Nt			1	2.B FE	478,248	105.625	468,286	443,350	474,805		(3,444)			3.600	1.053	FA	6,650		09/02/2021	02/01/2025
50540R AS 1	Laboratory Corp of America Sr Nt			1	2.B FE	289,488	122.418	306,045	250,000	288,862		(626)			4.700	3.693	FA	4,896	5,875	05/20/2021	02/01/2045
529043 AE 1	Lexington Realty Trust Sr Nt			1	2.B FE	664,764	99.711	662,084	664,000	664,755		(9)			2.700	2.685	MS	5,279		10/26/2021	09/15/2030
53227J AC 8	Life Storage LP Sr Nt			1	2.B FE	400,902	98.431	396,676	403,000	401,003		101			2.200	2.262	AO	1,872	4,433	07/14/2021	10/15/2030
548661 DY 0	Lowes Cos Inc Sr Nt			1	2.A FE	498,085	95.112	475,559	500,000	498,297		178			1.700	1.742	AO	1,794	8,335	10/07/2020	10/15/2030
565849 AP 1	Marathon Oil Corp Sr Nt			2	2.C FE	1,052,460	109.751	1,040,441	948,000	1,041,464		(10,996)			4.400	2.404	JJ	19,234	20,856	04/28/2021	07/15/2027
573284 AV 8	Martin Marietta Materials Inc Sr Nt			1	2.B FE	204,988	100.790	201,580	200,000	204,740		(248)			2.500	2.174	MS	1,472	2,500	07/14/2021	03/15/2030
59217G BY 4	Met Life Global Funding I Sr Nt				1.D FE	2,527,100	107.944	2,698,603	2,500,000	2,516,114		(2,942)			3.450	3.308	JD	3,115	86,250	01/23/2018	12/18/2026
595112 BS 1	Micron Technology Inc Sr Unsecured Nt			1	2.C FE	800,000	100.557	804,455	800,000	800,000					2.703	2.703	AO	3,604		10/18/2021	04/15/2032
61772B AC 7	Morgan Stanley Sr Nt Fix to Flt			1	1.F FE	346,429	105.199	357,676	340,000	346,293		(136)			3.217	3.089	AO	2,096	5,469	05/24/2021	04/22/2042
62912X AF 1	NGPL Pipeco LLC Sr Nt			2	2.C FE	152,552	111.291	148,017	133,000	151,562		(990)			4.875	1.995	FA	2,449		09/15/2021	08/15/2027
62928C AA 0	NGPL Pipeco LLC Sr Nt				2.C FE	1,942,911	101.908	1,966,830	1,930,000	1,942,325		(586)			3.250	3.172	JJ	39,552		05/27/2021	07/15/2031
637417 AL 0	National Retail Properties Inc Sr Nt			1	2.A FE	411,262	112.823	403,906	358,000	409,154		(2,109)			4.300	1.960	AO	3,250	7,697	09/20/2021	10/15/2028
64952W CH 4	New York Life Global Fdg Sec Nt				1.A FE	4,686,736	103.547	4,866,700	4,700,000	4,693,568		1,328			2.350	2.382	JJ	51,237	110,450	08/16/2016	07/14/2026
64952W CX 9	New York Life Global Fdg Sec Nt				1.A FE	3,968,200	106.788	4,271,536	4,000,000	3,979,688		3,023			3.000	3.093	JJ	57,000	120,000	01/03/2018	01/10/2028
651290 AR 9	Newfield Exploration Co Sr Nt			1	2.C FE	2,702,840	110.990	2,719,257	2,450,000	2,698,249		(4,591)			5.375	2.527	JJ	65,844		12/02/2021	01/01/2026
651639 AP 1	Newmont Mining Corp Sr Nt			1	2.A FE	967,416	125.974	982,595	780,000	963,123		(4,293)			4.875	3.252	MS	11,196	19,013	05/20/2021	03/15/2042
65480C AC 9	Nissan Motor Acc Co Sr Nt			1	2.C FE	499,880	97.595	487,974	500,000	499,887		7			1.850	1.855	MS	2,698		09/13/2021	09/16/2026
65480C AD 7	Nissan Motor Acc Co Sr Nt			1	2.C FE	268,898	97.668	262,726	269,000	268,902		4			2.450	2.456	MS	1,922		09/13/2021	09/15/2028
682680 AW 3	ONEOK Inc Sr Nt			1	2.C FE	454,636	109.812	439,250	400,000	451,504		(3,132)			4.350	2.333	MS	5,123	8,700	07/14/2021	03/15/2029
71270Q EB 8	Peoples United Bank Sr Nt				2.B FE	1,988,180	105.091	2,101,812	2,000,000	1,996,564		1,260			4.000	4.072	JJ	36,889	80,000	06/23/2014	07/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
718172 AT 6	Philip Morris Intl Inc Sr Nt				1.F FE	2,320,525	101.252	2,531,305	2,500,000	2,485,005		22,766			2.500	3.455	FA	22,396	62,500	11/07/2013.	08/22/2022.
74005P BN 3	Praxair Inc Sr Nt			1	1.F FE	3,735,638	103.942	3,897,836	3,750,000	3,745,138		1,487			2.650	2.694	FA	40,302	99,375	01/29/2015.	02/05/2025.
756109 BL 7	Realty Income Corp Sr Nt			1	1.G FE	529,033	104.170	520,850	500,000	528,697		(335)			2.850	2.244	JD	633	7,125	11/10/2021.	12/15/2032.
76131V AB 9	Retail PPTYS Of America Sr Nt			1	2.C FE	391,887	110.857	392,435	354,000	391,565		(321)			4.750	3.301	MS	4,951		12/10/2021.	09/15/2030.
771196 BK 7	Roche Hldgs Inc Sr Nt			1	1.C FE	1,435,558	104.587	1,516,506	1,450,000	1,443,358		1,412			2.625	2.737	MN	4,864	38,063	02/22/2016.	05/15/2026.
842400 GF 4	Southern CA Edison Co 1st Mtg Bd			1	1.G FE	714,286	99.963	714,023	714,286	714,286					1.845	1.845	FA	5,491	13,179	01/13/2015.	02/01/2022.
842434 CQ 3	Southern CA Gas Co 1st Mtg			1	1.D FE	2,361,992	104.071	2,393,626	2,300,000	2,329,696		(6,264)			2.600	2.293	JD	2,658	59,800	07/25/2016.	06/15/2026.
84861T AC 2	Spirit Realty LP Sr Nt			1	2.B FE	1,655,085	110.255	1,653,831	1,500,000	1,652,726		(2,359)			4.450	2.046	MS	19,654		12/02/2021.	09/15/2026.
857477 BM 4	State Street Corp Sr Nt			2	1.F FE	1,000,000	104.690	1,046,899	1,000,000	1,000,000					2.901	2.901	MS	7,333	29,010	11/04/2020.	03/30/2026.
858119 BN 9	Steel Dynamics Inc Sr Nt			1	2.C FE	297,909	98.073	294,220	300,000	298,258		284			1.650	1.756	AO	1,045	5,033	10/07/2020.	10/15/2027.
87264A BX 2	T-Mobile USA Inc 1st Lien			1	2.C FE	249,978	97.164	242,909	250,000	249,980		2			2.250	2.251	MN	719	2,813	05/27/2021.	11/15/2031.
87305Q CH 2	TTX Co Sr Nt			1	1.F FE	2,375,533	106.809	2,371,151	2,220,000	2,310,180		(28,392)			3.600	2.210	JJ	36,852	79,920	08/28/2019.	01/15/2025.
89788K AA 4	Truist Bank Sub Nt			2	1.F FE	512,110	99.944	499,720	500,000	511,509		(601)			2.250	1.936	MS	3,438	5,625	07/15/2021.	03/11/2030.
90265E AP 5	UDR Inc Sr Nt			1	2.A FE	766,326	113.167	758,222	670,000	758,329		(7,998)			4.400	2.300	JJ	12,693	14,740	04/27/2021.	01/26/2029.
907818 DY 1	Union Pacific Corp Nt			1	2.A FE	999,310	105.463	1,054,629	1,000,000	999,769		71			3.250	3.258	JJ	14,986	32,500	08/07/2014.	01/15/2025.
907818 FT 0	Union Pacific Corp Sr Nt			1	1.G FE	249,928	106.780	266,951	250,000	249,929		2			3.200	3.202	MN	911	4,000	05/17/2021.	05/20/2041.
91159H HN 3	US Bancorp Sr MT Nt				1.F FE	3,970,720	103.862	4,154,476	4,000,000	3,985,769		2,917			2.375	2.458	JJ	41,958	95,000	07/19/2016.	07/22/2026.
91913Y AW 0	Valero Energy Corp Sr Nt			1	2.B FE	1,156,101	109.151	1,135,169	1,040,000	1,151,865		(4,236)			4.000	2.326	AO	10,400	20,800	09/17/2021.	04/01/2029.
91914J AB 8	Valero Energy Corp Sr Nt			1	2.B FE	221,369	110.957	216,366	195,000	220,221		(1,148)			4.500	2.172	MS	2,584		09/16/2021.	03/15/2028.
92277G AU 1	Ventas Realty LP Sr Nt			1	2.A FE	528,465	103.973	519,865	500,000	527,538		(927)			3.000	2.226	JJ	6,917		09/15/2021.	01/15/2030.
92840V AE 2	Vistra Operations Co LLC 1st Lien				2.C FE	1,114,601	107.294	1,115,858	1,040,000	1,110,956		(3,646)			4.300	3.271	JJ	20,621	11,610	09/15/2021.	07/15/2029.
92840V AG 7	Vistra Operations Co LLC 1st Lein			1	2.C FE	1,170,396	103.861	1,173,629	1,130,000	1,166,002		(4,394)			3.700	2.998	JJ	17,537	20,905	05/05/2021.	01/30/2027.
92936U AF 6	WP Carey Inc Sr Nt			1	2.B FE	84,147	110.665	82,999	75,000	83,834		(313)			3.850	2.099	JJ	1,331		09/16/2021.	07/15/2029.
92936U AG 4	WP Carey Inc Sr Nt			1	2.B FE	506,175	99.236	496,178	500,000	505,907		(268)			2.400	2.252	FA	5,000	6,000	07/15/2021.	02/01/2031.
941053 AH 3	Waste Connections Inc Sr Nt			1	2.A FE	566,073	112.507	562,537	500,000	552,407		(7,131)			4.250	2.531	JD	1,771	21,250	01/21/2020.	12/01/2028.
94106B AA 9	Waste Connections Inc Sr Nt			1	2.A FE	499,955	101.988	509,941	500,000	499,964		4			2.600	2.601	FA	5,417	13,000	01/21/2020.	02/01/2030.
94974B FJ 4	Wells Fargo & Co Sub Nt				2.B FE	4,997,050	102.851	5,142,545	5,000,000	4,999,618		330			3.450	3.457	FA	66,125	172,500	02/06/2013.	02/13/2023.
96950F AQ 7	Williams Partners LP Sr Nt			2	2.B FE	814,863	106.448	798,361	750,000	808,339		(6,523)			3.900	1.062	JJ	13,488		09/02/2021.	01/15/2025.
98389B AY 6	Xcel Energy Inc Sr Nt			1	2.A FE	3,986,800	107.629	4,305,176	4,000,000	3,988,977		1,112			3.400	3.438	JD	11,333	136,000	03/27/2020.	06/01/2030.
11271L AH 5	Brookfield Fin Inc Sr Nt		A	1	1.G FE	1,616,224	101.081	1,617,291	1,600,000	1,615,917		(307)			2.724	2.600	AO	9,201		10/19/2021.	04/15/2031.
136385 AC 5	Canadian Natural Resources Sr Nt		A		2.C FE	316,138	133.368	313,416	235,000	311,989		(4,150)			7.200	3.333	JJ	7,802	8,460	05/05/2021.	01/15/2032.
136385 BA 8	Canadian Natural Resources Sr Nt		A	1	2.B FE	403,928	102.321	409,285	400,000	403,680		(248)			2.950	2.825	JJ	5,441	5,900	04/29/2021.	07/15/2030.
67077M AF 5	Nutrien Ltd Sr Nt		A	1	2.B FE	2,231,491	134.824	2,881,180	2,137,000	2,219,527		(3,245)			5.875	5.492	JD	10,462	125,549	04/10/2018.	12/01/2036.
67077M AJ 7	Nutrien Ltd Sr Nt		A	1	2.B FE	4,565,753	101.249	4,606,848	4,550,000	4,552,080		(3,828)			3.150	3.063	AO	35,831	143,325	04/10/2018.	10/01/2022.
00973R AF 0	Aker BP ASA Nt		D	1	2.C FE	751,823	106.097	742,676	700,000	749,365		(2,458)			3.750	2.738	JJ	12,104	7,500	09/15/2021.	01/15/2030.
05578Q AE 3	BPCE SA Sub Nt		D		2.B FE	739,720	110.488	718,171	650,000	734,154		(5,565)			4.875	1.702	AO	7,922	15,844	09/15/2021.	04/01/2026.
06738E AE 5	Barclays Plc Sr Nt		D		2.B FE	2,654,650	105.766	2,644,145	2,500,000	2,651,340		(3,310)			3.650	1.701	MS	26,615		12/02/2021.	03/16/2025.
09659T 2B 6	BNP Paribas Fix-To-Flt Sub Nt		D	2	2.A FE	243,323	95.956	239,891	250,000	243,765		373			2.588	2.810	FA	2,498	6,470	10/22/2020.	08/12/2035.
21684A AA 4	Rabobank Nederland Sub Nt		D		2.A FE	1,007,690	106.471	1,064,709	1,000,000	1,001,778		(870)			4.625	4.527	JD	3,854	46,250	01/08/2014.	12/01/2023.
225313 AK 1	Credit Agricole SA Sub Nt		D	2	2.A FE	328,038	106.735	320,206	300,000	326,195		(1,843)			4.000	2.433	JJ	5,700		07/14/2021.	01/10/2033.

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22535W AH 0	Credit Agricole SA Sr Nt		D	2	1.G FE	495,975	97.184	485,921	500,000	496,187		212			1.247	1.403	JJ	2,685		09/15/2021.	01/26/2027.
225401 AU 2	Credit Suisse Group Sr Nt Fix to Float		D	1	2.A FE	795,609	101.772	804,001	790,000	795,309		(300)			3.091	3.008	MN	3,188	12,209	05/24/2021.	05/14/2032.
225433 AC 5	Credit Suisse Group Fdg Ltd Sr Nt		D		2.A FE	271,615	106.240	265,601	250,000	269,702		(1,913)			3.750	1.254	MS	2,474	4,688	09/02/2021.	03/26/2025.
404280 CT 4	HSBC Holdings PLC Sr Nt Fix to Float		D	1	1.G FE	520,000	100.625	523,251	520,000	520,000					2.804	2.804	MN	1,499	7,290	05/17/2021.	05/24/2032.
456837 AV 5	ING Groep NV Sr Nt		D	2	1.G FE	507,075	99.323	496,616	500,000	506,634		(441)			1.726	1.403	AO	2,158	4,315	09/15/2021.	04/01/2027.
62947Q AX 6	NXP BV Sr Nt		D	1	2.B FE	2,490,950	113.005	2,486,106	2,200,000	2,483,772		(7,178)			5.350	1.978	MS	39,233		11/22/2021.	03/01/2026.
62954H AG 3	NXP BV/NXP FDG/NXP USA Sr Nt		D		2.B FE	817,187	100.312	822,560	820,000	817,347		160			2.500	2.539	MN	2,847	10,250	05/04/2021.	05/11/2031.
822582 BQ 4	Shell International Finance Sr Nt		D	1	1.D FE	758,092	116.907	783,280	670,000	756,532		(1,560)			4.000	3.230	MN	3,797	26,800	04/27/2021.	05/10/2046.
83051G AS 7	Skandinaviska Enskilda Sr Nt		D		1.D FE	1,497,870	98.556	1,478,342	1,500,000	1,498,092		222			0.650	0.698	MS	3,033		08/31/2021.	09/09/2024.
92857W BH 2	Vodafone Group PLC Sr Nt		D	1	2.B FE	3,086,670	105.394	3,161,820	3,000,000	3,040,045		(18,735)			3.750	3.070	JJ	51,563	112,500	06/11/2019.	01/16/2024.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						177,429,003	XXX	183,039,597	173,113,636	177,486,911	(8,612)	(213,855)	0	0	XXX	XXX	XXX	1,668,997	4,123,848	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
07332H AA 4	Bayview Opport Mast Fund Trust RMBS Ser			4	1.A	3,862,598	100.060	3,749,634	3,747,381	3,783,696		(4,696)			4.000	3.220	MON	1,249	149,895	11/22/2016.	04/28/2055.
89176L AC 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C			4	1.A	11,159,121	104.319	10,953,485	10,500,000	10,936,309		(121,418)			3.750	2.644	MON	32,813	393,750	10/24/2019.	03/25/2058.
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C			4	1.A	517,093	104.122	541,706	520,261	518,018		553			3.678	3.829	MON	1,594	19,351	01/24/2019.	03/25/2058.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						15,538,812	XXX	15,244,825	14,767,642	15,238,023	0	(125,561)	0	0	XXX	XXX	XXX	35,656	562,996	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201			4	1.A	1,841,933	103.602	1,852,798	1,788,377	1,802,341		(5,730)			3.019	2.562	MON	4,499	58,971	05/20/2016.	06/15/2049.
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C			4	1.A	4,054,500	104.292	4,105,457	3,936,510	3,967,671		(9,198)			3.525	3.066	MON	11,564	138,762	01/27/2016.	02/10/2049.
20048E AW 1	Comm Mortgage Trust CMBS Ser 2013-LC6 Cl			4	1.A	1,610,940	100.633	1,629,087	1,618,845	1,617,454		539			2.478	2.558	MON	3,343	49,953	06/06/2013.	01/10/2046.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			4	1.A	495,231	100.814	484,730	480,818	481,221		(1,096)			2.699	2.253	MON	1,081	18,195	02/05/2013.	12/15/2048.
74824D AG 5	Queens Center Mtg Tr CMBS Ser 2013-QCA C			4	1.A	2,928,984	102.698	3,080,946	3,000,000	2,964,756		9,927			3.376	3.784	MON	8,440	101,280	03/13/2018.	01/11/2037.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			4	1.A FM	428,251	100.349	433,435	431,929	431,535		253			2.459	2.600	MON	885	11,554	06/14/2013.	12/10/2045.
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC			4	1.A	1,942,642	102.518	1,981,265	1,932,602	1,933,389		(1,001)			2.978	2.890	MON	4,796	57,553	01/15/2016.	04/15/2050.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						13,302,481	XXX	13,567,718	13,189,081	13,198,367	0	(6,306)	0	0	XXX	XXX	XXX	34,608	436,268	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
126650 BP 4	CVS Health Corp LBASS PTC Nt			1	2.B FE	1,624,358	113.203	1,573,460	1,389,944	1,496,145		(14,826)			6.036	3.809	MON	4,894	83,897	01/04/2013.	12/10/2028.
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR				1.A FE	3,000,000	99.875	2,996,255	3,000,000	3,000,000					1.212	1.213	JAJO	7,370	18,682	03/24/2021.	04/20/2034.
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser			1	2.C FE	295,241	103.462	288,854	279,188	291,769		(3,472)			4.150	1.911	AO	2,575	5,793	04/23/2021.	04/11/2024.
90931G AA 7	United Airlines Inc 2020-1 A PPT				1.G FE	1,757,847	109.311	1,737,833	1,589,808	1,752,076		(5,771)			5.875	2.591	JAJO	19,718		12/03/2021.	10/15/2027.
11042C AA 8	British Airways PTC Ser 2021-1 A PPT		C		1.F FE	1,440,562	100.462	1,441,487	1,434,862	1,440,287		(275)			2.900	2.855	MJSD	1,849	15,835	07/21/2021.	09/15/2035.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						8,118,008	XXX	8,037,889	7,693,802	7,980,277	0	(24,344)	0	0	XXX	XXX	XXX	36,406	124,207	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						214,388,304	XXX	219,890,029	208,764,161	213,903,578	(8,612)	(370,066)	0	0	XXX	XXX	XXX	1,775,667	5,247,319	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						297,667,658	XXX	313,778,530	289,883,736	298,352,435	1,245,695	(589,148)	0	0	XXX	XXX	XXX	2,303,894	6,709,533	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						57,564,162	XXX	57,302,355	55,937,329	57,229,803	0	(135,948)	0	0	XXX	XXX	XXX	118,117	1,411,531	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						13,302,481	XXX	13,567,718	13,189,081	13,198,367	0	(6,306)	0	0	XXX	XXX	XXX	34,608	436,268	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						14,622,270	XXX	14,407,541	13,483,802	13,889,763	0	(73,987)	0	0	XXX	XXX	XXX	68,613	426,957	XXX	XXX
8399999. Grand Total - Bonds						383,156,571	XXX	399,056,144	372,493,948	382,670,368	1,245,695	(805,389)	0	0	XXX	XXX	XXX	2,525,232	8,984,289	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date

Line Number

1A.
1B.
1C.
1D.
1E.
1F.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A .....173,281,658 1B .....0 1C .....10,958,020 1D .....11,271,424 1E .....4,625,000 1F 35,554,775 1G 29,309,287

2A .....29,197,431 2B 46,313,848 2C 41,167,757

3A .....991,168 3B 0 3C 0

4A .....0 4B 0 4C 0

5A .....0 5B 0 5C 0

6 0

Sch. D - Pt. 2 - Sn. 1
NONE

Sch. D - Pt. 2 - Sn. 2
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States								
111746 JE 4	Brockton MA Txbl 2.408% 11/01/30		10/21/2021	Stifel Nicolaus & Co Inc		855,000	855,000	
111746 JF 1	Brockton MA Txbl 2.558% 11/01/31		10/21/2021	Stifel Nicolaus & Co Inc		700,000	700,000	
111746 JG 9	Brockton MA Txbl 2.708% 11/01/32		10/21/2021	Stifel Nicolaus & Co Inc		1,300,000	1,300,000	
111746 JH 7	Brockton MA Txbl 2.858% 11/01/33		10/21/2021	Stifel Nicolaus & Co Inc		700,000	700,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					3,555,000	3,555,000	0
Bonds - U.S. Special Revenue and Special Assessment								
010268 CX 6	Alabama Fed Aid HW Fin AuthRev Txbl Ser		10/07/2021	Bank of America BISD Dealer		1,450,000	1,450,000	
02765U MD 3	American Mun Pwr Ohio Inc Rev Comb Hydro		01/28/2021	Nationwide Indemnity		2,424,586	2,300,000	41,656
155498 ML 9	Central TX Regional Mob Auth Txbl Ref Se		10/07/2021	Jefferies & Company Inc		800,000	800,000	
155498 MM 7	Central TX Regional Mob Auth Txbl Ref Se		10/07/2021	Jefferies & Company Inc		875,000	875,000	
235036 8J 2	Dallas-Ft Worth Intl Arpt Rev Txbl Ref F		10/28/2021	Barclays Capital Inc		1,070,000	1,070,000	
305734 AB 1	Fairview Health Services Sr Nt		10/22/2021	Citigroup		2,233,750	2,250,000	1,297
3132DW BC 6	FHLMC Pool #SD8135 2.500% 03/25/51		03/02/2021	Morgan Stanley & Co LLC		1,847,953	1,774,580	246
3140X9 6Y 6	FNMA Pool #FM6286 2.500% 01/25/51		03/02/2021	JP Morgan Securities LLC		970,062	930,166	129
31418D 2L 5	FNMA Pool #MA4378 2.000% 07/25/51		06/21/2021	JP Morgan Securities LLC		11,703,528	11,623,615	13,561
31418D XJ 6	FNMA Pool #MA4280 1.500% 03/25/51		03/02/2021	Nomura Securities Intl LLC		696,568	705,832	59
31418D XL 1	FNMA Pool #MA4282 2.500% 03/25/51		03/02/2021	Morgan Stanley & Co LLC		870,944	836,629	116
762244 FL 0	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F		01/28/2021	Nationwide Indemnity		2,479,088	2,250,000	22,813
88059E 5G 5	Tenn Val Auth Cpn Strip Strips		01/28/2021	Nationwide Indemnity		1,977,555	2,629,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					29,399,034	29,494,822	79,877
Bonds - Industrial and Miscellaneous								
00206R LJ 9	AT&T Inc Sr Nt 3.550% 09/15/55		09/09/2021	Tax Free Exchange		405,415	430,000	7,378
015271 AT 6	Alexandria Real Estate Equity Sr Nt		07/14/2021	Suntrust Robinson Humprey Inc		205,454	195,000	462
015271 AV 1	Alexandria Real Estate Equity Sr Nt		04/29/2021	Wells Fargo Securities LLC		368,884	400,000	1,917
024836 AF 5	American Campus CMNTYS Sr Nt		04/26/2021	Goldman Sachs & Company		683,889	670,000	4,615
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		09/15/2021	Morgan Stanley & Co LLC		885,440	800,000	12,844
045054 AP 8	Ashtead Capital Inc Sr Nt		08/03/2021	JP Morgan Securities LLC		488,751	490,000	
046497 AB 9	Atalaya Equipment LBASS Ser 2021-1A Cl A		11/16/2021	Suntrust Robinson Humprey Inc		49,996	50,000	
046497 AC 7	Atalaya Equipment LBASS Ser 2021-1A Cl B		11/16/2021	Suntrust Robinson Humprey Inc		49,990	50,000	
07274N AL 7	Bayer US Finance II LLC Sr Nt		09/15/2021	Various		575,941	500,000	4,181
075887 BG 3	Becton Dickinson & Co Sr Nt		01/28/2021	Nationwide Indemnity		2,000,000	2,000,000	11,192
084659 AV 3	Berkshire Hathaway Energy Sr Nt		09/15/2021	Jefferies & Company Inc		571,395	500,000	3,186
084659 AX 9	Berkshire Hathaway Energy Sr Nt		04/28/2021	Jefferies & Company Inc		471,180	400,000	708
097023 BK 0	Boeing Co Sr Nt 3.300% 03/01/35		04/26/2021	Citigroup		267,089	270,000	1,411
097023 CJ 2	Boeing Co Sr Nt 3.600% 05/01/34		05/24/2021	Goldman Sachs & Company		411,528	400,000	4,040
097023 CU 7	Boeing Co Sr Nt 5.040% 05/01/27		04/26/2021	Credit Suisse Securities LLC		413,024	360,000	8,921
097023 CW 3	Boeing Co Sr Nt 5.805% 05/01/50		04/27/2021	Goldman Sachs & Company		348,644	270,000	7,717
097023 CY 9	Boeing Co Sr Nt 5.150% 05/01/30		04/26/2021	Wells Fargo Securities LLC		1,250,744	1,070,000	27,093
11135F AQ 4	Broadcom Inc Sr Unsecured Nt		10/18/2021	JP Morgan Securities LLC		1,098,630	1,000,000	17,868
11135F BK 6	Broadcom Inc Sr Nt 3.419% 04/15/33		10/15/2021	Mizuho Securities USA Inc		287,784	280,000	106
11135F BL 4	Broadcom Inc Sr Unsecured Nt		10/19/2021	Deutsche Bank Capital		1,026,360	1,000,000	578
11135F BQ 3	Broadcom Inc Sr Unsecured Nt		10/19/2021	Deutsche Bank Capital		784,032	800,000	1,487
14448C AR 5	Carrier Global Corp Sr Nt		04/22/2021	Barclays Capital Inc		404,668	400,000	788
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR		03/24/2021	Jefferies & Company Inc		3,000,000	3,000,000	
205887 CD 2	ConAgra Foods Inc Sr Nt		04/27/2021	Jefferies & Company Inc		339,684	270,000	7,075
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser		04/23/2021	Jefferies & Company Inc		295,241	279,188	515

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
212015 AN 1	Continental Resources Inc Sr Nt		12/01/2021	Barclays Capital Inc		1,305,925	1,250,000	264
22003B AP 1	Corporate Office Prop LP Sr Nt		11/02/2021	Wells Fargo Securities LLC		597,156	600,000	
233853 AD 2	Daimler Trucks Finance NA Sr Nt		12/02/2021	JP Morgan Securities LLC		2,499,350	2,500,000	
251526 CB 3	Deutsche Bank AG NY Branch Sr Non Prefer		12/02/2021	Goldman Sachs & Company		2,625,554	2,475,000	2,723
251526 CP 2	Deutsche Bank AG NY Branch Sr Non Pref		11/10/2021	Deutsche Bank Capital		500,000	500,000	
25179M AV 5	Devon Energy Corp Sr Nt		12/03/2021	Various		1,158,022	1,008,000	28,129
25179M BC 6	Devon Energy Corp Sr Nt		12/31/2021	Tax Free Exchange		545,216	500,000	7,875
25278X AN 9	Diamondback Energy Inc Sr Nt		09/15/2021	Barclays Capital Inc		542,635	500,000	5,153
25470D BJ 7	Discovery Communications Sr Nt		04/29/2021	Bank of America BISD Dealer		706,398	660,000	11,165
25746U DG 1	Dominion Resources Inc Sr Nt Ser C		07/15/2021	Citigroup		329,988	300,000	3,038
260543 CG 6	Dow Chemical Co Sr Nt 4.375% 11/15/42		05/20/2021	Jefferies & Company Inc		285,530	250,000	273
29364W BA 5	Entergy Louisiana LLC Sec Nt		07/15/2021	Bank of America BISD Dealer		236,972	200,000	2,756
29366M AC 2	Entergy Arkansas LLC 1st Mtg Bd		04/27/2021	BNP Paribas Securities Corp		281,459	270,000	729
29379V BB 8	Enterprise Products Operations Sr Nt		01/28/2021	Nationwide Indemnity		2,039,194	2,000,000	35,317
30034W AB 2	Evergy Inc Sr Nt 2.900% 09/15/29		07/16/2021	Deutsche Bank Capital		639,792	600,000	6,042
30231G BK 7	Exxon Mobil Corp Sr Nt		09/15/2021	Various		902,447	800,000	10,775
33834D AA 2	Five Corners Funding Trust Sr Nt		09/15/2021	Wells Fargo Securities LLC		320,082	300,000	2,898
37045X CY 0	General Motors Co Sr Nt		07/15/2021	Various		970,613	900,000	6,680
37045X DE 3	General Motors Finl Co Sr Nt		04/21/2021	Bank of America BISD Dealer		67,274	70,000	480
37331N AK 7	Georgia-Pacific LLC Sr Nt		07/15/2021	Morgan Stanley & Co LLC		309,984	300,000	1,514
37940X AA 0	Global Payments Inc Sr Nt		11/23/2021	Suntrust Robinson Humprey Inc		1,786,928	1,740,000	12,936
37940X AC 6	Global Payments Inc Sr Nt		05/20/2021	JP Morgan Securities LLC		273,145	250,000	2,853
37940X AF 9	Global Payments Inc Sr Nt		11/16/2021	Bank of America BISD Dealer		1,598,880	1,600,000	
38141G YJ 7	Goldman Sachs Group Inc Sr Nt Fix to Flo		07/14/2021	Goldman Sachs & Company		500,000	500,000	
40434L AG 0	HP Inc Sr Nt 2.650% 06/17/31		07/16/2021	Morgan Stanley & Co LLC		502,165	500,000	1,251
44148J AA 7	Hotwire Funding LLC Ser 2021-1 Cl A2		11/09/2021	Morgan Stanley & Co LLC		150,000	150,000	
446413 AT 3	Huntington Ingalls Industries Sr Nt		04/30/2021	MarketAxess		304,425	270,000	95
44891A BK 2	Hyundia Capital America Sr Nt		09/02/2021	Various		1,152,511	1,000,000	24,479
459200 KA 8	International Bus Machs Corp Sr Nt		09/16/2021	Goldman Sachs & Company		335,778	300,000	3,646
46188B AB 8	Invitation Homes OP Sr Nt		11/01/2021	Wells Fargo Securities LLC		998,710	1,000,000	
50540R AQ 5	Laboratory Corp of America Sr Nt		09/02/2021	Various		478,248	443,350	1,596
50540R AS 1	Laboratory Corp of America Sr Nt		05/20/2021	BNP Paribas Securities Corp		289,488	250,000	3,688
529043 AE 1	Lexington Realty Trust Sr Nt		10/26/2021	Goldman Sachs & Company		664,764	664,000	2,141
53227J AC 8	Life Storage LP Sr Nt 2.200% 10/15/30		07/14/2021	Various		400,902	403,000	2,219
565849 AP 1	Marathon Oil Corp Sr Nt		04/28/2021	Citigroup		1,052,460	948,000	12,166
573284 AV 8	Martin Marietta Materials Inc Sr Nt		07/14/2021	Citigroup		204,988	200,000	1,681
595112 BS 1	Micron Technology Inc Sr Unsecured Nt		10/18/2021	Wells Fargo Securities LLC		800,000	800,000	
61772B AC 7	Morgan Stanley Sr Nt Fix to Flt		05/24/2021	UBS Financial Services Inc		346,429	340,000	1,033
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		09/15/2021	Barclays Capital Inc		152,552	133,000	576
62928C AA 0	NGPL Pipeco LLC Sr Nt 3.250% 07/15/31		05/27/2021	Various		1,942,911	1,930,000	246
637417 AL 0	National Retail Properties Inc Sr Nt		09/20/2021	Various		411,262	358,000	6,559
651290 AR 9	Newfield Exploration Co Sr Nt		12/02/2021	Various		2,702,840	2,450,000	56,150
651639 AP 1	Newmont Mining Corp Sr Nt		05/20/2021	Various		967,416	780,000	5,494
65480C AC 9	Nissan Motor Acc Co Sr Nt		09/13/2021	Citigroup		499,880	500,000	
65480C AD 7	Nissan Motor Acc Co Sr Nt		09/13/2021	Citigroup		268,898	269,000	
682680 AW 3	ONEOK Inc Sr Nt 4.350% 03/15/29		07/14/2021	Goldman Sachs & Company		454,636	400,000	5,848

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
756109 BL 7	Realty Income Corp Sr Nt		11/10/2021	Tax Free Exchange		529,033	500,000	5,740
76131V AB 9	Retail PPTYS Of America Sr Nt		12/10/2021	Various		391,887	354,000	3,592
84861T AC 2	Spirit Realty LP Sr Nt		12/02/2021	Barclays Capital Inc.		1,655,085	1,500,000	15,019
87264A BX 2	T-Mobile USA Inc 1st Lien		05/27/2021	Tax Free Exchange		249,978	250,000	188
89788K AA 4	Truist Bank Sub Nt 2.250% 03/11/30		07/15/2021	Suntrust Robinson Humprey Inc.		512,110	500,000	4,000
90265E AP 5	UDR Inc Sr Nt 4.400% 01/26/29		04/27/2021	Various		766,326	670,000	7,585
907818 FT 0	Union Pacific Corp Sr Nt		05/17/2021	Citigroup		249,928	250,000	
90931G AA 7	United Airlines Inc 2020-1 A PPT		12/03/2021	Various		1,757,847	1,589,808	8,881
91913Y AW 0	Valero Energy Corp Sr Nt		09/17/2021	Various		1,156,101	1,040,000	19,308
91914J AB 8	Valero Energy Corp Sr Nt		09/16/2021	Suntrust Robinson Humprey Inc.		221,369	195,000	79
92277G AU 1	Ventas Realty LP Sr Nt		09/15/2021	Barclays Capital Inc.		528,465	500,000	2,583
92840V AE 2	Vistra Operations Co LLC 1st Lien		09/15/2021	Various		1,114,601	1,040,000	11,133
92840V AG 7	Vistra Operations Co LLC 1st Lein		05/05/2021	Various		1,170,396	1,130,000	11,008
92936U AF 6	WP Carey Inc Sr Nt 3.850% 07/15/29		09/16/2021	MarketAxess		84,147	75,000	521
92936U AG 4	WP Carey Inc Sr Nt 2.400% 02/01/31		07/15/2021	Citigroup		506,175	500,000	5,600
96950F AQ 7	Williams Partners LP Sr Nt		09/02/2021	Various		814,863	750,000	4,225
11271L AH 5	Brookfield Fin Inc Sr Nt	A	10/19/2021	Goldman Sachs & Company		1,616,224	1,600,000	726
136385 AC 5	Canadian Natural Resources Sr Nt	A	05/05/2021	Barclays Capital Inc.		316,138	235,000	5,264
136385 BA 8	Canadian Natural Resources Sr Nt	A	04/29/2021	Barclays Capital Inc.		403,928	400,000	3,540
67077M AF 5	Nutrien Ltd Sr Nt 5.875% 12/01/36	A	01/28/2021	Nationwide Indemnity		2,222,772	2,137,000	19,879
00973R AF 0	Aker BP ASA Nt 3.750% 01/15/30	D	09/15/2021	Various		751,823	700,000	7,451
05578Q AE 3	BPCE SA Sub Nt 4.875% 04/01/26	D	09/15/2021	Bank of America BISD Dealer		739,720	650,000	14,611
06738E AE 5	Barclays Plc Sr Nt 3.650% 03/16/25	D	12/02/2021	Barclays Capital Inc.		2,654,650	2,500,000	20,278
11042C AA 8	British Airways PTC Ser 2021-1 A PPT	C	07/21/2021	Various		1,440,562	1,434,862	
225313 AK 1	Credit Agricole SA Sub Nt	D	07/14/2021	JP Morgan Securities LLC		328,038	300,000	200
22535W AH 0	Credit Agricole SA Sr Nt	D	09/15/2021	Credit Agricole USA was Calyon		495,975	500,000	883
225401 AU 2	Credit Suisse Group Sr Nt Fix to Float	D	05/24/2021	Various		795,609	790,000	180
225433 AC 5	Credit Suisse Group Fdg Ltd Sr Nt	D	09/02/2021	Credit Suisse Securities LLC		271,615	250,000	4,193
404280 CT 4	HSBC Holdings PLC Sr Nt Fix to Float	D	05/17/2021	HSBC Securities USA Inc.		520,000	520,000	
456837 AV 5	ING Groep NV Sr Nt 1.726% 04/01/27	D	09/15/2021	Goldman Sachs & Company		507,075	500,000	3,979
62947Q AX 6	NXP BV Sr Nt 5.350% 03/01/26	D	11/22/2021	Wells Fargo Securities LLC		2,490,950	2,200,000	27,136
62954H AG 3	NXP BV/NXP FDG/NXP USA Sr Nt	D	05/04/2021	Citigroup		817,187	820,000	
822582 BQ 4	Shell International Finance Sr Nt	D	04/27/2021	Goldman Sachs & Company		758,092	670,000	12,581
83051G AS 7	Skandinaviska Enskilda Sr Nt	D	08/31/2021	Morgan Stanley & Co LLC		1,497,870	1,500,000	
3899999. Total - Bonds - Industrial and Miscellaneous						83,124,109	78,596,208	614,913
8399997. Total - Bonds - Part 3						116,078,143	111,646,030	694,790
8399998. Total - Bonds - Summary Item from Part 5						5,328,153	4,932,719	47,670
8399999. Total - Bonds						121,406,296	116,578,749	742,460
9999999. Total - Bonds, Preferred and Common Stocks						121,406,296	XXX	742,460

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		12/01/2021.	Paydown		5,360	5,360	5,628	5,457		(97)		(97)		5,360			0	183	06/15/2028.
912828 U6 5	U S Treasury Nt 1.750% 11/30/21		11/30/2021.	Maturity		4,000,000	4,000,000	3,993,920	3,998,646		1,354		1,354		4,000,000			0	70,000	11/30/2021.
0599999.	Total - Bonds - U.S. Government					4,005,360	4,005,360	3,999,548	4,004,103	0	1,257	0	1,257	0	4,005,360	0	0	0	70,183	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34		12/01/2021.	Paydown		668,454	668,454	693,312	692,647		(24,193)		(24,193)		668,454			0	10,525	06/25/2034.
3132D5 6D 9	FHLMC Pool #SB8068 1.500% 10/25/35		12/01/2021.	Paydown		2,458,964	2,458,964	2,514,771	2,513,587		(54,622)		(54,622)		2,458,964			0	21,567	10/25/2035.
3133TC 6P 8	FHLMC Structured Ser 2008 M		12/01/2021.	Paydown		1,408	1,408	1,461	1,430		(21)		(21)		1,408			0	51	11/20/2027.
3138AE J8 7	FNMA Pool #AI1186 4.000% 04/25/41		12/01/2021.	Paydown		1,483,298	1,483,298	1,494,076	1,492,590		(9,292)		(9,292)		1,483,298			0	30,338	04/25/2041.
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45		12/01/2021.	Paydown		2,430,098	2,430,098	2,474,333	2,471,624		(41,527)		(41,527)		2,430,098			0	30,427	11/25/2045.
3140KD G4 6	FNMA Pool #BP5618 2.500% 06/25/50		12/01/2021.	Paydown		1,695,519	1,695,519	1,763,472	1,762,614		(67,095)		(67,095)		1,695,519			0	18,398	06/25/2050.
3140QD 6N 9	FNMA Pool #CA6276 2.000% 07/25/50		12/01/2021.	Paydown		718,917	718,917	735,205	734,983		(16,066)		(16,066)		718,917			0	8,945	07/25/2050.
31418C 7F 5	FNMA Pool #MA3593 4.500% 02/25/49		12/01/2021.	Paydown		336,007	336,007	350,104	349,602		(13,594)		(13,594)		336,007			0	6,946	02/25/2049.
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49		12/01/2021.	Paydown		629,079	629,079	658,272	657,639		(28,560)		(28,560)		629,079			0	13,251	05/25/2049.
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41		12/01/2021.	Paydown		342,214	342,214	352,854	351,644		(9,431)		(9,431)		342,214			0	5,468	03/25/2041.
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40		12/01/2021.	Paydown		586,102	586,102	618,063	615,021		(28,919)		(28,919)		586,102			0	9,223	11/25/2040.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					11,350,060	11,350,060	11,655,923	11,643,381	0	(293,320)	0	(293,320)	0	11,350,060	0	0	0	155,139	XXX
Bonds - Industrial and Miscellaneous																				
04964K AN 1	Atrium CDO Corp CLO Ser 9A Cl BR		02/22/2021.	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	46,069	05/28/2030.
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201		12/01/2021.	Paydown		211,623	211,623	217,961	213,954		(2,330)		(2,330)		211,623			0	5,287	06/15/2049.
07332H AA 4	Bayview Opport Mast Fund Trust RMBS Ser		12/28/2021.	Paydown		2,693,063	2,693,063	2,775,864	2,722,535		(29,472)		(29,472)		2,693,063			0	55,145	04/28/2055.
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C		12/01/2021.	Paydown		934,911	934,911	962,933	944,496		(9,585)		(9,585)		934,911			0	18,237	02/10/2049.
126650 BP 4	CVS Health Corp LBASS PTC Nt		12/10/2021.	Redemption 100.0000		158,357	158,357	185,064	172,146		(13,789)		(13,789)		158,357			0	5,225	12/10/2028.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R		04/22/2021.	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	16,143	06/09/2030.
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2		01/20/2021.	Paydown		1,000,000	1,000,000	999,862	999,990		10		10		1,000,000			0	12,450	01/20/2023.
20048E AW 1	Comm Mortgage Trust CMBS Ser 2013-LC6 Cl		12/01/2021.	Paydown		2,390,791	2,390,791	2,379,117	2,387,942		2,849		2,849		2,390,791			0	40,894	01/10/2046.
233331 AV 9	DTE Energy Co Sr Nt 3.300% 06/15/22		07/07/2021.	Call 102.3300		3,069,900	3,000,000	3,081,586	3,021,009		(7,327)		(7,327)		3,013,681		(13,681)	(13,681)	125,450	06/15/2022.
31428X BC 9	Fedex Corp Sr Nt 3.200% 02/01/25		05/20/2021.	Call 109.7420		2,194,839	2,000,000	1,996,900	1,998,636		120		120		1,998,757		1,243	1,243	246,217	02/01/2025.
31620M AR 7	Fidelity Natl Info Serv Inc Sr Nt		04/01/2021.	Call 116.3366		3,490,097	3,000,000	3,334,080	3,254,476		(12,969)		(12,969)		3,241,506		(241,506)	(241,506)	559,264	10/15/2025.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8		12/01/2021.	Paydown		960,203	960,203	988,985	963,196		(2,993)		(2,993)		960,203			0	21,950	12/15/2048.
842400 GF 4	Southern CA Edison Co 1st Mtg Bd		08/01/2021.	Paydown		1,428,571	1,428,571	1,428,571	1,428,571				0		1,428,571			0	19,768	02/01/2022.
87264A BP 9	T-Mobile USA Inc Nt 2.250% 11/15/31		05/27/2021.	Tax Free Exchange		249,978	250,000	249,975	249,976		2		2		249,978			0	3,266	11/15/2031.
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		12/01/2021.	Paydown		196,728	196,728	195,530	195,671		1,057		1,057		196,728			0	4,009	03/25/2058.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		12/01/2021.	Paydown		946,696	946,696	938,635	945,278		1,418		1,418		946,696			0	13,530	12/10/2045.
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC		12/01/2021.	Paydown		651,607	651,607	654,992	652,210		(603)		(603)		651,607			0	10,560	04/15/2050.
3899999.	Total - Bonds - Industrial and Miscellaneous					33,577,364	32,822,550	33,390,055	33,150,086	0	(73,612)	0	(73,612)	0	33,076,472	0	(253,944)	(253,944)	1,203,464	XXX
8399997.	Total - Bonds - Part 4					48,932,784	48,177,970	49,045,526	48,797,570	0	(365,675)	0	(365,675)	0	48,431,892	0	(253,944)	(253,944)	1,428,786	XXX
8399998.	Total - Bonds - Summary Item from Part 5					5,319,860	4,932,719	5,328,153			(67,520)		(67,520)		5,260,632		(243,519)	(243,519)	460,154	XXX
8399999.	Total - Bonds					54,252,644	53,110,689	54,373,679	48,797,570	0	(433,195)	0	(433,195)	0	53,692,524	0	(497,463)	(497,463)	1,888,940	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					54,252,644	XXX	54,373,679	48,797,570	0	(433,195)	0	(433,195)	0	53,692,524	0	(497,463)	(497,463)	1,888,940	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
3132DW BC 6	FHLMC Pool #SD8135 2.500% 03/25/51		03/02/2021	Morgan Stanley & Co LLC	12/01/2021	Paydown	342,378	356,534	342,378	342,378		(14,156)		(14,156)				0	4,428	48
3140X9 6Y 6	FNMA Pool #FM6286 2.500% 01/25/51		03/02/2021	JP Morgan Securities LLC	12/01/2021	Paydown	191,732	199,956	191,732	191,732		(8,224)		(8,224)				0	2,457	27
31418D 2L 5	FNMA Pool #MA4378 2.000% 07/25/51		06/21/2021	JP Morgan Securities LLC	12/01/2021	Paydown	376,385	378,972	376,385	376,385		(2,588)		(2,588)				0	2,477	439
31418D XJ 6	FNMA Pool #MA4280 1.500% 03/25/51		03/02/2021	Nomura Securities Intl LLC	12/01/2021	Paydown	42,284	41,729	42,284	42,284		555		555				0	299	4
31418D XL 1	FNMA Pool #MA4282 2.500% 03/25/51		03/02/2021	Morgan Stanley & Co LLC	12/01/2021	Paydown	160,420	167,000	160,420	160,420		(6,580)		(6,580)				0	2,075	22
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						1,113,198	1,144,191	1,113,199	1,113,199	0	(30,993)	0	(30,993)	0	0	0	0	11,736	540
Bonds - Industrial and Miscellaneous																				
00206R MD 1	AT&T Inc Sr Nt 3.550% 09/15/55		05/20/2021	Morgan Stanley & Co LLC	09/09/2021	Tax Free Exchange	430,000	405,297	405,415	405,415		119		119				0	7,378	2,926
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser		04/23/2021	Jefferies & Company Inc	10/11/2021	Paydown	11,812	12,492	11,812	11,812		(679)		(679)				0	245	22
25179M AX 1	Devon Energy Corp Sr Nt		09/02/2021	Various	12/31/2021	Tax Free Exchange	500,000	555,785	545,216	545,216		(10,569)		(10,569)				0	21,000	12,542
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A		04/22/2021	Jefferies & Company Inc	11/04/2021	Call 120.0000	1,040,140	1,181,860	1,248,169	1,172,555		(9,304)		(9,304)			(132,415)	(132,415)	256,824	8,736
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A		04/22/2021	Jefferies & Company Inc	09/15/2021	Redemption 100.0000	67,430	76,617	67,430	67,430		(9,187)		(9,187)				0	2,486	566
50077L BF 2	Kraft Heinz Foods Co Sr Nt		07/19/2021	JP Morgan Securities LLC	12/06/2021	Call 112.3010	770,000	878,763	864,718	874,879		(3,884)		(3,884)			(104,879)	(104,879)	142,816	12,726
92340L AG 4	Vereit Operating Partner Sr Nt		07/14/2021	Citigroup	11/10/2021	Tax Free Exchange	500,000	529,780	529,533	529,033		(747)		(747)			500	500	5,740	1,227
11042C AA 8	British Airways PTC Ser 2021-1 A PPT	C	07/21/2021	Various	12/15/2021	Redemption 100.0000	138	138	138	138		(1)		(1)				0	2	
225433 AC 5	Credit Suisse Group Fdg Ltd Sr Nt	D	09/02/2021	Credit Suisse Securities LLC	11/10/2021	Credit Suisse Securities LLC	500,000	543,230	534,230	540,955		(2,275)		(2,275)			(6,725)	(6,725)	11,927	8,385
3899999.	Total - Bonds - Industrial and Miscellaneous						3,819,520	4,183,962	4,206,661	4,147,433	0	(36,527)	0	(36,527)	0	0	(243,519)	(243,519)	448,418	47,130
8399998.	Total - Bonds						4,932,719	5,328,153	5,319,860	5,260,632	0	(67,520)	0	(67,520)	0	0	(243,519)	(243,519)	460,154	47,670
9999999.	Total - Bonds, Preferred and Common Stocks							5,328,153	5,319,860	5,260,632	0	(67,520)	0	(67,520)	0	0	(243,519)	(243,519)	460,154	47,670

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Bank of New York Mellon	New York, NY					291,138	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	291,138	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	291,138	XXX
0599999. Total Cash		XXX	XXX	0	0	291,138	XXX

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

1. January	117,932	4. April	(108,392)	7. July	126,725	10. October	104,089
2. February	(190,715)	5. May	167,596	8. August	351,905	11. November	436,465
3. March	119,730	6. June	344,487	9. September	152,471	12. December	291,138

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 & Accrued	9 Amount Received During Year
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co.		12/31/2021	0.030		34,636,556		646
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						34,636,556	0	646
9999999. Total - Cash Equivalents						34,636,556	0	646

Line Nuber	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/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			134,338	139,535
5. California CA	B	Workers compensation			114,436	118,863
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	ST	For Protection of All PH's	100,000	100,000		
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			59,706	62,016
12. Hawaii HI						
13. Idaho ID	B	For protection of state's ph's			298,529	310,078
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Multiple			169,166	175,711
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Multiple			298,529	310,078
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			318,431	330,750
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			314,265	323,564
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	1,968,222	2,073,906		
37. Oklahoma OK						
38. Oregon OR	B	Workers compensation			129,363	134,367
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	For protection of state's ph's			498,833	513,594
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,068,222	2,173,906	2,335,596	2,418,556

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. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0