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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Ohio Indemnity Company

NAIC Group Code 00000 (Current Period), 00000 (Prior Period) NAIC Company Code 26565 Employer's ID Number 31-0620146

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

Country of Domicile United States

Incorporated/Organized 02/11/1956 Commenced Business 07/24/1956

Statutory Home Office 250 E. Broad St., 7th Floor (Street and Number), Columbus, OH, US 43215-0000 (City or Town, State, Country and Zip Code)

Main Administrative Office 250 E. Broad St., 7th Floor (Street and Number) Columbus, OH, US 43215-0000 (City or Town, State, Country and Zip Code) 614-228-2800 (Area Code) (Telephone Number)

Mail Address 250 E. Broad St., 7th Floor (Street and Number or P.O. Box), Columbus, OH, US 43215-0000 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 250 E. Broad St., 7th Floor (Street and Number) Columbus, OH, US 43215-0000 (City or Town, State, Country and Zip Code) 614-228-2800 (Area Code) (Telephone Number)

Internet Web Site Address www.ohioindemnity.com

Statutory Statement Contact Matt C Nolan (Name) 614-220-5207 (Area Code) (Telephone Number) (Extension)

Mnolan@ohioindemnity.com (E-Mail Address) 614-228-5552 (Fax Number)

OFFICERS

Name	Title	Name	Title
John Scott Sokol	CEO and President	Matthew Christopher Nolan	Vice President, CFO, Treasurer and Secretary

OTHER OFFICERS

Daniel John Stephan	Senior Vice President	Stephen John Toth	Vice President
Margaret Ann Noreen	Vice President		

DIRECTORS OR TRUSTEES

Kenton Robert Bowen	Annemarie LoConti	Robert W Price	John Scott Sokol
Matthew Douglas Walter			

State of Ohio
County of Franklin ss

The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

John Scott Sokol	Matthew Christopher Nolan	Matthew Christopher Nolan
CEO and President	Vice President, CFO, Treasurer and Secretary	Vice President, CFO, Treasurer and Secretary

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

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

Jennifer R. Burns, Notary
05/16/2023

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	5,691,635	3.826	5,691,635		5,691,635	3.826
1.02 All other governments	0	0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	8,758,581	5.888	8,758,581		8,758,581	5.888
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	11,740,010	7.892	11,740,010		11,740,010	7.892
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	65,569,828	44.078	65,569,828		65,569,828	44.078
1.06 Industrial and miscellaneous	42,065,647	28.277	42,065,647		42,065,647	28.277
1.07 Hybrid securities	0	0.000			0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated bank loans	0	0.000			0	0.000
1.11 Total long-term bonds	133,825,702	89.961	133,825,702	0	133,825,702	89.961
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000			0	0.000
3.05 Mutual funds	0	0.000			0	0.000
3.06 Unit investment trusts	0	0.000			0	0.000
3.07 Closed-end funds	0	0.000			0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance	0	0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0		0	0.000
5.02 Properties held for production of income	0	0.000	0		0	0.000
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	11,827,959	7.951	11,827,959		11,827,959	7.951
6.02 Cash equivalents (Schedule E, Part 2)	2,722,894	1.830	2,722,894		2,722,894	1.830
6.03 Short-term investments (Schedule DA)	0	0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	14,550,853	9.781	14,550,853	0	14,550,853	9.781
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	383,598	0.258	383,598		383,598	0.258
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	148,760,153	100.000	148,760,153	0	148,760,153	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
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	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,000,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		616,402
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		383,598
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		383,598

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		121,310,073
2.	Cost of bonds and stocks acquired, Part 3, Column 7		40,738,893
3.	Accrual of discount		137,530
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		474,565
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		27,952,040
7.	Deduct amortization of premium		883,319
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		133,825,702
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		133,825,702

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	5,691,635	5,814,700	5,764,863	5,568,000
Governments (including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	5,691,635	5,814,700	5,764,863	5,568,000
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	8,758,581	9,242,615	8,995,772	8,400,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	11,740,010	12,447,766	11,420,255	11,510,000
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	65,569,828	68,851,325	68,803,172	63,299,048
Industrial and Miscellaneous, SVO Identified	8. United States	41,696,361	41,568,258	41,788,303	41,234,996
Funds, Unaffiliated Bank Loans and Hybrid	9. Canada				
Securities (unaffiliated)	10. Other Countries	369,285	369,285	369,285	369,285
	11. Totals	42,065,647	41,937,544	42,157,588	41,604,281
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	133,825,702	138,293,950	137,141,650	130,381,330
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	0	0	0	
	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	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	133,825,702	138,293,950	137,141,650	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		5,145,646		524,758	21,232	XXX	5,691,635	4.3	5,730,106	4.7	5,691,635	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	0	5,145,646	0	524,758	21,232	XXX	5,691,635	4.3	5,730,106	4.7	5,691,635	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		1,100,584	5,893,632	753,115	1,011,251	XXX	8,758,581	6.5	7,807,382	6.4	8,758,581	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	1,100,584	5,893,632	753,115	1,011,251	XXX	8,758,581	6.5	7,807,382	6.4	8,758,581	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	2,224,340	2,753,116	5,288,485	1,474,069		XXX	11,740,010	8.8	10,358,434	8.5	11,740,010	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	2,224,340	2,753,116	5,288,485	1,474,069	0	XXX	11,740,010	8.8	10,358,434	8.5	11,740,010	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	7,431,164	25,627,482	23,353,042	8,048,331	75,037	XXX	64,535,056	48.2	63,502,226	52.3	64,535,056	
5.2 NAIC 2		1,034,773				XXX	1,034,773	0.8	1,466,255	1.2	1,034,773	
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	7,431,164	26,662,255	23,353,042	8,048,331	75,037	XXX	65,569,828	49.0	64,968,480	53.6	65,569,828	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	12,317,425	19,644,873	6,082,207	2,682,761	1,338,381	XXX	42,065,647	31.4	32,445,671	26.7	11,540,462	30,525,185
6.2 NAIC 2						XXX	0	0.0	0	0.0		
6.3 NAIC 3						XXX	0	0.0	0	0.0		
6.4 NAIC 4						XXX	0	0.0	0	0.0		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	12,317,425	19,644,873	6,082,207	2,682,761	1,338,381	XXX	42,065,647	31.4	32,445,671	26.7	11,540,462	30,525,185
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		
10.2 NAIC 2						XXX	0	0.0	0	0.0		
10.3 NAIC 3						XXX	0	0.0	0	0.0		
10.4 NAIC 4						XXX	0	0.0	0	0.0		
10.5 NAIC 5						XXX	0	0.0	0	0.0		
10.6 NAIC 6						XXX	0	0.0	0	0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 21,972,928	54,271,700	40,617,366	13,483,035	2,445,900	0	132,790,930	99.2	XXX	XXX	102,265,745	30,525,185
11.2 NAIC 2	(d) 0	1,034,773	0	0	0	0	1,034,773	0.8	XXX	XXX	1,034,773	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	21,972,928	55,306,473	40,617,366	13,483,035	2,445,900	0	(b) 133,825,702	100.0	XXX	XXX	103,300,517	30,525,185
11.8 Line 11.7 as a % of Col. 7	16.4	41.3	30.4	10.1	1.8	0.0	100.0	XXX	XXX	XXX	77.2	22.8
12. Total Bonds Prior Year												
12.1 NAIC 1	15,740,725	58,271,364	40,261,160	4,361,602	1,208,968	0	XXX	XXX	119,843,818	98.8	101,349,651	18,494,167
12.2 NAIC 2	420,200	1,046,055	0	0	0	0	XXX	XXX	1,466,255	1.2	1,466,255	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	16,160,925	59,317,418	40,261,160	4,361,602	1,208,968	0	XXX	XXX	(b) 121,310,073	100.0	102,815,906	18,494,167
12.8 Line 12.7 as a % of Col. 9	13.3	48.9	33.2	3.6	1.0	0.0	XXX	XXX	100.0	XXX	84.8	15.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	13,130,013	37,227,836	38,276,304	12,524,073	1,107,520		102,265,745	76.4	101,349,651	83.5	102,265,745	XXX
13.2 NAIC 2		1,034,773					1,034,773	0.8	1,466,255	1.2	1,034,773	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	13,130,013	38,262,608	38,276,304	12,524,073	1,107,520	0	103,300,517	77.2	102,815,906	84.8	103,300,517	XXX
13.8 Line 13.7 as a % of Col. 7	12.7	37.0	37.1	12.1	1.1	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	9.8	28.6	28.6	9.4	0.8	0.0	77.2	XXX	XXX	XXX	77.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	8,842,916	17,043,864	2,341,062	958,962	1,338,381		30,525,185	22.8	18,494,167	15.2	XXX	30,525,185
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
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	8,842,916	17,043,864	2,341,062	958,962	1,338,381	0	30,525,185	22.8	18,494,167	15.2	XXX	30,525,185
14.8 Line 14.7 as a % of Col. 7	29.0	55.8	7.7	3.1	4.4	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	6.6	12.7	1.7	0.7	1.0	0.0	22.8	XXX	XXX	XXX	XXX	22.8

(a) Includes $ 30,525,185 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 3,011,720 current year of bonds with Z designations, and$ .... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		5,145,646				XXX	5,145,646	3.8	5,181,934	4.3	5,145,646	
1.02 Residential Mortgage-Backed Securities				524,758	21,232	XXX	545,989	0.4	548,171	0.5	545,989	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.05 Totals	0	5,145,646	0	524,758	21,232	XXX	5,691,635	4.3	5,730,106	4.7	5,691,635	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		1,100,584	5,893,632	753,115	1,011,251	XXX	8,758,581	6.5	7,807,382	6.4	8,758,581	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.05 Totals	0	1,100,584	5,893,632	753,115	1,011,251	XXX	8,758,581	6.5	7,807,382	6.4	8,758,581	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,224,340	2,753,116	5,288,485	1,474,069		XXX	11,740,010	8.8	10,358,434	8.5	11,740,010	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.05 Totals	2,224,340	2,753,116	5,288,485	1,474,069	0	XXX	11,740,010	8.8	10,358,434	8.5	11,740,010	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	6,475,997	21,415,514	18,731,040	6,324,725		XXX	52,947,276	39.6	49,217,234	40.6	52,947,276	
5.02 Residential Mortgage-Backed Securities	907,248	2,489,893	2,108,668	1,723,605	75,037	XXX	7,304,451	5.5	7,010,518	5.8	7,304,451	
5.03 Commercial Mortgage-Backed Securities	47,918	620,251	1,406,748			XXX	2,074,918	1.6	5,373,854	4.4	2,074,918	
5.04 Other Loan-Backed and Structured Securities		2,136,597	1,106,586			XXX	3,243,183	2.4	3,366,874	2.8	3,243,183	
5.05 Totals	7,431,164	26,662,255	23,353,042	8,048,331	75,037	XXX	65,569,828	49.0	64,968,480	53.6	65,569,828	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations			3,476,948	1,723,800		XXX	5,200,748	3.9	2,409,367	2.0	5,200,748	
6.02 Residential Mortgage-Backed Securities		514	189,603			XXX	190,116	0.1	0	0.0		190,116
6.03 Commercial Mortgage-Backed Securities	745,386	3,282,219	867,368	326,071		XXX	5,221,043	3.9	1,627,463	1.3	201,921	5,019,122
6.04 Other Loan-Backed and Structured Securities	11,572,039	16,362,140	1,548,288	632,891	1,338,381	XXX	31,453,739	23.5	28,408,840	23.4	6,137,792	25,315,947
6.05 Totals	12,317,425	19,644,873	6,082,207	2,682,761	1,338,381	XXX	42,065,647	31.4	32,445,671	26.7	11,540,462	30,525,185
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.05 Affiliated Bank Loans – Issued						XXX	0	0.0	0	0.0		
8.06 Affiliated Bank Loans – Acquired						XXX	0	0.0	0	0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued						XXX	0	0.0	0	0.0		
10.02 Bank Loans – Acquired						XXX	0	0.0	0	0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	8,700,337	30,414,859	33,390,105	10,275,710	1,011,251	XXX	83,792,262	62.6	XXX	XXX	83,792,262	0
11.02 Residential Mortgage-Backed Securities	907,248	2,490,407	2,298,270	2,248,363	96,269	XXX	8,040,557	6.0	XXX	XXX	7,850,441	190,116
11.03 Commercial Mortgage-Backed Securities	793,304	3,902,470	2,274,116	326,071	0	XXX	7,295,961	5.5	XXX	XXX	2,276,839	5,019,122
11.04 Other Loan-Backed and Structured Securities	11,572,039	18,498,738	2,654,874	632,891	1,338,381	XXX	34,696,922	25.9	XXX	XXX	9,380,976	25,315,947
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	21,972,928	55,306,473	40,617,366	13,483,035	2,445,900	0	133,825,702	100.0	XXX	XXX	103,300,517	30,525,185
11.09 Lines 11.08 as a % Col. 7	16.4	41.3	30.4	10.1	1.8	0.0	100.0	XXX	XXX	XXX	77.2	22.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,515,989	38,400,861	31,746,320	1,803,677	507,505	XXX	XXX	XXX	74,974,351	61.8	74,974,351	0
12.02 Residential Mortgage-Backed Securities	1,052,345	2,685,558	1,956,869	1,819,621	44,296	XXX	XXX	XXX	7,558,690	6.2	7,558,690	0
12.03 Commercial Mortgage-Backed Securities	414,722	1,727,335	4,859,261	0	0	XXX	XXX	XXX	7,001,318	5.8	5,373,854	1,627,463
12.04 Other Loan-Backed and Structured Securities	12,177,869	16,503,665	1,698,709	738,304	657,167	XXX	XXX	XXX	31,775,714	26.2	14,909,010	16,866,704
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	16,160,925	59,317,418	40,261,160	4,361,602	1,208,968	0	XXX	XXX	121,310,073	100.0	102,815,906	18,494,167
12.09 Line 12.08 as a % of Col. 9	13.3	48.9	33.2	3.6	1.0	0.0	XXX	XXX	100.0	XXX	84.8	15.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	8,700,337	30,414,859	33,390,105	10,275,710	1,011,251	XXX	83,792,262	62.6	74,974,351	61.8	83,792,262	XXX
13.02 Residential Mortgage-Backed Securities	907,248	2,489,893	2,108,668	2,248,363	96,269	XXX	7,850,441	5.9	7,558,690	6.2	7,850,441	XXX
13.03 Commercial Mortgage-Backed Securities	47,918	620,251	1,608,670			XXX	2,276,839	1.7	5,373,854	4.4	2,276,839	XXX
13.04 Other Loan-Backed and Structured Securities	3,474,509	4,737,605	1,168,861			XXX	9,380,976	7.0	14,909,010	12.3	9,380,976	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						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	13,130,013	38,262,608	38,276,304	12,524,073	1,107,520	0	103,300,517	77.2	102,815,906	84.8	103,300,517	XXX
13.09 Line 13.08 as a % of Col. 7	12.7	37.0	37.1	12.1	1.1	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	9.8	28.6	28.6	9.4	0.8	0.0	77.2	XXX	XXX	XXX	77.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities		514	189,603			XXX	190,116	0.1	0	0.0	XXX	190,116
14.03 Commercial Mortgage-Backed Securities	745,386	3,282,219	665,447	326,071		XXX	5,019,122	3.8	1,627,463	1.3	XXX	5,019,122
14.04 Other Loan-Backed and Structured Securities	8,097,530	13,761,132	1,486,013	632,891	1,338,381	XXX	25,315,947	18.9	16,866,704	13.9	XXX	25,315,947
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	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	8,842,916	17,043,864	2,341,062	958,962	1,338,381	0	30,525,185	22.8	18,494,167	15.2	XXX	30,525,185
14.09 Line 14.08 as a % of Col. 7	29.0	55.8	7.7	3.1	4.4	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	6.6	12.7	1.7	0.7	1.0	0.0	22.8	XXX	XXX	XXX	XXX	22.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule 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	2,872,168	0	2,872,168	0
2. Cost of cash equivalents acquired	34,112,716		34,112,716	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	34,261,990		34,261,990	
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)	2,722,894	0	2,722,894	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	2,722,894	0	2,722,894	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 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 & 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																			
000000-00-0	Millhaus QOZ Fund I LLC			DE		XXX	03/18/2019	1	383,598	383,598									
2199999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated									383,598	383,598	0	0	0	0	0	0	0	0	XXX
4899999 - Subtotals - Unaffiliated									383,598	383,598	0	0	0	0	0	0	0	0	XXX
4999999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 Totals									383,598	383,598	0	0	0	0	0	0	0	0	XXX

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A $ 0 1B $ 0 1C $ 0 1D $ 0 1E $ 0 1F $ 0 1G $ 0
1B 2A $ 0 2B $ 0 2C $ 0
1C 3A $ 0 3B $ 0 3C $ 0
1D 4A $ 0 4B $ 0 4C $ 0
1E 5A $ 0 5B $ 0 5C $ 0
1F 6 $ 0

SCHEDULE BA - PART 2

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
4899999 – Subtotals - Unaffiliated							0	0	0	XXX
4999999 – Subtotals - Affiliated							0	0	0	XXX
5099999 Totals							0	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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 Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	Millhaus QOZ Fund I LLC		DE		03/18/2019	12/31/2021						0			616,402			0	
2199999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated							0	0	0	0	0	0	0	0	616,402	0	0	0	0
4499999 – Subtotals - Unaffiliated							0	0	0	0	0	0	0	0	616,402	0	0	0	0
4599999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals							0	0	0	0	0	0	0	0	616,402	0	0	0	0

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
Bonds - U.S. Governments - Issuer Obligations																					
912828-4M-9	UNITED STATES TREASURY				1.A	3,064,503	105.9410	3,160,795	2,983,000	3,029,520		(13,285)			2.875	2.385	AO	14,688	85,761	05/07/2019	04/30/2025
912828-4M-9	UNITED STATES TREASURY	SD			1.A	443,555	105.9410	455,618	430,000	437,776		(2,223)			2.875	2.307	AO	2,117	12,363	05/07/2019	04/30/2025
912828-Z8-6	UNITED STATES TREASURY				1.A	1,635,212	101.0430	1,601,532	1,585,000	1,607,362		(19,902)			1.375	0.117	FA	8,232	21,794	08/06/2020	02/15/2023
912828-Z8-6	UNITED STATES TREASURY	SD			1.A	72,218	101.0430	70,730	70,000	70,988		(879)			1.375	0.117	FA	364	963	08/06/2020	02/15/2023
0199999 - Bonds - U.S. Governments - Issuer Obligations						5,215,488	XXX	5,288,675	5,068,000	5,145,646	0	(36,289)	0	0	XXX	XXX	XXX	25,401	120,880	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
38379L-L3-8	GNR 2015-053 BP - CMO/RMBS			4	1.A	549,375	105.2050	526,025	500,000	545,989		(2,182)			2.500	1.853	MON	1,042	12,500	07/24/2020	04/16/2045
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						549,375	XXX	526,025	500,000	545,989	0	(2,182)	0	0	XXX	XXX	XXX	1,042	12,500	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						5,764,863	XXX	5,814,700	5,568,000	5,691,635	0	(38,471)	0	0	XXX	XXX	XXX	26,443	133,380	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
373385-CT-8	GEORGIA ST			2	1.A FE	1,080,860	118.0140	1,180,140	1,000,000	1,055,615		(7,626)			4.000	3.050	JJ	20,000	40,000	07/23/2018	07/01/2034
419792-B7-0	HAWAII ST			1,2	1.C FE	1,008,603	101.0940	1,010,940	1,000,000	1,008,425		(178)			2.192	2.094	AO	4,810		10/04/2021	10/01/2032
574193-QW-1	MARYLAND ST			2	1.A FE	1,084,640	119.1670	1,191,670	1,000,000	1,058,708		(7,949)			4.000	3.010	FA	16,667	40,000	08/03/2018	08/01/2033
594612-EX-7	MICHIGAN ST			2	1.C FE	753,488	98.2020	736,515	750,000	753,115		(326)			2.070	2.016	MN	1,984	17,466	11/04/2020	05/15/2035
649791-QC-7	NEW YORK ST			1,2	1.B FE	754,793	104.7270	785,453	750,000	753,781		(469)			3.110	3.031	FA	8,812	23,325	11/04/2019	02/15/2037
649791-QD-5	NEW YORK ST			1,2	1.B FE	1,000,000	104.6430	1,046,430	1,000,000	1,000,000					3.170	3.170	FA	11,976	31,700	10/28/2019	02/15/2038
68609T-A6-5	OREGON ST			1,2	1.B FE	1,012,930	99.0840	990,840	1,000,000	1,011,251		(1,173)			2.419	2.274	FA	10,079	25,198	07/17/2020	08/01/2043
93974D-3W-6	WASHINGTON ST			2	1.B FE	1,068,219	125.8630	1,132,767	900,000	1,017,103		(15,972)			5.000	2.821	FA	18,750	45,000	09/06/2018	08/01/2031
93974D-UL-0	WASHINGTON ST			2	1.B FE	1,232,240	116.7860	1,167,860	1,000,000	1,100,584		(23,711)			5.000	2.351	JJ	25,000	50,000	02/11/2016	07/01/2032
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						8,995,772	XXX	9,242,615	8,400,000	8,758,581	0	(57,404)	0	0	XXX	XXX	XXX	118,077	272,689	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						8,995,772	XXX	9,242,615	8,400,000	8,758,581	0	(57,404)	0	0	XXX	XXX	XXX	118,077	272,689	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
25476F-VD-7	DISTRICT COLUMBIA			2	1.B FE	1,086,840	116.1050	1,161,050	1,000,000	1,052,679		(8,851)			4.000	2.940	JD	3,333	40,000	12/18/2017	06/01/2033
341150-Q5-2	FLORIDA ST			2	1.A FE	1,338,948	102.3860	1,228,632	1,200,000	1,209,082		(17,704)			5.000	3.460	JJ	30,000	60,000	09/12/2013	07/01/2025
494791-RA-6	KING CNTY WASH PUB HOSP DIST NO 002			2	1.D FE	1,139,820	113.1880	1,131,880	1,000,000	1,045,994		(14,789)			5.000	3.331	JD	4,167	50,000	11/14/2014	12/01/2029
567320-FZ-4	MARICOPA CNTY ARIZ SCH DIST NO 065 LITTL				1.D FE	305,000	114.7010	349,838	305,000	305,000					6.623	6.623	JJ	10,100	20,200	07/15/2010	07/01/2027
567337-QV-5	MARICOPA CNTY ARIZ SCH DIST NO 066 ROOSE			1	1.E FE	185,000	111.9540	207,115	185,000	185,000					6.243	6.243	JJ	5,775	11,550	07/28/2010	07/01/2026
60412A-QC-0	MINNESOTA ST			2	1.A FE	762,307	118.7730	831,411	700,000	743,245		(5,867)			4.000	2.960	FA	11,667	28,000	08/15/2018	08/01/2032
64966Q-RT-9	NEW YORK N Y			1	1.C FE	968,980	95.2280	952,280	1,000,000	970,380		1,400			2.173	2.448	FA	9,054	12,374	04/21/2021	08/01/2034
64966Q-RU-6	NEW YORK N Y			1	1.C FE	503,790	94.7600	473,800	500,000	503,690		(100)			2.223	2.160	FA	4,631	6,329	07/21/2021	08/01/2035
725209-ND-8	PITTSBURGH PA			2	1.D FE	1,115,220	115.1080	1,151,080	1,000,000	1,094,049		(12,840)			4.000	2.461	MS	13,333	40,000	04/14/2020	09/01/2038
797272-ML-2	SAN DIEGO CALIF CMNTY COLLEGE DIST			2	1.A FE	1,086,070	107.5060	1,075,060	1,000,000	1,015,966		(9,584)			5.000	3.950	FA	20,833	50,000	07/18/2013	08/01/2028
798189-RN-8	SAN JOSE EVERGREEN CALIF CMNTY COLLEGE D			2	1.B FE	777,165	101.4750	761,063	750,000	774,157		(2,487)			2.610	2.200	MS	6,525	23,653	10/08/2020	09/01/2036
891381-D4-4	TORRANCE CALIF UNI SCH DIST	@			1.D FE	185,172	99.9020	399,608	400,000	386,195		22,566				6.112	N/A			10/16/2009	08/01/2022
895793-CV-7	TRIAD OHIO LOC SCH DIST			2	1.C FE	70,000	100.1560	70,109	70,000	70,000					5.250	5.249	JD	306	3,685	09/23/2010	12/01/2025
928109-Y2-7	VIRGINIA ST			2	1.A FE	1,101,260	118.3870	1,183,870	1,000,000	1,069,355		(9,737)			4.000	2.811	JD	3,333	40,000	07/30/2018	06/01/2031
952347-RL-8	WEST CONTRA COSTA CALIF UNI SCH DIST	@			1.E FE	316,628	99.7820	648,583	650,000	629,063		34,336				5.692	N/A			10/08/2009	08/01/2022
952347-YH-9	WEST CONTRA COSTA CALIF UNI SCH DIST			1	1.E FE	250,000	131.9850	329,963	250,000	250,000					6.250	6.249	FA	6,510	15,625	11/09/2011	08/01/2030
960621-AV-2	WESTMINSTER CALIF SCH DIST	@			1.C FE	228,055	98.4850	492,425	500,000	436,156		22,465				5.359	N/A			09/25/2009	08/01/2024
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						11,420,255	XXX	12,447,766	11,510,000	11,740,010	0	(1,193)	0	0	XXX	XXX	XXX	129,569	401,417	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						11,420,255	XXX	12,447,766	11,510,000	11,740,010	0	(1,193)	0	0	XXX	XXX	XXX	129,569	401,417	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
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
010268-CV-0	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1,2	1.C FE	650,000	100.3180	652,067	650,000	650,000					2.256	2.256	MS	3,136		10/07/2021	09/01/2033
040507-PH-2	ARIZONA HEALTH FACS AUTH REV			2	1.F FE	1,157,720	112.8160	1,128,160	1,000,000	1,051,401		(16,589)			5.000	3.140	JD	4,167	50,000	12/17/2014	12/01/2027
052398-EJ-9	AUSTIN TEX ARPT SYS REV			2	1.F FE	1,143,870	111.9630	1,119,630	1,000,000	1,046,711		(15,281)			5.000	3.281	MN	6,389	50,000	12/10/2014	11/15/2029
072024-VJ-8	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			2	1.D FE	535,405	115.7330	578,665	500,000	520,635		(3,565)			4.000	3.141	AO	5,000	20,000	08/03/2017	04/01/2034
072024-XK-3	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1,2	1.C FE	1,250,000	100.3180	1,253,975	1,250,000	1,250,000					2.319	2.319	AO	7,247	15,621	03/03/2021	04/01/2033
088632-BJ-2	BI-STATE DEV AGY MO ILL MET DIST MASS TR			2	1.C FE	1,104,590	103.5830	1,035,830	1,000,000	1,009,994		(12,981)			5.000	3.630	AO	12,500	50,000	09/18/2013	10/01/2025
16557H-GA-7	CHESTER CNTY PA HEALTH & ED FACS AUTH HE			1	1.C FE	1,053,770	102.9790	1,029,790	1,000,000	1,049,865		(3,812)			2.574	2.081	JD	2,145	27,242	12/21/2020	06/01/2033
235036-8F-0	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,002,660	99.8790	998,790	1,000,000	1,002,625		(35)			2.241	2.211	MN	3,175		11/02/2021	11/01/2031
235241-WF-9	DALLAS TEX AREA RAPID TRAN SALES TAX REV				1.C FE	596,020	117.5400	587,700	500,000	595,273		(747)			4.000	1.884	JD	1,667		11/10/2021	12/01/2031
23542J-RB-3	DALLAS TEX WTRWKS & SWR SYS REV			2	1.B FE	1,039,390	98.5220	985,220	1,000,000	1,034,163		(3,523)			2.530	2.100	AO	6,325	25,300	06/25/2020	10/01/2037
248297-BU-6	DENHAM SPRINGS-LIVINGSTON HSG & MTG FIN			2	1.A FE	5,669	101.6800	5,524	5,433	5,433					5.000	5.000	MON	23	272	03/21/2007	11/01/2040
266780-BN-4	DURHAM N C CAP FING CORP LTD OBLIG			2	1.B FE	1,193,570	106.6990	1,066,990	1,000,000	1,030,305		(20,719)			5.000	2.800	JD	4,167	50,000	03/15/2013	06/01/2026
283822-FR-0	EL PASO TEX WTR & SWR REV IAM COML PAPER			2	1.B FE	1,134,550	110.0620	1,100,620	1,000,000	1,032,871		(14,410)			5.000	3.410	MS	16,667	50,000	01/15/2014	03/01/2027
34074M-HW-4	FLORIDA HSG FIN CORP REV			2	1.A FE	50,000	100.0000	50,000	50,000	50,000					4.450	4.450	JJ	1,113	2,422	10/19/2011	01/01/2030
353187-DJ-3	FRANKLIN CNTY OHIO HOSP REV			2	1.C FE	1,153,340	121.3990	1,213,990	1,000,000	1,094,237		(16,036)			5.000	3.070	MN	8,333	50,000	02/22/2018	11/01/2033
373539-Y2-5	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	262,831	104.0550	254,935	245,000	250,891		(1,920)			3.500	2.637	JD	715	9,300	04/09/2015	06/01/2045
392274-W7-7	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1.E FE	526,797	120.8800	543,960	450,000	496,930		(7,375)			5.000	3.010	AO	5,625	22,500	08/30/2017	10/01/2034
438689-LW-9	HONOLULU HAWAII CITY & CNTY BRD WTR SUP			1,2	1.B FE	1,002,420	102.1540	1,021,540	1,000,000	1,002,046		(215)			2.377	2.350	JJ	11,885	23,770	04/14/2020	07/01/2033
442349-BH-8	HOUSTON TEX ARPT SYS REV			2	1.F FE	176,363	124.1990	186,299	150,000	167,588		(2,416)			5.000	3.001	JJ	3,750	7,500	03/02/2018	07/01/2030
45203H-R6-1	ILLINOIS FIN AUTH REV			2	1.E FE	1,186,160	113.9870	1,139,870	1,000,000	1,067,314		(18,758)			5.000	2.889	MN	6,389	50,000	01/16/2015	11/15/2029
454898-VY-0	INDIANA MUN PWR AGY PWR SUPPLY SYS REV			2	1.E FE	847,129	102.3300	726,543	710,000	718,001		(15,682)			5.000	2.716	JJ	17,750	35,500	10/26/2012	01/01/2025
478497-D2-3	JOHNSON CNTY KANS PUB BLDG COMMN LEASE P			2	1.A FE	474,151	114.1300	485,053	425,000	452,337		(5,458)			4.000	2.529	MS	5,667	17,000	10/12/2017	09/01/2030
485106-DR-6	KANSAS CITY MO SPL OBLIG	@			1.E FE	267,310	97.6260	580,875	595,000	529,615		28,782				5.667	N/A			10/06/2009	02/01/2024
494762-KF-3	KING CNTY WASH HSG AUTH REV			2	1.A FE	85,000	101.1880	86,010	85,000	85,000					5.200	5.199	MN	737	4,420	08/22/2008	05/01/2028
544445-EG-0	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	933,168	123.4550	987,640	800,000	888,243		(12,360)			5.000	3.080	MN	5,111	40,000	03/01/2018	05/15/2030
544525-QQ-4	LOS ANGELES CALIF DEPT WTR & PWR WTRWKS			2	1.C FE	1,238,690	102.3750	1,023,750	1,000,000	1,013,356		(26,259)			5.000	2.298	JJ	25,000	50,000	07/26/2012	07/01/2026
544552-VX-7	LOS ANGELES CALIF HBR DEPT REV			2	1.C FE	1,178,140	110.9000	1,109,000	1,000,000	1,051,639		(18,974)			5.000	2.911	FA	20,833	50,000	09/04/2014	08/01/2026
54626X-BD-9	LOUISIANA HSG FIN AGY MULTIFAMILY HSG RE			2	1.B FE	280,000	100.2240	280,627	280,000	280,000					4.750	4.749	AO	3,325	13,300	10/14/2011	10/01/2029
546475-QJ-6	LOUISIANA ST GAS & FUELS TAX REV			2	1.D FE	1,141,830	110.8010	1,108,010	1,000,000	1,038,265		(15,549)			5.000	3.281	MN	8,333	50,000	07/11/2014	05/01/2031
54651R-CX-5	LOUISIANA ST UNCLAIMED PPTY SPL REV			1	1.E FE	964,140	97.8800	978,800	1,000,000	966,106		1,966			1.979	2.340	MS	6,597	9,730	04/15/2021	09/01/2032
546540-MS-1	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1.F FE	1,160,920	111.4030	1,114,030	1,000,000	1,046,080		(17,471)			5.000	3.071	JJ	25,000	50,000	09/25/2014	07/01/2030
57586P-V3-7	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.B FE	10,000	100.1500	10,015	10,000	10,000					4.050	4.050	JD	34	438	03/08/2012	12/01/2032

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
576000-XN-8	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	800,925	104.9220	786,915	750,000	797,009		(3,916)			3.066	2.186	AO	4,855	11,498	04/14/2021	10/15/2033
576000-XP-3	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	1,000,000	105.2600	1,052,600	1,000,000	1,000,000					3.166	3.166	AO	6,684	31,660	11/07/2019	10/15/2034
592646-5G-4	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1.D FE	1,063,300	107.5860	1,075,860	1,000,000	1,012,803		(6,922)			5.000	4.232	AO	12,500	50,000	06/28/2013	10/01/2028
592647-FG-1	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1.D FE	1,156,780	123.3270	1,233,270	1,000,000	1,109,679		(14,361)			5.000	3.181	AO	12,500	50,000	08/03/2018	10/01/2033
592647-FJ-5	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1.D FE	1,139,610	122.9920	1,229,920	1,000,000	1,100,794		(13,125)			5.000	3.320	AO	12,500	50,000	12/06/2018	10/01/2035
593211-ER-2	MIAMI BEACH FLA HEALTH FACS AUTH HOSP RE			2	2.A FE	1,108,640	112.1560	1,121,560	1,000,000	1,034,773		(11,282)			5.000	3.711	MN	6,389	50,000	08/21/2014	11/15/2028
59333P-H5-0	MIAMI-DADE CNTY FLA AVIATION REV				1.F FE	1,121,270	103.5600	1,035,600	1,000,000	1,012,060		(15,700)			5.000	3.350	AO	12,500	50,000	03/13/2014	10/01/2022
59334D-LR-3	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	1,000,000	104.2330	1,042,330	1,000,000	1,000,000					3.011	3.011	AO	7,528	30,110	10/24/2019	10/01/2034
59447T-FS-7	MICHIGAN FIN AUTH REV			2	1.E FE	1,147,910	114.8350	1,148,350	1,000,000	1,059,495		(15,823)			5.000	3.190	JJ	25,000	50,000	12/03/2015	07/01/2029
59465M-B3-8	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	250,000	101.0730	252,683	250,000	250,000					4.625	4.625	AO	2,891	11,563	02/08/2012	10/01/2041
598776-AA-0	MILAN IND 21ST CENTY SCH BLDG CORP				1.B FE	205,960	111.0160	222,032	200,000	200,000					6.250	6.250	JJ	5,764	12,500	07/06/2010	01/15/2027
60416S-MZ-0	MINNESOTA ST HSG FIN AGY			2	1.B FE	299,811	104.8030	298,689	285,000	290,896		(1,579)			3.500	2.874	JJ	4,988	10,710	11/25/2015	01/01/2046
60534T-ND-3	MISSISSIPPI DEV BK SPL OBLIG				1.D FE	1,226,260	113.4130	1,134,130	1,000,000	1,065,239		(20,597)			5.000	2.721	JJ	25,000	50,000	04/10/2013	01/01/2025
646139-4X-0	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	1,150,640	111.1380	1,111,380	1,000,000	1,041,943		(15,856)			5.000	3.240	JJ	25,000	50,000	05/14/2014	01/01/2028
64986A-Z9-5	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			2	1.A FE	1,094,970	106.8310	1,068,310	1,000,000	1,016,230		(10,661)			5.000	3.841	JD	2,222	50,000	06/27/2013	06/15/2027
650009-ZV-8	NEW YORK ST TWY AUTH GEN REV			2	1.F FE	1,106,930	108.8560	1,088,560	1,000,000	1,024,824		(11,746)			5.000	3.701	JJ	25,000	50,000	01/23/2014	01/01/2027
66285W-D6-0	NORTH TEX TWY AUTH REV			2	1.E FE	250,000	99.0430	247,608	250,000	250,000					2.180	2.180	JJ	2,725	545	05/06/2021	01/01/2032
66285W-H2-5	NORTH TEX TWY AUTH REV			2	1.E FE	385,889	109.2600	355,095	325,000	339,654		(4,122)			5.000	2.670	JJ	8,125	8,125	11/07/2014	01/01/2024
66285W-H4-1	NORTH TEX TWY AUTH REV				1.E FE	801,461	109.1070	736,472	675,000	705,435		(14,607)			5.000	2.670	JJ	16,875	33,750	11/07/2014	01/01/2024
66483P-AH-4	NORTHERN CALIF GAS AUTH NO 1 GAS PROJ RE			1,2	1.F FE	73,567	100.7580	211,592	210,000	163,666		8,426			0.808	5.481	JAJO	428	1,795	05/17/2007	07/01/2027
677561-LM-2	OHIO ST HOSP FAC REV			1	1.C FE	750,000	106.0940	795,705	750,000	750,000					2.985	2.985	JJ	11,194	22,388	10/30/2019	01/01/2034
67760H-LS-8	OHIO ST TPK COMMN TPK REV			2	1.E FE	1,067,930	116.0960	1,160,960	1,000,000	1,044,716		(6,516)			4.000	3.190	FA	15,111	40,000	04/09/2018	02/15/2032
679191-LF-1	OKLAHOMA ST UNIV AGRICULTURAL MECHANICAL			2	1.D FE	300,000	101.6770	305,031	300,000	300,000					2.286	2.286	MS	2,286	2,076	04/15/2021	09/01/2032
681810-NS-2	OMAHA NEB SAN SEW REV			2	1.C FE	503,080	99.9250	499,625	500,000	502,730		(302)			2.244	2.171	AO	2,805	10,160	11/04/2020	04/01/2035
721876-SS-0	PIMA CNTY ARIZ SWR REV			2	1.C FE	1,160,740	107.0010	1,070,010	1,000,000	1,028,813		(18,501)			5.000	3.021	JJ	25,000	50,000	01/23/2014	07/01/2024
73358W-N3-4	PORT AUTH N Y & N J			2	1.E FE	795,792	122.9880	817,870	665,000	744,473		(12,302)			5.000	2.779	MN	4,249	33,250	07/13/2017	11/15/2033
735000-QQ-7	PORT OAKLAND CALIF REV			2	1.E FE	1,144,540	101.5540	1,015,540	1,000,000	1,005,761		(17,059)			5.000	3.234	MN	8,333	50,000	09/28/2012	05/01/2025
735389-RE-0	PORT SEATTLE WASH REV			2	1.E FE	1,102,950	102.6860	1,026,860	1,000,000	1,007,726		(12,865)			5.000	3.650	FA	20,833	50,000	07/19/2013	08/01/2025
735389-ZW-1	PORT SEATTLE WASH REV			2	1.E FE	289,943	118.9130	297,283	250,000	273,418		(3,984)			5.000	3.081	MN	2,083	12,500	07/26/2017	05/01/2034
797669-ZW-1	SAN FRANCISCO CALIF BAY AREA RAPID TRAN			2	1.C FE	500,000	104.6810	523,405	500,000	500,000					3.098	3.099	JJ	7,745	15,490	10/23/2019	07/01/2036
812643-RK-2	SEATTLE WASH MUN LT & PWR REV			2	1.C FE	1,086,050	116.4360	1,164,360	1,000,000	1,057,362		(8,618)			4.000	2.950	JJ	20,000	40,000	07/16/2018	01/01/2032
88256C-EX-3	TEXAS MUN GAS ACQUISITION & SUPPLY CORP			1	1.G FE	114,935	116.3630	139,636	120,000	117,998		331			6.250	6.651	JD	333	7,501	07/31/2008	12/15/2026
882669-CE-2	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	762,623	96.4200	723,150	750,000	761,525		(1,098)			2.217	2.031	FA	6,928	10,069	01/07/2021	02/01/2036
91412H-LC-5	UNIVERSITY CALIF REVS			1	1.D FE	1,010,830	101.8640	1,018,640	1,000,000	1,010,336		(494)			2.492	2.388	MN	3,184	16,959	04/21/2021	05/15/2033
91802R-AK-5	UTILITY DEBT SECURITIZATION AUTH N Y			2	1.A FE	1,082,550	108.8130	1,088,130	1,000,000	1,018,896		(9,127)			5.000	3.985	JD	2,222	50,000	12/12/2013	12/15/2031
927793-E4-7	VIRGINIA COMWLTH TRANSN BRD TRANSN REV			2	1.B FE	1,106,940	116.5350	1,165,350	1,000,000	1,066,745		(10,339)			4.000	2.760	MN	5,111	40,000	12/07/2017	05/15/2034
928172-Y3-3	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			2	1.B FE	754,152	117.2050	820,435	700,000	734,269		(5,551)			4.000	3.040	FA	11,667	28,000	04/04/2018	08/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98972L-MJ-7	ZIONSVILLE IND CMNTY SCHS BLDG CORP				1.B FE	1,215,900	111.3550	1,113,550	1,000,000	1,061,085		(23,031)			5.000	2.501	JJ	23,056	50,000	08/27/2014	07/15/2024
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						55,938,480	XXX	55,642,401	51,185,433	52,947,276	0	(500,712)	0	0	XXX	XXX	XXX	620,414	2,004,962	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
312934-HE-5	FH A87429 - RMBS			4	1.A	709,705	110.6570	759,699	686,535	710,673		3,092			4.500	3.603	MON	2,575	30,894	10/16/2018	07/01/2039
3132A4-D6-2	FH ZS3725 - RMBS			4	1.A	263,964	102.7240	260,686	253,773	264,874		668			2.500	1.582	MON	529	6,344	05/14/2020	04/01/2043
31335B-TV-8	FH G61464 - RMBS			4	1.A	303,479	109.1400	323,484	296,394	304,232		1,447			4.000	3.292	MON	988	11,856	01/29/2019	10/01/2046
3133AT-EE-7	FH QC8233 - RMBS			4	1.A	552,457	99.9290	544,661	545,048	552,355		(102)			2.000	1.819	MON	908	1,817	09/21/2021	10/01/2051
3136AA-LT-0	FNR 2012-139 JA - CMO/RMBS			4	1.A	756,807	107.2720	818,751	763,247	756,855		(192)			3.500	3.670	MON	2,226	26,714	10/17/2018	12/25/2042
3136AG-MM-1	FNR 2013-108 GU - CMO/RMBS			4	1.A	326,086	105.5070	316,521	300,000	321,531		(4,555)			3.000	1.272	MON	750	8,250	01/20/2021	10/25/2033
3136AV-6R-5	FNGT 2017-T1 A - CMO/RMBS			4	1.A	266,810	105.7420	263,135	248,846	263,095		(1,352)			2.898	1.549	MON	601	7,212	02/27/2020	06/25/2027
3136BH-W8-8	FNR 2021-45 MV - CMO/RMBS			4	1.A	508,368	103.1500	496,052	480,904	507,314		(1,054)			2.500	1.466	MON	1,002	6,011	06/11/2021	12/25/2032
3137AR-CM-6	FHR 4061 LB - CMO/RMBS			4	1.A	582,813	110.5760	552,880	500,000	574,895		(3,416)			3.500	2.231	MON	1,458	17,500	04/09/2020	06/15/2042
3137AV-2U-0	FHR 4122 PY - CMO/RMBS			4	1.A	503,394	105.7940	558,592	528,000	507,501		1,520			3.000	3.447	MON	1,320	15,840	03/14/2019	10/15/2042
3140KH-MU-2	FN BP9370 - RMBS			4	1.A	429,464	99.8310	414,929	415,632	429,649		802			2.000	1.514	MON	693	8,313	07/23/2020	07/01/2050
31412P-PS-4	FN 931133 - RMBS			4	1.A	752,716	110.8440	804,911	726,165	753,219		2,843			4.500	3.507	MON	2,723	32,677	10/15/2018	05/01/2039
31417E-MW-8	FN AB7572 - RMBS			4	1.A	283,655	104.6250	280,803	268,390	287,972		2,597			3.000	1.347	MON	671	8,052	05/14/2020	01/01/2038
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS			4	1.A	320,872	104.3460	317,362	304,144	321,246		374			3.500	1.510	MON	887	4,456	07/20/2021	08/26/2058
35563P-PE-3	SCRT 2020-1 M5G - CMO/RMBS			4	1.A	732,452	103.4870	720,825	696,536	749,041		3,201			3.000	1.804	MON	1,741	20,896	02/28/2020	08/25/2059
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						7,293,043	XXX	7,433,292	7,013,615	7,304,451	0	5,873	0	0	XXX	XXX	XXX	19,072	206,832	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
3138LL-Z4-0	FN AN7962 - CMBS/RMBS			4	1.A	1,089,000	106.7530	1,174,283	1,100,000	1,096,862		2,745			2.880	3.175	MON	2,728	32,120	04/02/2019	01/01/2028
3138LM-MK-6	FN AN8461 - CMBS/RMBS			4	1.A	960,039	107.8780	1,078,780	1,000,000	978,055		5,090			3.100	3.790	MON	2,669	31,431	10/01/2018	02/01/2028
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						2,049,039	XXX	2,253,063	2,100,000	2,074,918	0	7,835	0	0	XXX	XXX	XXX	5,397	63,551	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
267169-FT-2	DUVAL CNTY FLA SCH BRD CTFS PARTN			2	1.E FE	1,167,920	114.7600	1,147,600	1,000,000	1,065,605		(17,518)			5.000	3.011	JJ	25,000	50,000	07/30/2015	07/01/2026
684517-QC-2	ORANGE CNTY FLA SCH BRD CTFS PARTN			2	1.C FE	1,189,630	115.9740	1,159,740	1,000,000	1,070,992		(18,537)			5.000	2.900	FA	20,833	50,000	12/10/2014	08/01/2028
939720-XC-7	WASHINGTON ST CTFS PARTN			2	1.B FE	1,165,060	121.5230	1,215,230	1,000,000	1,106,586		(17,636)			5.000	2.890	JJ	25,000	50,000	07/23/2018	07/01/2032
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						3,522,610	XXX	3,522,570	3,000,000	3,243,183	0	(53,691)	0	0	XXX	XXX	XXX	70,833	150,000	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						68,803,172	XXX	68,851,325	63,299,048	65,569,828	0	(540,695)	0	0	XXX	XXX	XXX	715,717	2,425,345	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE	560,345	111.7640	558,820	500,000	554,274		(6,071)			3.829	2.006	FA	7,233	9,573	03/23/2021	08/15/2028
06654D-AD-9	BANNER HEALTH			1,2	1.D FE	503,645	97.4480	487,240	500,000	503,255		(351)			1.897	1.814	JJ	4,743	6,376	11/19/2020	01/01/2031
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	483,280	96.6170	483,085	500,000	484,222		942			1.777	2.170	MN	1,135	4,443	05/27/2021	11/15/2030
09778P-AA-3	BON SECOURS MERCY HEALTH INC			1,2	1.E FE	562,295	108.7940	543,970	500,000	555,487		(6,423)			3.464	1.944	JD	1,443	17,320	12/08/2020	06/01/2030
404530-AC-1	HACKENSACK MERIDIAN HEALTH INC			1,2	1.D FE	507,530	97.8100	489,050	500,000	507,223		(281)			2.675	2.579	MS	4,458	13,561	11/20/2020	09/01/2041

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	838,028	108.6450	814,838	750,000	824,715		(11,633)			3.737	1.968	AO	7,007	28,028	11/05/2020	04/01/2028
48305Q-AF-0	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	715,000	100.8310	720,942	715,000	715,000					2.810	2.810	JD	1,674	9,264	06/08/2021	06/01/2041
66988A-AG-9	NOVANT HEALTH INC			1,2	1.D FE	501,635	100.9380	504,690	500,000	501,577		(58)			2.637	2.611	MN	2,198	7,179	04/09/2021	11/01/2036
78200J-AA-0	RUSH SYSTEM FOR HEALTH			1,2	1.E FE	559,835	111.7910	558,955	500,000	554,996		(4,839)			3.922	2.338	MN	2,506	19,610	03/31/2021	11/15/2029
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,231,593	XXX	5,161,589	4,965,000	5,200,748	0	(28,714)	0	0	XXX	XXX	XXX	32,396	115,352	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
20048J-AA-8	COMM 18HOME A - CMBS/CMO			4	1.A FE	191,472	108.2940	189,515	175,000	190,116		(1,356)			3.815	2.371	MON	556	3,969	05/25/2021	04/12/2033
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						191,472	XXX	189,515	175,000	190,116	0	(1,356)	0	0	XXX	XXX	XXX	556	3,969	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
001807-AA-4	AMSR 2020-SFR3 A - CMBS			4	1.A FE	568,720	97.8470	556,493	568,738	569,558		862			1.355	1.302	MON	642	7,706	07/29/2020	09/17/2037
00489T-AA-4	ACR 2021-FL4 A - CMBS			4	1.A FE	180,389	100.0000	180,389	180,389	180,389					0.934	1.127	MON	75	1,509	01/21/2021	12/18/2037
05492V-AF-2	BBCMS 2020-C7 A5 - CMBS			4	1.A FE	202,000	98.8280	197,656	200,000	201,921		(79)			2.037	1.906	MON	340	1,358	08/27/2021	04/17/2053
07335Y-AA-4	BDS 21FL10 A - CMBS			4	1.A FE	500,000	100.0000	500,000	500,000	500,000					1.450	1.471	N/A	604		11/19/2021	11/18/2036
21872N-AA-8	CAFL 2019-3 A - CMBS			4	1.A FE	822,789	102.1790	830,184	812,480	819,818		(2,279)			2.705	2.395	MON	1,831	36,517	09/24/2020	10/17/2052
30287T-AN-7	FREMF 2015-K49 B - CMBS			4	1.A FE	463,914	105.4990	448,371	425,000	458,366		(5,548)			3.721	1.444	MON	1,318	9,406	05/26/2021	10/25/2048
40441L-AA-4	HGI 21FL1 A - CMBS			4	1.A FE	500,000	100.0000	500,000	500,000	500,000					1.575	1.598	MON	241	3,336	05/06/2021	06/19/2036
43730X-AA-2	HPA 213 A - CMBS			4	1.A FE	364,993	99.9982	364,993	365,000	364,993		0			2.200	2.200	MON	201		12/16/2021	01/17/2041
50203J-AA-6	LMNT 2021-FL1 A - CMBS			4	1.A FE	600,000	100.0000	600,000	600,000	600,000					1.279	1.320	MON	362	3,857	05/26/2021	06/17/2039
50210L-AA-2	LMREC 2021-CRE4 A - CMBS			4	1.A FE	350,000	100.0000	350,000	350,000	350,000					1.153	1.222	MON	112	2,449	05/07/2021	04/24/2037
55284A-AA-6	MF1 21FL7 A - CMBS		C	4	1.A FE	280,000	100.0000	280,000	280,000	280,000					1.189	1.186	MON	129	779	09/10/2021	10/20/2036
78449R-AA-3	SLG 2021-OVA A - CMBS			4	1.A FE	396,550	102.4100	394,279	385,000	395,997		(552)			2.585	2.251	MON	829	4,977	06/15/2021	07/17/2041
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,229,356	XXX	5,202,365	5,166,607	5,221,043	0	(7,596)	0	0	XXX	XXX	XXX	6,684	71,894	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00091K-AA-3	ACC 211 A - ABS			4	1.G FE	142,262	99.9420	142,188	142,271	142,266		4			0.740	0.752	MON	32	518	06/15/2021	11/20/2023
00439K-AA-4	AALLC 211H B - RMBS			4	1.A FE	260,933	99.9453	260,862	261,005	260,934		1			1.350	1.352	MON	157	744	09/21/2021	10/09/2040
00833M-AA-2	AFFRM 2021-A A - ABS			4	1.C FE	915,955	100.0230	915,210	915,000	915,294		(661)			0.880	0.799	MON	358	6,171	07/01/2021	08/15/2025
01627A-AA-6	ADC 2021-1 A2 - ABS			4	1.G FE	460,000	98.4980	453,091	460,000	460,000					1.937	1.945	MON	396	2,723	08/11/2021	08/15/2046
02530Q-AB-3	ACAR 2020-4 B - ABS			4	1.C FE	659,973	100.0210	660,139	660,000	659,984		8			0.850	0.857	MON	281	5,610	10/20/2020	12/13/2024
02666B-AA-4	AH4R 2015-SFR2 A - RMBS			4	1.A FE	1,161,256	104.9900	1,123,810	1,070,397	1,160,590		(643)			3.732	3.205	MON	3,329	26,077	05/26/2021	10/17/2052
03066G-AE-9	AMCAR 2019-1 B - ABS			4	1.A FE	1,038,281	100.6870	1,006,870	1,000,000	1,007,625		(22,029)			3.130	0.869	MON	1,130	31,300	07/24/2020	02/18/2025
03237K-AB-0	AXIS 211 A2 - ABS			4	1.A FE	408,239	99.5460	406,428	408,281	408,245		5			0.750	0.759	MON	94	2,041	04/14/2021	11/20/2026
03237P-AG-8	AXIS 2020-1 A2 - ABS			4	1.A FE	233,971	100.4700	235,104	234,004	233,992		10			1.680	1.695	MON	120	3,931	06/09/2020	08/20/2025
04047A-AA-2	ARIVO 2021-1 A - ABS			4	1.E FE	92,902	99.6600	92,595	92,911	92,904		1			1.190	1.192	MON	49	1,001	01/11/2021	01/15/2027
05377R-DU-5	AESOP 201 A - ABS			4	1.A FE	354,883	102.4080	363,548	355,000	354,922		30			2.330	2.350	MON	253	8,271	01/22/2020	08/20/2026
05493C-AB-2	BCCFC 201 A2 - ABS			4	1.A FE	122,575	100.1090	122,722	122,588	122,584		8			0.910	0.920	MON	34	1,116	10/21/2020	08/20/2025
05601G-AA-4	BPCRE 21FL1 A - CDO		C	4	1.A FE	89,285	100.0000	89,285	89,285	89,285					0.960	0.950	MON	40	675	02/12/2021	02/17/2037
12327B-AA-4	BJETS 211 A - ABS			4	1.F FE	257,041	98.1980	252,412	257,043	257,041		0			2.162	2.162	MON	247	4,168	03/02/2021	04/15/2036
12327F-AA-5	BJETS 2020-1 A - ABS			4	1.F FE	149,293	99.8720	149,105	149,296	149,294		0			2.981	2.981	MON	198	4,454	10/21/2020	11/15/2035
12510H-AA-8	CAUTO 2020-1 A1 - ABS			4	1.A FE	901,825	101.2420	910,105	898,940	901,700		(65)			2.690	2.674	MON	1,075	24,188	01/16/2020	02/15/2050
12530M-AA-3	SORT 2020-1 A1 - ABS			4	1.D FE	368,151	99.2160	365,315	368,201	368,163		12			1.690	1.699	MON	277	6,224	07/14/2020	07/15/2060
12597T-AB-6	CPS 20C B - ABS			4	1.A FE	239,734	100.0810	239,951	239,757	239,740		5			1.010	1.012	MON	108	2,422	09/11/2020	01/15/2025
12597U-AA-5	CIGAR 201 A - ABS			4	1.A FE	83,585	100.0290	83,612	83,588	83,587		2			0.680	0.687	MON	30	568	09/17/2020	11/12/2023
12598C-AA-4	CPS 21C A - ABS			4	1.A FE	344,047	99.9380	343,845	344,058	344,048		2			0.330	0.331	MON	154	453	07/21/2021	07/15/2024
12598N-AA-0	CIGAR 2021-1 A - ABS			4	1.A FE	343,102	99.8112	342,457	343,105	343,102		0			0.690	0.692	MON	125	224	11/03/2021	04/14/2025
14315E-AC-4	CARMX 2018-4 A3 - ABS			4	1.A FE	248,426	100.7060	248,688	246,945	247,338		(529)			3.360	2.857	MON	369	8,297	04/24/2020	09/15/2023
14315N-AC-4	CARMX 2019-1 A3 - ABS			4	1.A FE	368,172	100.8380	371,299	368,214	368,207		7			3.050	3.074	MON	499	11,231	01/16/2019	03/15/2024
14316N-AC-3	CARMX 2021-1 A3 - ABS			4	1.A FE	214,958	99.1200	213,108	215,000	214,973		15			0.340	0.348	MON	32	646	01/20/2021	12/15/2025
14369G-AA-8	CNART 211 A - ABS			4	1.C FE	315,268	99.9840	315,104	315,155	315,246		(21)			0.970	0.959	MON	119	2,004	04/30/2021	10/17/2024
14687A-AP-3	CRVNA 2020-P1 A4 - ABS			4	1.A FE	204,935	98.5100	201,946	205,000	204,955		19			0.610	0.620	MON	80	1,243	12/03/2020	10/08/2026
22534G-AA-1	CAALT 2020-1 A - ABS			4	1.A FE	749,839	100.7900	755,925	750,000	749,969		78			2.010	2.028	MON	670	15,075	02/11/2020	02/15/2029
22537C-AA-7	CAALT 212 A - ABS			4	1.A FE	451,758	99.4020	447,309	450,000	451,270		(488)			0.960	0.776	MON	192	2,520	06/02/2021	02/15/2030
23344Q-AB-5	DTAOT 2021-3 B - ABS			4	1.C FE	729,982	99.0840	723,313	730,000	729,984		2			0.580	0.582	MON	188	1,447	08/04/2021	11/17/2025
23345E-AC-9	DTAOT 212 B - ABS			4	1.C FE	274,979	99.7490	274,310	275,000	274,982		2			0.810	0.815	MON	99	1,442	04/13/2021	01/15/2027
25273C-AA-8	DROT 211 A - RMBS			4	1.A FE	401,488	99.0460	395,483	399,293	401,400		(88)			1.510	1.213	MON	184	3,667	06/15/2021	11/21/2033

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
26208V-AE-6	DRIVE 2020-2 B - ABS			4	1.A FE	139,989	100.2580	140,361	140,000	139,997		6			1.420	1.428	MON	88	1,988	06/10/2020	03/17/2025
262108-AE-3	DRIVE 2021-1 C - ABS			4	1.F FE	254,957	99.9900	254,975	255,000	254,966		9			1.020	1.030	MON	116	1,691	04/13/2021	06/15/2027
26253A-AB-2	DTAUTO-203-B - ABS			4	1.A FE	374,942	100.1270	375,476	375,000	374,975		27			0.910	0.919	MON	152	3,412	09/16/2020	12/16/2024
29375M-AC-1	EFF 2020-2 A3 - ABS			4	1.A FE	250,000	98.6230	246,558	250,000	250,000					0.650	0.651	MON	50	677	07/20/2021	07/20/2026
30166N-AD-8	EART 2020-3 B - ABS			4	1.A FE	481,080	100.0600	481,147	480,859	480,935		(152)			0.790	0.739	MON	169	3,355	03/29/2021	09/16/2024
30167H-AC-2	EART 2020-1 B - ABS			4	1.A FE	28,592	100.0690	28,614	28,594	28,594		1			2.260	2.277	MON	29	659	01/13/2020	04/15/2024
32059F-AC-3	FIAOT 211 B - ABS			4	1.C FE	184,975	99.1210	183,374	185,000	184,982		7			0.890	0.896	MON	73	1,486	01/11/2021	03/15/2027
33767M-AC-9	FKH 20SFR1 B - RMBS			4	1.C FE	769,975	98.6430	759,551	770,000	769,802		(178)			1.740	1.732	MON	1,079	13,398	07/31/2020	08/19/2037
33843F-AC-2	FCAT 2020-1 B - ABS			4	1.A FE	539,897	100.7630	544,120	540,000	539,964		39			2.050	2.066	MON	492	11,070	02/11/2020	02/18/2025
33844T-AA-5	FCAT 203 A - ABS			4	1.A FE	160,629	100.0800	160,775	160,646	160,637		6			0.700	0.711	MON	50	1,125	07/28/2020	04/15/2025
33844T-AC-1	FCAT 203 B - ABS			4	1.A FE	452,022	100.4560	453,057	451,000	451,570		(347)			1.410	1.336	MON	283	6,359	09/01/2020	09/15/2026
34532Q-AD-0	FORDL 2021-A A4 - ABS			4	1.A FE	259,973	99.5010	258,703	260,000	259,986		13			0.300	0.305	MON	35	693	01/20/2021	04/15/2024
34532T-AD-4	FORDO 2018-B A3 - ABS			4	1.A FE	54,607	100.1830	54,716	54,616	54,615		2			3.240	3.270	MON	79	1,770	10/16/2018	04/17/2023
35105U-AB-9	FCRT 212 A2 - ABS			4	1.A FE	346,498	99.6510	346,480	347,693	346,526		28			0.400	0.503	MON	62	116	12/01/2021	04/15/2025
35635B-AA-2	FREED 2021-1CP A - ABS			4	1.D FE	356,323	99.8780	355,971	356,405	356,320		(4)			0.660	0.715	MON	85	647	12/06/2021	03/20/2028
35635C-AA-0	FREED 212 A - ABS			4	1.B FE	79,267	99.9140	79,202	79,270	79,267		0			0.680	0.681	MON	19	320	05/06/2021	06/19/2028
36261X-AC-9	GCAR 2021-2 B - ABS			4	1.C FE	219,997	99.4370	218,761	220,000	219,997		0			0.770	0.770	MON	75	852	06/08/2021	09/15/2025
38014R-AA-2	GCAR 2020-2 A - ABS			4	1.A FE	107,548	100.2530	107,828	107,556	107,553		4			1.580	1.592	MON	76	1,699	06/03/2020	08/15/2024
42806M-AA-7	HERTZ 2021-1 A - ABS			4	1.A FE	334,947	99.0300	331,751	335,000	334,945		(2)			1.210	1.219	MON	56	1,982	06/24/2021	12/26/2025
50116Y-AC-5	KCOT 2020-2 A3 - ABS			4	1.A FE	444,923	99.7030	443,678	445,000	444,966		29			0.590	0.598	MON	117	2,625	07/21/2020	10/15/2024
52604D-AA-0	LFT 2021-2 A - ABS			4	1.C FE	217,284	99.2980	218,456	220,000	217,303		19			2.000	2.133	MON	134	367	12/01/2021	04/20/2032
52607F-AA-2	LDPT 2021-A A - ABS			4	1.G FE	440,818	99.7470	439,721	440,837	440,819		1			1.000	1.001	MON	196	1,763	07/14/2021	12/15/2028
52607M-AA-7	LFT 211 A - ABS			4	1.C FE	179,967	98.9310	178,076	180,000	179,969		2			1.900	1.902	MON	105	1,957	05/19/2021	11/20/2031
56848M-AA-7	MFIT 2020-A A - ABS			4	1.D FE	324,935	100.6610	327,148	325,000	324,941		4			2.190	2.192	MON	217	7,118	07/30/2020	08/21/2034
57108T-AA-5	MFT 212 A - ABS			4	1.A FE	319,304	99.7820	319,581	320,280	319,308		4			0.510	0.542	MON	73		12/15/2021	09/15/2031
58769E-AD-0	MBALT 2020-B A4 - ABS			4	1.A FE	999,869	99.7440	997,440	1,000,000	999,939		55			0.500	0.506	MON	222	5,000	09/15/2020	06/15/2026
58940B-AA-4	MFCC 2021-1 A - ABS			4	1.E FE	451,916	99.9090	449,591	450,000	451,579		(337)			1.540	1.459	MON	212	4,043	06/04/2021	03/20/2026
60510M-AA-6	MLANE 21A A - ABS			4	1.F FE	274,959	99.2940	273,059	275,000	274,962		3			1.590	1.593	MON	194	1,737	07/16/2021	09/15/2026
62919T-AB-2	NMEF 2021-A A2 - ABS			4	1.A FE	309,955	99.7810	309,321	310,000	309,977		23			0.810	0.822	MON	112	1,876	03/10/2021	12/15/2027
67571A-AA-3	OCTL 211 A - ABS			4	1.C FE	208,716	99.5030	207,697	208,735	208,718		2			0.930	0.932	MON	54	1,213	04/27/2021	03/22/2027
67578A-AA-6	OCTANE RECEIVABLES TRUST 2021-2 - ABS			4	1.C FE	249,101	99.4083	247,645	249,120	249,101		0			1.380	1.381	MON	105	377	10/26/2021	09/20/2028
68267D-AA-4	OMFIT 2019-1 A - ABS			4	1.A FE	223,903	100.0400	224,024	223,934	223,929		3			3.480	3.511	MON	368	7,793	01/15/2019	02/14/2031
68267E-AA-2	ODART 2019-1 A - ABS			4	1.A FE	1,192,813	105.5280	1,160,808	1,100,000	1,168,697		(24,116)			3.630	(2.057)	MON	1,886	23,293	05/26/2021	09/14/2027
68377B-AA-5	OPTN 2021-A A - ABS			4	1.D FE	169,973	99.7760	169,619	170,000	169,984		11			1.210	1.221	MON	131	1,543	03/02/2021	03/08/2028
68377G-AA-4	OPTN 21B A - ABS			4	1.D FE	248,203	99.3700	248,425	250,000	248,235		32			1.470	1.779	MON	235		12/14/2021	05/08/2031
69546R-AA-4	PAID 213 A - ABS			4	1.G FE	560,174	99.5480	557,642	560,174	560,174					1.150	1.213	MON	286	1,593	09/10/2021	05/15/2029
74331A-AA-0	PROG 2019-SFR4 A - RMBS			4	1.A FE	999,977	101.2870	1,012,870	1,000,000	999,448		(259)			2.687	2.679	MON	3,284	26,870	09/18/2019	10/20/2036
74333N-AA-0	PROG 19SFR2 A - RMBS			4	1.A FE	488,681	100.5880	498,092	495,181	490,928		1,348			3.147	3.476	MON	1,299	15,585	04/13/2020	05/19/2036
75907V-AA-5	RMIT 211 A - ABS			4	1.F FE	339,999	98.7550	335,767	340,000	339,999		0			1.680	1.680	MON	254	4,681	02/08/2021	03/17/2031
76042U-AA-1	REPS 21A A - ABS			4	1.C FE	499,837	99.9230	499,615	500,000	499,839		2			2.300	2.304	MON	351	894	11/10/2021	12/20/2031
80285W-AF-4	SDART 2020-3 C - ABS			4	1.C FE	594,932	100.2900	596,726	595,000	594,965		27			1.120	1.127	MON	296	6,664	09/15/2020	01/15/2026
80286T-AC-7	SRT 2021-A A3 - ABS			4	1.A FE	751,436	99.3110	744,833	750,000	751,088		(348)			0.510	0.405	MON	117	1,594	07/21/2021	07/22/2024
826525-AA-5	SRFC 202 A - RMBS			4	1.A FE	145,402	99.6970	144,989	145,430	145,403		1			1.330	1.344	MON	59	1,934	08/03/2020	07/20/2037
82653G-AA-0	SRFC 183 A - RMBS			4	1.A FE	145,504	102.9260	149,799	145,540	145,531		24			3.690	3.696	MON	164	5,370	10/10/2018	09/20/2035
83405N-AA-4	SOFI 21B AFX - ABS			4	1.A FE	230,894	98.2640	231,055	235,137	230,904		10			1.140	1.626	MON	119		12/21/2021	02/15/2047
90355E-AA-9	USAUT 211 A - ABS			4	1.G FE	370,163	99.7730	369,341	370,181	370,166		2			0.790	0.797	MON	130	1,007	08/03/2021	07/15/2024
91682N-AA-1	UPST 214 A - ABS			4	1.G FE	552,800	99.0160	547,428	552,868	552,803		3			0.840	0.854	MON	242	1,109	09/17/2021	09/20/2031
92348K-AB-9	VZMT 2021-1 B - RMBS			4	1.B FE	132,258	98.6440	133,169	135,000	132,323		65			0.690	1.549	MON	28	78	12/07/2021	05/20/2027
92349G-AA-9	VZOT 2019-B A1A - RMBS			4	1.A FE	158,465	100.6690	158,313	157,261	157,516		(443)			2.330	1.865	MON	112	3,664	04/14/2020	12/20/2023
92511F-AA-3	VEROS 201 A - ABS			4	1.E FE	30,579	100.0410	30,500	30,487	30,505		(76)			1.670	0.921	MON	23	509	12/03/2020	09/15/2023
92867X-AE-6	VWALT 2019-A A4 - ABS			4	1.A FE	492,500	100.4890	502,445	500,000	498,827		3,569			2.020	2.794	MON	309	10,100	04/09/2020	08/20/2024
96043F-AE-3	WLAKE 211 C - ABS			4	1.F FE	500,137	99.3880	496,940	500,000	500,116		(20)			0.950	0.944	MON	211	3,536	03/25/2021	03/16/2026
98162W-AD-9	WOART 2018-D A3 - ABS			4	1.A FE	271,477	100.8000	273,706	271,534	271,525		9			3.330	3.361	MON	402	9,042	10/10/2018	04/15/2024
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						31,505,168	XXX	31,384,075	31,297,674	31,453,739	0	(45,201)	0	0	XXX	XXX	XXX	26,031	388,684	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						42,157,588	XXX	41,937,544	41,604,281	42,065,647	0	(82,867)	0	0	XXX	XXX	XXX	65,667	579,899	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
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						86,801,588	XXX	87,783,046	81,128,433	83,792,262	0	(624,312)	0	0	XXX	XXX	XXX	925,858	2,915,300	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						8,033,890	XXX	8,148,831	7,688,615	8,040,557	0	2,335	0	0	XXX	XXX	XXX	20,670	223,301	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						7,278,395	XXX	7,455,428	7,266,607	7,295,961	0	239	0	0	XXX	XXX	XXX	12,081	135,445	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						35,027,778	XXX	34,906,645	34,297,674	34,696,922	0	(98,892)	0	0	XXX	XXX	XXX	96,864	538,684	XXX	XXX
8399999 Subtotals - Total Bonds						137,141,650	XXX	138,293,950	130,381,330	133,825,702	0	(720,629)	0	0	XXX	XXX	XXX	1,055,473	3,812,729	XXX	XXX

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number																				
1A	1A	$ 48,389,671	1B	$ 16,531,634	1C	$ 24,987,476	1D	$ 16,056,151	1E	$ 15,851,121	1F	$ 8,330,650	1G	$ 2,644,227						
1B	2A	$ 1,034,773	2B	$ 0	2C	$ 0														
1C	3A	$ 0	3B	$ 0	3C	$ 0														
1D	4A	$ 0	4B	$ 0	4C	$ 0														
1E	5A	$ 0	5B	$ 0	5C	$ 0														
1F	6	$ 0																		

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 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. States, Territories and Possessions (Direct and Guaranteed)								
419792-B7-0	HAWAII ST		10/04/2021	Merrill Lynch	XXX	1,008,603	1,000,000	
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,008,603	1,000,000	0
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
64966Q-RT-9	NEW YORK N Y		04/21/2021	WELLS FARGO SECURITIES LLC	XXX	968,980	1,000,000	6,459
64966Q-RU-6	NEW YORK N Y		07/21/2021	MORGAN STANLEY & CO INC, NY	XXX	503,790	500,000	6,082
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,472,770	1,500,000	12,541
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
010268-CV-0	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		10/07/2021	Merrill Lynch	XXX	650,000	650,000	
072024-XK-3	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		03/03/2021	Merrill Lynch	XXX	1,250,000	1,250,000	
235036-8F-0	DALLAS FORT WORTH TEX INTL ARPT REV		11/02/2021	BARCLAYS CAPITAL INC	XXX	1,002,660	1,000,000	
235241-WF-9	DALLAS TEX AREA RAPID TRAN SALES TAX REV		11/10/2021	RBC CAPITAL MARKETS	XXX	596,020	500,000	
3133AT-EE-7	FH QC8233 - RMBS		09/21/2021	AMHERST PIERPONT SECURITIES	XXX	556,831	549,363	397
3136AG-MM-1	FNR 2013-108 GU - CMO/RMBS		01/20/2021	INTL FCStone Financial Inc.	XXX	326,086	300,000	600
3136BH-W8-8	FNR 2021-45 MV - CMO/RMBS		06/11/2021	BMO CAPITAL MARKETS CORP	XXX	528,555	500,000	1,007
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS		07/20/2021	INTL FCStone Financial Inc.	XXX	365,256	346,214	707
54651R-CX-5	LOUISIANA ST UNCLAIMED PPTY SPL REV		04/15/2021	280 SECURITIES LLC	XXX	964,140	1,000,000	2,474
576000-XN-8	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		04/14/2021	FIRST TENNESSEE BANK BOND DIVI	XXX	800,925	750,000	64
66285W-D6-0	NORTH TEX TWY AUTH REV		05/06/2021	RBC CAPITAL MARKETS	XXX	250,000	250,000	
66285W-H2-5	NORTH TEX TWY AUTH REV		06/01/2021	Merrill Lynch	XXX	343,776	325,000	6,771
679191-LF-1	OKLAHOMA ST UNIV AGRICULTURAL MECHANICAL		04/15/2021	RBC CAPITAL MARKETS	XXX	300,000	300,000	
882669-CE-2	TEXAS PUBLIC FINANCE AUTHORITY		01/07/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	762,623	750,000	831
91412H-LC-5	UNIVERSITY CALIF REVS		04/21/2021	JEFFERIES & CO INC, NEW YORK	XXX	1,010,830	1,000,000	2,977
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						9,707,701	9,470,577	15,827
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00091K-AA-3	ACC 211 A - ABS		06/15/2021	CREDIT SUISSE SECURITIES (USA)	XXX	279,984	280,000	
00439K-AA-4	AALLC 211H A - RMBS		09/21/2021	BANC / AMERICA SECUR. LLC, MONT	XXX	279,923	280,000	
00489T-AA-4	ACR 21FL4 A - CMBS		01/21/2021	WELLS FARGO SECURITIES LLC	XXX	270,000	270,000	
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP		03/23/2021	MORGAN STANLEY & CO INC, NY	XXX	560,345	500,000	2,127
00833M-AA-2	AFFRM 2021-A A - ABS		07/01/2021	Various	XXX	915,955	915,000	85
01627A-AA-6	ADC 2021-1 A2 - ABS		08/11/2021	GUGGENHEIM	XXX	460,000	460,000	
02666B-AA-4	AH4R 2015-SFR2 A - RMBS		05/26/2021	WELLS FARGO SECURITIES LLC	XXX	982,209	902,986	2,527
03237K-AB-0	AXIS 211 A2 - ABS		04/14/2021	BMO CAPITAL MARKETS CORP	XXX	454,953	455,000	
04047A-AA-2	ARIVO 211 A - ABS		01/11/2021	Cantor Fitzgerald	XXX	159,985	160,000	
05492V-AF-2	BBCMS 2020-C7 A5 - CMBS		08/27/2021	BARCLAYS CAPITAL INC	XXX	202,000	200,000	340
05601G-AA-4	BPCRE 21FL1 A - CDO	C	02/12/2021	NOMURA SECURITIES INTL INC	XXX	180,000	180,000	
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS		05/27/2021	SAMUEL A . RAMIREZ & CO. INC.	XXX	483,280	500,000	395
07335Y-AA-4	BDS 21FL10 A - CMBS		11/19/2021	WELLS FARGO SECURITIES LLC	XXX	500,000	500,000	
12327B-AA-4	BJETS 211 A - ABS		03/02/2021	MORGAN STANLEY & CO INC, NY	XXX	304,997	305,000	
12598C-AA-4	CPS 21C A - ABS		07/21/2021	CREDIT SUISSE SECURITIES (USA)	XXX	509,983	510,000	
12598N-AA-0	CIGAR 2021-1 A - ABS		11/03/2021	DEUTSCHE BANK ALEX BROWN	XXX	389,996	390,000	
14316N-AC-3	CARMX 2021-1 A3 - ABS		01/20/2021	MITSUBISHI UFJ SECURITIES	XXX	214,958	215,000	
14369G-AA-8	CNART 211 A - ABS		04/30/2021	Various	XXX	750,269	750,000	222
20048J-AA-8	COMM 18HOME A - CMBS/CMO		05/25/2021	CREDIT SUISSE SECURITIES (USA)	XXX	191,472	175,000	498
22537C-AA-7	CAALT 212 A - ABS		06/02/2021	BANC / AMERICA SECUR. LLC, MONT	XXX	451,758	450,000	228
23344Q-AB-5	DTAOT 213 B - ABS		08/04/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	729,982	730,000	
23345E-AC-9	DTAOT 212 B - ABS		04/13/2021	DEUTSCHE BANK SECURITIES, INC.	XXX	274,979	275,000	
25273C-AA-8	DROT 211 A - RMBS		06/15/2021	Various	XXX	560,833	557,795	439
262108-AE-3	DRIVE 2021-1 C - ABS		04/13/2021	DEUTSCHE BANK SECURITIES, INC.	XXX	254,957	255,000	
29375M-AC-1	EFF 2020-2 A3 - ABS		07/20/2021	BARCLAYS CAPITAL INC	XXX	250,000	250,000	9
30166N-AD-8	EART 2020-3 B - ABS		03/29/2021	RBC CAPITAL MARKETS	XXX	250,293	250,000	88
30287T-AN-7	FREMF 2015-K49 B - CMBS		05/26/2021	SG AMERICAS SECURITIES, LLC	XXX	463,914	425,000	1,186
32059F-AC-3	FIAOT 211 B - ABS		01/11/2021	WELLS FARGO SECURITIES LLC	XXX	184,975	185,000	
34532Q-AD-0	FORDL 2021-A A4 - ABS		01/20/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	259,973	260,000	
35105U-AB-9	FCRT 212 A2 - ABS		12/01/2021	BARCLAYS CAPITAL INC	XXX	348,797	350,000	70
35635B-AA-2	FREED 2021-1CP A - ABS		12/06/2021	Various	XXX	633,839	633,917	165
35635C-AA-0	FREED 212 A - ABS		05/06/2021	BONY/SUNTRUST CAPITAL MARKETS	XXX	204,991	205,000	
36261X-AC-9	GCAR 212 B - ABS		06/08/2021	WELLS FARGO SECURITIES LLC	XXX	219,997	220,000	
40441L-AA-4	HGI CRE CLO 2021-FL1, LTD. - CDO		05/06/2021	GOLDMAN SACHS & CO, NY	XXX	500,000	500,000	
42806M-AA-7	HERTZ 211 A - ABS		06/24/2021	DEUTSCHE BANK SECURITIES, INC.	XXX	334,947	335,000	
43730X-AA-2	HPA 213 A - CMBS		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	364,993	365,000	

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
48305Q-AF-0	KAISER FOUNDATION HOSPITALS		06/08/2021	GOLDMAN SACHS & CO, NY	XXX	715,000	715,000	
50203J-AA-6	LMNT 2021-FL1 A - CMBS		05/26/2021	WELLS FARGO SECURITIES LLC	XXX	600,000	600,000	
50210L-AA-2	LMREC 21CRE4 A - CMBS		05/07/2021	WELLS FARGO SECURITIES LLC	XXX	350,000	350,000	
52604D-AA-0	LFT 2021-2 A - ABS		12/01/2021	BMO CAPITAL MARKETS CORP	XXX	217,284	220,000	159
52607F-AA-2	LENDINGPOINT 2021-A ASSET SECURITIZATION		07/14/2021	CREDIT SUISSE SECURITIES (USA)	XXX	649,973	650,000	
52607M-AA-7	LENDMARK FUNDING TRUST 2021-1 - ABS		05/19/2021	BMO CAPITAL MARKETS CORP	XXX	179,967	180,000	
55284A-AA-6	MF1 21FL7 A - CDO	C	09/10/2021	CREDIT SUISSE SECURITIES (USA)	XXX	280,000	280,000	
57108T-AA-5	MFT 212 A - ABS		12/15/2021	GOLDMAN SACHS & CO	XXX	319,304	320,280	5
58940B-AA-4	MFCC 2021-1 A - ABS		06/04/2021	BARCLAYS CAPITAL INC	XXX	451,916	450,000	347
60510M-AA-6	MLANE 21A A - ABS		07/16/2021	GOLDMAN SACHS & CO, NY	XXX	274,959	275,000	
62919T-AB-2	NMEF 21A A2 - ABS		03/10/2021	BONY/SUNTRUST CAPITAL MARKETS	XXX	309,955	310,000	
66988A-AG-9	NOVANT HEALTH INC		04/09/2021	WELLS FARGO SECURITIES LLC	XXX	501,635	500,000	
67571A-AA-3	OCTL 211 A - ABS		04/27/2021	CREDIT SUISSE SECURITIES (USA)	XXX	294,973	295,000	
67578A-AA-6	OCTANE RECEIVABLES TRUST 2021-2 - ABS		10/26/2021	BONY/SUNTRUST CAPITAL MARKETS	XXX	259,980	260,000	
68267E-AA-2	ODART 2019-1 A - ABS		05/26/2021	BNP PARIBAS SECURITIES BOND	XXX	1,192,813	1,100,000	1,553
68377B-AA-5	OPTN 21A A - ABS		03/02/2021	GOLDMAN SACHS & CO, NY	XXX	169,973	170,000	
68377G-AA-4	OPTN 21B A - ABS		12/14/2021	MORGAN STANLEY & CO INC, NY	XXX	248,203	250,000	82
69546R-AA-4	PAID 213 A - ABS		09/10/2021	CREDIT SUISSE SECURITIES (USA)	XXX	585,000	585,000	
75907V-AA-5	RMIT 211 A - ABS		02/08/2021	WELLS FARGO SECURITIES LLC	XXX	339,999	340,000	
76042U-AA-1	REPS 21A A - ABS		11/10/2021	WELLS FARGO SECURITIES LLC	XXX	499,837	500,000	
78200J-AA-0	RUSH SYSTEM FOR HEALTH		03/31/2021	WELLS FARGO SECURITIES LLC	XXX	559,835	500,000	7,626
78449R-AA-3	SLG 210VA A - CMBS		06/15/2021	WELLS FARGO SECURITIES LLC	XXX	396,550	385,000	636
80286T-AC-7	SRT 2021-A A3 - ABS		07/21/2021	BNP PARIBAS SECURITIES BOND	XXX	751,436	750,000	32
83405N-AA-4	SOFI 21B AFX - ABS		12/21/2021	DEUTSCHE BANK ALEX BROWN	XXX	230,894	235,137	52
90355E-AA-9	USAUT 211 A - ABS		08/03/2021	CREDIT SUISSE SECURITIES (USA)	XXX	479,977	480,000	
91682N-AA-1	UPST 214 A - ABS		09/17/2021	GOLDMAN SACHS & CO, NY	XXX	609,925	610,000	
92348K-AB-9	VZMT 2021-1 B - RMBS		12/07/2021	BARCLAYS CAPITAL INC	XXX	132,258	135,000	49
96043F-AE-3	WLAKE 211 C - ABS		03/25/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	500,137	500,000	158
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						26,481,318	26,140,114	19,078
8399997 - Bonds - Subtotals - Bonds - Part 3						38,670,392	38,110,691	47,446
8399998 - Bonds - Summary item from Part 5 for Bonds						2,068,502	1,968,149	110
8399999 - Bonds - Subtotals - Bonds						40,738,893	40,078,840	47,556
9999999 Totals						40,738,893	XXX	47,556

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (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. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
567320-FZ-4	MARICOPA CNTY ARIZ SCH DIST NO 065 LITTL		07/01/2021	Call @ 100.00	XXX	45,000	45,000	45,000	45,000				0		45,000			0	2,980	07/01/2027
567337-QV-5	MARICOPA CNTY ARIZ SCH DIST NO 066 ROOSE		07/01/2021	Call @ 100.00	XXX	30,000	30,000	30,000	30,000				0		30,000			0	1,873	07/01/2026
895793-CV-7	TRIAD OHIO LOC SCH DIST		12/01/2021	Call @ 100.00	XXX	15,000	15,000	15,000	15,000				0		15,000			0	777	12/01/2025
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	5,630	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
022171-AR-3	ALUM ROCK CALIF UN ELEM SCH DIST CTFS PA		04/15/2021	TRADEWEB DIRECT LLC	XXX	70,286	70,000	71,481	70,000				0		70,000		286	286	1,468	06/01/2026
02765U-FZ-2	AMERICAN MUN PWR OHIO INC REV		09/28/2021	BARCLAYS CAPITAL INC	XXX	1,103,840	1,000,000	1,165,790	1,061,940		(14,324)		(14,324)		1,047,617		56,223	56,223	56,250	02/15/2026
13033L-SV-0	CALIFORNIA HEALTH FACS FING AUTH REV		03/01/2021	Call @ 100.00	XXX	350,000	350,000	359,307	350,200		(200)		(200)		350,000			0	9,188	03/01/2028
248297-BU-6	DENHAM SPRINGS-LIVINGSTON HSG & MTG FIN		12/01/2021	Call @ 100.00	XXX	356	356	371	356				0		356			0	10	11/01/2040
312934-HE-5	FH A87429 - RMBS		12/01/2021	Paydown	XXX	290,841	290,841	300,656	299,757		523		523		300,280		(9,439)	(9,439)	7,025	07/01/2039
3132A4-D6-2	FH ZS3725 - RMBS		12/01/2021	Paydown	XXX	73,754	73,754	76,715	76,786		30		30		76,815		(3,062)	(3,062)	998	04/01/2043
31335B-TV-8	FH G61464 - RMBS		12/01/2021	Paydown	XXX	181,332	181,332	185,667	185,243		391		391		185,633		(4,301)	(4,301)	3,741	10/01/2046
3133AT-EE-7	FH QC8233 - RMBS		12/01/2021	Paydown	XXX	4,315	4,315	4,373			0		0		4,373		(58)	(58)	9	10/01/2051
313637-PS-3	FN 109433 - CMBS/RMBS		04/14/2021	BAIRD (ROBERT W.) & CO. INC	XXX	1,136,953	1,000,000	995,781	995,366		(69)		(69)		995,296		141,657	141,657	13,524	08/01/2028
3136AA-LT-0	FNR 2012-139 JA - CMO/RMBS		12/01/2021	Paydown	XXX	225,153	225,153	223,253	223,323		9		9		223,332		1,820	1,820	4,543	12/25/2042
3136AV-6R-5	FNGT 2017-T1 A - CMO/RMBS		12/01/2021	Paydown	XXX	380	380	408	404		(1)		(1)		403		(23)	(23)	7	06/25/2027
3136B0-YM-2	FNA 2018-M2 A2 - CMBS		04/14/2021	BONY/SUNTRUST CAPITAL MARKETS	XXX	1,094,884	1,000,000	964,883	972,901		1,463		1,463		974,364		120,520	120,520	9,715	01/25/2028
3136BH-W8-8	FNR 2021-45 MV - CMO/RMBS		12/01/2021	Paydown	XXX	19,096	19,096	20,187			(17)		(17)		20,170		(1,074)	(1,074)	139	12/25/2032
3137FJ-EH-8	FHMS K-081 A2 - CMBS		04/14/2021	GOLDMAN SACHS & CO, NY	XXX	1,532,128	1,320,000	1,343,877	1,338,505		(749)		(749)		1,337,756		194,372	194,372	19,305	08/25/2028
3140KH-MU-2	FN BP9370 - RMBS		12/01/2021	Paydown	XXX	69,819	69,819	72,143	72,039		42		42		72,081		(2,262)	(2,262)	755	07/01/2050
31412P-PS-4	FN 931133 - RMBS		12/01/2021	Paydown	XXX	254,707	254,707	264,020	263,199		428		428		263,626		(8,919)	(8,919)	5,883	05/01/2039
31417E-MW-8	FN AB7572 - RMBS		12/01/2021	Paydown	XXX	112,228	112,228	118,611	119,330		317		317		119,646		(7,419)	(7,419)	1,832	01/01/2038
34074M-HW-4	FLORIDA HSG FIN CORP REV		10/01/2021	Call @ 100.00	XXX	40,000	40,000	40,000	40,000				0		40,000			0	1,305	01/01/2030
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS		12/01/2021	Paydown	XXX	42,069	42,069	44,383			60		60		44,443		(2,374)	(2,374)	342	08/26/2058
35563P-PE-3	SCRT 2020-1 M5G - CMO/RMBS		12/01/2021	Paydown	XXX	167,768	167,768	176,419	179,644		179		179		179,823		(12,055)	(12,055)	2,826	08/25/2059
373539-Y2-5	GEORGIA ST HSG & FIN AUTH REV		09/01/2021	Call @ 100.00	XXX	110,000	110,000	118,006	113,507		(355)		(355)		113,152		(3,152)	(3,152)	1,200	06/01/2045
494762-KF-3	KING CNTY WASH HSG AUTH REV		05/01/2021	Call @ 100.00	XXX	5,000	5,000	5,000	5,000				0		5,000			0	130	05/01/2028
57563R-HN-2	MASSACHUSETTS EDL FING AUTH		07/21/2021	Call @ 100.00	XXX	25,000	25,000	25,825	25,000				0		25,000			0	1,240	01/01/2028
57586P-V3-7	MASSACHUSETTS ST HSG FIN AGY HSG REV		07/12/2021	Call @ 100.00	XXX	15,000	15,000	15,000	15,000				0		15,000			0	240	12/01/2032
598776-AA-0	MILAN IND 21ST CENTY SCH BLDG CORP		07/15/2021	Call @ 100.00	XXX	30,000	30,000	30,894	30,000				0		30,000			0	1,406	01/15/2027
60416S-MZ-0	MINNESOTA ST HSG FIN AGY		12/01/2021	Call @ 100.00	XXX	115,000	115,000	120,977	118,017		(301)		(301)		117,715		(2,715)	(2,715)	3,188	01/01/2046
64469D-LA-7	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		10/14/2021	Call @ 100.00	XXX	45,000	45,000	45,000	45,000				0		45,000			0	2,346	07/01/2034
646129-7A-8	NEW JERSEY ST HSG & MTG FIN AGY REV		10/01/2021	Call @ 100.00	XXX	120,000	120,000	120,000	120,000				0		120,000			0	5,400	10/01/2030
64986U-JV-0	NEW YORK ST HSG FIN AGY REV		11/01/2021	Call @ 100.00	XXX	400,000	400,000	400,000	400,000				0		400,000			0	19,500	11/01/2042
66285W-LQ-7	NORTH TEX TWY AUTH REV		06/01/2021	Unknown	XXX	343,776	325,000	385,889	346,707		(2,930)		(2,930)		343,776			0	14,896	01/01/2024
66483P-AH-4	NORTHERN CALIF GAS AUTH NO 1 GAS PROJ RE		07/01/2021	Call @ 100.00	XXX	20,000	20,000	7,006	14,785		398		398		15,183		4,817	4,817	130	07/01/2027
708692-AJ-7	PENNSYLVANIA ECONOMIC DEV FING AUTH SOLI		11/01/2021	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	26,250	11/01/2021
88256C-EX-3	TEXAS MUN GAS ACQUISITION & SUPPLY CORP		12/15/2021	Call @ 100.00	XXX	15,000	15,000	14,367	14,708		39		39		14,748		252	252	937	12/15/2026
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						9,013,686	8,446,818	8,716,289	8,496,715	0	(15,068)	0	(15,068)	0	8,550,590	0	463,096	463,096	215,726	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00091K-AA-3	ACC 211 A - ABS		12/20/2021	Paydown	XXX	137,729	137,729	137,721			2		2		137,723		7	7	307	11/20/2023
00439K-AA-4	AALLC 211H B - RMBS		12/15/2021	Paydown	XXX	18,995	18,995	18,990			0		0		18,990		5	5	34	10/09/2040
00489T-AA-4	ACR 2021-FL4 A - CMBS		12/20/2021	Paydown	XXX	89,611	89,611	89,611					0		89,611			0	680	12/18/2037
02529W-AA-5	ACAR 202 A - ABS		11/16/2021	Paydown	XXX	267,546	267,546	267,542	267,543		1		1		267,544		2	2	2,091	12/13/2023
02666B-AA-4	AH4R 2015-SFR2 A - RMBS		12/01/2021	Paydown	XXX	14,659	14,659	15,883	3,930		(3)		(3)		15,879		(1,220)	(1,220)	211	10/17/2052
03237K-AB-0	AXIS 211 A2 - ABS		12/20/2021	Paydown	XXX	46,719	46,719	46,714			1		1		46,714		4	4	208	11/20/2026
03237P-AG-8	AXIS 2020-1 A2 - ABS		12/20/2021	Paydown	XXX	176,609	176,609	176,585	176,592		7		7		176,599		10	10	2,026	08/20/2025
04047A-AA-2	ARIVO 2021-1 A - ABS		12/15/2021	Paydown	XXX	67,089	67,089	67,083			0		0		67,084		6	6	395	01/15/2027

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
05493C-AB-2	BCCFC 201 A2 - ABS		12/20/2021	Paydown	XXX	52,412	52,412	52,406	52,406		3		3		52,409		2	2	413	08/20/2025
05586C-AD-6	BMWLT 2018-1 A4 - ABS		02/22/2021	Paydown	XXX	480,000	480,000	479,996	480,000		0		0		480,000		0	0	2,528	03/21/2022
05601G-AA-4	BPCRE 21FL1 A - CDO	C	11/15/2021	Paydown	XXX	90,715	90,715	90,715					0		90,715			0	450	02/17/2037
065603-AC-6	BWSTA 181 A3 - ABS		08/16/2021	Paydown	XXX	494,601	494,601	494,552	494,593		3		3		494,596		5	5	6,018	12/15/2022
12327B-AA-4	BJETS 211 A - ABS		12/15/2021	Paydown	XXX	47,957	47,957	47,956					0		47,956		0	0	447	04/15/2036
12327F-AA-5	BJETS 2020-1 A - ABS		12/15/2021	Paydown	XXX	59,424	59,424	59,423	59,423		0		0		59,423		1	1	892	11/15/2035
12510H-AA-8	CAUTO 2020-1 A1 - ABS		12/15/2021	Paydown	XXX	29,448	29,448	29,542	29,540		(1)		(1)		29,539		(91)	(91)	506	02/15/2050
12530M-AA-3	SORT 2020-1 A1 - ABS		12/15/2021	Paydown	XXX	13,550	13,550	13,548	13,548		0		0		13,548		2	2	194	07/15/2060
125504-AA-8	CIGAR 191 A - ABS		09/16/2021	Paydown	XXX	81,880	81,880	81,879	81,879		0		0		81,880		0	0	1,067	08/15/2024
12597T-AB-6	CPS 20C B - ABS		12/15/2021	Paydown	XXX	40,243	40,243	40,239	40,240		1		1		40,241		3	3	406	01/15/2025
12597U-AA-5	CIGAR 201 A - ABS		12/12/2021	Paydown	XXX	236,708	236,708	236,700	236,700		2		2		236,702		6	6	823	11/12/2023
12598C-AA-4	CPS 21C A - ABS		12/15/2021	Paydown	XXX	165,942	165,942	165,936			0		0		165,937		5	5	105	07/15/2024
12598N-AA-0	CIGAR 2021-1 A - ABS		12/12/2021	Paydown	XXX	46,895	46,895	46,895			0		0		46,895		0	0	31	04/14/2025
13976C-AD-8	AFIN 2018-2 B - ABS		05/21/2021	Paydown	XXX	500,000	500,000	499,926	499,992		5		5		499,997		3	3	4,901	10/20/2023
14315E-AC-4	CARMX 2018-4 A3 - ABS		12/15/2021	Paydown	XXX	632,872	632,872	636,670	635,235		(591)		(591)		634,644		(1,772)	(1,772)	10,909	09/15/2023
14315N-AC-4	CARMX 2019-1 A3 - ABS		12/15/2021	Paydown	XXX	715,972	715,972	715,891	715,944		6		6		715,950		21	21	11,325	03/15/2024
14369G-AA-8	CNART 211 A - ABS		12/17/2021	Paydown	XXX	434,845	434,845	435,001			(13)		(13)		434,988		(143)	(143)	1,365	10/17/2024
14686U-AC-9	CRVNA 192 A3 - ABS		05/18/2021	Paydown	XXX	260,869	260,869	261,969	261,276		(182)		(182)		261,093		(225)	(225)	1,610	03/15/2023
21872N-AA-8	CAFL 2019-3 A - CMBS		12/01/2021	Paydown	XXX	233,902	233,902	236,870	236,671		(184)		(184)		236,487		(2,585)	(2,585)	5,117	10/17/2052
22411X-AB-0	CPS 18D B - ABS		01/15/2021	Paydown	XXX	66,331	66,331	66,322	66,331		0		0		66,331		0	0	200	11/15/2022
24704D-AE-0	DEFT 2018-2 A3 - ABS		05/25/2021	Paydown	XXX	221,087	221,087	221,053	221,084		2		2		221,086		2	2	1,809	10/23/2023
25273C-AA-8	DROT 211 A - RMBS		12/20/2021	Paydown	XXX	158,502	158,502	159,345			(16)		(16)		159,329		(827)	(827)	839	11/21/2033
26208N-AE-4	DRIVE 2019-1 B - ABS		02/17/2021	Paydown	XXX	152,118	152,118	152,094	152,117		0		0		152,117		1	1	546	06/15/2023
30166N-AD-8	EART 2020-3 B - ABS		12/15/2021	Paydown	XXX	54,141	54,141	54,166	28,838		(16)		(16)		54,151		(10)	(10)	378	09/16/2024
30167H-AC-2	EART 2020-1 B - ABS		12/15/2021	Paydown	XXX	201,406	201,406	201,394	201,400		4		4		201,404		2	2	3,505	04/15/2024
33844M-AC-6	FCAT 181 B - ABS		05/18/2021	Paydown	XXX	177,200	177,200	175,615	177,005		81		81		177,086		114	114	1,288	01/17/2023
33844T-AA-5	FCAT 203 A - ABS		12/15/2021	Paydown	XXX	229,728	229,728	229,703	229,706		4		4		229,710		18	18	880	04/15/2025
34528F-AD-0	FORDO 2018-A A3 - ABS		09/17/2021	Paydown	XXX	84,558	84,558	84,729	84,674		(46)		(46)		84,628		(70)	(70)	978	11/15/2022
34532T-AD-4	FORDO 2018-B A3 - ABS		12/15/2021	Paydown	XXX	564,460	564,460	564,364	564,437		8		8		564,444		16	16	9,231	04/17/2023
35105U-AB-9	FCRT 212 A2 - ABS		12/15/2021	Paydown	XXX	2,307	2,307	2,299			0		0		2,299		8	8	1	04/15/2025
35634B-AA-3	FREED 2018-2 A - ABS		02/19/2021	Paydown	XXX	36,913	36,913	36,912	36,913		0		0		36,913		0	0	182	10/20/2025
35634L-AA-1	FREED 203FP A - ABS		08/19/2021	Paydown	XXX	101,317	101,317	101,315	101,315				0		101,315		2	2	848	09/20/2027
35635B-AA-2	FREED 2021-1CP A - ABS		12/18/2021	Paydown	XXX	277,512	277,512	277,516			(1)		(1)		277,514		(3)	(3)	494	03/20/2028
35635C-AA-0	FREED 212 A - ABS		12/18/2021	Paydown	XXX	125,730	125,730	125,724			0		0		125,724		6	6	304	06/19/2028
36257N-AA-1	GCAR 192 A - ABS		07/16/2021	Paydown	XXX	89,027	89,027	89,026	89,027		0		0		89,027		0	0	802	04/17/2023
38014R-AA-2	GCAR 2020-2 A - ABS		12/15/2021	Paydown	XXX	251,097	251,097	251,080	251,082		3		3		251,085		12	12	2,043	08/15/2024
42806D-CN-7	HERTZ 193 A - ABS		06/28/2021	Paydown	XXX	223,200	223,200	227,088	223,468		(225)		(225)		223,243		(43)	(43)	2,247	10/27/2025
52607F-AA-2	LDPT 2021-A A - ABS		12/15/2021	Paydown	XXX	209,163	209,163	209,155			0		0		209,155		8	8	541	12/15/2028
65478B-AE-1	NALT 2018-A A4 - ABS		03/15/2021	Paydown	XXX	975,000	975,000	974,904	974,993		4		4		974,997		3	3	5,617	09/15/2023
67571A-AA-3	OCTL 211 A - ABS		12/21/2021	Paydown	XXX	86,265	86,265	86,257			1		1		86,258		7	7	294	03/22/2027
67578A-AA-6	OCTANE RECEIVABLES TRUST 2021-2 - ABS		12/20/2021	Paydown	XXX	10,880	10,880	10,880			0		0		10,880		1	1	16	09/20/2028
68267D-AA-4	OMFIT 2019-1 A - ABS		12/14/2021	Paydown	XXX	846,066	846,066	845,950	846,034		(1)		(1)		846,033		33	33	17,108	02/14/2031
69546R-AA-4	PAID 213 A - ABS		12/15/2021	Paydown	XXX	24,826	24,826	24,826					0		24,826			0	67	05/15/2029
74333N-AA-0	PROG 19SFR2 A - RMBS		12/01/2021	Paydown	XXX	1,469	1,469	1,450	1,453		1		1		1,454		15	15	23	05/19/2036
78471W-AB-1	SCLP 2018-2 A2 - ABS		02/25/2021	Paydown	XXX	103,771	103,771	103,382	103,732		11		11		103,744		28	28	396	04/26/2027
80285J-AJ-5	SRT 2019-A A4 - ABS		12/21/2021	Paydown	XXX	660,000	660,000	659,944	659,981		18		18		659,999		1	1	16,435	05/22/2023
826525-AA-5	SRFC 202 A - RMBS		12/20/2021	Paydown	XXX	97,657	97,657	97,638	97,638		(3)		(3)		97,636		21	21	653	07/20/2037
82653G-AA-0	SRFC 183 A - RMBS		12/20/2021	Paydown	XXX	80,733	80,733	80,712	80,714		0		0		80,715		18	18	1,494	09/20/2035
87165L-BB-6	SYNCT 2016-2 A - ABS		05/17/2021	Various	XXX	190,000	190,000	191,937	190,907		(894)		(894)		190,013		(13)	(13)	1,750	05/15/2024
88161N-AA-7	TESLA 2018-B A - ABS		07/21/2021	Paydown	XXX	913,475	913,475	925,123	918,393		(2,733)		(2,733)		915,661		(2,185)	(2,185)	9,427	08/20/2021
90355E-AA-9	USAUT 211 A - ABS		12/15/2021	Paydown	XXX	109,819	109,819	109,813			0		0		109,814		5	5	202	07/15/2024
91682N-AA-1	UPST 214 A - ABS		12/20/2021	Paydown	XXX	57,132	57,132	57,125			0		0		57,125		7	7	92	09/20/2031
92347Y-AA-2	VZOT 2019-A A1A - RMBS		06/20/2021	Various	XXX	738,252	730,000	741,064	735,558		(974)		(974)		734,585		3,667	3,667	7,857	09/20/2023
92348A-AA-3	VZOT 2019-C A1A - RMBS		09/21/2021	MITSUBISHI UFJ SECURITIES	XXX	747,689	740,000	744,755	743,083		(1,706)		(1,706)		741,377		6,312	6,312	10,887	04/22/2024
92348X-AA-3	VZOT 2018-A A1A - RMBS		04/28/2021	Various	XXX	690,719	687,115	687,104	687,115		0		0		687,114		3,605	3,605	6,382	04/20/2023
92349G-AA-9	VZOT 2019-B A1A - RMBS		12/20/2021	Paydown	XXX	184,739	184,739	186,153	185,558		(382)		(382)		185,176		(437)	(437)	3,314	12/20/2023
92511F-AA-3	VEROS 201 A - ABS		12/15/2021	Paydown	XXX	369,258	369,258	370,369	370,384		(502)		(502)		369,882		(624)	(624)	3,114	09/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	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 (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
96041L-AE-2	WLAKE 2019-2 C - ABS		03/25/2021	BNP PARIBAS SECURITIES BOND	XXX	658,656	645,000	654,247	650,486		(1,038)		(1,038)		649,448		9,208	9,208	5,292	07/15/2024
98162W-AD-9	WOART 2018-D A3 - ABS		12/15/2021	Paydown	XXX	572,733	572,733	572,614	572,694		9		9		572,703		30	30	9,664	04/15/2024
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,782,129	16,748,928	16,801,390	14,531,633	0	(9,332)	0	(9,332)	0	16,769,144	0	12,986	12,986	182,257	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						25,885,815	25,285,746	25,607,679	23,118,347	0	(24,399)	0	(24,399)	0	25,409,734	0	476,081	476,081	403,613	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						2,066,225	1,968,149	2,068,502		0	(761)	0	(761)	0	2,067,741	0	(1,516)	(1,516)	6,054	XXX
8399999 - Bonds - Subtotals - Bonds						27,952,040	27,253,896	27,676,181	23,118,347	0	(25,160)	0	(25,160)	0	27,477,475	0	474,565	474,565	409,668	XXX
9999999 Totals						27,952,040	XXX	27,676,181	23,118,347	0	(25,160)	0	(25,160)	0	27,477,475	0	474,565	474,565	409,668	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 (Stocks)	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 and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3136B0-YM-2	FNA 2018-M2 A2 - CMBS		04/16/2021	BONY/SUNTRUST CAPITAL MARKETS	09/01/2021	BONY/SUNTRUST CAPITAL MARKETS	1,000,000	1,094,844	1,094,844	1,094,844				0				0	1,209	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							1,000,000	1,094,844	1,094,844	1,094,844	0	0	0	0	0	0	0	0	1,209	0
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
35634T-AA-4	FREED 201 A - ABS		01/15/2021	CREDIT SUISSE SECURITIES (USA)	12/21/2021	Various	633,149	638,689	636,067	637,916		(773)		(773)			(1,849)	(1,849)	3,409	89
48254C-AA-3	KIND 2021-KDIP A - CMBS		02/04/2021	BARCLAYS CAPITAL INC	09/20/2021	WELLS FARGO SECURITIES LLC	335,000	334,969	335,314	334,982		13		13			332	332	1,436	21
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							968,149	973,658	971,381	972,898	0	(761)	0	(761)	0	0	(1,516)	(1,516)	4,845	110
8399998 - Bonds - Subtotals - Bonds							1,968,149	2,068,502	2,066,225	2,067,741	0	(761)	0	(761)	0	0	(1,516)	(1,516)	6,054	110
9999999 Totals								2,068,502	2,066,225	2,067,741	0	(761)	0	(761)	0	0	(1,516)	(1,516)	6,054	110

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 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							
Fifth Third Bank	Cincinnati, Ohio					9,978,645	XXX
Berkshire	Pittsfield, MA					1,848,676	XXX
0199998 Deposits in 1 depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX			334	XXX
0199999 Totals - Open Depositories		XXX	XXX	0	0	11,827,655	XXX
0399999 Total Cash on Deposit		XXX	XXX	0	0	11,827,655	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	304	XXX
0599999 Total Cash		XXX	XXX	0	0	11,827,959	XXX

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

1. January	1,484	4. April	12,078	7. July	481	10. October	3
2. February	3	5. May	482	8. August	2	11. November	6,156
3. March	3	6. June	481	9. September	3	12. December	285

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
Exempt Money Market Mutual Funds – as Identified by SVO								
31846V-41-9	FIRST AMER:TRS OBG V		04/30/2021	0.010	XXX	0		
60934N-87-2	FEDERATED HRMS TRS SVC		12/30/2021	0.010	XXX	758,242	5	3
60934N-87-2	FEDERATED HRMS TRS SVC	SD	11/01/2021	0.010	XXX	14,454	0	1
94975H-29-6	ALLSPRING:TRS+ MM I		12/02/2021	0.010	XXX	35,014	0	4
8599999 - Exempt Money Market Mutual Funds – as Identified by SVO						807,710	5	7
All Other Money Market Mutual Funds								
608919-71-8	FEDERATED HRMS GV O PRMR		12/01/2021	0.030	XXX	1,915,184	41	238
8699999 - All Other Money Market Mutual Funds						1,915,184	41	238
9999999 Total Cash Equivalents						2,722,894	46	245

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR					218,470	222,630
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL					509,042	529,705
11. Georgia GA					35,014	34,014
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA					202,688	211,954
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	0				203,616	211,954
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM					329,538	339,267
33. New York NY						
34. North Carolina NC					330,877	344,308
35. North Dakota ND						
36. Ohio OH			2,590,163	2,639,846		
37. Oklahoma OK						
38. Oregon OR					300,334	312,525
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B				305,146	314,394
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA					155,766	162,089
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	2,590,163	2,639,846	2,590,491	2,682,840
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0