32573202120100100

ANNUAL STATEMENT

For the Year Ended December 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

Ohio FAIR Plan Underwriting Association

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) **NAIC Company Code** 32573 **Employer's ID Number** 23-7024436

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

Country of Domicile US

Incorporated/Organized October 25, 1968 **Commenced Business** June 1, 1974

Statutory Home Office 2000 POLARIS PARKWAY, SUITE 160 (Street and Number), COLUMBUS, OH, US 43240 (City or Town, State, Country and Zip Code)

Main Administrative Office 2000 POLARIS PARKWAY, SUITE 160 (Street and Number)
COLUMBUS, OH, US 43240 (City or Town, State, Country and Zip Code) 614-839-6446 (Area Code) (Telephone Number)

Mail Address 2000 POLARIS PARKWAY, SUITE 160 (Street and Number or P.O. Box), COLUMBUS, OH, US 43240 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2000 POLARIS PARKWAY, SUITE 160 (Street and Number) COLUMBUS, OH, US 43240 (City or Town, State, Country and Zip Code) 614-839-6446 (Area Code) (Telephone Number)

Internet Web Site Address WWW.OHIOFAIRPLAN.COM

Statutory Statement Contact MICHELLE R. KNODELL (Name) 614-839-6446 x.155 (Area Code) (Telephone Number) (Extension)
MKNODELL@OHIOFAIRPLAN.COM (E-Mail Address) 614-839-1473 (Fax Number)

OFFICERS

CHAIRMAN

JENNIFER KEEFER

	Name	Title
1.	W. SHAWN BRACE	PRESIDENT
2.	MICHELLE R. KNODELL	SECRETARY
3.	W. SHAWN BRACE	TREASUER

VICE-PRESIDENTS

Name	Title	Name	Title
MICHELLE R. KNODELL	VICE PRESIDENT OF ACCOUNTING		

DIRECTORS OR TRUSTEES

GEOFFREY BISHOP	PHILIP COLE	JAN FOLEY OROSZ	STEPHANIE GREEN
JENNIFER KEEFER	MARTIN LANGLOIS	TERRY MCCLASKEY	DIANE MONNIN
JOSEPH MONTES	JOHN RITCHIE #	DALE TSCHANTZ	SABRINA WANG

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.

(Signature)	(Signature)	(Signature)
JENNIFER KEEFER	W. SHAWN BRACE	MICHELLE R. KNODELL
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
CHAIRMAN	PRESIDENT	SECRETARY
(Title)	(Title)	(Title)

Subscribed and sworn to (or affirmed) before me this on this
______ day of FEBRUARY , 2022, by

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 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	5,073,926	21.56	5,073,926		5,073,926	21.56
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed						
1.06 Industrial and miscellaneous	7,817,285	33.21	7,817,285		7,817,285	33.21
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	12,891,211	54.77	12,891,211		12,891,211	54.77
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3 Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	2,915,846	12.39	2,915,846		2,915,846	12.39
6.02 Cash equivalents (Schedule E, Part 2)	4,339,752	18.44	4,339,752		4,339,752	18.44
6.03 Short-term investments (Schedule DA)	3,389,057	14.40	3,389,057		3,389,057	14.40
6.04 Total cash, cash equivalents and short-term investments	10,644,655	45.23	10,644,655		10,644,655	45.23
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities						
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	23,535,866	100.00	23,535,866		23,535,866	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,305,426
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,678,864
3.	Accrual of discount		4,541
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4,Column 11		
5.	Total gain (loss) on disposals, Part 4, Column 19		(9,038)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,060,019
7.	Deduct amortization of premium		38,583
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2		10,019
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		12,891,210
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		12,891,210

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	5,073,925	5,055,353	5,077,124	5,070,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	5,073,925	5,055,353	5,077,124	5,070,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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				
	8. United States	7,817,284	7,854,965	7,864,460	7,650,000
Industrial and Miscellaneous, SVO Identified	9. Canada				
Funds, Unaffiliated Bank Loans and Hybrid	10. Other Countries				
Securities (unaffiliated)	11. Totals	7,817,284	7,854,965	7,864,460	7,650,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	12,891,209	12,910,318	12,941,584	12,720,000
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	12,891,209	12,910,318	12,941,584	

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	3,489,141	4,973,841				XXX	8,462,982	51.983	7,992,111	61.737	8,462,982	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	3,489,141	4,973,841				XXX	8,462,982	51.983	7,992,111	61.737	8,462,982	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3					NONE	XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3					NONE	XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3					NONE	XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1						XXX						
5.2 NAIC 2						XXX						
5.3 NAIC 3					NONE	XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)												
6.1 NAIC 1	1,724,836	4,146,929	1,945,519			XXX	7,817,284	48.017	4,953,347	38.263	7,817,284	
6.2 NAIC 2						XXX						
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	1,724,836	4,146,929	1,945,519			XXX	7,817,284	48.017	4,953,347	38.263	7,817,284	
7. Hybrid Securities					NONE							
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates					NONE							
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds					NONE							
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans					NONE							
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 5,213,977	9,120,770	1,945,519				16,280,266	100.000	XXX	XXX	16,280,266	
11.2 NAIC 2	(d)								XXX	XXX		
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	5,213,977	9,120,770	1,945,519				(b) 16,280,266	100.000	XXX	XXX	16,280,266	
11.8 Line 11.7 as a % of Col. 7	32.026	56.023	11.950				100.000	XXX	XXX	XXX	100.000	
12. Total Bonds Prior Year												
12.1 NAIC 1	8,591,544	3,999,132	354,782				XXX	XXX	12,945,458	100.000	12,945,458	
12.2 NAIC 2							XXX	XXX				
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	8,591,544	3,999,132	354,782				XXX	XXX	(b) 12,945,458	100.000	12,945,458	
12.8 Line 12.7 as a % of Col. 9	66.367	30.892	2.741				XXX	XXX	100.000	XXX	100.000	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	5,213,976	9,120,771	1,945,519				16,280,266	100.000	12,945,458	100.000	16,280,266	XXX
13.2 NAIC 2												XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	5,213,976	9,120,771	1,945,519				16,280,266	100.000	12,945,458	100.000	16,280,266	XXX
13.8 Line 13.7 as a % of Col. 7	32.026	56.023	11.950				100.000	XXX	XXX	XXX	100.000	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	32.026	56.023	11.950				100.000	XXX	XXX	XXX	100.000	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1											XXX	
14.2 NAIC 2											XXX	
14.3 NAIC 3											XXX	
14.4 NAIC 4					NONE						XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals											XXX	
14.8 Line 14.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								XXX	XXX	XXX	XXX	

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations, and $ 0 prior year of bonds with Z designations and $ 0 current year. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year of bonds with 5GI designations, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5*" 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 $ 3,389,057; NAIC 2 $ 0; NAIC 3 $ 0; NAIC 4 $ 0; NAIC 5 $ 0; NAIC 6 $ 0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	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	3,489,141	4,973,841				XXX	8,462,982	51.983	7,992,111	61.737	8,462,982	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	3,489,141	4,973,841				XXX	8,462,982	51.983	7,992,111	61.737	8,462,982	
2. All Other Governments				NONE								
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed				NONE								
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed				NONE								
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed				NONE								
5.01 Issuer Obligations						XXX						
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals						XXX						
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,724,836	4,146,929	1,945,519			XXX	7,817,284	48.017	4,953,347	38.263	7,817,284	
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities						XXX						
6.05 Totals	1,724,836	4,146,929	1,945,519			XXX	7,817,284	48.017	4,953,347	38.263	7,817,284	
7. Hybrid Securities				NONE								
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates				NONE								
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans – Issued						XXX						
8.06 Affiliated Bank Loans – Acquired						XXX						
8.07 Totals						XXX						

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 11.7	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				NONE								
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans				NONE								
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	5,213,977	9,120,770	1,945,519			XXX	16,280,266	100.000	XXX	XXX	16,280,266	
11.02 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
11.03 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
11.04 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
11.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	5,213,977	9,120,770	1,945,519				16,280,266	100.000	XXX	XXX	16,280,266	
11.09 Line 11.08 as a % of Col. 7	32.026	56.023	11.950				100.000	XXX	XXX	XXX	100.000	
12. Total Bonds Prior Year												
12.01 Issuer Obligations	8,591,544	3,999,132	354,782			XXX	XXX	XXX	12,945,458	100.000	12,945,458	
12.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
12.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
12.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	8,591,544	3,999,132	354,782				XXX	XXX	12,945,458	100.000	12,945,458	
12.09 Line 12.08 as a % of Col. 9	66.367	30.892	2.741				XXX	XXX	100.000%	XXX	100.000	
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	5,213,976	9,120,771	1,945,519			XXX	16,280,266	100.000	12,945,458	100.000	16,280,266	XXX
13.02 Residential Mortgage-Backed Securities						XXX						XXX
13.03 Commercial Mortgage-Backed Securities						XXX						XXX
13.04 Other Loan-Backed and Structured Securities						XXX						XXX
13.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	5,213,976	9,120,771	1,945,519				16,280,266	100.000	12,945,458	100.000	16,280,266	XXX
13.09 Line 13.08 as a % of Col. 7	32.026	56.023	11.950				100.000	XXX	XXX	XXX	100.000	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	32.026	56.023	11.950				100.000	XXX	XXX	XXX	100.000	XXX
14. Total Privately Placed Bonds				NONE								
14.01 Issuer Obligations						XXX					XXX	
14.02 Residential Mortgage-Backed Securities						XXX					XXX	
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
14.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals											XXX	
14.09 Line 14.08 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11								XXX	XXX	XXX	XXX	

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	6,640,032	6,640,032			
2. Cost of short-term investments acquired	3,388,039	3,388,039			
3. Accrual of discount	5,985	5,985			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	6,645,000	6,645,000			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	3,389,056	3,389,056			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	3,389,056	3,389,056			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year)
2. Cost paid/(consideration received) on additions:
   - 2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12
   - 2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14
3. Unrealized Valuation increase/(decrease):
   - 3.1 Section 1, Column 17
   - 3.2 Section 2, Column 19
4. SSAP No. 108 adjustments
5. Total gain (loss) on termination recognized, Section 2, Column 22
6. Considerations received/(paid) on terminations, Section 2, Column 15
7. Amortization:
   - 7.1 Section 1, Column 19
   - 7.2 Section 2, Column 21
8. Adjustment to the book/adjusted carrying value of hedged item:
   - 8.1 Section 1, Column 20
   - 8.2 Section 2, Column 23
9. Total foreign exchange change in book/adjusted carrying value:
   - 9.1 Section 1, Column 18
   - 9.2 Section 2, Column 20
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)
11. Deduct nonadmitted assets
12. Statement value at end of current period (Line 10 minus Line 11)

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

1. Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)

3.1 Add:

Change in variation margin on open contracts - Highly effective hedges:

- 3.11 Section 1, Column 15, current year minus
- 3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All other:

- 3.13 Section 1, Column 18, current year minus
- 3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item:

- 3.21 Section 1, Column 17, current year to date minus
- 3.22 Section 1, Column 17, prior year

Change in amount recognized

- 3.23 Section 1, Column 19, current year to date minus
- 3.24 Section 1, Column 19, prior year plus
- 3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)

4.2 Less:

- 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)
- 4.22 Amount recognized (Section 2, Column 16)
- 4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:
   - 5.1 Total gain (loss) recognized for terminations in prior year
   - 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999999	Totals					XXX	XXX	XXX			XXX	XXX	XXX		

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

NONE

SCHEDULE DB VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		
4.	Part D, Section 1, Column 6		
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		

NONE

			Fair Value Check
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		
10.	Part D, Section 1, Column 9		
11.	Part D, Section 1, Column 10		
12.	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	4,191,632		4,191,632	
2. Cost of cash equivalents acquired	10,570,915		10,570,915	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	10,422,795		10,422,795	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	4,339,752		4,339,752	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	4,339,752		4,339,752	

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

NONE **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**

NONE **Schedule BA - Part 2**

NONE **Schedule BA - Part 3**

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 Modifer and SVO Adminiatrative 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
912828-2D-1	UNITED STATES TREAS NTS				1.A	74,150	101.191	75,893	75,000	74,610		230			1.375	1.701	FA	348	1,031	12/27/2019	08/31/2023
912828-J7-6	UNITED STATES TREAS NTS				1.A	101,973	100.396	100,396	100,000	100,084		(340)			1.750	1.410	MS	442	1,750	04/07/2016	03/31/2022
91282C-BN-0	UNITED STATES TREASURY NOTE				1.A	1,465,248	99.590	1,458,991	1,465,000	1,465,184		(65)			0.125	0.114	FA	627	916	08/13/2021	02/28/2023
91282C-CN-9	UNITED STATES TREASURY NOTE				1.A	998,867	99.215	992,148	1,000,000	999,088		221			0.125	0.183	JJ	520		08/13/2021	07/31/2023
91282C-DM-0	UNITED STATES TREASURY NOTE				1.A	1,354,206	99.617	1,349,813	1,355,000	1,354,240		34			0.500	0.530	MN	577		12/01/2021	11/30/2023
912828-ZD-5	US TREASURY NOTES				1.A	1,005,907	100.035	1,000,352	1,000,000	1,004,665		(1,242)			0.500	0.111	MS	1,478	2,500	09/07/2021	03/15/2023
912828-3D-0	US TREASURY NT				1.A	76,772	103.680	77,760	75,000	76,055		(361)			2.250	1.746	AO	284	1,688	12/30/2019	10/31/2024
0199999 U.S. Government - Issuer Obligations						5,077,123	XXX	5,055,353	5,070,000	5,073,926		(1,523)			XXX	XXX	XXX	4,276	7,885	XXX	XXX
0599999 Subtotals – U.S. Governments						5,077,123	XXX	5,055,353	5,070,000	5,073,926		(1,523)			XXX	XXX	XXX	4,276	7,885	XXX	XXX
88579Y-BB-6	3M CO FR				1.E	78,441	104.543	78,407	75,000	76,806		(825)			3.250	2.094	FA	928	2,438	12/30/2019	02/14/2024
002824-BF-6	ABBOTT LABS				1.F	112,473	110.566	110,566	100,000	111,912		(561)			3.750	1.247	MN	313	1,875	10/05/2021	11/30/2026
009158-AY-2	AIR PRODS & CHEM INC				1.F	204,981	101.493	202,986	200,000	204,667		(314)			1.850	1.404	MN	473	2,775	10/05/2021	05/15/2027
023135-BQ-8	AMAZON COM INC				1.E	100,020	98.894	98,894	100,000	100,019		(1)			0.800	0.796	JD	62	400	10/05/2021	06/03/2025
037833-AK-6	APPLE INC				1.A	49,490	102.393	51,197	50,000	49,865		98			2.400	2.623	MN	193	1,200	01/05/2018	05/03/2023
037833-BF-6	APPLE INC SR NT				1.A	51,954	100.856	50,428	50,000	50,125		(335)			2.700	2.025	MN	180	1,350	04/11/2016	05/13/2022
039483-BL-5	ARCHER DANIELS MIDLAND CO SR NT				1.F	109,300	104.048	104,048	100,000	107,322		(1,549)			2.500	0.878	FA	972	2,500	09/21/2020	08/11/2026
053015-AE-3	AUTOMATIC DATA PROCESSING INC				1.D	51,673	107.272	53,636	50,000	50,760		(191)			3.375	2.961	MS	497	1,688	12/12/2016	09/15/2025
06251A-2T-6	BANK HAPOALIM B M NEW YORK				1.A	225,000	99.725	224,382	225,000	225,000					0.150	0.150	FA	126	167	02/11/2021	02/16/2023
06406H-DA-4	BANK NEW YORK INC MEDIUM TERM			3	1.E	50,036	104.954	52,477	50,000	50,017		(5)			3.000	3.011	FA	529	1,500	01/05/2018	02/24/2025
06406H-CS-6	BANK NEW YORK INC MTN				1.E	54,814	105.261	52,631	50,000	52,789		(1,314)			3.650	0.953	FA	745	1,825	06/15/2020	02/04/2024
084664-CU-3	BERKSHIRE HATHAWAY FIN CORP				1.C	100,227	99.160	99,160	100,000	100,221		(6)			1.850	1.829	MS	560		10/05/2021	03/12/2030
09247X-AJ-0	BLACKROCK INC				1.D	53,555	101.213	50,607	50,000	50,256		(606)			3.375	2.145	JD	141	1,688	04/11/2016	06/01/2022
110122-AW-8	BRISTOL MYERS SQUIBB CO				1.F	51,855	104.364	52,182	50,000	50,605		(318)			3.250	2.587	MN	271	1,625	12/01/2017	11/01/2023
14042T-CZ-8	CAPITAL ONE BK USA NATL AS				1.A	225,000	100.278	225,626	225,000	225,000					1.350	1.351	AO	757	3,038	03/26/2020	04/01/2022
14042R-QA-2	CAPITAL ONE NATL ASSN VA				1.A	225,000	99.693	224,309	225,000	225,000					0.450	0.451	MN	122		11/10/2021	11/17/2023
166764-AH-3	CHEVRON CORP				1.C	51,465	102.970	51,485	50,000	50,417		(273)			3.191	2.630	JD	31	1,596	01/05/2018	06/24/2023
166764-BN-9	CHEVRON CORP NEW SR GLBL NT				1.C	49,121	100.177	50,089	50,000	49,956		252			2.498	3.039	MS	409	1,249	07/24/2018	03/03/2022
17275R-BC-5	CISCO SYSTEMS INC				1.E	108,479	106.325	106,325	100,000	108,028		(451)			2.950	0.978	FA	1,008		10/05/2021	02/28/2026
191216-CE-8	COCA COLA CO				1.E	108,175	106.524	106,524	100,000	107,215		(960)			2.900	1.510	MN	290	2,900	03/30/2021	05/25/2027
22160K-AP-0	COSTCO WHOLESALE CORP NEW				1.D	98,105	96.979	96,979	100,000	98,154		49			1.600	1.849	AO	316	800	10/05/2021	04/20/2030
231021-AR-7	CUMMINS INC				1.F	81,334	104.123	78,092	75,000	78,952		(2,239)			3.650	0.619	AO	684	2,738	12/08/2020	10/01/2023
244199-BJ-3	DEERE & CO				1.F	54,077	107.880	53,940	50,000	54,067		(10)			3.100	2.039	AO	327		12/23/2021	04/15/2030
254673-ZY-5	DISCOVER BK				1.A	225,000	100.318	225,716	225,000	225,000					1.350	1.351	AO	732	3,038	03/26/2020	04/04/2022
254687-CZ-7	DISNEY WALT CO				1.F	53,510	106.284	53,142	50,000	52,060		(732)			3.700	2.137	MS	545	1,850	12/30/2019	09/15/2024
25468P-DM-5	DISNEY WALT CO NEW MTN				1.F	45,896	100.901	50,451	50,000	47,679		467			1.850	2.962	JJ	385	925	01/05/2018	07/30/2026
29736R-AP-5	ESTEE LAUDER COS INC				1.E	104,169	102.089	102,089	100,000	104,055		(114)			2.375	1.831	JD	198	1,188	10/05/2021	12/01/2029
30231G-AR-3	EXXON MOBIL CORP SR GLBL NT				1.C	51,456	101.972	50,986	50,000	50,266		(222)			2.726	2.274	MS	454	1,363	05/13/2016	03/01/2023
32026U-WH-5	FIRST FNDTN BK IRVINE CA				1.A	225,000	99.688	224,297	225,000	225,000					0.100	0.100	FA	92	112	01/29/2021	02/03/2023
369550-AU-2	GENERAL DYNAMICS CORP				1.G	47,901	101.078	50,539	50,000	49,569		479			2.250	3.287	MN	144	1,125	05/15/2018	11/15/2022

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 Modifer and SVO Adminiatrative 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
369550-AW-8	GENERAL DYNAMICS CORP				1.G	48,041	101.614	50,807	50,000	49,249		446			1.875	2.848	FA	354	938	03/21/2019	08/15/2023
369604-BG-7	GENERAL ELEC CO				2.A	51,612	104.161	52,081	50,000	50,604		(263)			3.375	2.823	MS	516	1,688	01/05/2018	03/11/2024
36962G-7K-4	GENERAL ELECTRIC CAP CORP MEDIUM				2.A	50,978	103.814	51,907	50,000	50,000					3.450	3.480	MN	220	1,725	12/20/2016	05/15/2024
38149M-VV-2	GOLDMAN SACHS BK USA NEW YORK				1.A	225,000	99.589	224,074	225,000	225,000					0.150	0.150	MN	52	170	04/23/2021	05/05/2023
437076-BM-3	HOME DEPOT INC SR GLBL NT				1.F	50,123	106.295	53,148	50,000	50,067		(15)			3.000	2.988	AO	375	1,500	01/05/2018	04/01/2026
437076-AZ-5	HOME DEPOT INC SR NT				1.F	50,113	102.004	51,002	50,000	50,024		(19)			2.700	2.679	AO	338	1,350	12/12/2016	04/01/2023
438516-BU-9	HONEYWELL INTL INC SR GLBL NT				1.F	104,783	104.819	104,819	100,000	104,386		(397)			2.700	2.086	FA	1,020	1,350	03/30/2021	08/15/2029
440452-AH-3	HORMEL FOODS CORP				1.E	100,685	99.697	99,697	100,000	100,662		(23)			1.700	1.598	JD	132	850	10/05/2021	06/03/2028
458140-AR-1	INTEL CORP SR GLBL NT				1.E	101,836	101.555	101,555	100,000	100,197		(335)			3.100	2.774	JJ	1,309	3,100	01/02/2019	07/29/2022
459200-JY-8	INTERNATIONAL BUSINESS MACHS NT				1.G	107,710	104.480	104,480	100,000	104,706		(1,951)			3.000	0.991	MN	383	3,000	06/15/2020	05/15/2024
494368-BQ-5	KIMBERLY CLARK CORP SR GLBL NT				1.F	48,197	104.669	52,335	50,000	49,249		223			2.650	3.179	MS	439	1,325	12/20/2016	03/01/2025
532457-BV-9	LILLY ELI & CO				1.F	110,166	110.340	110,340	100,000	109,272		(894)			3.375	1.997	MS	994	1,688	03/30/2021	03/15/2029
538036-SU-9	LIVE OAK BKG CO				1.A	225,000	99.480	223,830	225,000	225,000					0.300	0.300	MON	24	81	10/12/2021	10/18/2023
57636Q-AJ-3	MASTERCARD INCORPORATED				1.E	110,709	109.787	109,787	100,000	109,607		(1,102)			3.500	1.850	FA	1,215	1,750	03/30/2021	02/26/2028
589331-AT-4	MERCK & CO INC				1.E	49,875	100.877	50,439	50,000	49,980		27			2.400	2.472	MS	353	1,200	01/05/2018	09/15/2022
58933Y-AF-2	MERCK & CO INC NEW				1.E	50,541	102.950	51,475	50,000	50,123		(86)			2.800	2.635	MN	167	1,400	11/22/2016	05/18/2023
594918-AT-1	MICROSOFT CORP				1.A	48,603	102.126	51,063	50,000	49,683		228			2.375	2.879	MN	195	1,188	12/20/2016	05/01/2023
61690U-VW-7	MORGAN STANLEY BK N A				1.A	225,000	100.287	225,646	225,000	225,000					1.350	1.351	AO	749	3,038	03/26/2020	04/04/2022
61768E-CN-1	MORGAN STANLEY PVT BK				1.A	225,000	100.287	225,646	225,000	225,000					1.350	1.351	AO	749	3,038	03/26/2020	04/04/2022
649447-TW-9	NEW YORK CMNTY BK				1.A	225,000	100.024	225,054	225,000	225,000					0.300	0.299	MON	338	675	06/19/2020	07/05/2022
654106-AJ-2	NIKE INC				1.E	54,498	106.006	53,003	50,000	53,510		(642)			2.750	1.362	MS	359	1,375	06/15/2020	03/27/2027
654106-AF-0	NIKE INC SR GLBL NT				1.E	52,827	104.544	52,272	50,000	52,458		(369)			2.375	1.326	MN	198	1,188	03/30/2021	11/01/2026
665859-AT-1	NORTHERN TR CORP SR GLBL NT			2	1.F	111,476	111.381	111,381	100,000	110,374		(1,103)			3.650	1.974	FA	1,501	1,825	03/30/2021	08/03/2028
66989H-AN-8	NOVARTIS CAP CORP				1.E	107,163	106.710	106,710	100,000	107,135		(28)			3.100	1.713	MN	379		12/23/2021	05/17/2027
68389X-BB-0	ORACLE CORP SR NT				2.B	50,087	100.411	50,206	50,000	50,008		(20)			2.500	2.473	MN	160	1,250	01/05/2018	05/15/2022
713448-CY-2	PEPSICO INC				1.E	52,123	107.381	53,691	50,000	51,055		(279)			3.500	2.890	JJ	797	1,750	01/05/2018	07/17/2025
71713U-AW-2	PHARMACIA CORP				1.F	132,543	130.043	130,043	100,000	129,564		(2,979)			6.600	2.012	JD	550	6,600	03/30/2021	12/01/2028
718172-BM-0	PHILIP MORRIS INTL INC SR NT				1.F	50,852	105.809	52,905	50,000	50,377		(124)			3.250	2.995	MN	230	1,625	01/05/2018	11/10/2024
742718-EV-7	PROCTOR AND GAMBLE CO				1.D	108,871	107.060	107,060	100,000	108,521		(350)			2.850	1.276	FA	1,108		10/05/2021	08/11/2027
743315-AR-4	PROGRESSIVE CORP OHIO SR GLBL				1.F	45,027	103.647	51,824	50,000	46,913		546			2.450	3.844	JJ	565	1,225	05/15/2018	01/15/2027
747525-AE-3	QUALCOMM INC				1.F	50,666	101.004	50,502	50,000	50,045		(114)			3.000	2.784	MN	171	1,500	03/04/2016	05/20/2022
79466L-AH-7	SALESFORCE COM INC				1.F	99,854	98.864	98,864	100,000	99,859		5			1.500	1.529	JJ	704		10/05/2021	07/15/2028
808513-AX-3	SCHWAB CHARLES CORP SR NT				1.F	81,173	107.794	80,846	75,000	78,966		(1,114)			3.850	2.234	MN	321	2,888	12/30/2019	05/21/2025
828807-DD-6	SIMON PPTY GROUP L P				1.G	49,839	102.229	51,115	50,000	49,955		31			2.750	2.835	JD	115	1,375	01/05/2018	06/01/2023
828807-CV-7	SIMON PROPERTY GROUP LP				1.G	51,473	106.617	53,309	50,000	50,740		(188)			3.500	3.094	MS	583	1,750	12/01/2017	09/01/2025
855244-AD-1	STARBUCKS CORP				2.A	53,826	104.424	52,212	50,000	51,092		(602)			3.850	2.583	AO	481	1,925	03/27/2017	10/01/2023
857477-AN-3	STATE STR CORP SR				1.E	53,030	106.473	53,237	50,000	51,117		(359)			3.300	2.527	JD	69	1,650	05/13/2016	12/16/2024
87164Y-D5-0	SYNCHRONY BK RETAIL CD				1.A	225,000	99.663	224,243	225,000	225,000					0.400	0.400	AO	190		10/12/2021	10/16/2023
87612E-AZ-9	TARGET CORP				1.F	51,000	100.081	50,041	50,000	50,010		(257)			2.900	2.391	JJ	669	1,450	01/05/2018	01/15/2022
87612E-BD-7	TARGET CORP SR NT				1.F	52,383	106.049	53,025	50,000	50,841		(321)			3.500	2.816	JJ	877	1,750	12/12/2016	07/01/2024
87236Y-AD-0	TD AMERITRADE HLDG CORP SR NT				1.F	111,980	106.546	106,546	100,000	109,064		(2,742)			3.625	0.796	AO	906	3,625	12/08/2020	04/01/2025
882508-BH-6	TEXAS INSTRS INC SR NT				1.D	77,423	100.455	75,341	75,000	76,824		(563)			1.375	0.607	MS	312	1,031	12/08/2020	03/12/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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
872540-AV-1	TJX COS INC NEW SR GLBL NT				1.F	96,032	96.389	96,389	100,000	96,045		13			1.150	1.818	MN	147		12/23/2021	05/15/2028
89236T-FN-0	TOYOTA MOTOR CREDIT CORP				1.E	108,792	104.509	104,509	100,000	105,060		(2,923)			3.450	0.492	MS	968	3,450	09/21/2020	09/20/2023
89236T-GW-9	TOYOTA MTR CR CORP MEDIUM TERM				1.E	105,970	102.777	102,777	100,000	102,683		(2,133)			2.900	0.737	MS	741	2,900	06/15/2020	03/30/2023
91159H-HN-3	U S BANCORP MEDIUM TERM NTS			3	1.F	99,727	103.826	103,826	100,000	100,588		(34)			2.375	2.263	JJ	1,049	1,781	03/30/2021	07/22/2026
90348J-S3-5	UBS BK USA SALT LAKE CITY UT CD				1.A	225,000	99.594	224,086	225,000	225,000					0.300	0.300	MON	11	226	08/13/2021	08/25/2023
904764-BH-9	UNILEVER CAP CORP				1.E	101,296	100.890	100,890	100,000	101,293		(3)			2.125	1.952	MS	679		12/23/2021	09/06/2029
911312-AQ-9	UNITED PARCEL SERVICE				1.F	48,574	101.442	50,721	50,000	49,730		350			2.450	3.209	AO	306	1,225	07/24/2018	10/01/2022
92826C-AC-6	VISA INC SR GLBL				1.D	49,768	101.849	50,925	50,000	49,960		41			2.800	2.906	JD	66	1,400	12/20/2016	12/14/2022
931142-DH-3	WAL-MART STORES INC				1.C	49,717	102.203	51,102	50,000	49,907		70			2.550	2.717	AO	283	1,275	03/21/2019	04/11/2023
3299999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,864,469	X X X	7,854,976	7,650,000	7,817,285		(30,033)			X X X	X X X	X X X	37,901	122,046	X X X	X X X
3899999 Subtotals – Industrial and Miscellaneous (Unaffiliated)						7,864,469	X X X	7,854,976	7,650,000	7,817,285		(30,033)			X X X	X X X	X X X	37,901	122,046	X X X	X X X
7699999 Totals – Issuer Obligations						12,941,592	X X X	12,910,329	12,720,000	12,891,211		(31,556)			X X X	X X X	X X X	42,177	129,931	X X X	X X X
8099999 Totals – SVO Identified Funds							X X X								X X X	X X X	X X X			X X X	X X X
8199999 Totals – Affiliated Bank Loans							X X X								X X X	X X X	X X X			X X X	X X X
8299999 Totals – Unaffiliated Bank Loans							X X X								X X X	X X X	X X X			X X X	X X X
8399999 Total Bonds						12,941,592	X X X	12,910,329	12,720,000	12,891,211		(31,556)			X X X	X X X	X X X	42,177	129,931	X X X	X X X

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

Line Number							
1A	1A $ 7,923,599	1B $	1C $ 300,767	1D $ 434,475	1E $ 1,633,809	1F $ 2,092,638	1G $ 304,219
1B	2A $ 151,696	2B $ 50,008	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15 + 16 - 17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
8999999 Total Preferred Stocks								XXX											XXX	XXX

NONE

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

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

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol
								NONE									
9899999 Total Preferred and Common Stocks						X X X										X X X	X X X

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

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

SCHEDULE D - PART 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
91282C-BN-0	UNITED STATES TREASURY NOTE		08/13/2021	Chase Investment Services Corp.		1,465,248	1,465,000.00	826
91282C-CN-9	UNITED STATES TREASURY NOTE		08/13/2021	Chase Investment Services Corp.		998,867	1,000,000.00	44
91282C-DM-0	UNITED STATES TREASURY NOTE		12/01/2021	Chase Investment Services Corp.		1,354,206	1,355,000.00	37
912828-ZD-5	US TREASURY NOTES		09/07/2021	US BANK N.A.		1,005,907	1,000,000.00	2,418
0599999	Subtotal - Bonds - U. S. Government				X X X	4,824,228	4,820,000.00	3,325
002824-BF-6	ABBOTT LABS		10/05/2021	Fifth Third Bank		112,473	100,000.00	1,302
009158-AY-2	AIR PRODS & CHEM INC		10/05/2021	Fifth Third Bank		204,981	200,000.00	1,413
023135-BQ-8	AMAZON COM INC		10/05/2021	Fifth Third Bank		100,020	100,000.00	271
06251A-2T-6	BANK HAPOALIM B M NEW YORK		02/11/2021	Chase Investment Services Corp.		225,000	225,000.00	
084664-CU-3	BERKSHIRE HATHAWAY FIN CORP		10/05/2021	Fifth Third Bank		100,227	100,000.00	118
14042R-QA-2	CAPITAL ONE NATL ASSN VA		11/10/2021	Chase Investment Services Corp.		225,000	225,000.00	
17275R-BC-5	CISCO SYSTEMS INC		10/05/2021	Fifth Third Bank		108,479	100,000.00	303
191216-CE-8	COCA COLA CO		03/30/2021	Fifth Third Bank		108,175	100,000.00	1,007
22160K-AP-0	COSTCO WHOLESALE CORP NEW		10/05/2021	Fifth Third Bank		98,105	100,000.00	733
244199-BJ-3	DEERE & CO		12/23/2021	Fifth Third Bank		54,077	50,000.00	293
29736R-AP-5	ESTEE LAUDER COS INC		10/05/2021	Fifth Third Bank		104,169	100,000.00	818
32026U-WH-5	FIRST FNDTN BK IRVINE CA		01/29/2021	Chase Investment Services Corp.		225,000	225,000.00	
38149M-VV-2	GOLDMAN SACHS BK USA NEW YORK		04/23/2021	Chase Investment Services Corp.		225,000	225,000.00	
438516-BU-9	HONEYWELL INTL INC SR GLBL NT		03/30/2021	Add Custodian		104,783	100,000.00	338
440452-AH-3	HORMEL FOODS CORP		10/05/2021	Fifth Third Bank		100,685	100,000.00	576
532457-BV-9	LILLY ELI & CO		03/30/2021	Fifth Third Bank		110,166	100,000.00	141
538036-SU-9	LIVE OAK BKG CO		10/12/2021	Chase Investment Services Corp.		225,000	225,000.00	
57636Q-AJ-3	MASTERCARD INCORPORATED		03/30/2021	Fifth Third Bank		110,709	100,000.00	331
654106-AF-0	NIKE INC SR GLBL NT		03/30/2021	Fifth Third Bank		52,827	50,000.00	492
665859-AT-1	NORTHERN TR CORP SR GLBL NT		03/30/2021	Fifth Third Bank		111,476	100,000.00	578
66989H-AN-8	NOVARTIS CAP CORP		12/23/2021	Fifth Third Bank		107,163	100,000.00	310
71713U-AW-2	PHARMACIA CORP		03/30/2021	Fifth Third Bank		132,543	100,000.00	2,182
742718-EV-7	PROCTOR AND GAMBLE CO		10/05/2021	Fifth Third Bank		108,871	100,000.00	428
79466L-AH-7	SALESFORCE COM INC		10/05/2021	Fifth Third Bank		99,854	100,000.00	346
87164Y-D5-0	SYNCHRONY BK RETAIL CD		10/12/2021	Chase Investment Services Corp.		225,000	225,000.00	
872540-AV-1	TJX COS INC NEW SR GLBL NT		12/23/2021	Fifth Third Bank		96,032	100,000.00	121
91159H-HN-3	U S BANCORP MEDIUM TERM NTS		03/30/2021	Fifth Third Bank		52,525	50,000.00	224
90348J-S3-5	UBS BK USA SALT LAKE CITY UT CD		08/13/2021	Chase Investment Services Corp.		225,000	225,000.00	
904764-BH-9	UNILEVER CAP CORP		12/23/2021	Fifth Third Bank		101,296	100,000.00	632
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	3,854,636	3,725,000.00	12,957
8399997	Subtotal - Bonds - Part 3				X X X	8,678,864	8,545,000.00	16,282
8399999	Total - Bonds				X X X	8,678,864	8,545,000	16,282
9999999	Totals				X X X	8,678,864	X X X	16,282

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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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
912828-C5-7	UNITED STATES TREAS NTS		03/31/2021	MATURITY		100,000	100,000.00	104,969	100,251		(251)		(251)		100,000				1,125	03/31/2021
912828-7A-2	US TREASURY NOTES		06/30/2021	MATURITY		1,000,000	1,000,000.00	1,001,984	1,000,607		(607)		(607)		1,000,000				8,125	06/30/2021
0599999	Subtotal - Bonds - U.S. Governments				X X X	1,100,000	1,100,000.00	1,106,953	1,100,858		(858)		(858)		1,100,000				9,250	X X X
06417N-VK-6	BANK OZK CD 0.6		11/02/2021	MATURITY		225,000	225,000.00	225,000	225,000						225,000				1,226	11/01/2021
084670-BC-1	BERKSHIRE HATHAWAY INC SR NOTE		08/16/2021	MATURITY		50,000	50,000.00	54,728	50,633		(633)		(633)		50,000				1,875	08/15/2021
24422E-SL-4	DEERE JOHN CAP CORP MED TERM NTS		03/04/2021	MATURITY		50,000	50,000.00	51,187	50,044		(44)		(44)		50,000				700	03/04/2021
30231G-AV-4	EXXON MOBIL CORP SR GLBL NT		03/01/2021	MATURITY		50,000	50,000.00	49,295	49,944		56		56		50,000				556	03/01/2021
438516-BA-3	HONEYWELL INTL INC SR NT		03/01/2021	MATURITY		50,000	50,000.00	54,554	50,181		(181)		(181)		50,000				1,063	03/01/2021
59740J-WN-5	MIDFIRST BK OKLA CITY		12/27/2021	MATURITY		225,000	225,000.00	225,000	225,000						225,000				340	12/27/2021
68389X-BA-2	ORACLE CORP		07/08/2021	MATURITY		50,000	50,000.00	51,821	50,186		(186)		(186)		50,000				1,400	07/08/2021
857477-AV-5	STATE STREET CORP		05/19/2021	MATURITY		50,000	50,000.00	48,646	49,775		225		225		50,000				488	05/19/2021
872540-AR-0	TJX COS INC NEW		06/04/2021	CALLED @ 110.0190800		110,019	100,000.00	111,246	110,009		(971)		(971)		109,038		(9,038)	(9,038)	12,245	04/15/2025
911312-AM-8	UNITED PARCEL SERVICE		01/15/2021	MATURITY		50,000	50,000.00	51,806	50,019		(19)		(19)		50,000				781	01/15/2021
949746-SA-0	WELLS FARGO & CO		07/26/2021	MATURITY		50,000	50,000.00	49,226	49,871		129		129		50,000				1,050	07/26/2021
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	960,019	950,000.00	972,509	960,662		(1,624)		(1,624)		959,038		(9,038)	(9,038)	21,724	X X X
8399997	Subtotal - Bonds - Part 4				X X X	2,060,019	2,050,000	2,079,462	2,061,520		(2,482)		(2,482)		2,059,038		(9,038)	(9,038)	30,974	X X X
8399999	Total - Bonds				X X X	2,060,019	2,050,000.00	2,079,462	2,061,520		(2,482)		(2,482)		2,059,038		(9,038)	(9,038)	30,974	X X X
9999999	Totals					2,060,019	X X X	2,079,462	2,061,520		(2,482)		(2,482)		2,059,038		(9,038)	(9,038)	30,974	X X X

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 Ident-ification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideratio	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in 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
9999999	Totals						X X X													

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/ Adjusted Carrying Value	Total Amount of Goodwill Included in Book Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
					NONE					
1999999 Totals									XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
		NONE			
0399999 Total				XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due And Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. TREASURY BILLS	@		07/14/2021	US BANK N.A.	07/14/2022	499,866		118			500,000	499,747				0.051	N/A		
UNITED STATES TREASURY BILL	@		01/29/2021	Chase Investment Servi	01/27/2022	504,976		307			505,000	504,669				0.066	N/A		
UNITED STATES TREASURY BILL	@		04/07/2021	Chase Investment Servi	03/24/2022	884,909		298			885,000	884,612				0.046	N/A		
US TREASURY BILL	@		11/04/2021	US BANK N.A.	11/03/2022	499,490		97			500,000	499,393				0.122	N/A		
US TREASURY BILLS	@		07/07/2021	US BANK N.A.	06/16/2022	999,816		198			1,000,000	999,618				0.041	N/A		
0199999 Bonds - U.S. Governments - Issuer Obligations						3,389,057		1,018			3,390,000	3,388,039			X X X	X X X	X X X		
0599999 Subtotals – U.S. Governments						3,389,057		1,018			3,390,000	3,388,039			X X X	X X X	X X X		
7699999 Totals – Issuer Obligations						3,389,057		1,018			3,390,000	3,388,039			X X X	X X X	X X X		
8199999 Totals – Subtotal – Affiliated Bank Loans															X X X	X X X	X X X		
8399999 Totals – Bonds						3,389,057		1,018			3,390,000	3,388,039			X X X	X X X	X X X		
8699999 Subtotals – Parent, Subsidiaries and Affiliates											X X X				X X X	X X X	X X X		
9199999 TOTALS						3,389,057		1,018			X X X	3,388,039			X X X	X X X	X X X		

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

Line Number							
1A	1A $ 3,389,057	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

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 DL - Part 1**

NONE **Schedule DL - Part 2**

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							
U.S. BANK	COLUMBUS, OH 43215					2,690,846	
ALLY BK MIDVALE UTAH	Chase Investment Services C		1.000	1,446			
AMERICAN EXPRESS NATL BK	Chase Investment Services C		1.250	2,813			
BMO HARRIS BK NATL ASSN	Chase Investment Services C		1.300	2,925			
BEAL BK SSB PLANO TEX	Chase Investment Services C		0.200	337			
CAPITAL ONE NATL ASSN MCLEAN	Chase Investment Services C		1.250	2,813			
CRESCOM BK MYRTLE BEACH S	Chase Investment Services C		1.100	2,475			
MERIDIAN BK PAOLI PA CD	Chase Investment Services C		1.000	2,250			
MUFG UNION BANK NA SAN FRAN	Chase Investment Services C		1.150	1,663			
PACIFIC CITY BK LOS ANGELES	Chase Investment Services C		0.550	102			
SAFRA NATL BK NEW YORK	Chase Investment Services C		1.200	2,693			
SAFRA NATL BK NEW YORK	Chase Investment Services C		0.100		165	225,000	
TEXAS CAP BK N A DALLAS	Chase Investment Services C		1.200	2,700			
TOWNEBANK PORTSMOUTH VA	Chase Investment Services C		0.250	250			
TRUIST BK CHARLOTTE N C	Chase Investment Services C		1.100	2,468			
VALLEY NATL BK PASSAIC N J CD	Chase Investment Services C		1.200	2,700			
WOORI AMER BK NEW YORK	Chase Investment Services C		0.300	675			
0199998 Deposits in (17) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	28,310	165	2,915,846	XXX
SUSPENDED DEPOSITORIES							
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories		XXX	XXX				XXX
0299999 Totals - Suspended Depositories		XXX	XXX				XXX
0399999 Total Cash on Deposit		XXX	XXX	28,310	165	2,915,846	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	28,310	165	2,915,846	XXX

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

1. January	3,684,836	4. April	3,112,309	7. July	3,383,533	10. October	2,859,449
2. February	3,449,652	5. May	3,123,155	8. August	3,396,985	11. November	2,813,272
3. March	2,949,507	6. June	4,249,703	9. September	3,461,790	12. December	2,690,846

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
61747C-58-2	MORGAN STANLEY MONEY MKT FUND		12/01/2021		X X X	4,065,212		404
8599999 Exempt Money Market Mutual Funds – as Identified by SVO						4,065,212		404
99FEDG-OB-7	FEDERATED GOVERNMENT OBLIGATIONS		12/07/2021	0.200	X X X	47,027	48	178
4812C2-68-4	JPMORGAN US GOVERNMENT		12/27/2021		X X X	227,513		23
8699999 All Other Money Market Mutual Funds						274,540	48	201
9999999 Total Cash Equivalents						4,339,752	48	605

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

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

NONE Schedule E - Part 3

OVERFLOW PAGE FOR WRITE-INS