ANNUAL STATEMENT

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

TRUSTGARD INSURANCE COMPANY

NAIC Group Code 0267, 0267 (Current) (Prior) NAIC Company Code 40118 Employer's ID Number 41-1405571

Organized under the Laws of OH State of Domicile or Port of Entry OH
Country of Domicile US
Incorporated/Organized 07/01/1981 Commenced Business 11/10/1981

Statutory Home Office 671 South High Street Columbus, OH, US 43206-1066
Main Administrative Office 671 South High Street
Columbus, OH, US 43206-1066 614-445-2900 (Telephone)
Mail Address 671 South High Street Columbus, OH, US 43206-1066
Primary Location of Books and Records 671 South High Street
Columbus, OH, US 43206-1066 614-445-2900 (Telephone)
Internet Website Address www.grangeinsurance.com
Statutory Statement Contact Jeffrey P Siefker 614-445-2900 (Telephone)
siefkerj@grangeinsurance.com (E-Mail) 614-542-3017 (Fax)

OFFICERS

JOHN (NMN) AMMENDOLA, PRESIDENT & CEO
TERESA JEAN BROWN, EVP & CFO
LAVAWN DEE COLEMAN, EVP & SECRETARY

OTHER

JOHN CHRISTOPHER MONTGOMERY, VP - INVESTMENTS

DIRECTORS OR TRUSTEES

JOHN (NMN) AMMENDOLA
KATHIE JANE ANDRADE
JAMES MARTIN BENSON#
MARK LEWIS BOXER
TERESA JEAN BROWN
MICHAEL DESMOND FRAIZER
ROBERT ENLOW HOYT
SUZAN BULYABA KEREERE
MARY MARNETTE PERRY
THOMAS SIMRALL STEWART
CHRISTIANNA (NMN) WOOD

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.

x	x	x
JOHN (NMN) AMMENDOLA PRESIDENT & CEO	LAVAWN DEE COLEMAN EVP & SECRETARY	TERESA JEAN BROWN EVP & CFO

Subscribed and sworn to before me
this 22nd day of
February

x

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-term bonds (Schedule D, Part 1):						
1.01 U.S. governments	2,674,573	3.3	2,674,573		2,674,573	3.3
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	2,451,539	3.1	2,451,539		2,451,539	3.1
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	17,225,942	21.4	17,225,942		17,225,942	21.4
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	30,773,376	38.3	30,773,376		30,773,376	38.3
1.06 Industrial and miscellaneous	26,129,623	32.5	26,129,623		26,129,623	32.5
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	79,255,053	98.7	79,255,053		79,255,053	98.7
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)						
6.02 Cash equivalents (Schedule E, Part 2)	1,063,795	1.3	1,063,797		1,063,797	1.3
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	1,063,795	1.3	1,063,797		1,063,797	1.3
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities	2,151	0.0	2,151		2,151	0.0
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	80,320,999	100.0	80,321,001		80,321,001	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
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 acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (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

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		77,245,356
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,520,402
3.	Accrual of discount		15,648
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		95,461
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,887,674
7.	Deduct amortization of premium		746,559
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, Note 5Q, Line 2		12,417
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		79,255,051
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		79,255,051

SCHEDULE D - SUMMARY BY COUNTRY

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

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
Governments (including all obligations guaranteed by governments)				
1. United States	2,674,573	3,018,301	2,682,327	2,685,000
2. Canada				
3. Other Countries				
4. Totals	2,674,573	3,018,301	2,682,327	2,685,000
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	2,451,539	2,547,984	2,803,842	2,300,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	17,225,942	17,916,083	18,313,954	16,245,000
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	30,773,376	31,691,430	32,400,906	29,660,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)				
8. United States	24,074,331	25,675,882	24,629,561	22,771,145
9. Canada	753,862	717,425	757,625	750,000
10. Other Countries	1,301,429	1,364,966	1,321,166	1,250,000
11. Totals	26,129,623	27,758,274	26,708,352	24,771,145
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	79,255,052	82,932,071	82,909,381	75,661,145
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated)				
20. United States				XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals				XXX
Parent, Subsidiaries and Affiliates				
24. Totals				XXX
25. Total Common Stocks				XXX
26. Total Stocks				XXX
27. Total Bonds and Stocks	79,255,052	82,932,071	82,909,381	XXX

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1. NAIC 1	1,251,224	433,152	990,197			XXX	2,674,573	3.4	2,328,607	3.0	2,674,573	
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	1,251,224	433,152	990,197			XXX	2,674,573	3.4	2,328,607	3.0	2,674,573	
2. All Other Governments												
2.1. NAIC 1						XXX						
2.2. NAIC 2						XXX						
2.3. NAIC 3						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	202,784	775,021	101,569	1,372,165		XXX	2,451,539	3.1	3,012,561	3.9	2,451,539	
3.2. NAIC 2						XXX						
3.3. NAIC 3						XXX						
3.4. NAIC 4						XXX						
3.5. NAIC 5						XXX						
3.6. NAIC 6						XXX						
3.7. Totals	202,784	775,021	101,569	1,372,165		XXX	2,451,539	3.1	3,012,561	3.9	2,451,539	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1. NAIC 1		3,313,471	9,125,770	4,200,303	586,397	XXX	17,225,941	21.7	15,695,629	20.3	17,225,942	
4.2. NAIC 2						XXX						
4.3. NAIC 3						XXX						
4.4. NAIC 4						XXX						
4.5. NAIC 5						XXX						
4.6. NAIC 6						XXX						
4.7. Totals		3,313,471	9,125,770	4,200,303	586,397	XXX	17,225,941	21.7	15,695,629	20.3	17,225,942	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1. NAIC 1		785,013	16,246,634	13,741,728		XXX	30,773,375	38.8	28,623,905	37.1	30,773,376	
5.2. NAIC 2						XXX						
5.3. NAIC 3						XXX						
5.4. NAIC 4						XXX						
5.5. NAIC 5						XXX						
5.6. NAIC 6						XXX						
5.7. Totals		785,013	16,246,634	13,741,728		XXX	30,773,375	38.8	28,623,905	37.1	30,773,376	

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	568,250	4,419,398	8,324,776	2,843,030	587,158	XXX	16,742,612	21.1	17,716,040	22.9	14,441,887	2,300,724
6.2. NAIC 2	500,478	3,301,782	5,037,399	547,353		XXX	9,387,012	11.8	9,868,614	12.8	8,349,684	1,037,327
6.3. NAIC 3						XXX						
6.4. NAIC 4						XXX						
6.5. NAIC 5						XXX						
6.6. NAIC 6						XXX						
6.7. Totals	1,068,728	7,721,180	13,362,175	3,390,383	587,158	XXX	26,129,624	33.0	27,584,654	35.7	22,791,571	3,338,051
7. Hybrid Securities												
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												
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												
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												
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. 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) 2,022,258	9,726,055	34,788,946	22,157,226	1,173,555		69,868,040	88.2	XXX	XXX	67,567,317	2,300,724
11.2. NAIC 2	(d) 500,478	3,301,782	5,037,399	547,353			9,387,012	11.8	XXX	XXX	8,349,684	1,037,327
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	2,522,736	13,027,837	39,826,345	22,704,579	1,173,555		(b) 79,255,052	100.0	XXX	XXX	75,917,001	3,338,051
11.8. Line 11.7 as a % of Col. 7	3.2	16.4	50.3	28.6	1.5		100.0	XXX	XXX	XXX	95.8	4.2
12. Total Bonds Prior Year												
12.1. NAIC 1	327,378	8,329,909	32,316,149	24,641,138	1,762,169		XXX	XXX	67,376,742	87.2	64,692,346	2,684,396
12.2. NAIC 2	509,712	3,610,511	5,197,563	550,827			XXX	XXX	9,868,614	12.8	8,620,324	1,248,290
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	837,090	11,940,420	37,513,712	25,191,965	1,762,169		XXX	XXX	(b) 77,245,356	100.0	73,312,670	3,932,686
12.8. Line 12.7 as a % of Col. 9	1.1	15.5	48.6	32.6	2.3		XXX	XXX	100.0	XXX	94.9	5.1
13. Total Publicly Traded Bonds												
13.1. NAIC 1	1,966,110	8,851,517	33,637,312	21,938,822	1,173,555		67,567,316	85.3	64,692,346	83.7	67,567,316	XXX
13.2. NAIC 2	500,478	2,549,620	4,752,233	547,353			8,349,684	10.5	8,620,324	11.2	8,349,684	XXX
13.3. NAIC 3												XXX
13.4. NAIC 4												XXX
13.5. NAIC 5												XXX
13.6. NAIC 6												XXX
13.7. Totals	2,466,588	11,401,137	38,389,545	22,486,175	1,173,555		75,917,000	95.8	73,312,670	94.9	75,917,000	XXX
13.8. Line 13.7 as a % of Col. 7	3.2	15.0	50.6	29.6	1.5		100.0	XXX	XXX	XXX	100.0	XXX
13.9. Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.1	14.4	48.4	28.4	1.5		95.8	XXX	XXX	XXX	95.8	XXX
14. Total Privately Placed Bonds												
14.1. NAIC 1	56,148	874,538	1,151,635	218,403			2,300,724	2.9	2,684,396	3.5	XXX	2,300,724
14.2. NAIC 2		752,162	285,165				1,037,327	1.3	1,248,290	1.6	XXX	1,037,327
14.3. NAIC 3											XXX	
14.4. NAIC 4											XXX	
14.5. NAIC 5											XXX	
14.6. NAIC 6											XXX	
14.7. Totals	56,148	1,626,700	1,436,800	218,403			3,338,051	4.2	3,932,686	5.1	XXX	3,338,051
14.8. Line 14.7 as a % of Col. 7	1.7	48.7	43.0	6.5			100.0	XXX	XXX	XXX	XXX	100.0
14.9. Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.1	2.1	1.8	0.3			4.2	XXX	XXX	XXX	XXX	4.2

(a) Includes $3,338,052 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 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 of bonds with 5GI designations, $ 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	1,251,224	433,152	990,197			XXX	2,674,573	3.4	2,328,607	3.0	2,674,573	
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	1,251,224	433,152	990,197			XXX	2,674,573	3.4	2,328,607	3.0	2,674,573	
2. All Other Governments												
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												
3.01. Issuer Obligations	202,784	775,021	101,569	1,372,165		XXX	2,451,539	3.1	3,012,561	3.9	2,451,539	
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	202,784	775,021	101,569	1,372,165		XXX	2,451,539	3.1	3,012,561	3.9	2,451,539	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01. Issuer Obligations		3,313,471	9,125,770	4,200,303	586,397	XXX	17,225,941	21.7	15,695,629	20.3	17,225,942	
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		3,313,471	9,125,770	4,200,303	586,397	XXX	17,225,941	21.7	15,695,629	20.3	17,225,942	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01. Issuer Obligations		785,013	16,246,634	13,741,728		XXX	30,773,375	38.8	28,623,905	37.1	30,773,376	
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		785,013	16,246,634	13,741,728		XXX	30,773,375	38.8	28,623,905	37.1	30,773,376	
6. Industrial and Miscellaneous												
6.01. Issuer Obligations	1,068,728	7,721,179	13,362,175	3,390,382	587,158	XXX	26,129,622	33.0	27,584,654	35.7	22,791,571	3,338,052
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	1,068,728	7,721,179	13,362,175	3,390,382	587,158	XXX	26,129,622	33.0	27,584,654	35.7	22,791,571	3,338,052
7. Hybrid Securities												
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												
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 11.08	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							
10. Unaffiliated Bank Loans												
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	2,522,736	13,027,836	39,826,345	22,704,578	1,173,555	XXX	79,255,050	100.0	XXX	XXX	75,917,001	3,338,052
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 Funds	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	2,522,736	13,027,836	39,826,345	22,704,578	1,173,555		79,255,050	100.0	XXX	XXX	75,917,001	3,338,052
11.09. Lines 11.08 as a % Col. 7	3.2	16.4	50.3	28.6	1.5		100.0	XXX	XXX	XXX	95.8	4.2
12. Total Bonds Prior Year												
12.01. Issuer Obligations	837,090	11,940,420	37,513,712	25,191,965	1,762,169	XXX	XXX	XXX	77,245,356	100.0	73,312,670	3,932,686
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 Funds	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	837,090	11,940,420	37,513,712	25,191,965	1,762,169		XXX	XXX	77,245,356	100.0	73,312,670	3,932,686
12.09. Line 12.08 as a % of Col. 9	1.1	15.5	48.6	32.6	2.3		XXX	XXX	100	XXX	94.9	5.1
13. Total Publicly Traded Bonds												
13.01. Issuer Obligations	2,466,588	11,401,137	38,389,545	22,486,175	1,173,555	XXX	75,917,000	95.8	73,312,670	94.9	75,917,000	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 Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06. Affiliated Bank Loans						XXX						XXX
13.07. Unaffiliated Bank Loans						XXX						XXX
13.08. Totals	2,466,588	11,401,137	38,389,545	22,486,175	1,173,555		75,917,000	95.8	73,312,670	94.9	75,917,000	XXX
13.09. Line 13.08 as a % of Col. 7	3.2	15.0	50.6	29.6	1.5		100.0	XXX	XXX	XXX	100.0	XXX
13.10. Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.1	14.4	48.4	28.4	1.5		95.8	XXX	XXX	XXX	95.8	XXX
14. Total Privately Placed Bonds												
14.01. Issuer Obligations	56,148	1,626,700	1,436,800	218,403		XXX	3,338,051	4.2	3,932,686	5.1	XXX	3,338,051
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 Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06. Affiliated Bank Loans						XXX					XXX	
14.07. Unaffiliated Bank Loans						XXX					XXX	
14.08. Totals	56,148	1,626,700	1,436,800	218,403			3,338,051	4.2	3,932,686	5.1	XXX	3,338,051
14.09. Line 14.08 as a % of Col. 7	1.7	48.7	43.0	6.5			100.0	XXX	XXX	XXX	XXX	100.0
14.10. Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.1	2.1	1.8	0.3			4.2	XXX	XXX	XXX	XXX	4.2

(SI-10) Schedule DA - Short-Term Investments

NONE

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification Between Years

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	762,307		762,307	
2. Cost of cash equivalents acquired	9,564,672		9,564,672	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	9,263,184		9,263,184	
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)	1,063,795		1,063,795	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,063,795		1,063,795	

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

(E-01) Schedule A - Part 1

NONE

(E-02) Schedule A - Part 2

NONE

(E-03) Schedule A - Part 3

NONE

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

(E-06) Schedule B - Part 3

NONE

(E-07) Schedule BA - Part 1

NONE

(E-08) Schedule BA - Part 2

NONE

(E-09) Schedule BA - Part 3

NONE

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
U.S. Governments, Issuer Obligations																					
912810-FP-8	US TREASURY N/B 5.375 15/02/31	SD			1.A	980,000	133.957	1,339,570	1,000,000	990,197		805			5.375	5.512	FA	20,302	53,750	12/12/2001	02/15/2031
912828-SV-3	US TREASURY N/B 1.75 15/05/22	SD			1.A	1,269,648	100.586	1,257,324	1,250,000	1,251,224		(3,301)			1.750	1.482	MN	2,840	21,875	04/12/2016	05/15/2022
91282C-AM-3	US TREASURY N/B 0.25 30/09/25	SD			1.A	432,679	96.875	421,406	435,000	433,152		458			0.250	0.364	MS	276	1,073	01/26/2021	09/30/2025
0199999 – U.S. Governments, Issuer Obligations						2,682,327	XXX	3,018,301	2,685,000	2,674,573		(2,038)			XXX	XXX	XXX	23,419	76,698	XXX	XXX
0599999 – Subtotals – U.S. Governments						2,682,327	XXX	3,018,301	2,685,000	2,674,573		(2,038)			XXX	XXX	XXX	23,419	76,698	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
011770-4E-1	ALASKA ST 5			2	1.D FE	614,715	115.073	575,367	500,000	548,029		(12,728)			5.000	2.211	FA	10,417	25,000	06/23/2016	08/01/2032
25476F-SD-1	DIST OF COLUMBIA 5			2	1.B FE	622,435	117.152	585,762	500,000	558,704		(12,507)			5.000	2.209	JD	2,083	25,000	08/24/2016	06/01/2041
70914P-TE-2	PENNSYLVANIA ST 5				1.D FE	239,760	102.375	204,751	200,000	202,784		(5,447)			5.000	2.213	JJ	5,000	10,000	09/23/2014	07/01/2022
70914P-TU-6	PENNSYLVANIA ST 5			2	1.D FE	316,675	105.934	264,834	250,000	259,164		(7,149)			5.000	2.034	AO	3,125	12,500	04/24/2013	04/01/2024
880541-SU-2	TENNESSEE ST 5			2	1.A FE	122,289	102.786	102,786	100,000	101,569		(2,628)			5.000	2.303	FA	2,083	5,000	05/28/2013	08/01/2027
93974C-8D-5	WASHINGTON ST 5			2	1.B FE	312,355	106.985	267,464	250,000	260,102		(6,535)			5.000	2.263	JJ	6,250	12,500	04/15/2013	07/01/2025
93974D-AW-8	WASHINGTON ST 5			2	1.B FE	281,360	107.374	268,435	250,000	255,756		(3,468)			5.000	3.506	FA	5,208	12,500	08/19/2013	08/01/2025
93974D-HF-8	WASHINGTON ST 5			2	1.B FE	294,253	111.434	278,585	250,000	265,432		(3,034)			5.000	4.274	FA	5,208	12,500	04/14/2015	08/01/2032
1199999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						2,803,842	XXX	2,547,984	2,300,000	2,451,539		(53,497)			XXX	XXX	XXX	39,375	115,000	XXX	XXX
1799999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						2,803,842	XXX	2,547,984	2,300,000	2,451,539		(53,497)			XXX	XXX	XXX	39,375	115,000	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
005518-WY-7	ADAMS & WELD CNTYS CO SCH DIST 5			2	1.C FE	608,605	121.427	607,132	500,000	586,397		(13,656)			5.000	1.910	JD	2,083	25,000	05/07/2020	12/01/2042
05914F-VS-6	BALTIMORE CNTY MD 5			2	1.A FE	596,715	111.730	558,650	500,000	528,547		(10,513)			5.000	2.711	FA	10,417	25,000	12/15/2014	08/01/2037
079212-6Q-4	BELLEVUE NE 2.199			2	1.B FE	501,155	101.826	509,129	500,000	500,806		(224)			2.199	2.150	MS	3,237	10,995	04/30/2020	09/15/2028
080869-JY-7	BELTON MO 5			2	1.D FE	612,555	120.923	604,613	500,000	565,421		(11,778)			5.000	2.312	MS	8,333	25,000	11/03/2017	03/01/2029
109367-VG-4	BRIGHTON MI AREA SCH DIST 5				1.B FE	641,985	127.984	639,921	500,000	618,794		(15,160)			5.000	1.569	MN	4,167	34,306	05/20/2020	05/01/2029
111746-JF-1	BROCKTON MA 2.558				1.E FE	507,615	103.105	515,525	500,000	507,538		(77)			2.558	2.386	MN	1,492		11/03/2021	11/01/2031
15317P-BF-6	CENTRAL CO WTR CONSERVANCY DIS 1.43				1.C FE	235,000	96.973	227,887	235,000	235,000					1.430	1.430	JD	280	2,772	01/22/2021	12/01/2027
165393-JC-4	CHESHIRE CNTY NH 5			2	1.C FE	503,156	123.322	493,287	400,000	462,532		(10,038)			5.000	2.129	AO	4,222	20,000	10/20/2017	10/15/2028
172217-V5-7	CINCINNATI OH 2				1.C FE	504,555	101.660	508,302	500,000	504,497		(58)			2.000	1.900	JD	833	611	10/22/2021	12/01/2031
179093-GC-7	CLACKAMAS CNTY OR SCH DIST #12 5			2	1.B FE	604,815	111.348	556,742	500,000	529,616		(11,534)			5.000	2.513	JD	1,111	25,000	12/22/2014	06/15/2028
193126-HG-7	COLDWATER MI ELEC UTILITY REVE 2.592				1.G FE	260,715	104.659	272,112	260,000	260,579		(87)			2.592	2.552	FA	2,808	7,862	05/07/2020	02/01/2028
199491-6Y-2	COLUMBUS OH 5			2	1.A FE	310,155	102.974	257,436	250,000	254,430		(6,966)			5.000	2.143	FA	4,722	12,500	04/29/2013	02/15/2026
199492-E7-0	COLUMBUS OH 2.632			2	1.A FE	300,000	104.168	312,504	300,000	300,000					2.632	2.632	AO	1,974	7,896	10/04/2019	04/01/2033
235219-HU-9	DALLAS TX 5			2	1.D FE	304,584	100.549	251,374	250,000	250,869		(6,866)			5.000	2.213	FA	4,722	12,500	07/09/2013	02/15/2025
249174-XA-6	DENVER CITY & CNTY CO SCH DIST 2.989				1.B FE	500,000	105.349	526,744	500,000	500,000					2.989	2.989	JD	1,245	14,945	01/19/2018	12/01/2024
280455-EA-0	EDGEWOOD OH CITY SCH DIST 5			2	1.C FE	264,170	106.699	266,747	250,000	252,415		(1,615)			5.000	4.297	JD	1,042	12,500	06/26/2013	12/01/2028
346766-WT-1	FORT BEND CNTY TX 5				1.B FE	616,410	121.973	609,865	500,000	597,365		(12,467)			5.000	2.075	MS	8,333	25,000	05/20/2020	03/01/2029
447025-UX-3	HUNTSVILLE AL 5			2	1.A FE	629,490	118.167	590,836	500,000	560,319		(13,154)			5.000	2.088	MN	4,167	25,000	06/16/2016	05/01/2035
498531-CR-1	KLEIN TX INDEP SCH DIST 5			2	1.C FE	582,510	107.490	537,448	500,000	515,145		(9,180)			5.000	3.041	FA	10,417	25,000	10/31/2013	08/01/2025
514282-VE-9	LANCASTER PA 5			2	1.F FE	425,009	118.275	413,961	350,000	384,685		(7,463)			5.000	2.582	MN	2,917	17,500	03/10/2016	11/01/2026
516447-CW-7	LANSING MI TAX INCR FIN AUTH 3.35				1.E FE	500,000	106.815	534,073	500,000	500,000					3.350	3.350	MN	2,792	16,750	04/25/2019	05/01/2028
592112-NG-7	MET GOVT NASHVILLE & DAVIDSON 5			2	1.C FE	303,703	104.721	261,802	250,000	256,228		(6,058)			5.000	2.482	JJ	6,250	12,500	05/23/2013	01/01/2027
592112-QJ-8	MET GOVT NASHVILLE & DAVIDSON 5			2	1.C FE	591,740	115.548	577,739	500,000	535,421		(9,476)			5.000	2.872	JJ	12,500	25,000	07/30/2015	07/01/2030
61334P-DK-6	MONTGOMERY CNTY MD 1.75			2	1.A FE	217,150	97.059	208,678	215,000	216,883		(196)			1.750	1.643	MN	627	3,763	08/17/2020	11/01/2033
64327T-EC-8	NEW CASTLE CNTY DE 5			2	1.A FE	621,145	116.744	583,721	500,000	552,354		(13,270)			5.000	2.096	AO	6,250	25,000	07/26/2016	10/01/2038

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
64966M-FB-0	NEW YORK NY 5			2	1.C FE	603,165	118.979	594,895	500,000	551,798		(10,498)			5.000	2.601	FA	10,417	25,000	10/31/2016	08/01/2032
72178J-AG-8	PIMA CNTY AZ PLEDGED REVENUE O 1.588				1.B FE	504,200	98.501	492,504	500,000	503,858		(342)			1.588	1.460	MN	1,323	3,397	05/07/2021	05/01/2028
733845-MG-3	PORT CLINTON OH CITY SCH DIST 4				1.B FE	603,595	113.948	569,739	500,000	587,682		(12,011)			4.000	1.345	JD	1,667	20,000	08/06/2020	12/01/2028
745401-EL-9	PULASKI CNTY AR SPL SCH DIST 2.75			2	1.C FE	488,855	102.662	513,308	500,000	490,403		721			2.750	2.953	FA	5,729	13,750	10/17/2019	02/01/2033
774285-7T-1	ROCKWALL TX INDEP SCH DIST 2.621			2	1.A FE	400,000	104.675	418,701	400,000	400,000					2.621	2.621	FA	3,961	10,484	12/05/2019	02/15/2031
783243-6Y-9	RUTHERFORD CNTY TN 5				1.B FE	309,180	118.754	296,886	250,000	269,097		(4,139)			5.000	3.081	AO	3,125	12,500	09/03/2010	04/01/2026
796237-W8-4	SAN ANTONIO TX 5				1.A FE	617,145	113.985	569,926	500,000	541,395		(12,817)			5.000	2.222	FA	10,417	25,000	09/23/2015	02/01/2025
830201-MG-1	SKAGIT CNTY WA 5			2	1.C FE	594,705	112.352	561,759	500,000	530,625		(9,926)			5.000	2.812	JD	2,083	25,000	12/23/2014	12/01/2030
840658-QM-3	S WSTRN CITY OH SCH DIST FRANK 2.982			2	1.C FE	400,000	106.580	426,318	400,000	400,000					2.982	2.982	JD	994	11,928	09/13/2019	12/01/2034
898242-NJ-7	TRUSSVILLE AL 1.632			2	1.C FE	280,000	98.019	274,452	280,000	280,000					1.632	1.632	AO	1,142	4,570	08/12/2020	10/01/2030
969887-T9-9	WILLIAMSON CNTY TX 5			2	1.A FE	670,174	114.312	634,433	555,000	595,243		(12,207)			5.000	2.582	FA	10,483	27,750	05/27/2015	02/15/2026
981865-KA-5	WORTHINGTON MN INDEP SCH DIST# 3.03			2	1.A FE	600,000	105.212	631,271	600,000	600,000					3.030	3.030	FA	7,575	18,180	12/12/2019	02/01/2034
989258-PD-4	ZEELAND MI PUBLIC SCHS 2.075			2	1.C FE	500,000	101.133	505,665	500,000	500,000					2.075	2.075	MN	1,729	10,375	06/24/2020	05/01/2031
1899999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						18,313,954	XXX	17,916,083	16,245,000	17,225,942		(221,058)			XXX	XXX	XXX	167,587	620,333	XXX	XXX
2499999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						18,313,954	XXX	17,916,083	16,245,000	17,225,942		(221,058)			XXX	XXX	XXX	167,587	620,333	XXX	XXX
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																					
04048R-MM-5	ARIZONA BRD OF RGTS ST UNIV SY 5			2	1.C FE	586,570	114.499	572,496	500,000	532,664		(8,707)			5.000	3.032	JJ	12,500	25,000	03/26/2015	07/01/2036
120525-DS-6	BUNCOMBE CNTY NC LTD OBLIG 5			2	1.B FE	589,655	110.684	553,418	500,000	524,478		(9,626)			5.000	2.902	JD	2,083	25,000	07/30/2014	06/01/2030
15567R-CK-7	CENTRL UT WTR CONSERVANCY DIST 1.491				1.B FE	500,000	98.655	493,275	500,000	500,000					1.491	1.491	AO	1,864	6,875	10/15/2020	10/01/2029
160853-ST-5	CHARLOTTE-MECKLENBURG NC HOSP 5			2	1.D FE	565,970	115.804	579,022	500,000	532,167		(7,320)			5.000	3.298	JJ	11,528	25,000	11/15/2016	01/15/2036
186427-GW-4	CLEVELAND OH WTR REVENUE 1.515				1.C FE	500,000	96.983	484,917	500,000	500,000					1.515	1.515	JJ	3,788	6,691	07/23/2020	01/01/2030
19648F-AM-6	COLORADO ST HLTH FACS AUTH HOS 5			2	1.C FE	311,300	117.849	294,622	250,000	279,480		(6,354)			5.000	2.172	MN	1,597	12,500	10/03/2016	11/15/2030
20774Y-PT-8	CONNECTICUT ST HLTH & EDUCTNL 5			2	1.E FE	562,760	108.517	542,584	500,000	513,225		(6,853)			5.000	3.510	MN	4,167	25,000	10/31/2013	11/01/2027
240523-UK-4	DE KALB CNTY GA WTR & SWR REVE 5.25			2	1.C FE	618,720	121.167	605,833	500,000	558,105		(8,035)			5.250	3.924	AO	6,563	26,250	03/13/2013	10/01/2032
312432-T6-4	FAYETTE CNTY KY SCH DIST FIN C 1.5			2	1.D FE	250,000	97.508	243,769	250,000	250,000					1.500	1.500	AO	1,313		08/05/2021	10/01/2029
3130AJ-B2-4	FEDERAL HOME LOAN BANK 2.59 19/03/40			2	1.A FE	756,690	98.903	741,774	750,000	750,000		(1,782)			2.590	2.590	MS	5,504	19,425	05/20/2020	03/19/2040
3130AM-DA-7	FEDERAL HOME LOAN BANK 1.98 19/05/31			2	1.B FE	501,250	99.309	496,547	500,000	500,485		(765)			1.980	1.728	MN	1,155	4,950	05/07/2021	05/19/2031
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31			2	1.B FE	500,000	98.307	491,535	500,000	500,000					1.650	1.650	FA	2,888		08/18/2021	08/25/2031
3133EM-V7-4	FEDERAL FARM CREDIT BANK 1.4 26/04/29			2	1.A FE	992,870	97.655	976,554	1,000,000	993,095		225			1.400	1.500	AO	2,528	3,500	09/28/2021	04/26/2029
3133EN-BU-3	FEDERAL FARM CREDIT BANK 1.83 25/04/30			2	1.A FE	249,438	99.280	248,200	250,000	249,446		9			1.830	1.859	AO	839		11/04/2021	04/25/2030
3133EN-JS-0	FEDERAL FARM CREDIT BANK 2 30/12/30			2	1.A FE	500,000	99.847	499,237	500,000	500,000					2.000	2.000	JD	28		12/27/2021	12/30/2030
3134GW-CF-1	FREDDIE MAC 1.1 27/07/28			2	1.A FE	1,000,000	97.466	974,660	1,000,000	1,000,000					1.100	1.100	JJ	4,706	11,000	07/20/2020	07/27/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3134GW-EM-4	FREDDIE MAC 1.52 28/01/33			2	1.A FE	500,000	96.201	481,003	500,000	500,000					1.520	1.520	JJ	3,230	7,600	07/30/2020	01/28/2033
3135GA-4U-2	FANNIE MAE 1 19/05/28			2	1.A FE	500,000	97.202	486,009	500,000	500,000					1.000	1.000	MN	583	5,000	11/12/2020	05/19/2028
3135GA-5V-9	FANNIE MAE 1 23/06/28			2	1.A FE	500,000	97.115	485,576	500,000	500,000					1.000	1.000	JD	111	5,000	12/09/2020	06/23/2028
3135GA-A6-8	FANNIE MAE 1 14/12/28			2	1.A FE	750,000	96.652	724,889	750,000	750,000					1.000	1.000	JD	354	7,500	12/09/2020	12/14/2028
3136G4-ZU-0	FANNIE MAE 1 28/01/28			2	1.A FE	1,000,000	97.481	974,807	1,000,000	1,000,000					1.000	1.000	JJ	4,250	10,000	07/21/2020	01/28/2028
437887-GX-4	HOMEWOOD AL EDUCTNL BLDG AUTHR 2.785				1.G FE	500,000	104.842	524,210	500,000	500,000					2.785	2.785	JD	1,160	13,925	11/21/2019	12/01/2027
438701-ZB-3	HONOLULU CITY & CNTY HI WSTWTR 5			2	1.C FE	302,488	115.172	287,930	250,000	270,158		(5,428)			5.000	2.590	JJ	6,250	12,500	07/28/2015	07/01/2026
45470R-DS-2	INDIANA ST FIN AUTH HIGHWAY RE 5			2	1.B FE	482,004	122.977	491,910	400,000	450,237		(7,722)			5.000	2.702	JD	1,667	20,000	08/24/2017	06/01/2035
45506D-ZJ-7	INDIANA ST FIN AUTH REVENUE 5			2	1.A FE	627,305	119.977	599,884	500,000	562,842		(12,910)			5.000	2.122	FA	10,417	25,000	10/07/2016	02/01/2030
485424-PT-6	KANSAS ST DEPT OF TRANSPRTN HI 5			2	1.C FE	600,180	112.021	560,103	500,000	529,948		(10,681)			5.000	2.673	MS	8,333	25,000	11/14/2014	09/01/2030
485424-QK-4	KANSAS ST DEPT OF TRANSPRTN HI 5			2	1.C FE	1,107,567	115.694	1,041,246	900,000	983,987		(21,665)			5.000	2.343	MS	15,000	45,000	12/15/2015	09/01/2029
54659R-EL-1	LOUISVILLE & JEFFERSON CNTY KY 3			2	1.A FE	577,020	111.287	556,437	500,000	566,028		(7,933)			3.000	1.239	MN	1,917	15,000	08/06/2020	11/15/2035
56682H-CC-1	MARICOPA CNTY AZ INDL DEV AUTH 5			2	1.D FE	575,805	119.274	596,371	500,000	540,576		(7,352)			5.000	3.241	JJ	12,500	25,000	11/16/2016	01/01/2038
574218-GC-1	MARYLAND ST HLTH & HGR EDUCTNL 5			2	1.D FE	582,350	102.386	511,928	500,000	505,128		(9,978)			5.000	2.942	JJ	12,500	25,000	05/10/2013	07/01/2032
574486-FJ-0	MARYSVILLE OH WTR SYS MTGE REV 4			2	1.D FE	433,312	110.334	441,336	400,000	423,169		(6,448)			4.000	2.239	JD	1,333	16,000	04/30/2020	12/01/2032
597495-BT-6	MIDLAND CNTY TX FRESH WTR SPLY 2.69			1,2	1.D FE	502,295	105.278	526,389	500,000	501,860		(215)			2.690	2.637	MS	3,960	13,450	12/05/2019	09/15/2030
606341-MQ-5	MISSOURI ST BRD OF PUBLIC BLDG 2				1.B FE	499,695	100.625	503,123	500,000	499,700		5			2.000	2.007	AO	1,583		10/21/2021	04/01/2031
613741-KX-4	MONTGOMERY CNTY VA ECON DEV AU 2.992			2	1.D FE	502,825	105.130	525,648	500,000	502,084		(350)			2.992	2.909	JD	1,247	14,960	10/25/2019	06/01/2032
631060-CT-5	NARRAGANSETT BAY RI COMMISSION 2.264			1,2	1.D FE	560,252	101.107	556,090	550,000	558,861		(924)			2.264	2.061	MS	4,151	12,452	06/23/2020	09/01/2032
64972H-UH-3	NEW YORK CITY NY TRANSITIONAL 5			2	1.C FE	588,540	102.529	512,645	500,000	505,616		(10,139)			5.000	2.908	JJ	11,528	25,000	10/24/2012	07/15/2032
655153-CV-4	NOBLESVILLE IN ECON DEV REVENU 3.4			2	1.B FE	507,010	110.003	550,016	500,000	505,486		(605)			3.400	3.286	FA	7,083	17,000	06/17/2019	08/01/2033
67756A-3A-8	OHIO ST HGR EDUCTNL FAC COMMIS 3			2	1.C FE	263,183	100.000	250,000	250,000	250,005		(1,659)			3.000	2.328	JJ	3,750	7,500	04/29/2013	01/01/2023
67760H-NE-7	OHIO ST TURNPIKE COMMISSION 2.651			2	1.C FE	768,343	102.418	783,495	765,000	767,823		(308)			2.651	2.601	FA	7,661	20,280	04/15/2020	02/15/2034
677632-YN-5	OHIO ST UNIV 5				1.A FE	11,908	117.378	11,738	10,000	10,655		(154)			5.000	3.218	JD	42	500	10/17/2012	12/01/2025
677632-ZF-1	OHIO ST UNIV 5				1.C FE	281,028	117.153	281,168	240,000	254,195		(3,330)			5.000	3.386	JD	1,000	12,000	10/17/2012	12/01/2025
67765Q-CA-2	OHIO ST WTR DEV AUTH REVENUE 5			2	1.A FE	586,015	118.005	590,026	500,000	542,828		(8,946)			5.000	2.931	JD	2,083	25,000	11/15/2016	12/01/2034
677704-A3-2	OHIO UNIV GEN RECPTS ATHENS 5			2	1.E FE	255,600	104.378	260,944	250,000	251,015		(1,057)			5.000	4.548	JD	1,042	12,500	07/24/2013	12/01/2036
681810-KP-1	OMAHA NE SANTN SWR REVENUE 5			2	1.C FE	292,955	112.776	281,941	250,000	263,740		(4,508)			5.000	3.002	MN	1,597	12,500	11/20/2014	11/15/2030
709235-XX-8	PENNSYLVANIA ST UNIV 5			2	1.C FE	636,290	118.960	594,798	500,000	565,882		(13,312)			5.000	2.039	MS	8,333	25,000	06/16/2016	09/01/2032
765433-KK-2	RICHMOND VA PUBLIC UTILITY REV 5			2	1.C FE	584,610	117.320	586,598	500,000	540,277		(9,262)			5.000	2.886	JJ	11,528	25,000	11/18/2016	01/15/2032
847184-TR-9	SPARTANBURG SC WTRWKS REVENUE 5			2	1.C FE	579,325	116.510	582,548	500,000	532,898		(7,752)			5.000	3.211	JD	2,083	25,000	06/05/2015	12/01/2029
87638Q-HS-1	TARRANT CNTY TX CULTURAL EDU F 5			2	1.D FE	573,320	107.768	538,841	500,000	515,648		(8,547)			5.000	3.162	AO	6,250	25,000	07/16/2014	10/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88283L-JE-7	TEXAS ST TRANSPRTN COMMISSIONS 5			2	1.A FE	576,990	110.396	551,981	500,000	519,846		(8,366)			5.000	3.172	AO	6,250	25,000	06/10/2014	04/01/2033
898797-HX-6	TUCSON AZ WTR REVENUE 1.782				1.C FE	420,000	99.609	418,357	420,000	420,000					1.782	1.782	JJ	3,742	4,366	11/13/2020	07/01/2029
914072-KX-0	UNIV OF ARKANSAS AR UNIV REVEN 5			2	1.C FE	294,300	101.580	253,950	250,000	251,759		(5,135)			5.000	2.893	MN	2,083	12,500	08/22/2012	11/01/2028
917567-AY-5	UTAH ST TRANSIT AUTH SALES TAX 5			2	1.C FE	602,330	115.571	577,852	500,000	537,537		(10,212)			5.000	2.723	JD	1,111	25,000	02/04/2015	06/15/2038
91802R-AN-9	UTILITY DEBT SECURITIZATION AU 5			2	1.A FE	438,375	108.752	407,819	375,000	390,106		(7,391)			5.000	2.882	JD	833	18,750	11/17/2014	12/15/2034
91802R-CH-0	UTILITY DEBT SECURITIZATION AU 5			2	1.A FE	622,685	118.476	592,380	500,000	557,346		(12,079)			5.000	2.291	JD	1,111	25,000	04/13/2016	12/15/2035
924214-YC-7	VERMONT ST MUNI BOND BANK 5			2	1.C FE	635,900	119.713	598,566	500,000	568,303		(13,052)			5.000	2.076	JD	2,083	25,000	07/28/2016	12/01/2033
92778R-FV-4	VIRGINIA ST CMWLTH UNIV 2.124			1	1.D FE	502,175	98.128	490,642	500,000	501,883		(192)			2.124	2.077	MN	1,770	10,620	06/17/2020	11/01/2030
92812V-E8-5	VIRGINIA ST HSG DEV AUTH 2.059				1.B FE	363,066	99.687	348,904	350,000	361,110		(1,382)			2.059	1.610	JJ	3,603	6,806	07/28/2020	07/01/2029
930876-CZ-8	WAKE CNTY NC LIMITED OBLIG 5			2	1.B FE	641,320	120.095	600,473	500,000	570,435		(13,494)			5.000	1.992	JD	2,083	25,000	06/30/2016	12/01/2035
93978H-MC-6	WASHINGTON ST HLTH CARE FACS A 5			2	1.C FE	295,790	113.118	282,794	250,000	266,420		(4,747)			5.000	2.882	AO	3,125	12,500	04/15/2015	10/01/2030
958697-KY-9	WSTRN MN MUNI PWR AGY 2.695			1	1.D FE	500,245	106.475	532,373	500,000	500,208		(18)			2.695	2.690	JJ	6,738	13,475	11/25/2019	01/01/2032
977100-GH-3	WISCONSIN ST GEN FUND ANNUAL A 3.154				1.C FE	491,285	107.449	537,247	500,000	494,629		903			3.154	3.374	MN	2,628	15,770	02/08/2018	05/01/2027
2599999 – 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						32,400,906	XXX	31,691,430	29,660,000	30,773,376		(285,550)			XXX	XXX	XXX	254,737	941,646	XXX	XXX
3199999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						32,400,906	XXX	31,691,430	29,660,000	30,773,376		(285,550)			XXX	XXX	XXX	254,737	941,646	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
02079K-AD-9	ALPHABET INC 1.1 15/08/30			2	1.C FE	249,315	94.657	236,642	250,000	249,406		65			1.100	1.129	FA	1,039	2,826	08/03/2020	08/15/2030
032095-AH-4	AMPHENOL CORP 4.35 01/06/29			2	2.A FE	423,480	113.724	454,896	400,000	417,869		(2,143)			4.350	3.641	JD	1,450	17,400	04/16/2019	06/01/2029
05348E-AW-9	AVALONBAY COMMUNITIES 3.5 15/11/25			2	1.G FE	496,170	106.974	534,869	500,000	497,927		489			3.500	3.615	MN	2,236	17,500	03/20/2018	11/15/2025
06051G-GL-7	BANK OF AMERICA CORP 3.705 24/04/28			2	1.G FE	302,907	108.592	325,777	300,000	302,005		(352)			3.705	-0.123	JAJO	2,069	11,115	04/12/2019	04/24/2028
06368E-3G-5	BANK OF MONTREAL 1 10/02/27		A	2	1.F FE	398,000	91.363	365,451	400,000	398,328		316			1.000	1.084	FMAN	567	4,000	12/15/2020	02/10/2027
07274E-AG-8	BAYER US FINANCE LLC 3.375 08/10/24				2.B FE	501,000	104.541	522,706	500,000	500,317		(107)			3.375	3.351	AO	3,891	16,875	11/06/2014	10/08/2024
092113-AQ-2	BLACK HILLS CORP 4.35 01/05/33			2	2.A FE	555,855	113.846	569,232	500,000	547,353		(3,475)			4.350	3.327	MN	3,625	21,750	06/25/2019	05/01/2033
099724-AJ-5	BORGWARNER INC 3.375 15/03/25			2	2.A FE	529,210	105.386	526,931	500,000	519,626		(6,375)			3.375	2.007	MS	4,969	16,875	06/24/2020	03/15/2025
110122-CP-1	BRISTOL-MYERS SQUIBB CO 3.4 26/07/29			2	1.F FE	495,875	109.604	548,017	500,000	496,800		363			3.400	3.496	JJ	7,319	17,000	05/07/2019	07/26/2029
122014-AJ-2	BURLINGTON RESOURCES LLC 6.875 15/02/26				1.G FE	327,823	119.587	298,966	250,000	277,982		(6,128)			6.875	3.931	FA	6,493	17,188	06/12/2012	02/15/2026
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34			2	1.C FE	244,811	97.701	234,007	239,513	244,690		(346)			1.950	1.586	MON	13	2,367	07/21/2021	02/28/2034
149123-BF-7	CATERPILLAR INC 6.625 15/07/28				1.F FE	996,910	129.108	1,291,076	1,000,000	998,741		149			6.625	6.649	JJ	30,549	66,250	07/15/1998	07/15/2028
166754-AP-6	CHEVRON PHILLIPS CHEM CO 3.4 01/12/26			2	1.G FE	493,390	106.889	534,442	500,000	495,986		733			3.400	3.578	JD	1,417	17,000	04/11/2018	12/01/2026
16876A-AB-0	CHILDREN'S HOSPITAL MEDI 2.853 15/11/26			2	1.C FE	484,640	103.824	519,120	500,000	491,893		1,512			2.853	3.213	MN	1,823	14,265	11/16/2016	11/15/2026

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
17298C-JU-3	CITIGROUP INC 2 30/07/32			2	1.G FE	250,000	93.245	233,112	250,000	250,000					2.000	2.000	JJ	2,097	5,000	07/28/2020	07/30/2032
205887-AX-0	CONAGRA BRANDS INC 8.25 15/09/30				2.C FE	534,060	142.354	569,417	400,000	479,857		(7,006)			8.250	5.374	MS	9,717	33,000	05/22/2012	09/15/2030
231021-AD-8	CUMMINS INC 6.75 15/02/27				1.E FE	637,260	122.239	611,197	500,000	558,156		(9,955)			6.750	4.222	FA	12,750	33,750	08/01/2012	02/15/2027
24422E-SP-5	JOHN DEERE CAPITAL CORP 3.35 12/06/24				1.F FE	203,026	105.594	216,467	205,000	204,150		327			3.350	3.527	JD	362	6,868	05/22/2018	06/12/2024
254687-EB-8	WALT DISNEY COMPANY/THE 6.4 15/12/35				1.G FE	206,879	143.356	219,335	153,000	200,510		(2,580)			6.400	3.572	JD	435	9,792	06/13/2019	12/15/2035
26875P-AU-5	EOG RESOURCES INC 4.375 15/04/30			2	1.G FE	484,380	115.667	462,667	400,000	472,530		(8,255)			4.375	1.938	AO	3,694	17,500	07/17/2020	04/15/2030
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32				1.F FE	675,875	131.398	656,991	500,000	648,981		(11,903)			6.000	2.761	FA	11,333	30,000	09/10/2019	08/15/2032
29736R-AA-8	ESTEE LAUDER CO INC 5.75 15/10/33				1.E FE	283,342	131.339	290,259	221,000	274,572		(3,664)			5.750	3.270	AO	2,683	12,708	07/16/2019	10/15/2033
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35				1.D FE	239,904	98.562	233,229	236,632	239,863		(134)			1.875	1.697	FA	1,615	2,218	08/16/2021	08/20/2035
314890-AA-2	FERGUSON FINANCE PLC 4.5 24/10/28		D	2	2.B FE	286,035	112.717	281,793	250,000	285,165		(870)			4.500	2.198	AO	2,094		10/25/2021	10/24/2028
316773-CL-2	FIFTH THIRD BANCORP 3.5 15/03/22			2	2.A FE	531,205	100.334	501,669	500,000	500,478		(3,766)			3.500	2.733	MS	5,153	17,500	11/29/2012	03/15/2022
34110Q-AL-2	DUKE ENERGY FLORIDA LLC 6.75 01/02/28				2.A FE	372,771	123.066	369,197	300,000	341,827		(5,918)			6.750	4.153	FA	8,438	20,250	03/23/2016	02/01/2028
369550-BD-9	GENERAL DYNAMICS CORP 3.375 15/05/23			2	1.G FE	498,200	103.334	516,671	500,000	499,471		369			3.375	3.454	MN	2,156	16,875	05/22/2018	05/15/2023
39121J-AH-3	GREAT RIVER ENERGY 4.478 01/07/30				1.G FE	340,375	109.117	353,538	324,000	333,564		(2,235)			4.478	3.727	JJ	7,254	14,509	04/12/2019	07/01/2030
404280-AW-9	HSBC HOLDINGS PLC 4.3 08/03/26		D		1.G FE	374,889	109.630	383,706	350,000	362,144		(2,652)			4.300	3.410	MS	4,724	15,050	11/02/2016	03/08/2026
449669-AK-6	MOSAIC GLOBAL HOLDINGS 7.3 15/01/28				2.C FE	552,400	123.997	548,067	442,000	494,154		(7,208)			7.300	5.031	JJ	14,878	32,266	05/17/2012	01/15/2028
456837-AH-6	ING GROEP NV 3.95 29/03/27		D		1.G FE	403,272	109.374	437,494	400,000	402,275		(384)			3.950	3.830	MS	4,038	15,800	04/23/2019	03/29/2027
459200-AR-2	IBM CORP 6.22 01/08/27				1.G FE	613,440	122.779	613,897	500,000	581,734		(13,226)			6.220	3.035	FA	12,958	31,100	07/16/2019	08/01/2027
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS 6.1 15/07/33				1.C FE	312,500	112.789	281,973	250,000	298,216		(6,125)			6.100	3.026	MON	678	15,250	08/09/2019	07/15/2033
46625H-HF-0	JPMORGAN CHASE & CO 6.4 15/05/38				1.F FE	680,150	145.805	729,024	500,000	647,744		(6,298)			6.400	3.947	MN	4,089	32,000	05/17/2016	05/15/2038
46625H-JH-4	JPMORGAN CHASE & CO 3.2 25/01/23				1.F FE	249,668	102.719	256,797	250,000	249,924		69			3.200	3.229	JJ	3,467	8,000	02/14/2018	01/25/2023
482480-AG-5	KLA CORP 4.1 15/03/29			2	2.A FE	527,915	112.973	564,866	500,000	521,371		(2,676)			4.100	3.409	MS	6,036	20,500	06/25/2019	03/15/2029
494368-AS-2	KIMBERLY-CLARK CORP 6.375 01/01/28				1.F FE	502,572	124.808	499,233	400,000	455,866		(8,140)			6.375	3.771	JJ	12,750	25,500	09/01/2015	01/01/2028
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.8 08/04/24		D		2.A FE	256,970	104.789	261,973	250,000	251,845		(768)			3.800	3.461	AO	2,190	9,500	07/17/2014	04/08/2024
571676-AB-1	MARS INC 3.2 01/04/30			2	1.F FE	696,654	107.791	754,538	700,000	697,375		273			3.200	3.252	AO	5,600	22,400	04/10/2019	04/01/2030
58013M-EU-4	MCDONALD'S CORP 3.375 26/05/25			2	2.A FE	349,468	106.320	372,120	350,000	349,798		55			3.375	3.393	MN	1,148	11,813	05/18/2015	05/26/2025
594918-BS-2	MICROSOFT CORP 3.45 08/08/36			2	1.A FE	498,065	115.345	576,725	500,000	498,463		79			3.450	3.477	FA	6,852	17,250	08/02/2016	08/08/2036
59562H-AJ-7	MIDAMERICAN FUNDING LLC 6.927 01/03/29				1.G FE	256,994	130.549	261,098	200,000	230,856		(3,580)			6.927	4.413	MS	4,618	13,854	06/10/2013	03/01/2029
608190-AJ-3	MOHAWK INDUSTRIES INC 3.85 01/02/23			2	2.A FE	357,707	102.316	358,107	350,000	351,195		(1,385)			3.850	3.435	FA	5,615	13,475	12/13/2016	02/01/2023
61744Y-AQ-1	MORGAN STANLEY 3.737 24/04/24			2	1.G FE	500,000	103.462	517,312	500,000	500,000					3.737	0.453	JAJO	3,477	18,685	04/19/2018	04/24/2024
63743F-ZS-8	NATIONAL RURAL UTIL COOP 3 15/12/27				1.F FE	609,870	103.735	622,410	600,000	607,375		(1,123)			3.000	2.776	MON	800	18,000	09/24/2019	12/15/2027

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
665859-AN-4	NORTHERN TRUST CORP 2.375 02/08/22				1.F FE	482,855	101.035	505,177	500,000	498,551		2,405			2.375	2.872	FA	4,915	11,875	11/19/2014	08/02/2022
678858-BU-4	OKLAHOMA G&E CO 3.3 15/03/30			2	1.G FE	398,828	106.880	427,519	400,000	399,070		97			3.300	3.332	MS	3,887	13,200	06/04/2019	03/15/2030
68233J-BX-1	ONCOR ELECTRIC DELIVERY 5.35 01/10/52			2	1.F FE	595,424	145.958	583,832	400,000	587,158		(3,747)			5.350	2.996	AO	5,350	21,876	06/22/2020	10/01/2052
718546-AR-5	PHILLIPS 66 3.9 15/03/28			2	2.A FE	541,538	108.458	569,406	525,000	536,900		(1,767)			3.900	3.478	MS	6,029	20,475	04/15/2019	03/15/2028
73102Q-AA-4	POLAR TANKERS INC 5.951 10/05/37				1.G FE	221,068	123.189	307,973	250,000	230,893		1,568			5.951	7.149	MN	2,108	14,878	02/05/2009	05/10/2037
74834L-AX-8	QUEST DIAGNOSTICS INC 3.5 30/03/25			2	2.B FE	328,621	105.581	343,137	325,000	326,255		(391)			3.500	3.365	MS	2,875	11,375	04/21/2015	03/30/2025
74949L-AC-6	RELX CAPITAL INC 4 18/03/29			2	2.A FE	439,452	111.007	444,026	400,000	430,444		(3,889)			4.000	2.833	MS	4,578	16,000	08/22/2019	03/18/2029
751212-AC-5	RALPH LAUREN CORP 3.75 15/09/25			2	1.G FE	412,072	107.781	431,124	400,000	407,165		(1,880)			3.750	3.214	MS	4,417	15,000	04/23/2019	09/15/2025
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28			2	2.A FE	553,590	112.346	561,731	500,000	540,524		(5,640)			4.200	2.826	MS	6,183	21,000	08/16/2019	09/15/2028
863667-AN-1	STRYKER CORP 3.5 15/03/26			2	2.A FE	501,720	107.214	536,071	500,000	501,056		(245)			3.500	3.443	MS	5,153	17,500	03/12/2019	03/15/2026
89114R-5B-8	TORONTO-DOMINION BANK 2.375 08/11/27		A	2	1.F FE	359,625	100.564	351,974	350,000	355,535		(2,919)			2.375	1.510	FMAN	1,224	8,313	07/31/2020	11/08/2027
892356-AA-4	TRACTOR SUPPLY CO 1.75 01/11/30			2	2.B FE	239,530	93.732	234,330	250,000	239,682		152			1.750	2.266	MN	729		11/04/2021	11/01/2030
92277G-AU-1	VENTAS REALTY LP 3 15/01/30			2	2.A FE	499,610	103.304	516,518	500,000	499,688		34			3.000	3.009	JJ	6,917	15,000	08/16/2019	01/15/2030
94974B-GP-9	WELLS FARGO & COMPANY 3.55 29/09/25				2.A FE	504,070	106.607	533,034	500,000	501,689		(415)			3.550	3.454	MS	4,536	17,750	09/22/2015	09/29/2025
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30			2	2.A FE	249,895	104.861	262,153	250,000	249,916		9			3.100	3.105	JJ	3,574	7,750	08/09/2019	01/15/2030
95709T-AP-5	EVERGY KANSAS CENTRAL 3.1 01/04/27			2	1.F FE	595,224	105.542	633,254	600,000	596,713		565			3.100	3.213	AO	4,650	18,600	04/12/2019	04/01/2027
3299999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						26,708,352	XXX	27,758,274	24,771,145	26,129,623		(140,039)			XXX	XXX	XXX	298,281	1,013,413	XXX	XXX
3899999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						26,708,352	XXX	27,758,274	24,771,145	26,129,623		(140,039)			XXX	XXX	XXX	298,281	1,013,413	XXX	XXX
7699999 – Subtotals – Issuer Obligations						82,909,381	XXX	82,932,071	75,661,145	79,255,052		(702,182)			XXX	XXX	XXX	783,399	2,767,089	XXX	XXX
8399999 – Subtotals – Total Bonds						82,909,381	XXX	82,932,071	75,661,145	79,255,052		(702,182)			XXX	XXX	XXX	783,399	2,767,089	XXX	XXX

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

Line Number						
1A	1A $17,715,969	1B $9,859,143	1C $17,258,094	1D $7,397,714	1E $2,604,506	1F $7,827,924	1G $7,204,691
1B	2A $7,061,581	2B $1,351,419	2C $974,011				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

(E-11) Schedule D - Part 2 - Section 1

NONE

(E-12) 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. Governments								
91282C-AM-3	US TREASURY N/B 0.25 30/09/25		01/26/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	348,004	350,000	286
0599999 – Bonds: U.S. Governments						348,004	350,000	286
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
111746-JF-1	BROCKTON MA 2.558		11/03/2021	STIFEL NICOLAUS AND CO	XXX	507,615	500,000	
15317P-BF-6	CENTRAL CO WTR CONSERVANCY DIS 1.43		01/22/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	235,000	235,000	
172217-V5-7	CINCINNATI OH 2		10/22/2021	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	504,555	500,000	
72178J-AG-8	PIMA CNTY AZ PLEDGED REVENUE O 1.588		05/07/2021	ROBERT W. BAIRD CO.INCORPORATED	XXX	504,200	500,000	
2499999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,751,370	1,735,000	
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
312432-T6-4	FAYETTE CNTY KY SCH DIST FIN C 1.5		08/05/2021	STIFEL NICOLAUS AND CO	XXX	250,000	250,000	
3130AM-DA-7	FEDERAL HOME LOAN BANK 1.98 19/05/31		05/07/2021	D.A. DAVIDSON AND CO	XXX	501,250	500,000	
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31		08/18/2021	LOOP CAPITAL MARKETS LLC	XXX	500,000	500,000	
3133EM-V7-4	FEDERAL FARM CREDIT BANK 1.4 26/04/29		09/28/2021	STIFEL NICOLAUS AND CO	XXX	992,870	1,000,000	2,450
3133EN-BU-3	FEDERAL FARM CREDIT BANK 1.83 25/04/30		11/04/2021	STIFEL NICOLAUS AND CO	XXX	249,438	250,000	165
3133EN-JS-0	FEDERAL FARM CREDIT BANK 2 30/12/30		12/27/2021	STIFEL NICOLAUS AND CO	XXX	500,000	500,000	
606341-MQ-5	MISSOURI ST BRD OF PUBLIC BLDG 2		10/21/2021	STIFEL NICOLAUS AND CO	XXX	499,695	500,000	
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						3,493,253	3,500,000	2,615
Bonds: Industrial and Miscellaneous (Unaffiliated)								
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		07/21/2021	STIFEL NICOLAUS AND CO	XXX	255,530	250,000	325
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35		08/16/2021	D.A. DAVIDSON AND CO	XXX	246,681	243,316	2,256
314890-AA-2	FERGUSON FINANCE PLC 4.5 24/10/28	D	10/25/2021	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	286,035	250,000	94
892356-AA-4	TRACTOR SUPPLY CO 1.75 01/11/30		11/04/2021	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	239,530	250,000	85
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						1,027,776	993,316	2,760
8399997 – Subtotals - Bonds - Part 3						6,620,402	6,578,316	5,661
8399998 – Summary Item from Part 5 for Bonds						900,000	900,000	
8399999 – Subtotals - Bonds						7,520,402	7,478,316	5,661
9999999 – Totals						7,520,402	XXX	5,661

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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. States, Territories and Possessions (Direct and Guaranteed)																				
20772J-DJ-8	CONNECTICUT ST 5		11/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	578,085	507,525		(7,525)		(7,525)		500,000				25,000	11/01/2026
1799999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						500,000	500,000	578,085	507,525		(7,525)		(7,525)		500,000				25,000	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																				
149063-AS-8	CATAWBA CNTY NC LTD OBLG 5		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	548,925	504,402		(4,402)		(4,402)		500,000				25,000	10/01/2026
485429-UA-0	KANSAS ST DEV FIN AUTH REVENUE 5		05/01/2021	MATURITY	XXX	300,000	300,000	352,752	302,491		(2,491)		(2,491)		300,000				7,500	05/01/2021
49151E-7W-7	KENTUCKY ST PROPERTY & BLDGS C 5		08/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	250,000	250,000	267,125	251,338		(1,338)		(1,338)		250,000				12,500	08/01/2029
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						1,050,000	1,050,000	1,168,802	1,058,232		(8,232)		(8,232)		1,050,000				45,000	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
032654-AH-8	ANALOG DEVICES INC 2.875 01/06/23		10/05/2021	Northern Trust Corp	XXX	312,417	300,000	287,817	296,154		1,180		1,180		297,334		2,666	2,666	19,700	06/01/2023
06048W-D6-4	BANK OF AMERICA CORP 3 23/10/34		04/23/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	200,000	200,000	198,500	198,589		26		26		198,615		1,385	1,385	3,000	10/23/2034
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		12/31/2021	MBS PAYDOWN	XXX	10,487	10,487	10,719			(8)		(8)		10,487				52	02/28/2034
141781-BB-9	CARGILL INC 3.3 01/03/22		12/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	486,895	497,904		1,686		1,686		499,590		410	410	21,038	03/01/2022
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35		08/20/2021	MBS PAYDOWN	XXX	6,684	6,684	6,777							6,684				63	08/20/2035
39121J-AH-3	GREAT RIVER ENERGY 4.478 01/07/30		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	28,000	28,000	29,415	29,020		(105)		(105)		28,915		(915)	(915)	1,254	07/01/2030
693506-AQ-0	PPG INDUSTRIES INC 9 01/05/21		05/01/2021	MATURITY	XXX	500,000	500,000	705,240	509,712		(9,712)		(9,712)		500,000				22,500	05/01/2021
98385X-AM-8	XTO ENERGY INC 6.75 01/08/37		09/17/2021	STIFEL NICOLAUS AND CO	XXX	880,086	600,000	823,638	794,210		(6,039)		(6,039)		788,171		91,915	91,915	46,125	08/01/2037
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						2,437,674	2,145,171	2,549,000	2,325,589		(12,972)		(12,972)		2,329,796		95,461	95,461	113,732	XXX
8399997 – Subtotals - Bonds - Part 4						3,987,674	3,695,171	4,295,887	3,891,346		(28,729)		(28,729)		3,879,796		95,461	95,461	183,732	XXX
8399998 – Summary Item from Part 5 for Bonds						900,000	900,000	900,000							900,000				3,500	XXX
8399999 – Subtotals - Bonds						4,887,674	4,595,171	5,195,887	3,891,346		(28,729)		(28,729)		4,779,796		95,461	95,461	187,232	XXX
9999999 – Totals						4,887,674	XXX	5,195,887	3,891,346		(28,729)		(28,729)		4,779,796		95,461	95,461	187,232	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3130AL-YL-2	FEDERAL HOME LOAN BANK 1 29/04/31		04/06/2021	Northern Trust Corp	07/29/2021	SECURITY CALLED BY ISSUER at 100.000	400,000	400,000	400,000	400,000									1,000	
3130AM-KT-8	FEDERAL HOME LOAN BANK 2 27/05/31		05/19/2021	LOOP CAPITAL MARKETS LLC	08/27/2021	SECURITY CALLED BY ISSUER at 100.000	500,000	500,000	500,000	500,000									2,500	
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							900,000	900,000	900,000	900,000									3,500	
8399998 – Subtotals - Bonds							900,000	900,000	900,000	900,000									3,500	
9999999 – Totals								900,000	900,000	900,000									3,500	

(E-16) Schedule D - Part 6 - Section 1

NONE

(E-16) Schedule D - Part 6 - Section 2

NONE

(E-17) Schedule DA - Part 1

NONE

(E-18) Schedule DB - Part A - Section 1

NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part D - Section 1

NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

(E-25) Schedule DL - Part 1 - General Interrogatories

NONE

(E-26) Schedule DL - Part 2

NONE

(E-26) Schedule DL - Part 2 - General Interrogatories

NONE

(E-27) Schedule E - Part 1

NONE

(E-27) Schedule E - Part 1 - Totals of Depository Balances on the Last Day of Each Month

NONE

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book / Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3	NORTHERN INST TREAS PORTFOLIO		12/31/2021		XXX	1,063,795	6	125
8599999 – Exempt Money Market Mutual Funds – as Identified by SVO						1,063,795	6	125
9999999 – Total Cash Equivalents						1,063,795	6	125

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 E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Property & Casualty; State Deposit	84,755	82,344		
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	B	Property & Casualty; State Deposit	348,397	339,063		
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty; State Deposit	1,991,346	2,345,430		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Property & Casualty; State Deposit	250,075	251,465		
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				
59.	Totals	XXX	XXX	2,674,573	3,018,301		
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						