PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

SCOTTSDALE INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) | NAIC Company Code..... 41297 | Employer's ID Number..... 31-1024978

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

Incorporated/Organized..... January 4, 1982 | Commenced Business..... July 1, 1982

Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	18700 N. HAYDEN ROAD .. SCOTTSDALE .. AZ .. US .. 85255 *(Street and Number) (City or Town, State, Country and Zip Code)*	480-365-4000 *(Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-9724 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.SCOTTSDALEINS.COM	
Statutory Statement Contact	ANDREA D IACOBONI *(Name)*	614-249-9724 *(Area Code) (Telephone Number) (Extension)*
	FINRPT@NATIONWIDE.COM *(E-Mail Address)*	866-315-1430 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. RUSSELL MARK JOHNSTON	PRESIDENT	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. AMBER M. WAYNE	VP & TREASURER		

OTHER

PAMELA ANN BIESECKER — SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN, OSCAR GUERRERO, RUSSELL MARK JOHNSTON, THOMAS WAYNE JURGENS, DAVID NEIL NELSON, ELIZABETH MARGARET RICZKO

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

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

(Signature)	(Signature)	(Signature)
RUSSELL MARK JOHNSTON	DENISE LYNN SKINGLE	AMBER M. WAYNE
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	SVP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8th day of February 2022

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

NOTARIAL SEAL STATE OF OHIO

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	32,653,068	25.3	32,653,068		32,653,068	25.3
1.02 All Other Governments	18,751,048	14.5	18,751,048		18,751,048	14.5
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	1,123,307	0.9	1,123,307		1,123,307	0.9
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	7,852,852	6.1	7,852,852		7,852,852	6.1
1.06 Industrial and Miscellaneous	75,623,585	58.5	75,623,587	27,276	75,650,863	58.5
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans	13,640,520	10.5	13,640,520		13,640,520	10.5
1.11 Total Long-Term Bonds	149,644,380	115.7	149,644,382	27,276	149,671,658	115.8
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	63,755,028	49.3	63,755,027		63,755,027	49.3
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	63,755,028	49.3	63,755,027	0	63,755,027	49.3
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(105,047,489)	(81.2)	(105,047,489)		(105,047,489)	(81.2)
6.02 Cash Equivalents (Schedule E, Part 2)	20,184,399	15.6	20,184,399	735,695	20,920,094	16.2
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	(84,863,090)	(65.6)	(84,863,090)	735,695	(84,127,395)	(65.1)
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)		0.0			0	0.0
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)	762,971	0.6	762,971	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	129,299,289	100.0	129,299,290	762,971	129,299,290	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		180,129,269
2.	Cost of bonds and stocks acquired, Part 3, Column 7		58,972,814
3.	Accrual of discount		175,246
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	1,654,595	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	1,443,855	
4.4	Part 4, Column 11	67,414	3,165,864
5.	Total gain (loss) on disposals, Part 4, Column 19		(134,658)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		28,373,331
7.	Deduct amortization of premium		665,241
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	33,527	
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		33,527
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		95,928
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		213,399,418
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		213,399,418

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	32,653,068	40,631,206	30,632,801	27,870,287
Governments (Including all obligations	2. Canada	18,751,048	18,862,850	18,074,580	18,991,849
guaranteed by governments)	3. Other Countries				
	4. Totals	51,404,116	59,494,056	48,707,381	46,862,136
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	1,123,307	1,153,576	1,259,805	1,115,000
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	7,852,852	8,635,822	8,047,978	8,108,256
Industrial and Miscellaneous,	8. United States	79,622,729	80,108,585	80,208,041	75,935,446
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	1,477,219	1,556,970	1,472,603	1,440,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	8,164,166	8,283,780	8,205,131	7,794,183
	11. Totals	89,264,114	89,949,335	89,885,775	85,169,629
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	149,644,389	159,232,789	147,900,939	141,255,021
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	63,755,028	63,755,028	77,310,762	
	25. Total Common Stocks	63,755,028	63,755,028	77,310,762	
	26. Total Stocks	63,755,028	63,755,028	77,310,762	
	27. Total Bonds and Stocks	213,399,417	222,987,817	225,211,701	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	331,273	5,303,603	4,138		27,014,053	XXX	32,653,067	21.8	44,400,606	37.7	32,653,068	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	331,273	5,303,603	4,138	0	27,014,053	XXX	32,653,067	21.8	44,400,606	37.7	32,653,068	0
2. **All Other Governments**												
2.1 NAIC 1		2,373,729	16,377,319			XXX	18,751,048	12.5	15,028,527	12.8	18,751,048	
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	2,373,729	16,377,319	0	0	XXX	18,751,048	12.5	15,028,527	12.8	18,751,048	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	1,123,307					XXX	1,123,307	0.8	1,134,759	1.0	1,123,307	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	1,123,307	0	0	0	0	XXX	1,123,307	0.8	1,134,759	1.0	1,123,307	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	186,192	2,549,601	2,349,670	1,690,402		XXX	6,775,865	4.5	7,046,554	6.0	6,775,865	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6			1,076,987			XXX	1,076,987	0.7	1,089,086	0.9	1,076,987	
5.7 Totals	186,192	2,549,601	3,426,657	1,690,402	0	XXX	7,852,852	5.2	8,135,640	6.9	7,852,852	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	3,112,823	4,829,367	25,209,115	2,235,066	3,181,060	XXX	38,567,431	25.8	16,012,119	13.6	28,635,550	9,931,881
6.2 NAIC 2	332,976	7,330,924	24,042,881	1,684,384	3,047,705	XXX	36,438,870	24.4	13,097,464	11.1	27,690,805	8,748,064
6.3 NAIC 3	96,593	520,693				XXX	617,286	0.4	5,582,219	4.7	617,286	
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	3,542,392	12,680,984	49,251,996	3,919,450	6,228,765	XXX	75,623,587	50.5	34,691,802	29.4	56,943,641	18,679,945
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2		9,633,509				XXX	9,633,509	6.4	9,740,869	8.3	9,633,509	
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4		4,007,011				XXX	4,007,011	2.7	4,685,892	4.0	4,007,011	
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	13,640,520	0	0	0	XXX	13,640,520	9.1	14,426,761	12.2	13,640,520	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 4,753,595	15,056,300	43,940,242	3,925,468	30,195,113	0	97,870,718	65.4	XXX	XXX	87,938,838	9,931,881
11.2 NAIC 2	(d) 332,976	16,964,433	24,042,881	1,684,384	3,047,705	0	46,072,379	30.8	XXX	XXX	37,324,314	8,748,064
11.3 NAIC 3	(d) 96,593	520,693	0	0	0	0	617,286	0.4	XXX	XXX	617,286	0
11.4 NAIC 4	(d) 0	4,007,011	0	0	0	0	4,007,011	2.7	XXX	XXX	4,007,011	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	1,076,987	0	0	0	(c) 1,076,987	0.7	XXX	XXX	1,076,987	0
11.7 Totals	5,183,164	36,548,437	69,060,110	5,609,852	33,242,818	0	(b) 149,644,381	100.0	XXX	XXX	130,964,436	18,679,945
11.8 Line 11.7 as a % of Col. 7	3.5	24.4	46.1	3.7	22.2	0.0	100.0	XXX	XXX	XXX	87.5	12.5
12. **Total Bonds Prior Year**												
12.1 NAIC 1	16,456,911	15,456,075	23,571,776	2,679,006	25,458,797		XXX	XXX	83,622,565	71.0	76,067,059	7,555,505
12.2 NAIC 2	4,096,942	13,626,158	5,115,233				XXX	XXX	22,838,333	19.4	18,987,620	3,850,713
12.3 NAIC 3	85,476	5,496,743					XXX	XXX	5,582,219	4.7	5,582,218	
12.4 NAIC 4			4,685,892				XXX	XXX	4,685,892	4.0	4,685,892	
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6			1,089,086				XXX	XXX	(c) 1,089,086	0.9	1,089,086	
12.7 Totals	20,639,329	34,578,976	34,461,987	2,679,006	25,458,797	0	XXX	XXX	(b) 117,818,095	100.0	106,411,875	11,406,218
12.8 Line 12.7 as a % of Col. 9	17.5	29.3	29.3	2.3	21.6	0.0	XXX	XXX	100.0	XXX	90.3	9.7
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	2,388,351	13,722,419	39,246,483	2,386,471	30,195,113		87,938,837	58.8	76,067,059	64.6	87,938,837	XXX
13.2 NAIC 2	147,018	14,582,236	18,046,680	1,564,572	2,983,809		37,324,315	24.9	18,987,620	16.1	37,324,315	XXX
13.3 NAIC 3	96,593	520,693					617,286	0.4	5,582,218	4.7	617,286	XXX
13.4 NAIC 4		4,007,011					4,007,011	2.7	4,685,892	4.0	4,007,011	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6			1,076,987				1,076,987	0.7	1,089,086	0.9	1,076,987	XXX
13.7 Totals	2,631,962	32,832,359	58,370,150	3,951,043	33,178,922	0	130,964,436	87.5	106,411,875	90.3	130,964,436	XXX
13.8 Line 13.7 as a % of Col. 7	2.0	25.1	44.6	3.0	25.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.8	21.9	39.0	2.6	22.2	0.0	87.5	XXX	XXX	XXX	87.5	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	2,365,244	1,333,881	4,693,759	1,538,997			9,931,881	6.6	7,555,505	6.4	XXX	9,931,881
14.2 NAIC 2	185,959	2,382,197	5,996,200	119,812	63,896		8,748,064	5.8	3,850,713	3.3	XXX	8,748,064
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	2,551,203	3,716,078	10,689,959	1,658,809	63,896	0	18,679,945	12.5	11,406,218	9.7	XXX	18,679,945
14.8 Line 14.7 as a % of Col. 7	13.7	19.9	57.2	8.9	0.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.7	2.5	7.1	1.1	0.0	0.0	12.5	XXX	XXX	XXX	XXX	12.5

(a) Includes $.....35,968,074 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....0 current year of bonds with Z designations and $.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $.....0 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5GI designations and $.....1,076,987 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations		5,188,404			27,014,053	XXX	32,202,457	21.5	43,753,147	37.1	32,202,457	
1.02 Residential Mortgage-Backed Securities	331,273	115,199	4,138			XXX	450,610	0.3	647,459	0.5	450,611	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	331,273	5,303,603	4,138	0	27,014,053	XXX	32,653,067	21.8	44,400,606	37.7	32,653,068	0
2. **All Other Governments**												
2.01 Issuer Obligations		2,373,729	16,377,319			XXX	18,751,048	12.5	15,028,527	12.8	18,751,048	
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	2,373,729	16,377,319	0	0	XXX	18,751,048	12.5	15,028,527	12.8	18,751,048	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	1,123,307					XXX	1,123,307	0.8	1,134,759	1.0	1,123,307	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	1,123,307	0	0	0	0	XXX	1,123,307	0.8	1,134,759	1.0	1,123,307	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations		2,158,661	3,278,501	1,638,700		XXX	7,075,862	4.7	7,082,929	6.0	7,075,862	
5.02 Residential Mortgage-Backed Securities	186,192	390,940	148,156	51,702		XXX	776,990	0.5	1,012,287	0.9	776,991	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	183	0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	40,240	0.0		
5.05 Totals	186,192	2,549,601	3,426,657	1,690,402	0	XXX	7,852,852	5.2	8,135,639	6.9	7,852,853	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	626,694	9,612,925	27,299,620	3,333,232	6,228,765	XXX	47,101,236	31.5	20,231,254	17.2	36,828,715	10,272,521
6.02 Residential Mortgage-Backed Securities	814,606	195,692				XXX	1,010,298	0.7	1,812,848	1.5		1,010,298
6.03 Commercial Mortgage-Backed Securities	500,589		20,207,260			XXX	20,707,849	13.8	2,833,668	2.4	16,867,434	3,840,415
6.04 Other Loan-Backed and Structured Securities	1,600,503	2,872,368	1,745,116	586,218		XXX	6,804,205	4.5	9,814,031	8.3	3,247,493	3,556,712
6.05 Totals	3,542,392	12,680,985	49,251,996	3,919,450	6,228,765	XXX	75,623,588	50.5	34,691,801	29.4	56,943,642	18,679,946
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired		13,640,520				XXX	13,640,520	9.1	14,426,761	12.2	13,640,520	
10.03 Totals	0	13,640,520	0	0	0	XXX	13,640,520	9.1	14,426,761	12.2	13,640,520	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	1,750,001	19,333,719	46,955,440	4,971,932	33,242,818	XXX	106,253,910	71.0	XXX	XXX	95,981,389	10,272,521
11.02 Residential Mortgage-Backed Securities	1,332,071	701,831	152,294	51,702	0	XXX	2,237,898	1.5	XXX	XXX	1,227,602	1,010,298
11.03 Commercial Mortgage-Backed Securities	500,589	0	20,207,260	0	0	XXX	20,707,849	13.8	XXX	XXX	16,867,434	3,840,415
11.04 Other Loan-Backed and Structured Securities	1,600,503	2,872,368	1,745,116	586,218	0	XXX	6,804,205	4.5	XXX	XXX	3,247,493	3,556,712
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	13,640,520	0	0	0	XXX	13,640,520	9.1	XXX	XXX	13,640,520	0
11.08 Totals	5,183,164	36,548,438	69,060,110	5,609,852	33,242,818	0	149,644,382	100.0	XXX	XXX	130,964,438	18,679,946
11.09 Line 11.08 as a % of Col. 7	3.5	24.4	46.1	3.7	22.2	0.0	100.0	XXX	XXX	XXX	87.5	12.5
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	16,543,579	18,509,011	25,056,681	1,662,750	25,458,595	XXX	XXX	XXX	87,230,616	74.0	84,355,128	2,875,489
12.02 Residential Mortgage-Backed Securities	1,462,037	1,488,806	455,267	66,282	202	XXX	XXX	XXX	3,472,594	2.9	1,659,747	1,812,848
12.03 Commercial Mortgage-Backed Securities	62	503,019	2,330,770			XXX	XXX	XXX	2,833,851	2.4	2,330,945	502,905
12.04 Other Loan-Backed and Structured Securities	2,633,651	4,337,270	1,933,376	949,974		XXX	XXX	XXX	9,854,271	8.4	3,639,295	6,214,976
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans		9,740,869	4,685,892			XXX	XXX	XXX	14,426,761	12.2	14,426,761	
12.08 Totals	20,639,329	34,578,975	34,461,986	2,679,006	25,458,797	0	XXX	XXX	117,818,093	100.0	106,411,876	11,406,218
12.09 Line 12.08 as a % of Col. 9	17.5	29.3	29.3	2.3	21.6	0.0	XXX	XXX	100.0	XXX	90.3	9.7
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,674,177	17,089,996	40,563,994	3,474,301	33,178,922	XXX	95,981,390	64.1	84,355,128	71.6	95,981,390	XXX
13.02 Residential Mortgage-Backed Securities	517,465	506,139	152,295	51,702		XXX	1,227,601	0.8	1,659,747	1.4	1,227,601	XXX
13.03 Commercial Mortgage-Backed Securities			16,867,434			XXX	16,867,434	11.3	2,330,945	2.0	16,867,434	XXX
13.04 Other Loan-Backed and Structured Securities	440,319	1,595,704	786,431	425,039		XXX	3,247,493	2.2	3,639,295	3.1	3,247,493	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans		13,640,520				XXX	13,640,520	9.1	14,426,761	12.2	13,640,520	XXX
13.08 Totals	2,631,961	32,832,359	58,370,154	3,951,042	33,178,922	0	130,964,438	87.5	106,411,876	90.3	130,964,438	XXX
13.09 Line 13.08 as a % of Col. 7	2.0	25.1	44.6	3.0	25.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.8	21.9	39.0	2.6	22.2	0.0	87.5	XXX	XXX	XXX	87.5	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	75,824	2,243,722	6,391,448	1,497,631	63,896	XXX	10,272,521	6.9	2,875,489	2.4	XXX	10,272,521
14.02 Residential Mortgage-Backed Securities	814,606	195,692				XXX	1,010,298	0.7	1,812,848	1.5	XXX	1,010,298
14.03 Commercial Mortgage-Backed Securities	500,589		3,339,826			XXX	3,840,415	2.6	502,905	0.4	XXX	3,840,415
14.04 Other Loan-Backed and Structured Securities	1,160,184	1,276,664	958,685	161,179		XXX	3,556,712	2.4	6,214,976	5.3	XXX	3,556,712
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	2,551,203	3,716,078	10,689,959	1,658,810	63,896	0	18,679,946	12.5	11,406,218	9.7	XXX	18,679,946
14.09 Line 14.08 as a % of Col. 7	13.7	19.9	57.2	8.9	0.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.7	2.5	7.1	1.1	0.0	0.0	12.5	XXX	XXX	XXX	XXX	12.5

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	94,629,287			94,629,287
2. Cost of cash equivalents acquired	3,547,866,285			3,547,866,285
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	3,622,311,173			3,622,311,173
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	20,184,399	0	0	20,184,399
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	20,184,399	0	0	20,184,399

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 EQ 7	U S Treasury Bd	SD			1.A	6,204,500	109.008	5,450,390	5,000,000	5,188,404		(110,549)			6.250	3.831	FA	118,037	312,500	12/15/2010.	08/15/2023.
912810 RL 4	U S Treasury 02/15/2045 TIPS	SD			1.A	13,128,654	151.209	19,279,159	12,750,000	14,750,773	864,455	7,852			0.750	0.821	FA	42,425	107,749	12/11/2017.	02/15/2045.
912810 RR 1	U S Treasury 02/15/2046 TIPS				1.A	10,845,494	159.343	15,408,494	9,670,000	12,263,280	715,707	(32,556)			1.000	0.614	FA	42,637	108,288	08/19/2016.	02/15/2046.
0199999. U.S. Government - Issuer Obligations						30,178,648	XXX	40,138,043	27,420,000	32,202,457	1,580,162	(135,253)	0	0	XXX	XXX	XXX	203,099	528,537	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			4	1.A	148,751	109.170	157,994	144,722	145,399		(222)			7.250	6.874	MON	874	10,492	01/30/2002.	09/15/2025.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z			4	1.A	279,484	109.428	307,362	280,881	280,132		89			6.750	6.894	MON	1,580	18,959	01/24/2002.	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			4	1.A	25,918	112.658	27,808	24,683	25,080		(49)			6.750	6.078	MON	139	1,666	11/02/2001.	06/15/2028.
0299999. U.S. Government - Residential Mortgage-Backed Securities						454,153	XXX	493,164	450,286	450,611	0	(182)	0	0	XXX	XXX	XXX	2,593	31,117	XXX	XXX
0599999. Total - U.S. Government						30,632,801	XXX	40,631,207	27,870,286	32,653,068	1,580,162	(135,435)	0	0	XXX	XXX	XXX	205,692	559,654	XXX	XXX
All Other Governments - Issuer Obligations																					
135087 E6 7	Canada /Govt/ Bd CDN$	SD			1.A FE	2,274,189	101.259	2,403,865	2,373,981	2,373,729		(120)		16,511	1.500	1.500	JD	3,024	36,182	03/20/2017.	06/01/2026.
135087 F8 2	Canada /Govt/ Bd CDN$	SD			1.A FE	3,654,515	98.714	3,905,745	3,956,635	3,735,321		38,988		24,747	1.000	2.097	JD	3,360	40,202	09/21/2017.	06/01/2027.
135087 H2 3	Canada /Govt/ Bd CDN$	SD			1.A FE	4,774,715	104.479	4,960,624	4,747,962	4,939,514		(27,153)		33,058	2.000	1.341	JD	8,065	96,484	09/26/2019.	06/01/2028.
135087 K3 7	Canada /Govt/ Bd CDN$	SD			1.A FE	3,709,331	99.273	3,927,871	3,956,635	4,080,211		(12,739)		26,955	1.250	0.864	JD	4,201	50,264	03/25/2020.	06/01/2030.
135087 L4 4	Canada /Govt/ Bd CDN$				1.B FE	3,661,830	92.623	3,664,746	3,956,635	3,622,273		28,188		(67,744)	0.500	1.517	JD	1,680	20,106	03/15/2021.	12/01/2030.
0699999. All Other Governments - Issuer Obligations						18,074,580	XXX	18,862,851	18,991,848	18,751,048	0	27,164	0	33,527	XXX	XXX	XXX	20,330	243,238	XXX	XXX
1099999. Total - All Other Governments						18,074,580	XXX	18,862,851	18,991,848	18,751,048	0	27,164	0	33,527	XXX	XXX	XXX	20,330	243,238	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
840071 AS 3	South San Francisco CA GO Uni Sch Dist S				1.B FE	1,259,805	103.460	1,153,576	1,115,000	1,123,307		(11,452)			5.250	4.160	MS	17,236	58,538	01/11/2006.	09/15/2022.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,259,805	XXX	1,153,576	1,115,000	1,123,307	0	(11,452)	0	0	XXX	XXX	XXX	17,236	58,538	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						1,259,805	XXX	1,153,576	1,115,000	1,123,307	0	(11,452)	0	0	XXX	XXX	XXX	17,236	58,538	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
167593 WK 4	Chicago IL O'Hare Int Arpt Rev Sr Lien S			2	1.F FE	1,108,920	121.163	1,211,628	1,000,000	1,059,845		(10,637)			5.250	3.920	JJ	26,250	52,500	12/01/2016.	01/01/2033.
544445 BW 8	Los Angeles CA Dep of Arpt Rev Amt Sub L			2	1.D FE	62,024	117.369	64,553	55,000	58,565		(745)			5.000	3.391	MN	351	2,750	01/06/2017.	05/15/2032.
59447T CK 7	Michigan St Fin Auth Rev Ref			2	1.F FE	1,139,920	113.442	1,134,421	1,000,000	1,052,162		(14,390)			5.000	3.350	MN	6,389	50,000	04/15/2015.	11/15/2030.
59447T CM 3	Michigan St Fin Auth Rev Ref			2	1.F FE	1,128,070	113.247	1,132,468	1,000,000	1,047,934		(13,187)			5.000	3.480	MN	6,389	50,000	04/15/2015.	11/15/2032.
745291 SZ 8	Puerto Rico Pub Fin Corp Rev Unref Comwl				6. *	1,162,180	124.506	1,245,058	1,000,000	1,076,987		(12,099)			5.500	3.950	FA	22,917	55,000	12/06/2013.	08/01/2027.
76116E GR 5	Resolution Funding Corp Strips	@			1.A	1,062,839	86.696	1,234,547	1,424,000	1,141,669		30,956				2.768	N/A			05/23/2019.	01/15/2030.
88059E V9 2	Tenn Val Auth Cpn Strip Strips	@			1.A	375,632	72.479	450,818	622,000	408,700		13,036				3.268	N/A			05/23/2019.	12/15/2034.
914119 V6 6	University Cincinnati OH Rev Txbl Ref Se			2	1.D FE	1,230,000	104.447	1,284,702	1,230,000	1,230,000					2.983	2.983	JD	3,058	36,691	11/21/2019.	06/01/2034.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						7,269,585	XXX	7,758,195	7,331,000	7,075,862	0	(7,066)	0	0	XXX	XXX	XXX	65,354	246,941	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z			4	1.A	12,149	103.872	12,198	11,743	11,796		(31)			6.750	6.055	MON	66	792	11/02/2001.	02/15/2024.
3133TC 6P 8	FHLMC Structured Ser 2008 M			4	1.A	42,782	112.046	46,189	41,223	41,774		(77)			7.000	6.131	MON	240	2,886	10/24/2001.	11/20/2027.
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6			4	1.A	115	99.537	119	120	118					6.564	7.434	MON	1	8	01/28/2000.	03/25/2029.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ			4	1.A	3,362	100.968	3,299	3,268	3,260		(10)			7.000	6.324	MON	19	229	08/30/2001.	07/25/2022.
31358N RT 1	FNMA REMIC Ser G 1992-30Z			4	1.A	106	100.582	105	104	104					7.000	6.535	MON	1	7	03/12/1998.	06/25/2022.
31358T L8 0	FNMA REMIC Ser 1993-33 ZB			4	1.A	1,030	102.400	1,017	993	994		(4)			7.500	6.479	MON	6	74	07/13/2001.	03/25/2023.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31359U TL 9	FNMA REMIC Ser 1998-54C			4	1.A	5,354	109.054	5,817	5,334	5,334		(1)			6.000	5.916	MON	27	320	09/19/2001.	09/18/2028.
31359U YS 8	FNMA REMIC Ser 1998-58 Cl ZB			4	1.A	10,304	108.495	11,472	10,574	10,432		8			6.000	6.545	MON	53	635	08/05/2002.	10/25/2028.
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ			4	1.A	27,764	99.061	26,809	27,063	27,434		12			6.300	6.148	MON	142	1,705	09/25/2002.	10/17/2038.
31368H Z9 7	FNMA Pool #190768			4	1.A	14	100.006	14	14	14					8.500	8.698	MON		1	01/25/1995.	09/25/2023.
31392T WT 0	FHLMC REMIC Ser 2478 JF			4	1.A	2,098	101.016	2,034	2,014	2,014		(6)			6.000	5.249	MON	10	121	09/24/2002.	08/15/2022.
31396N EM 4	FHLMC REMIC Ser 3140 Cl UP			4	1.A	502,271	116.120	586,811	505,351	502,885		21			6.000	6.169	MON	2,527	30,321	06/19/2006.	03/15/2036.
31419B BF 1	FNMA Pool #AE0937			4	1.A	171,044	107.251	181,743	169,455	170,831		7			3.500	3.254	MON	494	5,931	08/25/2011.	02/25/2041.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						778,393	XXX	877,627	777,256	776,990	0	(81)	0	0	XXX	XXX	XXX	3,586	43,030	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						8,047,978	XXX	8,635,822	8,108,256	7,852,852	0	(7,147)	0	0	XXX	XXX	XXX	68,940	289,971	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
024836 AG 3	American Campus CMNTYS Sr Nt			1	2.B FE	66,881	110.781	66,468	60,000	66,552		(329)			3.875	2.490	JJ	975	1,163	06/30/2021.	01/30/2031.
03027X AY 6	American Tower Corp Sr Nt			1	2.C FE	129,093	107.514	134,392	125,000	129,036		(56)			3.700	3.515	AO	976	2,313	04/29/2021.	10/15/2049.
03523T BV 9	Anheuser-Busch InBev WldwdInc Sr Nt			1	2.B FE	97,312	138.681	104,011	75,000	96,964		(347)			5.550	3.791	JJ	1,827	2,081	03/31/2021.	01/23/2049.
03524B AF 3	Anheuser-Busch Inbev Fin Sr Nt			1	2.B FE	73,354	121.341	72,804	60,000	73,154		(200)			4.625	3.229	FA	1,156	1,388	06/30/2021.	02/01/2044.
06051G JA 8	Bank of America Corp Fix to Flt Sr Nt			1	1.G FE	192,331	120.615	192,983	160,000	191,978		(353)			4.083	3.025	MS	1,833	3,266	06/30/2021.	03/20/2051.
06406F AE 3	Bank NY Co Inc Sr Nt				1.F FE	996,130	103.986	1,039,858	1,000,000	998,091		385			2.450	2.494	FA	9,119	24,500	08/09/2016.	08/17/2026.
06849R AG 7	Barrick NA Finance LLC Co Gtd Nt			1	2.B FE	179,982	136.114	176,948	130,000	179,069		(913)			5.700	3.098	MN	638	3,705	06/30/2021.	05/30/2041.
092113 AT 6	Black Hills Corp Sr Nt			1	2.A FE	102,303	99.464	99,464	100,000	102,183		(120)			2.500	2.208	JD	111	1,250	06/30/2021.	06/15/2030.
097023 CJ 2	Boeing Co Sr Nt			1	2.C FE	91,220	104.698	94,229	90,000	91,167		(54)			3.600	3.468	MN	540	3,240	04/12/2021.	05/01/2034.
097023 CV 5	Boeing Co Sr Nt				2.C FE	215,353	128.866	225,515	175,000	214,290		(1,064)			5.705	3.969	MN	1,664	9,984	03/31/2021.	05/01/2040.
097023 CW 3	Boeing Co Sr Nt			1	2.C FE	158,639	135.774	169,717	125,000	158,180		(459)			5.805	4.182	MN	1,209	7,256	03/31/2021.	05/01/2050.
097023 CY 9	Boeing Co Sr Nt			1	2.C FE	118,765	116.801	116,801	100,000	117,790		(975)			5.150	2.687	MN	858	2,575	06/30/2021.	05/01/2030.
10373Q AV 2	BP Cap Mkts America Sr Nt			1	1.F FE	972,073	105.638	1,056,375	1,000,000	981,723		3,270			3.017	3.415	JJ	13,828	30,170	12/14/2018.	01/16/2027.
10373Q BG 4	BP Cap Mkts America Sr Nt			1	1.F FE	114,420	98.438	123,047	125,000	114,583		163			3.000	3.466	FA	1,323	1,875	03/31/2021.	02/24/2050.
10373Q BL 3	BP Cap Mkts America Sr Nt			1	1.F FE	258,709	110.418	253,962	230,000	257,158		(1,551)			3.633	2.029	AO	1,973	4,178	06/30/2021.	04/06/2030.
110122 CR 7	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	89,060	124.033	93,024	75,000	88,828		(231)			4.250	3.229	AO	576	3,188	03/31/2021.	10/26/2049.
11135F AS 0	Broadcom Inc Sr Nt			1	2.C FE	182,850	112.870	180,591	160,000	181,971		(878)			4.300	2.797	MN	879	3,440	06/30/2021.	11/15/2032.
12513G BH 1	CDW LLC Sr Nt			1	2.C FE	160,000	102.577	164,124	160,000	160,000					3.276	3.276	JD	437		11/23/2021.	12/01/2028.
126408 HQ 9	CSX Corp Sr Nt	LS		1	2.A FE	103,196	101.794	101,794	100,000	103,021		(175)			2.400	1.984	FA	907	1,200	06/30/2021.	02/15/2030.
134429 BJ 7	Campbell Soup Co Sr Nt	LS		1	2.C FE	80,945	99.520	79,616	80,000	80,896		(49)			2.375	2.223	AO	354	950	06/30/2021.	04/24/2030.
14448C AS 3	Carrier Global Corp Sr Nt			1	2.C FE	215,233	106.740	229,491	215,000	215,232		(1)			3.577	3.570	AO	1,837	3,845	04/22/2021.	04/05/2050.
172967 MY 4	Citigroup Inc Sr Nt Fix to Float			1	1.G FE	163,629	100.699	161,118	160,000	163,466		(163)			2.561	2.302	MN	683	2,015	06/30/2021.	05/01/2032.
20030N CM 1	Comcast Corp Sr Nt			1	1.G FE	208,779	128.267	205,227	160,000	208,187		(592)			4.700	3.030	AO	1,588	3,760	06/30/2021.	10/15/2048.
20030N DM 0	Comcast Corp Sr Nt			1	1.G FE	316,150	97.904	313,294	320,000	316,334		184			1.950	2.090	JJ	2,877	3,120	06/30/2021.	01/15/2031.
21036P BF 4	Constellation Brands Inc Sr Nt			1	2.C FE	168,637	102.624	164,199	160,000	168,180		(457)			2.875	2.182	MN	767	2,300	06/30/2021.	05/01/2030.
224044 CN 5	Cox Communications Inc Sr Nt			1	2.B FE	81,518	100.153	80,122	80,000	81,450		(69)			2.600	2.380	JD	92	1,115	06/30/2021.	06/15/2031.
22822V AL 5	Crown Castle Intl Corp Sr Nt			1	2.C FE	115,460	111.686	111,686	100,000	114,489		(971)			4.300	2.031	FA	1,624	2,150	06/30/2021.	02/15/2029.
22822V AQ 4	Crown Castle Intl Corp Sr Nt			1	2.C FE	53,562	113.292	56,646	50,000	53,512		(50)			4.150	3.743	JJ	1,038	1,038	03/31/2021.	07/01/2050.
22966R AE 6	Cubesmart LP Sr Nt			1	2.B FE	114,805	113.454	113,454	100,000	113,880		(925)			4.375	2.189	FA	1,653	2,188	06/30/2021.	02/15/2029.
25278X AR 0	Diamondback Energy Inc Sr Nt			1	2.C FE	104,182	103.242	103,242	100,000	103,988		(194)			3.125	2.624	MS	842	1,563	06/30/2021.	03/24/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25470D AR 0	Discovery Communications Sr Nt			1	2.C FE	111,589	108.701	108,701	100,000	110,745		(844)			3.950	2.029	MS	1,108	1,975	06/30/2021.	03/20/2028.
25470D AT 6	Discovery Communications Sr Nt			1	2.C FE	118,581	123.956	123,956	100,000	118,275		(306)			5.200	4.038	MS	1,459	2,600	03/31/2021.	09/20/2047.
256746 AH 1	Dollar Tree Inc Sr Nt	LS		1	2.B FE	114,325	111.731	111,731	100,000	113,307		(1,018)			4.200	1.888	MN	537	2,100	06/30/2021.	05/15/2028.
260543 DD 2	Dow Chemical Co Sr Nt	LS		1	2.B FE	132,882	108.707	141,319	130,000	132,846		(36)			3.600	3.478	MN	598	5,707	04/29/2021.	11/15/2050.
29278N AQ 6	Energy Transfer Operating LP Sr Nt			1	2.C FE	174,376	106.380	170,208	160,000	173,630		(746)			3.750	2.581	MN	767	3,000	06/30/2021.	05/15/2030.
29364W BH 0	Entergy Louisiana LLC 1st Lien			1	1.F FE	101,872	99.727	99,727	100,000	101,800		(72)			2.350	2.153	JD	104	1,795	06/30/2021.	06/15/2032.
30231G AW 2	Exxon Mobil Corp Sr Nt			1	1.D FE	1,793,559	117.265	1,800,015	1,535,000	1,787,370		(6,189)			4.114	3.125	MS	21,050	57,287	06/30/2021.	03/01/2046.
30231G BK 7	Exxon Mobil Corp Sr Nt			1	1.D FE	1,425,088	109.862	1,373,270	1,250,000	1,408,697		(16,391)			3.482	1.766	MS	12,332	43,525	02/10/2021.	03/19/2030.
313747 BA 4	Federal Realty Investors Tr Sr Nt			1	2.A FE	1,498,542	107.391	1,449,774	1,350,000	1,485,320		(13,222)			3.500	2.155	JD	3,938	45,500	06/30/2021.	06/01/2030.
35137L AK 1	Fox Corp Sr Nt			1	2.B FE	128,020	136.472	136,472	100,000	127,591		(429)			5.576	3.899	JJ	2,416	2,788	03/31/2021.	01/25/2049.
361448 AZ 6	GATX Corp Sr Nt			1	2.B FE	1,310,613	108.211	1,352,633	1,250,000	1,294,027		(8,031)			3.850	3.084	MS	12,165	48,125	11/21/2019.	03/30/2027.
361448 BH 5	GATX Corp Sr Nt			1	2.B FE	499,720	97.816	489,080	500,000	499,720					3.100	3.103	JD	1,292	12,831	02/01/2021.	06/01/2051.
370334 CL 6	General Mills Inc Sr Nt			1	2.B FE	201,976	104.404	198,367	190,000	201,333		(643)			2.875	2.066	AO	1,153	2,731	06/30/2021.	04/15/2030.
37045V AU 4	General Motors Co Sr Nt			1	2.C FE	621,525	122.921	614,606	500,000	608,093		(13,432)			6.800	2.612	AO	8,500	17,000	03/30/2021.	10/01/2027.
37045X CY 0	General Motors Co Sr Nt			1	2.C FE	164,766	106.747	165,458	155,000	164,081		(685)			3.600	2.797	JD	155	5,580	04/20/2021.	06/21/2030.
37045X DE 3	General Motors Finl Co Sr Nt			1	2.C FE	105,285	97.275	107,002	110,000	105,583		298			2.350	2.858	JJ	1,242	1,293	04/19/2021.	01/08/2031.
37045X DH 6	General Motors Finl Co Sr Nt			1	2.C FE	101,778	100.104	100,104	100,000	101,653		(125)			2.400	2.110	AO	540	1,207	06/30/2021.	04/10/2028.
37045X DL 7	General Motors Finl Co Sr Nt			1	2.C FE	101,129	99.758	99,758	100,000	101,078		(51)			2.700	2.568	JD	158	1,350	06/30/2021.	06/10/2031.
431282 AR 3	Highwoods Realty Ltd Sr Nt			1	2.B FE	1,419,838	110.837	1,385,463	1,250,000	1,401,588		(18,250)			4.200	2.322	AO	11,083	52,500	01/25/2021.	04/15/2029.
44891A BL 0	Hyundai Capital America Sr Nt	LS		1	2.A FE	234,592	125.601	233,617	186,000	230,961		(3,631)			6.375	2.965	AO	2,734	10,710	05/06/2021.	04/08/2030.
44891A BP 1	Hyundai Capital America Sr Nt			1	2.A FE	226,658	99.671	224,260	225,000	226,479		(179)			2.375	2.250	AO	1,128	5,745	04/06/2021.	10/15/2027.
458140 BM 1	Intel Corp Sr Nt			1	1.E FE	158,830	133.423	166,779	125,000	158,346		(484)			4.750	3.278	MS	1,583	2,969	04/29/2021.	03/25/2050.
459200 KC 4	International Bus Machs Corp Sr Nt			1	1.G FE	144,780	121.656	152,070	125,000	144,465		(315)			4.250	3.374	MN	679	5,313	03/31/2021.	05/15/2049.
465685 AQ 8	ITC Holdings Corp Sr Nt			1	2.B FE	712,541	102.407	675,886	660,000	708,021		(4,520)			2.950	1.975	MN	2,542	17,110	06/30/2021.	05/14/2030.
46647P CE 4	JP Morgan Chase & Co Sr Nt Fixed to Floa			2	1.F FE	64,489	107.789	64,673	60,000	64,443		(46)			3.328	2.949	AO	383	998	06/30/2021.	04/22/2052.
49446R AP 4	Kimco Realty Corp Sr Nt			1	2.A FE	991,690	104.179	1,041,789	1,000,000	995,816		811			2.800	2.895	AO	7,000	28,000	08/09/2016.	10/01/2026.
49446R AW 9	Kimco Realty Corp Sr Nt			1	2.A FE	165,165	101.950	163,120	160,000	164,908		(257)			2.700	2.301	AO	1,080	2,160	06/30/2021.	10/01/2030.
494550 AL 0	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	187,489	140.184	182,239	130,000	185,179		(2,309)			7.750	2.911	MS	2,967	5,038	06/30/2021.	03/15/2032.
494550 BU 9	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	634,156	123.210	634,530	515,000	631,269		(2,886)			5.500	3.960	MS	9,442	28,325	02/08/2021.	03/01/2044.
53227J AC 8	Life Storage LP Sr Nt			1	2.B FE	128,877	98.431	127,960	130,000	128,933		57			2.200	2.304	AO	604	1,430	06/30/2021.	10/15/2030.
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd			1	1.F FE	1,036,610	105.824	1,058,235	1,000,000	1,015,434		(3,849)			3.300	2.863	AO	8,250	33,000	02/04/2016.	10/01/2025.
55336V BQ 2	MPLX LP Sr Nt			1	2.B FE	60,804	99.940	59,964	60,000	60,764		(40)			2.650	2.481	FA	601	795	06/30/2021.	08/15/2030.
565849 AE 6	Marathon Oil Corp Nt			1	2.C FE	227,237	132.612	232,071	175,000	225,907		(1,330)			6.600	4.074	AO	2,888	5,775	06/30/2021.	10/01/2037.
61772B AC 7	Morgan Stanley Sr Nt Fix to Flt			1	1.F FE	64,066	105.199	63,119	60,000	63,990		(76)			3.217	2.770	AO	370	965	06/30/2021.	04/22/2042.
61945C AE 3	Mosaic Co Sr Nt				2.C FE	103,270	133.400	106,720	80,000	102,845		(425)			5.625	3.707	MN	575	3,656	06/30/2021.	11/15/2043.
620076 BU 2	Motorola Solutions Inc Sr Nt			1	2.C FE	102,358	100.362	100,362	100,000	102,250		(108)			2.750	2.474	MN	283	1,375	06/30/2021.	05/24/2031.
62912X AF 1	NGPL Pipeco LLC Sr Nt			2	2.C FE	519,917	111.291	517,504	465,000	518,748		(1,169)			4.875	2.459	FA	8,564		11/16/2021.	08/15/2027.
637417 AN 6	National Retail Properties Inc Sr Nt			1	2.A FE	61,352	101.262	60,757	60,000	61,281		(72)			2.500	2.209	AO	317	750	06/30/2021.	04/15/2030.
65473P AL 9	Nisource Inc Sr Nt			1	2.B FE	123,479	93.642	121,734	130,000	123,784		305			1.700	2.284	FA	835	1,105	06/30/2021.	02/15/2031.
654740 BS 7	Nissan Motor Acceptance Corp Sr Nt			1	2.C FE	161,109	98.404	157,446	160,000	160,994		(115)			2.000	1.842	MS	996	1,600	06/30/2021.	03/09/2026.

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
682680 AV 5	ONEOK Inc Sr Nt			1	2.C FE	110,293	121.513	121,513	100,000	110,150		(143)			5.200	4.532	JJ	2,398	2,600	03/31/2021.	07/15/2048.
682680 AY 9	ONEOK Inc Sr Nt			1	2.C FE	1,325,245	103.706	1,296,319	1,250,000	1,317,799		(7,446)			3.400	2.591	MS	14,167	42,500	02/03/2021.	09/01/2029.
682680 BB 8	ONEOK Inc Sr Nt			1	2.B FE	1,407,802	102.211	1,379,849	1,350,000	1,402,713		(5,089)			3.100	2.554	MS	12,323	40,300	06/30/2021.	03/15/2030.
682680 BC 6	ONEOK Inc Sr Nt			1	2.B FE	67,531	111.314	66,788	60,000	67,458		(73)			4.500	3.773	MS	795	1,350	06/30/2021.	03/15/2050.
682680 BE 2	ONEOK Inc Sr Nt			1	2.B FE	2,716,683	126.184	2,668,787	2,115,000	2,667,864		(48,819)			6.350	2.952	JJ	61,928	67,151	02/11/2021.	01/15/2031.
68902V AK 3	Otis Worldwide Corp Sr Nt			1	2.B FE	103,890	101.533	101,533	100,000	103,678		(212)			2.565	2.057	FA	969	1,283	06/30/2021.	02/15/2030.
720198 AE 0	Piedmont Operating Partnership Sr Nt			1	2.B FE	102,118	102.675	102,675	100,000	102,015		(103)			3.150	2.878	FA	1,190	1,575	06/30/2021.	08/15/2030.
74251V AS 1	Principal Financial Group Sr Nt			1	1.G FE	100,129	98.985	98,985	100,000	100,123		(6)			2.125	2.109	JD	94	1,063	06/30/2021.	06/15/2030.
74432Q CF 0	Prudential Financial Inc Sr Nt Ser MTN			1	1.G FE	68,947	114.077	68,446	60,000	68,850		(96)			3.700	2.936	MS	666	1,110	06/30/2021.	03/13/2051.
74834L BC 3	Quest Diagnostics Inc Sr Nt			1	2.B FE	104,837	103.367	103,367	100,000	104,614		(223)			2.800	2.245	JD	8	1,400	06/30/2021.	06/30/2031.
75884R BA 0	Regency Centers LP Sr Nt			1	2.A FE	1,406,500	109.112	1,363,901	1,250,000	1,392,238		(14,262)			3.700	2.178	JD	2,056	46,250	02/02/2021.	06/15/2030.
785592 AX 4	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	184,933	113.106	180,970	160,000	183,585		(1,348)			4.500	2.431	MN	920	3,600	06/30/2021.	05/15/2030.
827048 AX 7	Silgan Holdings Inc Sr Nt			1	2.C FE	1,749,038	97.404	1,704,570	1,750,000	1,749,213		175			1.400	1.411	AO	6,125	15,721	02/03/2021.	04/01/2026.
832696 AS 7	Smucker JM Co Sr Nt			1	2.B FE	61,325	100.393	60,236	60,000	61,253		(71)			2.375	2.089	MS	420	713	06/30/2021.	03/15/2030.
84861T AH 1	Spirit Realty LP Sr Nt			1	2.B FE	59,894	97.757	58,654	60,000	59,903		8			2.100	2.128	MS	371	672	06/30/2021.	03/15/2028.
87264A CB 9	T-Mobile USA Inc 1st Lien			1	2.C FE	162,344	99.682	159,491	160,000	162,234		(110)			2.550	2.375	FA	1,541	2,040	06/30/2021.	02/15/2031.
90783R AA 2	Union Pacific RR PTC Ser 2002-1			1	1.D FE	633,518	102.554	563,940	549,895	550,871		(21,926)			6.061	2.010	JJ	15,183	33,329	05/30/2013.	01/17/2023.
91324P CP 5	UnitedHealth Group Inc Sr Nt			1	1.G FE	1,070,290	108.419	1,084,187	1,000,000	1,042,902		(11,465)			3.750	2.476	JJ	17,292	37,500	07/24/2019.	07/15/2025.
91324P EE 8	UnitedHealth Group Inc Sr Nt			1	1.F FE	105,344	104.771	104,771	100,000	105,240		(104)			3.050	2.694	MN	390	1,491	06/30/2021.	05/15/2041.
91324P EF 5	UnitedHealth Group Inc Sr Nt			1	1.F FE	228,517	108.612	249,809	230,000	228,534		18			3.250	3.284	MN	955	3,654	05/17/2021.	05/15/2051.
92277G AU 1	Ventas Realty LP Sr Nt			1	2.A FE	2,011,182	103.973	1,949,492	1,875,000	1,997,863		(13,319)			3.000	2.084	JJ	25,938	28,125	01/26/2021.	01/15/2030.
92277G AV 9	Ventas Realty LP Sr Nt			1	2.A FE	190,998	116.917	187,067	160,000	189,471		(1,527)			4.750	2.375	MN	971	3,800	06/30/2021.	11/15/2030.
92553P AU 6	Viacom Inc Sr Nt			1	2.B FE	161,241	135.559	169,448	125,000	160,479		(762)			5.850	3.898	MS	2,438	3,656	03/31/2021.	09/01/2043.
92556H AD 9	Viacomcbs Inc Sr Nt	LS		1	2.B FE	116,091	113.082	113,082	100,000	115,427		(664)			4.200	2.470	MN	490	2,100	06/30/2021.	05/19/2032.
92840V AE 2	Vistra Operations Co LLC 1st Lien				2.C FE	174,342	107.294	171,670	160,000	173,552		(790)			4.300	3.034	JJ	3,172	3,440	06/30/2021.	07/15/2029.
92940P AG 9	Westrock Company Sr Nt			1	2.B FE	105,279	103.251	103,251	100,000	105,084		(195)			3.000	2.478	JD	133	1,500	06/30/2021.	06/15/2033.
96145D AF 2	Westrock Co Sr Nt			1	2.B FE	997,584	106.726	1,067,263	1,000,000	998,669		384			3.750	3.795	MS	11,042	37,500	02/20/2019.	03/15/2025.
963320 AY 2	Whirlpool Corp Sr Nt	LS		1	2.B FE	101,215	100.477	100,477	100,000	101,160		(55)			2.400	2.259	MN	307	1,307	06/30/2021.	05/15/2031.
136385 AJ 0	Canadian Natural Resources Sr Nt		A	1	2.C FE	136,018	132.133	132,133	100,000	135,150		(868)			6.500	3.489	FA	2,456	3,250	06/30/2021.	02/15/2037.
136385 AX 9	Canadian Natural Resources Sr Nt		A	1	2.C FE	984,150	107.524	1,075,238	1,000,000	990,031		1,616			3.850	4.057	JD	3,208	38,500	03/06/2018.	06/01/2027.
13648T AA 5	Canadian Pacific Railway Sr Nt		A	1	2.B FE	159,901	98.943	158,309	160,000	159,908		7			2.050	2.058	MS	1,057	1,640	06/30/2021.	03/05/2030.
29250N BE 4	Enbridge Inc Sr Nt		A	1	2.A FE	60,809	102.355	61,413	60,000	60,803		(7)			3.400	3.328	FA	1,037		06/30/2021.	08/01/2051.
29250N BF 1	Enbridge Inc Sr Nt		A	1	2.A FE	60,253	98.545	59,127	60,000	60,244		(8)			2.500	2.459	FA	763		06/30/2021.	08/01/2033.
89352H AM 1	TransCanada Pipelines Ltd Sr Nt		A	2	2.A FE	71,473	117.915	70,749	60,000	71,084		(389)			4.625	2.792	MS	925	1,388	06/30/2021.	03/01/2034.
00973R AF 0	Aker BP ASA Nt		D	1	2.C FE	1,073,249	106.097	1,070,515	1,009,000	1,067,361		(5,888)			3.750	2.915	JJ	17,447	18,919	02/09/2021.	01/15/2030.
00973R AJ 2	Aker BP ASA Sr Nt		D	1	2.C FE	1,367,050	108.425	1,355,311	1,250,000	1,357,640		(9,410)			4.000	2.884	JJ	23,056	25,000	02/10/2021.	01/15/2031.
05578A AN 8	BPCE SA Sr Pref		D		1.E FE	62,950	102.800	61,680	60,000	62,786		(164)			2.700	2.049	AO	405	810	06/30/2021.	10/01/2029.
067316 AG 4	Bacardi LTD Sr Nt		D	1	2.C FE	120,493	123.559	123,559	100,000	119,812		(681)			5.150	3.511	MN	658	5,150	03/31/2021.	05/15/2038.
11042T AA 1	British Airways Plc EETC		C		1.F FE	795,183	104.105	827,828	795,183	795,183					3.800	3.818	MJSD.	923	30,217	03/14/2018.	09/20/2031.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
21684A AB 2	Rabobank Nederland Sub Nt		D		2.A FE	85,429	139.855	83,913	60,000	85,034		(394)			5.750	3.110	JD	288	1,725	06/30/2021.	12/01/2043.
21684A AD 8	Rabobank Nederland Sub Nt		C		2.A FE	161,984	133.676	167,095	125,000	161,260		(723)			5.250	3.444	FA	2,680	3,281	03/31/2021.	08/04/2045.
225401 AF 5	Credit Suisse Group Sr Nt		D	1	2.A FE	1,000,000	107.102	1,071,016	1,000,000	1,000,000					3.869	3.869	JJ	18,163	38,690	01/05/2018.	01/12/2029.
251566 AA 3	Deutsche Telekom AG Sr Nt		D	1	2.A FE	63,938	106.712	64,027	60,000	63,896		(42)			3.625	3.266	JJ	967	1,088	06/30/2021.	01/21/2050.
456837 AW 3	ING Groep NV Sr Nt Fix to Float		D	2	1.G FE	165,398	102.060	163,296	160,000	165,153		(246)			2.727	2.338	AO	1,091	2,182	06/30/2021.	04/01/2032.
456873 AD 0	Ingersoll-Rand Lux Finance Nt		D	1	2.B FE	181,210	109.274	174,838	160,000	179,880		(1,330)			3.800	1.889	MS	1,689	3,040	06/30/2021.	03/21/2029.
62954H AD 0	NXP BV/NXP FDG/NXP USA Sr Nt		D	1	2.B FE	174,928	106.719	170,751	160,000	174,137		(791)			3.400	2.201	MN	907	2,720	06/30/2021.	05/01/2030.
654744 AC 5	Nissan Motor Co Sr Nt		D	1	2.C FE	408,139	107.983	404,936	375,000	404,470		(3,669)			4.345	2.804	MS	4,707	8,147	03/30/2021.	09/17/2027.
822582 AY 8	Shell International Finance Sr Nt		C	1	1.D FE	125,888	125.477	125,477	100,000	125,473		(415)			4.550	2.948	FA	1,757	2,275	06/30/2021.	08/12/2043.
902613 AE 8	UBS Group AG Sr Nt Fix to Float		D	2	1.G FE	1,377,722	96.895	1,337,152	1,380,000	1,377,819		96			2.095	2.112	FA	11,243	14,456	06/30/2021.	02/11/2032.
92857W BJ 8	Vodafone Group PLC Sr Nt		D	1	2.B FE	1,041,570	108.239	1,082,386	1,000,000	1,024,263		(6,958)			4.125	3.331	MN	3,552	41,250	06/11/2019.	05/30/2025.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						47,464,349	XXX	47,497,971	43,770,078	47,101,235	0	(266,471)	0	0	XXX	XXX	XXX	471,863	1,226,987	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202			4	1.A	335,277	100.000	335,283	335,283	335,283		264			2.466	2.305	MON	689	8,268	01/17/2020.	12/25/2059.
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser			4	1.A	368,763	100.279	367,304	366,281	366,482		(1,066)			3.000	2.741	MON	92	10,988	04/28/2017.	03/28/2057.
92837D AB 3	Visio RMBS Ser 2019-2 Cl A2			4	1.A	308,803	100.478	310,286	308,811	308,533		(204)			2.924	2.861	MON	752	9,030	10/25/2019.	11/25/2054.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,012,843	XXX	1,012,873	1,010,375	1,010,298	0	(1,006)	0	0	XXX	XXX	XXX	1,533	28,286	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06541A BG 4	Bank CMBS Ser 2021-BN31 Cl A4				1.A	1,029,924	98.983	989,826	1,000,000	1,027,368		(2,556)			2.036	1.704	MON	1,697	16,967	01/28/2021.	02/15/2054.
06541C BL 9	Bank CMBS Ser 2021-BN33 Cl A5				1.A	2,059,998	103.143	2,062,852	2,000,000	2,056,552		(3,446)			2.556	2.219	MON	4,260	29,820	05/07/2021.	05/15/2064.
06541R BB 8	BANK CMBS Ser 2019-BN23 Cl A3			4	1.A	1,985,469	105.717	1,902,908	1,800,000	1,966,542		(18,716)			2.920	1.650	MON	4,380	47,693	02/11/2021.	11/15/2029.
06541U BW 5	BANK CMBS Ser 2020-BN30 Cl A4			4	1.A	823,985	98.144	785,150	800,000	821,536		(2,390)			1.925	1.585	MON	1,283	15,400	12/11/2020.	12/10/2053.
06542B BH 9	Bank CMBS Ser 2021-BN32 Cl A5				1.A	2,129,961	103.852	2,147,668	2,068,000	2,125,459		(4,503)			2.643	2.302	MON	4,555	40,993	03/16/2021.	03/15/2031.
08162R AD 9	Benchmark Mtg Tr CMBS Ser 2021-B23 Cl A5				1.A	2,090,770	99.210	2,013,969	2,030,000	2,085,712		(5,058)			2.070	1.738	MON	3,502	35,018	01/29/2021.	02/15/2054.
08163B BA 8	Benchmark Mtg Tr CMBS Ser 2020-B22 Cl A5			4	1.A	617,958	98.440	590,639	600,000	616,192		(1,793)			1.973	1.632	MON	987	11,838	12/18/2020.	01/15/2054.
12654Y AA 7	CPT Mortgage Trust CMBS Ser 2019-CPT Cl				1.A	736,094	103.832	726,821	700,000	732,936		(3,157)			2.865	2.210	MON	1,671	15,041	03/04/2021.	11/13/2039.
12654Y AE 9	CPT Mortgage Trust CMBS Ser 2019-CPT Cl				1.A	862,156	103.366	826,926	800,000	856,275		(5,881)			2.997	2.024	MON	1,998	20,312	02/10/2021.	11/13/2039.
22945E AU 5	CSAIL Commercial Mtg Tr CMBS Ser 2021-C2				1.A	2,059,984	104.630	2,092,604	2,000,000	2,055,545		(4,439)			2.805	2.449	MON	4,675	42,072	03/23/2021.	03/15/2054.
61691Y AJ 0	Morgan Stanley Capital I Tr CMBS Ser 202				1.A	2,059,885	103.731	2,074,610	2,000,000	2,056,300		(3,584)			2.728	2.388	MON	4,547	31,827	04/29/2021.	04/15/2031.
78449R AA 3	SLG Office Trust CMBS Ser 2021-OVA Cl A				1.A	1,753,059	102.602	1,746,289	1,702,000	1,750,614		(2,444)			2.585	2.251	MON	3,667	22,002	06/15/2021.	07/15/2041.
90269P AA 9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			4	1.A FM	502,969	100.277	501,384	500,000	500,589		(2,317)			3.663	3.206	MON	1,526	18,315	12/17/2020.	06/10/2030.
95003C AJ 9	Well Fargo Commerical Mtge CMBS Ser 2021				1.A	2,059,934	103.383	2,067,664	2,000,000	2,056,228		(3,706)			2.626	2.286	MON	4,377	30,637	04/22/2021.	04/15/2054.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						20,772,146	XXX	20,529,310	20,000,000	20,707,848	0	(63,990)	0	0	XXX	XXX	XXX	43,125	377,935	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02377D AA 0	American Airlines Inc LBASS EETC Ser 201				3.B FE	646,128	95.536	617,286	646,128	617,286	71,044				3.700	3.700	AO	5,047	23,907	09/26/2017.	04/15/2027.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le				1.B	380,498	100.340	381,792	380,498	380,498					5.980	5.981	JJ	10,492	22,754	11/19/2002.	01/15/2024.
126650 BP 4	CVS Health Corp LBASS PTC Nt			1	2.B FE	672,698	113.203	655,608	579,143	622,561		(6,055)			6.036	3.850	MON	2,039	34,957	05/29/2013.	12/10/2028.
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A			1	2.B FE	691,569	98.817	683,388	691,569	691,569					2.500	2.500	JD	1,009	17,289	03/06/2020.	12/10/2029.
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A			4	1.A FE	494,924	105.032	495,217	471,490	491,199		(1,862)			3.930	3.206	MON	824	19,251	08/01/2019.	10/15/2053.
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C			1	1.B	168,515	101.989	171,867	168,515	168,515					4.820	4.869	MON	677	8,122	09/05/2003.	03/01/2023.

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
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd				1.D	280,000	100.058	280,162	280,000	280,000					3.000	5.839	MON	373	8,458	10/22/2002.	01/15/2022.
653240 AA 9	Newtown CTL Ser 2002			1	1.D	353,631	103.096	364,593	353,644	353,642		1			6.082	6.160	MON	956	21,509	08/08/2002.	05/15/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls				1.B	321,661	104.673	336,692	321,661	321,661					6.500	6.589	MON	1,394	20,908	09/19/2002.	11/07/2023.
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT			1	1.F FE	935,578	99.184	927,940	935,578	935,578					2.700	2.699	MN	4,210	25,261	09/03/2019.	11/01/2033.
92851@ AA 3	Vivendi SPC Tr CTL			1	2.B	30,213	100.871	30,476	30,213	30,213					6.630	6.722	MON	89	2,003	11/25/2002.	04/15/2022.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20				2.B	387,008	113.435	439,004	387,008	387,008					6.650	6.743	MON	2,145	25,804	07/28/2002.	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L				1.B	1,261,418	130.779	1,575,625	1,204,801	1,230,364		(2,111)			7.380	7.019	MON	3,952	88,914	07/30/2002.	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co			1	2.B	294,110	107.468	316,074	294,110	294,110					6.640	6.733	MON	1,139	19,735	10/09/2002.	10/10/2024.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						6,917,951	XXX	7,275,724	6,744,358	6,804,204	71,044	(10,027)	0	0	XXX	XXX	XXX	34,346	338,872	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						76,167,289	XXX	76,315,878	71,524,811	75,623,585	71,044	(341,494)	0	0	XXX	XXX	XXX	550,867	1,972,080	XXX	XXX
Unaffiliated Bank Loans - Acquired																					
000000 00 0	Messer Industries Initial Term B-1 Loan				4.A FE	4,062,594	99.125	4,007,011	4,042,382	4,007,011	3,389	(2,759)			2.720	2.652	MJSD	916	109,978	04/15/2019.	03/01/2026.
91136E AJ 4	United Rentals North America Term Ln Nt				2.C FE	9,655,892	100.250	9,626,444	9,602,438	9,633,509		(7,709)			1.851	1.772	MON	494	180,387	02/14/2019.	10/05/2025.
6499999. Unaffiliated Bank Loans - Acquired						13,718,486	XXX	13,633,455	13,644,820	13,640,520	3,389	(10,468)	0	0	XXX	XXX	XXX	1,410	290,365	XXX	XXX
6599999. Total - Unaffiliated Bank Loans						13,718,486	XXX	13,633,455	13,644,820	13,640,520	3,389	(10,468)	0	0	XXX	XXX	XXX	1,410	290,365	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						104,246,967	XXX	115,410,636	98,627,926	106,253,909	1,580,162	(393,078)	0	33,527	XXX	XXX	XXX	777,882	2,304,241	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						2,245,389	XXX	2,383,664	2,237,917	2,237,899	0	(1,269)	0	0	XXX	XXX	XXX	7,712	102,433	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						20,772,146	XXX	20,529,310	20,000,000	20,707,848	0	(63,990)	0	0	XXX	XXX	XXX	43,125	377,935	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						6,917,951	XXX	7,275,724	6,744,358	6,804,204	71,044	(10,027)	0	0	XXX	XXX	XXX	34,346	338,872	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						13,718,486	XXX	13,633,455	13,644,820	13,640,520	3,389	(10,468)	0	0	XXX	XXX	XXX	1,410	290,365	XXX	XXX
8399999. Grand Total - Bonds						147,900,939	XXX	159,232,789	141,255,021	149,644,380	1,654,595	(478,832)	0	33,527	XXX	XXX	XXX	864,475	3,413,846	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A.	1A 72,318,547	1B 6,846,618	1C 0	1D 5,794,618	1E 221,132	1F 8,910,526	1G 3,779,277
1B.	2A 8,451,862	2B 15,833,397	2C 21,787,119				
1C.	3A 0	3B 617,286	3C 0				
1D.	4A 4,007,011	4B 0	4C 0				
1E.	5A 0	5B 0	5C 0				
1F.	6 1,076,987						

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/Adjusting 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

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

NONE

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 Modifier and SVO Administrative Symbol
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
35644@ 10 6	Freedom Specialty Ins Co Com			292,000.000	24,930,890	85.380	24,930,890	25,488,157				713,748		713,748		01/14/2011.	
81052@ 10 5	Scottsdale Surplus Lines Ins Co			10,000.000	20,162,805	2,016.280	20,162,805	18,660,199				288,210		288,210		03/17/1997.	
92555@ 10 4	Veterinary Pet Ins Com			6,935,387.000	18,661,333	2.691	18,661,333	33,162,406				441,897		441,897		12/31/2009.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					63,755,028	XXX	63,755,028	77,310,762	0	0	0	1,443,855	0	1,443,855	0	XXX	XXX
9899999. Total Common and Preferred Stock					63,755,028	XXX	63,755,028	77,310,762	0	0	0	1,443,855	0	1,443,855	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - All Other Government								
135087 L4 4	Canada /Govt/ Bd CDN$ 0.500% 12/01/30		03/15/2021	RW Pressprich & Co.		3,661,830	4,030,633	5,853
1099999. Total - Bonds - All Other Government						3,661,830	4,030,633	5,853
Bonds - Industrial and Miscellaneous								
024836 AG 3	American Campus CMNTYS Sr Nt		06/30/2021	Barclays Capital Inc.		66,881	60,000	982
03027X AY 6	American Tower Corp Sr Nt		04/29/2021	JP Morgan Securities LLC		129,093	125,000	231
03523T BV 9	Anheuser-Busch InBev WldwdInc Sr Nt		03/31/2021	Goldman Sachs & Company		97,312	75,000	833
03524B AF 3	Anheuser-Busch Inbev Fin Sr Nt		06/30/2021	Barclays Capital Inc.		73,354	60,000	1,164
06051G JA 8	Bank of America Corp Fix to Flt Sr Nt		06/30/2021	Barclays Capital Inc.		192,331	160,000	1,851
06541A BG 4	Bank CMBS Ser 2021-BN31 Cl A4		01/28/2021	Wells Fargo Securities LLC		1,029,924	1,000,000	566
06541C BL 9	Bank CMBS Ser 2021-BN33 Cl A5		05/07/2021	Bank of America BISD Dealer		2,059,998	2,000,000	2,698
06541R BB 8	BANK CMBS Ser 2019-BN23 Cl A3		02/11/2021	Barclays Capital Inc.		1,096,406	1,000,000	1,217
06542B BH 9	Bank CMBS Ser 2021-BN32 Cl A5		03/16/2021	Morgan Stanley & Co LLC		2,129,961	2,068,000	3,492
06849R AG 7	Barrick NA Finance LLC Co Gtd Nt		06/30/2021	Barclays Capital Inc.		179,982	130,000	659
08162R AD 9	Benchmark Mtg Tr CMBS Ser 2021-B23 Cl A5		01/29/2021	Citigroup		2,090,770	2,030,000	1,984
092113 AT 6	Black Hills Corp Sr Nt		06/30/2021	Barclays Capital Inc.		102,303	100,000	118
097023 CJ 2	Boeing Co Sr Nt 3.600% 05/01/34		04/12/2021	HSBC Securities USA Inc.		91,220	90,000	1,467
097023 CV 5	Boeing Co Sr Nt 5.705% 05/01/40		03/31/2021	Goldman Sachs & Company		215,353	175,000	4,271
097023 CW 3	Boeing Co Sr Nt 5.805% 05/01/50		03/31/2021	Goldman Sachs & Company		158,639	125,000	3,104
097023 CY 9	Boeing Co Sr Nt 5.150% 05/01/30		06/30/2021	Barclays Capital Inc.		118,765	100,000	873
10373Q BG 4	BP Cap Mkts America Sr Nt		03/31/2021	Goldman Sachs & Company		114,420	125,000	427
10373Q BL 3	BP Cap Mkts America Sr Nt		06/30/2021	Barclays Capital Inc.		258,709	230,000	1,996
110122 CR 7	Bristol-Myers Squibb Co Sr Nt		03/31/2021	Bank of America BISD Dealer		89,060	75,000	1,408
11135F AS 0	Broadcom Inc Sr Nt 4.300% 11/15/32		06/30/2021	Barclays Capital Inc.		182,850	160,000	898
12513G BH 1	CDW LLC Sr Nt 3.276% 12/01/28		11/23/2021	JP Morgan Securities LLC		160,000	160,000	
126408 HQ 9	CSX Corp Sr Nt 2.400% 02/15/30		06/30/2021	Barclays Capital Inc.		103,196	100,000	913
12654Y AA 7	CPT Mortgage Trust CMBS Ser 2019-CPT Cl		03/04/2021	Deutsche Bank Capital		736,094	700,000	390
12654Y AE 9	CPT Mortgage Trust CMBS Ser 2019-CPT Cl		02/10/2021	Deutsche Bank Capital		862,156	800,000	733
134429 BJ 7	Campbell Soup Co Sr Nt		06/30/2021	Barclays Capital Inc.		80,945	80,000	359
14448C AS 3	Carrier Global Corp Sr Nt		04/22/2021	Various		215,233	215,000	188
172967 MY 4	Citigroup Inc Sr Nt Fix to Float		06/30/2021	Barclays Capital Inc.		163,629	160,000	660
20030N CM 1	Comcast Corp Sr Nt 4.700% 10/15/48		06/30/2021	Barclays Capital Inc.		208,779	160,000	1,608
20030N DM 0	Comcast Corp Sr Nt 1.950% 01/15/31		06/30/2021	Barclays Capital Inc.		316,150	320,000	2,895
21036P BF 4	Constellation Brands Inc Sr Nt		06/30/2021	Barclays Capital Inc.		168,637	160,000	779
224044 CN 5	Cox Communications Inc Sr Nt		06/30/2021	Barclays Capital Inc.		81,518	80,000	173
22822V AL 5	Crown Castle Intl Corp Sr Nt		06/30/2021	Barclays Capital Inc.		115,460	100,000	1,636
22822V AQ 4	Crown Castle Intl Corp Sr Nt		03/31/2021	Barclays Capital Inc.		53,562	50,000	542
22945E AU 5	CSAIL Commercial Mtg Tr CMBS Ser 2021-C2		03/23/2021	Credit Suisse Securities LLC		2,059,984	2,000,000	4,519
22966R AE 6	Cubesmart LP Sr Nt 4.375% 02/15/29		06/30/2021	Barclays Capital Inc.		114,805	100,000	1,665
25278X AR 0	Diamondback Energy Inc Sr Nt		06/30/2021	Barclays Capital Inc.		104,182	100,000	851
25470D AR 0	Discovery Communications Sr Nt		06/30/2021	Barclays Capital Inc.		111,589	100,000	1,119
25470D AT 6	Discovery Communications Sr Nt		03/31/2021	Goldman Sachs & Company		118,581	100,000	217
256746 AH 1	Dollar Tree Inc Sr Nt 4.200% 05/15/28		06/30/2021	Barclays Capital Inc.		114,325	100,000	548
260543 DD 2	Dow Chemical Co Sr Nt 3.600% 11/15/50		04/29/2021	Citigroup		132,882	130,000	3,211
29278N AQ 6	Energy Transfer Operating LP Sr Nt		06/30/2021	Barclays Capital Inc.		174,376	160,000	783
29364W BH 0	Entergy Louisiana LLC 1st Lien		06/30/2021	Barclays Capital Inc.		101,872	100,000	731
30231G AW 2	Exxon Mobil Corp Sr Nt		06/30/2021	Various		1,793,559	1,535,000	24,131

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
30231G BK 7	Exxon Mobil Corp Sr Nt		02/10/2021	Wells Fargo Securities LLC		1,425,088	1,250,000	17,289
313747 BA 4	Federal Realty Investors Tr Sr Nt		06/30/2021	Various		1,498,542	1,350,000	7,958
35137L AK 1	Fox Corp Sr Nt 5.576% 01/25/49		03/31/2021	JP Morgan Securities LLC		128,020	100,000	1,084
361448 BH 5	GATX Corp Sr Nt 3.100% 06/01/51		02/01/2021	Morgan Stanley & Co LLC		499,720	500,000	
370334 CL 6	General Mills Inc Sr Nt		06/30/2021	Barclays Capital Inc		201,976	190,000	1,168
37045V AU 4	General Motors Co Sr Nt		03/30/2021	JP Morgan Securities LLC		621,525	500,000	
37045X CY 0	General Motors Co Sr Nt		04/20/2021	Various		164,766	155,000	1,788
37045X DE 3	General Motors Finl Co Sr Nt		04/19/2021	Deutsche Bank Capital		105,285	110,000	740
37045X DH 6	General Motors Finl Co Sr Nt		06/30/2021	Barclays Capital Inc		101,778	100,000	553
37045X DL 7	General Motors Finl Co Sr Nt		06/30/2021	Barclays Capital Inc		101,129	100,000	165
431282 AR 3	Highwoods Realty Ltd Sr Nt		01/25/2021	Wells Fargo Securities LLC		1,419,838	1,250,000	14,875
44891A BL 0	Hyundai Capital America Sr Nt		05/06/2021	Various		234,592	186,000	4,718
44891A BP 1	Hyundai Capital America Sr Nt		04/06/2021	Goldman Sachs & Company		226,658	225,000	2,969
458140 BM 1	Intel Corp Sr Nt 4.750% 03/25/50		04/29/2021	Citigroup		158,830	125,000	627
459200 KC 4	International Bus Machs Corp Sr Nt		03/31/2021	Us Bancorp Investments Inc		144,780	125,000	2,066
465685 AQ 8	ITC Holdings Corp Sr Nt		06/30/2021	Various		712,541	660,000	3,907
46647P CE 4	JP Morgan Chase & Co Sr Nt Fixed to Floa		06/30/2021	Barclays Capital Inc		64,489	60,000	388
49446R AW 9	Kimco Realty Corp Sr Nt		06/30/2021	Barclays Capital Inc		165,165	160,000	1,092
494550 AL 0	Kinder Morgan Energy - LP Sr Nt		06/30/2021	Barclays Capital Inc		187,489	130,000	2,995
494550 BU 9	Kinder Morgan Energy - LP Sr Nt		02/08/2021	Morgan Stanley & Co LLC		634,156	515,000	12,510
53227J AC 8	Life Storage LP Sr Nt 2.200% 10/15/30		06/30/2021	Barclays Capital Inc		128,877	130,000	612
55336V BQ 2	MPLX LP Sr Nt 2.650% 08/15/30		06/30/2021	Barclays Capital Inc		60,804	60,000	605
565849 AE 6	Marathon Oil Corp Nt 6.600% 10/01/37		06/30/2021	Various		227,237	175,000	1,723
61691Y AJ 0	Morgan Stanley Capital I Tr CMBS Ser 202		04/29/2021	Morgan Stanley & Co LLC		2,059,885	2,000,000	1,516
61772B AC 7	Morgan Stanley Sr Nt Fix to Flt		06/30/2021	Barclays Capital Inc		64,066	60,000	375
61945C AE 3	Mosaic Co Sr Nt 5.625% 11/15/43		06/30/2021	Various		103,270	80,000	1,337
620076 BU 2	Motorola Solutions Inc Sr Nt		06/30/2021	Barclays Capital Inc		102,358	100,000	290
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		11/16/2021	Barclays Capital Inc		519,917	465,000	5,856
637417 AN 6	National Retail Properties Inc Sr Nt		06/30/2021	Barclays Capital Inc		61,352	60,000	321
65473P AL 9	Nisource Inc Sr Nt 1.700% 02/15/31		06/30/2021	Barclays Capital Inc		123,479	130,000	841
654740 BS 7	Nissan Motor Acceptance Corp Sr Nt		06/30/2021	Barclays Capital Inc		161,109	160,000	1,004
682680 AV 5	ONEOK Inc Sr Nt 5.200% 07/15/48		03/31/2021	Barclays Capital Inc		110,293	100,000	1,156
682680 AY 9	ONEOK Inc Sr Nt 3.400% 09/01/29		02/03/2021	Various		1,325,245	1,250,000	18,181
682680 BB 8	ONEOK Inc Sr Nt 3.100% 03/15/30		06/30/2021	Barclays Capital Inc		1,407,802	1,350,000	16,421
682680 BC 6	ONEOK Inc Sr Nt 4.500% 03/15/50		06/30/2021	Barclays Capital Inc		67,531	60,000	803
682680 BE 2	ONEOK Inc Sr Nt 6.350% 01/15/31		02/11/2021	Various		2,716,683	2,115,000	8,587
68902V AK 3	Otis Worldwide Corp Sr Nt		06/30/2021	Barclays Capital Inc		103,890	100,000	976
720198 AE 0	Piedmont Operating Partnership Sr Nt		06/30/2021	Barclays Capital Inc		102,118	100,000	1,199
74251V AS 1	Principal Financial Group Sr Nt		06/30/2021	Barclays Capital Inc		100,129	100,000	100
74432Q CF 0	Prudential Financial Inc Sr Nt Ser MTN		06/30/2021	Barclays Capital Inc		68,947	60,000	672
74834L BC 3	Quest Diagnostics Inc Sr Nt		06/30/2021	Barclays Capital Inc		104,837	100,000	16
75884R BA 0	Regency Centers LP Sr Nt		02/02/2021	Wells Fargo Securities LLC		1,406,500	1,250,000	6,295
78449R AA 3	SLG Office Trust CMBS Ser 2021-OVA Cl A		06/15/2021	Wells Fargo Securities LLC		1,753,059	1,702,000	2,811
785592 AX 4	Sabine Pass Liquefaction 1st Lien Nt		06/30/2021	Barclays Capital Inc		184,933	160,000	940
827048 AX 7	Silgan Holdings Inc Sr Nt		02/03/2021	Wells Fargo Securities LLC		1,749,038	1,750,000	
832696 AS 7	Smucker JM Co Sr Nt 2.375% 03/15/30		06/30/2021	Barclays Capital Inc		61,325	60,000	424

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
84861T AH 1	Spirit Realty LP Sr Nt		06/30/2021	Barclays Capital Inc		59,894	60,000	416
87264A CB 9	T-Mobile USA Inc 1st Lien		06/30/2021	Barclays Capital Inc		162,344	160,000	1,553
91324P EE 8	UnitedHealth Group Inc Sr Nt		06/30/2021	Barclays Capital Inc		105,344	100,000	364
91324P EF 5	UnitedHealth Group Inc Sr Nt		05/17/2021	Citigroup		228,517	230,000	
92277G AU 1	Ventas Realty LP Sr Nt		01/26/2021	Various		2,011,182	1,875,000	2,031
92277G AV 9	Ventas Realty LP Sr Nt		06/30/2021	Barclays Capital Inc		190,998	160,000	992
92553P AU 6	Viacom Inc Sr Nt 5.850% 09/01/43		03/31/2021	RBC Capital Markets LLC		161,241	125,000	691
92556H AD 9	Viacomcbs Inc Sr Nt 4.200% 05/19/32		06/30/2021	Barclays Capital Inc		116,091	100,000	502
92840V AE 2	Vistra Operations Co LLC 1st Lien		06/30/2021	Barclays Capital Inc		174,342	160,000	3,192
92940P AG 9	Westrock Company Sr Nt		06/30/2021	Barclays Capital Inc		105,279	100,000	142
95003C AJ 9	Well Fargo Commerical Mtge CMBS Ser 2021		04/22/2021	Wells Fargo Securities LLC		2,059,934	2,000,000	584
963320 AY 2	Whirlpool Corp Sr Nt 2.400% 05/15/31		06/30/2021	Barclays Capital Inc		101,215	100,000	420
136385 AJ 0	Canadian Natural Resources Sr Nt	A	06/30/2021	Barclays Capital Inc		136,018	100,000	2,474
13648T AA 5	Canadian Pacific Railway Sr Nt	A	06/30/2021	Barclays Capital Inc		159,901	160,000	1,066
29250N BE 4	Enbridge Inc Sr Nt 3.400% 08/01/51	A	06/30/2021	Barclays Capital Inc		60,809	60,000	23
29250N BF 1	Enbridge Inc Sr Nt 2.500% 08/01/33	A	06/30/2021	Barclays Capital Inc		60,253	60,000	17
89352H AM 1	TransCanada Pipelines Ltd Sr Nt	A	06/30/2021	Barclays Capital Inc		71,473	60,000	933
00973R AF 0	Aker BP ASA Nt 3.750% 01/15/30	D	02/09/2021	Various		1,073,249	1,009,000	2,516
00973R AJ 2	Aker BP ASA Sr Nt 4.000% 01/15/31	D	02/10/2021	Morgan Stanley & Co LLC		1,367,050	1,250,000	3,750
05578A AN 8	BPCE SA Sr Pref 2.700% 10/01/29	D	06/30/2021	Barclays Capital Inc		62,950	60,000	410
067316 AG 4	Bacardi LTD Sr Nt 5.150% 05/15/38	D	03/31/2021	Credit Suisse Securities LLC		120,493	100,000	2,003
21684A AB 2	Rabobank Nederland Sub Nt	D	06/30/2021	Barclays Capital Inc		85,429	60,000	297
21684A AD 8	Rabobank Nederland Sub Nt	C	03/31/2021	BNP Paribas Securities Corp		161,984	125,000	1,112
251566 AA 3	Deutsche Telekom AG Sr Nt	D	06/30/2021	Barclays Capital Inc		63,938	60,000	973
456837 AW 3	ING Groep NV Sr Nt Fix to Float	D	06/30/2021	Barclays Capital Inc		165,398	160,000	1,103
456873 AD 0	Ingersoll-Rand Lux Finance Nt	D	06/30/2021	Barclays Capital Inc		181,210	160,000	1,706
62954H AD 0	NXP BV/NXP FDG/NXP USA Sr Nt	D	06/30/2021	Barclays Capital Inc		174,928	160,000	922
654744 AC 5	Nissan Motor Co Sr Nt 4.345% 09/17/27	D	03/30/2021	Mizuho Securities USA Inc		408,139	375,000	634
822582 AY 8	Shell International Finance Sr Nt	C	06/30/2021	Barclays Capital Inc		125,888	100,000	1,769
902613 AE 8	UBS Group AG Sr Nt Fix to Float	D	06/30/2021	Various		1,377,722	1,380,000	1,067
3899999.	Total - Bonds - Industrial and Miscellaneous					53,573,109	49,475,000	262,505
8399997.	Total - Bonds - Part 3					57,234,939	53,505,633	268,358
8399998.	Total - Bonds - Summary Item from Part 5					1,737,875	1,560,000	15,258
8399999.	Total - Bonds					58,972,814	55,065,633	283,616
9999999.	Total - Bonds, Preferred and Common Stocks					58,972,814	XXX	283,616

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	12/01/2021.	Paydown		76,518	76,518	78,648	76,993		(475)		(475)		76,518			0	2,831	09/15/2025.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z	..	12/01/2021.	Paydown		111,611	111,611	111,056	111,278		333		333		111,611			0	3,878	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	12/01/2021.	Paydown		8,246	8,246	8,658	8,395		(149)		(149)		8,246			0	281	06/15/2028.
912828 U6 5	U S Treasury Nt 1.750% 11/30/21	..	11/30/2021.	Maturity		13,000,000	13,000,000	12,980,239	12,995,599		4,401		4,401		13,000,000			0	227,500	11/30/2021.
0599999.	Total - Bonds - U.S. Government					13,196,375	13,196,375	13,178,601	13,192,265	0	4,110	0	4,110	0	13,196,375	0	0	0	234,490	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
312905 YJ 5	FHLMC REMIC Ser 1077-E	..	04/01/2021.	Paydown		1,604	1,604	1,625	1,599		5		5		1,604			0	30	05/15/2021.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z	..	12/01/2021.	Paydown		8,416	8,416	8,707	8,476		(60)		(60)		8,416			0	296	02/15/2024.
3133TC 6P 8	FHLMC Structured Ser 2008 M	..	12/01/2021.	Paydown		14,504	14,504	15,053	14,725		(221)		(221)		14,504			0	529	11/20/2027.
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6	..	12/01/2021.	Paydown		66	66	64	65		1		1		66			0	3	03/25/2029.
31358L VM 5	FNMA REMIC Ser G92-14Z	..	10/01/2021.	Paydown		830	830	843	827		2		2		830			0	18	02/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	..	12/01/2021.	Paydown		15,475	15,475	15,922	15,487		(11)		(11)		15,475			0	559	07/25/2022.
31358N RT 1	FNMA REMIC Ser G 1992-30Z	..	12/01/2021.	Paydown		766	766	779	765		1		1		766			0	24	06/25/2022.
31358T L8 0	FNMA REMIC Ser 1993-33 ZB	..	12/01/2021.	Paydown		1,405	1,405	1,459	1,413		(8)		(8)		1,405			0	54	03/25/2023.
31359U TL 9	FNMA REMIC Ser 1998-54C	..	12/01/2021.	Paydown		1,150	1,150	1,154	1,150				0		1,150			0	37	09/18/2028.
31359U YS 8	FNMA REMIC Ser 1998-58 Cl ZB	..	12/01/2021.	Paydown		4,116	4,116	4,011	4,058		58		58		4,116			0	129	10/25/2028.
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ	..	12/01/2021.	Paydown		2,286	2,286	2,345	2,316		(30)		(30)		2,286			0	79	10/17/2038.
31368H Z9 7	FNMA Pool #190768 8.500% 09/25/23	..	12/01/2021.	Paydown		69	69	68	69				0		69			0	3	09/25/2023.
31392T WT 0	FHLMC REMIC Ser 2478 JF	..	12/01/2021.	Paydown		6,524	6,524	6,795	6,543		(19)		(19)		6,524			0	199	08/15/2022.
31396N EM 4	FHLMC REMIC Ser 3140 Cl UP	..	12/01/2021.	Paydown		70,923	70,923	70,491	70,574		349		349		70,923			0	3,322	03/15/2036.
31419B BF 1	FNMA Pool #AE0937 3.500% 02/25/41	..	12/01/2021.	Paydown		106,471	106,471	107,469	107,331		(860)		(860)		106,471			0	1,681	02/25/2041.
646136 YR 6	New Jersey St Trans Fd Rev LBASS Trans S	..	12/15/2021.	Maturity		40,000	40,000	42,244	40,240		(240)		(240)		40,000			0	2,100	12/15/2021.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					274,605	274,605	279,029	275,638	0	(1,033)	0	(1,033)	0	274,605	0	0	0	9,063	XXX
Bonds - Industrial and Miscellaneous																				
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A	..	06/15/2021.	Redemption 100.0000		737,471	737,471	781,720	739,600		(2,129)		(2,129)		737,471			0	26,478	06/15/2021.
02377D AA 0	American Airlines Inc LBASS EETC Ser 201	..	10/15/2021.	Redemption 100.0000		101,106	101,106	101,106	85,476	15,630			15,630		101,106			0	2,806	04/15/2027.
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202	..	12/01/2021.	Paydown		422,060	422,060	422,052	421,728		332		332		422,060			0	5,120	12/25/2059.
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser	..	12/28/2021.	Paydown		224,451	224,451	225,971	225,226		(776)		(776)		224,451			0	3,445	03/28/2057.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	07/15/2021.	Redemption 100.0000		137,516	137,516	137,516	137,516				0		137,516			0	6,196	01/15/2024.
126650 BP 4	CVS Health Corp LBASS PTC Nt	..	12/10/2021.	Redemption 100.0000		65,982	65,982	76,641	71,619		(5,636)		(5,636)		65,982			0	2,177	12/10/2028.
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A	..	12/10/2021.	Redemption 100.0000		72,287	72,287	72,287	72,287				0		72,287			0	1,355	12/10/2029.
26884T AD 4	ERAC USA Finance Company Sr Nt	..	08/16/2021.	Maturity		1,000,000	1,000,000	1,076,530	1,007,330		(7,330)		(7,330)		1,000,000			0	45,000	08/16/2021.
29250R AU 0	Enbridge Energy Partners LP Sr Nt	..	06/15/2021.	Call 100.0000		1,100,000	1,100,000	1,176,065	1,107,225		(4,639)		(4,639)		1,102,586		(2,586)	(2,586)	34,650	09/15/2021.
375558 AU 7	Gilead Sciences Inc Sr Nt	..	09/01/2021.	Call 100.0000		1,343,000	1,343,000	1,488,165	1,360,451		(12,677)		(12,677)		1,347,774		(4,774)	(4,774)	44,319	12/01/2021.
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A	..	12/15/2021.	Paydown		129,335	129,335	135,763	135,252		(5,917)		(5,917)		129,335			0	3,044	10/15/2053.
50026* AA 3	Kohls Corp CTL Shelby MI	..	09/02/2021.	Call 105.0505		257,361	244,988	258,822	246,680		(563)		(563)		246,118		(1,130)	(1,130)	25,654	12/15/2022.
50026* AA 3	Kohls Corp CTL Shelby MI	..	08/15/2021.	Redemption 100.0000		113,520	113,520	119,931	114,304		(784)		(784)		113,520			0	3,254	12/15/2022.
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C	..	12/01/2021.	Redemption 100.0000		128,526	128,526	128,526	128,526				0		128,526			0	3,379	03/01/2023.
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23	..	12/15/2021.	Redemption 100.0000		290,362	290,362	290,352	290,360		2		2		290,362			0	9,757	05/15/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	..	12/07/2021.	Redemption 100.0000		152,613	152,613	152,613	152,613				0		152,613			0	5,426	11/07/2023.
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT	..	11/01/2021.	Redemption 100.0000		49,653	49,653	49,653	49,653				0		49,653			0	1,015	11/01/2033.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92837D AB 3	Visio RMBS Ser 2019-2 Cl A2	..	12/01/2021.	Paydown		154,628	154,628	154,624	154,591		37		37		154,628			0	2,629	11/25/2054.
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22	..	12/15/2021.	Redemption 100.0000		86,744	86,744	86,744	86,744				0		86,744			0	3,147	04/15/2022.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	12/01/2021.	Redemption 100.0000		54,365	54,365	54,365	54,365				0		54,365			0	1,984	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	12/15/2021.	Redemption 100.0000		74,184	74,184	77,670	75,888		(1,704)		(1,704)		74,184			0	2,999	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	12/10/2021.	Redemption 100.0000		211,034	211,034	211,034	211,034				0		211,034			0	18,147	10/10/2024.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31	..	12/10/2021.	Redemption 108.9490		456,414	418,924	418,924	418,924		37,490		37,490		456,414			0	41,057	12/23/2022.
11042T AA 1	British Airways Plc EETC	C	12/20/2021.	Redemption 100.0000		72,976	72,976	72,976	72,976				0		72,976			0	1,741	09/20/2031.
88167A AD 3	Teva Pharmaceuticals NE Sr Nt	C	11/12/2021.	Call 98.0000		4,900,000	5,000,000	4,983,300	4,950,500	43,020	2,141		45,161		4,995,661			0	237,505	07/21/2023.
3899999.	Total - Bonds - Industrial and Miscellaneous					12,335,588	12,385,725	12,753,350	12,370,868	58,650	(2,153)	0	56,497	0	12,427,366	0	(8,490)	(8,490)	532,284	XXX
Bonds - Unaffiliated Bank Loans																				
000000 00 0	Messer Industries Initial Term B-1 Loan	..	12/31/2021.	Redemption 100.0000		685,618	685,618	689,046	679,512	8,764	(2,657)		6,107		685,618			0	9,977	03/01/2026.
91136E AJ 4	United Rentals North America Term Ln Nt	..	12/31/2021.	Redemption 100.0000		74,438	74,438	74,852	74,738		(301)		(301)		74,438			0	1,048	10/05/2025.
91136E AJ 4	United Rentals North America Term Ln Nt	..	03/31/2021.	Redemption 100.0000		24,813	24,813	24,951	24,913		(100)		(100)		24,813			0	116	10/05/2025.
8299999.	Total - Bonds - Unaffiliated Bank Loans					784,869	784,869	788,849	779,163	8,764	(3,058)	0	5,706	0	784,869	0	0	0	11,141	XXX
8399997.	Total - Bonds - Part 4					26,591,437	26,641,574	26,999,829	26,617,934	67,414	(2,134)	0	65,280	0	26,683,215	0	(8,490)	(8,490)	786,978	XXX
8399998.	Total - Bonds - Summary Item from Part 5					1,781,894	1,560,000	1,737,875			(9,027)		(9,027)		1,728,848		(126,168)	(126,168)	275,464	XXX
8399999.	Total - Bonds					28,373,331	28,201,574	28,737,704	26,617,934	67,414	(11,161)	0	56,253	0	28,412,063	0	(134,658)	(134,658)	1,062,442	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					28,373,331	XXX	28,737,704	26,617,934	67,414	(11,161)	0	56,253	0	28,412,063	0	(134,658)	(134,658)	1,062,442	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 - Industrial and Miscellaneous																				
205887 CC 4	ConAgra Foods Inc Sr Nt	..	06/30/2021	Barclays Capital Inc	11/23/2021	Goldman Sachs & Company	160,000	191,042	183,990	189,402		(1,640)		(1,640)			(5,411)	(5,411)	4,419	1,315
369604 BX 0	General Electric Co Sr Nt	..	03/31/2021	Goldman Sachs & Company	12/01/2021	Call 118.5750	450,000	497,682	533,588	496,476		(1,206)		(1,206)			(46,476)	(46,476)	126,806	8,181
369604 BY 8	General Electric Co Sr Nt	..	03/31/2021	Goldman Sachs & Company	12/01/2021	Call 128.6440	125,000	138,829	160,805	138,651		(178)		(178)			(13,651)	(13,651)	47,946	2,326
98956P AT 9	Zimmer Hldgs Inc Sr Nt	..	06/30/2021	Barclays Capital Inc	12/01/2021	Call 107.7610	100,000	109,803	107,761	109,366		(437)		(437)			(9,366)	(9,366)	13,236	1,006
00973R AE 3	Aker BP ASA Nt 3.000% 01/15/25	D	02/05/2021	Morgan Stanley & Co LLC	11/16/2021	Morgan Stanley & Co LLC	465,000	486,920	483,688	482,621		(4,299)		(4,299)			1,068	1,068	11,741	930
36164Q NA 2	GE Capital Intl Funding Sr Nt	C	06/30/2021	Barclays Capital Inc	12/01/2021	Call 120.0240	260,000	313,599	312,062	312,332		(1,267)		(1,267)			(52,332)	(52,332)	71,316	1,500
3899999.	Total - Bonds - Industrial and Miscellaneous						1,560,000	1,737,875	1,781,894	1,728,848	0	(9,027)	0	(9,027)	0	0	(126,168)	(126,168)	275,464	15,258
8399998.	Total - Bonds						1,560,000	1,737,875	1,781,894	1,728,848	0	(9,027)	0	(9,027)	0	0	(126,168)	(126,168)	275,464	15,258
9999999.	Total - Bonds, Preferred and Common Stocks							1,737,875	1,781,894	1,728,848	0	(9,027)	0	(9,027)	0	0	(126,168)	(126,168)	275,464	15,258

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
Common Stocks - U.S. Property and Casualty Insurer										
35644@ 10 6	Freedom Specialty Insurance Co.		22209	75-6013587	8bi	24,930,890			292,000.000	100.0
81052@ 10 5	Scottsdale Surplus Lines Ins. Co.		10672	86-0835870	8bi	20,162,805			10,000.000	100.0
92555@ 10 4	Veterinary Pet Insurance Co.		42285	95-3750113	8bi	18,661,333			6,935,387.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer						63,755,028	0	0	XXX	XXX
1899999. Total - Common Stocks						63,755,028	0	0	XXX	XXX
1999999. Total - Preferred and Common Stock						63,755,028	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ _____

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 Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stocks					
	DVM Insurance Agency, Inc.	Veterinary Pet Insurance Co.		1,000.000	100.0
	VPI Services, Inc.	Veterinary Pet Insurance Co.		1,000.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3 Cl A		1.D FM	3,312	3,312	03/25/2036
81376G AC 4	Securitized AB Receivables LLC RMBS Ser		6. FE	41,380	23,964	09/25/2036
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			44,692	27,276	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			44,692	27,276	XXX
Totals						
6499999.	Total - Residential Mortgage-Backed Securities			44,692	27,276	XXX
7099999.	Subtotal - Bonds			44,692	27,276	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY		1.A	735,695	735,695	01/03/2022
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			735,695	735,695	XXX
9999999.	Totals			780,387	762,971	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....726,356 Book/Adjusted Carrying Value $.....730,989
2. Average balance for the year: Fair Value $.....471,961 Book/Adjusted Carrying Value $.....451,293

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

3A.	1A	735,695	1B	0	1C	0
			1D	3,312	1E	0
			1F	0	1G	0
3B.	2A	0	2B	0	2C	0
3C.	3A	0	3B	0	3C	0
3D.	4A	0	4B	0	4C	0
3E.	5A	0	5B	0	5C	0
3F.	6	23,964				

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Bank of New York Mellon	New York, NY					111,534	XXX
Chase Bank	Columbus, OH					(105,159,023)	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(105,047,489)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(105,047,489)	XXX
0599999. Total Cash		XXX	XXX	0	0	(105,047,489)	XXX

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

1. January	(75,207,299)	4. April	(76,309,612)	7. July	(102,871,589)	10. October	(101,822,921)
2. February	(83,647,009)	5. May	(76,487,148)	8. August	(78,150,835)	11. November	(123,338,417)
3. March	(70,931,231)	6. June	(79,941,578)	9. September	(89,651,228)	12. December	(105,047,489)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co.		12/31/2021	0.030		20,184,399		152
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						20,184,399	0	152
9999999. Total - Cash Equivalents						20,184,399	0	152

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
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	B	For protection of state's ph's			752,319	790,307
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						
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,892,308	3,780,227		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	For protection of state's ph's			337,246	354,275
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	17,609,456	18,564,946
59. Total	XXX	XXX	2,892,308	3,780,227	18,699,021	19,709,528

DETAILS OF WRITE-INS

5801. New York	B	Reinsurance			2,892,308	3,780,227
5802. Canada	B	Reinsurance			14,717,148	14,784,719
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	17,609,456	18,564,946