PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

American Modern Property and Casualty Insurance Company

NAIC Group Code 0361 (Current) 0361 (Prior) NAIC Company Code 42722 Employer's ID Number 43-1262602

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

Country of Domicile United States of America

Incorporated/Organized 05/12/1982 Commenced Business 08/02/1982

Statutory Home Office 7000 Midland Blvd (Street and Number), Amelia, OH, US 45102-2607 (City or Town, State, Country and Zip Code)

Main Administrative Office 7000 Midland Blvd (Street and Number)

Amelia, OH, US 45102-2607 (City or Town, State, Country and Zip Code), 800-543-2644-6232 (Area Code) (Telephone Number)

Mail Address P.O. Box 5323 (Street and Number or P.O. Box), Cincinnati, OH, US 45201-5323 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7000 Midland Blvd (Street and Number)

Amelia, OH, US 45102-2607 (City or Town, State, Country and Zip Code), 800-543-2644-6232 (Area Code) (Telephone Number)

Internet Website Address www.amig.com

Statutory Statement Contact Sandra Kaye Anglin-Caldwell (Name), 800-543-2644-6232 (Area Code) (Telephone Number)

sanglin-caldwell@amig.com (E-mail Address), 513-947-4560 (FAX Number)

OFFICERS

Chairman of the Board	Anthony Joseph Kuczinski	SVP / CFO	René Gobonya
President / CEO	Andreas Matthias Kleiner	VP / Treasurer	Scott Christopher Vess

OTHER

Charles Schuster Griffith III, SVP / Secretary

DIRECTORS OR TRUSTEES

Anthony Joseph Kuczinski	Oliver Jurgen Horbelt	Lisa Anne Pollina #
Elizabeth Ann Levy-Navarro #	Alice Chamberlayne Hill	René Gobonya
Andreas Matthias Kleiner	Richard Leonard Alleyne #	

State of Ohio
County of Clermont SS

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

Andreas Matthias Kleiner	René Gobonya	Charles Schuster Griffith III
President / CEO	SVP / CFO	SVP / Secretary

Subscribed and sworn to before me this _____ day of _____

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.....

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	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	54,094,855	46.116	54,094,854	0	54,094,854	46.116
1.02 All other governments	6,414,596	5.468	6,414,596	0	6,414,596	5.468
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	7,158,866	6.103	7,158,867	0	7,158,867	6.103
1.06 Industrial and miscellaneous	64,430,024	54.926	64,430,026	0	64,430,026	54.926
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	132,098,342	112.613	132,098,343	0	132,098,343	112.613
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(34,454,258)	(29.372)	(34,454,258)	0	(34,454,258)	(29.372)
6.02 Cash equivalents (Schedule E, Part 2)	17,119,867	14.595	17,119,867	0	17,119,867	14.595
6.03 Short-term investments (Schedule DA)	2,538,875	2.164	2,538,874	0	2,538,874	2.164
6.04 Total cash, cash equivalents and short-term investments	(14,795,517)	(12.613)	(14,795,517)	0	(14,795,517)	(12.613)
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	117,302,826	100.000	117,302,826	0	117,302,826	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		34,992,511
2.	Cost of bonds and stocks acquired, Part 3, Column 7		118,513,070
3.	Accrual of discount		33,190
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(1,365)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	0	(1,365)
5.	Total gain (loss) on disposals, Part 4, Column 19		663,063
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		22,011,193
7.	Deduct amortization of premium		90,935
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		132,098,341
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		132,098,341

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	54,094,855	54,304,128	54,157,371	54,022,592
Governments	2.	Canada	436,530	454,070	436,557	431,000
(Including all obligations guaranteed by governments)	3.	Other Countries	5,978,066	6,158,664	5,978,083	6,034,000
	4.	Totals	60,509,451	60,916,862	60,572,011	60,487,592
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	0	0	0	0
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	7,158,866	7,331,429	7,151,155	7,187,986
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	41,620,985	41,922,816	41,621,984	41,213,779
	9.	Canada	4,340,119	4,360,131	4,339,994	4,356,000
	10.	Other Countries	18,468,921	18,523,326	18,470,136	18,569,000
	11.	Totals	64,430,025	64,806,273	64,432,114	64,138,779
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	132,098,343	133,054,564	132,155,280	131,814,357
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	132,098,343	133,054,564	132,155,280	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,671,051	37,338,646	9,325,183	4,612,237	147,737	XXX	54,094,854	40.2	34,370,677	98.2	54,094,854	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	2,671,051	37,338,646	9,325,183	4,612,237	147,737	XXX	54,094,854	40.2	34,370,677	98.2	54,094,854	0
2. All Other Governments												
2.1 NAIC 1	1,249,731	5,184,457	0	0	78,401	XXX	6,512,589	4.8	0	0.0	6,076,059	436,530
2.2 NAIC 2	0	0	1,044,022	0	0	XXX	1,044,022	0.8	0	0.0	1,044,022	0
2.3 NAIC 3	0	0	0	0	107,715	XXX	107,715	0.1	0	0.0	107,715	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	1,249,731	5,184,457	1,044,022	0	186,116	XXX	7,664,326	5.7	0	0.0	7,227,796	436,530
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	458,756	4,221,071	2,069,047	366,428	43,564	XXX	7,158,866	5.3	621,833	1.8	7,158,866	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	458,756	4,221,071	2,069,047	366,428	43,564	XXX	7,158,866	5.3	621,833	1.8	7,158,866	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,223,589	18,194,090	16,609,068	1,211,208	877,376	XXX	38,115,331	28.3	0	0.0	30,068,733	8,046,598
6.2 NAIC 2	827,907	8,893,989	12,629,687	3,003,959	112,602	XXX	25,468,144	18.9	0	0.0	21,056,685	4,411,459
6.3 NAIC 3	0	1,471,560	664,135	0	0	XXX	2,135,695	1.6	0	0.0	681,596	1,454,099
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	2,051,496	28,559,639	29,902,890	4,215,167	989,978	XXX	65,719,170	48.8	0	0.0	51,807,014	13,912,156
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 5,603,127	64,938,264	28,003,298	6,189,873	1,147,078	0	105,881,640	78.6	XXX	XXX	97,398,512	8,483,128
11.2 NAIC 2	(d) 827,907	8,893,989	13,673,709	3,003,959	112,602	0	26,512,166	19.7	XXX	XXX	22,100,707	4,411,459
11.3 NAIC 3	(d) 0	1,471,560	664,135	0	107,715	0	2,243,410	1.7	XXX	XXX	789,311	1,454,099
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	6,431,034	75,303,813	42,341,142	9,193,832	1,367,395	0	(b) 134,637,216	100.0	XXX	XXX	120,288,530	14,348,686
11.8 Line 11.7 as a % of Col. 7	4.8	55.9	31.4	6.8	1.0	0.0	100.0	XXX	XXX	XXX	89.3	10.7
12. Total Bonds Prior Year												
12.1 NAIC 1	3,096,190	25,296,045	187,649	6,412,299	327	0	XXX	XXX	34,992,510	100.0	34,992,510	0
12.2 NAIC 2	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	3,096,190	25,296,045	187,649	6,412,299	327	0	XXX	XXX	(b) 34,992,510	100.0	34,992,510	0
12.8 Line 12.7 as a % of Col. 9	8.8	72.3	0.5	18.3	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	5,413,959	60,027,389	25,012,881	5,839,832	1,104,453	0	97,398,514	72.3	34,992,510	100.0	97,398,514	XXX
13.2 NAIC 2	815,177	7,510,221	10,817,439	2,845,268	112,602	0	22,100,707	16.4	0	0.0	22,100,707	XXX
13.3 NAIC 3	0	429,071	252,526	0	107,715	0	789,312	0.6	0	0.0	789,312	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	6,229,136	67,966,681	36,082,846	8,685,100	1,324,770	0	120,288,533	89.3	34,992,510	100.0	120,288,533	XXX
13.8 Line 13.7 as a % of Col. 7	5.2	56.5	30.0	7.2	1.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.6	50.5	26.8	6.5	1.0	0.0	89.3	XXX	XXX	XXX	89.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	189,168	4,910,875	2,990,417	350,041	42,625	0	8,483,126	6.3	0	0.0	XXX	8,483,126
14.2 NAIC 2	12,730	1,383,768	2,856,270	158,691	0	0	4,411,459	3.3	0	0.0	XXX	4,411,459
14.3 NAIC 3	0	1,042,489	411,609	0	0	0	1,454,098	1.1	0	0.0	XXX	1,454,098
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	201,898	7,337,132	6,258,296	508,732	42,625	0	14,348,683	10.7	0	0.0	XXX	14,348,683
14.8 Line 14.7 as a % of Col. 7	1.4	51.1	43.6	3.5	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	0.1	5.4	4.6	0.4	0.0	0.0	10.7	XXX	XXX	XXX	XXX	10.7

(a) Includes $ 14,348,685 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, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,723,698 ; NAIC 2 $ 815,177 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	2,560,558	37,105,932	9,240,015	4,587,494	146,732	XXX	53,640,731	39.8	33,370,192	95.4	53,640,731	0
1.02 Residential Mortgage-Backed Securities	110,492	232,714	85,168	24,743	1,006	XXX	454,123	0.3	1,000,485	2.9	454,123	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	2,671,050	37,338,646	9,325,183	4,612,237	147,738	XXX	54,094,854	40.2	34,370,677	98.2	54,094,854	0
2. All Other Governments												
2.01 Issuer Obligations	1,249,731	5,184,457	1,044,022	0	186,116	XXX	7,664,326	5.7	0	0.0	7,227,797	436,529
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	1,249,731	5,184,457	1,044,022	0	186,116	XXX	7,664,326	5.7	0	0.0	7,227,797	436,529
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	3,025,895	1,399,618	0	0	XXX	4,425,513	3.3	0	0.0	4,425,513	0
5.02 Residential Mortgage-Backed Securities	458,756	1,195,176	669,429	366,428	43,564	XXX	2,733,353	2.0	621,833	1.8	2,733,353	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	458,756	4,221,071	2,069,047	366,428	43,564	XXX	7,158,866	5.3	621,833	1.8	7,158,866	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,289,144	23,003,321	27,883,510	3,865,126	989,978	XXX	57,031,079	42.4	0	0.0	46,458,580	10,572,499
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	0	0	441,572	0	0	XXX	441,572	0.3	0	0.0	441,572	0
6.04 Other Loan-Backed and Structured Securities	762,351	5,556,319	1,577,809	350,042	0	XXX	8,246,521	6.1	0	0.0	4,906,864	3,339,657
6.05 Totals	2,051,495	28,559,640	29,902,891	4,215,168	989,978	XXX	65,719,172	48.8	0	0.0	51,807,016	13,912,156
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	5,099,433	68,319,605	39,567,165	8,452,620	1,322,826	XXX	122,761,649	91.2	XXX	XXX	111,752,621	11,009,028
11.02 Residential Mortgage-Backed Securities	569,248	1,427,890	754,597	391,171	44,570	XXX	3,187,476	2.4	XXX	XXX	3,187,476	0
11.03 Commercial Mortgage-Backed Securities	0	0	441,572	0	0	XXX	441,572	0.3	XXX	XXX	441,572	0
11.04 Other Loan-Backed and Structured Securities	762,351	5,556,319	1,577,809	350,042	0	XXX	8,246,521	6.1	XXX	XXX	4,906,864	3,339,657
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	6,431,032	75,303,814	42,341,143	9,193,833	1,367,396	0	134,637,218	100.0	XXX	XXX	120,288,533	14,348,685
11.09 Line 11.08 as a % of Col. 7	4.8	55.9	31.4	6.8	1.0	0.0	100.0	XXX	XXX	XXX	89.3	10.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,559,506	24,425,339	0	6,385,347	0	XXX	XXX	XXX	33,370,192	95.4	33,370,192	0
12.02 Residential Mortgage-Backed Securities	536,684	870,706	187,649	26,952	327	XXX	XXX	XXX	1,622,318	4.6	1,622,318	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	3,096,190	25,296,045	187,649	6,412,299	327	0	XXX	XXX	34,992,510	100.0	34,992,510	0
12.09 Line 12.08 as a % of Col. 9	8.8	72.3	0.5	18.3	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	5,099,433	62,192,380	34,886,677	8,293,929	1,280,200	XXX	111,752,619	83.0	33,370,192	95.4	111,752,619	XXX
13.02 Residential Mortgage-Backed Securities	569,248	1,427,890	754,597	391,171	44,570	XXX	3,187,476	2.4	1,622,318	4.6	3,187,476	XXX
13.03 Commercial Mortgage-Backed Securities	0	0	441,572	0	0	XXX	441,572	0.3	0	0.0	441,572	XXX
13.04 Other Loan-Backed and Structured Securities	560,453	4,346,411	0	0	0	XXX	4,906,864	3.6	0	0.0	4,906,864	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	6,229,134	67,966,681	36,082,846	8,685,100	1,324,770	0	120,288,531	89.3	34,992,510	100.0	120,288,531	XXX
13.09 Line 13.08 as a % of Col. 7	5.2	56.5	30.0	7.2	1.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.6	50.5	26.8	6.5	1.0	0.0	89.3	XXX	XXX	XXX	89.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	6,127,225	4,680,488	158,691	42,626	XXX	11,009,030	8.2	0	0.0	XXX	11,009,030
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	201,898	1,209,908	1,577,809	350,042	0	XXX	3,339,657	2.5	0	0.0	XXX	3,339,657
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	201,898	7,337,133	6,258,297	508,733	42,626	0	14,348,687	10.7	0	0.0	XXX	14,348,687
14.09 Line 14.08 as a % of Col. 7	1.4	51.1	43.6	3.5	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	0.1	5.4	4.6	0.4	0.0	0.0	10.7	XXX	XXX	XXX	XXX	10.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	5,037,797	5,037,797	0	0	0
3. Accrual of discount	31	31	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	155	155	0	0	0
6. Deduct consideration received on disposals	2,499,107	2,499,107	0	0	0
7. Deduct amortization of premium	2	2	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,538,874	2,538,874	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,538,874	2,538,874	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

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	16,194,252	0	16,194,252	0
2. Cost of cash equivalents acquired	71,310,330	0	71,310,330	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	70,384,715	0	70,384,715	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	17,119,867	0	17,119,867	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	17,119,867	0	17,119,867	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-QB-7	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	2,576,875	137.1020	2,742,031	2,000,000	2,519,361	0	(23,821)	0	0	4.250	2.411	MN	11,036	85,000	07/16/2019	05/15/2039
912810-SA-7	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	146,742	122.0550	146,466	120,000	146,732	0	(11)	0	0	3.000	1.912	FA	1,360	0	12/27/2021	02/15/2048
912810-SQ-2	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	48,930	87.3130	48,895	56,000	48,934	0	4	0	0	1.125	1.935	FA	238	0	12/27/2021	08/15/2040
912810-ST-6	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	1,381,951	91.1330	1,382,485	1,517,000	1,382,034	0	82	0	0	1.375	1.940	MN	2,708	0	12/27/2021	11/15/2040
912810-SW-9	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	64,758	98.9800	68,297	69,000	64,760	0	2	0	0	1.875	2.273	FA	489	0	12/27/2021	02/15/2041
912810-SY-5	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	572,420	105.0310	572,420	545,000	572,404	0	(16)	0	0	2.250	1.937	MN	1,592	0	12/27/2021	05/15/2041
912828-4S-6	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	243,304	103.0860	250,499	243,000	243,092	0	(63)	0	0	2.750	2.722	MN	587	6,683	06/29/2018	05/31/2023
912828-4S-6	UNITEDSTATESTREASURY SENIOR GOVT_BND	SD			1.A	2,159,696	103.0860	2,223,564	2,157,000	2,157,819	0	(561)	0	0	2.750	2.722	MN	5,215	63,649	06/29/2018	05/31/2023
912828-5P-1	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	667,472	104.0940	694,305	667,000	667,313	0	(54)	0	0	2.875	2.849	MN	1,686	6,469	12/27/2021	11/30/2023
912828-XT-2	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	4,294,658	102.7460	4,366,709	4,250,000	4,272,374	0	(9,001)	0	0	2.000	1.776	MN	7,473	85,000	06/28/2019	05/31/2024
912828-YW-4	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	2,561,700	101.1800	2,590,200	2,560,000	2,560,558	0	(577)	0	0	1.625	1.602	JD	1,943	41,600	12/27/2019	12/15/2022
912828-ZH-6	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	900,105	99.6640	896,977	900,000	900,046	0	(36)	0	0	0.250	0.246	AO	482	2,250	05/05/2020	04/15/2023
912828-ZL-7	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	1,579,261	97.7810	1,580,145	1,616,000	1,579,411	0	149	0	0	0.375	1.069	AO	1,038	0	12/27/2021	04/30/2025
912828-ZT-0	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	1,630,466	97.2730	1,622,521	1,668,000	1,630,915	0	337	0	0	0.250	0.912	MN	367	938	12/27/2021	05/31/2025
912828-ZW-3	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	466,335	97.1520	454,673	468,000	466,464	0	87	0	0	0.250	0.344	JD	3	1,116	12/27/2021	06/30/2025
91282C-AF-8	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	499,512	99.1840	495,918	500,000	499,734	0	163	0	0	0.125	0.158	FA	236	625	08/20/2020	08/15/2023
91282C-AJ-0	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	838,360	96.8710	834,060	861,000	838,467	0	101	0	0	0.250	0.978	FA	731	375	12/27/2021	08/31/2025
91282C-AK-7	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	491,583	99.0860	491,466	496,000	491,618	0	35	0	0	0.125	0.648	MS	185	0	12/27/2021	09/15/2023
91282C-AT-8	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	298,078	96.6520	289,957	300,000	298,524	0	382	0	0	0.250	0.380	AO	128	750	10/30/2020	10/31/2025
91282C-AW-1	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	948,029	99.1760	946,137	954,000	947,932	0	(86)	0	0	0.250	0.592	MN	310	500	12/27/2021	11/15/2023
91282C-AZ-4	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	752,478	96.9800	752,568	776,000	752,558	0	81	0	0	0.375	1.167	MN	256	0	12/27/2021	11/30/2025
91282C-BC-4	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	248,959	96.9300	249,109	257,000	248,985	0	27	0	0	0.375	1.176	JD	3	482	12/27/2021	12/31/2025
91282C-BP-5	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	981,758	98.5470	985,469	1,000,000	983,669	0	1,912	0	0	1.125	1.403	FA	3,823	5,625	03/30/2021	02/29/2028
91282C-BQ-3	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	5,881,439	97.1600	5,838,354	6,009,000	5,894,417	0	12,978	0	0	0.500	0.968	FA	10,209	11,250	12/27/2021	02/28/2026
91282C-BS-9	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	2,476,758	99.1090	2,477,734	2,500,000	2,479,161	0	2,403	0	0	1.250	1.390	MS	7,984	15,625	03/31/2021	03/31/2028
91282C-BT-7	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	1,091,191	98.1020	1,079,117	1,100,000	1,092,497	0	1,306	0	0	0.750	0.914	MS	2,108	4,125	03/31/2021	03/31/2026
91282C-QE-9	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	499,610	99.0120	499,019	504,000	499,619	0	9	0	0	1.250	1.392	MN	554	0	12/27/2021	05/31/2028
91282C-QR-0	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	499,883	97.3550	486,777	500,000	499,890	0	7	0	0	1.000	1.003	JJ	2,092	0	07/30/2021	07/31/2028
91282C-CV-1	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	4,322,214	98.0630	4,244,145	4,328,000	4,321,610	0	(604)	0	0	1.125	1.147	FA	16,544	0	12/27/2021	08/31/2028
91282C-CW-9	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	1,210,195	97.7620	1,199,536	1,227,000	1,210,288	0	93	0	0	0.750	1.049	FA	3,127	0	12/27/2021	08/31/2026
91282C-CX-7	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	3,065,793	98.5860	3,049,263	3,093,000	3,066,560	0	767	0	0	0.375	0.695	MS	3,460	0	12/27/2021	09/15/2024
91282C-CY-5	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	240,741	98.8240	241,131	244,000	240,748	0	6	0	0	1.250	1.458	MS	779	0	12/27/2021	09/30/2028
91282C-CZ-2	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	42,254	98.2150	42,232	43,000	42,256	0	2	0	0	0.875	1.252	MS	96	0	12/27/2021	09/30/2026
91282C-DB-4	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	1,851,261	99.1880	1,846,871	1,862,000	1,851,482	0	221	0	0	0.625	0.830	AO	2,494	0	12/27/2021	10/15/2024
91282C-DD-0	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	536,010	99.4100	535,821	539,000	536,033	0	22	0	0	0.375	0.678	AO	346	0	12/27/2021	10/31/2023
91282C-DF-5	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	215,317	99.5940	215,123	216,000	215,319	0	2	0	0	1.375	1.423	AO	504	0	12/27/2021	10/31/2028
91282C-DG-3	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	1,298,020	99.3360	1,291,367	1,300,000	1,298,083	0	63	0	0	1.125	1.156	AO	2,505	0	11/02/2021	10/31/2026
91282C-DM-0	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	6,118,808	99.6170	6,113,507	6,137,000	6,119,064	0	256	0	0	0.500	0.654	MN	2,698	0	12/27/2021	11/30/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						53,702,924	XXX	53,844,868	53,582,000	53,640,732	0	(13,333)	0	0	XXX	XXX	XXX	97,389	332,062	XXX	XXX
36179U-V8-2	GOVERNMENTNATIONALMORTGAGEA POOL# MA6039			4	1.A	452,224	104.2210	456,873	438,371	451,900	0	(39)	0	0	3.500	2.506	MON	1,279	15,343	07/16/2019	07/20/2049
36202D-J8-5	GOVERNMENTNATIONALMORTGAGEA POOL# 002987			4	1.A	286	114.7780	329	287	286	0	0	0	0	7.500	7.601	MON	2	0	12/27/2021	10/20/2030
36202D-LV-1	GOVERNMENTNATIONALMORTGAGEA POOL# 003040			4	1.A	635	111.5530	705	632	635	0	0	0	0	7.000	6.838	MON	4	0	12/27/2021	02/20/2031
36206P-UR-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 417392			4	1.A	145	103.8620	149	144	145	0	0	0	0	7.500	6.915	MON	1	0	12/27/2021	05/15/2026
36206V-JP-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 422470			4	1.A	193	103.8620	201	193	193	0	0	0	0	7.500	7.457	MON	1	0	12/27/2021	03/15/2026
36207F-LH-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 430628			4	1.A	964	103.8620	1,003	965	964	0	0	0	0	7.500	7.546	MON	6	0	12/27/2021	10/15/2029
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						454,447	XXX	459,260	440,592	454,123	0	(39)	0	0	XXX	XXX	XXX	1,293	15,343	XXX	XXX
0599999. Total - U.S. Government Bonds						54,157,371	XXX	54,304,128	54,022,592	54,094,855	0	(13,372)	0	0	XXX	XXX	XXX	98,682	347,405	XXX	XXX
125094-AQ-5	CDP FINANCIAL INC SENIOR CORP_BND 144A		A	1	1.A FE	436,557	105.3530	454,070	431,000	436,530	0	(27)	0	0	3.150	2.628	JJ	5,921	0	12/27/2021	07/24/2024
168863-DQ-8	CHILE REPUBLIC OF SENIOR CORP_BND		D	2	1.F FE	78,400	92.3930	79,458	86,000	78,401	0	1	0	0	3.100	3.518	JJ	1,177	0	12/27/2021	01/22/2061
195325-EA-9	COLOMBIA REPUBLIC OF SENIOR CORP_BND		D	1	3.A FE	107,715	83.5000	107,715	129,000	107,715	(9)	9	0	0	4.125	5.488	FA	1,907	0	12/27/2021	02/22/2042
298785-HR-0	EUROPEAN INVESTMENT BANK SENIOR CORP_BND		D		1.A FE	2,164,499	103.5000	2,230,415	2,155,000	2,164,427	0	(72)	0	0	2.875	2.596	FA	23,406	0	12/27/2021	08/15/2023

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459058-EP-4	INTERNATIONAL BANK FOR RECONST SENIOR CORP_BND		D		1.A FE	428,449	104.7130	451,314	431,000	428,459	0	10	0	0	2.500	2.674	JJ	4,549	0	12/27/2021	07/29/2025
500769-HX-5	KFW SENIOR CORP_BND		D		1.A FE	2,155,042	103.8840	2,238,700	2,155,000	2,155,042	0	0	0	0	2.625	2.623	FA	19,328	0	12/27/2021	02/28/2024
91087B-AM-2	MEXICO UNITED MEXICAN STATES SENIOR CORP_BND		D	2	2.B FE	1,043,978	97.5010	1,051,061	1,078,000	1,044,022	0	44	0	0	2.659	3.047	MN	2,946	0	12/27/2021	05/24/2031
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						6,414,640	XXX	6,612,733	6,465,000	6,414,596	(9)	(35)	0	0	XXX	XXX	XXX	59,234	0	XXX	XXX
1099999. Total - All Other Government Bonds						6,414,640	XXX	6,612,733	6,465,000	6,414,596	(9)	(35)	0	0	XXX	XXX	XXX	59,234	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
31359Q-5Q-2	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY_BND				1.A	1,391,535	94.2340	1,413,509	1,500,000	1,399,618	0	8,083	0	0	0.875	1.716	FA	5,323	6,563	03/29/2021	08/05/2030
3135G0-K3-6	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY_BND				1.A	872,944	103.6990	893,883	862,000	872,910	0	(33)	0	0	2.125	1.818	AO	3,409	0	12/27/2021	04/24/2026
3137EA-EN-5	FEDERAL HOME LOAN MORTGAGE COR SENIOR AGENCY_BND				1.A	2,152,966	103.1370	2,222,612	2,155,000	2,152,984	0	19	0	0	2.750	2.815	JD	1,975	0	12/27/2021	06/19/2023
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						4,417,445	XXX	4,530,004	4,517,000	4,425,512	0	8,069	0	0	XXX	XXX	XXX	10,707	6,563	XXX	XXX
31283G-MN-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G00365			4	1.A	202	106.1630	213	201	202	0	0	0	0	8.000	7.507	MON	1	0	12/27/2021	06/01/2025
3128MJ-5C-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G08842			4	1.A	278,908	106.9270	287,547	268,918	278,672	0	(28)	0	0	4.000	2.871	MON	896	10,757	07/16/2019	10/01/2048
31292G-7H-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00896			4	1.A	525	109.4840	576	526	525	0	0	0	0	7.500	7.556	MON	3	0	12/27/2021	12/01/2029
31292H-D4-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C01023			4	1.A	80	109.2140	86	79	80	0	0	0	0	7.000	6.379	MON	0	0	12/27/2021	07/01/2030
31292H-D6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01025			4	1.A	76	106.1630	81	76	76	0	0	0	0	8.000	8.033	MON	1	0	12/27/2021	07/01/2030
31292H-QC-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01351			4	1.A	961	111.4750	1,062	953	961	0	0	0	0	6.500	6.229	MON	5	0	12/27/2021	05/01/2032
31292L-W6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C04269			4	1.A	148,122	106.1590	151,370	142,588	148,111	0	(11)	0	0	3.000	2.234	MON	356	0	12/27/2021	10/01/2042
31293S-DX-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C28218			4	1.A	156	110.8100	173	156	156	0	0	0	0	6.500	6.542	MON	1	0	12/27/2021	06/01/2029
31298F-U3-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C46902			4	1.A	181	110.8100	201	181	181	0	0	0	0	6.500	6.562	MON	1	0	12/27/2021	09/01/2030
31298G-S7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C47742			4	1.A	96	109.2140	103	95	96	0	0	0	0	7.000	6.311	MON	1	0	12/27/2021	02/01/2031
31368H-MB-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190354			4	1.A	40,316	113.3760	42,771	37,725	40,309	0	(7)	0	0	5.500	3.611	MON	173	0	12/27/2021	12/01/2034
31374G-WP-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 313954			4	1.A	2,914	111.0120	3,183	2,868	2,914	0	0	0	0	6.500	5.637	MON	16	0	12/27/2021	01/01/2028
31379K-MY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 421675			4	1.A	211	110.0960	232	211	211	0	0	0	0	7.000	6.714	MON	1	0	12/27/2021	03/01/2028
31384V-2A-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535469			4	1.A	265	111.0120	306	276	265	0	0	0	0	6.500	7.975	MON	2	0	12/27/2021	07/01/2030
31384V-T8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535275			4	1.A	883	111.0120	986	888	883	0	0	0	0	6.500	6.641	MON	5	0	12/27/2021	05/01/2030
31398K-CN-8	FREDDIE MAC FHLMC_35-87 SENIOR AGENCY_CMO _35-87			4	1.A	74,373	107.0490	77,162	72,081	74,364	0	(9)	0	0	4.500	3.322	MON	270	0	12/27/2021	10/15/2039
31407H-HS-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 831041			4	1.A	3,291	112.9340	3,808	3,372	3,291	0	0	0	0	5.000	5.668	MON	14	0	12/27/2021	10/01/2035
31407M-MR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 834768			4	1.A	5,354	113.4910	6,166	5,433	5,354	0	0	0	0	5.500	5.875	MON	25	0	12/27/2021	07/01/2035
3140JQ-TM-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BN7755			4	1.A	2,008,197	104.4270	2,056,664	1,969,481	2,008,111	0	(87)	0	0	3.000	2.564	MON	4,924	0	12/27/2021	09/01/2049
3140L5-FK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR6469			4	1.A	165,853	102.1480	165,770	162,284	165,846	0	(7)	0	0	2.500	2.091	MON	338	0	12/27/2021	03/01/2051
31418M-K7-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0317			4	1.A	2,746	114.3070	2,965	2,594	2,746	0	0	0	0	5.500	3.875	MON	12	0	12/27/2021	01/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						2,733,710	XXX	2,801,425	2,670,986	2,733,354	0	(149)	0	0	XXX	XXX	XXX	7,045	10,757	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						7,151,155	XXX	7,331,429	7,187,986	7,158,866	0	7,920	0	0	XXX	XXX	XXX	17,752	17,320	XXX	XXX
00206R-GQ-9	AT&TINC SENIOR CORP_BND			1	2.B FE	217,476	112.5490	218,345	194,000	217,441	0	(35)	0	0	4.300	2.593	FA	3,151	0	12/27/2021	02/15/2030
00206R-JZ-6	AT&TINC SENIOR CORP_BND			1	2.B FE	113,946	102.7740	115,107	112,000	113,945	0	(1)	0	0	3.500	3.375	JD	327	0	12/27/2021	06/01/2041
00206R-LV-2	AT&TINC SENIOR CORP_BND			2	2.B FE	64,418	100.9890	64,633	64,000	64,418	0	0	0	0	3.650	3.618	MS	688	0	12/27/2021	09/15/2059
023135-BC-9	AMAZON.COM INC SENIOR CORP_BND			1	1.E FE	336,350	108.0020	372,607	345,000	336,370	0	19	0	0	3.150	3.644	FA	3,894	0	12/27/2021	08/22/2027
031162-CR-9	AMGEN INC SENIOR CORP_BND			1	2.A FE	148,055	102.5510	150,751	147,000	148,055	0	0	0	0	3.150	3.097	FA	1,672	0	12/27/2021	02/21/2040
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP_BND			1	2.B FE	412,506	119.0550	410,740	345,000	412,454	0	(52)	0	0	4.700	2.943	FA	6,756	0	12/27/2021	02/01/2036
037833-CU-2	APPLE INC SENIOR CORP_BND			1	1.B FE	212,165	104.1530	224,971	216,000	212,187	0	22	0	0	2.850	3.637	MN	855	0	12/27/2021	05/11/2024
05526D-BB-0	BAT CAPITAL CORP SENIOR CORP_BND			1	2.B FE	687,550	104.8800	689,062	657,000	687,481	0	(69)	0	0	3.557	2.623	FA	8,828	0	12/27/2021	08/15/2027
06051G-JQ-3	BANK OF AMERICA CORP SENIOR CORP_BND			2	1.F FE	890,086	99.2980	890,701	897,000	890,104	0	18	0	0	1.658	1.814	MS	4,544	0	12/27/2021	03/11/2027
097023-CY-9	BOEING CO SENIOR CORP_BND			2	2.C FE	199,561	116.5100	200,397	172,000	199,519	0	(42)	0	0	5.150	2.913	MN	1,476	0	12/27/2021	05/01/2030
101137-AV-9	BOSTON SCIENTIFIC CORPORATION SENIOR CORP_BND			1	2.B FE	775,790	104.5710	811,474	776,000	775,793	0	3	0	0	3.450	3.461	MS	8,924	0	12/27/2021	03/01/2024
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC SENIOR CORP_BND			2	1.F FE	431,000	101.2010	436,175	431,000	431,000	0	0	0	0	3.060	3.060	JD	513	0	12/27/2021	06/17/2041
11135F-BL-4	BROADCOM INC SENIOR CORP_BND 144A			1	2.C FE	158,694	104.6670	162,234	155,000	158,691	0	(3)	0	0	3.469	3.228	AO	1,135	0	12/27/2021	04/15/2034
126650-CX-6	CVS HEALTH CORP SENIOR CORP_BND			1	2.B FE	1,563,016	112.2190	1,562,085	1,392,000	1,562,645	0	(371)	0	0	4.300	2.106	MS	15,962	0	12/27/2021	03/25/2028
126650-DN-7	CVS HEALTH CORP SENIOR CORP_BND			1	2.B FE	211,499	95.2950	212,508	223,000	211,515	0	16	0	0	1.750	2.414	FA	1,409	0	12/27/2021	08/21/2030
14040H-CH-6	CAPITAL ONE FINANCIAL CORPORAT SENIOR CORP_BND			2	2.A FE	821,567	99.4890	823,767	828,000	821,582	0	15	0	0	1.878	2.019	MN	2,548	0	12/27/2021	11/02/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-NE-7	CITIGROUP INC SENIOR CORP_BND			2	1.G FE	430,165	99.8820	430,490	431,000	430,166	0	1	0	0	2.520	2.540	MN	1,750	0	12/27/2021	11/03/2032
20030N-DA-6	COMCAST CORPORATION SENIOR CORP_BND			1	1.G FE	133,138	103.7100	133,785	129,000	133,132	0	(6)	0	0	2.650	2.202	FA	1,424	0	12/27/2021	02/01/2030
202795-JU-5	COMMONWEALTH EDISON COMPANY SECURED CORP_BND			2	1.F FE	79,385	96.6750	79,274	82,000	79,386	0	1	0	0	2.750	2.911	MS	871	0	12/27/2021	09/01/2051
209111-GA-5	CONSOLIDATED EDISON COMPANY OF SENIOR CORP_BND			1	1.G FE	331,218	100.5970	333,983	332,000	331,219	0	1	0	0	2.400	2.428	JD	354	0	12/27/2021	06/15/2031
209111-GB-3	CONSOLIDATED EDISON COMPANY OF SENIOR CORP_BND			2	1.G FE	282,870	105.5410	299,736	284,000	282,870	0	0	0	0	3.600	3.619	JD	454	0	12/27/2021	06/15/2061
21688A-AL-6	COOPERATIEVE RABOBANK UA NEW SRP CORP_BND				1.E FE	352,147	102.1030	352,255	345,000	352,058	0	(88)	0	0	2.750	0.739	JJ	4,507	0	12/27/2021	01/10/2023
22966R-AH-9	CUBESMART LP SENIOR CORP_BND			2	2.B FE	257,755	100.0130	259,034	259,000	257,757	0	2	0	0	2.250	2.325	JD	502	0	12/27/2021	12/15/2028
24703T-AE-6	DELL INTERNATIONAL LLC SECURED CORP_BND			1	2.B FE	29,249	112.6320	29,284	26,000	29,240	0	(9)	0	0	4.900	2.035	AO	319	0	12/27/2021	10/01/2026
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC SENIOR CORP_BND			1	2.C FE	403,247	111.4500	432,425	388,000	403,199	0	(48)	0	0	4.900	3.820	MS	5,809	0	12/27/2021	03/11/2026
26078J-AC-4	DUPONT DE NEMOURS INC SENIOR CORP_BND			1	2.A FE	950,241	110.4950	952,469	862,000	949,925	0	(315)	0	0	4.493	1.662	MN	4,949	0	12/27/2021	11/15/2025
26442E-AE-0	DUKE ENERGY OHIO INC SECURED CORP_BND			2	1.F FE	472,510	110.2490	475,175	431,000	472,494	0	(16)	0	0	3.700	3.126	JD	709	0	12/27/2021	06/15/2046
278865-BK-5	ECOLAB INC SENIOR CORP_BND			1	1.G FE	1,077,268	100.1360	1,079,469	1,078,000	1,077,273	0	5	0	0	0.900	0.935	JD	431	0	12/27/2021	12/15/2023
316773-DD-9	FIFTH THIRD BANCORP SENIOR CORP_BND			2	2.A FE	602,450	98.7690	602,494	610,000	602,467	0	17	0	0	1.707	1.932	MN	1,735	0	12/27/2021	11/01/2027
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC SENIOR CORP_BND 144A			1	3.A FE	260,737	106.3160	275,359	259,000	260,730	0	(7)	0	0	4.350	4.094	JJ	5,195	0	12/27/2021	01/15/2025
37045V-AS-9	GENERAL MOTORS CO SENIOR CORP_BND			1	2.C FE	84,733	114.6780	84,862	74,000	84,712	0	(21)	0	0	5.000	2.565	AO	925	0	12/27/2021	10/01/2028
37045X-CY-0	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP_BND			1	2.C FE	182,629	106.6480	183,435	172,000	182,613	0	(16)	0	0	3.600	2.756	JD	172	0	12/27/2021	06/21/2030
37045X-DA-1	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP_BND			2	2.C FE	327,541	101.7170	328,545	323,000	327,532	0	(10)	0	0	2.700	2.423	FA	3,173	0	12/27/2021	08/20/2027
38141G-YB-4	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_BND			2	1.F FE	1,133,032	100.7180	1,137,108	1,129,000	1,133,028	0	(4)	0	0	2.615	2.571	AO	5,659	0	12/27/2021	04/22/2032
459200-KA-8	INTERNATIONAL BUSINESS MACHINE SENIOR CORP_BND			1	1.G FE	707,107	108.5240	708,662	653,000	707,014	0	(93)	0	0	3.500	2.274	MN	2,920	0	12/27/2021	05/15/2029
46647P-CB-0	JPMORGAN CHASE & CO SENIOR CORP_BND			1	1.F FE	3,279,230	98.8210	3,283,834	3,323,000	3,279,339	0	109	0	0	1.780	2.042	AO	11,337	0	12/27/2021	04/22/2027
46647P-CJ-3	JPMORGAN CHASE & CO SENIOR CORP_BND			2	1.F FE	852,484	99.1660	854,807	862,000	852,501	0	16	0	0	2.069	2.231	JD	1,486	0	12/27/2021	06/01/2029
548661-DT-1	LOWES COMPANIES INC SENIOR CORP_BND			1	2.A FE	135,156	108.1420	139,503	129,000	135,131	0	(25)	0	0	4.000	2.444	AO	1,089	0	12/27/2021	04/15/2025
617446-8Q-5	MORGANSTANLEY SENIOR CORP_BND			1	1.F FE	872,745	101.9620	874,831	858,000	872,686	0	(59)	0	0	2.188	1.656	AO	3,285	0	12/27/2021	04/28/2026
61747Y-EF-8	MORGANSTANLEY SUB CORP_BND			2	2.A FE	1,039,922	96.2950	1,038,060	1,078,000	1,039,952	0	31	0	0	2.484	2.778	MS	7,810	0	12/27/2021	09/16/2036
61772B-AB-9	MORGANSTANLEY SENIOR CORP_BND			2	1.F FE	2,722,299	99.0140	2,728,832	2,756,000	2,722,383	0	84	0	0	1.593	1.834	MN	6,951	0	12/27/2021	05/04/2027
65339K-BY-5	NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP_BND			2	2.A FE	771,469	100.5930	776,578	772,000	771,470	0	1	0	0	1.875	1.889	JJ	724	0	12/27/2021	01/15/2027
665501-AM-4	NORTHERN NATURAL GAS COMPANY SENIOR CORP_BND 144A			2	1.F FE	42,625	102.7410	44,178	43,000	42,625	0	0	0	0	3.400	3.447	AO	305	0	12/27/2021	10/16/2051
68389X-BW-4	ORACLE CORPORATION SENIOR CORP_BND			1	2.A FE	407,918	100.2850	406,156	405,000	407,917	0	(1)	0	0	3.600	3.545	AO	3,645	0	12/27/2021	04/01/2040
694308-JQ-1	PACIFIC GAS AND ELECTRIC COMPA SECURED CORP_BND			1	2.C FE	211,631	104.1400	215,570	207,000	211,630	0	(1)	0	0	4.500	4.320	JJ	4,658	0	12/27/2021	07/01/2040
737679-DG-2	POTOMAC ELECTRIC POWER COMPANY SECURED CORP_BND			1	1.F FE	430,854	104.5970	450,814	431,000	430,856	0	2	0	0	3.600	3.614	MS	4,569	0	12/27/2021	03/15/2024
744560-BK-1	PUBLIC SERVICE ELECTRIC AND GA SECURED CORP_BND			1	1.F FE	430,339	104.3790	449,873	431,000	430,342	0	3	0	0	3.050	3.105	MN	1,680	0	12/27/2021	11/15/2024
816851-BM-0	SEMPRA ENERGY JRSUB CORP_BND			2	2.C FE	678,000	101.2690	686,602	678,000	678,000	0	0	0	0	4.125	4.117	AO	3,263	0	12/27/2021	04/01/2052
828807-DK-0	SIMON PROPERTY GROUP LP SENIOR CORP_BND			2	1.G FE	859,053	101.8720	878,137	862,000	859,059	0	6	0	0	2.650	2.695	JJ	10,533	0	12/27/2021	07/15/2030
828807-DP-9	SIMON PROPERTY GROUP LP SENIOR CORP_BND			1	1.G FE	919,741	97.6630	919,005	941,000	919,794	0	53	0	0	1.375	1.846	JJ	4,780	0	12/27/2021	01/15/2027
830867-AB-3	SKYMILESIPLTD SKYMILESIPLTD				2.B FE	175,826	109.1980	176,901	162,000	175,800	0	(26)	0	0	4.750	3.050	JAJO	1,518	0	12/27/2021	10/20/2028
842400-GK-3	SOUTHERN CALIFORNIA EDISON COM SECURED CORP_BND			1	2.A FE	48,185	112.1740	48,235	43,000	48,184	0	(2)	0	0	4.125	3.416	MS	591	0	12/27/2021	03/01/2048
842400-GU-1	SOUTHERN CALIFORNIA EDISON COM SECURED CORP_BND			1	1.G FE	291,419	98.6830	291,116	295,000	291,424	0	5	0	0	2.250	2.410	JD	553	0	12/27/2021	06/01/2030
842587-DH-7	SOUTHERN COMPANY THE SENIOR CORP_BND			2	2.B FE	419,442	97.3530	419,592	431,000	419,466	0	24	0	0	1.750	2.214	MS	2,221	0	12/27/2021	03/15/2028
87264A-BW-4	T-MOBILE USA INC SENIOR CORP_BND			2	3.A FE	252,540	104.0380	253,853	244,000	252,526	0	(14)	0	0	3.500	2.963	AO	1,803	0	12/27/2021	04/15/2031
92343V-GH-1	VERIZON COMMUNICATIONS INC SENIOR CORP_BND			2	2.A FE	544,720	100.1900	546,038	545,000	544,721	0	1	0	0	2.100	2.109	MS	3,147	0	12/27/2021	03/22/2028
92343V-GK-4	VERIZON COMMUNICATIONS INC SENIOR CORP_BND			1	2.A FE	511,328	104.6940	509,861	487,000	511,315	0	(13)	0	0	3.400	3.048	MS	4,553	0	12/27/2021	03/22/2041
92556V-AD-8	VIATRIS INC SENIOR CORP_BND			1	2.C FE	170,895	100.3550	172,610	172,000	170,896	0	2	0	0	2.700	2.786	JD	116	0	12/27/2021	06/22/2030
928563-AG-0	VMWARE INC SENIOR CORP_BND			1	2.C FE	990,181	99.2990	991,000	998,000	990,245	0	63	0	0	0.600	1.085	FA	2,478	0	12/27/2021	08/15/2023
928563-AK-1	VMWARE INC SENIOR CORP_BND			2	2.C FE	272,654	97.3150	272,483	280,000	272,668	0	14	0	0	1.800	2.227	FA	2,086	0	12/27/2021	08/15/2028
95000U-2F-9	WELLS FARGO & COMPANY SENIOR CORP_BND			1	1.E FE	209,723	105.4210	199,000	209,787	209,691	0	(32)	0	0	3.196	1.932	JD	247	0	12/27/2021	06/17/2027
96950F-AM-6	WILLIAMS COMPANIES INC SENIOR CORP_BND			1	2.B FE	1,143,168	105.5230	1,141,754	1,082,000	1,142,736	0	(432)	0	0	4.300	1.332	MS	15,121	0	12/27/2021	03/04/2024
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC SENIOR CORP_BND			1	2.B FE	799,122	99.7140	802,000	799,135	799,135	0	14	0	0	1.450	1.577	MN	1,195	0	12/27/2021	11/22/2024
064159-3X-2	BANK OF NOVA SCOTIA SENIOR CORP_BND		A	1	1.F FE	2,853,380	99.1160	2,856,532	2,882,000	2,853,550	0	170	0	0	0.700	1.139	AO	4,259	0	12/27/2021	04/15/2024
125491-AN-0	CI FINANCIAL CORP SENIOR CORP_BND		A	2	2.B FE	425,401	102.6010	442,210	431,000	425,408	0	7	0	0	3.200	3.369	JD	536	0	12/27/2021	12/17/2030
13645R-BD-5	CANADIAN PACIFIC RAILWAY COMPA SENIOR CORP_BND		A	2	2.B FE	611,210	100.1200	612,736	612,000	611,214	0	4	0	0	1.350	1.395	JD	666	0	12/27/2021	12/02/2024
349553-AM-9	FORTIS INC SENIOR CORP_BND		A	1	2.C FE	450,002	104.0960	448,653	431,000	449,947	0	(55)	0	0	3.055	2.027	AO	3,182	0	12/27/2021	10/04/2026
00084D-AW-0	ABN AMRO BANK NV SRBN CORP_BND 144A		D	2	2.A FE	990,087	100.0000	990,995	991,000	990,089	0	2	0	0	2.470	2.483	JD	1,224	0	12/27/2021	12/13/2029
00253X-AA-9	AADVANTAGE LOYALTY IP LTD SECURED CORP_BND 144A		D		3.B FE	781,823	103.9880	784,066	754,000	781,759	0	(64)	0	0	5.500	4.575	JAJO	8,179	0	12/27/2021	04/20/2026

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00774M-AM-7	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND		D	1	2.C FE	183,385	102.8560	191,313	186,000	183,398	0	13	0	0	2.875	3.438	FA	2,035	0	12/27/2021	08/14/2024
00774M-AV-7	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND		D	1	2.C FE	607,010	100.8200	612,986	608,000	607,013	0	3	0	0	2.450	2.486	AO	2,565	0	12/27/2021	10/29/2026
00774M-AW-5	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND		D	1	2.C FE	266,524	101.4140	270,774	267,000	266,525	0	1	0	0	3.000	3.029	AO	1,380	0	12/27/2021	10/29/2028
03938L-BA-1	ARCELORMITTAL SA SENIOR CORP_BND		D	1	2.C FE	433,359	109.4600	434,555	397,000	433,245	0	(114)	0	0	4.550	2.254	MS	5,519	0	12/27/2021	03/11/2026
05401A-AL-5	AVOLON HOLDINGS FUNDING LTD SENIOR CORP_BND 144A		D	1	2.C FE	688,617	105.9690	685,623	647,000	688,488	0	(128)	0	0	4.250	2.626	AO	5,805	0	12/27/2021	04/15/2026
05578A-AA-6	BPCE SA SENIOR CORP_BND 144A		D		1.E FE	483,979	102.0730	483,825	474,000	483,855	0	(124)	0	0	2.750	0.712	JJ	6,155	0	12/27/2021	01/11/2023
05583J-AK-8	BPCE SA SRBN CORP_BND 144A		D	2	2.A FE	589,405	99.1410	589,887	595,000	589,418	0	13	0	0	2.045	2.218	AO	2,434	0	12/27/2021	10/19/2027
05968L-AM-4	BANCOLOMBIA SA SENIOR CORP_BND		D	1	3.A FE	429,061	100.3740	432,613	431,000	429,071	0	9	0	0	3.000	3.153	JJ	5,459	0	12/27/2021	01/29/2025
06279J-AB-5	BANK OF IRELAND GROUP PLC SENIOR CORP_BND 144A		D	2	2.B FE	559,883	98.2070	560,760	571,000	559,908	0	25	0	0	2.029	2.393	MS	2,929	0	12/27/2021	09/30/2027
06738E-BU-8	BARCLAYS PLC SENIOR CORP_BND		D	1	2.B FE	666,000	100.1780	667,187	666,000	666,000	0	0	0	0	2.279	2.279	MN	1,560	0	12/27/2021	11/24/2027
09659W-2N-3	BNP PARIBAS SA SRBN CORP_BND 144A		D	2	1.G FE	1,009,944	97.3060	1,011,010	1,039,000	1,010,016	0	73	0	0	1.323	1.907	JJ	6,415	0	12/27/2021	01/13/2027
404280-CJ-6	HSBC HOLDINGS PLC SENIOR CORP_BND		D	2	1.G FE	855,315	99.1710	854,855	862,000	855,336	0	21	0	0	1.645	1.833	AO	2,875	0	12/27/2021	04/18/2026
404280-CV-9	HSBC HOLDINGS PLC SENIOR CORP_BND		D	1	1.G FE	506,906	98.0620	506,981	517,000	506,923	0	17	0	0	2.206	2.488	FA	4,245	0	12/27/2021	08/17/2029
456837-AU-7	ING GROEP NV SENIOR CORP_BND 144A		D	2	1.G FE	426,683	98.9430	426,444	431,000	426,693	0	11	0	0	1.400	1.631	JJ	3,017	0	12/27/2021	07/01/2026
566007-AC-4	MARB BONDCO PLC SENIOR CORP_BND 144A		D	2	3.B FE	412,941	95.5010	411,609	431,000	411,609	(1,356)	24	0	0	3.950	4.517	JJ	7,188	0	12/27/2021	01/29/2031
606822-CA-0	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CORP_BND		D	2	1.G FE	792,478	98.6090	792,816	804,000	792,519	0	41	0	0	0.962	1.351	AO	1,676	0	12/27/2021	10/11/2025
63906Y-AD-0	NATWESTMARKETSPLC SENIOR CORP_BND 144A		D		1.F FE	409,629	98.3620	409,188	416,000	409,647	0	18	0	0	1.600	1.938	MS	1,701	0	12/27/2021	09/29/2026
68560E-AA-6	ORBIA ADVANCE CORPORATION SAB SENIOR CORP_BND 144A		D	2	2.C FE	636,648	98.5390	637,547	647,000	636,679	0	31	0	0	1.875	2.261	MN	1,685	0	12/27/2021	05/11/2026
74977R-DJ-0	COOPERATIEVE RABOBANK UA SRBN CORP_BND 144A		D	2	1.G FE	1,258,893	97.3120	1,258,238	1,293,000	1,258,989	0	97	0	0	1.004	1.584	MS	3,498	0	12/27/2021	09/24/2026
822582-CB-6	SHELL INTERNATIONAL FINANCE BV SENIOR CORP_BND		D	1	1.D FE	214,788	111.7510	241,382	216,000	214,790	0	2	0	0	3.875	3.968	MN	1,116	0	12/27/2021	11/13/2028
82620K-AV-5	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP_BND 144A		D	1	1.E FE	428,772	99.6800	429,622	431,000	428,797	0	26	0	0	0.400	0.832	MS	527	0	12/27/2021	03/11/2023
82620K-AX-1	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP_BND 144A		D	1	1.E FE	256,438	99.1780	256,872	259,000	256,454	0	16	0	0	0.650	1.105	MS	514	0	12/27/2021	03/11/2024
853254-BZ-2	STANDARDCHARTEREDPLC SENIOR CORP_BND 144A		D	2	1.G FE	1,002,168	96.8540	1,001,465	1,034,000	1,002,248	0	79	0	0	1.456	2.102	JJ	6,984	0	12/27/2021	01/14/2027
86562M-CA-6	SUMITOMOMITSUIFINGRPINC SENIOR CORP_BND		D	1	1.G FE	1,286,814	99.4760	1,286,229	1,293,000	1,286,836	0	23	0	0	1.474	1.614	JJ	9,159	0	12/27/2021	07/08/2025
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP_BND		D	1	2.B FE	402,984	97.9250	404,431	413,000	403,000	0	15	0	0	2.050	2.375	MS	2,140	0	12/27/2021	03/31/2030
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						55,744,297	XXX	56,096,519	55,366,000	55,741,931	(1,356)	(1,007)	0	0	XXX	XXX	XXX	312,911	0	XXX	XXX
17328R-AZ-2	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR_CMBS _20-GC46			4	1.A	441,586	103.8470	447,581	431,000	441,572	0	(14)	0	0	2.717	2.368	MON	976	0	12/27/2021	02/18/2053
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						441,586	XXX	447,581	431,000	441,572	0	(14)	0	0	XXX	XXX	XXX	976	0	XXX	XXX
081331-AE-0	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV 144A			1	1.E FE	93,649	115.1470	107,866	93,677	93,648	0	(1)	0	0	5.300	5.303	JD	221	0	12/27/2021	12/15/2035
14316N-AE-9	CARMAX AUTO OWNER TRUST CARMX SUB ABS_ABS _21-1			4	1.C FE	2,001,267	97.7790	2,001,529	2,047,000	2,001,425	0	158	0	0	0.740	1.471	MON	673	0	12/27/2021	10/15/2026
362554-AE-7	GMCAR_21-4 ABS_ABS _21-4				1.B FE	852,443	98.9400	852,861	862,000	852,470	0	26	0	0	1.250	1.548	MON	449	0	12/27/2021	10/16/2027
380149-AE-4	GM FINANCIAL CONSUMER AUTOMOBI SUB ABS_ABS _21-2			4	1.B FE	1,492,461	98.9000	1,492,394	1,509,000	1,492,516	0	56	0	0	1.090	1.442	MON	685	0	12/27/2021	12/16/2026
63942B-AA-2	NAVIENT STUDENT LOAN TRUST NAV ABS_ABS _21-A 144A			4	1.A FE	1,343,626	98.7370	1,343,683	1,360,876	1,343,664	0	38	0	0	0.840	1.110	MON	508	0	12/27/2021	05/15/2069
80284Y-AG-9	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_ABS _17-3			4	1.A FE	560,453	100.0980	561,045	560,495	560,453	0	0	0	0	3.200	3.223	MON	797	0	12/27/2021	11/15/2023
83165W-AA-4	SMALL BUSINESS LENDING TRUST S AGCYSEN ABS_ABS _20-A 144A			4	2.A FE	12,730	100.0930	12,743	12,731	12,730	0	0	0	0	2.620	2.636	MON	15	0	12/27/2021	12/15/2026
09629E-AJ-0	BLUEMOUNTAIN CLO LTD BLUEM_17 MEZZANINABS17-2A144A		D	4	2.C FE	599,647	99.4440	599,647	603,000	599,655	0	7	0	0	3.140	3.253	JAJO	3,839	0	12/27/2021	10/20/2030
63942K-AA-2	OCT56_21-1A SENIOR ABS_ABS _21-G 144A		C		1.A FE	858,956	99.6390	858,887	862,000	858,960	0	4	0	0	1.580	1.634	MON	1,438	0	12/27/2021	04/15/2070
64131J-AL-0	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _17-25A 144A		D	4	1.A FE	431,000	100.1200	431,517	431,000	431,000	0	0	0	0	1.054	1.054	JAJO	933	0	12/27/2021	10/18/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						8,246,232	XXX	8,262,172	8,341,779	8,246,521	0	288	0	0	XXX	XXX	XXX	9,558	0	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						64,432,115	XXX	64,806,272	64,138,779	64,430,024	(1,356)	(733)	0	0	XXX	XXX	XXX	323,445	0	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						120,279,306	XXX	121,084,124	119,930,000	120,222,772	(1,365)	(6,306)	0	0	XXX	XXX	XXX	480,241	338,625	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						3,188,157	XXX	3,260,685	3,111,578	3,187,477	0	(188)	0	0	XXX	XXX	XXX	8,338	26,100	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						441,586	XXX	447,581	431,000	441,572	0	(14)	0	0	XXX	XXX	XXX	976	0	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						8,246,232	XXX	8,262,172	8,341,779	8,246,521	0	288	0	0	XXX	XXX	XXX	9,558	0	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						132,155,281	XXX	133,054,562	131,814,357	132,098,342	(1,365)	(6,220)	0	0	XXX	XXX	XXX	499,113	364,725	XXX	XXX

1.

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

1A	1A	$	70,073,829	1B	$	2,557,173	1C	$	2,001,425	1D	$	214,790	1E	$	2,160,873	1F	$	14,978,342	1G	$	12,171,511
1B	2A	$	7,572,956	2B	$	10,579,378	2C	$	7,544,655												
1C	3A	$	1,050,042	3B	$	1,193,368	3C	$	0												
1D	4A	$	0	4B	$	0	4C	$	0												
1E	5A	$	0	5B	$	0	5C	$	0												
1F	6	$	0																		

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
36202D-J8-5	GOVERNMENTNATIONALMORTGAGEA POOL# 002987 7.500% 10/20/30		12/27/2021	A_EQFQ		286	287	2
36202D-LV-1	GOVERNMENTNATIONALMORTGAGEA POOL# 003040 7.000% 02/20/31		12/27/2021	A_EQFQ		635	632	3
36206P-UR-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 417392 7.500% 05/15/26		12/27/2021	A_EQFQ		145	144	1
36206V-JP-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 422470 7.500% 03/15/26		12/27/2021	A_EQFQ		193	193	1
36207F-LH-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 430628 7.500% 10/15/29		12/27/2021	A_EQFQ		964	965	5
912810-SA-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 3.000% 02/15/48		12/27/2021	A_EQEA		146,742	120,000	1,311
912810-SQ-2	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.125% 08/15/40		12/27/2021	A_EQFQ		48,930	56,000	229
912810-ST-6	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.375% 11/15/40		12/27/2021	A_EQEA		1,381,951	1,517,000	2,420
912810-SW-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.875% 02/15/41		12/27/2021	A_EQEA		64,758	69,000	471
912810-SY-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 2.250% 05/15/41		12/27/2021	A_EQEA		572,420	545,000	1,423
912828-5P-1	UNITEDSTATESTREASURY SENIOR GOVT_BND 2.875% 11/30/23		12/27/2021	A_EQEA		442,209	442,000	943
912828-ZL-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 04/30/25		12/27/2021	Various		1,579,261	1,616,000	954
912828-ZT-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 05/31/25		12/27/2021	A_EQFQ		1,256,432	1,293,000	240
912828-ZW-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 06/30/25		12/27/2021	A_EQFQ		41,750	43,000	53
91282C-AJ-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 08/31/25		12/27/2021	Various		688,448	711,000	579
91282C-AK-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.125% 09/15/23		12/27/2021	A_EQFQ		491,583	496,000	176
91282C-AW-1	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.250% 11/15/23		12/27/2021	A_EQEA		747,638	754,000	219
91282C-AZ-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 11/30/25		12/27/2021	A_EQFQ		752,478	776,000	216
91282C-BC-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 12/31/25		12/27/2021	A_EQEA		248,959	257,000	471
91282C-BP-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.125% 02/29/28		03/30/2021	CITICORP SECURITIES MARKETS		981,758	1,000,000	948
91282C-BQ-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.500% 02/28/26		03/30/2021	Various		4,415,410	4,500,000	1,692
91282C-BQ-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.500% 02/28/26		12/27/2021	A_EQFQ		1,466,029	1,509,000	2,459
91282C-BS-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 03/31/28		03/31/2021	BANK OF AMERICA		2,476,758	2,500,000	0
91282C-BT-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.750% 03/31/26		03/31/2021	CITICORP SECURITIES MARKETS		1,091,191	1,100,000	0
91282C-CE-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 05/31/28		12/27/2021	A_EQEA		499,610	504,000	467
91282C-CR-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.000% 07/31/28		07/30/2021	CITICORP SECURITIES MARKETS		499,883	500,000	27
91282C-CV-1	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.125% 08/31/28		08/30/2021	J.P. MORGAN SECURITIES INC		3,263,711	3,250,000	0
91282C-CV-1	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.125% 08/31/28		12/27/2021	A_EQFQ		1,058,503	1,078,000	3,953
91282C-CW-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.750% 08/31/26		08/31/2021	BARCLAYS CAPITAL		499,297	500,000	10
91282C-CW-9	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.750% 08/31/26		12/27/2021	Various		710,898	727,000	1,777
91282C-CX-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 09/15/24		10/06/2021	J.P. MORGAN SECURITIES INC		1,791,633	1,800,000	410
91282C-CX-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 09/15/24		12/27/2021	A_EQFQ		1,274,161	1,293,000	1,380
91282C-CY-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.250% 09/30/28		12/27/2021	A_EQEA		240,741	244,000	737
91282C-CZ-2	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.875% 09/30/26		12/27/2021	A_EQEA		42,254	43,000	91
91282C-DB-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.625% 10/15/24		11/02/2021	J.P. MORGAN SECURITIES INC		996,602	1,000,000	326
91282C-DB-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.625% 10/15/24		12/27/2021	A_EQEA		854,660	862,000	1,080
91282C-DD-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.375% 10/31/23		12/27/2021	A_EQFQ		536,010	539,000	318
91282C-DF-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.375% 10/31/28		12/27/2021	A_EQEA		215,317	216,000	464
91282C-DG-3	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.125% 10/31/26		11/02/2021	CITICORP SECURITIES MARKETS		1,298,020	1,300,000	121
91282C-DM-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.500% 11/30/23		12/02/2021	J.P. MORGAN SECURITIES INC		2,146,137	2,150,000	89
91282C-DM-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.500% 11/30/23		12/27/2021	Various		3,972,672	3,987,000	1,479
0599999. Subtotal - Bonds - U.S. Governments						38,797,037	39,299,221	27,545
125094-AQ-5	CDP FINANCIAL INC SENIOR CORP_BND 144A 3.150% 07/24/24	A	12/27/2021	A_EQEA		436,557	431,000	5,770
168863-DQ-8	CHILE REPUBLIC OF SENIOR CORP_BND 3.100% 01/22/61	D	12/27/2021	A_EQEA		78,400	86,000	1,148
195325-EA-9	COLOMBIA REPUBLIC OF SENIOR CORP_BND 4.125% 02/22/42	D	12/27/2021	A_EQEA		107,715	129,000	1,848
298785-HR-0	EUROPEAN INVESTMENT BANK SENIOR CORP_BND 2.875% 08/15/23	D	12/27/2021	A_EQEA		2,164,499	2,155,000	22,717
459058-EP-4	INTERNATIONAL BANK FOR RECONST SENIOR CORP_BND 2.500% 07/29/25	D	12/27/2021	A_EQEA		428,449	431,000	4,430
500769-HX-5	KFW SENIOR CORP_BND 2.625% 02/28/24	D	12/27/2021	A_EQEA		2,155,042	2,155,000	18,699
91087B-AM-2	MEXICO UNITED MEXICAN STATES SENIOR CORP_BND 2.659% 05/24/31	D	12/27/2021	A_EQEA		1,043,978	1,078,000	2,628
1099999. Subtotal - Bonds - All Other Governments						6,414,640	6,465,000	57,240
31283G-MN-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G00365 8.000% 06/01/25		12/27/2021	A_EQFQ		202	201	1
31292G-7H-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00896 7.500% 12/01/29		12/27/2021	A_EQFQ		525	526	3
31292H-D4-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C01023 7.000% 07/01/30		12/27/2021	A_EQFQ		80	79	0
31292H-D6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01025 8.000% 07/01/30		12/27/2021	A_EQFQ		76	76	0
31292H-QC-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01351 6.500% 05/01/32		12/27/2021	A_EQFQ		961	953	4
31292L-W6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C04269 3.000% 10/01/42		12/27/2021	A_EQFQ		148,122	142,588	309
31293S-DX-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C28218 6.500% 06/01/29		12/27/2021	A_EQFQ		156	156	1
31298F-U3-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C46902 6.500% 09/01/30		12/27/2021	A_EQFQ		181	181	1
31298G-S7-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C47742 7.000% 02/01/31		12/27/2021	A_EQFQ		96	95	0
3135G0-5Q-2	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY_BND 0.875% 08/05/30		03/29/2021	RBC DOMINION SECURITIES INC.		1,391,535	1,500,000	2,042
3135G0-K3-6	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AGENCY_BND 2.125% 04/24/26		12/27/2021	A_EQEA		872,944	862,000	3,206
31368H-MB-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190354 5.500% 12/01/34		12/27/2021	A_EQFQ		40,316	37,725	150
31374G-WP-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 313954 6.500% 01/01/28		12/27/2021	A_EQFQ		2,914	2,868	13
31379K-MY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 421675 7.000% 03/01/28		12/27/2021	A_EQFQ		211	211	1

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
3137EA-EN-5	FEDERAL HOME LOAN MORTGAGE COR SENIOR AGENCY_BND 2.750% 06/19/23		12/27/2021	A_EQEA		2,152,966	2,155,000	1,317
31384V-2A-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535469 6.500% 07/01/30		12/27/2021	A_EQFQ		265	276	1
31384V-T8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535275 6.500% 05/01/30		12/27/2021	A_EQFQ		883	888	4
31398K-CN-8	FREDDIE MAC FHLMC_35-87 SENIOR AGENCY_CMO _35-87 4.500% 10/15/39		12/27/2021	A_EQFQ		74,373	72,081	234
31407H-HS-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 831041 5.000% 10/01/35		12/27/2021	A_EQFQ		3,291	3,372	12
31407M-MR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 834768 5.500% 07/01/35		12/27/2021	A_EQFQ		5,354	5,433	22
3140JQ-TM-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BN7755 3.000% 09/01/49		12/27/2021	Various		2,008,197	1,969,481	4,267
3140L5-FK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BR6469 2.500% 03/01/51		12/27/2021	A_EQEA		165,853	162,284	293
31418M-K7-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD0317 5.500% 01/01/39		12/27/2021	A_EQFQ		2,746	2,594	10
3199999. Subtotal - Bonds - U.S. Special Revenues						6,872,247	6,919,068	11,891
00206R-GQ-9	AT&TINC SENIOR CORP_BND 4.300% 02/15/30		12/27/2021	A_EQEA		217,476	194,000	3,059
00206R-JZ-6	AT&TINC SENIOR CORP_BND 3.500% 06/01/41		12/27/2021	A_EQEA		113,946	112,000	283
00206R-LV-2	AT&TINC SENIOR CORP_BND 3.650% 09/15/59		12/27/2021	A_EQEA		64,418	64,000	662
023135-BC-9	AMAZON.COM INC SENIOR CORP_BND 3.150% 08/22/27		12/27/2021	A_EQEA		336,350	345,000	3,773
031162-CR-9	AMGEN INC SENIOR CORP_BND 3.150% 02/21/40		12/27/2021	A_EQEA		148,055	147,000	1,621
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP_BND 4.700% 02/01/36		12/27/2021	A_EQEA		412,506	345,000	6,576
037833-CU-2	APPLE INC SENIOR CORP_BND 2.850% 05/11/24		12/27/2021	A_EQEA		212,165	216,000	787
05526D-BB-0	BAT CAPITAL CORP SENIOR CORP_BND 3.557% 08/15/27		12/27/2021	A_EQEA		687,550	657,000	8,569
06051G-JQ-3	BANK OF AMERICA CORP SENIOR CORP_BND 1.658% 03/11/27		12/27/2021	A_EQEA		890,086	897,000	4,379
081331-AE-0	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV 144A 5.300% 12/15/35		12/27/2021	A_EQFQ		93,649	93,677	165
097023-CY-9	BOEING CO SENIOR CORP_BND 5.150% 05/01/30		12/27/2021	A_EQEA		199,561	172,000	1,378
101137-AV-9	BOSTON SCIENTIFIC CORPORATION SENIOR CORP_BND 3.450% 03/01/24		12/27/2021	A_EQEA		775,790	776,000	8,627
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC SENIOR CORP_BND 3.060% 06/17/41		12/27/2021	A_EQEA		431,000	431,000	366
11135F-BL-4	BROADCOM INC SENIOR CORP_BND 144A 3.469% 04/15/34		12/27/2021	A_EQEA		158,694	155,000	1,075
126650-CX-6	CVS HEALTH CORP SENIOR CORP_BND 4.300% 03/25/28		12/27/2021	A_EQEA		1,563,016	1,392,000	15,297
126650-DN-7	CVS HEALTH CORP SENIOR CORP_BND 1.750% 08/21/30		12/27/2021	A_EQEA		211,499	223,000	1,366
14040H-CH-6	CAPITAL ONE FINANCIAL CORPORAT SENIOR CORP_BND 1.878% 11/02/27		12/27/2021	A_EQEA		821,567	828,000	2,376
14316N-AE-9	CARMAX AUTO OWNER TRUST CARMX SUB ABS_ABS _21-1 0.740% 10/15/26		12/27/2021	A_EQEA		2,001,267	2,047,000	505
172967-NE-7	CITIGROUP INC SENIOR CORP_BND 2.520% 11/03/32		12/27/2021	A_EQEA		430,165	431,000	1,629
17328R-AZ-2	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR_CMBS _20-GC46 2.717% 02/18/53		12/27/2021	A_EQEA		441,586	431,000	846
20030N-DA-6	COMCAST CORPORATION SENIOR CORP_BND 2.650% 02/01/30		12/27/2021	A_EQEA		133,138	129,000	1,386
202795-JU-5	COMMONWEALTH EDISON COMPANY SECURED CORP_BND 2.750% 09/01/51		12/27/2021	A_EQEA		79,385	82,000	846
209111-GA-5	CONSOLIDATED EDISON COMPANY OF SENIOR CORP_BND 2.400% 06/15/31		12/27/2021	A_EQEA		331,218	332,000	266
209111-GB-3	CONSOLIDATED EDISON COMPANY OF SENIOR CORP_BND 3.600% 06/15/61		12/27/2021	A_EQEA		282,870	284,000	341
21688A-AL-6	COOPERATIEVE RABOBANK UA NEW SRP CORP_BND 2.750% 01/10/23		12/27/2021	A_EQEA		352,147	345,000	4,401
22966R-AH-9	CUBESMART LP SENIOR CORP_BND 2.250% 12/15/28		12/27/2021	A_EQEA		257,755	259,000	437
24703T-AE-6	DELL INTERNATIONAL LLC SECURED CORP_BND 4.900% 10/01/26		12/27/2021	A_EQEA		29,249	26,000	304
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC SENIOR CORP_BND 4.900% 03/11/26		12/27/2021	A_EQEA		403,247	388,000	5,598
26078J-AC-4	DUPONT DE NEMOURS INC SENIOR CORP_BND 4.493% 11/15/25		12/27/2021	A_EQEA		950,241	862,000	4,518
26442E-AE-0	DUKE ENERGY OHIO INC SECURED CORP_BND 3.700% 06/15/46		12/27/2021	A_EQEA		472,510	431,000	532
278865-BK-5	ECOLAB INC SENIOR CORP_BND 0.900% 12/15/23		12/27/2021	A_EQEA		1,077,268	1,078,000	323
316773-DD-9	FIFTH THIRD BANCORP SENIOR CORP_BND 1.707% 11/01/27		12/27/2021	A_EQEA		602,450	610,000	1,620
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC SENIOR CORP_BND 144A 4.350% 01/15/25		12/27/2021	A_EQEA		260,737	259,000	5,070
362554-AE-7	GMCAR_21-4 ABS_ABS _21-4 1.250% 10/16/27		12/27/2021	A_EQEA		852,443	862,000	329
37045V-AS-9	GENERAL MOTORS CO SENIOR CORP_BND 5.000% 10/01/28		12/27/2021	A_EQEA		84,733	74,000	884
37045X-CY-0	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP_BND 3.600% 06/21/30		12/27/2021	A_EQEA		182,629	172,000	103
37045X-DA-1	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP_BND 2.700% 08/20/27		12/27/2021	A_EQEA		327,541	323,000	3,077
380149-AE-4	GM FINANCIAL CONSUMER AUTOMOBI SUB ABS_ABS _21-2 1.090% 12/16/26		12/27/2021	A_EQEA		1,492,461	1,509,000	503
38141G-YB-4	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_BND 2.615% 04/22/32		12/27/2021	A_EQEA		1,133,032	1,129,000	5,331
459200-KA-8	INTERNATIONAL BUSINESS MACHINE SENIOR CORP_BND 3.500% 05/15/29		12/27/2021	A_EQEA		707,107	653,000	2,666
46647P-CB-0	JPMORGAN CHASE & CO SENIOR CORP_BND 1.780% 04/22/27		12/27/2021	A_EQEA		3,279,230	3,323,000	10,680
46647P-CJ-3	JPMORGAN CHASE & CO SENIOR CORP_BND 2.069% 06/01/29		12/27/2021	A_EQEA		852,484	862,000	1,288
548661-DT-1	LOWES COMPANIES INC SENIOR CORP_BND 4.000% 04/15/25		12/27/2021	A_EQEA		135,156	129,000	1,032
617446-8Q-5	MORGANSTANLEY SENIOR CORP_BND 2.188% 04/28/26		12/27/2021	A_EQEA		872,745	858,000	3,077
61747Y-EF-8	MORGANSTANLEY SUB CORP_BND 2.484% 09/16/36		12/27/2021	A_EQEA		1,039,922	1,078,000	7,513
61772B-AB-9	MORGANSTANLEY SENIOR CORP_BND 1.593% 05/04/27		12/27/2021	A_EQEA		2,722,299	2,756,000	6,464
63942B-AA-2	NAVIENT STUDENT LOAN TRUST NAV ABS_ABS _21-A 144A 0.840% 05/15/69		12/27/2021	A_EQEA		1,343,626	1,360,876	381
65339K-BY-5	NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP_BND 1.875% 01/15/27		12/27/2021	A_EQEA		771,469	772,000	563
665501-AM-4	NORTHERN NATURAL GAS COMPANY SENIOR CORP_BND 144A 3.400% 10/16/51		12/27/2021	A_EQEA		42,625	43,000	288
68389X-BW-4	ORACLE CORPORATION SENIOR CORP_BND 3.600% 04/01/40		12/27/2021	A_EQEA		407,918	405,000	3,483
694308-JQ-1	PACIFIC GAS AND ELECTRIC COMPA SECURED CORP_BND 4.500% 07/01/40		12/27/2021	A_EQEA		211,631	207,000	4,554
737679-DG-2	POTOMAC ELECTRIC POWER COMPANY SECURED CORP_BND 3.600% 03/15/24		12/27/2021	A_EQEA		430,854	431,000	4,396
744562-BK-1	PUBLIC SERVICE ELECTRIC AND GA SECURED CORP_BND 3.050% 11/15/24		12/27/2021	A_EQEA		430,339	431,000	1,534
80284Y-AG-9	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_ABS _17-3 3.200% 11/15/23		12/27/2021	A_EQFQ		560,453	560,495	598
816851-BM-0	SEMPRA ENERGY JRSUB CORP_BND 4.125% 04/01/52		12/27/2021	A_EQEA		678,000	678,000	2,952

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
828807-DK-0	SIMON PROPERTY GROUP LP SENIOR CORP_BND 2.650% 07/15/30		12/27/2021	A_EQEA		859,053	862,000	10,279
828807-DP-9	SIMON PROPERTY GROUP LP SENIOR CORP_BND 1.375% 01/15/27		12/27/2021	A_EQEA		919,741	941,000	4,636
830867-AB-3	SKYMILESIPLTD SKYMILESIPLTD 4.750% 10/20/28		12/27/2021	A_EQEA		175,826	162,000	1,432
83165W-AA-4	SMALL BUSINESS LENDING TRUST S AGCYSEN ABS_ABS _20-A 144A 2.620% 12/15/26		12/27/2021	A_EQEA		12,730	12,731	11
842400-GK-3	SOUTHERN CALIFORNIA EDISON COM SECURED CORP_BND 4.125% 03/01/48		12/27/2021	A_EQEA		48,185	43,000	572
842400-GU-1	SOUTHERN CALIFORNIA EDISON COM SECURED CORP_BND 2.250% 06/01/30		12/27/2021	A_EQEA		291,419	295,000	479
842587-DH-7	SOUTHERN COMPANY THE SENIOR CORP_BND 1.750% 03/15/28		12/27/2021	A_EQEA		419,442	431,000	2,137
87264A-BW-4	T-MOBILE USA INC SENIOR CORP_BND 3.500% 04/15/31		12/27/2021	A_EQEA		252,540	244,000	1,708
92343V-GH-1	VERIZON COMMUNICATIONS INC SENIOR CORP_BND 2.100% 03/22/28		12/27/2021	A_EQEA		544,720	545,000	3,020
92343V-GK-4	VERIZON COMMUNICATIONS INC SENIOR CORP_BND 3.400% 03/22/41		12/27/2021	A_EQEA		511,328	487,000	4,369
92556V-AD-8	VIATRIS INC SENIOR CORP_BND 2.700% 06/22/30		12/27/2021	A_EQEA		170,895	172,000	65
928563-AG-0	VMWARE INC SENIOR CORP_BND 0.600% 08/15/23		12/27/2021	A_EQEA		990,181	998,000	2,412
928563-AK-1	VMWARE INC SENIOR CORP_BND 1.800% 08/15/28		12/27/2021	A_EQEA		272,654	280,000	2,030
95000U-2F-9	WELLS FARGO & COMPANY SENIOR CORP_BND 3.196% 06/17/27		12/27/2021	A_EQEA		209,723	199,000	177
96950F-AM-6	WILLIAMS COMPANIES INC SENIOR CORP_BND 4.300% 03/04/24		12/27/2021	A_EQEA		1,143,168	1,082,000	14,604
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC SENIOR CORP_BND 1.450% 11/22/24		12/27/2021	A_EQEA		799,122	802,000	1,066
064159-3X-2	BANK OF NOVA SCOTIA SENIOR CORP_BND 0.700% 04/15/24	A	12/27/2021	A_EQEA		2,853,380	2,882,000	4,035
125491-AN-0	CI FINANCIAL CORP SENIOR CORP_BND 3.200% 12/17/30	A	12/27/2021	A_EQEA		425,401	431,000	383
13645R-BD-5	CANADIAN PACIFIC RAILWAY COMPA SENIOR CORP_BND 1.350% 12/02/24	A	12/27/2021	A_EQEA		611,210	612,000	574
349553-AM-9	FORTIS INC SENIOR CORP_BND 3.055% 10/04/26	A	12/27/2021	A_EQEA		450,002	431,000	3,036
00084D-AW-0	ABN AMRO BANK NV SRBN CORP_BND 144A 2.470% 12/13/29	D	12/27/2021	A_EQEA		990,087	991,000	952
00253X-AA-9	AADVANTAGE LOYALTY IP LTD SECURED CORP_BND 144A 5.500% 04/20/26	D	12/27/2021	A_EQEA		781,823	754,000	7,718
00774M-AM-7	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND 2.875% 08/14/24	D	12/27/2021	A_EQEA		183,385	186,000	1,976
00774M-AV-7	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND 2.450% 10/29/26	D	12/27/2021	A_EQEA		607,010	608,000	2,400
00774M-AW-5	AERCAP IRELAND CAPITAL DAC SENIOR CORP_BND 3.000% 10/29/28	D	12/27/2021	A_EQEA		266,524	267,000	1,291
03938L-BA-1	ARCELORMITTAL SA SENIOR CORP_BND 4.550% 03/11/26	D	12/27/2021	A_EQEA		433,359	397,000	5,319
05401A-AL-5	AVOLON HOLDINGS FUNDING LTD SENIOR CORP_BND 144A 4.250% 04/15/26	D	12/27/2021	A_EQEA		688,617	647,000	5,500
05578A-AA-6	BPCE SA SENIOR CORP_BND 144A 2.750% 01/11/23	D	12/27/2021	A_EQEA		483,979	474,000	6,011
05583J-AK-8	BPCE SA SRBN CORP_BND 144A 2.045% 10/19/27	D	12/27/2021	A_EQEA		589,405	595,000	2,298
05968L-AM-4	BANCOLOMBIA SA SENIOR CORP_BND 3.000% 01/29/25	D	12/27/2021	A_EQEA		429,061	431,000	5,316
06279J-AB-5	BANK OF IRELAND GROUP PLC SENIOR CORP_BND 144A 2.029% 09/30/27	D	12/27/2021	A_EQEA		559,883	571,000	2,800
06738E-BU-8	BARCLAYS PLC SENIOR CORP_BND 2.279% 11/24/27	D	12/27/2021	A_EQEA		666,000	666,000	1,391
09629E-AJ-0	BLUEMOUNTAIN CLO LTD BLUEM_17 MEZZANINABS17-2A144A 3.140% 10/20/30	D	12/27/2021	A_EQFQ		599,647	603,000	3,576
09659W-2N-3	BNP PARIBAS SA SRBN CORP_BND 144A 1.323% 01/13/27	D	12/27/2021	A_EQEA		1,009,944	1,039,000	6,262
404280-CJ-6	HSBC HOLDINGS PLC SENIOR CORP_BND 1.645% 04/18/26	D	12/27/2021	A_EQEA		855,315	862,000	2,718
404280-CV-9	HSBC HOLDINGS PLC SENIOR CORP_BND 2.206% 08/17/29	D	12/27/2021	A_EQEA		506,906	517,000	4,118
456837-AU-7	ING GROEP NV SENIOR CORP_BND 144A 1.400% 07/01/26	D	12/27/2021	A_EQEA		426,683	431,000	2,950
566007-AC-4	MARB BONDCO PLC SENIOR CORP_BND 144A 3.950% 01/29/31	D	12/27/2021	A_EQEA		412,941	431,000	6,999
606822-CA-0	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CORP_BND 0.962% 10/11/25	D	12/27/2021	A_EQEA		792,478	804,000	1,590
63906Y-AD-0	NATWESTMARKETSPLC SENIOR CORP_BND 144A 1.600% 09/29/26	D	12/27/2021	A_EQEA		409,629	416,000	1,627
63942K-AA-2	OCT56_21-1A SENIOR ABS_ABS _21-G 144A 1.580% 04/15/70	C	12/27/2021	A_EQEA		858,956	862,000	1,286
64131J-AL-0	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _17-25A 144A 1.054% 10/18/29	D	12/27/2021	A_EQEA		431,000	431,000	870
68560E-AA-6	ORBIA ADVANCE CORPORATION SAB SENIOR CORP_BND 144A 1.875% 05/11/26	D	12/27/2021	A_EQEA		636,648	647,000	1,550
74977R-DJ-0	COOPERATIEVE RABOBANK UA SRBN CORP_BND 144A 1.004% 09/24/26	D	12/27/2021	A_EQEA		1,258,893	1,293,000	3,354
822582-CB-6	SHELL INTERNATIONAL FINANCE BV SENIOR CORP_BND 3.875% 11/13/28	D	12/27/2021	A_EQEA		214,788	216,000	1,023
82620K-AV-5	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP_BND 144A 0.400% 03/11/23	D	12/27/2021	A_EQEA		428,772	431,000	508
82620K-AX-1	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP_BND 144A 0.650% 03/11/24	D	12/27/2021	A_EQEA		256,438	259,000	496
853254-BZ-2	STANDARDCHARTEREDPLC SENIOR CORP_BND 144A 1.456% 01/14/27	D	12/27/2021	A_EQEA		1,002,168	1,034,000	6,817
86562M-CA-6	SUMITOMOMITSUIFINGRPINC SENIOR CORP_BND 1.474% 07/08/25	D	12/27/2021	A_EQEA		1,286,814	1,293,000	8,947
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP_BND 2.050% 03/31/30	D	12/27/2021	A_EQEA		402,984	413,000	2,046
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						64,432,115	64,138,779	307,411
8399997. Total - Bonds - Part 3						116,516,039	116,822,068	404,087
8399998. Total - Bonds - Part 5						1,997,031	2,000,000	149
8399999. Total - Bonds						118,513,070	118,822,068	404,236
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						118,513,070	XXX	404,236

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
36179U-V8-2	GOVERNMENTNATIONALMORTGAGEA POOL# MA6039 3.500% 07/20/49		12/01/2021	Paydown		532,078	532,078	548,892	548,547	0	(16,469)	0	(16,469)	0	532,078	0	0	0	8,690	07/20/2049
912810-FP-8	UNITEDSTATESTREASURY SENIOR GOVT_BND 5.375% 02/15/31		03/12/2021	DEUTSCHE BANK AG		202,641	150,000	202,547	185,311	0	(607)	0	(607)	0	184,704	0	17,937	17,937	4,655	02/15/2031
912810-FT-0	UNITEDSTATESTREASURY SENIOR GOVT_BND 4.500% 02/15/36		03/12/2021	DEUTSCHE BANK AG		1,000,547	750,000	1,041,299	986,514	0	(2,667)	0	(2,667)	0	983,847	0	16,700	16,700	19,486	02/15/2036
912810-QB-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 4.250% 05/15/39		08/30/2021	GOLDMAN SACHS & CO.		2,951,566	2,100,000	2,705,719	2,670,341	0	(16,536)	0	(16,536)	0	2,653,805	0	297,761	297,761	70,818	05/15/2039
912828-3C-2	UNITEDSTATESTREASURY SENIOR GOVT_BND 2.000% 10/31/22		10/06/2021	J.P. MORGAN SECURITIES INC		1,224,234	1,200,000	1,196,578	1,198,698	0	537	0	537	0	1,199,236	0	24,999	24,999	22,435	10/31/2022
912828-4T-4	UNITEDSTATESTREASURY SENIORGOVTBND 2.625% 06/15/21		06/15/2021	Maturity		2,560,000	2,560,000	2,556,900	2,559,506	0	494	0	494	0	2,560,000	0	0	0	33,600	06/15/2021
912828-5V-8	UNITEDSTATESTREASURY SENIOR GOVT_BND 2.500% 01/15/22		10/06/2021	J.P. MORGAN SECURITIES INC		151,020	150,000	150,006	150,003	0	(2)	0	(2)	0	150,001	0	1,019	1,019	4,606	01/15/2022
912828-7C-8	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.750% 07/15/22		10/06/2021	Various		1,018,863	1,000,000	997,344	998,601	0	362	0	362	0	998,963	0	19,900	19,900	15,111	07/15/2022
912828-Y8-7	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.750% 07/31/24		03/30/2021	J.P. MORGAN SECURITIES INC		7,824,316	7,500,000	7,591,731	7,570,999	0	(4,735)	0	(4,735)	0	7,566,264	0	258,053	258,053	87,017	07/31/2024
912828-YW-4	UNITEDSTATESTREASURY SENIOR GOVT_BND 1.625% 12/15/22		11/02/2021	CITICORP SECURITIES MARKETS		2,225,074	2,190,000	2,191,454	2,190,971	0	(413)	0	(413)	0	2,190,558	0	34,516	34,516	31,504	12/15/2022
0599999. Subtotal - Bonds - U.S. Governments						19,690,339	18,132,078	19,182,470	19,059,491	0	(40,036)	0	(40,036)	0	19,019,456	0	670,885	670,885	297,922	XXX
3128MJ-5C-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G08842 4.000% 10/01/48		12/01/2021	Paydown		331,088	331,088	343,388	343,133	0	(12,045)	0	(12,045)	0	331,088	0	0	0	5,873	10/01/2048
3199999. Subtotal - Bonds - U.S. Special Revenues						331,088	331,088	343,388	343,133	0	(12,045)	0	(12,045)	0	331,088	0	0	0	5,873	XXX
8399997. Total - Bonds - Part 4						20,021,427	18,463,166	19,525,858	19,402,624	0	(52,081)	0	(52,081)	0	19,350,544	0	670,885	670,885	303,795	XXX
8399998. Total - Bonds - Part 5						1,989,766	2,000,000	1,997,031	0	0	556	0	556	0	1,997,588	0	(7,822)	(7,822)	1,060	XXX
8399999. Total - Bonds						22,011,193	20,463,166	21,522,889	19,402,624	0	(51,525)	0	(51,525)	0	21,348,132	0	663,063	663,063	304,855	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						22,011,193	XXX	21,522,889	19,402,624	0	(51,525)	0	(51,525)	0	21,348,132	0	663,063	663,063	304,855	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
91282C-CK-5	UNITEDSTATESTREASURY SENIOR GOVT_BND 0.125% 06/30/23		07/21/2021	CITICORP SECURITIES MARKETS	12/02/2021	CITICORP SECURITIES MARKETS	2,000,000	1,997,031	1,989,766	1,997,588	0	556	0	556	0	0	(7,822)	(7,822)	1,060	149
0599999. Subtotal - Bonds - U.S. Governments							2,000,000	1,997,031	1,989,766	1,997,588	0	556	0	556	0	0	(7,822)	(7,822)	1,060	149
8399998. Total - Bonds							2,000,000	1,997,031	1,989,766	1,997,588	0	556	0	556	0	0	(7,822)	(7,822)	1,060	149
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								1,997,031	1,989,766	1,997,588	0	556	0	556	0	0	(7,822)	(7,822)	1,060	149

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
MANITOBA PROVINCE OF SENIOR CORP_BND		A	12/27/2021	A_EQEA	05/04/2022	1,249,731	0	11	0	0	1,250,000	1,249,720	4,206	0	2.125	2.182	MN	0	3,911
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,249,731	0	11	0	0	1,250,000	1,249,720	4,206	0	XXX	XXX	XXX	0	3,911
1099999. Total - All Other Government Bonds						1,249,731	0	11	0	0	1,250,000	1,249,720	4,206	0	XXX	XXX	XXX	0	3,911
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
BAXALTA INC SENIOR CORP_BND			12/27/2021	A_EQEA	04/23/2022	105,052	0	(2)	0	0	105,000	105,054	84	0	3.600	3.388	JD	0	42
JABIL INC SENIOR CORP_BND			12/27/2021	A_EQEA	09/15/2022	710,125	0	19	0	0	711,000	710,105	9,839	0	4.700	4.871	MS	0	9,468
PECO ENERGY CO SECURED CORP_BND			12/27/2021	A_EQEA	09/15/2022	473,968	0	1	0	0	474,000	473,967	3,315	0	2.375	2.382	MS	0	3,190
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,289,145	0	18	0	0	1,290,000	1,289,126	13,238	0	XXX	XXX	XXX	0	12,700
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,289,145	0	18	0	0	1,290,000	1,289,126	13,238	0	XXX	XXX	XXX	0	12,700
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						2,538,875	0	29	0	0	2,540,000	2,538,846	17,444	0	XXX	XXX	XXX	0	16,611
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						2,538,875	0	29	0	0	2,540,000	2,538,846	17,444	0	XXX	XXX	XXX	0	16,611
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						2,538,875	0	29	0	0	XXX	2,538,846	17,444	0	XXX	XXX	XXX	0	16,611

1.

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

1A	1A ...$	0	1B ...$	0	1C ...$	0	1D ...$	0	1E ...$	1,249,731	1F ...$	473,968	1G ...$	0	
1B	2A ...$	0	2B ...$	105,052	2C ...$	710,125									
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 DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
US Bank ..... Cincinnati, Ohio Claim Check Payable Account		0.000	0	0	(20,285,275)	XXX
State Street ..... Kansas City, MoTrust Acct		0.000	0	0	(14,017,808)	XXX
0199998 Deposits in ... 6 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	(151,175)	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(34,454,258)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(34,454,258)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	(34,454,258)	XXX

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

1. January	(39,043,640)	4. April	(47,262,780)	7. July	(55,867,554)	10. October	(62,578,336)
2. February	(40,809,083)	5. May	(50,841,101)	8. August	(58,368,325)	11. November	(53,824,193)
3. March	(41,249,295)	6. June	(48,529,119)	9. September	(59,367,256)	12. December	(34,454,258)

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 and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
857492-88-8	STATE STREET INSTITUTIONAL MONEY MARKET FUND		12/31/2021	0.000		127,621	0	37
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						127,621	0	37
31846V-20-3	FIRST AMERICAN FUNDS CL INST G		11/30/2021	0.000		16,992,245	0	2,525
8699999. Subtotal - All Other Money Market Mutual Funds						16,992,245	0	2,525

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	INS CODE 23-63-206 (a)(4)	0	0	155,059	159,783
5. California CA	B	WORKERS' COMP	0	0	110,042	113,395
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE	B	WORKERS' COMP	0	0	100,038	103,086
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	STATUTE SECTION 624.411	0	0	210,080	216,480
11. Georgia GA	B	INS CODE 33-3-9	0	0	60,023	61,852
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	M.G.L. CH 175, SECTION 151	0	0	150,057	154,629
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	NRS 6828.015	0	0	300,114	309,258
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	INS CODE 59A-5-15	0	0	315,120	324,721
33. New York NY			0	0	0	0
34. North Carolina NC	B	INS CODE 58-7.5	0	0	300,114	309,258
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	INS CODE 3939.08	2,560,558	2,590,200	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	B	WORKERS' COMP	0	0	117,044	120,611
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	B	SC SEC 38-9-80 & REG 69-15	0	0	130,049	134,012
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	GL TTL 38.2 CH 10 ART 7	0	0	210,080	216,480
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,560,558	2,590,200	2,157,820	2,223,565
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0