



ANNUAL STATEMENT
For the Year Ending DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE
DELTA DENTAL PLAN OF OHIO, INC.

NAIC Group Code	0477 (Current Period)	0477 (Prior Period)	NAIC Company Code	54402	Employer's ID Number	31-0685339
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	OH		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[X]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[] N/A[X]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[]	
Incorporated/Organized	03/06/1960		Commenced Business	04/01/1964		
Statutory Home Office	5600 Blazer Pkwy., Suite 150 (Street and Number)		Dublin, OH, 43017 (City or Town, State, Country and Zip Code)			
Main Administrative Office			4100 Okemos Road (Street and Number)			
	Okemos, MI, 48864 (City or Town, State, Country and Zip Code)		(517)349-6000 (Area Code) (Telephone Number)			
Mail Address	P.O. Box 30416 (Street and Number or P.O. Box)		Lansing, MI, 48909-7916 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records			4100 Okemos Road (Street and Number)			
	Okemos, MI, 48864 (City or Town, State, Country and Zip Code)		(517)349-6000 (Area Code) (Telephone Number)			
Internet Website Address	http://ddpoh.com/					
Statutory Statement Contact	Glenn R. Simon, CPA, CGMA (Name)		(517)347-5405 (Area Code)(Telephone Number)(Extension)			
	gsimon@deltadentalmi.com (E-Mail Address)		(517)381-5572 (Fax Number)			

OFFICERS

Name	Title
Goran Mike Jurkovic CPA, CGMA	President & CEO
James Robert Stahl, DDS	Chairperson #
Amy Lyn Basel, CPA, CGMA	SVP, CFO, CRO, & Treasurer #
Sue Ellen Jenkins	SVP, CLO, CAO, & Secretary

OTHERS

Anthony Darrell Robinson, SVP & CMO
Jeffery Walter Johnston, DDS, MS, SVP & CSO

DIRECTORS OR TRUSTEES

Christopher Todd Fisher
Frank Buzaki, Jr.
Ann Marie Fiermoen, DDS
Timothy Eldon Moffit, DBA
James Robert Stahl, DDS
Michael Scott Stull
Carole Simonetti Watkins
Canise Yvette Wright-Bean, DMD
Poe Allison Timmons, CPA

State of Michigan
County of Ingham ss

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

(Signature) Goran Mike Jurkovic, CPA, CGMA (Printed Name) 1. President & CEO (Title)	(Signature) Amy Lyn Basel, CPA, CGMA (Printed Name) 2. SVP, CFO & CRO (Title)	(Signature) Sue Ellen Jenkins (Printed Name) 3. SVP, CLO, CAO, & Assistant Secretary (Title)
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Subscribed and sworn to before me this _____ day of _____, 2022

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

Yes[X] No[]

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D Part 1):						
1.01	U.S. governments	7,800,243	2.413	7,800,243		7,800,243	2.413
1.02	All other governments						
1.03	U.S. states, territories and possessions, etc. guaranteed						
1.04	U.S. political subdivisions of states, territories and possessions, guaranteed						
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	23,294,347	7.205	23,294,347		23,294,347	7.205
1.06	Industrial and miscellaneous	49,279,889	15.243	49,279,889		49,279,889	15.243
1.07	Hybrid securities	5,158,490	1.596	5,158,490		5,158,490	1.596
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds	17,320,263	5.357	17,320,263		17,320,263	5.357
1.10	Unaffiliated bank loans						
1.11	Total long-term bonds	102,853,232	31.813	102,853,232		102,853,232	31.813
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)	86,320	0.027	86,320		86,320	0.027
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks	86,320	0.027	86,320		86,320	0.027
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)	15,734,060	4.867	15,734,060		15,734,060	4.867
3.02	Industrial and miscellaneous Other (Unaffiliated)						
3.03	Parent, subsidiaries and affiliates Publicly traded						
3.04	Parent, subsidiaries and affiliates Other	44,718,385	13.832	44,718,385		44,718,385	13.832
3.05	Mutual Funds	153,939,470	47.614	153,939,470		153,939,470	47.614
3.06	Unit investment trusts						
3.07	Closed-end funds						
3.08	Total common stocks	214,391,915	66.313	214,391,915		214,391,915	66.313
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages						
4.03	Commercial mortgages						
4.04	Mezzanine real estate loans						
4.05	Total valuation allowance						
4.06	Total mortgages loans						
5.	Real estate (Schedule A):						
5.01	Properties occupied by company						
5.02	Properties held for production of income						
5.03	Properties held for sale						
5.04	Total real estate						
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	952,451	0.295	952,451		952,451	0.295
6.02	Cash equivalents (Schedule E, Part 2)	4,972,844	1.538	4,972,844		4,972,844	1.538
6.03	Short-term investments (Schedule DA)						
6.04	Total Cash, cash equivalents and short-term investments	5,925,295	1.833	5,925,295		5,925,295	1.833
7.	Contract loans						
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)						
10.	Receivables for securities	48,338	0.015	48,338		48,338	0.015
11.	Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	323,305,100	100.000	323,305,100		323,305,100	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

1.	Book/adjusted carrying value, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	TOTALS, Part 1, Column 13		
3.2	TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted	NONE	
6.1	TOTALS, Part 1, Column 15		
6.2	TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	TOTALS, Part 1, Column 12		
7.2	TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	TOTALS, Part 1, Column 11		
8.2	TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 12		
3.2	TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 9		
5.2	TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15	NONE	
8.	Deduct amortization of premium and mortgage interest		
9.	TOTAL foreign exchange change in book value/recorded interest		
9.1	TOTALS, Part 1, Column 13		
9.2	TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 11		
10.2	TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

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 20		
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		281,946,445
2.	Cost of bonds and stocks acquired, Part 3, Column 7		171,174,663
3.	Accrual of Discount		192,380
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(175,389)	
4.2	Part 2, Section 1, Column 15	(2,480)	
4.3	Part 2, Section 2, Column 13	21,167,217	
4.4	Part 4, Column 11	(14,694,936)	6,294,412
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		22,823,666
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		161,600,208
7.	Deduct amortization of premium		3,500,026
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	(135)	
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		(135)
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		317,331,467
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		317,331,467

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1.	United States	7,800,243	7,834,775	10,440,626	6,321,922
	2.	Canada				
	3.	Other Countries				
	4.	TOTALS	7,800,243	7,834,775	10,440,626	6,321,922
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	23,294,347	23,862,951	24,908,961	20,083,279
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	62,147,378	62,612,384	62,553,838	44,225,204
	9.	Canada	5,309,000	5,402,208	5,317,873	5,145,000
	10.	Other Countries	4,302,264	4,377,692	4,325,711	4,005,000
	11.	TOTALS	71,758,642	72,392,284	72,197,422	53,375,204
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	102,853,232	104,090,010	107,547,009	79,780,405
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States	86,320	86,320	80,973	
	15.	Canada				
	16.	Other Countries				
	17.	TOTALS	86,320	86,320	80,973	
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks	86,320	86,320	80,973	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States	168,679,221	168,679,221	131,514,314	
	21.	Canada				
	22.	Other Countries	994,309	994,309	757,905	
	23.	TOTALS	169,673,530	169,673,530	132,272,219	
Parent, Subsidiaries and Affiliates	24.	TOTALS	44,718,385	44,718,385	40,380,000	
	25.	TOTAL Common Stocks	214,391,915	214,391,915	172,652,219	
	26.	TOTAL Stocks	214,478,235	214,478,235	172,733,192	
	27.	TOTAL Bonds and Stocks	317,331,467	318,568,245	280,280,201	

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	109,881	1,646,538	1,010,563	366,864	4,666,397	X X X	7,800,243	7.58	9,848,449	11.49	7,800,243	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	109,881	1,646,538	1,010,563	366,864	4,666,397	X X X	7,800,243	7.58	9,848,449	11.49	7,800,243	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						X X X						
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS						X X X						
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						X X X						
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS						X X X						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	3,704,812	11,130,192	4,882,033	2,763,954	813,356	X X X	23,294,347	22.65	24,330,853	28.38	19,019,850	4,274,497
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	3,704,812	11,130,192	4,882,033	2,763,954	813,356	X X X	23,294,347	22.65	24,330,853	28.38	19,019,850	4,274,497

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	3,443,526	13,231,788	4,085,023	1,076,667	4,149,730	X X X	25,986,734	25.27	23,675,394	27.61	13,439,977	12,546,759
6.2 NAIC 2	201,813	4,779,237	9,894,491	1,482,124	4,661,875	X X X	21,019,540	20.44	19,474,062	22.71	18,389,991	2,629,548
6.3 NAIC 3	3,393	844,152	1,426,070			X X X	2,273,615	2.21	23,016	0.03	566,622	1,706,992
6.4 NAIC 4						X X X			55,389	0.06		
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	3,648,732	18,855,177	15,405,584	2,558,791	8,811,605	X X X	49,279,889	47.91	43,227,861	50.42	32,396,590	16,883,299
7. Hybrid Securities												
7.1 NAIC 1		408,093				X X X	408,093	0.40			408,222	
7.2 NAIC 2	784,859	2,126,669			789,318	X X X	3,700,846	3.60	3,510,431	4.09	3,700,717	
7.3 NAIC 3		200,000			849,551	X X X	1,049,551	1.02			1,049,551	
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS	784,859	2,734,762			1,638,869	X X X	5,158,490	5.02	3,510,431	4.09	5,158,490	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X		3,909,793	3.909,793	3.80		3,909,793	
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X		13,410,470	13,410,470	13.04	4,824,045	5.63	13,410,470
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X		17,320,263	17,320,263	16.84	4,824,045	5.63	17,320,263
10. Unaffiliated Bank Loans												
10.1 NAIC 1						X X X						
10.2 NAIC 2						X X X						
10.3 NAIC 3						X X X						
10.4 NAIC 4						X X X						
10.5 NAIC 5						X X X						
10.6 NAIC 6						X X X						
10.7 TOTALS						X X X						

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11.	Total Bonds Current Year												
11.1	NAIC 1	(d) 7,258,219	26,416,611	9,977,619	4,207,485	9,629,483	3,909,793	61,399,210	59.70	X X X	X X X	44,578,085	16,821,256
11.2	NAIC 2	(d) 986,672	6,905,906	9,894,491	1,482,124	5,451,193	13,410,470	38,130,856	37.07	X X X	X X X	35,501,178	2,629,548
11.3	NAIC 3	(d) 3,393	1,044,152	1,426,070		849,551		3,323,166	3.23	X X X	X X X	1,616,173	1,706,992
11.4	NAIC 4	(d)								X X X	X X X		
11.5	NAIC 5	(d)						(c)		X X X	X X X		
11.6	NAIC 6	(d)						(c)		X X X	X X X		
11.7	TOTALS	8,248,284	34,366,669	21,298,180	5,689,609	15,930,227	17,320,263	(b) 102,853,232	100.00	X X X	X X X	81,695,436	21,157,796
11.8	Line 11.7 as a % of Column 7	8.02	33.41	20.71	5.53	15.49	16.84	100.00	X X X	X X X	X X X	79.43	20.57
12.	Total Bonds Prior Year												
12.1	NAIC 1	8,942,695	29,308,388	9,959,273	2,587,360	7,056,980		X X X	X X X	57,854,696	67.48	45,888,116	11,966,579
12.2	NAIC 2	49,177	5,459,888	8,856,392	697,842	7,921,194	4,824,045	X X X	X X X	27,808,538	32.43	25,574,945	2,233,593
12.3	NAIC 3	3,895	13,588	5,533				X X X	X X X	23,016	0.03	23,016	
12.4	NAIC 4	4,790	17,732	32,867				X X X	X X X	55,389	0.06	55,389	
12.5	NAIC 5							X X X	X X X	(c)			
12.6	NAIC 6							X X X	X X X	(c)			
12.7	TOTALS	9,000,557	34,799,596	18,854,065	3,285,202	14,978,174	4,824,045	X X X	X X X	(b) 85,741,639	100.00	71,541,466	14,200,172
12.8	Line 12.7 as a % of Col. 9	10.50	40.59	21.99	3.83	17.47	5.63	X X X	X X X	100.00	X X X	83.44	16.56
13.	Total Publicly Traded Bonds												
13.1	NAIC 1	3,016,864	16,121,483	9,137,314	3,465,613	8,927,018	3,909,793	44,578,085	43.34	45,888,116	53.52	44,578,085	X X X
13.2	NAIC 2	895,623	6,506,291	8,155,457	1,082,144	5,451,193	13,410,470	35,501,178	34.52	25,574,945	29.83	35,501,178	X X X
13.3	NAIC 3	3,393	211,848	551,382		849,550		1,616,173	1.57	23,016	0.03	1,616,173	X X X
13.4	NAIC 4									55,389	0.06		X X X
13.5	NAIC 5												X X X
13.6	NAIC 6												X X X
13.7	TOTALS	3,915,880	22,839,622	17,844,153	4,547,757	15,227,761	17,320,263	81,695,436	79.43	71,541,466	83.44	81,695,436	X X X
13.8	Line 13.7 as a % of Col. 7	4.79	27.96	21.84	5.57	18.64	21.20	100.00	X X X	X X X	X X X	100.00	X X X
13.9	Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.81	22.21	17.35	4.42	14.81	16.84	79.43	X X X	X X X	X X X	79.43	X X X
14.	Total Privately Placed Bonds												
14.1	NAIC 1	4,241,355	10,295,259	840,304	741,874	702,464		16,821,256	16.35	11,966,579	13.96	X X X	16,821,256
14.2	NAIC 2	90,920	399,614	1,739,035	399,979			2,629,548	2.56	2,233,593	2.61	X X X	2,629,548
14.3	NAIC 3		832,304	874,688				1,706,992	1.66			X X X	1,706,992
14.4	NAIC 4											X X X	
14.5	NAIC 5											X X X	
14.6	NAIC 6											X X X	
14.7	TOTALS	4,332,275	11,527,177	3,454,027	1,141,853	702,464		21,157,796	20.57	14,200,172	16.56	X X X	21,157,796
14.8	Line 14.7 as a % of Col. 7	20.48	54.48	16.33	5.40	3.32		100.00	X X X	X X X	X X X	X X X	100.00
14.9	Line 14.7 as a % of Line 11.7, Col. 7, Section 11	4.21	11.21	3.36	1.11	0.68		20.57	X X X	X X X	X X X	X X X	20.57

(a) Includes \$.....22,907,918 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.....0 current year of bonds with Z designations, \$.....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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations		1,256,364	672,627		4,489,776	X X X	6,418,767	6.24	6,855,327	8.00	6,418,766	
1.02	Residential Mortgage-Backed Securities	104,730	373,293	323,443	352,197	176,622	X X X	1,330,285	1.29	2,874,114	3.35	1,330,285	
1.03	Commercial Mortgage-Backed Securities	5,151	16,880	14,493	14,667		X X X	51,191	0.05	119,008	0.14	51,191	
1.04	Other Loan-Backed and Structured Securities						X X X						
1.05	TOTALS	109,881	1,646,537	1,010,563	366,864	4,666,398	X X X	7,800,243	7.58	9,848,449	11.49	7,800,242	
2.	All Other Governments												
2.01	Issuer Obligations						X X X						
2.02	Residential Mortgage-Backed Securities						X X X						
2.03	Commercial Mortgage-Backed Securities						X X X						
2.04	Other Loan-Backed and Structured Securities						X X X						
2.05	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations						X X X						
3.02	Residential Mortgage-Backed Securities						X X X						
3.03	Commercial Mortgage-Backed Securities						X X X						
3.04	Other Loan-Backed and Structured Securities						X X X						
3.05	TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations						X X X						
4.02	Residential Mortgage-Backed Securities						X X X						
4.03	Commercial Mortgage-Backed Securities						X X X						
4.04	Other Loan-Backed and Structured Securities						X X X						
4.05	TOTALS						X X X						
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations			800,000		39,696	X X X	839,696	0.82	839,696	0.98	839,696	
5.02	Residential Mortgage-Backed Securities	3,704,812	10,621,420	4,082,033	2,763,953	773,660	X X X	21,945,878	21.34	22,974,408	26.79	17,333,408	4,612,470
5.03	Commercial Mortgage-Backed Securities		508,773				X X X	508,773	0.49	516,757	0.60		508,773
5.04	Other Loan-Backed and Structured Securities						X X X						
5.05	TOTALS	3,704,812	11,130,193	4,882,033	2,763,953	813,356	X X X	23,294,347	22.65	24,330,861	28.38	18,173,104	5,121,243
6.	Industrial and Miscellaneous												
6.01	Issuer Obligations	110,892	9,778,497	14,552,313	1,815,324	8,719,140	X X X	34,976,166	34.01	32,202,896	37.56	29,820,544	5,155,620
6.02	Residential Mortgage-Backed Securities	1,236,816	1,661,570	341,593	232,120	55,773	X X X	3,527,872	3.43	4,262,625	4.97	133,872	3,394,000
6.03	Commercial Mortgage-Backed Securities	690,473	3,581,929				X X X	4,272,402	4.15	4,659,076	5.43	959,033	3,313,371
6.04	Other Loan-Backed and Structured Securities	2,058,939	3,385,553	510,917	511,347	36,693	X X X	6,503,449	6.32	2,103,264	2.45	449,595	6,053,854
6.05	TOTALS	4,097,120	18,407,549	15,404,823	2,558,791	8,811,606	X X X	49,279,889	47.91	43,227,861	50.42	31,363,044	17,916,845
7.	Hybrid Securities												
7.01	Issuer Obligations	784,730	2,734,891			1,638,869	X X X	5,158,490	5.02	3,510,431	4.09	5,158,490	
7.02	Residential Mortgage-Backed Securities						X X X						
7.03	Commercial Mortgage-Backed Securities						X X X						
7.04	Other Loan-Backed and Structured Securities						X X X						
7.05	TOTALS	784,730	2,734,891			1,638,869	X X X	5,158,490	5.02	3,510,431	4.09	5,158,490	
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations						X X X						
8.02	Residential Mortgage-Backed Securities						X X X						
8.03	Commercial Mortgage-Backed Securities						X X X						
8.04	Other Loan-Backed and Structured Securities						X X X						
8.05	Affiliated Bank Loans - Issued						X X X						
8.06	Affiliated Bank Loans - Acquired						X X X						
8.07	TOTALS						X X X						

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.01 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X	17,320,263	17,320,263	16.84	4,824,045	5.63	17,320,263	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 TOTALS						X X X						
11. Total Bonds Current Year												
11.01 Issuer Obligations	895,622	13,769,752	16,024,940	1,815,324	14,887,481	X X X	47,393,119	46.08	X X X	X X X	42,237,496	5,155,620
11.02 Residential Mortgage-Backed Securities	5,046,358	12,656,283	4,747,069	3,348,270	1,006,055	X X X	26,804,035	26.06	X X X	X X X	18,797,565	8,006,470
11.03 Commercial Mortgage-Backed Securities	695,624	4,107,582	14,493	14,667		X X X	4,832,366	4.70	X X X	X X X	1,010,224	3,822,144
11.04 Other Loan-Backed and Structured Securities	2,058,939	3,385,553	510,917	511,347	36,693	X X X	6,503,449	6.32	X X X	X X X	449,595	6,053,854
11.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X		17,320,263	16.84	X X X	X X X	17,320,263	
11.06 Affiliated Bank Loans						X X X			X X X	X X X		
11.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
11.08 TOTALS	8,696,543	33,919,170	21,297,419	5,689,608	15,930,229	17,320,263	102,853,232	100.00	X X X	X X X	79,815,143	23,038,088
11.09 Line 11.08 as a % of Col. 7	8.46	32.98	20.71	5.53	15.49	16.84	100.00		X X X	X X X	77.60	22.40
12. Total Bonds Prior Year												
12.01 Issuer Obligations	756,453	12,961,577	14,511,697	1,032,391	14,146,224	X X X	X X X	X X X	43,408,342	50.63	41,174,750	2,233,592
12.02 Residential Mortgage-Backed Securities	6,079,306	16,821,426	4,180,503	2,199,839	830,073	X X X	X X X	X X X	30,111,147	35.12	20,443,700	9,667,446
12.03 Commercial Mortgage-Backed Securities	1,174,968	4,054,349	35,223	28,424	1,877	X X X	X X X	X X X	5,294,841	6.18	3,350,621	1,944,219
12.04 Other Loan-Backed and Structured Securities	989,830	962,244	126,642	24,548		X X X	X X X	X X X	2,103,264	2.45	1,748,349	354,915
12.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X		4,824,045	X X X	4,824,045	5.63	4,824,045	
12.06 Affiliated Bank Loans						X X X	X X X	X X X				
12.07 Unaffiliated Bank Loans						X X X	X X X	X X X				
12.08 TOTALS	9,000,557	34,799,596	18,854,065	3,285,202	14,978,174	4,824,045	X X X	X X X	85,741,639	100.00	71,541,465	14,200,172
12.09 Line 12.08 as a % of Col. 9	10.50	40.59	21.99	3.83	17.47	5.63	X X X	X X X	100.00	X X X	83.44	16.56
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	895,623	12,237,830	13,411,218	1,415,344	14,277,481	X X X	42,237,496	41.07	41,174,750	48.02	42,237,496	X X X
13.02 Residential Mortgage-Backed Securities	2,760,221	7,550,873	4,418,443	3,117,747	950,281	X X X	18,797,565	18.28	20,443,700	23.84	18,797,565	X X X
13.03 Commercial Mortgage-Backed Securities	260,036	721,027	14,493	14,668		X X X	1,010,224	0.98	3,350,621	3.91	1,010,224	X X X
13.04 Other Loan-Backed and Structured Securities	449,595					X X X	449,595	0.44	1,748,349	2.04	449,595	X X X
13.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X		17,320,263	16.84	4,824,045	5.63	17,320,263	X X X
13.06 Affiliated Bank Loans						X X X						X X X
13.07 Unaffiliated Bank Loans						X X X						X X X
13.08 TOTALS	4,365,475	20,509,730	17,844,154	4,547,759	15,227,762	17,320,263	79,815,143	77.60	71,541,465	83.44	79,815,143	X X X
13.09 Line 13.08 as a % of Col. 7	5.47	25.70	22.36	5.70	19.08	21.70	100.00	X X X	X X X	X X X	100.00	X X X
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.24	19.94	17.35	4.42	14.81	16.84	77.60	X X X	X X X	X X X	77.60	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		1,531,918	2,613,722	399,980	610,000	X X X	5,155,620	5.01	2,233,592	2.61	X X X	5,155,620
14.02 Residential Mortgage-Backed Securities	2,286,138	5,155,610	328,626	230,525	5,571	X X X	8,006,470	7.78	9,667,446	11.28	X X X	8,006,470
14.03 Commercial Mortgage-Backed Securities	435,588	3,386,556				X X X	3,822,144	3.72	1,944,219	2.27	X X X	3,822,144
14.04 Other Loan-Backed and Structured Securities	1,609,344	3,385,553	510,917	511,347	36,693	X X X	6,053,854	5.89	354,915	0.41	X X X	6,053,854
14.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X						X X X	
14.06 Affiliated Bank Loans						X X X					X X X	
14.07 Unaffiliated Bank Loans						X X X					X X X	
14.08 TOTALS	4,331,070	13,459,637	3,453,265	1,141,852	652,264		23,038,088	22.40	14,200,172	16.56	X X X	23,038,088
14.09 Line 14.08 as a % of Col. 7	18.80	58.42	14.99	4.96	2.83		100.00	X X X	X X X	X X X	X X X	100.00
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	4.21	13.09	3.36	1.11	0.63		22.40	X X X	X X X	X X X	X X X	22.40

SI10 Schedule DA - Verification NONE

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions NONE

SI14 Schedule DB Verification NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	5,858,246		5,858,246	
2.	Cost of cash equivalents acquired	72,626,203		72,626,203	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	73,511,605		73,511,605	
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	4,972,844		4,972,844	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	4,972,844		4,972,844	

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed NONE

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810TB4	UNITED STATES TREAS BDS				1.A	3,733,361	99.2030	3,610,989	3,640,000	3,733,174		(187)			1.875	1.772	MN	8,861		12/30/2021	11/15/2051
912810SG4	UNITED STATES TREAS BDS TIPS				1.A	691,824	155.9350	1,060,787	680,276	756,602	43,803	(285)			1.000	0.948	FA	2,824	7,276	04/24/2019	02/15/2049
9128285J5	UNITED STATES TREAS NTS	SD			1.A	171,355	106.9490	176,466	165,000	168,858		(953)			3.000	2.371	AO	848	4,950	05/01/2019	10/31/2025
91282CDJ7	UNITED STATES TREAS NTS				1.A	672,618	98.7340	671,391	680,000	672,627		9			1.375	1.499	MN	1,214		12/30/2021	11/15/2031
91282CDK4	UNITED STATES TREAS NTS				1.A	1,087,543	99.9380	1,084,327	1,085,000	1,087,505		(38)			1.250	1.205	MN	1,192		12/06/2021	11/30/2026
0199999 Subtotal - U.S. Governments - Issuer Obligations						6,356,701	X X X	6,603,960	6,250,276	6,418,766	43,803	(1,454)			X X X	X X X	X X X	14,939	12,226	X X X	X X X
U.S. Governments - Residential Mortgage-Backed Securities																					
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	21,583	108.2970	21,924	20,245	21,903		27			4.000	1.739	MON	67	810	02/18/2015	10/20/2044
38378BWM7	GNMA REMIC TRUST 2012-79			4	1.A	60,397	1.2860	6,129		16,360		(20,906)			0.400	(3.742)	MON	159	9,190	08/23/2017	03/16/2053
38378B5H8	GNMA REMIC TRUST 2013-01			4	1.A	84,271	1.5510	5,349				(51,678)			0.582	(100.000)	MON	167	16,396	08/17/2017	02/16/2054
38378N6R9	GNMA REMIC TRUST 2014-93			4	1.A	233,135	2.5730	53,072		97,986		(72,221)			0.507	0.334	MON	872	57,936	11/12/2019	11/16/2055
38379KQF8	GNMA REMIC TRUST 2015-70			4	1.A	152,832	2.7090	22,926		76,454		(29,582)			0.630	(7.464)	MON	445	26,998	07/19/2018	12/16/2049
38379KRY6	GNMA REMIC TRUST 2015-86			4	1.A	126,642	2.2750	15,190				(86,766)			0.462	(100.000)	MON	257	37,181	02/23/2018	05/16/2052
38379UJ98	GNMA REMIC TRUST 2016-127			4	1.A	106,228	5.0040	35,078		67,195		(13,043)			0.854	(1.162)	MON	499	21,952	04/24/2018	05/16/2058
38379UR65	GNMA REMIC TRUST 2016-133			4	1.A	424,746	4.0930	105,335				(357,776)			0.826	(100.000)	MON	1,771	108,647	06/19/2019	12/16/2057
38379RJH7	GNMA REMIC TRUST 2016-166			4	1.A	287,184	5.3460	98,059				(250,639)			0.973	(100.000)	MON	1,487	92,099	07/23/2019	04/16/2058
38379UGS9	GNMA REMIC TRUST 2016-34			4	1.A	398,267	4.6760	67,349		144,545		(127,934)			0.896	(1.231)	MON	1,076	84,147	04/10/2019	01/16/2058
38379UJH8	GNMA REMIC TRUST 2016-35 20580316			4	1.A	339,916	4.1660	83,701				(266,068)			0.706	(100.000)	MON	1,183	132,270	04/11/2019	03/16/2058
38379UPJ9	GNMA REMIC TRUST 2016-50 20570816			4	1.A	382,025	3.9090	72,658		193,334		(111,567)			0.801	(2.804)	MON	1,241	80,123	04/10/2019	08/16/2057
38379UNY8	GNMA REMIC TRUST 2016-52			4	1.A	64,837	4.1980	18,238		40,072		(9,462)			0.806	(1.663)	MON	292	15,515	04/17/2018	03/16/2058
38379USK3	GNMA REMIC TRUST 2016-67			4	1.A	381,908	3.8260	35,377		92,796		(90,617)			0.794	(6.044)	MON	612	58,722	04/10/2019	07/16/2057
38379RWL3	GNMA REMIC TRUST 2017-076			4	1.A	64,191	5.0860	19,889		34,889		(10,025)			0.832	(1.922)	MON	271	15,317	11/15/2017	12/16/2056
38380MYE5	GNMA REMIC TRUST 2018-170			4	1.A	495,065	8.3010	152,372		165,507		(300,976)			0.939	0.957	MON	1,436	394,185	05/07/2020	11/16/2060
38380RQU7	GNMA REMIC TRUST 2021-010			4	1.A	409,570	8.5340	366,762		379,245		(30,326)			0.995	2.646	MON	3,565	54,233	01/26/2021	05/16/2063
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						4,032,797	X X X	1,179,408	20,245	1,330,286		(1,829,559)			X X X	X X X	X X X	15,400	1,205,721	X X X	X X X
U.S. Governments - Commercial Mortgage-Backed Securities																					
38378B7E3	GNMA CMO 2013			4	1.A	51,128	100.0120	51,407	51,401	51,191					1.744	1.810	MON	75	896	03/15/2013	05/16/2046
38379KFL7	GNMA REMIC TRUST 2015-37 20550			4	1.A		100.0000								2.400	2.267	MON			05/08/2017	02/16/2055
0399999 Subtotal - U.S. Governments - Commercial Mortgage-Backed Securities						51,128	X X X	51,407	51,401	51,191					X X X	X X X	X X X	75	896	X X X	X X X
0599999 Subtotal - U.S. Governments						10,440,626	X X X	7,834,775	6,321,922	7,800,243	43,803	(1,831,013)			X X X	X X X	X X X	30,414	1,218,843	X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
88213ADH5	TEXAS ST A&M UNIV SYS BRD OF RGTS			2.4	1.A FE	39,650															

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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	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31292SA83	FHLMC PC GOLD CASH 30			4	1.A	37,051	103.0940	38,577	37,420	37,146		(67)			2,500	2,658	MON	78	936	02/25/2013	02/01/2043
31335AYJ1	FHLMC PC GOLD COMB 30			4	1.A	50,567	107.3590	52,699	49,087	50,518		349			3,500	2,781	MON	143	1,718	05/15/2017	09/01/2046
31292SB25	FHLMC PC GOLD CASH 30			4	1.A	37,828	109.8590	39,936	36,352	37,802		23			4,000	2,997	MON	121	1,454	01/17/2014	02/01/2044
3128M8NA8	FHLMC PC GOLD COMB 30			4	1.A	12,936	114.4530	13,560	11,848	12,927		(241)			5,500	2,407	MON	54	652	11/20/2013	08/01/2040
3128MJT26	FHLMC PC GOLD COMB 30			4	1.A	35,599	109.5630	36,457	33,275	35,376		(13)			4,500	2,634	MON	125	1,497	01/17/2014	01/01/2044
3128MJT75	FHLMC PC GOLD COMB 30			4	1.A	24,800	109.5160	26,022	23,761	24,839		251			4,000	2,876	MON	79	950	02/18/2014	02/01/2044
3128MJTH3	FHLMC PC GOLD COMB 30			4	1.A	11,568	109.5310	12,160	11,102	11,640		128			4,000	2,876	MON	(81)	444	11/08/2013	10/01/2043
3128MJYD6	FHLMC PC GOLD COMB 30 4.000 20			4	1.A	34,044	108.2810	35,365	32,661	34,077		299			4,000	2,840	MON	109	1,306	01/11/2017	05/01/2046
3128MJXG0	FHLMC PC GOLD COMB 30 4.500 20			4	1.A	10,888	108.7500	10,961	10,079	10,945		7			4,500	2,050	MON	38	454	01/01/2016	11/01/2045
312940EU9	FHLMC PC GOLD COMB 30 5.000 20			4	1.A	10,816	113.4690	11,868	10,459	10,882		81			0,333	(0.467)	MON	3	523	05/13/2010	04/01/2040
3132JA6N0	FHLMC PC GOLD PC 30YR			4	1.A	53,259	108.0470	57,196	52,936	53,206		81			3,500	3,406	MON	154	1,853	01/17/2014	06/01/2043
3132JNZ26	FHLMC PC GOLD PC 30YR			4	1.A	30,334	108.0470	32,976	30,520	30,357		(28)			3,500	3,650	MON	89	1,068	09/10/2013	09/01/2043
3132WDS22	FHLMC PC GOLD PC 30YR			4	1.A	46,445	104.7340	47,227	45,093	46,582		562			3,000	2,362	MON	113	1,353	06/03/2016	06/01/2046
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20			4	1.A	13,493	109.6250	13,810	12,597	13,564		232			4,000	2,163	MON	42	504	05/31/2015	11/01/2044
3132WLRX6	FHLMC PC GOLD PC 30YR 4.000 20			4	1.A	22,677	107.1720	22,846	21,317	22,842		487			4,000	2,056	MON	71	853	06/05/2017	03/01/2047
3132Y33P7	FHLMC PC GOLD PC 30YR 4.500 204811			4	1.A	46,670	107.3590	48,192	44,888	47,680		785			4,000	2,197	MON	150	2,020	02/05/2019	11/01/2048
3137H2P57	FHLMC REMIC SERIES			4	1.A	534,143	9.4920	517,309		513,823		(20,320)			1,979	(12,166)	MON	8,986		11/08/2021	04/27/2029
3137ASNK6	FHLMC REMIC SERIES K-019			4	1.A	114,427	0.0010	13		2,459		(13,930)			1,581	5,960	MON	1,659	25,758	03/26/2019	03/25/2022
3137AYCF6	FHLMC REMIC SERIES K-025	4.5		4	1.A	60,007	0.4910	4,559		2,944		(4,006)			0,778	2,587	MON	602	7,917	10/10/2017	10/25/2022
3137FTZJ4	FHLMC REMIC SERIES K-110			4	1.A	441,414	14.1140	385,312		283,430		(95,676)			1,868	(13,210)	MON	4,250	52,329	06/17/2020	04/25/2030
3137FLN59	FHLMC REMIC SERIES K-734 20260225			4	1.A	551,886	2.3170	436,664		322,264		(229,622)			0,647	(19,292)	MON	6,770	123,397	01/08/2021	02/25/2026
3137BYMP2	FHLMC REMIC SERIES K-J14			4	1.A	180,064	101.4240	177,215	174,727	177,525		(970)			2,197	(0.101)	MON	320	11,202	03/11/2020	11/25/2023
3137BPCR8	FHLMC REMIC SERIES K-W01			4	1.A	514,630	3.2060	421,046		337,650		(176,979)			0,969	(19,917)	MON	10,600	103,938	03/17/2021	01/25/2026
3132DWCN1	FHLMC SUPER			4	1.A	894,718	99.7810	891,438	893,392	894,783		65			2,000	1,980	MON	1,489		09/29/2021	10/01/2051
3132DWC27	FHLMC SUPER 30Y FIXED			4	1.A	1,780,373	102.1710	1,777,780	1,740,000	1,783,805		3,431			2,500	2,203	MON			12/16/2021	01/01/2052
314167DX4	FN AA9117			4	1.A	3,382	109.2810	3,720	3,404	3,382		(2)			4,500	4,685	MON	13	153	08/01/2009	07/01/2039
31418BL38	FNMA			4	1.A	19,439	109.3280	20,046	18,336	19,440		249			4,000	2,524	MON	61	733	07/14/2015	01/01/2045
31417CB95	FNMA PAB 5463			4	1.A	20,283	105.5940	20,563	19,474	20,167		223			3,000	2,300	MON	49	584	07/20/2012	06/01/2042
31403DUB3	FNMA P745878			4	1.A	4,094	113.8590	4,421	3,883	4,233		45			5,500	3,161	MON				

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

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31416TL49	FNMA PASS-THRU LNG 30 YEAR			4	1.A	7,049		110.5630	7,140	6,457		7,043	90		4,500	2,327	MON	24	291	08/01/2014	08/01/2039
31417DU27	FNMA PASS-THRU LNG 30 YEAR			4	1.A	6,765		105.5310	7,231	6,852		6,774	(19)		3,000	3,234	MON	17	206	08/01/2014	11/01/2042
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	3,379		112.8750	3,439	3,047		3,484	74		5,000	1,805	MON	13	152	08/07/2014	11/01/2039
31418ABA5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	8,923		108.0160	9,411	8,712		8,922	58		3,500	2,962	MON	25	305	08/01/2014	12/01/2041
31418CMG6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	53,328		107.1250	57,499	53,674		53,287	(66)		4,000	4,210	MON	179	2,147	12/04/2017	07/01/2047
31418CR97	FNMA PASS-THRU LNG 30 YEAR			4	1.A	39,097		107.0780	40,962	38,254		39,262	304		4,000	3,247	MON	128	1,530	06/01/2018	12/01/2047
31418CS47	FNMA PASS-THRU LNG 30 YEAR			4	1.A	51,264		105.8910	54,590	51,553		51,297	(4)		3,500	3,667	MON	150	1,804	03/02/2018	01/01/2048
31418DCY6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	207,076		105.4220	214,848	203,798		209,838	2,137		3,500	2,589	MON	594	7,133	06/05/2019	05/01/2049
3140H1XD7	FNMA PASS-THRU INT 15 YEAR			4	1.A	141,477		105.7500	147,220	139,215		141,901	227		3,500	2,947	MON	406	4,873	01/16/2019	03/01/2033
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5			4	1.A	12,574		103.8590	12,673	12,202		12,362	(30)		2,500	1,861	MON	25	305	07/01/2012	06/01/2027
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	24,759		109.8280	25,492	23,210		24,680	(20)		4,500	2,605	MON	87	1,044	01/07/2014	12/01/2043
3138EPZP2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	7,757		110.6090	8,282	7,488		7,760			4,500	3,383	MON	28	337	01/18/2017	02/01/2045
31418BP67	FNMA PASS-THRU LNG 30 YEAR			4	1.A	10,381		109.7810	10,633	9,686		10,481	162		4,000	1,959	MON	32	387	11/01/2016	03/01/2045
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0			4	1.A	5,795		109.7500	5,941	5,413		5,808	89		4,000	2,233	MON	18	217	04/06/2015	12/01/2044
31418BG7	FNMA PASS-THRU LNG 30 YEAR 4.0			4	1.A	23,308		109.7340	24,122	21,982		23,285	275		4,000	2,487	MON	73	879	07/14/2015	02/01/2045
31418BP66	FNMA PASS-THRU LNG 30 YEAR 4.0			4	1.A	13,364		109.2500	13,697	12,538		13,386	190		4,000	2,290	MON	42	502	03/06/2015	03/01/2045
31418C4F8	FNMA PASS-THRU LNG 30 YEAR 4.000 2			4	1.A	66,630		106.2810	69,400	65,299		67,704	777		4,000	2,840	MON	218	2,612	03/01/2019	11/01/2048
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5			4	1.A	9,693		110.5310	10,545	9,540		9,715	33		4,066	0,080	MON	4	429	06/14/2010	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0			4	1.A	4,249		113.0940	4,626	4,091		4,344	33		5,000	3,416	MON	17	205	01/13/2010	02/01/2037
31418AWT1	FNMA PASS-THRU SF15 105-125 3.			4	1.A	37,090		105.0470	37,223	35,435		36,413	(223)		3,000	1,835	MON	89	1,063	03/01/2015	08/01/2028
31418AE53	FNMA PMA 1044			4	1.A	27,736		105.6090	28,586	27,068		27,694	209		3,000	2,535	MON	68	812	06/07/2012	04/01/2042
3136B26V9	FNMA REMIC TRUST 2018-M12			4	1.A	197,910		108.7850	193,009	177,423		195,985	(1,924)		3,546	0,588	MON	524	4,309	05/25/2021	08/25/2030
3136B9EF0	FNMA REMIC TRUST 2020-M10			4	1.A	458,250		8.1320	390,317			285,067	(118,378)		1,381	(14,284)	MON	5,524	68,609	08/12/2020	08/25/2028
3140X9C60	FNMA SUPER LNG 30 YEAR			4	1.A	741,529		102.5630	718,647	700,692		746,979	5,450		1,850	0,848	MON	1,080	14,598	02/05/2021	01/01/2051
3140XATJ1	FNMA SUPER LNG 30 YEAR			4	1.A	1,553,157		99.8440	1,531,349	1,533,746		1,552,619	(539)		2,000	1,836	MON	2,556	17,894	05/13/2021	05/01/2051
31418C4E1	FNMA UMBS LNG 30 YEAR			4	1.A	279,494		105.4840	286,539	271,642		288,548	6,596		3,500	1,890	MON	792	9,507	11/06/2019	11/01/2048
31418DCX8	FNMA UMBS LNG 30 YEAR			4	1.A	228,027		103.8280	235,140	226,470		229,760	1,379		3,000	2,626	MON	566	6,794	06/07/2019	06/01/2049
31418DHL9	FNMA UMBS LNG 30 YEAR			4	1.A	148,349		103.6720	152,274	146,880		149,504	1,056		3,000	2,546	MON	367	4,406	11/08/2019	11/01/2049
31418DPE6	FNMA UMBS LNG 30 YEAR			4	1.A	355,793		103.9220	350,367	337,145		364,025	7,911	</							

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097023CT0	BOEING CO			1.2	2 C FE	775,642	109.4070	765,849	700,000	771,469		(4,173)			4.875	1.717	MN	5,688	17,063	10/19/2021	05/01/2025
10373QBM1	BP CAP MKTS AMER INC			1.2	1 F FE	1,042,041	96.1600	1,033,720	1,075,000	1,042,544		504			1.749	2.146	FA	7,364		11/16/2021	08/10/2030
11135FBH3	BROADCOM INC 144A				2 C FE	824,406	98.0510	808,921	825,000	825,168		762			2.450	2.462	FA	7,636	11,566	01/05/2021	02/15/2031
12189LAC5	BURLINGTON NORTHN SANTA FE CP		1.2		1 D FE	337,557	129.7640	382,804	295,000	333,199		(1,350)			5.050	4.096	MS	4,966	14,898	04/22/2019	03/01/2041
15135BAX9	CENTENE CORP DEL SR				3 A FE	548,080	97.3520	551,012	566,000	549,010		929			2.500	2.895	MS	4,717		06/04/2021	03/01/2031
20030NCT6	COMCAST CORP NEW		1.2		1 G FE	74,203	113.5230	79,466	70,000	73,143		(405)			4.150	3.432	AO	613	2,905	04/25/2019	10/15/2028
20030NDN8	COMCAST CORPORATION				1 G FE	861,444	94.3870	849,483	900,000	863,193		1,749			1.500	2.002	FA	5,100	6,750	07/09/2021	02/15/2031
210795QB9	CONTINENTAL AIRLN PT TR 2012-2		4		2 C FE	47,958	103.6510	49,851	48,095	48,043		14			4.000	4.085	AO	331	1,924	07/28/2014	10/29/2024
126650CZ1	CVS HEALTH CORP				2 B FE	424,006	130.7440	418,381	320,000	423,781		(226)			5.050	3.218	MS	4,309		11/30/2021	03/25/2048
24422ETW9	DEERE JOHN CAP CORP MTNS BE		2		1 F FE	653,852	105.8830	698,828	660,000	655,743		676			2.800	2.945	MS	5,801	18,480	05/23/2019	09/08/2027
302570AX4	FPL GROUP CAP INC			2	2 B FE	218,972	92.9900	204,578	220,000	213,924		75			2.328	2.537	MJSD	228	5,094	03/14/2018	06/15/2067
37045XDF0	GENERAL MTRS FINL CO INC				2 C FE	430,000	100.4430	431,905	430,000	430,000					1.802	1.528	MJSD	517	2,315	04/06/2021	03/08/2024
38141GRD8	GOLDMAN SACHS GROUP INC				2 A FE	669,142	102.9850	674,552	655,000	658,659		(3,359)			3.625	3.107	JJ	10,487	23,744	04/24/2019	01/22/2023
43707GBA9	HOME DEPOT INC		1.2		1 F FE	669,268	120.6690	778,315	645,000	667,255		(688)			4.200	3.995	AO	6,773	27,090	04/29/2019	04/01/2043
44891ABF3	HYUNDAI CAP AMER INC 144A		1.2		2 A FE	399,256	102.4800	409,920	400,000	399,614		116			2.650	2.700	FA	4,152	10,600	02/05/2020	02/10/2025
45866FAL8	INTERCONTINENTAL EXCHANGE INC		1.2		1 G FE	839,992	100.5070	844,259	840,000	840,531		(12)			3.000	3.019	JD	1,120	25,200	05/18/2020	06/15/2050
459745GN9	INTERNATIONAL LEASE FIN CORP				2 C FE	118,175	103.0860	108,240	105,000	106,963		(3,090)			5.875	2.837	FA	2,330	6,169	02/14/2017	08/15/2022
477854AA1	JOHN D & CATHERINE T MACARTHUR		1.2		1 A FE	200,000	92.6420	185,284	200,000	200,000					1.299	1.301	JD	217	2,598	08/20/2020	12/01/2030
548661DY0	LOWES COS INC		1.2		2 A FE	897,921	95.0090	855,081	900,000	898,671		137			1.700	1.725	AO	3,230	15,003	10/09/2020	10/15/2030
50249AAJ2	LYB INTERNATIONAL FIN III LLC		1.2		2 B FE	902,943	105.8250	952,425	900,000	902,845		(62)			3.625	3.640	AO	8,156	31,991	10/22/2020	04/01/2051
56585AAG7	MARATHON PETE CORP		1.2		2 B FE	336,096	105.1360	346,949	330,000	332,876		(1,005)			3.625	3.311	MS	3,522	11,963	05/01/2019	09/15/2024
58013MMF1	MCDONALDS CORP MED TERM NT BE		1.2		2 A FE	952,675	99.5390	950,597	955,000</												

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	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81746MAA8 ..	SEQUOIA MTG TR 2015-4 144A			4	1.A	61,774	100.8820	61,661	61,122	61,733		(9)			3.000	2.551	MON	153	1,834	07/24/2019	11/25/2030
86359LPF0 ..	STRUCTURED ASSET MTG 2005-AR5			4	1.A FM	53,141	97.3060	54,163	55,663	53,537		(8)			0.604	1.864	MON	11	336	12/08/2017	07/19/2035
89172EAE4 ..	TOWD PT MTG TR 2016-1 144A			4	1.A	204,883	102.1080	204,216	200,000	200,998		(1,537)			3.500	2.720	MON	583	7,000	06/18/2019	02/25/2055
89172YAA8 ..	TOWD PT MTG TR 2016-3 144A			4	1.A	24,240	100.0250	24,442	24,435	24,382		46			2.250	2.733	MON	46	550	06/25/2019	04/25/2056
89173CAA5 ..	TOWD PT MTG TR 2016-5 144A			4	1.A	296,221	100.8050	298,080	295,699	295,528		(281)			2.500	2.287	MON	616	7,392	01/09/2020	10/25/2056
92212KAD8 ..	VDC 2021 144A			4	1.G FE	750,000	100.0000	750,000	750,000	750,000					2.165	2.182	MON	722	1,894	10/27/2021	10/15/2046
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,570,323	X X X	3,548,858	3,469,208	3,527,872		(22,890)			X X X	X X X	X X X	8,241	92,620	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
02665UAA3 ..	AMER HOMES 4 RENT TR 2014-SFR 144A			4	1.A FE	492,154	103.7560	494,322	476,428	481,778		(3,050)			3.786	2.885	MON	1,503	18,038	07/17/2019	10/17/2036
05609VAG0 ..	BX CM MTG 144A			4	1.A	580,000	99.3800	576,403	580,000	580,000					1.060	1.057	MON	290	1,289	09/15/2021	09/15/2036
12434CAG9 ..	BX TR 144A			4	1.A	458,596	98.0830	451,181	460,000	459,082		486			0.910	1.039	MON	198	824	09/17/2021	09/15/2034
12530MAE5 ..	CF HIPPOLYTA ISSUER LLC 20211 144A			4	1.D FE	637,127	98.1240	624,631	636,574	637,099		(28)			1.530	1.499	MON	433	6,936	04/22/2021	03/15/2061
17877ZAA7 ..	CLMT 2016-CLNECLAV/R 11/10/31 144A			4	1.A	314,309	101.6970	305,091	300,000	309,491		(4,818)			2.871	1.113	MON	711	7,756	01/19/2021	11/13/2031
30290MAN7 ..	FREMF MTG TR 2012-K19 144A			4	1.A FM	95,415	100.1690	91,116	90,963	90,920		(977)			4.013	3.109	MON	304	3,705	01/17/2017	05/25/2045
46643GAD2 ..	JPMBB COML MTG SEC TR 2014-C24			4	1.A	661,268	103.5330	657,434	635,000	648,420		(1,833)			3.373	2.521	MON	1,785	21,416	06/17/2019	11/18/2047
48260GAA8 ..	KNDR TRUST 144A			4	1.A FE	755,000	99.6240	752,160	755,000	755,000					1.150	1.124	MON	748	2,387	11/12/2021	08/15/2026
61691NA3 ..	MORGAN STAN CAP I TR 2017-HR2			4	1.A	183,193	100.3090	183,194	182,629	182,609		(258)			2.330	2.055	MON	355	4,255	12/02/2019	12/16/2050
61690GAE1 ..	MS BOFAML TRUST 2014-C14			4	1.A	130,893	101.4030	127,357	125,595	128,003		(1,363)			3.787	1.559	MON	396	4,756	11/26/2019	02/15/2047
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,307,955	X X X	4,262,889	4,242,189	4,272,402		(11,841)			X X X	X X X	X X X	6,723	71,362	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00834DAA1 ..	AFFIRM ASST SEC TR 144A			4	1.C FE	660,180	99.3170	655,490	660,000	660,234		55			1.030	1.019	MON	302	2,474	09/24/2021	08/15/2026
01627AA6 ..	ALIGNED DT CEN ISS LLC 144A			4	1.G FE	765,000	98.4720	753,3													

ANNUAL STATEMENT FOR THE YEAR **2021** OF THE **DELTA DENTAL PLAN OF OHIO, INC.**

1. Line																					
Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																				
1A	1A		44,117,068	1B		676,982	1C		660,234	1D		2,992,635	1E		1,119,363	1F		6,650,354	1G		5,273,625
1B	2A	.....	20,517,719	2B	.....	10,791,682	2C	.....	6,730,404												
1C	3A	.....	3,323,166	3B	.....		3C	.....													
1D	4A	.....		4B	.....		4C	.....													
1E	5A	.....		5B	.....		5C	.....													
1F	6	.....																			

SCHEDULE D - PART 2 - SECTION 1
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
19075Q862	COBANK ACB FXD/FLTG SER PFD ....	....	....	800.000	100.00	107.900	86,320	107.900	86,320	80,973	1,240	4,960		(2,480)			(2,480)		2.A FE	01/08/2015
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							86,320	X X X	86,320	80,973	1,240	4,960		(2,480)			(2,480)		X X X	X X X
8999999 Total Preferred Stocks							86,320	X X X	86,320	80,973	1,240	4,960		(2,480)			(2,480)		X X X	X X X

1.	Line	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:															
	Number	1A	1A	.....	1B	.....	1C	.....	1D	.....	1E	.....	1F	.....	1G	.....	
	1A	1A	.....	86,320	2B	.....	2C	.....									
	1B	2A	.....		2B	.....	2C	.....									
	1C	3A	.....		3B	.....	3C	.....									
	1D	4A	.....		4B	.....	4C	.....									
	1E	5A	.....		5B	.....	5C	.....									
	1F	6	.....														

SCHEDULE D - PART 2 - SECTION 2
Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
002824100	ABBOTT LABS			2,106,000	296,398	140.740	296,398	271,316		211		25,083		25,083		11/15/2021	
00287Y109	ABBVIE INC			2,664,000	360,706	135.400	360,706	284,335		13,853		75,258		75,258		12/14/2020	
02079K305	ALPHABET INC			235,000	680,804	2,897.040	680,804	429,376				198,854		198,854		08/31/2021	
03076C106	AMERIPRISE FINL INC			956,000	288,387	301.660	288,387	183,760		4,235		96,076		96,076		02/10/2021	
032654105	ANALOG DEVICES INC			1,635,000	287,384	175.770	287,384	206,451		4,392		45,845		45,845		12/07/2020	
037833100	APPLE INC			4,746,000	842,747	177.570	842,747	467,370		3,683		213,000		213,000		08/14/2020	
09247X101	BLACKROCK INC			400,000	366,224	915.560	366,224	216,436		6,082		77,608		77,608		08/14/2020	
11135F101	BROADCOM INC COM			1,141,000	759,233	665.410	759,233	391,480		15,979		251,084		251,084		08/31/2021	
12514G108	CDW CORP			1,477,000	302,460	204.780	302,460	286,314		1,185		16,146		16,146		08/31/2021	
166764100	CHEVRON CORP NEW			2,986,000	350,407	117.350	350,407	306,578		11,565		54,016		54,016		11/15/2021	
172908105	CINTAS CORP			586,000	259,698	443.170	259,698	186,348		1,869		52,570		52,570		09/02/2020	
22822V101	CROWN CASTLE INTL CORP NEW			731,000	152,589	208.740	152,589	120,194		3,991		36,221		36,221		08/14/2020	
126650100	CVS HEALTH CORP			772,000	79,640	103.160	79,640	76,924				2,716		2,716		12/15/2021	
277432100	EASTMAN CHEM CO			2,263,000	273,619	120.910	273,619	212,892	1,720	4,414		42,776		42,776		02/10/2021	
311900104	FASTENAL CO			2,662,000	170,528	64.060	170,528	119,599		2,492		40,542		40,542		08/14/2020	
437076102	HOME DEPOT INC			1,301,000	539,928	415.010	539,928	420,904		5,696		117,775		117,775		11/17/2021	
452308109	ILLINOIS TOOL WKS INC			647,000	159,680	246.800	159,680	128,428		1,527		27,769		27,769		08/14/2020	
46625H100	JPMORGAN CHASE & CO			3,240,000	513,054	158.350	513,054	362,023		11,592		95,501		95,501		02/10/2021	
518439104	LAUDER ESTEE COS INC			637,000	235,817	370.200	235,817	190,672		996		45,146		45,146		08/31/2021	
53223X107	LIFE STORAGE INC COM			1,163,000	178,148	153.180	178,148	144,588		1,000		33,560		33,560		08/31/2021	
532457108	LILLY ELI & CO			1,053,000	290,860	276.220	290,860	199,021		2,808		85,763		85,763		08/31/2021	
571748102	MARSH & MCLENNAN COS INC			456,000	79,262	173.820	79,262	77,271				1,991		1,991		12/15/2021	
594918104	MICROSOFT CORP			3,296,000	1,108,511	336.320	1,108,511	666,321		6,771		336,450		336,450		08/31/2021	
617446448	MORGAN STANLEY			1,375,000	134,970	98.160	134,970	143,054		963		(8,084)		(8,084)		08/31/2021	
620076307	MOTOROLA SOLUTIONS INC			809,000	219,805	271.700	219,805	203,896	639			15,909		15,909		11/22/2021	
65339F101	NEXTERA ENERGY INC			2,975,000	277,746	93.360	277,746	193,208		4,800		48,225		48,225		08/14/2020	
654106103	NIKE INC			1,394,000	232,338	166.670	232,338	144,398		1,478		35,129		35,129		09/02/2020	
701094104	PARKER HANNIFIN CORP			1,134,000	360,748	318.120	360,748	316,253		3,589		39,178		39,178		11/15/2021	
704326107	PAYCHEX INC			3,756,000	512,694	136.500	512,694	409,797		3,927		102,897		102,897		11/15/2021	
713448108	PEPSICO INC			902,000	156,686	173.710	156,686	141,524	970	970		15,162		15,162		07/26/2021	
717081103	PFIZER INC			5,553,000	327,905	59.050	327,905	270,814		1,178		57,091		57,091		11/15/2021	
693475105	PNC FINL SVCS GROUP INC			2,220,000	445,154	200.520	445,154	331,367		8,530		87,044		87,044		10/22/2021	
74340W103	PROLOGIS INC			1,881,000	316,685	168.360	316,685	245,986		2,624		70,699		70,699		10/22/2021	
747525103	QUALCOMM INC			1,103,000	201,706	182.870	201,706	202,231				(525)		(525)		12/30/2021	
824348106	SHERWIN WILLIAMS CO			558,000	196,505	352.160	196,505	127,820		921		59,812		59,812		09/14/2020	
828806109	SIMON PPTY GROUP INC NEW			1,909,000	305,001	159.770	305,001	212,233		11,168		92,768		92,768		03/08/2021	
855244109	STARBUCKS CORP			3,695,000	432,204	116.970	432,204	367,091		6,799		39,032		39,032		01/05/2021	
871829107	SYSCO CORP			2,003,000	157,336	78.550	157,336	158,433		2,616		457		457		03/08/2021	
87612E106	TARGET CORP			2,093,000	484,404	231.440	484,404	238,921		7,011		114,927		114,927		08/14/2020	
907818108	UNION PAC CORP			668,000	168,289	251.930	168,289	138,592		3,530		20,918		20,918		11/15/2021	
91324P102	UNITEDHEALTH GROUP INC			689,000	345,974	502.140	345,974	230,601		2,926		88,935		88,935		10/22/2021	
902973304	US BANCORP DEL			2,650,000	148,851	56.170	148,851	121,151		3,445		27,699		27,699		01/05/2021	
91913Y100	VALERO ENERGY CORP NEW			3,161,000	237,423	75.110	237,423	190,362		10,541		50,070		50,070		02/10/2021	
929160109	VULCAN MATLS CO			1,012,000	210,071	207.580	210,071	163,845		1,276		47,561		47,561		03/08/2021	
94106L109	WASTE MGMT INC DEL			474,000	79,111	166.900	79,111	65,651		545		8,459		8,459		08/05/2021	
98978V103	ZOETIS INC			869,000	212,062	244.030	212,062	126,410		869		68,243		68,243		08/14/2020	
G1151C101	ACCENTURE PLC IRELAND		C	1,267,000	525,235	414.550	525,235	329,504		2,205		165,574		165,574		08/31/2021	
G29183103	EATON CORP PLC		C	1,307,000	225,876	172.820	225,876	214,889		1,239		10,987		10,987		08/13/2021	
G51502105	JOHNSON CTLS INTL PLC		C	2,991,000	243,197	81.310	243,197	213,513	1,017	816		29,686		29,686		08/31/2021	
9099999	Subtotal - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				15,734,060	X X X	15,734,060	11,455,145	4,346	188,307		3,259,603		3,259,603		X X X	X X X
Parent, Subsidiaries and Affiliates Other																	
76205#109	RENAISSANCE HOLDING COMPANY			563,000	6,119,787	10,869.960	6,119,787	5,630,000				102,001		102,001		06/01/2017	
36193*101	THE 4100 GROUP			1,500,000	38,598,598	25,732.400	38,598,598	34,750,000				(298,256)		(298,256)		02/13/2015	
9399999	Subtotal - Parent, Subsidiaries and Affiliates Other				44,718,385	X X X	44,718,385	40,380,000				(196,255)		(196,255)		X X X	X X X

SCHEDULE D - PART 2 - SECTION 2
Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Mutual Funds																	
19766J623	COLUMBIA FDS SER TR II MASS			182,048.438	3,111,208	17.090	3,111,208	3,043,524		814,066		(52,907)		(52,907)		12/17/2021	1.A
111111134	DELTA DENTAL INSURANCE COMPANY			166.000	8,305	50.030	8,305	10,020								01/01/2002	
55379J204	FM INVESTMENTS LARGE CAP FOC FD IN			345,512.850	6,160,494	17.830	6,160,494	6,323,962				(163,468)		(163,468)		12/21/2021	
46434G103	ISHARES INC			12,420.000	743,461	59.860	743,461	757,956		22,752		(27,076)		(27,076)		12/08/2020	1
46428R107	ISHARES S&P GSCI COMMODITY I			349,354.000	5,977,447	17.110	5,977,447	5,263,067				714,380		714,380		10/06/2021	
464287622	ISHARES TR			41,338.000	10,931,007	264.430	10,931,007	7,387,839		114,125		2,031,236		2,031,236		09/08/2021	
464287655	ISHARES TR			24,861.000	5,530,329	222.450	5,530,329	5,531,077		48,655		(747)		(747)		07/07/2021	
46434V886	ISHARES TR			24,355.000	965,432	39.640	965,432	817,458		19,598		91,818		91,818		12/08/2020	
464287200	ISHARES TR CORE S&P500 ETF			2,177.000	1,038,407	476.990	1,038,407	1,004,981		3,262		33,426		33,426		12/06/2021	
464287614	ISHARES TR RUS 1000 GRW ETF			24,410.000	7,459,452	305.590	7,459,452	5,504,467		36,542		1,469,370		1,469,370		09/08/2021	1.A
464287598	ISHARES TR RUSSELL 1000 VALUE INDE			48,180.000	8,090,867	167.930	8,090,867	7,027,101		116,567		1,063,766		1,063,766		08/09/2021	
470258765	JAMES ALPHA FDS TR			471,417.530	5,147,879	10.920	5,147,879	4,924,449		204,037		(4,714)		(4,714)		07/22/2020	
66263L791	NORTH SQUARE INVESTMENTS TRUST			742,821.560	7,360,247	9.909	7,360,247	6,910,427		196,548		(2,678)		(2,678)		12/29/2021	1.A
75644E103	RED CEDAR FUND TRUST			717,891.030	7,114,300	9.910	7,114,300	7,194,076		128,035		(139,890)		(139,890)		12/31/2021	
808524805	SCHWAB INTL EQUITY			23,161.000	900,268	38.870	900,268	742,414		27,647		66,240		66,240		08/19/2020	
808524201	SCHWAB STRATEGIC TR			118,857.000	13,528,304	113.820	13,528,304	7,175,679		157,392		2,601,086		2,601,086		09/08/2021	
808524409	SCHWAB STRATEGIC TR			46,118.000	3,376,760	73.220	3,376,760	3,228,168		35,396		148,592		148,592		08/09/2021	
78462F103	SPDR S&P 500 ETF TR			16,358.000	7,769,396	474.960	7,769,396	7,323,290	26,769	22,449		446,106		446,106		11/08/2021	
922908363	VANGUARD INDEX FDS			23,940.000	10,451,486	436.570	10,451,486	7,367,601		114,439		1,876,570		1,876,570		11/08/2021	
922040100	VANGUARD INSTL INDEX FD			23,837.614	9,673,065	405.790	9,673,065	6,639,689		190,605		1,626,530		1,626,530		12/30/2021	
92206C680	VANGUARD RUSSELL 1000 GROWTH			146,717.000	11,523,153	78.540	11,523,153	6,900,812		62,598		2,058,242		2,058,242		08/16/2021	
92206C649	VANGUARD SCOTTSDALE FDS			3,998.000	580,909	145.300	580,909	429,129		9,321		119,180		119,180		11/17/2020	
92206C664	VANGUARD SCOTTSDALE FDS			69,128.000	6,208,386	89.810	6,208,386	4,711,771		70,310		737,941		737,941		12/08/2020	
92206C714	VANGUARD SCOTTSDALE FDS			114,156.000	8,417,863	73.740	8,417,863	7,230,952		129,384		1,186,911		1,186,911		08/09/2021	
92206C730	VANGUARD SCOTTSDALE FDS			54,235.000	11,871,045	218.890	11,871,045	7,367,165		132,136		2,223,955		2,223,955		09/08/2021	
9499999 Subtotal - Mutual Funds					153,939,470	X X X	153,939,470	120,817,074	26,769	2,655,864		18,103,869		18,103,869		X X X	X X X
9799999 Total Common Stocks					214,391,915	X X X	214,391,915	172,652,219	31,115	2,844,171		21,167,217		21,167,217		X X X	X X X
9899999 Total Preferred and Common Stocks					214,478,235	X X X	214,478,235	172,733,192	32,355	2,849,131		21,164,737		21,164,737		X X X	X X X

1. Line

Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:															
1A	1A	14,482,852	1B		1C		1D		1E		1F		1G			
1B	2A		2B		2C											
1C	3A		3B		3C											
1D	4A		4B		4C											
1E	5A		5B		5C											
1F	6															

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
38380RQU7 ...	GNMA REMIC TRUST 2021-010		01/26/2021	Bank of America	X X X	409,570		3,498
912810TB4 ...	UNITED STATES TREAS BDS		12/30/2021	Bank of America	X X X	4,236,989	4,130,000	4,949
91282CDJ7 ...	UNITED STATES TREAS NTS		12/30/2021	Bank of America	X X X	1,050,822	1,060,000	1,328
91282CDK4 ...	UNITED STATES TREAS NTS		12/06/2021	Bank of America	X X X	1,087,543	1,085,000	261
0599999 Subtotal - Bonds - U.S. Governments						6,784,924	6,275,000	10,036
Bonds - U.S. Special Revenue, Special Assessment								
3137H2P57 ...	FHLMC REMIC SERIES		11/08/2021	Bank of America	X X X	534,143		3,295
3137FLN59 ...	FHLMC REMIC SERIES K-734 20260225		01/08/2021	Bank of America	X X X	551,886		4,096
3137BPCR8 ...	FHLMC REMIC SERIES K-W01		03/17/2021	Bank of America	X X X	514,630		7,546
3132DWCN1 ...	FHLMC SUPER		09/29/2021	Bank of America	X X X	901,336	900,000	650
3132DWC27 ...	FHLMC SUPER 30Y FIXED		12/16/2021	Bank of America	X X X	1,780,373	1,740,000	1,450
3136B26V9 ...	FNMA REMIC TRUST 2018-M12		05/25/2021	Bank of America	X X X	207,302	185,843	439
3140X9C60 ...	FNMA SUPER LNG 30 YEAR		02/05/2021	Bank of America	X X X	961,034	908,109	631
3140XATJ1 ...	FNMA SUPER LNG 30 YEAR		05/13/2021	BAIRD, ROBERT W. & CO	X X X	1,612,654	1,592,499	1,062
31418DV74 ...	FNMA UMBS LNG 30 YEAR		01/14/2021	Bank of America	X X X	902,476	872,715	630
3140LOD79 ...	FNMA UMBS LNG 30 YEAR 2.000 205101		01/12/2021	Bank of America	X X X	858,223	835,000	603
30291VAG1 ...	FREMF MTG TR 144A		07/22/2021	Bank of America	X X X	857,429	810,000	2,213
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						9,681,486	7,844,165	22,615
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00203QAE7 ...	A P MOELLER MAERSK A 144A	C ...	06/30/2021	VARIOUS	X X X	921,692	800,000	7,600
00834DAA1 ...	AFFIRM ASST SEC TR 144A		09/24/2021	Bank of America	X X X	660,180	660,000	355
01627AAA6 ...	ALIGNED DT CEN ISS LLC 144A		08/11/2021	Bank of America	X X X	765,000	765,000	
03237KAB0 ...	AMUR EQPMNT FIN REC LLC 144A		04/14/2021	Bank of America	X X X	804,917	805,000	
038413AA8 ...	AQUA FIN TR 144A		06/23/2021	Bank of America	X X X	724,249	715,943	302
053611AM1 ...	AVERY DENNISON CORP		08/10/2021	Bank of America	X X X	433,225	435,000	
071813CQ0 ...	BAXTER INTL INC 144A		12/01/2021	Bank of America	X X X	399,984	400,000	
097023CT0 ...	BOEING CO		10/19/2021	Bank of America	X X X	775,642	700,000	16,115
10373QBM1 ...	BP CAP MKTS AMER INC		11/16/2021	Bank of America	X X X	1,042,041	1,075,000	4,742
11135FBH3 ...	BROADCOM INC 144A		01/05/2021	Bank of America	X X X	824,406	825,000	
05609VAG0 ...	BX CM MTG 144A		09/15/2021	Bank of America	X X X	580,000	580,000	
12434CAG9 ...	BX TR 144A		09/17/2021	Wells Fargo	X X X	458,596	460,000	
15135BAX9 ...	CENTENE CORP DEL SR		06/04/2021	Bank of America	X X X	548,080	566,000	4,363
12530MAE5 ...	CF HIPPOLYTA ISSUER LLC 20211 144A		04/22/2021	Bank of America	X X X	660,574	660,000	122
12529KAA0 ...	CFMT 144A		08/13/2021	Bank of America	X X X	716,940	690,667	592
178772AA7 ...	CLMT 2016-CLNECLAV/R 11/10/31 144A		01/19/2021	Bank of America	X X X	314,309	300,000	463
20030NDN8 ...	COMCAST CORPORATION		07/09/2021	Bank of America	X X X	861,444	900,000	5,550
126650CZ1 ...	CVS HEALTH CORP		11/30/2021	Bank of America	X X X	424,006	320,000	3,008
30260GAA4 ...	FCI FUNDING LLC 2021-144A		12/06/2021	Bank of America	X X X	838,319	838,770	57
35041LAA8 ...	FOUNDATION FINANCE TR 144A		03/19/2021	Bank of America	X X X	800,809	805,000	
37045XDF0 ...	GENERAL MTRS FINL CO INC		04/06/2021	Bank of America	X X X	430,000	430,000	
482606AA8 ...	KNDR TRUST 144A		11/12/2021	Bank of America	X X X	755,000	755,000	3
58013MFM1 ...	MCDONALDS CORP MED TERM NT BE		11/16/2021	Bank of America	X X X	298,029	300,000	1,364
64110LAV8 ...	NETFLIX INC SR GLBL 144A 30		11/01/2021	Bank of America	X X X	887,475	750,000	13,609
65339KBV1 ...	NEXTERA ENERGY CAP HLDGS INC		03/15/2021	Bank of America	X X X	220,000	220,000	
67422CAA0 ...	OASIS LLC 144A		11/03/2021	Bank of America	X X X	699,996	700,000	
69335PDZ5 ...	PFS FINANCING CORP 2021- 144A		04/06/2021	Bank of America	X X X	638,891	640,000	122
760759AX8 ...	REPUBLIC SERVICES INC		03/24/2021	Bank of America	X X X	887,783	970,000	1,602
78403DAT7 ...	SBA TOWER TRUST 144A		04/29/2021	Bank of America	X X X	610,000	610,000	
824348BP0 ...	SHERWIN WILLIAMS CO		11/08/2021	Bank of America	X X X	198,724	200,000	
86362VAD4 ...	STRUCTURED ASSET SECS 2006-BC6		08/18/2021	Bank of America	X X X	553,834	537,105	100
87264ACE3 ...	T MOBILE USA INC 144A		08/11/2021	Bank of America	X X X	853,920	800,000	10,889

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92212KAD8 ...	VDC 2021 144A		10/27/2021 ..	Bank of America	X X X	750,000	750,000	
13645RBF0 ...	CANADIAN PAC RY CO NEW	C ...	11/18/2021 ..	Bank of America	X X X	880,189	875,000	
29250NBC8 ...	ENBRIDGE INC MTN CDS-	C ...	11/15/2021 ..	Bank of America	X X X	874,045	775,000	15,102
78016EZx8 ...	ROYAL BK CDA	C ...	10/04/2021 ..	Bank of America	X X X	399,468	400,000	
870845AC8 ...	SWISS BK CORP N Y BRH	C ...	08/16/2021 ..	Bank of America	X X X	773,010	600,000	21,571
62954WAC9 ...	NTT FINANCE CORP 144A	C ...	03/01/2021 ..	Bank of America	X X X	300,000	300,000	
00774MAU9 ...	AERCAP IRELAND CAPITAL LIMITED	C ...	10/21/2021 ..	Bank of America	X X X	499,390	500,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						25,064,167	24,413,485	107,631
Bonds - Hybrid Securities								
064058AL4 ...	BANK NEW YORK MELLON CORP		11/08/2021 ..	Bank of America	X X X	800,000	800,000	
14040HCF0 ...	CAPITAL ONE FINL CORP PERP		06/07/2021 ..	Bank of America	X X X	200,000	200,000	
172967MV0 ...	CITIGROUP INC		02/10/2021 ..	Bank of America	X X X	200,000	200,000	
369604BQ5 ...	GENERAL ELECTRIC CO PERP GLBL		04/22/2021 ..	Bank of America	X X X	648,878	675,000	2,767
693475BC8 ...	PNC FINL SVCS GROUP INC		09/08/2021 ..	Bank of America	X X X	450,000	450,000	
06368EA44 ...	BANK OF MONTREAL	C ...	03/19/2021 ..	Bank of America	X X X	430,826	430,000	65
4899999 Subtotal - Bonds - Hybrid Securities						2,729,704	2,755,000	2,832
Bonds - SVO Identified Funds								
33738D309 ...	FIRST TR EXCHANGE-TRADED FD IV		04/30/2021 ..	Bank of America	81,590.000	3,914,337		
78464A474 ...	SPDR SERIES TRUST		06/18/2021 ..	Bank of America	292,453.000	9,158,166		
92206C409 ...	VANGUARD SCOTTSDALE FDS		06/18/2021 ..	Bank of America	115,296.000	9,524,176		
8099999 Subtotal - Bonds - SVO Identified Funds						22,596,679		
8399997 Subtotal - Bonds - Part 3						66,856,960	41,287,649	143,114
8399998 Summary item from Part 5 for Bonds						35,207,887	33,695,189	85,979
8399999 Subtotal - Bonds						102,064,847	74,982,838	229,093
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
002824100 ...	ABBOTT LABS		11/15/2021 ..	VARIOUS	2,106.000	271,316	X X X	
02079K305 ...	ALPHABET INC		08/31/2021 ..	Bank of America	113.000	268,128	X X X	
03076C106 ...	AMERIPRISE FINL INC		02/10/2021 ..	Bank of America	305.000	65,802	X X X	
11135F101 ...	BROADCOM INC COM		08/31/2021 ..	Bank of America	142.000	70,737	X X X	
12514G108 ...	CDW CORP		08/31/2021 ..	Bank of America	1,477.000	286,314	X X X	
166764100 ...	CHEVRON CORP NEW		11/15/2021 ..	Bank of America	1,686.000	186,606	X X X	
126650100 ...	CVS HEALTH CORP		12/15/2021 ..	Bank of America	772.000	76,924	X X X	
277432100 ...	EASTMAN CHEM CO		02/10/2021 ..	Bank of America	653.000	69,392	X X X	
437076102 ...	HOME DEPOT INC		11/17/2021 ..	Bank of America	584.000	231,703	X X X	
46625H100 ...	JPMORGAN CHASE & CO		02/10/2021 ..	Bank of America	440.000	61,757	X X X	
518439104 ...	LAUDER ESTEE COS INC		08/31/2021 ..	Bank of America	860.000	247,770	X X X	
53223X107 ...	LIFE STORAGE INC COM		08/31/2021 ..	Bank of America	1,163.000	144,588	X X X	
532457108 ...	LILLY ELI & CO		08/31/2021 ..	Bank of America	303.000	78,466	X X X	
571748102 ...	MARSH & MCLENNAN COS INC		12/15/2021 ..	Bank of America	456.000	77,271	X X X	
594918104 ...	MICROSOFT CORP		08/31/2021 ..	Bank of America	482.000	146,171	X X X	
617446448 ...	MORGAN STANLEY		08/31/2021 ..	Bank of America	1,375.000	143,054	X X X	
620076307 ...	MOTOROLA SOLUTIONS INC		11/22/2021 ..	Bank of America	809.000	203,896	X X X	
701094104 ...	PARKER HANNIFIN CORP		11/15/2021 ..	Bank of America	515.000	152,948	X X X	
704326107 ...	PAYCHEX INC		11/15/2021 ..	VARIOUS	3,756.000	409,797	X X X	
713448108 ...	PEPSICO INC		07/26/2021 ..	Bank of America	902.000	141,524	X X X	
717081103 ...	PFIZER INC		11/15/2021 ..	Bank of America	5,553.000	270,814	X X X	
693475105 ...	PNC FINL SVCS GROUP INC		10/22/2021 ..	Bank of America	757.000	140,124	X X X	
74340W103 ...	PROLOGIS INC		10/22/2021 ..	Bank of America	1,881.000	245,986	X X X	
747525103 ...	QUALCOMM INC		12/30/2021 ..	Bank of America	1,103.000	202,231	X X X	
828806109 ...	SIMON PPTY GROUP INC NEW		03/08/2021 ..	Bank of America	1,909.000	212,233	X X X	

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
855244109	STARBUCKS CORP		01/05/2021	Bank of America	575.000	59,394	X X X .....	.....
871829107	SYSCO CORP		03/08/2021	Bank of America	1,441.000	115,144	X X X .....	.....
907818108	UNION PAC CORP		11/15/2021	Bank of America	242.000	58,670	X X X .....	.....
91324P102	UNITEDHEALTH GROUP INC		10/22/2021	Bank of America	166.000	73,634	X X X .....	.....
902973304	US BANCORP DEL		01/05/2021	Bank of America	2,650.000	121,151	X X X .....	.....
91913Y100	VALERO ENERGY CORP NEW		02/10/2021	Bank of America	2,118.000	128,350	X X X .....	.....
929160109	VULCAN MATLS CO		03/08/2021	Bank of America	599.000	101,258	X X X .....	.....
94106L109	WASTE MGMT INC DEL		08/05/2021	Bank of America	474.000	70,651	X X X .....	.....
G1151C101	ACCENTURE PLC IRELAND	C	08/31/2021	Bank of America	434.000	142,073	X X X .....	.....
G29183103	EATON CORP PLC	C	08/13/2021	Bank of America	1,307.000	214,889	X X X .....	.....
G51502105	JOHNSON CTLS INTL PLC	C	08/31/2021	Bank of America	2,991.000	213,512	X X X .....	.....
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						5,704,278	X X X .....	.....
Common Stocks - Mutual Funds								
19766J623	COLUMBIA FDS SER TR II MASS		12/17/2021	Bank of America	49,427.210	814,066	X X X .....	.....
55379J204	FM INVESTMENTS LARGE CAP FOC FD IN		12/21/2021	Bank of America	345,512.850	6,323,962	X X X .....	.....
46428R107	ISHARES S&P GSCI COMMODITY I		10/06/2021	Bank of America	553,944.000	7,940,250	X X X .....	.....
464287622	ISHARES TR		09/08/2021	Bank of America	3,874.000	963,397	X X X .....	.....
464287655	ISHARES TR		07/07/2021	Bank of America	29,492.000	6,521,179	X X X .....	.....
464287200	ISHARES TR CORE S&P500 ETF		12/06/2021	Bank of America	2,177.000	1,004,981	X X X .....	.....
464287614	ISHARES TR RUS 1000 GRW ETF		09/08/2021	Bank of America	11,622.000	2,906,383	X X X .....	.....
464287598	ISHARES TR RUSSELL 1000 VALUE INDE		08/09/2021	Bank of America	51,085.000	7,433,414	X X X .....	.....
66263L791	NORTH SQUARE INVESTMENTS TRUST		12/29/2021	Bank of America	46,599.690	462,044	X X X .....	.....
75644E103	RED CEDAR FUND TRUST		12/31/2021	Bank of America	71,387.050	718,035	X X X .....	.....
808524201	SCHWAB STRATEGIC TR		09/08/2021	Bank of America	7,483.000	797,752	X X X .....	.....
808524409	SCHWAB STRATEGIC TR		08/09/2021	Bank of America	46,118.000	3,228,168	X X X .....	.....
78462F103	SPDR S&P 500 ETF TR		11/08/2021	Bank of America	16,358.000	7,323,290	X X X .....	.....
922908363	VANGUARD INDEX FDS		11/08/2021	Bank of America	5,705.000	2,307,729	X X X .....	.....
922040100	VANGUARD INSTL INDEX FD		12/30/2021	Bank of America	2,535.850	985,640	X X X .....	.....
92206C680	VANGUARD RUSSELL 1000 GROWTH		08/16/2021	Bank of America	36,660.000	4,334,377	X X X .....	.....
92206C714	VANGUARD SCOTTSDALE FDS		08/09/2021	Bank of America	67,686.000	7,230,952	X X X .....	.....
92206C730	VANGUARD SCOTTSDALE FDS		09/08/2021	Bank of America	4,682.000	963,193	X X X .....	.....
9499999 Subtotal - Common Stocks - Mutual Funds						62,258,812	X X X .....	.....
9799997 Subtotal - Common Stocks - Part 3						67,963,090	X X X .....	.....
9799998 Summary Item from Part 5 for Common Stocks						1,146,726	X X X .....	.....
9799999 Subtotal - Common Stocks						69,109,816	X X X .....	.....
9899999 Subtotal - Preferred and Common Stocks						69,109,816	X X X .....	.....
9999999 Totals						171,174,663	X X X	229,093

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
38378B7E3	GNMA CMO 2013		12/16/2021	PRINCIPAL RECEIPT	X X X	16,826	16,826	16,736	16,757		69		69		16,826				131	05/16/2046
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	X X X	10,294	10,294	10,974	11,123		(829)		(829)		10,294				209	10/20/2044
38378NNA7	GNMA REMIC TRUST 2013-194		07/16/2021	PRINCIPAL RECEIPT	X X X	66,997	66,997	65,754	65,795		1,202		1,202		66,997				322	05/16/2038
38378XLW9	GNMA REMIC TRUST 2014-120		05/17/2021	PRINCIPAL RECEIPT	X X X	45,711	45,711	46,026	46,924		(1,213)		(1,213)		45,711				178	05/16/2039
38379KFL7	GNMA REMIC TRUST 2015-37 20550		05/16/2021	PRINCIPAL RECEIPT	X X X	50,801	50,801	51,011	51,058		(258)		(258)		50,801				230	02/16/2055
912810SN9	UNITED STATES TREAS BDS		01/20/2021	Bank of America	X X X	788,191	910,000	814,676	814,857		56		56		814,913		(26,722)	(26,722)	1,774	05/15/2050
912810TB4	UNITED STATES TREAS BDS		12/16/2021	Bank of America	X X X	495,114	490,000	503,628		(6)		(6)		503,622			(8,508)	(8,508)	707	11/15/2051
912828T26	UNITED STATES TREAS NTS		01/20/2021	Bank of America	X X X	242,647	235,000	243,941	242,699		(146)		(146)		242,553		94	94	1,003	09/30/2023
912828ZJ2	UNITED STATES TREAS NTS		04/30/2021	Bank of America	X X X	1,828,048	1,660,000	1,740,932	1,757,274	(25,680)	(5,054)		(30,734)		1,726,540		101,508	101,508	991	04/15/2025
912828ZL7	UNITED STATES TREAS NTS		01/20/2021	Bank of America	X X X	1,080,633	1,080,000	1,082,608	1,082,579		(31)		(31)		1,082,548		(1,915)	(1,915)	917	04/30/2025
912828ZQ6	UNITED STATES TREAS NTS		01/20/2021	Bank of America	X X X	1,270,778	1,310,000	1,286,720	1,286,970		70		70		1,287,041		(16,262)	(16,262)	1,315	05/15/2030
91282CAK7	UNITED STATES TREAS NTS		01/20/2021	Bank of America	X X X	789,105	790,000	787,963	788,053		38		38		788,090		1,015	1,015	349	09/15/2023
91282CDJ7	UNITED STATES TREAS NTS		12/16/2021	Bank of America	X X X	378,204	380,000	378,204			4		4		378,208		(4)	(4)	462	11/15/2031
0599999 Subtotal - Bonds - U.S. Governments						7,063,349	7,045,628	7,029,173	6,164,089	(25,680)	(6,098)		(31,778)		7,014,144		49,206	49,206	8,588	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
3128MDG23	FHLMC		12/15/2021	PRINCIPAL RECEIPT	X X X	1,619	1,619	1,637	1,630		(11)		(11)		1,619				20	07/01/2027
312934M58	FHLMC A8 7580		12/15/2021	PRINCIPAL RECEIPT	X X X	2,009	2,009	2,040	2,041		(32)		(32)		2,009				52	07/01/2039
312936KB2	FHLMC A8 9290		12/15/2021	PRINCIPAL RECEIPT	X X X	2,767	2,767	2,866	2,843		(77)		(77)		2,767				48	10/01/2039
3128MJGB0	FHLMC GO 8193		12/15/2021	PRINCIPAL RECEIPT	X X X	977	977	1,023	1,039		(62)		(62)		977				28	04/01/2037
31292SBY5	FHLMC PC GOLD CASH 30		12/15/2021	PRINCIPAL RECEIPT	X X X	19,505	19,505	20,145	20,051		(547)		(547)		19,505				343	12/01/2043
3128MD3A9	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	3,760	3,760	3,894	3,847		(86)		(86)		3,760				59	04/01/2029
3128MMRN5	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	X X X	14,801	14,801	15,143	15,036		(235)		(235)		14,801				224	01/01/2029
3128MJ2S8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	34,267	34,267	35,059	34,932		(665)		(665)		34,267				526	10/01/2047
3128MJ2V1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	44,286	44,286	44,223	44,226		60		60		44,286				585	11/01/2047
3128MJQ78	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	25,548	25,548	25,556	25,543		5		5		25,548				400	02/01/2042
3128MJS35	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	29,460	29,460	28,098	28,621		839		839		29,460				410	07/01/2043
3128MJT67	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	18,995	18,995	19,170	19,103		(108)		(108)		18,995				294	02/01/2044
3128MJTU4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	11,475	11,475	11,454	11,455		20		20		11,475				178	01/01/2044
3128MJX70	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	57,004	57,004	55,458	55,816		1,188		1,188		57,004				751	04/01/2046
3128MJYC8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	38,079	38,079	37,937	37,956		123		123		38,079				607	05/01/2046
312932ZG4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	924	924	949	944		(20)		(20)		924				30	05/01/2039
3129413U9	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	3,737	3,737	4,138	4,142		(405)		(405)		3,737				87	08/01/2040
3132WFEC9	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	X X X	22,422	22,422	22,510	22,473		(51)		(51)		22,422				334	07/01/2046
3132XUFC4	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	X X X	68,450	68,450	70,424	69,833		(1,383)		(1,383)		68,450				1,074	11/01/2047
3132XUJ30	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	X X X	37,934	37,934	39,042	38,691		(758)		(758)		37,934				534	11/01/2047
3132XUNA9	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	X X X	71,893	71,893	74,106	73,337		(1,444)		(1,444)		71,893				1,347	11/01/2047
31292SA83	FHLMC PC GOLD CASH 30		12/15/2021	PRINCIPAL RECEIPT	X X X	18,577	18,577	18,394	18,474		103		103		18,577				227	02/01/2043
31335AYJ1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	26,313	26,313	27,107	26,893		(580)		(580)		26,313				441	09/01/2046
31292SB25	FHLMC PC GOLD CASH 30		12/15/2021	PRINCIPAL RECEIPT	X X X	18,276	18,276	19,018	18,993		(718)		(718)		18,276				349	02/01/2044
3128M8NA8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	4,209	4,209	4,596	4,679		(469)		(469)		4,209				119	08/01/2040
3128MJT26	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	15,596	15,596	16,685	16,587		(991)		(991)		15,596				341	01/01/2044
3128MJT75	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	15,313	15,313	15,983	15,847		(533)		(533)		15,313				289	02/01/2044
3128MJTH3	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	X X X	7,186	7,186	7,488	7,452		(266)		(266)		7,186				137	10/01/2043
3128MJYD6	FHLMC PC GOLD COMB 30 4.000 20		12/15/2021	PRINCIPAL RECEIPT	X X X	24,913	24,913	25,968	25,765		(852)		(852)		24,913				460	05/01/2046
3128MJXG0	FHLMC PC GOLD COMB 30 4.500 20		12/15/2021	PRINCIPAL RECEIPT	X X X	6,153	6,153	6,647	6,678		(525)		(525)		6,153				126	11/01/2045
312940EU9	FHLMC PC GOLD COMB 30 5.000 20		12/15/2021	PRINCIPAL RECEIPT	X X X	4,573	4,573	4,729	4,722		(149)		(149)		4,573				113	04/01/2040
3132JA6N0	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	X X X	29,865	29,865	30,047	29,972		(106)		(106)		29,865				459	06/01/2043
3132JNZ26	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	X X X	13,899	13,899	13,814	13,837		61		61		13,899				216	09/01/2043
3132WDSD2	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	X X X	41,179	41,179	42,415	42,026		(847)		(847)		555				06/01/2046	
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20		12/15/2021	PRINCIPAL RECEIPT	X X X	8,503	8,503	9,108	8,999		(496)		(496)		8,503				144	11/01/2044
3132WLRX6	FHLMC PC GOLD PC 30YR 4.000 20		12/15/2021	PRINCIPAL RECEIPT	X X X	32,049	32,049	34,093	33,609		(1,560)		(1,560)		32,049				582	03/01/2047
3132Y33P7	FHLMC PC GOLD PC 30YR 4.500 204811		12/15/2021	PRINCIPAL RECEIPT	X X X	38,694	38,694	40,229	40,423		(1,729)		(1,729)		38,694				782	11/01/2048
3137BYMP2	FHLMC REMIC SERIES K-J14		12/27/2021	PRINCIPAL RECEIPT	X X X	939,346	939,346	968,040	959,603		(20,256)		(20,256)		939,346				33,764	11/25/2023
3137BPCR8	FHLMC REMIC SERIES K-W01		04/25/2021	PRINCIPAL RECEIPT	X X X			811											19	01/25/2026
3132DWCN1	FHLMC SUPER		12/27/2021	PRINCIPAL RECEIPT	X X X	6,608	6,608	6,618			(10)		(10)		6,608				17	10/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31416TDX4	FN AA9117		12/27/2021	PRINCIPAL RECEIPT	X X X	4,172	4,172	4,145	4,147		25		25		4,172				105	07/01/2039
31418BL38	FNMA		12/27/2021	PRINCIPAL RECEIPT	X X X	9,432	9,432	9,999	9,872		(440)		(440)		9,432				192	01/01/2045
31417CB95	FNMA PAB 5463		12/27/2021	PRINCIPAL RECEIPT	X X X	10,773	10,773	11,221	11,033		(260)		(260)		10,773				137	06/01/2042
31403DUB3	FNMA P745878		12/27/2021	PRINCIPAL RECEIPT	X X X	1,718	1,718	1,811	1,853		(135)		(135)		1,718				48	10/01/2036
31416A4W7	FNMA P994637		12/27/2021	PRINCIPAL RECEIPT	X X X	834	834	901	980		(147)		(147)		834				26	11/01/2038
31416H4V4	FNMA PAA0835		12/27/2021	PRINCIPAL RECEIPT	X X X	467	467	475	482		(15)		(15)		467				12	01/01/2039
31416SWB3	FNMA PAA8741		12/27/2021	PRINCIPAL RECEIPT	X X X	1,126	1,126	1,160	1,163		(37)		(37)		1,126				23	07/01/2039
31417LBR5	FNMA PAC1847		12/27/2021	PRINCIPAL RECEIPT	X X X	630	630	641	634		(4)		(4)		630				15	09/01/2024
31417LD36	FNMA PAC1921		12/27/2021	PRINCIPAL RECEIPT	X X X	3,056	3,056	3,078	3,073		(17)		(17)		3,056				56	09/01/2039
31417NAQ4	FNMA PAC3614		12/27/2021	PRINCIPAL RECEIPT	X X X	448	448	447	447		1		1		448				6	08/01/2024
31417QRZ9	FNMA PAC5003		12/27/2021	PRINCIPAL RECEIPT	X X X	5,210	5,210	5,274	5,266		(56)		(56)		5,210				89	01/01/2040
31419A4N4	FNMA PAE 0828		12/27/2021	PRINCIPAL RECEIPT	X X X	10,047	10,047	10,408	10,316		(269)		(269)		10,047				160	02/01/2041
31419FD60	FNMA PAE4624 4% 2040		12/27/2021	PRINCIPAL RECEIPT	X X X	4,548	4,548	4,439	4,450		98		98		4,548				84	10/01/2040
3138AV3Q6	FNMA PASS THRU		12/27/2021	PRINCIPAL RECEIPT	X X X	6,903	6,903	7,046	7,090		(187)		(187)		6,903				115	10/01/2041
31412PXC0	FNMA PASS THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	4,970	4,970	5,012	5,008		(37)		(37)		4,970				88	06/01/2039
3138EMT84	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	2,534	2,534	2,564	2,552		(18)		(18)		2,534				34	12/01/2028
3138ESC89	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	18,623	18,623	18,832	18,804		(181)		(181)		18,623				238	04/01/2032
3138WFM94	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	23,864	23,864	24,354	24,238		(374)		(374)		23,864				346	09/01/2030
3138YR6T0	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	24,229	24,229	24,698	24,596		(368)		(368)		24,229				336	07/01/2030
31410LRR5	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	13,377	13,377	14,044	13,924		(547)		(547)		13,377				214	09/01/2030
31410LUG5	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	29,823	29,823	29,907	29,879		(56)		(56)		29,823				399	06/01/2032
3138AVP66	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	3,933	3,933	4,177	4,105		(172)		(172)		3,933				79	10/01/2014
3138EG2X1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	1,656	1,656	1,750	1,730		(74)		(74)		1,656				33	09/01/2014
3138EMFV8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	13,767	13,767	14,163	13,974		(207)		(207)		13,767				245	12/01/2043
3138MFSZ1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	10,682	10,682	10,550	10,590		92		92		10,682				167	11/01/2042
3138WGLA0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	35,819	35,819	36,989	36,673		(853)		(853)		35,819				577	02/01/2046
3138WGRK2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	25,932	25,932	27,490	27,021		(1,089)		(1,089)		25,932				421	03/01/2046
3138WH5S7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	53,491	53,491	53,558	53,523		(31)		(31)		53,491				720	10/01/2046
3138WHWE8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	33,904	33,904	34,179	34,081		(177)		(177)		33,904				497	09/01/2046
3138WJ6C7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	31,519	31,519	33,102	32,956		(1,437)		(1,437)		31,519				555	03/01/2047
3138WJPS1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	30,453	30,453	32,210	31,979		(1,526)		(1,526)		30,453				618	12/01/2046
3138X3XL1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	10,244	10,244	10,508	10,399		(155)		(155)		10,244				196	09/01/2043
3138XGNF6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	11,292	11,292	11,945	11,755		(463)		(463)		11,292				227	12/01/2043
3140EVB0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	63,033	63,033	63,442	63,299		(266)		(266)		63,033				952	08/01/2046
3140HBH50	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	183,658	183,658	186,327	187,002		(3,344)		(3,344)		183,658				2,720	06/01/2048
3140J9FU0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	100,880	100,880	103,197	102,789		(1,909)		(1,909)		100,880				1,855	11/01/2048
3140JM7A4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	195,215	195,215	201,071	201,810		(6,595)		(6,595)		195,215				3,782	04/01/2049
31410KXY5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	1,110	1,110	1,175	1,220		(111)		(111)		1,110				31	09/01/2038
31410LFB3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	4,687	4,687	5,093	4,997		(309)		(309)		4,687				109	08/01/2041
31410XGC4	FNMA PASS-THRU LNG 30 YEAR		12/25/2021	PRINCIPAL RECEIPT	X X X	1,646	1,645	1,722	1,766		(120)		(120)		1,646				71	09/01/2036
31416NCW0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	1,128	1,128	1,228	1,216		(88)		(88)		1,128				26	04/01/2039
31416TL49	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	2,919	2,919	3,186	3,143		(224)		(224)		2,919				69	08/01/2039
31417DU27	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	3,641	3,641	3,595	3,609		32		32		3,641				45	11/01/2042
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	1,536	1,536	1,704	1,719		(183)		(183)		1,536				39	11/01/2039
31418ABA5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	4,629	4,629	4,741	4,710		(81)		(81)		4,629				70	12/01/2041
31418CMG6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	51,654	51,654	51,320	51,344		310		310		51,654				922	07/01/2047
31418CR97	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	35,481	35,481	36,263	36,134		(653)		(653)		35,481				669	12/01/2047
31418CS47	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	47,040	47,040	46,777	46,811		229		229		47,040				724	01/01/2048
31418DCY6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	271,187	271,187	275,548	276,380		(5,193)		(5,193)		271,187				4,181	05/01/2049
3140H1XD7	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	84,487	84,487	85,860	85,980		(1,493)		(1,493)		84,487				1,530	03/01/2033
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5		12/27/2021	PRINCIPAL RECEIPT	X X X	4,896	4,896	5,045	4,972		(77)		(77)		4,896				60	06/01/2027
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	13,754	13,754	14,672	14,637		(883)		(883)		13,754				297	12/01/2043
3138EPZP2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	3,457	3,457	3,581	3,583		(126)		(126)		3,457				82	02/01/2045
31418BP67	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	4,464	4,464	4,785	4,756		(292)		(292)		4,464				77	03/01/2045
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0		12/27/2021	PRINCIPAL RECEIPT	X X X	2,712	2,712	2,903	2,866		(153)		(153)		2,712				49	12/01/2044
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0		12/27/2021	PRINCIPAL RECEIPT	X X X	10,522	10,522	11,157	11,014		(492)		(492)		10,522				183	02/01/2045
31418BPB6	FNMA PASS-THRU LNG 30 YEAR 4.0		12/27/2021	PRINCIPAL RECEIPT	X X X	7,488	7,488	7,981	7,881		(394)		(394)		7,488				158	03/01/2045
31418C4F8	FNMA PASS-THRU LNG 30 YEAR 4.000 2		12/27/2021	PRINCIPAL RECEIPT	X X X	76,685	76,685	78,248	78,597		(1,912)		(1,912)		76,685				1,351	11/01/2048

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5		12/27/2021	PRINCIPAL RECEIPT	X X X	4,355	4,355	4,425	4,420		(65)		(65)		4,355				93	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0		12/27/2021	PRINCIPAL RECEIPT	X X X	1,248	1,248	1,297	1,316		(67)		(67)		1,248				30	02/01/2037
31418AWT1	FNMA PASS-THRU SF15 105-125 3		12/27/2021	PRINCIPAL RECEIPT	X X X	14,698	14,698	15,385	15,196		(498)		(498)		14,698				222	08/01/2028
31418AES3	FNMA PMA 1044		12/27/2021	PRINCIPAL RECEIPT	X X X	17,998	17,998	18,442	18,275		(277)		(277)		17,998				238	04/01/2042
3136AQV72	FNMA REMIC TRUST 2016-M1		05/25/2021	VARIOUS	X X X	85,412	85,412	85,970	85,537		(125)		(125)		85,412				1,522	01/25/2026
3136B26V9	FNMA REMIC TRUST 2018-M12		12/27/2021	PRINCIPAL RECEIPT	X X X	8,420	8,420	9,392			(972)		(972)		8,420				137	08/25/2030
3140X9C60	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	207,417	207,417	219,505			(12,089)		(12,089)		207,417				3,203	01/01/2051
3140XATJ1	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	58,753	58,753	59,497			(744)		(744)		58,753				428	05/01/2051
31418C4E1	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	340,277	340,277	350,113	353,193		(12,916)		(12,916)		340,277				5,072	11/01/2048
31418DCX8	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	271,785	271,785	273,654	274,078		(2,293)		(2,293)		271,785				3,479	06/01/2049
31418DHL9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	165,560	165,560	167,215	167,326		(1,766)		(1,766)		165,560				2,159	11/01/2049
31418DPE6	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	297,235	297,235	313,675	313,959		(16,724)		(16,724)		297,235				4,092	05/01/2050
31418DRS3	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	579,958	579,958	611,131	611,312		(31,354)		(31,354)		579,958				7,201	08/01/2050
31418DVA7	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	100,449	100,449	104,141	104,118		(3,670)		(3,670)		100,449				1,321	12/01/2050
31418DKT8	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	536,647	536,647	545,452	545,870		(9,223)		(9,223)		536,647				6,942	01/01/2050
31418DV74	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	X X X	995,570	965,731	998,664	906,225		(3,211)		(3,211)		996,838		(1,269)	(1,269)	1,734	01/01/2051
31418DQ88	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	X X X	587,213	587,213	612,215	611,402		(24,189)		(24,189)		587,213				6,975	07/01/2050
3140LOD79	FNMA UMBS LNG 30 YEAR 2.000 205101		12/27/2021	PRINCIPAL RECEIPT	X X X	89,647	89,647	92,140			(2,493)		(2,493)		89,647				1,048	01/01/2051
30265AAN4	FREMF MTG TR 2013-K33 144A		10/06/2021	Bank of America	X X X	874,108	835,000	864,682	855,827		(6,566)		(6,566)		849,260			24,848	25,241	08/25/2046
30291VAE6	FREMF MTG TR 2013-K35 144A		07/22/2021	Bank of America	X X X	862,555	810,000	869,200	858,971		(11,230)		(11,230)		847,740		14,815	14,815	21,061	12/25/2046
38378XXS5	GNMA REMIC TRUST 2014-169		09/30/2021	VARIOUS	X X X	40,833	40,833	40,889	40,893		(60)		(60)		40,833				430	11/16/2042
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						9,518,687	9,397,187	9,715,444	9,206,864		(207,547)		(207,547)		9,480,292		38,394	38,394	166,809	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
67077MAR9	AGRIUM INC		11/08/2021	Bank of America	X X X	64,504	50,000	51,392	51,198		(28)		(28)		51,170		13,334	13,334	2,307	06/01/2043
020002BH3	ALLSTATE CORP		06/07/2021	Bank of America	X X X	99,620	100,000	99,985	99,995		1		1		99,996		(376)	(376)	406	12/15/2025
02007MAG5	ALLY AUTO RECV TR 2018-1		10/15/2021	PRINCIPAL RECEIPT	X X X	210,000	210,000	209,978	209,993		7		7		210,000				4,655	05/15/2023
02666BAA4	AMER HOMES 4 RENT TR 144A		12/17/2021	PRINCIPAL RECEIPT	X X X	16,521	16,521	17,989	17,893		(1,372)		(1,372)		16,521				339	10/18/2052
02665UAA3	AMER HOMES 4 RENT TR 2014-SFR 144A		12/17/2021	PRINCIPAL RECEIPT	X X X	10,947	10,947	11,312	11,143		(195)		(195)		10,947				223	10/17/2036
02660TCS0	AMERICAN HOME MTG 2004-4 20450		12/27/2021	PRINCIPAL RECEIPT	X X X	18,314	18,314	18,371	18,220		94		94		18,314				221	05/25/2045
031162CP3	AMGEN INC		01/12/2021	Bank of America	X X X	586,593	570,000	568,653	569,276		14		14		569,291		17,302	17,302	2,643	05/11/2022
03237KAB0	AMUR EQPMNT FIN REC LLC 144A		12/20/2021	PRINCIPAL RECEIPT	X X X	82,656	82,656	82,648			8		8		82,656				368	11/20/2026
038413AA8	AQUA FIN TR 144A		12/17/2021	PRINCIPAL RECEIPT	X X X	158,291	158,291	160,127			(1,836)		(1,836)		158,291				859	07/17/2046
06054AAx7	BAMLL COML MTG TR 2015-UBS7		10/27/2021	Bank of America	X X X	149,641	140,000	148,488	144,971		(872)		(872)		144,099		5,543	5,543	4,726	09/17/2048
084664CW9	BERKSHIRE HATHAWAY FIN CORP		05/06/2021	JP MORGAN																
	SECURITIES INC			X X X		383,820	400,000	399,184	399,356		23		23		399,379		(15,559)	(15,559)	3,303	10/15/2030
110122DC9	BRISTOL-MYERS SQUIBB CO		11/02/2021	VARIOUS	X X X	152,134	140,000	143,638	143,334		(317)		(317)		143,017		9,117	9,117	8,316	08/15/2025
14314JAD2	CARMAX AUTO OWNER TR 2017-1		03/19/2021	PRINCIPAL RECEIPT	X X X	91,586	91,586	91,559	91,584		2		2		91,586				434	09/15/2022
12530MAE5	CF HIPPOLYA ISSUER LLC 20211 144A		12/15/2021	PRINCIPAL RECEIPT	X X X	23,426	23,426	23,447			(20)		(20)		203				203	03/15/2061
12529KAA0	CFMT 144A		12/20/2021	PRINCIPAL RECEIPT	X X X	79,853	101,872	105,747			(25,895)		(25,895)		79,853				260	03/20/2041
17326QAA1	CITIGROUP MTG LN TR 2018-RP1 144A		12/27/2021	PRINCIPAL RECEIPT	X X X	33,663	33,663	33,564	28,902		4,761		4,761		33,663				562	09/25/2064
12636WAE6	CNH EQUIPMENT TR 2017-A 202402		06/16/2021	PRINCIPAL RECEIPT	X X X	165,000	165,000	164,981	164,997		3		3		165,000				1,520	02/15/2024
20030NCT6	COMCAST CORP NEW		06/30/2021	Bank of America	X X X	487,574	420,000	445,217	441,289		(1,199)		(1,199)		440,090		47,484	47,484	12,443	10/15/2028
210795QB9	CONTINENTAL AIRLN PT TR 2012-2		10/29/2021	Sink PMT @ 100.00000000	X X X	3,930	3,930	3,919	3,925		6		6		3,930				117	10/29/2024
12646XAW2	CSMC TRUST 2013-IVR3 144A		12/27/2021	PRINCIPAL RECEIPT	X X X	366,728	366,728	375,252	374,035		(7,307)		(7,307)		366,728				6,134	05/25/2043
247367AX3	DELTA AIRLINES PT 2002-1 20240		06/01/2021	VARIOUS	X X X	66,448	65,341	76,011	67,915		(1,805)		(1,805)		66,110		338	338	3,128	02/01/2024
29445FAH1	EQUIFIRST MTG LN TR 2003-2		12/27/2021	PRINCIPAL RECEIPT	X X X	12,435	12,435	12,101	12,268		167		167		56				56	09/25/2033
30260GAA4	FCI FUNDING LLC 2021-144A		12/17/2021	VARIOUS	X X X	161,345	161,345	161,338			23		23		161,361		(16)	(16)	321	04/15/2033
35041LAA8	FOUNDATION FINANCE TR 144A		12/15/2021	PRINCIPAL RECEIPT	X X X	190,405	190,405	189,413			991		991		190,405				988	05/15/2041
37959GAA5	GLOBAL ATLANTIC FINANCE CO 144A		11/16/2021	Bank of America	X X X	727,448	675,000	673,853	674,376		65		65		674,441		53,006	53,006	32,423	10/15/2029
419838AA5	HAWAIIAN AIRL TR 2013-1 202707		09/24/2021	VARIOUS	X X X	60,829	62,200	62,410	55,389		(23)		6,943		62,332		(1,504)	(1,504)	2,835	07/15/2027
446150AK0	HUNTINGTON BANCSHARES INC		06/07/2021	Bank of America	X X X	339,666	336,000	331,332	334,188		748		748		334,936		4,730	4,730	6,977	01/14/2022
46361TAC6	IRVINE CORE OFF TR 2013-IRV 144A		10/05/2021	Bank of America	X X X	829,625	800,000	840,313	839,594		(12,640)		(12,640)		826,955		2,670	2,670	21,288	05/15/2048
46641YAA1	JP MORGAN MTG TR 2014-2 144A		12/27/2021	PRINCIPAL RECEIPT	X X X	26,927	26,927	27,096	27,005		(78)		(78)		26,927				428	06/25/2029
539830BL2	LOCKHEED MARTIN CORP		10/29/2021	Bank of America	X X X	799,042	605,000	682,608	686,438		(1,639)		(1,639)		684,799		114,243	114,243	27,408	05/15/2046
59166BAA9	METLIFE SEC TR 2017 144A		12/27/2021	PRINCIPAL RECEIPT	X X X	122,799	122,799	123,697	123,593		(794)		(794)		122,799				1,656	04/25/2055
595481AC6	MID-STATE CAPITAL 2005-1		12/15/2021	PRINCIPAL RECEIPT	X X X	5,131	5,131	5,501	5,327		(196)		(196)		5,131				204	01/15/2040

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
59980CAA1	MILL CITY MTG LN TR-144A		12/27/2021	PRINCIPAL RECEIPT	X X X	58,714	58,714	60,581	59,583		(869)		(869)		58,714				818	01/25/2061
61691NAA3	MORGAN STAN CAP I TR 2017-HR2		12/17/2021	PRINCIPAL RECEIPT	X X X	334,156	334,156	335,187	334,591		(434)		(434)		334,156				4,237	12/16/2050
61690GAE1	MS BOFAML TRUST 2014-C14		12/17/2021	PRINCIPAL RECEIPT	X X X	120,015	120,015	125,077	123,619		(3,604)		(3,604)		120,015				3,787	02/15/2047
64829EAA2	NEW RESI MTG LN TR 2015-2 144A		12/27/2021	PRINCIPAL RECEIPT	X X X	69,066	69,066	71,640	71,648		(2,582)		(2,582)		69,066				1,371	08/25/2055
64830GAB2	NEW RESI MTG TR-144A		12/27/2021	PRINCIPAL RECEIPT	X X X	95,233	95,233	98,014	97,501		(2,268)		(2,268)		95,233				2,050	12/25/2057
67421AAAS	OASIS 2020-2 LLC 144A		12/15/2021	PRINCIPAL RECEIPT	X X X	164,989	164,989	164,989	164,989						164,989				3,557	05/15/2032
67422CAA0	OASIS LLC 144A		12/15/2021	PRINCIPAL RECEIPT	X X X	23,089	23,089	23,089							23,089				55	10/15/2033
682680BB8	ONEOK INC NEW		02/02/2021	Bank of America	X X X	961,630	925,000	895,456	895,950		238		238		896,188		65,442	65,442	11,072	03/15/2030
693475AV7	PNC FINL SVCS GROUP INC		09/09/2021	Bank of America	X X X	709,741	665,000	676,664	672,645		(1,670)		(1,670)		670,975		38,766	38,766	26,508	01/23/2024
75156UAC1	RAMP SERIES TRUST 2006-RZ2		12/27/2021	PRINCIPAL RECEIPT	X X X	38,207	38,207	38,070	38,173		35		35		38,207				142	05/25/2036
760759AX8	REPUBLIC SERVICES INC		06/07/2021	Bank of America	X X X	138,368	150,000	137,286			231		231		137,517		851	851	689	02/15/2031
76112BC65	RESIDENTIAL ASSET 2005-EFC4		10/27/2021	VARIOUS	X X X	27,824	27,824	27,772	27,820		4		4		27,824				111	09/25/2035
80286GAD3	SANTANDER DRIVE AUTO TR 2019-2		02/15/2021	VARIOUS	X X X	149,862	149,862	150,056	150,097		(235)		(235)		149,862				458	05/15/2023
81746MAA8	SEQUOIA MTG TR 2015-4 144A		12/27/2021	PRINCIPAL RECEIPT	X X X	36,814	36,814	37,207	37,187		(373)		(373)		36,814				521	11/25/2030
842587CY1	SOUTHERN CO		01/13/2021	Bank of America	X X X	852,844	825,000	839,438	834,865		(263)		(263)		834,602		18,242	18,242	15,125	03/15/2057
86359LPF0	STRUCTURED ASSET MTG 2005-AR5		12/20/2021	PRINCIPAL RECEIPT	X X X	20,720	20,720	19,781	19,932		788		788		20,720				81	07/19/2035
86362VAD4	STRUCTURED ASSET SECS 2006-BC6		12/27/2021	PRINCIPAL RECEIPT	X X X	114,649	94,962	97,920			16,730		16,730		114,649				56	01/25/2037
87165LBL4	SYNCHRONY CC MSTR NT 2017-2		05/05/2021	Bank of America	X X X	485,679	470,000	470,551	470,294		(56)		(56)		470,238		15,441	15,441	4,789	10/15/2025
89172HAJ6	TOWD POINT MTG TR 2015-3 144A		04/25/2021	PRINCIPAL RECEIPT	X X X	47,824	47,824	48,139	47,792		32		32		47,824				314	03/25/2054
89171VAK3	TOWD POINT MTG TR 2015-5		07/30/2021	VARIOUS	X X X	27,890	27,890	28,235	27,918		(28)		(28)		27,890				246	05/25/2055
89172YAA8	TOWD PT MTG TR 2016-3 144A		12/27/2021	PRINCIPAL RECEIPT	X X X	190,231	190,231	188,713	189,461		770		770		190,231				2,128	04/25/2056
89173CAA5	TOWD PT MTG TR 2016-5 144A		12/27/2021	PRINCIPAL RECEIPT	X X X	328,575	328,575	329,155	328,697		(122)		(122)		328,575				4,801	10/25/2056
91159HHS2	U S BANCORP MTNS BK ENT		06/04/2021	Bank of America	X X X	756,037	660,000	688,513	687,102		(1,404)		(1,404)		685,698		70,338	70,338	15,873	04/26/2028
90349DAD4	UBS-BARCLY COML MTG TR 2012-C3		10/31/2021	VARIOUS	X X X	892,260	882,173	902,175	891,302		(6,208)		(6,208)		885,095		7,165	7,165	25,944	08/12/2049
931142EC3	WALMART INC		09/23/2021	TENDER OFFER	X X X	878,319	665,000	683,389	682,859		(324)		(324)		682,535		195,783	195,783	19,751	06/29/2048
95000AAU1	WELLS FARGO COM MTG TR 2015-P2		10/27/2021	Bank of America	X X X	810,042	745,000	786,225	774,645		(4,847)		(4,847)		769,798		40,244	40,244	25,855	12/17/2048
981464FJ4	WORLD FIN NETWORK CCMT 2016-A		01/05/2021	Bank of America	X X X	644,800	640,000	631,191	638,368		40		40		638,408		6,392	6,392	794	04/15/2025
01626PAM8	ALIMENTATION COUCHE TARD INC 144A		06/07/2021	Bank of America	X X X	814,727	790,000	801,534	800,588		(455)		(455)		800,133		14,594	14,594	20,327	01/25/2030
06368BGS1	BANK MONTREAL QUE LW TIER II	C	06/07/2021	Bank of America	X X X	55,299	50,000	49,992	49,992		1		1		49,993		5,306	5,306	919	12/15/2032
29250NAR6	ENBRIDGE INC	C	11/15/2021	Bank of America	X X X	538,115	495,000	491,821	492,637		264		264		492,901		45,213	45,213	24,522	07/15/2027
67077MAU2	NUTRIEN LTD	C	11/30/2021	Bank of America	X X X	554,113	410,000	472,947	471,231		(1,087)		(1,087)		470,145		83,968	83,968	23,638	04/01/2049
89114QBL1	TORONTO DOMINION BANK	C	07/13/2021	VARIOUS	X X X	705,154	705,000	694,471	702,492		2,488		2,488		704,981		173	173	12,520	07/13/2021
89153VAL3	TOTAL CAPITAL	C	01/12/2021	Bank of America	X X X	536,400	485,000	508,014	499,102		(126)		(126)		498,976		37,425	37,425	4,749	04/10/2024
05607MAA5	BAA FUNDING LTD 144A	D	07/15/2021	CALLED @ 100.0000000	X X X	350,000	350,000	368,001	359,131		(9,131)		(9,131)		350,000				17,063	07/15/2023
822582BY7	SHELL INTERNATIONAL FIN BV	C	11/04/2021	Bank of America	X X X	783,127	680,000	679,037	679,066		20		20		679,086		104,041	104,041	26,967	09/12/2046
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,841,414	18,585,861	18,961,454	17,917,481	6,966	(63,748)		(56,782)		18,841,715		999,696	999,696	449,589	X X X
Bonds - Hybrid Securities																				
064058AD2	BANK NEW YORK MELLON CORP		12/20/2021	CALLED @ 100.0000000	X X X	785,000	785,000	801,720	785,000						785,000				28,498	12/29/2049
59156RBP2	METLIFE INC		06/15/2021	CALLED @ 100.0000000	X X X	267,000	267,000	271,724	267,554		(109)		(109)		267,445		(445)	(445)	5,096	12/29/2049
4899999 Subtotal - Bonds - Hybrid Securities						1,052,000	1,052,000	1,073,444	1,052,554		(109)		(109)		1,052,445		(445)	(445)	33,594	X X X
Bonds - SVO Identified Funds																				
78464AA74	SPDR SERIES TRUST		12/20/2021	VARIOUS	229,502.000	7,176,923		7,138,725	4,824,045	(61,189)			(61,189)		7,138,725		38,198	38,198	37,594	
92206C409	VANGUARD SCOTTSDALE FDS		12/27/2021	VARIOUS	32,809.000	2,713,252		2,710,230							2,710,230		3,022	3,022	13,941	
8099999 Subtotal - Bonds - SVO Identified Funds						9,890,175		9,848,955	4,824,045	(61,189)			(61,189)		9,848,955		41,220	41,220	51,535	X X X
8399997 Subtotal - Bonds - Part 4						47,365,625	36,080,676	46,628,470	39,165,033	(79,903)	(277,502)		(357,405)		46,237,551		1,128,071	1,128,071	710,115	X X X
8399998 Summary Item from Part 5 for Bonds						35,308,120	33,695,189	35,207,887			(51,210)		(51,210)		35,156,679		151,442	151,442	220,344	X X X
8399999 Subtotal - Bonds						82,673,745	69,775,865	81,836,357	39,165,033	(79,903)	(328,712)		(408,615)		81,394,230		1,279,513	1,279,513	930,459	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
002824100	ABBOTT LABS		01/05/2021	Bank of America	956.000	103,747	X X X	102,284	104,672	(2,389)			(2,389)		102,284		1,463	1,463		X X X
007903107	ADVANCED MICRO DEVICES INC		05/20/2021	VARIOUS	3,719.000	289,120	X X X	233,955	341,069	(107,115)			(107,115)		233,955		55,165	55,165		X X X
009158106	AIR PRODS & CHEMS INC		08/31/2021	Bank of America	797.000	212,892	X X X	212,241	217,756	(5,516)			(5,516)		212,241		651	651	2,712	X X X
023135106	AMAZON COM INC		12/15/2021	Bank of America	137.000	450,603	X X X	429,524	446,199	(16,675)			(16,675)		429,524		21,079	21,079		X X X
031162100	AMGEN INC		01/05/2021	Bank of America	292.000	65,616	X X X	69,922	67,137	2,785			2,785		69,922		(4,306)	(4,306)		X X X

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
032654105	ANALOG DEVICES INC		12/15/2021	Bank of America	438.000	76,447	X X X	53,338	64,706	(11,368)			(11,368)		53,338		23,109	23,109	1,330	X X X
037833100	APPLE INC		06/02/2021	VARIOUS	2,709.000	336,671	X X X	180,488	359,457	(178,969)			(178,969)		180,488		156,183	156,183	1,339	X X X
09247X101	BLACKROCK INC		12/15/2021	Bank of America	86.000	77,747	X X X	40,642	62,052	(21,410)			(21,410)		40,642		37,105	37,105	1,946	X X X
11135F101	BROADCOM INC COM		12/30/2021	Bank of America	226.000	116,162	X X X	59,080	98,954	(39,875)			(39,875)		59,080		57,083	57,083	1,627	X X X
172908105	CINTAS CORP		08/13/2021	Bank of America	382.000	141,309	X X X	79,003	135,022	(56,019)			(56,019)		79,003		62,306	62,306	879	X X X
172967424	CITIGROUP INC		07/26/2021	Bank of America	2,070.000	137,758	X X X	120,324	127,636	(7,313)			(7,313)		120,324		17,434	17,434	4,608	X X X
191216100	COCA COLA CO		08/31/2021	Bank of America	1,120.000	62,848	X X X	59,653	61,421	(1,768)			(1,768)		59,653		3,195	3,195	941	X X X
22160K105	COSTCO WHSL CORP NEW		03/08/2021	Bank of America	401.000	128,566	X X X	124,760	151,089	(26,329)			(26,329)		124,760		3,806	3,806	281	X X X
253868103	DIGITAL RLTY TR INC		02/16/2021	Bank of America	611.000	84,031	X X X	92,363	85,241	7,122			7,122		92,363		(8,332)	(8,332)	684	X X X
277432100	EASTMAN CHEM CO		09/08/2021	Bank of America	914.000	102,589	X X X	66,361	91,656	(25,295)			(25,295)		66,361		36,228	36,228	3,273	X X X
311900104	FASTENAL CO		09/08/2021	Bank of America	4,432.000	227,024	X X X	146,273	216,415	(70,141)			(70,141)		146,273		80,750	80,750	2,497	X X X
437076102	HOME DEPOT INC		01/05/2021	Bank of America	232.000	61,041	X X X	51,030	61,624	(10,594)			(10,594)		51,030		10,011	10,011		X X X
438516106	HONEYWELL INTL INC		05/20/2021	Bank of America	570.000	125,621	X X X	120,127	121,239	(1,112)			(1,112)		120,127		5,494	5,494	778	X X X
452308109	ILLINOIS TOOL WKS INC		09/08/2021	Bank of America	1,072.000	244,975	X X X	178,243	218,559	(40,317)			(40,317)		178,243		66,733	66,733	5,141	X X X
518439104	LAUDER ESTEE COS INC		06/02/2021	Bank of America	223.000	67,788	X X X	57,098							57,098		10,690	10,690	230	X X X
57636Q104	MASTERCARD INC		11/22/2021	Bank of America	1,188.000	417,435	X X X	353,912	424,045	(70,132)			(70,132)		353,912		63,523	63,523	1,744	X X X
58933Y105	MERCK & CO INC NEW		01/05/2021	Bank of America	1,480.000	118,384	X X X	122,696	121,064	1,632			1,632		122,696		(4,312)	(4,312)	962	X X X
55354G100	MSCI INC		03/08/2021	Bank of America	454.000	186,440	X X X	149,726	202,725	(52,999)			(52,999)		149,726		36,714	36,714	119	X X X
65339F101	NEXTERA ENERGY INC		06/02/2021	Bank of America	949.000	69,026	X X X	58,429	73,215	(14,786)			(14,786)		58,429		10,597	10,597	512	X X X
654106103	NIKE INC		06/02/2021	Bank of America	532.000	71,218	X X X	46,080	75,262	(29,182)			(29,182)		46,080		25,139	25,139	390	X X X
713448108	PEPSICO INC		02/10/2021	Bank of America	1,233.000	173,745	X X X	166,382	182,854	(16,472)			(16,472)		166,382		7,363	7,363	1,261	X X X
717081103	PFIZER INC		02/10/2021	Bank of America	4,087.000	142,724	X X X	170,142	150,442	19,699			19,699		170,142		(27,418)	(27,418)	1,594	X X X
693475105	PNC FINL SVCS GROUP INC		08/31/2021	Bank of America	375.000	71,623	X X X	48,980	55,875	(6,895)			(6,895)		48,980		22,643	22,643	1,331	X X X
824348106	SHERWIN WILLIAMS CO		03/08/2021	Bank of America	145.000	100,496	X X X	77,170	106,562	(29,392)			(29,392)		77,170		23,326	23,326	546	X X X
863667101	STRYKER CORP		06/02/2021	Bank of America	254.000	63,559	X X X	58,087	62,240	(4,153)			(4,153)		58,087		5,471	5,471	160	X X X
871829107	SYSCO CORP		11/17/2021	Bank of America	1,022.000	78,148	X X X	74,365	75,894	(1,529)			(1,529)		74,365		3,783	3,783	2,301	X X X
87612E106	TARGET CORP		11/17/2021	Bank of America	300.000	75,908	X X X	31,184	52,959	(21,775)			(21,775)		31,184		44,724	44,724	551	X X X
907818108	UNION PAC CORP		08/31/2021	Bank of America	987.000	214,941	X X X	148,073	205,513	(57,440)			(57,440)		148,073		66,868	66,868	1,305	X X X
91324P102	UNITEDHEALTH GROUP INC		08/13/2021	Bank of America	549.000	207,818	X X X	146,528	192,523	(45,996)			(45,996)		146,528		61,290	61,290	1,202	X X X
91913Y100	VALERO ENERGY CORP NEW		07/26/2021	Bank of America	1,115.000	71,215	X X X	54,420	63,076	(8,656)			(8,656)		54,420		16,795	16,795	3,078	X X X
G5960L103	MEDTRONIC PLC	C	11/15/2021	Bank of America	1,062.000	126,176	X X X	117,895	124,403	(2,721)			(2,721)		117,895		8,281	8,281	1,928	X X X
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					5,301,411	X X X	4,300,778	5,200,556	(953,095)			(953,095)		4,300,778		1,000,634	1,000,634	47,250	X X X
Common Stocks - Mutual Funds																				
19766J623	COLUMBIA FDS SER TR II MASS		06/18/2021	Bank of America	140,698.770	2,980,000	X X X	2,297,591	2,493,182	(195,591)			(195,591)		2,297,591		682,409	682,409		X X X
233203827	DFA INVT DIMENSIONS GROUP INC		05/01/2021	Bank of America	0.002		X X X													X X X
233203843	DFA INVT DIMENSIONS GROUP INC		05/01/2021	Bank of America	0.002		X X X													X X X
256210105	DODGE & COX INCOME FD		05/01/2021	Bank of America	0.003		X X X													X X X
55379J204	FM INVESTMENTS LARGE CAP FOC FD IN		12/16/2021	CAPITAL GAIN		1,173,962	X X X										1,173,962	1,173,962		X X X
46434G103	ISHARES INC		08/09/2021	Bank of America	79,487.000	5,111,894	X X X	4,564,843	4,931,373	(366,530)			(366,530)		4,564,843		547,051	547,051	31,563	X X X
46428R107	ISHARES S&P GSCI COMMODITY I		06/18/2021	Bank of America	204,590.000	3,184,795	X X X	2,677,183							2,677,183		507,612	507,612		X X X
464287309	ISHARES TR		01/25/2021	Bank of America	25,515.000	1,681,654	X X X	733,783	1,628,367	(894,585)			(894,585)		733,783		947,871	947,871		X X X
464287655	ISHARES TR		07/20/2021	Bank of America	4,631.000	1,008,767	X X X	990,102							990,102		18,665	18,665	3,451	X X X
46434V886	ISHARES TR		08/09/2021	Bank of America	61,547.000	2,325,790	X X X	1,945,858	2,207,691	(261,833)			(261,833)		1,945,858		379,932	379,932	11,257	X X X
464287200	ISHARES TR CORE S&P500 ETF		06/18/2021	Bank of America	18,889.000	7,901,017	X X X	6,046,561	7,090,742	(1,044,181)			(1,044,181)		6,046,561		1,854,456	1,854,456	47,902	X X X
464287614	ISHARES TR RUS 1000 GRW ETF		10/14/2021	Bank of America	11,081.000	2,850,921	X X X	984,537	2,672,072	(1,687,535)			(1,687,535)		984,537		1,866,384	1,866,384	2,183	X X X
464287598	ISHARES TR RUSSELL 1000 VALUE INDE		03/02/2021	Bank of America	2,905.000	426,874	X X X	406,313							406,313		20,561	20,561		X X X
464287804	ISHARES TRUST CORE S&P SMALL		01/25/2021	Bank of America	16,843.000	1,698,589	X X X	1,509,493	1,547,872	(38,378)			(38,378)		1,509,493		189,096	189,096		X X X
470258765	JAMES ALPHA FDS TR		12/22/2021	VARIOUS	46,553.270	602,404	X X X	485,551	508,827	(23,277)			(23,277)		485,551		116,853	116,853	6,411	X X X
4812C1330	JPMORGAN TR II		05/01/2021	DIVIDEND REINVESTMENT	0.002		X X X													X X X
66263L791	NORTH SQUARE INVESTMENTS TRUST		12/21/2021	CAPITAL GAIN		175,495	X X X										175,495	175,495		X X X
808524805	SCHWAB INTL EQUITY		08/09/2021	Bank of America	45,882.000	1,765,794	X X X	1,509,917	1,652,211	(142,294)			(142,294)		1,509,917		255,877	255,877	8,015	X X X
808524409	SCHWAB STRATEGIC TR		01/25/2021	Bank of America	57,529.000	3,495,114	X X X	3,100,099	3,424,701	(324,602)			(324,602)		3,100,099		395,015	395,015		X X X
78462F103	SPDR S&P 500 ETF TR		05/07/2021	Bank of America	19,759.000	8,120,889	X X X	6,108,763	7,387,495	(1,278,732)			(1,278,732)		6,108,763		2,012,126	2,012,126	50,242	X X X
78464A409	SPDR S&P 500 GROWTH ETF		01/25/2021	Bank of America	51,639.000	2,948,723	X X X	2,061,545	2,855,120	(793,575)			(793,575)		2,061,545		887,178	887,178		X X X
922908363	VANGUARD INDEX FDS		06/18/2021	Bank of America	3,795.000	1,457,881	X X X	1,047,895	1,304,304	(256,409)			(256,409)		1,047,895		409,986	409,986	4,791	X X X

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
922908637	VANGUARD INDEX FDS	...	06/18/2021	Bank of America	41,432.000	7,977,225	X X X	6,306,051	7,281,260	(975,209)	...	...	(975,209)	...	6,306,051	...	1,671,174	1,671,174	18,818	X X X
922908850	VANGUARD INDEX FDS	...	05/01/2021	Bank of America	110,493.338	5,250,643	X X X	4,393,368	5,127,996	(734,628)	...	...	(734,628)	...	4,393,368	...	857,275	857,275	...	X X X
922040100	VANGUARD INSTL INDEX FD	...	12/28/2021	VARIOUS	14,733.490	5,190,035	X X X	1,896,594	4,883,710	(2,987,116)	...	...	(2,987,116)	...	1,896,594	...	3,293,441	3,293,441	...	X X X
92206C680	VANGUARD RUSSELL 1000 GROWTH	...	12/06/2021	Bank of America	18,096.000	2,259,308	X X X	809,910	2,018,784	(1,208,875)	...	...	(1,208,875)	...	809,910	...	1,449,398	1,449,398	2,775	X X X
92206C649	VANGUARD SCOTTSDALE FDS	...	07/07/2021	Bank of America	6,993.000	987,568	X X X	750,599	807,622	(57,022)	...	...	(57,022)	...	750,599	...	236,969	236,969	4,542	X X X
92206C664	VANGUARD SCOTTSDALE FDS	...	07/20/2021	Bank of America	21,480.000	1,888,134	X X X	1,308,253	1,699,820	(391,566)	...	...	(391,566)	...	1,308,253	...	579,881	579,881	6,910	X X X
922908819	VANGUARD SMALL CAP GROWTH INDEX	...	05/01/2021	SCHWAB CHARLES, CO. INC	0.002	...	X X X	...	...	...	...	...	...	...	...	...	...	...	...	X X X
9499999	Subtotal - Common Stocks - Mutual Funds	...	...	...	...	72,463,476	X X X	51,934,809	61,523,149	(13,661,938)	...	...	(13,661,938)	...	51,934,809	...	20,528,667	20,528,667	198,860	X X X
9799997	Subtotal - Common Stocks - Part 4	...	...	...	...	77,764,887	X X X	56,235,587	66,723,705	(14,615,033)	...	...	(14,615,033)	...	56,235,587	...	21,529,301	21,529,301	246,110	X X X
9799998	Summary Item from Part 5 for Common Stocks	...	...	...	...	1,161,576	X X X	1,146,726	...	...	...	...	...	...	1,146,726	...	14,852	14,852	7,485	X X X
9799999	Subtotal - Common Stocks	...	...	...	...	78,926,463	X X X	57,382,313	66,723,705	(14,615,033)	...	...	(14,615,033)	...	57,382,313	...	21,544,153	21,544,153	253,595	X X X
9899999	Subtotal - Preferred and Common Stocks	...	...	...	...	78,926,463	X X X	57,382,313	66,723,705	(14,615,033)	...	...	(14,615,033)	...	57,382,313	...	21,544,153	21,544,153	253,595	X X X
9999999	Totals	...	...	...	...	161,600,208	X X X	139,218,670	105,888,738	(14,694,936)	...	(328,712)	(15,023,648)	...	138,776,543	...	22,823,666	22,823,666	1,184,054	X X X

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912810SN9	UNITED STATES TREAS BDS		01/12/2021	Bank of America	01/20/2021	Bank of America	195,000	165,963	168,279	165,980				16			2,299	2,299	451	397
912810SX7	UNITED STATES TREAS BDS		12/01/2021	Bank of America	12/06/2021	Bank of America	4,090,000	4,409,513	4,644,702	4,407,848				(1,666)	(1,666)		236,854	236,854	46,379	24,237
912810SS8	UNITED STATES TREAS BDS																			
	1.625%11/		06/18/2021	VARIOUS	06/28/2021	VARIOUS	2,700,000	2,393,839	2,365,705	2,395,335				1,496	1,496		(29,629)	(29,629)	19,388	10,425
912828YF1	UNITED STATES TREAS NTS		01/13/2021	Bank of America	06/23/2021	Bank of America	1,030,000	1,053,289	1,048,579	1,048,167				(5,123)	(5,123)		412	412	10,801	5,189
91282CAK7	UNITED STATES TREAS NTS		01/12/2021	Bank of America	01/20/2021	Bank of America	620,000	618,862	619,298	618,871				9	9		427	427	274	259
91282CBC4	UNITED STATES TREAS NTS		06/18/2021	VARIOUS	06/28/2021	Bank of America	5,070,000	5,004,036	4,981,482	5,005,044				1,008	1,008		(23,562)	(23,562)	6,732	5,154
91282CCB5	UNITED STATES TREAS NTS		12/01/2021	Bank of America	12/06/2021	Bank of America	5,510,000	5,585,752	5,597,386	5,584,479				(1,273)	(1,273)		12,907	12,907	34,133	20,814
91282CCG4	UNITED STATES TREAS NTS		06/29/2021	Bank of America	10/01/2021	Bank of America	400,000	397,391	397,844	397,615				225	225		228	228	295	41
91282CCJ8	UNITED STATES TREAS NTS		11/01/2021	Bank of America	11/08/2021	Bank of America	3,470,000	3,452,817	3,467,746	3,453,030				213	213		14,716	14,716	6,092	3,193
91282CDG3	UNITED STATES TREAS NTS		11/30/2021	Bank of America	12/06/2021	Bank of America	1,105,000	1,103,058	1,100,856	1,103,064				6	6		(2,207)	(2,207)	1,271	1,065
91282CBE0	UNITED STATES TREAS NTS																			
	0.125%01/		06/01/2021	Bank of America	06/29/2021	Bank of America	2,185,000	2,179,810	2,173,493	2,180,022				212	212		(6,529)	(6,529)	679	335
91282CAV3	US TREASURY N/B		06/18/2021	Bank of America	06/28/2021	Bank of America	5,210,000	4,976,906	4,933,361	4,980,776				3,870	3,870		(47,415)	(47,415)	18,517	11,265
0599999	Subtotal - Bonds - U.S. Governments						31,585,000	31,341,236	31,498,731	31,340,231				(1,007)	(1,007)		158,501	158,501	145,012	82,374
Bonds - U.S. Special Revenue, Special Assessment																				
3137FTZM2	FHLMC REMIC SERIES K-1515		01/08/2021	Bank of America	01/08/2021	PAID DOWN		376,871	376,847	376,871							(24)	(24)	1,933	2,094
3136B1ZD9	FNMA REMIC TRUST 2018-M7		05/11/2021	Bank of America	12/27/2021	PRINCIPAL RECEIPT	420,784	459,049	420,784	420,784				(38,265)	(38,265)				42,680	357
3136B9NA1	FNMA REMIC TRUST 2020-M17		03/31/2021	Bank of America	05/25/2021	PRINCIPAL RECEIPT	444,470	454,471	444,470	444,470				(10,001)	(10,001)				17,449	463
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment						865,254	1,290,391	1,242,101	1,242,125				(48,266)	(48,266)		(24)	(24)	62,062	2,914
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
040104ND9	ARGENT SECURITIES INC ABS		03/17/2021	Bank of America	10/31/2021	VARIOUS	1,244,935	1,243,960	1,244,034	1,242,023				(1,937)	(1,937)		2,011	2,011	7,280	691
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,244,935	1,243,960	1,244,034	1,242,023				(1,937)	(1,937)		2,011	2,011	7,280	691
Bonds - SVO Identified Funds																				
78464A474	SPDR SERIES TRUST		03/25/2021	Bank of America	08/16/2021	Bank of America	42,380,000	1,332,300	1,323,254	1,332,300							(9,046)	(9,046)	5,990	
8099999	Subtotal - Bonds - SVO Identified Funds							1,332,300	1,323,254	1,332,300							(9,046)	(9,046)	5,990	
8399998	Subtotal - Bonds						33,695,189	35,207,887	35,308,120	35,156,679				(51,210)	(51,210)		151,442	151,442	220,344	85,979
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
071813109	BAXTER INTL INC		09/08/2021	Bank of America	11/15/2021	Bank of America	1,716,000	143,617	135,580	143,617							(8,036)	(8,036)		
172967424	CITIGROUP INC		06/02/2021	Bank of America	10/22/2021	Bank of America	4,708,000	322,303	330,497	322,303							8,195	8,195	1,832	
219350105	CORNING INC		03/08/2021	Bank of America	11/15/2021	Bank of America	3,353,000	126,802	132,641	126,802							5,839	5,839	1,981	
254709108	DISCOVER FINL SVCS		05/01/2021	MORGAN STANLEY CO	10/22/2021	Bank of America	579,000	68,157	73,016	68,157							4,859	4,859	544	
609207105	MONDELEZ INTL INC		06/02/2021	Bank of America	08/31/2021	Bank of America	3,279,000	205,650	202,746	205,650							(2,904)	(2,904)	1,033	
666807102	NORTHROP GRUMMAN CORP		06/02/2021	VARIOUS	11/15/2021	Bank of America	373,000	138,049	134,351	138,049							(3,698)	(3,698)	873	
863667101	STRYKER CORP		02/10/2021	Bank of America	11/17/2021	Bank of America	583,000	142,148	152,745	142,148							10,597	10,597	1,222	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							1,146,726	1,161,576	1,146,726							14,852	14,852	7,485	
9799998	Subtotal - Common Stocks							1,146,726	1,161,576	1,146,726							14,852	14,852	7,485	
9899999	Subtotal - Preferred and Common Stocks							1,146,726	1,161,576	1,146,726							14,852	14,852	7,485	
9999999	Totals							36,354,613	36,469,696	36,303,405				(51,210)	(51,210)		166,294	166,294	227,829	85,979

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
									Number of Shares	% of Outstanding
Common Stocks - Other Affiliates										
36193*101 ..	The 4100 Group, Inc.			472557772	8.b.ii	38,598,598			1,500.000	25.000
76205#109 ..	Renaissance Holding Company			412177193	8.b.ii	6,119,787			563.000	4.200
1799999 Subtotal - Common Stocks - Other Affiliates						44,718,385			X X X	X X X
1899999 Subtotal - Common Stocks						44,718,385			X X X	X X X
1999999 Total - Preferred and Common Stocks						44,718,385			X X X	X X X

1. Total amount of goodwill nonadmitted \$......0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	5	6
				Number of Shares	% of Outstanding
N O N E					
0399999 Total - Preferred and Common Stocks				XXX	XXX

E17	Schedule DA - Part 1 Short-Term Investments Owned	NONE
E18	Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open	NONE
E19	Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term.	NONE
E20	Schedule DB - Part B Sn 1 Futures Contracts Open	NONE
E21	Schedule DB - Part B Sn 2 Futures Contracts Terminated	NONE
E22	Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity	NONE
E24	Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees	NONE
E25	Schedule DL - Part 1 - Securities Lending Collateral Assets	NONE
E26	Schedule DL - Part 2 - Securities Lending Collateral Assets	NONE

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
Fifth Third Admin	Cincinnati, OH						(212,043)	X X X
Fifth Third Claims Checking	Cincinnati, OH						(13,621,559)	X X X
Fifth Third Control Account	Cincinnati, OH						11,694,257	X X X
Fifth Third Receipts Groups	Cincinnati, OH						7,243	X X X
Bank of America Receipts Indiv	Chicago, IL						2,241,985	X X X
Wells Fargo BOD Deferred Comp	Chicago, IL						842,568	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X ..				X X X
0199999 Totals - Open Depositories				X X X ..			952,451	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X ..				X X X
0299999 Totals - Suspended Depositories				X X X ..				X X X
0399999 Total Cash On Deposit				X X X ..			952,451	X X X
0499999 Cash in Company's Office				X X X ..	X X X ..	X X X ..		X X X
0599999 Total Cash				X X X ..			952,451	X X X

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

1. January	(9,853,416)	4. April	(9,659,372)	7. July	(11,832,665)	10. October	(216,273)
2. February	(8,136,724)	5. May	(9,703,439)	8. August	(11,201,409)	11. November	425,045
3. March	(11,161,318)	6. June	(13,014,004)	9. September	(3,096,645)	12. December	952,451

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U551	BLACKROCK LIQUIDITY FDS TREAS TR I		12/31/2021	1.391	X X X	4,972,844	4,820	770
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						4,972,844	4,820	770
9999999 Total Cash Equivalents						4,972,844	4,820	770

1. Line

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Multiple Purposes	168,858	176,466		
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	168,858	176,466		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				