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LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Loyal American Life Insurance Company

NAIC Group Code 0901 (Current) 0901 (Prior) NAIC Company Code 65722 Employer's ID Number 63-0343428

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 and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 05/18/1955 Commenced Business 07/04/1955

Statutory Home Office 1300 East Ninth Street (Street and Number), Cleveland, OH, US 44114 (City or Town, State, Country and Zip Code)

Main Administrative Office 11200 Lakeline Blvd., Suite 100 (Street and Number)

Austin, TX, US 78717 (City or Town, State, Country and Zip Code), 512-451-2224 (Area Code) (Telephone Number)

Mail Address 11200 Lakeline Blvd., Suite 100 (Street and Number or P.O. Box), Austin, TX, US 78717 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 11200 Lakeline Blvd., Suite 100 (Street and Number)

Austin, TX, US 78717 (City or Town, State, Country and Zip Code), 512-451-2224 (Area Code) (Telephone Number)

Internet Website Address www.CignaSupplementalBenefits.com

Statutory Statement Contact Renee Wilkins Feldman (Name), 512-531-1465 (Area Code) (Telephone Number)

CSBFinRpt@cigna.com (E-mail Address), 512-467-1399 (FAX Number)

OFFICERS

President	Stephen Burnett Jones	Secretary	Jill Mary Stadelman
Treasurer and Chief Accounting Officer	Byron Keith Buescher	Vice President, Chief Financial Officer and Chief Actuary	David Jerome Swanson #

OTHER

David Lawrence Chambers, Vice President-Sales and Marketing	Mark Fleming, Vice President and Assistant Treasurer	Mohammed Umar Gilani, Appointed Actuary
Joanne Ruth Hart, Vice President and Assistant Treasurer	Scott Ronald Lambert, Vice President and Assistant Treasurer	Kathleen Murphy O'Neil, Vice President
Drew Jerome Reynolds, Vice President and Assistant Treasurer		

DIRECTORS OR TRUSTEES

Stephen Burnett Jones	Frank Sataline Jr.	David Jerome Swanson #
James Yablecki		

State of Pennsylvania
County of Philadelphia 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.

Stephen Burnett Jones President	Byron Keith Buescher Treasurer and Chief Accounting Officer	Jill Mary Stadelman Secretary

Subscribed and sworn to before me this
________ day of ________

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	3,628,389	0.979	3,628,389		3,628,389	0.979
1.02 All other governments	1,007,667	0.272	1,007,667		1,007,667	0.272
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,000,000	0.539	2,000,000		2,000,000	0.539
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed		0.000				0.000
1.06 Industrial and miscellaneous	281,730,037	75.985	281,730,037		281,730,037	75.985
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	288,366,093	77.774	288,366,093		288,366,093	77.774
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	76,712,016	20.690	76,712,016		76,712,016	20.690
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	76,712,016	20.690	76,712,016		76,712,016	20.690
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(8,532,672)	(2.301)	(8,532,672)		(8,532,672)	(2.301)
6.02 Cash equivalents (Schedule E, Part 2)	14,192,162	3.828	14,192,162		14,192,162	3.828
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	5,659,490	1.526	5,659,490		5,659,490	1.526
7. Contract loans	35,037	0.009	35,037		35,037	0.009
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	370,772,636	100.000	370,772,636		370,772,636	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		366,529,505
2.	Cost of bonds and stocks acquired, Part 3, Column 7		57,798,370
3.	Accrual of discount		277,533
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	22,164,181	
	4.4. Part 4, Column 11		22,164,181
5.	Total gain (loss) on disposals, Part 4, Column 19		45,895
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		81,915,896
7.	Deduct amortization of premium		489,793
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		668,318
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		365,078,113
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		365,078,113

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	3,628,389	3,575,694	3,629,745	3,625,000
	2.	Canada				
	3.	Other Countries	1,007,667	1,070,894	1,026,000	1,000,000
	4.	Totals	4,636,056	4,646,588	4,655,745	4,625,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,000,000	2,089,800	2,182,740	2,000,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals				
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	272,330,880	284,255,008	271,732,881	270,824,859
	9.	Canada	4,990,324	5,234,980	4,956,498	5,000,000
	10.	Other Countries	4,408,834	4,397,781	4,390,355	4,500,000
	11.	Totals	281,730,038	293,887,769	281,079,734	280,324,859
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	288,366,094	300,624,157	287,918,219	286,949,859
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States				
	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States				
	21.	Canada				
	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals	76,712,016	76,712,016	214,875,879	
	25.	Total Common Stocks	76,712,016	76,712,016	214,875,879	
	26.	Total Stocks	76,712,016	76,712,016	214,875,879	
	27.	Total Bonds and Stocks	365,078,110	377,336,173	502,794,098	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	868,083		2,760,307			XXX	3,628,390	1.3	4,099,191	1.4	3,628,389	1
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	868,083		2,760,307			XXX	3,628,390	1.3	4,099,191	1.4	3,628,389	1
2. All Other Governments												
2.1 NAIC 1		1,007,667				XXX	1,007,667	0.3	1,011,099	0.3		1,007,667
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		1,007,667				XXX	1,007,667	0.3	1,011,099	0.3		1,007,667
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			2,000,000			XXX	2,000,000	0.7	2,017,070	0.7	2,000,000	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals			2,000,000			XXX	2,000,000	0.7	2,017,070	0.7	2,000,000	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1						XXX						
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,000,017	25,557,712	39,209,646		1,271,860	XXX	67,039,235	23.2	94,301,681	31.4	48,183,243	18,855,992
6.2 NAIC 2	571,086	77,801,472	130,390,482	3,928,425		XXX	212,691,465	73.8	194,866,151	64.9	184,638,521	28,052,944
6.3 NAIC 3		1,999,338				XXX	1,999,338	0.7	4,015,970	1.3	1,999,338	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	1,571,103	105,358,522	169,600,128	3,928,425	1,271,860	XXX	281,730,038	97.7	293,183,802	97.6	234,821,102	46,908,936
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,868,100	26,565,379	43,969,953		1,271,860		73,675,292	25.5	XXX	XXX	53,811,632	19,863,660
11.2 NAIC 2	(d) 571,086	77,801,472	130,390,482	3,928,425			212,691,465	73.8	XXX	XXX	184,638,521	28,052,944
11.3 NAIC 3	(d)	1,999,338					1,999,338	0.7	XXX	XXX	1,999,338	
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	2,439,186	106,366,189	174,360,435	3,928,425	1,271,860		(b) 288,366,095	100.0	XXX	XXX	240,449,491	47,916,604
11.8 Line 11.7 as a % of Col. 7	0.8	36.9	60.5	1.4	0.4		100.0	XXX	XXX	XXX	83.4	16.6
12. Total Bonds Prior Year												
12.1 NAIC 1	28,615,296	21,042,051	48,598,259	1,894,407	1,279,028		XXX	XXX	101,429,041	33.8	81,197,955	20,231,086
12.2 NAIC 2	8,112,108	48,867,932	131,954,133	5,931,978			XXX	XXX	194,866,151	64.9	171,069,679	23,796,472
12.3 NAIC 3	2,017,051	1,998,919					XXX	XXX	4,015,970	1.3	4,015,970	
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	38,744,455	71,908,902	180,552,392	7,826,385	1,279,028		XXX	XXX	(b) 300,311,162	100.0	256,283,604	44,027,558
12.8 Line 12.7 as a % of Col. 9	12.9	23.9	60.1	2.6	0.4		XXX	XXX	100.0	XXX	85.3	14.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,868,100	19,583,845	32,359,688				53,811,633	18.7	81,197,955	27.0	53,811,633	XXX
13.2 NAIC 2	73,954	70,483,133	110,153,010	3,928,425			184,638,522	64.0	171,069,679	57.0	184,638,522	XXX
13.3 NAIC 3		1,999,338					1,999,338	0.7	4,015,970	1.3	1,999,338	XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	1,942,054	92,066,316	142,512,698	3,928,425			240,449,493	83.4	256,283,604	85.3	240,449,493	XXX
13.8 Line 13.7 as a % of Col. 7	0.8	38.3	59.3	1.6			100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	0.7	31.9	49.4	1.4			83.4	XXX	XXX	XXX	83.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1		6,981,534	11,610,265		1,271,860		19,863,659	6.9	20,231,086	6.7	XXX	19,863,659
14.2 NAIC 2	497,132	7,318,339	20,237,472				28,052,943	9.7	23,796,472	7.9	XXX	28,052,943
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	497,132	14,299,873	31,847,737		1,271,860		47,916,602	16.6	44,027,558	14.7	XXX	47,916,602
14.8 Line 14.7 as a % of Col. 7	1.0	29.8	66.5		2.7		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.2	5.0	11.0		0.4		16.6	XXX	XXX	XXX	XXX	16.6

(a) Includes $ 47,916,601 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	868,083		2,760,307			XXX	3,628,390	1.3	4,099,191	1.4	3,628,389	1
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	868,083		2,760,307			XXX	3,628,390	1.3	4,099,191	1.4	3,628,389	1
2. All Other Governments												
2.01 Issuer Obligations		1,007,667				XXX	1,007,667	0.3	1,011,099	0.3		1,007,667
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		1,007,667				XXX	1,007,667	0.3	1,011,099	0.3		1,007,667
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			2,000,000			XXX	2,000,000	0.7	2,017,070	0.7	2,000,000	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals			2,000,000			XXX	2,000,000	0.7	2,017,070	0.7	2,000,000	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations						XXX						
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals						XXX						
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,497,149	105,358,522	169,600,128	3,928,425	1,271,860	XXX	281,656,084	97.7	292,850,141	97.5	234,747,148	46,908,936
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities	73,954					XXX	73,954	0.0	333,662	0.1	73,954	
6.05 Totals	1,571,103	105,358,522	169,600,128	3,928,425	1,271,860	XXX	281,730,038	97.7	293,183,803	97.6	234,821,102	46,908,936
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	2,365,232	106,366,189	174,360,435	3,928,425	1,271,860	XXX	288,292,141	100.0	XXX	XXX	240,375,537	47,916,604
11.02 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
11.03 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
11.04 Other Loan-Backed and Structured Securities	73,954					XXX	73,954	0.0	XXX	XXX	73,954	
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	2,439,186	106,366,189	174,360,435	3,928,425	1,271,860		288,366,095	100.0	XXX	XXX	240,449,491	47,916,604
11.09 Line 11.08 as a % of Col. 7	0.8	36.9	60.5	1.4	0.4		100.0	XXX	XXX	XXX	83.4	16.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	38,686,310	71,633,386	180,552,392	7,826,385	1,279,028	XXX	XXX	XXX	299,977,501	99.9	255,949,944	44,027,557
12.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
12.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
12.04 Other Loan-Backed and Structured Securities	58,145	275,517				XXX	XXX	XXX	333,662	0.1	333,662	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	38,744,455	71,908,903	180,552,392	7,826,385	1,279,028		XXX	XXX	300,311,163	100.0	256,283,606	44,027,557
12.09 Line 12.08 as a % of Col. 9	12.9	23.9	60.1	2.6	0.4		XXX	XXX	100.0	XXX	85.3	14.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,868,100	92,066,316	142,512,698	3,928,425		XXX	240,375,539	83.4	255,949,944	85.2	240,375,539	XXX
13.02 Residential Mortgage-Backed Securities						XXX						XXX
13.03 Commercial Mortgage-Backed Securities						XXX						XXX
13.04 Other Loan-Backed and Structured Securities	73,954					XXX	73,954	0.0	333,662	0.1	73,954	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	1,942,054	92,066,316	142,512,698	3,928,425			240,449,493	83.4	256,283,606	85.3	240,449,493	XXX
13.09 Line 13.08 as a % of Col. 7	0.8	38.3	59.3	1.6			100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	0.7	31.9	49.4	1.4			83.4	XXX	XXX	XXX	83.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	497,132	14,299,873	31,847,737		1,271,860	XXX	47,916,602	16.6	44,027,557	14.7	XXX	47,916,602
14.02 Residential Mortgage-Backed Securities						XXX					XXX	
14.03 Commercial Mortgage-Backed Securities						XXX					XXX	
14.04 Other Loan-Backed and Structured Securities						XXX					XXX	
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	497,132	14,299,873	31,847,737		1,271,860		47,916,602	16.6	44,027,557	14.7	XXX	47,916,602
14.09 Line 14.08 as a % of Col. 7	1.0	29.8	66.5		2.7		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.2	5.0	11.0		0.4		16.6	XXX	XXX	XXX	XXX	16.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	18,329,495	18,329,495			
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	18,329,495	18,329,495			
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)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,742,323			2,742,323
2. Cost of cash equivalents acquired	288,976,253		29,635,768	259,340,485
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	277,526,414		26,786,501	250,739,913
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)	14,192,162		2,849,267	11,342,895
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	14,192,162		2,849,267	11,342,895

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-XQ-8	US TREASURY N/B	SD			1.A	311,648	101.0310	313,197	310,000	310,145		(249)			2.000	1.918	JJ	2,595	6,200	08/27/2015	07/31/2022
912828-XQ-8	US TREASURY N/B				1.A	5,027	101.0310	5,052	5,000	5,002		(4)			2.000	1.918	JJ	42	100	08/27/2015	07/31/2022
912828-ZM-5	US TREASURY N/B	SD			1.A	552,613	100.0000	553,000	553,000	552,935		197			0.125	0.161	AO	118	691	05/11/2020	04/30/2022
91282C-CV-1	US TREASURY N/B	SD			1.A	2,760,457	98.0940	2,704,445	2,757,000	2,760,307		(151)			1.125	1.106	FA	10,539		09/13/2021	08/31/2028
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,629,745	XXX	3,575,694	3,625,000	3,628,389		(207)			XXX	XXX	XXX	13,294	6,991	XXX	XXX
0599999. Total - U.S. Government Bonds						3,629,745	XXX	3,575,694	3,625,000	3,628,389		(207)			XXX	XXX	XXX	13,294	6,991	XXX	XXX
085209-AC-8	GOVT OF BERMUDA SERIES 144A SERIES 144A		C	1	1.F FE	1,026,000	107.0890	1,070,894	1,000,000	1,007,667		(3,432)			4.854	4.465	FA	19,551	48,540	01/19/2016	02/06/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,026,000	XXX	1,070,894	1,000,000	1,007,667		(3,432)			XXX	XXX	XXX	19,551	48,540	XXX	XXX
1099999. Total - All Other Government Bonds						1,026,000	XXX	1,070,894	1,000,000	1,007,667		(3,432)			XXX	XXX	XXX	19,551	48,540	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
584002-QB-8	MECKLENBURG CNTY N C	M		2	1.A FE	2,182,740	104.4900	2,089,800	2,000,000	2,000,000		(17,070)			4.349	3.182	AO	21,745	86,980	08/31/2012	10/01/2030
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,182,740	XXX	2,089,800	2,000,000	2,000,000		(17,070)			XXX	XXX	XXX	21,745	86,980	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						2,182,740	XXX	2,089,800	2,000,000	2,000,000		(17,070)			XXX	XXX	XXX	21,745	86,980	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds							XXX								XXX	XXX	XXX			XXX	XXX
00287Y-AY-5	ABBVIE INC			1	2.B FE	1,473,625	105.8050	1,587,071	1,500,000	1,486,600		2,768			3.200	3.387	MN	6,267	48,000	01/11/2017	05/14/2026
00287Y-AY-5	ABBVIE INC	M		1	2.B FE	1,481,575	105.8050	1,587,071	1,500,000	1,490,225		1,931			3.200	3.387	MN	6,267	48,000	01/11/2017	05/14/2026
00510R-AD-5	ACUITY BRANDS LIGHTING			1	2.B FE	2,946,174	97.5090	2,866,765	2,940,000	2,945,594		(537)			2.150	2.263	JD	2,809	69,355	12/09/2020	12/15/2030
00510R-AD-5	ACUITY BRANDS LIGHTING	M		1	2.B FE	2,012,189	97.5090	2,013,561	2,065,000	2,012,943		753			2.150	2.263	JD	1,973	22,199	11/23/2021	12/15/2030
00846U-AJ-0	AGILENT TECHNOLOGIES INC	M		1	2.A FE	2,483,070	103.5000	2,587,500	2,500,000	2,496,922		1,881			3.875	3.957	JJ	44,670	96,875	08/07/2013	07/15/2023
00912X-BA-1	AIR LEASE CORP			1	2.B FE	1,260,579	103.8100	1,375,486	1,325,000	1,293,086		9,248			3.250	4.067	MS	14,354	43,063	04/17/2018	03/01/2025
015271-AU-3	ALEXANDRIA REAL ESTATE E	M		1	2.A FE	899,397	119.8090	1,078,277	900,000	899,398		51			4.900	4.909	JD	1,960	44,100	03/23/2020	12/15/2030
023135-BC-9	AMAZON.COM INC SERIES WI	M		1	1.E FE	998,301	108.0150	1,080,153	1,000,000	998,896		172			3.150	3.171	FA	11,288	31,500	06/06/2018	08/22/2027
025816-CC-1	AMERICAN EXPRESS CO	M		2	1.G FE	998,860	104.7180	1,047,175	1,000,000	999,459		227			3.400	3.425	FA	12,183	34,000	02/19/2019	02/22/2024
025816-CF-4	AMERICAN EXPRESS CO			2	1.G FE	498,660	105.9040	529,520	500,000	499,115		183			3.125	3.168	MN	1,780	15,625	05/15/2019	05/20/2026
026874-CY-1	AMERICAN INTL GROUP	M		1	2.B FE	1,998,740	106.1820	2,123,640	2,000,000	1,999,600		142			4.125	4.133	FA	31,167	82,500	09/25/2013	02/15/2024
03040W-AU-9	AMERICAN WATER CAPITAL C			1	2.A FE	1,696,243	107.9390	1,834,956	1,700,000	1,697,091		334			3.450	3.476	JD	4,888	58,650	05/06/2019	06/01/2029
03040W-AU-9	AMERICAN WATER CAPITAL C	M		1	2.A FE	1,696,243	107.9390	1,834,956	1,700,000	1,697,091		334			3.450	3.476	JD	4,888	58,650	05/06/2019	06/01/2029
03073E-AR-6	AMERISOURCEBERGEN CORP			1	2.A FE	537,525	103.0980	515,489	500,000	532,752		(3,691)			2.800	1.925	MN	1,789	14,000	09/10/2020	05/15/2030
03073E-AR-6	AMERISOURCEBERGEN CORP	M		1	2.A FE	537,525	103.0980	515,489	500,000	532,752		(3,691)			2.800	1.925	MN	1,789	14,000	09/10/2020	05/15/2030
03073E-AT-2	AMERISOURCEBERGEN CORP			1	2.A FE	948,034	100.8140	957,733	950,000	948,137		104			2.700	2.724	MS	7,553	11,756	03/25/2021	03/15/2031
03115A-AA-1	AMFAM HOLDINGS INC SERIES 144A			1	2.B FE	1,488,249	101.8670	1,528,005	1,500,000	1,489,015		766			2.805	2.785	MS	12,856	21,038	03/22/2021	03/11/2031
03115A-AA-1	AMFAM HOLDINGS INC SERIES 144A	M		1	2.B FE	1,014,570	101.8670	1,018,670	1,000,000	1,014,423		(147)			2.805	2.785	MS	8,571		11/22/2021	03/11/2031
031162-BY-5	AMGEN INC	M		1	2.A FE	971,950	105.1880	1,051,882	1,000,000	989,509		2,912			3.125	3.460	MN	5,208	31,250	05/07/2015	05/01/2025
031162-CW-8	AMGEN INC			1	2.A FE	1,467,040	100.2860	1,404,007	1,400,000	1,459,164		(6,057)			2.300	1.784	FA	11,270	41,949	09/25/2020	02/25/2031
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV			1	2.B FE	946,030	107.6980	1,076,978	1,000,000	965,295		7,557			3.650	4.591	FA	15,208	36,500	05/10/2019	02/01/2026
035240-AL-4	ANHEUSER-BUSCH INBEV WOR	M		1	2.B FE	496,080	111.1300	555,648	500,000	497,339		361			4.000	4.096	AO	4,333	20,000	03/20/2018	04/13/2028
03765H-AF-8	APOLLO MANAGEMENT HOLDIN SERIES 144A	M		1	1.G FE	1,024,340	101.0440	1,010,443	1,000,000	1,023,638		(702)			2.650	2.331	JD	1,914	13,250	09/21/2021	06/05/2030
037833-CR-9	APPLE INC			1	1.B FE	1,000,000	107.8610	1,078,606	1,000,000	1,000,000					3.200	3.200	MN	4,444	32,000	05/04/2017	05/11/2027
040555-CZ-5	ARIZONA PUBLIC SERVICE			1	1.G FE	540,075	101.9240	509,619	500,000	534,570		(4,383)			2.600	1.602	FA	4,911	13,000	09/24/2020	08/15/2029
04316J-AA-7	ARTHUR J GALLAGHER & CO	M		1	2.B FE	995,680	98.2820	982,817	1,000,000	995,720		40			2.400	2.449	MN	3,467		11/02/2021	11/09/2031
04685A-2V-2	ATHENE GLOBAL FUNDING SERIES 144A				1.F FE	550,424	100.5040	552,773	550,000	550,370		(54)			2.500	2.488	MS	3,705	6,875	03/22/2021	03/24/2028
04685A-3E-9	ATHENE GLOBAL FUNDING SERIES 144A	M			1.F FE	600,000	98.7370	592,422	600,000	600,000					2.646	2.646	AO	3,837		09/29/2021	10/04/2031
053332-BA-9	AUTOZONE INC			1	2.B FE	689,262	93.9980	657,983	700,000	690,467		961			1.650	1.814	JJ	5,326	10,620	09/25/2020	01/15/2031
05351W-AA-1	AVANGRID INC	M		1	2.B FE	499,895	104.6170	523,083	500,000	499,951		13			3.150	3.153	JD	1,313	15,750	01/03/2018	12/01/2024
05351W-AB-9	AVANGRID INC			1	2.B FE	898,722	109.3050	983,745	900,000	898,999		112			3.800	3.817	JD	2,850	34,200	05/14/2019	06/01/2029
05351W-AB-9	AVANGRID INC	M		1	2.B FE	499,290	109.3050	546,525	500,000	499,444		62			3.800	3.817	JD	1,583	19,000	05/14/2019	06/01/2029
05531F-BB-8	TRUIST FINANCIAL CORP SERIES DMTN	M		2	1.G FE	958,020	104.4570	1,044,565	1,000,000	980,820		6,346			2.850	3.570	AO	5,146	28,500	03/21/2018	10/26/2024
05531F-BH-5	TRUIST FINANCIAL CORP SERIES MTN	M		2	1.G FE	999,160	103.2200	1,032,200	1,000,000	999,543		165			2.500	2.518	FA	10,417	25,000	07/23/2019	08/01/2024
05565E-AY-1	BMW US CAPITAL LLC SERIES 144A			1	1.F FE	599,502	110.5010	663,004	600,000	599,640		46			3.750	3.760	AO	4,938	22,500	04/05/2018	04/12/2028
05565E-BL-8	BMW US CAPITAL LLC SERIES 144A			1	1.F FE	588,730	113.2020	566,012	500,000	580,717		(8,013)			4.150	1.965	AO	4,726	20,750	02/16/2021	04/09/2030
06406R-AG-2	BANK OF NY MELLON CORP SERIES MTN				1.F FE	699,237	103.6070	725,249	700,000	699,760		156			3.500	3.524	AO	4,288	24,500	04/23/2018	04/28/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06406R-AH-0	BANK OF NY MELLON CORP SERIES MTN				1.E FE	598,668	112.0920	672,552	600,000	599,073		124			3.850	3.877	AO	4,043	23,100	04/23/2018	04/28/2028
075887-CJ-6	BECTON DICKINSON AND CO			1	2.C FE	1,592,715	103.4430	1,551,641	1,500,000	1,584,645		(8,070)			2.823	2.066	MN	4,823	42,345	02/22/2021	05/20/2030
081437-AS-4	AMCOR FLEXIBLES NORTH AM			1	2.B FE	998,773	103.8090	1,038,091	1,000,000	999,060		177			3.100	3.225	MS	9,128	31,000	04/21/2020	09/15/2026
081437-AS-4	AMCOR FLEXIBLES NORTH AM	M		1	2.B FE	986,830	103.8090	1,038,091	1,000,000	990,028		1,921			3.100	3.225	MS	9,128	31,000	04/21/2020	09/15/2026
081437-AT-2	AMCOR FLEXIBLES NORTH AM			1	2.B FE	523,435	100.9120	504,559	500,000	521,407		(2,028)			2.630	2.340	JD	438	13,150	02/18/2021	06/19/2030
081437-AT-2	AMCOR FLEXIBLES NORTH AM	M		1	2.B FE	500,000	100.9120	504,559	500,000	500,000					2.630	2.340	JD	438	13,150	06/12/2020	06/19/2030
084659-AM-3	BERKSHIRE HATHAWAY ENERG	M		1	1.G FE	498,183	106.7840	533,922	500,000	498,772		171			3.250	3.293	AO	3,431	16,250	05/02/2018	04/15/2028
084659-AT-8	BERKSHIRE HATHAWAY ENERG SERIES WI	M		1	1.G FE	1,048,861	108.2900	1,137,041	1,050,000	1,049,054		193			4.050	4.078	AO	8,978	42,525	03/03/2021	04/15/2025
09062X-AH-6	BIOGEN INC			1	2.A FE	516,205	98.4570	492,283	500,000	514,080		(1,599)			2.250	1.873	MN	1,875	11,250	08/28/2020	05/01/2030
09062X-AH-6	BIOGEN INC	M		1	2.A FE	516,205	98.4570	492,283	500,000	514,080		(1,599)			2.250	1.873	MN	1,875	11,250	08/28/2020	05/01/2030
092113-AL-3	BLACK HILLS CORP			1	2.A FE	996,970	107.3130	1,073,126	1,000,000	998,618		306			3.950	3.987	JJ	18,214	39,500	01/08/2016	01/15/2026
09952A-AC-0	BORAL FINANCE PTY LTD SERIES 144A			1	2.B FE	953,500	106.2950	1,062,948	1,000,000	968,285		4,261			3.750	3.633	MN	6,250	37,500	04/24/2018	05/01/2028
09952A-AC-0	BORAL FINANCE PTY LTD SERIES 144A	M		1	2.B FE	540,564	106.2950	531,474	500,000	538,421		(2,143)			3.750	3.633	MN	3,125	9,375	08/17/2021	05/01/2028
100743-AL-7	BOSTON GAS COMPANY SERIES 144A			1	2.A FE	1,489,208	102.2580	1,406,043	1,375,000	1,478,085		(11,123)			3.001	1.901	FA	17,193	20,632	02/19/2021	08/01/2029
10112R-BA-1	BOSTON PROPERTIES LP	M		1	2.A FE	448,385	113.2830	509,774	450,000	448,794		143			4.500	4.545	JD	1,688	20,250	11/13/2018	12/01/2028
101137-AS-6	BOSTON SCIENTIFIC CORP			1	2.B FE	1,264,143	111.6330	1,395,411	1,250,000	1,260,274		(1,545)			4.000	3.841	MS	16,667	50,000	05/10/2019	03/01/2028
101137-AX-5	BOSTON SCIENTIFIC CORP	M		1	2.B FE	921,892	111.1420	1,028,066	925,000	922,617		277			4.000	4.041	MS	12,333	37,000	02/21/2019	03/01/2029
101137-BA-4	BOSTON SCIENTIFIC CORP			1	2.B FE	215,442	101.5760	203,153	200,000	213,454		(1,519)			2.650	1.762	JD	442	5,300	09/03/2020	06/01/2030
101137-BA-4	BOSTON SCIENTIFIC CORP	M		1	2.B FE	538,605	101.5760	507,882	500,000	533,635		(3,797)			2.650	1.762	JD	1,104	13,250	09/03/2020	06/01/2030
110122-AW-8	BRISTOL- MYERS SQUIBB CO	M		1	1.F FE	989,130	104.3310	1,043,311	1,000,000	997,696		1,183			3.250	3.379	MN	5,417	32,500	10/24/2013	11/01/2023
110122-CP-1	BRISTOL-MYERS SQUIBB CO SERIES WI			1	1.F FE	496,307	109.2910	546,456	500,000	496,824		360			3.400	3.496	JJ	7,319	17,000	07/15/2020	07/26/2029
110122-CP-1	BRISTOL-MYERS SQUIBB CO SERIES WI	M		1	1.F FE	496,307	109.2910	546,456	500,000	496,824		360			3.400	3.496	JJ	7,319	17,000	07/15/2020	07/26/2029
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS	M		1	2.A FE	995,890	106.0940	1,060,942	1,000,000	997,977		409			3.400	3.449	JD	378	34,000	06/21/2016	06/27/2026
115236-AC-5	BROWN & BROWN INC			1	2.C FE	1,462,510	97.4810	1,462,220	1,500,000	1,465,034		2,520			2.375	2.461	MS	10,490	23,453	03/23/2021	03/15/2031
115236-AC-5	BROWN & BROWN INC	M		1	2.C FE	754,676	97.4810	716,488	735,000	753,055		(1,621)			2.375	2.461	MS	5,140	17,020	02/10/2021	03/15/2031
118230-AK-7	BUCKEYE PARTNERS LP	M		1	3.B FE	1,996,200	102.7500	2,055,000	2,000,000	1,999,338		419			4.150	4.173	JJ	41,500	83,000	06/03/2013	07/01/2023
120568-AX-8	BUNGE LTD FINANCE CORP	M		1	2.B FE	1,293,318	105.1920	1,367,501	1,300,000	1,295,214		936			3.250	3.336	FA	15,961	42,250	12/10/2019	08/15/2026
124857-AR-4	VIACOMCBS INC			1	2.B FE	945,600	104.2770	1,042,770	1,000,000	969,430		5,444			2.900	3.568	JJ	13,372	29,000	04/28/2017	01/15/2027
12505B-AE-0	CBRE SERVICES INC			1	2.A FE	1,397,007	100.1730	1,429,467	1,427,000	1,399,010		2,003			2.500	2.741	AO	8,919	19,126	03/23/2021	04/01/2031
12527G-AH-6	CF INDUSTRIES INC SERIES 144A	M		1	2.C FE	246,203	111.4910	278,728	250,000	247,515		438			4.500	4.728	JD	938	11,250	11/01/2018	12/01/2026
125896-BS-8	CMS ENERGY CORP			1	2.B FE	980,650	107.2620	1,072,622	1,000,000	988,637		1,784			3.450	3.675	FA	13,033	34,500	03/10/2017	08/15/2027
126117-AS-9	CNA FINANCIAL CORP			1	2.A FE	1,002,350	105.6220	1,056,223	1,000,000	1,000,694		(303)			3.950	3.916	MN	5,047	39,500	12/22/2015	05/15/2024
126117-AU-4	CNA FINANCIAL CORP	M		1	2.A FE	997,730	107.5730	1,075,732	1,000,000	998,605		217			3.450	3.477	FA	13,033	34,500	08/07/2017	08/15/2027
126117-AW-0	CNA FINANCIAL CORP			1	2.A FE	897,237	97.0790	873,709	900,000	897,501		233			2.050	2.083	FA	6,970	13,348	02/19/2021	08/15/2030
126117-AW-0	CNA FINANCIAL CORP	M		1	2.A FE	498,740	97.0790	485,394	500,000	498,894		116			2.050	2.083	FA	3,872	10,278	08/11/2020	08/15/2030
12636Y-AA-0	CRH AMERICA FINANCE INC SERIES 144A			1	2.A FE	992,710	106.6840	1,066,838	1,000,000	995,754		704			3.400	3.487	MN	4,911	34,000	05/02/2017	05/09/2027
127055-AK-7	CABOT CORP			1	2.B FE	1,001,250	104.7840	1,047,839	1,000,000	1,000,608		(125)			3.400	3.385	MS	10,011	34,000	09/15/2016	09/15/2026
134429-BJ-7	CAMPBELL SOUP CO			1	2.C FE	2,944,088	99.3160	2,780,840	2,800,000	2,928,709		(14,726)			2.375	1.761	AO	12,376	66,500	12/11/2020	04/24/2030
14040H-BN-4	CAPITAL ONE FINANCIAL CO			2	2.A FE	984,600	108.1360	1,081,362	1,000,000	991,117		1,507			3.750	3.940	MS	11,667	37,500	05/09/2017	03/09/2027
14040H-BZ-7	CAPITAL ONE FINANCIAL CO			2	2.A FE	1,899,886	108.1130	2,054,143	1,900,000	1,899,847		16			4.250	4.251	AO	13,683	80,750	04/26/2018	04/30/2025
14149Y-AY-4	CARDINAL HEALTH INC	M		1	2.B FE	1,977,660	102.5900	2,051,804	2,000,000	1,996,794		2,513			3.200	3.334	MS	18,844	64,000	05/24/2013	03/15/2023
142339-AG-5	CARLISLE COS INC	M		1	2.B FE	499,465	105.3480	526,741	500,000	499,755		75			3.500	3.517	JD	1,458	17,500	11/13/2017	12/01/2024
142339-AH-3	CARLISLE COS INC			1	2.B FE	505,655	107.6870	538,437	500,000	503,564		(557)			3.750	3.703	JD	1,563	18,750	01/02/2018	12/01/2027
142339-AH-3	CARLISLE COS INC	M		1	2.B FE	498,005	107.6870	538,437	500,000	498,727		187			3.750	3.703	JD	1,563	18,750	11/13/2017	12/01/2027
15189T-AX-5	CENTERPOINT ENERGY INC	M		1	2.B FE	499,985	103.3200	516,600	500,000	499,987					2.950	2.950	MS	4,917	14,750	01/06/2020	03/01/2030
166754-AS-0	CHEVRON PHILLIPS CHEM CO SERIES 144A			1	1.G FE	497,955	109.7240	548,621	500,000	498,602		188			3.700	3.749	JD	1,542	18,500	02/27/2018	06/01/2028
166764-AH-3	CHEVRON CORP	M		1	1.D FE	2,000,000	103.1070	2,062,148	2,000,000	2,000,000					3.191	3.191	JD	1,241	63,820	06/17/2013	06/24/2023
171239-AG-1	CHUBB INA HOLDINGS INC			1	1.F FE	1,484,667	93.9650	1,409,472	1,500,000	1,486,473		1,444			1.375	1.486	MS	6,073	20,510	09/25/2020	09/15/2030
171340-AN-2	CHURCH & DWIGHT CO INC			1	2.A FE	979,790	106.2770	1,062,772	1,000,000	987,465		2,004			3.150	3.398	FA	13,125	31,500	12/20/2017	08/01/2027
171340-AN-2	CHURCH & DWIGHT CO INC	M		1	2.A FE	979,790	106.2770	1,062,772	1,000,000	987,465		2,004			3.150	3.398	FA	13,125	31,500	12/20/2017	08/01/2027
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	491,655	109.3690	546,843	500,000	494,733		883			3.700	3.923	AO	4,625	18,500	04/23/2018	04/01/2027
17275R-BL-5	CISCO SYSTEMS INC	M		1	1.E FE	999,120	105.0100	1,050,103	1,000,000	999,538		87			2.500	2.510	MS	7,014	25,000	09/13/2016	09/20/2026
174610-AT-2	CITIZENS FINANCIAL GROUP			1	2.A FE	555,640	105.5800	527,898	500,000	548,492		(5,490)			3.250	1.947	AO	2,753	16,250	09/09/2020	04/30/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
174610-AT-2	CITIZENS FINANCIAL GROUP	M		1	2.A FE	555,640	105.5800	527,898	500,000	548,492		(5,490)			3.250	1.947	AO	2,753	16,250	09/09/2020	04/30/2030
174610-AW-5	CITIZENS FINANCIAL GROUP			2	2.B FE	500,757	98.6000	493,001	500,000	500,726		(31)			2.638	2.622	MS	3,334	6,595	06/23/2021	09/30/2032
191098-AK-8	COCA COLA BOTTLING CONSOL			1	2.B FE	999,750	107.6500	1,076,500	1,000,000	999,863		25			3.800	3.803	MN	3,800	38,000	11/20/2015	11/25/2025
191216-CR-9	COCA-COLA CO/THE	M		1	1.E FE	499,905	108.5620	542,810	500,000	499,909		13			3.375	3.378	MS	4,500	16,875	03/20/2020	03/25/2027
198280-AF-6	COLUMBIA PIPELINE GROUP SERIES WI			1	1.G FE	963,920	108.8290	1,088,287	1,000,000	984,433		4,071			4.500	5.000	JD	3,750	45,000	05/12/2016	06/01/2025
20030N-CH-2	COMCAST CORP			1	1.G FE	996,470	109.2600	1,092,600	1,000,000	997,605		326			3.550	3.592	MN	5,917	35,500	02/01/2018	05/01/2028
209111-GA-5	CONS EDISON CO OF NY INC	M		1	1.G FE	1,037,421	100.1900	1,041,976	1,040,000	1,037,547		126			2.400	2.428	JD	1,109	12,965	06/03/2021	06/15/2031
224044-CL-9	COX COMMUNICATIONS INC SERIES 144A			1	2.B FE	1,489,833	94.0180	1,410,269	1,500,000	1,491,003		940			1.800	1.860	AO	6,750	28,050	09/25/2020	10/01/2030
224044-CL-9	COX COMMUNICATIONS INC SERIES 144A	M		1	2.B FE	797,512	94.0180	752,143	800,000	797,801		231			1.800	1.860	AO	3,600	14,960	09/10/2020	10/01/2030
233851-DW-1	DAIMLER FINANCE NA LLC SERIES 144A			1	1.G FE	547,535	105.7170	528,585	500,000	542,976		(4,559)			3.100	1.884	FA	5,856	7,750	02/11/2021	08/15/2029
254687-CZ-7	WALT DISNEY COMPANY/THE SERIES WI	M		1	2.A FE	1,023,761	105.8710	1,058,709	1,000,000	1,013,126		(5,132)			3.700	3.134	MS	10,894	37,000	11/22/2019	09/15/2024
25470D-AH-2	DISCOVERY COMMUNICATIONS	M		1	2.C FE	958,620	102.4180	1,024,179	1,000,000	993,598		4,881			3.250	3.776	AO	8,125	32,500	10/28/2013	04/01/2023
25470D-BF-5	DISCOVERY COMMUNICATIONS			1	2.C FE	698,810	110.1440	771,011	700,000	699,044		106			4.125	4.146	MN	3,690	28,875	05/16/2019	05/15/2029
256677-AE-5	DOLLAR GEN CORP NEW			1	2.B FE	1,013,990	109.5180	1,095,181	1,000,000	1,007,876		(1,399)			3.875	3.702	AO	8,181	38,750	05/02/2017	04/15/2027
256746-AH-1	DOLLAR TREE INC			1	2.B FE	505,870	111.7270	558,636	500,000	504,301		(606)			4.200	4.040	MN	2,683	21,000	05/07/2019	05/15/2028
260543-CX-9	DOW CHEMICAL CO/THE SERIES WI			1	2.B FE	499,800	107.5780	537,888	500,000	499,846		29			3.625	3.632	MN	2,316	18,125	11/18/2019	05/15/2026
26078J-AD-2	DOWDUPONT INC	M		1	2.A FE	1,375,000	115.8100	1,592,392	1,375,000	1,375,000					4.725	4.725	MN	8,302	64,969	11/14/2018	11/15/2028
26138E-AS-8	DR PEPPER SNAPPLE GROUP			1	2.B FE	994,030	105.9950	1,059,950	1,000,000	997,420		606			3.400	3.471	MN	4,344	34,000	10/29/2015	11/15/2025
26442C-AX-2	DUKE ENERGY CAROLINAS	M		1	1.F FE	298,893	111.3950	334,185	300,000	299,185		100			3.950	3.995	MN	1,514	11,850	11/05/2018	11/15/2028
266233-AH-8	DUQUESNE LIGHT HOLDINGS SERIES 144A			1	2.C FE	500,000	97.4040	487,020	500,000	500,000					2.532	2.532	AO	3,165	13,012	09/17/2020	10/01/2030
26884T-AH-5	ERAC USA FINANCE LLC SERIES 144A	M		1	2.A FE	472,285	101.9540	509,768	500,000	497,131		3,484			3.300	4.041	AO	3,483	16,500	10/10/2013	10/15/2022
26969P-AB-4	EAGLE MATERIALS	M		1	2.B FE	1,207,430	98.6120	1,183,344	1,200,000	1,207,205		(225)			2.500	2.427	JJ	15,000		08/30/2021	07/01/2031
278062-AG-9	EATON CORP			1	2.A FE	1,000,000	106.3880	1,063,877	1,000,000	1,000,000					3.103	3.103	MS	9,137	31,030	09/06/2017	09/15/2027
278062-AG-9	EATON CORP	M		1	2.A FE	1,000,000	106.3880	1,063,877	1,000,000	1,000,000					3.103	3.103	MS	9,137	31,030	09/06/2017	09/15/2027
278265-AD-5	EATON VANCE CORP	M		1	2.A FE	995,200	103.7140	1,037,138	1,000,000	999,171		536			3.625	3.683	JD	1,611	36,250	06/14/2013	06/15/2023
29364D-AV-2	ENTERGY ARKANSAS LLC	M		1	1.F FE	547,365	112.2360	561,180	500,000	537,586		(5,536)			4.000	2.670	JD	1,667	20,000	03/13/2020	06/01/2028
29364N-AU-2	ENTERGY MISSISSIPPI INC	M		1	1.F FE	996,590	105.7710	1,057,711	1,000,000	997,848		322			3.250	3.290	JD	2,708	32,500	11/09/2017	12/01/2027
29379V-BL-6	ENTERPRISE PRODUCTS OPER			1	2.A FE	1,025,420	109.0600	1,090,604	1,000,000	1,012,963		(2,404)			3.950	3.655	FA	14,922	39,500	05/20/2016	02/15/2027
29379V-BV-4	ENTERPRISE PRODUCTS OPER	M		1	2.A FE	601,254	105.9200	635,518	600,000	600,987		(115)			3.125	3.100	JJ	7,865	18,750	07/23/2019	07/31/2029
30040W-AE-8	EVERSOURCE ENERGY			1	2.A FE	999,320	106.4560	1,064,564	1,000,000	999,557		64			3.300	3.308	JJ	15,217	33,000	01/03/2018	01/15/2028
30040W-AE-8	EVERSOURCE ENERGY	M		1	2.A FE	499,660	106.4560	532,282	500,000	499,779		32			3.300	3.308	JJ	7,608	16,500	01/03/2018	01/15/2028
30231G-BN-1	EXXON MOBIL CORPORATION			1	1.D FE	2,592,504	103.3470	2,480,330	2,400,000	2,570,537		(18,398)			2.610	1.712	AO	13,224	62,640	10/19/2020	10/15/2030
31428X-BF-2	FEDEX CORP			1	2.B FE	479,445	106.8680	534,341	500,000	488,207		2,503			3.250	3.856	AO	4,063	16,250	04/20/2018	04/01/2026
31428X-BZ-8	FEDEX CORP			1	2.B FE	600,360	113.6740	568,368	500,000	588,010		(9,929)			4.250	1.901	MN	2,715	21,250	09/30/2020	05/15/2030
320844-PD-9	FIRST MERIT BANK (OHIO)				2.A FE	1,006,120	110.0130	1,100,130	1,000,000	1,003,038		(554)			4.270	4.200	MN	4,270	42,700	11/23/2015	11/25/2026
340711-AW-0	FLORIDA GAS TRANSMISSION SERIES 144A			1	2.B FE	928,160	107.9480	1,079,480	1,000,000	968,780		7,814			4.350	5.329	JJ	20,058	43,500	02/09/2016	07/15/2025
343498-AC-5	FLOWERS FOODS INC	M		1	2.B FE	1,013,570	98.1330	981,327	1,000,000	1,013,078		(492)			2.400	2.237	MS	7,067	12,400	08/17/2021	03/15/2031
35137L-AL-9	FOX CORP	M		1	2.B FE	1,132,510	107.5340	1,075,341	1,000,000	1,119,090		(12,893)			3.500	1.892	AO	8,069	35,000	02/10/2021	04/08/2030
361448-AZ-6	GATX CORP			1	2.B FE	997,440	107.7220	1,077,220	1,000,000	998,543		238			3.850	3.880	MS	9,732	38,500	02/06/2017	03/30/2027
361448-AZ-6	GATX CORP	M		1	2.B FE	997,440	107.7220	1,077,220	1,000,000	998,543		238			3.850	3.880	MS	9,732	38,500	02/06/2017	03/30/2027
369550-BM-9	GENERAL DYNAMICS CORP	M		1	1.G FE	841,050	111.1900	945,116	850,000	842,364		773			3.625	3.752	AO	7,703	30,813	03/23/2020	04/01/2030
37331N-AD-3	GEORGIA PACIFIC LLC SERIES 144A	M		1	1.G FE	980,100	103.5470	1,035,467	1,000,000	996,378		2,230			3.734	3.978	JJ	17,218	37,340	08/13/2013	07/15/2023
37959E-AA-0	GLOBE LIFE INC			1	2.A FE	1,731,755	98.3880	1,697,195	1,725,000	1,731,154		(600)			2.150	2.123	FA	14,011	36,469	02/10/2021	08/15/2030
37959E-AA-0	GLOBE LIFE INC	M		1	2.A FE	1,224,675	98.3880	1,205,254	1,225,000	1,224,701		27			2.150	2.123	FA	9,950	25,899	08/31/2020	08/15/2030
38141G-RD-8	GOLDMAN SACHS GROUP INC	M			2.A FE	516,275	102.9030	514,514	500,000	503,578		(3,287)			3.625	2.932	JJ	8,005	18,125	12/14/2017	01/22/2023
40139L-AE-3	GUARDIAN LIFE GLOB FUND SERIES 144A				1.B FE	499,405	103.4290	517,144	500,000	499,817		122			3.400	3.426	AO	3,117	17,000	04/18/2018	04/25/2023
402740-AD-6	GULFSTREAM NATURAL GAS SERIES 144A			1	2.B FE	1,053,520	108.8260	1,088,259	1,000,000	1,023,072		(6,156)			4.600	3.877	MS	13,544	47,119	08/16/2016	09/15/2025
40434L-AB-1	HP INC	M		1	2.B FE	1,894,642	105.0970	1,996,837	1,900,000	1,895,709		709			3.000	3.045	JD	2,217	57,000	06/09/2020	06/17/2027
413875-AR-6	HARRIS CORPORATION	M		1	2.B FE	989,850	106.6490	1,066,485	1,000,000	996,128		1,058			3.832	3.956	AO	6,812	38,320	05/06/2015	04/27/2025
418056-AV-9	HASBRO INC			1	2.C FE	998,740	107.7240	1,077,243	1,000,000	999,192		120			3.500	3.515	MS	10,306	35,000	09/08/2017	09/15/2027
418056-AV-9	HASBRO INC	M		1	2.C FE	998,740	107.7240	1,077,243	1,000,000	999,192		120			3.500	3.515	MS	10,306	35,000	09/08/2017	09/15/2027
443510-AJ-1	HUBBELL INC			1	2.A FE	987,980	107.9330	1,079,331	1,000,000	992,131		1,124			3.500	3.644	FA	13,222	35,000	02/02/2018	02/15/2028
446150-AS-3	HUNTINGTON BANCSHARES			1	2.A FE	1,054,575	101.3500	1,013,501	1,000,000	1,047,447		(5,568)			2.550	1.880	FA	10,413	25,500	10/02/2020	02/04/2030

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
446150-AS-3	HUNTINGTON BANCSHARES	M		1	2.A FE	529,345	101.3500	506,751	500,000	525,400		(2,986)			2.550	1.880	FA	5,206	12,750	09/02/2020	02/04/2030
45687A-AJ-1	INGERSOLL-RAND GL HLD CO	M		1	2.B FE	1,996,572	104.5070	2,090,146	2,000,000	1,999,320		420			4.250	4.273	JD	3,778	85,000	06/10/2014	06/15/2023
457187-AC-6	INGREDION INC			1	2.B FE	1,700,534	102.9210	1,619,972	1,574,000	1,689,106		(11,428)			2.900	1.928	JD	3,804	45,646	02/10/2021	06/01/2030
458140-BQ-2	INTEL CORP	M		1	1.E FE	1,871,344	109.9570	2,061,701	1,875,000	1,872,096		479			3.750	3.782	MS	18,750	70,313	03/20/2020	03/25/2027
459200-JZ-5	IBM CORP			1	1.G FE	1,896,466	106.8800	2,030,718	1,900,000	1,897,649		481			3.300	3.330	MN	8,012	62,700	05/08/2019	05/15/2026
459200-KJ-9	IBM CORP			1	1.G FE	1,089,232	97.5810	1,032,411	1,058,000	1,085,859		(3,186)			1.950	1.603	MN	2,636	20,631	12/08/2020	05/15/2030
459506-AQ-4	INTL FLAVOR & FRAGRANCES SERIES 144A			1	2.B FE	1,818,623	98.0150	1,764,268	1,800,000	1,817,442		(1,181)			2.300	2.202	MN	6,900	20,700	05/14/2021	11/01/2030
459506-AQ-4	INTL FLAVOR & FRAGRANCES SERIES 144A	M		1	2.B FE	499,998	98.0150	490,075	500,000	499,993		(5)			2.300	2.202	MN	1,917	5,750	05/14/2021	11/01/2030
46849L-SQ-5	JACKSON NATL LIFE GLOBAL SERIES 144A				1.F FE	996,795	105.0680	1,050,677	1,000,000	998,465		321			3.050	3.307	AO	5,253	30,500	05/20/2016	04/29/2026
46849L-SQ-5	JACKSON NATL LIFE GLOBAL SERIES 144A	M			1.F FE	962,110	105.0680	1,050,677	1,000,000	980,822		4,027			3.050	3.307	AO	5,253	30,500	01/05/2017	04/29/2026
476556-DB-8	JERSEY CENTRAL PWR & LT SERIES 144A	M		1	2.B FE	994,645	106.0960	1,060,964	1,000,000	998,581		556			4.700	4.764	AO	11,750	47,000	08/15/2013	04/01/2024
478160-CK-8	JOHNSON & JOHNSON	M		1	1.A FE	499,405	106.6160	533,080	500,000	499,638		53			2.900	2.913	JJ	6,686	14,500	11/08/2017	01/15/2028
49326E-EG-4	KEYCORP SERIES MTN				2.A FE	798,632	111.9470	895,575	800,000	799,033		126			4.100	4.121	AO	5,558	32,800	04/23/2018	04/30/2028
49326E-EJ-8	KEYCORP SERIES MTN	M			2.A FE	638,412	102.3040	613,824	600,000	633,122		(3,952)			2.550	1.784	AO	3,825	15,300	08/26/2020	10/01/2029
49327V-2A-1	KEY BANK NA				2.A FE	1,500,840	106.4400	1,596,606	1,500,000	1,500,572		(128)			3.400	3.390	MN	5,808	51,000	09/13/2017	05/20/2026
49338C-AB-9	KEYSPAN GAS EAST CORP SERIES 144A	M		1	2.A FE	1,000,000	102.1910	1,021,908	1,000,000	1,000,000					2.742	2.742	FA	10,359	27,420	08/02/2016	08/15/2026
49427R-AN-2	KILROY REALTY LP	M		1	2.B FE	1,494,510	114.7000	1,720,505	1,500,000	1,495,925		479			4.750	4.796	JD	3,167	71,250	11/14/2018	12/15/2028
494550-BQ-8	KINDER MORGAN ENER PART	M		1	2.B FE	953,350	103.3640	1,033,636	1,000,000	990,705		5,261			3.500	4.080	MS	11,667	35,000	10/25/2013	09/01/2023
497266-AC-0	KIRBY CORPORATION			1	2.C FE	988,565	107.4110	1,074,112	1,000,000	992,288		1,061			4.200	4.432	MS	14,000	42,000	04/24/2018	03/01/2028
497266-AC-0	KIRBY CORPORATION	M		1	2.C FE	288,000	107.4110	322,234	300,000	291,485		1,161			4.200	4.432	MS	4,200	12,600	11/02/2018	03/01/2028
501044-CS-8	KROGER CO/THE	M		1	2.A FE	982,110	103.7690	1,037,690	1,000,000	996,633		2,002			3.850	4.070	FA	16,042	38,500	08/13/2013	08/01/2023
501044-DC-2	KROGER CO/THE			1	2.A FE	997,630	107.0520	1,070,524	1,000,000	998,921		237			3.500	3.528	FA	14,583	35,000	01/08/2016	02/01/2026
501044-DE-8	KROGER CO			1	2.A FE	465,785	103.6560	518,280	500,000	476,883		4,332			2.650	3.712	AO	2,797	13,250	05/08/2019	10/15/2026
50540R-AQ-5	LABORATORY CORP OF AMERICA HOL			1	2.B FE	503,590	105.3420	526,708	500,000	501,951		(641)			3.600	3.455	FA	7,500	18,000	05/06/2019	02/01/2025
50540R-AY-8	LABORATORY CORP OF AMER	M		1	2.B FE	1,026,075	101.5630	1,015,628	1,000,000	1,025,042		(1,033)			2.700	2.392	JD	2,250	13,875	08/18/2021	06/01/2031
524660-AY-3	LEGGETT & PLATT INC			1	2.B FE	493,745	106.8750	534,376	500,000	496,000		598			3.500	3.615	MN	2,236	17,500	01/09/2018	11/15/2027
524660-AY-3	LEGGETT & PLATT INC	M		1	2.B FE	496,705	106.8750	534,376	500,000	497,910		312			3.500	3.615	MN	2,236	17,500	11/14/2017	11/15/2027
531546-AB-5	LIBERTY UTILITIES FIN SERIES 144A			1	2.B FE	498,700	95.4020	477,011	500,000	498,844		118			2.050	2.079	MS	3,018	10,022	09/16/2020	09/15/2030
55279H-AQ-3	MANUF& TRADERS TRUST CO				1.G FE	999,660	107.0340	1,070,342	1,000,000	999,767		33			3.400	3.404	FA	12,656	34,000	08/14/2017	08/17/2027
571748-AU-6	MARSH & MCLENNAN COS INC	M		1	2.A FE	996,060	104.6880	1,046,882	1,000,000	999,131		433			4.050	4.098	AO	8,550	40,500	09/24/2013	10/15/2023
571903-AY-9	MARRIOTT INTERNATIONAL SERIES X			1	2.C FE	496,405	108.2220	541,110	500,000	497,557		331			4.000	4.088	AO	4,222	20,000	04/03/2018	04/15/2028
571903-BB-8	MARRIOTT INTERNATIONAL SERIES AA	M		1	2.C FE	548,240	112.1350	616,743	550,000	548,692		154			4.650	4.690	JD	2,131	25,575	11/13/2018	12/01/2028
573284-AQ-9	MARTIN MARIETTA MATERIALS INC			1	2.B FE	997,980	106.4780	1,064,781	1,000,000	998,806		194			3.450	3.474	JD	2,875	34,500	05/17/2017	06/01/2027
573284-AT-3	MARTIN MARIETTA MATERIAL			1	2.B FE	492,487	107.5160	564,460	525,000	503,370		3,124			3.500	4.291	JD	817	18,375	04/24/2018	12/15/2027
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDIN SERIES 144A	M			1.B FE	1,297,166	102.3520	1,330,581	1,300,000	1,297,908		385			2.350	2.384	JJ	14,172	30,550	01/09/2020	01/14/2027
579780-AN-7	MCCORMICK & CO INC			1	2.B FE	498,275	107.2600	536,298	500,000	498,947		165			3.400	3.441	FA	6,422	17,000	08/09/2017	08/15/2027
579780-AN-7	MCCORMICK & CO INC	M		1	2.B FE	996,550	107.2600	1,072,596	1,000,000	997,894		330			3.400	3.441	FA	12,844	34,000	08/09/2017	08/15/2027
579780-AQ-0	MCCORMICK & CO			1	2.B FE	1,558,980	100.9050	1,513,574	1,500,000	1,553,751		(5,229)			2.500	2.015	AO	7,917	37,500	02/22/2021	04/15/2030
582839-AH-9	MEAD JOHNSON NUTRITION C			1	1.G FE	999,580	109.1600	1,091,596	1,000,000	999,784		41			4.125	4.130	MN	5,271	41,250	10/29/2015	11/15/2025
59156R-BQ-0	METLIFE INC			1	1.G FE	999,920	107.6820	1,076,815	1,000,000	999,934		8			3.600	3.601	MN	4,800	36,000	11/09/2015	11/13/2025
59217G-DC-0	MET LIFE GLOB FUNDING I SERIES 144A	M			1.D FE	1,227,828	106.8680	1,282,418	1,200,000	1,221,685		(2,583)			3.050	2.780	JD	1,423	36,600	07/24/2019	06/17/2029
59217G-EG-0	MET LIFE GLOB FUNDING I SERIES 144A	M			1.D FE	553,195	105.5420	527,709	500,000	548,398		(4,797)			2.950	1.691	AO	3,360	14,750	02/10/2021	04/09/2030
609207-AT-2	MONDELEZ INTERNATIONAL			1	2.B FE	1,358,675	103.4120	1,292,646	1,250,000	1,346,892		(11,166)			2.750	1.712	AO	7,448	34,375	12/09/2020	04/13/2030
609207-AX-3	MONDELEZ INTERNATIONAL			1	2.B FE	1,252,724	93.3860	1,190,665	1,275,000	1,255,224		1,994			1.500	1.685	FA	7,809	17,579	09/24/2020	02/04/2031
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	299,295	95.0260	285,079	300,000	299,356		53			1.875	1.897	AO	1,188	5,625	09/30/2020	10/15/2032
610202-BR-3	MONONGAHELA POWER CO SERIES 144A			1	1.G FE	999,580	107.0410	1,070,410	1,000,000	999,726		41			3.550	3.555	MN	4,536	35,500	05/09/2017	05/15/2027
615369-AS-4	MOODY'S CORPORATION	M		1	2.A FE	998,870	106.8470	1,068,472	1,000,000	999,202		216			3.750	3.775	MS	10,104	37,500	03/20/2020	03/24/2025
631005-BJ-3	NARRAGANSETT ELECTRIC SERIES 144A			1	2.A FE	569,131	107.0380	535,191	500,000	560,582		(6,969)			3.395	1.825	AO	3,867	16,975	10/07/2020	04/09/2030
631005-BJ-3	NARRAGANSETT ELECTRIC SERIES 144A	M		1	2.A FE	1,126,090	107.0380	1,070,382	1,000,000	1,114,454		(11,636)			3.395	1.825	AO	7,733	33,950	02/10/2021	04/09/2030
637432-NW-1	NATIONAL RURAL UTIL COOP			1	1.E FE	1,396,472	92.1990	1,290,780	1,400,000	1,396,851		315			1.350	1.376	MS	5,565	17,693	09/29/2020	03/15/2031
64952W-CX-9	NEW YORK LIFE GLOBAL FDG SERIES 144A	M			1.A FE	496,025	106.7680	533,841	500,000	497,458		378			3.000	3.093	JJ	7,125	15,000	01/03/2018	01/10/2028
65473P-AL-9	NISOURCE INC			1	2.B FE	497,950	93.4100	467,049	500,000	498,191		181			1.700	1.743	FA	3,211	8,429	08/20/2020	02/15/2031
65473Q-BE-2	NISOURCE FINANCE CORP			1	2.B FE	978,810	107.4700	1,074,704	1,000,000	986,754		2,181			3.490	3.764	MN	4,459	34,900	02/27/2018	05/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666807-BG-6	NORTHROP GRUMMAN CORP	M		1	2.A FE	1,989,240	103.5820	2,071,636	2,000,000	1,998,064		1,149			3.250	3.312	FA	27,083	65,000	05/28/2013	08/01/2023
66815L-2D-0	NORTHWESTERN MUTUAL GLBL SERIES 144A	M			1.A FE	999,080	98.9620	989,618	1,000,000	999,148		68			1.700	1.714	JD	1,417	8,500	05/24/2021	06/01/2028
67021C-AP-2	NSTAR ELECTRIC CO	M		1	1.F FE	497,260	112.7310	563,655	500,000	497,645		234			3.950	4.017	AO	4,938	19,750	03/23/2020	04/01/2030
670346-AP-0	NUCOR CORP			1	1.G FE	499,260	110.2680	551,342	500,000	499,479		68			3.950	3.968	MN	3,292	19,750	04/23/2018	05/01/2028
67103H-AD-9	O'REILLY AUTOMOTIVE INC	M		1	2.A FE	1,976,350	103.3330	2,066,654	2,000,000	1,995,788		2,731			3.850	3.999	JD	3,422	77,000	10/09/2013	06/15/2023
68217F-AA-0	OMNICOM GROUP INC	M		1	2.A FE	999,070	107.3030	1,073,031	1,000,000	999,526		92			3.600	3.611	AO	7,600	36,000	03/28/2016	04/15/2026
68389X-BN-4	ORACLE CORP	M		1	2.A FE	501,420	105.4360	527,178	500,000	500,851		(142)			3.250	3.215	MN	2,076	16,250	11/10/2017	11/15/2027
68389X-CE-3	ORACLE CORP			1	2.A FE	898,605	100.2620	902,354	900,000	898,676		71			2.875	2.893	MS	6,900	13,009	03/22/2021	03/25/2031
69349L-AQ-1	PNC BANK NA	M		2	1.G FE	999,710	109.7790	1,097,789	1,000,000	999,846		25			4.200	4.203	MN	7,000	42,000	10/21/2013	11/01/2025
69349L-AS-7	PNC BANK NA SERIES BKNT	M			1.G FE	995,830	103.0940	1,030,944	1,000,000	996,627		380			2.700	2.748	AO	5,175	27,000	10/17/2019	10/22/2029
693506-BP-1	PPG INDUSTRIES INC			1	2.A FE	249,643	110.6920	276,731	250,000	249,756		33			3.750	3.767	MS	2,760	9,375	02/22/2018	03/15/2028
69352P-AL-7	PPL CAPITAL FUNDING INC			1	2.B FE	1,440,330	104.7540	1,571,303	1,500,000	1,467,140		6,805			3.100	3.658	MN	5,942	46,500	05/16/2019	05/15/2026
69352P-AL-7	PPL CAPITAL FUNDING INC	M		1	2.B FE	955,290	104.7540	1,047,535	1,000,000	976,945		4,771			3.100	3.658	MN	3,961	31,000	02/15/2017	05/15/2026
695156-AU-3	PACKAGING CORP OF AMERIC			1	2.B FE	549,100	104.0900	520,449	500,000	542,723		(5,129)			3.000	1.806	JD	667	15,000	09/30/2020	12/15/2029
708696-BY-4	PENNSYLVANIA ELECTRIC CO SERIES 144A	M		1	2.B FE	998,580	104.8540	1,048,544	1,000,000	999,076		128			3.250	3.266	MS	9,569	32,500	09/05/2017	03/15/2028
709599-AZ-7	PENSKE TRUCK LEASING/PTL SERIES 144A			1	2.B FE	498,060	106.5200	532,602	500,000	499,026		274			3.950	4.014	MS	6,090	19,750	03/05/2018	03/10/2025
709599-BC-7	PENSKE TRUCK LEASING/PTL SERIES 144A	M		1	2.B FE	618,792	104.2580	625,548	600,000	607,031		(4,569)			4.125	3.306	FA	10,313	24,750	05/06/2019	08/01/2023
723787-AM-9	PIONEER NATURAL RESOURCES CO			1	2.B FE	910,180	109.2500	1,092,500	1,000,000	957,482		9,128			4.450	5.641	JJ	20,519	44,500	02/03/2016	01/15/2026
723787-AM-9	PIONEER NATURAL RESOURCES CO	M		1	2.B FE	910,180	109.2500	1,092,500	1,000,000	957,482		9,128			4.450	5.641	JJ	20,519	44,500	02/03/2016	01/15/2026
74251V-AR-3	PRINCIPAL FINANCIAL GRP			1	1.G FE	498,010	110.4380	552,192	500,000	498,451		177			3.700	3.748	MN	2,364	18,500	05/07/2019	05/15/2029
74256L-AU-3	PRINCIPAL LFE GLB FND II SERIES 144A	M			1.E FE	997,340	104.9870	1,049,873	1,000,000	998,731		267			3.000	3.031	AO	6,083	30,000	04/11/2016	04/18/2026
74368C-AY-0	PROTECTIVE LIFE GLOBAL SERIES 144A				1.E FE	1,125,000	96.3560	1,084,001	1,125,000	1,125,000					1.737	1.737	MS	5,428	19,541	09/14/2020	09/21/2030
74368C-AY-0	PROTECTIVE LIFE GLOBAL SERIES 144A	M			1.E FE	525,000	96.3560	505,867	525,000	525,000					1.737	1.737	MS	2,533	9,119	09/14/2020	09/21/2030
745310-AH-5	PUGET ENERGY INC SERIES WI	M		1	2.C FE	998,713	105.6780	1,056,780	1,000,000	999,466		137			3.650	3.666	MN	4,664	36,500	12/24/2015	05/15/2025
74834L-BB-5	QUEST DIAGNOSTICS INC	M		1	2.B FE	2,135,530	103.8310	2,076,620	2,000,000	2,121,141		(13,525)			2.950	2.135	JD	164	59,000	12/02/2020	06/30/2030
749685-AV-5	RPM INTERNATIONAL INC			1	2.C FE	998,580	108.4470	1,084,465	1,000,000	999,163		136			3.750	3.767	MS	11,042	37,500	02/27/2017	03/15/2027
749685-AV-5	RPM INTERNATIONAL INC	M		1	2.C FE	998,580	108.4470	1,084,465	1,000,000	999,163		136			3.750	3.767	MS	11,042	37,500	02/27/2017	03/15/2027
75508X-AA-4	RAYONIER LP	M		1	2.C FE	1,016,340	99.1330	991,325	1,000,000	1,015,786		(554)			2.750	2.554	MN	3,361	13,750	08/18/2021	05/17/2031
75884R-AU-7	REGENCY CENTERS LP			1	2.A FE	1,016,250	106.7980	1,067,982	1,000,000	1,007,459		(1,909)			3.900	3.676	MN	6,500	39,000	01/19/2017	11/01/2025
75884R-AV-5	REGENCY CENTERS LP	M		1	2.A FE	992,270	107.8910	1,078,907	1,000,000	995,703		751			3.600	3.693	FA	15,000	36,000	01/24/2017	02/01/2027
75884R-AX-1	REGENCY CENTERS LP			1	2.A FE	499,185	111.2230	556,116	500,000	499,433		75			4.125	4.145	MS	6,073	20,625	02/28/2018	03/15/2028
760759-AS-9	REPUBLIC SERVICES INC			1	2.B FE	980,034	107.0620	1,097,382	1,025,000	995,413		4,392			3.375	3.930	MN	4,420	34,594	04/23/2018	11/15/2027
776743-AL-0	ROPER TECHNOLOGIES INC	M		1	2.A FE	935,450	93.6430	936,429	1,000,000	936,178		728			1.750	2.538	FA	6,611		11/17/2021	02/15/2031
78408L-AB-3	JOHNSON (S.C.) & SON INC 144A	M		1	1.G FE	999,080	104.8520	1,048,516	1,000,000	999,680		97			3.350	3.361	MS	8,468	33,500	09/30/2014	09/30/2024
78516F-AA-7	SABAL TRAIL TRANS SERIES 144A			1	2.A FE	1,000,000	111.1510	1,111,506	1,000,000	1,000,000					4.246	4.246	MN	7,077	42,460	04/26/2018	05/01/2028
808513-AG-0	CHARLES SCHWAB CORP	M		1	1.F FE	1,000,548	101.6300	1,016,298	1,000,000	1,000,017		(67)			3.225	3.218	MS	10,750	32,250	01/15/2013	09/01/2022
808513-AM-7	CHARLES SCHWAB CORP			1	1.F FE	996,190	107.2780	1,072,784	1,000,000	998,263		380			3.450	3.495	FA	13,225	34,500	11/09/2015	02/13/2026
808513-BA-2	CHARLES SCHWAB CORP			1	1.F FE	1,494,795	107.8370	1,617,555	1,500,000	1,495,960		472			3.250	3.291	MN	5,281	48,750	05/20/2019	05/22/2029
824348-AW-6	THE SHERWIN-WILLIAMS CO			1	2.B FE	996,370	108.2370	1,082,368	1,000,000	997,873		347			3.450	3.493	JD	2,875	34,500	05/02/2017	06/01/2027
824348-BF-2	SHERWIN-WILLIAMS COMPANY			1	2.B FE	1,027,858	108.7490	1,087,490	1,000,000	1,013,902		(3,367)			3.950	3.555	JJ	18,214	39,500	08/07/2017	01/15/2026
824348-BN-5	SHERWIN-WILLIAMS CO	M		1	2.B FE	697,116	98.6150	690,305	700,000	697,143		27			2.200	2.245	MS	2,182		11/08/2021	03/15/2032
828807-CW-5	SIMON PROPERTY GROUP LP			1	1.G FE	994,010	105.9620	1,059,622	1,000,000	997,330		605			3.300	3.371	JJ	15,217	33,000	01/08/2016	01/15/2026
828807-DC-8	SIMON PROPERTY GROUP LP			1	1.G FE	496,920	107.1640	535,821	500,000	498,194		295			3.375	3.448	JD	750	16,875	05/22/2017	06/15/2027
832696-AR-9	JM SMUCKER CO			1	2.B FE	960,340	106.9600	1,069,603	1,000,000	974,141		3,791			3.375	3.865	JD	1,500	33,750	02/28/2018	12/15/2027
832696-AS-7	JM SMUCKER CO			1	2.B FE	573,612	100.1800	550,992	550,000	571,431		(2,181)			2.375	1.802	MS	3,846	13,063	02/11/2021	03/15/2030
832696-AS-7	JM SMUCKER CO	M		1	2.B FE	525,696	100.1800	500,902	500,000	522,840		(2,659)			2.375	1.802	MS	3,497	11,875	12/02/2020	03/15/2030
832696-AU-2	JM SMUCKER CO	M		1	2.B FE	1,451,865	96.9530	1,454,301	1,500,000	1,452,286		421			2.125	2.478	MS	8,589		11/23/2021	03/15/2032
833794-AB-6	SODEXO INC SERIES 144A	M		1	2.A FE	515,515	101.7870	508,936	500,000	514,991		(524)			2.718	2.348	AO	2,831	6,795	08/20/2021	04/16/2031
84756N-AF-6	SPECTRA ENERGY PARTNERS			1	2.A FE	898,340	105.3900	1,053,901	1,000,000	958,879		11,562			3.500	4.900	MS	10,306	35,000	02/10/2016	03/15/2025
84756N-AF-6	SPECTRA ENERGY PARTNERS	M		1	2.A FE	898,340	105.3900	1,053,901	1,000,000	958,879		11,562			3.500	4.900	MS	10,306	35,000	02/10/2016	03/15/2025
84756N-AH-2	SPECTRA ENERGY PARTNERS			1	2.A FE	484,145	104.6320	523,161	500,000	491,488		1,590			3.375	3.766	AO	3,563	16,875	01/10/2017	10/15/2026
84756N-AH-2	SPECTRA ENERGY PARTNERS	M		1	2.A FE	484,145	104.6320	523,161	500,000	491,488		1,590			3.375	3.766	AO	3,563	16,875	01/10/2017	10/15/2026
84857L-AA-9	SPIRE INC			1	2.B FE	1,000,000	101.3560	1,013,559	1,000,000	1,000,000					3.543	3.543	FA	12,204	35,430	02/22/2017	02/27/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84857L-AA-9	SPIRE INC	M		1	2.B FE	1,000,000	101.3560	1,013,559	1,000,000	1,000,000					3.543	3.543	FA	12,204	35,430	02/22/2017	02/27/2024
858119-BM-1	STEEL DYNAMICS INC			1	2.C FE	1,080,065	105.2500	1,052,500	1,000,000	1,070,978		(7,187)			3.250	2.582	JJ	14,986	36,111	09/21/2020	01/15/2031
858119-BM-1	STEEL DYNAMICS INC	M		1	2.C FE	1,065,387	105.2500	1,084,075	1,030,000	1,063,937		(1,697)			3.250	2.582	JJ	15,436	26,668	06/14/2021	01/15/2031
863667-AH-4	STRYKER CORP			1	2.A FE	994,270	106.5660	1,065,660	1,000,000	997,508		591			3.375	3.444	MN	5,625	33,750	01/14/2016	11/01/2025
863667-AQ-4	STRYKER CORP			1	2.A FE	499,790	108.6410	543,203	500,000	499,842		20			3.650	3.655	MS	5,779	18,250	02/26/2018	03/07/2028
86787E-AN-7	SUNTRUST BANK	M		2	1.F FE	903,410	102.5020	1,025,024	1,000,000	984,417		11,143			2.750	3.959	MN	4,583	27,500	08/16/2013	05/01/2023
86787G-AJ-1	TRUIST BANK			2	1.F FE	994,940	106.2810	1,062,805	1,000,000	997,552		506			3.300	3.360	MN	4,217	33,000	05/11/2016	05/15/2026
867914-BS-1	SUNTRUST BANKS INC			1	1.G FE	499,360	107.8860	539,431	500,000	499,653		89			4.000	4.021	MN	3,333	20,000	04/24/2018	05/01/2025
871829-BC-0	SYSCO CORPORATION			1	2.B FE	2,863,490	106.1540	3,184,605	3,000,000	2,919,274		15,931			3.300	3.798	JJ	45,650	99,000	04/24/2018	07/15/2026
871829-BC-0	SYSCO CORPORATION	M		1	2.B FE	996,230	106.1540	1,061,535	1,000,000	998,152		369			3.300	3.798	JJ	15,217	33,000	03/22/2016	07/15/2026
87264A-CB-9	T-MOBILE USA INC SERIES WI			1	2.C FE	884,668	99.2060	843,248	850,000	882,637		(2,032)			2.550	2.074	FA	8,188	10,838	05/21/2021	02/15/2031
87305Q-CE-9	TTX CO SERIES 144A			1	1.F FE	499,995	105.2660	526,331	500,000	499,974					4.125	4.125	AO	5,156	20,625	09/19/2013	10/01/2023
882587-AZ-1	TEXAS- NEW MEXICO PR SERIES 144A	M		1	1.F FE	1,324,360	157.8530	1,578,529	1,000,000	1,271,860		(7,169)			6.950	4.880	AO	17,375	69,500	04/03/2013	04/01/2043
883203-BW-0	TEXTRON INC	M		1	2.B FE	1,285,428	108.1100	1,297,322	1,200,000	1,257,780		(13,661)			4.000	2.708	MS	14,133	48,000	12/10/2019	03/15/2026
883203-BX-8	TEXTRON INC	M		1	2.B FE	1,005,550	107.3270	1,073,267	1,000,000	1,003,150		(572)			3.650	3.580	MS	10,747	36,500	07/05/2017	03/15/2027
883203-BY-6	TEXTRON INC	M		1	2.B FE	271,986	105.4100	316,231	300,000	280,127		2,725			3.375	4.621	MS	3,375	10,125	11/08/2018	03/01/2028
902494-BC-6	TYSON FOODS INC			1	2.B FE	998,330	107.4960	1,074,962	1,000,000	999,001		161			3.550	3.475	JD	2,860	35,500	05/23/2017	06/02/2027
902494-BC-6	TYSON FOODS INC	M		1	2.B FE	1,013,920	107.4960	1,074,962	1,000,000	1,008,015		(1,394)			3.550	3.475	JD	2,860	35,500	06/28/2017	06/02/2027
911312-BM-7	UNITED PARCEL SERVICE	M		1	1.G FE	497,820	107.4340	537,171	500,000	498,629		208			3.050	3.101	MN	1,949	15,250	11/09/2017	11/15/2027
91159H-HS-2	US BANCORP SERIES MTN	SD		2	1.F FE	149,594	112.0330	168,050	150,000	149,719		38			3.900	3.933	AO	1,056	5,850	04/24/2018	04/26/2028
91159H-HS-2	US BANCORP SERIES MTN			2	1.F FE	1,720,325	112.0330	1,932,571	1,725,000	1,721,763		433			3.900	3.933	AO	12,147	67,275	04/24/2018	04/26/2028
91159H-HW-3	US BANCORP	M		2	1.F FE	499,955	105.7190	528,595	500,000	499,957		4			3.000	3.001	JJ	6,292	15,000	07/24/2019	07/30/2029
92343V-EN-0	VERIZON COMMUNICATIONS	M		1	2.A FE	198,040	106.4620	211,859	199,000	198,544		135			3.376	3.453	FA	2,538	6,718	01/19/2018	02/15/2025
92343V-EU-4	VERIZON COMMUNICATIONS SERIES WI	M		1	2.A FE	1,306,456	112.0980	1,466,237	1,308,000	1,306,770		126			4.016	4.030	JD	4,086	52,529	09/10/2019	12/03/2029
927804-FZ-2	VIRGINIA ELEC & POWER CO SERIES A	M		1	2.A FE	498,840	109.7220	548,608	500,000	499,207		107			3.800	3.828	AO	4,750	19,000	03/20/2018	04/01/2028
931427-AQ-1	WALGREENS BOOTS ALLIANCE	M		1	2.B FE	995,420	106.4080	1,064,081	1,000,000	997,541		502			3.450	3.510	JD	2,875	34,500	07/05/2017	06/01/2026
94106B-AC-5	WASTE CONNECTIONS INC	M		1	2.A FE	978,690	97.2540	972,536	1,000,000	978,914		224			2.200	2.438	JJ	6,172		11/15/2021	01/15/2032
96145D-AD-7	WRKCO INC			1	2.B FE	999,612	106.2970	1,062,965	1,000,000	999,709		40			3.375	3.363	MS	9,938	33,750	02/15/2019	09/15/2027
96145D-AD-7	WRKCO INC	M		1	2.B FE	1,002,032	106.2970	1,062,965	1,000,000	1,001,384		(228)			3.375	3.363	MS	9,938	33,750	02/15/2019	09/15/2027
96145D-AH-8	WRKCO INC			1	2.B FE	499,193	110.3060	551,530	500,000	499,404		80			4.000	4.021	MS	5,889	20,000	02/15/2019	03/15/2028
962166-BX-1	WEYERHAEUSER CO	M		1	2.B FE	795,696	111.2920	890,338	800,000	796,604		356			4.000	4.063	MN	4,089	32,000	02/21/2019	11/15/2029
969457-BY-5	WILLIAMS COMPANIES INC	M		1	2.B FE	1,022,320	99.4250	994,251	1,000,000	1,021,623		(697)			2.600	2.330	MS	7,656	13,939	09/03/2021	03/15/2031
98956P-AF-9	ZIMMER BIOMET HOLDINGS, INC	M		1	2.B FE	988,360	105.4880	1,054,875	1,000,000	995,678		1,218			3.550	3.691	AO	8,875	35,500	05/06/2015	04/01/2025
98956P-AT-9	ZIMMER BIOMET HOLDINGS	M		1	2.B FE	1,496,370	107.6810	1,615,215	1,500,000	1,496,868		316			3.550	3.579	MS	14,940	53,250	03/13/2020	03/20/2030
98978V-AL-7	ZOETIS INC	M		1	2.A FE	994,440	105.4310	1,054,306	1,000,000	996,600		534			3.000	3.065	MS	9,083	30,000	09/05/2017	09/12/2027
01626P-AM-8	ALIMENTATION COUCHE-TARD SERIES 144A	M		1	2.B FE	526,825	103.1270	515,634	500,000	525,733		(1,092)			2.950	2.229	JJ	6,392		08/18/2021	01/25/2030
124900-AB-7	CCL INDUSTRIES INC SERIES 144A			1	2.B FE	995,070	104.9370	1,049,374	1,000,000	997,434		485			3.250	3.308	AO	8,125	32,500	09/15/2016	10/01/2026
67077M-AD-0	NUTRIEN LTD			1	2.B FE	946,903	104.0780	1,040,781	1,000,000	973,455		7,513			3.000	3.876	AO	7,500	30,000	03/23/2018	04/01/2025
87971M-BD-4	TELUS CORPORATION	M		1	2.A FE	991,890	103.5320	1,035,319	1,000,000	995,677		768			2.800	2.891	FA	10,500	28,000	09/14/2016	02/16/2027
89352H-AT-6	TRANSCANADA PIPELINES LTD			1	2.A FE	995,810	111.4450	1,114,448	1,000,000	998,025		427			4.875	4.929	JJ	22,479	48,750	01/22/2016	01/15/2026
98462Y-AE-0	YAMANA GOLD INC SERIES 144A	M		1	2.C FE	500,000	95.8850	479,424	500,000	500,000					2.630	2.630	FA	5,297		08/04/2021	08/15/2031
05523R-AF-4	BAE SYSTEMS PLC SERIES 144A	M	C	1	2.B FE	941,080	94.8060	948,057	1,000,000	941,587		507			1.900	2.624	FA	7,178		11/24/2021	02/15/2031
067316-AD-1	BACARDI LTD SERIES 144A		C	1	2.C FE	479,550	102.8450	514,224	500,000	488,450		2,321			2.750	3.302	JJ	6,340	13,750	12/20/2017	07/15/2026
067316-AD-1	BACARDI LTD SERIES 144A	M	C	1	2.C FE	479,550	102.8450	514,224	500,000	488,450		2,321			2.750	3.302	JJ	6,340	13,750	12/20/2017	07/15/2026
47216Q-AC-7	JDE PEET'S NV SERIES 144A	M	C	1	2.C FE	1,991,820	96.1900	1,923,796	2,000,000	1,991,985		165			2.250	2.296	MS	12,125		09/21/2021	09/24/2031
67078A-AE-3	NVENT FINANCE SARL	M	C	1	2.C FE	498,355	99.4960	497,480	500,000	498,362		7			2.750	2.788	MN	1,451		11/08/2021	11/15/2031
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						280,990,261	XXX	293,813,814	280,251,000	281,656,083		(40,395)			XXX	XXX	XXX	2,191,192	8,536,250	XXX	XXX
31331F-AX-9	FEDEX CORP 1998 PASS TST ETC	M		4	2.A FE	89,479	100.1580	73,975	73,859	73,954		(2,046)			6.720	3.284	JJ	2,289	4,963	08/31/2012	07/15/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						89,479	XXX	73,975	73,859	73,954		(2,046)			XXX	XXX	XXX	2,289	4,963	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						281,079,740	XXX	293,887,789	280,324,859	281,730,037		(42,441)			XXX	XXX	XXX	2,193,481	8,541,213	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						287,828,746	XXX	300,550,202	286,876,000	288,292,139		(61,104)			XXX	XXX	XXX	2,245,782	8,678,761	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						89,479	XXX	73,975	73,859	73,954		(2,046)			XXX	XXX	XXX	2,289	4,963	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						287,918,225	XXX	300,624,177	286,949,859	288,366,093		(63,150)			XXX	XXX	XXX	2,248,071	8,683,724	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 7,624,633	1B $ 2,797,725	1C $	1D $ 6,340,620	1E $ 9,015,094	1F $ 21,447,004	1G $ 26,450,217
1B	2A $ 76,103,682	2B $ 112,089,397	2C $ 24,498,383				
1C	3A $	3B $ 1,999,338	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 Identi-fication	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

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 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 Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
20931#-10-6	American Retirement Life Insurance Company			250,000.000	76,712,016	306.848	76,712,016	214,875,879				22,164,181		22,164,181		06/08/2005	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					76,712,016	XXX	76,712,016	214,875,879				22,164,181		22,164,181		XXX	XXX
9799999 - Total Common Stocks					76,712,016	XXX	76,712,016	214,875,879				22,164,181		22,164,181		XXX	XXX
9899999 - Total Preferred and Common Stocks					76,712,016	XXX	76,712,016	214,875,879				22,164,181		22,164,181		XXX	XXX

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 D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-CV-1	US TREASURY N/B 1.125% 08/31/28		09/13/2021	CITIGROUP GLOBAL MARKETS		2,760,457	2,757,000	1,200
0599999. Subtotal - Bonds - U.S. Governments						2,760,457	2,757,000	1,200
00510R-AD-5	ACUITY BRANDS LIGHTING 2.150% 12/15/30		11/23/2021	Various		2,012,189	2,065,000	16,332
03073E-AT-2	AMERISOURCEBERGEN CORP 2.700% 03/15/31		03/25/2021	J.P. MORGAN SECURITIES INC.		948,034	950,000	
03115A-AA-1	AMFAM HOLDINGS INC SERIES 144A 2.805% 03/11/31		11/22/2021	Various		2,502,819	2,500,000	7,207
03765H-AF-8	APOLLO MANAGEMENT HOLDIN SERIES 144A 2.650% 06/05/30		09/21/2021	Amherst Pierpont Securities LL		1,024,340	1,000,000	7,950
04316J-AA-7	ARTHUR J GALLAGHER & CO 2.400% 11/09/31		11/02/2021	BANK OF AMERICA		995,680	1,000,000	
04685A-2V-2	ATHENE GLOBAL FUNDING SERIES 144A 2.500% 03/24/28		03/22/2021	Amherst Pierpont Securities LL		550,424	550,000	
04685A-3E-9	ATHENE GLOBAL FUNDING SERIES 144A 2.646% 10/04/31		09/29/2021	Morgan Stanley		600,000	600,000	
05565E-BL-8	BMW US CAPITAL LLC SERIES 144A 4.150% 04/09/30		02/16/2021	BANK OF AMERICA		588,730	500,000	7,435
075887-CJ-6	BECTON DICKINSON AND CO 2.823% 05/20/30		02/22/2021	Amherst Pierpont Securities LL		1,592,715	1,500,000	11,057
081437-AT-2	AMCOR FLEXIBLES NORTH AM 2.630% 06/19/30		02/18/2021	Amherst Pierpont Securities LL		523,435	500,000	2,301
084659-AT-8	BERKSHIRE HATHAWAY ENERG SERIES WI 4.050% 04/15/25		03/03/2021	Tax Free Exchange		1,048,861	1,050,000	16,301
09952A-AC-0	BORAL FINANCE PTY LTD SERIES 144A 3.750% 05/01/28		08/17/2021	Various		540,564	500,000	5,625
100743-AL-7	BOSTON GAS COMPANY SERIES 144A 3.001% 08/01/29		02/19/2021	Various		1,489,208	1,375,000	2,522
115236-AC-5	BROWN & BROWN INC 2.375% 03/15/31		03/23/2021	Various		1,717,736	1,735,000	7,351
12505B-AE-0	CBRE SERVICES INC 2.500% 04/01/31		03/23/2021	WELLS FARGO BANK N A		1,397,007	1,427,000	659
126117-AW-0	CNA FINANCIAL CORP 2.050% 08/15/30		02/19/2021	Key Bank Capital Markets		498,245	500,000	228
174610-AW-5	CITIZENS FINANCIAL GROUP 2.638% 09/30/32		06/23/2021	Tax Free Exchange		500,757	500,000	3,041
209111-GA-5	CONS EDISON CO OF NY INC 2.400% 06/15/31		06/03/2021	J.P. MORGAN SECURITIES INC.		1,037,421	1,040,000	
233851-DW-1	DAIMLER FINANCE NA LLC SERIES 144A 3.100% 08/15/29		02/11/2021	GOLDMAN SACHS & COMPANY		547,535	500,000	43
26969P-AB-4	EAGLE MATERIALS 2.500% 07/01/31		08/30/2021	Various		1,207,430	1,200,000	4,236
343498-AC-5	FLOWERS FOODS INC 2.400% 03/15/31		08/17/2021	BANK OF AMERICA		1,013,570	1,000,000	10,667
35137L-AL-9	FOX CORP 3.500% 04/08/30		02/10/2021	BARCLAYS BANK PLC		563,205	500,000	6,028
37959E-AA-0	GLOBE LIFE INC 2.150% 08/15/30		02/10/2021	Amherst Pierpont Securities LL		507,080	500,000	5,106
457187-AC-6	INGREDION INC 2.900% 06/01/30		02/10/2021	JEFFERIES & COMPANY		1,700,534	1,574,000	9,002
459506-AQ-4	INTL FLAVOR & FRAGRANCES SERIES 144A 2.300% 11/01/30		05/14/2021	Tax Free Exchange		2,318,621	2,300,000	1,910
50540R-AY-8	LABORATORY CORP OF AMER 2.700% 06/01/31		08/18/2021	Various		1,026,075	1,000,000	3,900
579780-AQ-0	MCCORMICK & CO 2.500% 04/15/30		02/22/2021	TRUIST BANK		1,558,980	1,500,000	13,368
59217G-EG-0	MET LIFE GLOB FUNDING I SERIES 144A 2.950% 04/09/30		02/10/2021	Amherst Pierpont Securities LL		553,195	500,000	5,040
631005-BJ-3	NARRAGANSETT ELECTRIC SERIES 144A 3.395% 04/09/30		02/10/2021	CITIGROUP GLOBAL MARKETS		1,126,090	1,000,000	11,600
66815L-2D-0	NORTHWESTERN MUTUAL GLBL SERIES 144A 1.700% 06/01/28		05/24/2021	CITIGROUP GLOBAL MARKETS		999,080	1,000,000	
68389X-CE-3	ORACLE CORP 2.875% 03/25/31		03/22/2021	BANK OF AMERICA		898,605	900,000	
75508X-AA-4	RAYONIER LP 2.750% 05/17/31		08/18/2021	J.P. MORGAN SECURITIES INC.		1,016,340	1,000,000	7,104
776743-AL-0	ROPER TECHNOLOGIES INC 1.750% 02/15/31		11/17/2021	BANK OF AMERICA		935,450	1,000,000	4,569
824348-BN-5	SHERWIN-WILLIAMS CO 2.200% 03/15/32		11/08/2021	J.P. MORGAN SECURITIES INC.		697,116	700,000	
832696-AS-7	JM SMUCKER CO 2.375% 03/15/30		02/11/2021	Royal Bank of Canada Europe		573,612	550,000	5,479
832696-AU-2	JM SMUCKER CO 2.125% 03/15/32		11/23/2021	Various		1,451,865	1,500,000	3,660
833794-AB-6	SODEXO INC SERIES 144A 2.718% 04/16/31		08/20/2021	WELLS FARGO BANK N A		515,515	500,000	4,832
858119-BM-1	STEEL DYNAMICS INC 3.250% 01/15/31		06/14/2021	JEFFERIES & COMPANY		570,587	530,000	7,225
87264A-CB-9	T-MOBILE USA INC SERIES WI 2.550% 02/15/31		05/21/2021	Tax Free Exchange		884,668	850,000	5,780
94106B-AC-5	WASTE CONNECTIONS INC 2.200% 01/15/32		11/15/2021	GOLDMAN SACHS & COMPANY		978,690	1,000,000	3,483
969457-BY-5	WILLIAMS COMPANIES INC 2.600% 03/15/31		09/03/2021	Scotia Capital		1,022,320	1,000,000	13,433
01626P-AM-8	ALIMENTATION COUCHE-TARD SERIES 144A 2.950% 01/25/30		08/18/2021	HSBC SECURITIES		526,825	500,000	1,024
98462Y-AE-0	YAMANA GOLD INC SERIES 144A 2.630% 08/15/31		08/04/2021	BANK OF AMERICA		500,000	500,000	
05523R-AF-4	BAE SYSTEMS PLC SERIES 144A 1.900% 02/15/31	C	11/24/2021	Credit Suisse Securities		941,080	1,000,000	5,489
47216Q-AC-7	JDE PEET'S NV SERIES 144A 2.250% 09/24/31	C	09/21/2021	DEUTSCHE BANK CAPITAL		1,991,820	2,000,000	
67078A-AE-3	NVENT FINANCE SARL 2.750% 11/15/31	C	11/08/2021	BANK OF AMERICA		498,355	500,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						46,692,408	45,896,000	220,987
8399997. Total - Bonds - Part 3						49,452,865	48,653,000	222,187
8399998. Total - Bonds - Part 5						8,345,505	8,363,000	33,842
8399999. Total - Bonds						57,798,370	57,016,000	256,029
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						57,798,370	XXX	256,029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-F2-1	US TREASURY N/B 2.125% 09/30/21		09/30/2021	Maturity		3,228,000	3,228,000	3,254,603	3,231,052		(3,052)		(3,052)		3,228,000				68,595	09/30/2021
0599999. Subtotal - Bonds - U.S. Governments						3,228,000	3,228,000	3,254,603	3,231,052		(3,052)		(3,052)		3,228,000				68,595	XXX
02666Q-J7-9	AMERICAN HONDA FINANCE 3.800% 09/20/21		09/20/2021	Maturity		2,000,000	2,000,000	2,181,479	2,016,006		(16,006)		(16,006)		2,000,000				76,000	09/20/2021
040555-CV-4	ARIZONA PUBLIC SERVICE 2.550% 09/15/26		11/02/2021	Amherst Pierpont Securities LL		1,034,280	1,000,000	995,370	997,188		390		390		997,578		36,702	36,702	28,971	09/15/2026
049560-AT-2	ATMOS ENERGY CORP 1.500% 01/15/31		04/21/2021	BANK OF AMERICA		465,140	500,000	497,825	497,870		58		58		497,928		(32,788)	(32,788)	4,208	01/15/2031
05565E-BE-4	BMW US CAPITAL LLC SERIES 144A 3.950% 08/14/28		11/03/2021	Key Bank Capital Markets		1,056,460	938,000	1,079,357	1,075,349		(14,833)		(14,833)		1,060,516		(4,056)	(4,056)	45,387	08/14/2028
084659-AS-0	BERKSHIRE HATHAWAY ENERG SERIES 144A 4.050% 04/15/25		03/03/2021	Tax Free Exchange		1,048,861	1,050,000	1,048,646	1,048,805		56		56		1,048,861				16,301	04/15/2025
084664-CW-9	BERKSHIRE HATHAWAY FIN 1.450% 10/15/30		11/02/2021	US Bancorp Investments		574,086	600,000	598,776	598,796		99		99		598,895		(24,809)	(24,809)	9,159	10/15/2030
09247X-AH-4	BLACKROCK INC 4.250% 05/24/21		05/24/2021	Maturity		1,000,000	1,000,000	1,125,951	1,006,340		(6,340)		(6,340)		1,000,000				21,250	05/24/2021
110122-DD-7	BRISTOL MYERS SQUIBB CO SERIES WI 3.450% 11/15/27		04/22/2021	CITIGROUP GLOBAL MARKETS		1,113,360	1,000,000	1,053,143	1,049,974		(2,211)		(2,211)		1,047,764		65,596	65,596	15,429	11/15/2027
174610-AV-7	CITIZENS FINANCIAL GROUP SERIES 144A 2.638% 09/30/32		06/23/2021	Tax Free Exchange		500,757	500,000	500,810	500,785		(28)		(28)		500,757				9,636	09/30/2032
191216-BE-9	COCA-COLA CO/THE 3.200% 11/01/23		04/04/2021	Call 107.2840		1,072,840	1,000,000	1,000,000	1,000,000						1,000,000				86,440	11/01/2023
231021-AT-3	CUMMINS INC 1.500% 09/01/30		11/04/2021	Various		1,659,042	1,750,000	1,743,237	1,743,377		452		452		1,743,829		(84,788)	(84,788)	21,896	09/01/2030
233851-AF-1	DAIMLER FINANCE SERIES 144A 3.875% 09/15/21		09/15/2021	Maturity		2,000,000	2,000,000	2,159,848	2,013,944		(13,944)		(13,944)		2,000,000				77,500	09/15/2021
31331F-AX-9	FEDEX CORP 1998 PASS TST ETC 6.720% 07/15/23		07/15/2021	Redemption 100.0000		250,399	250,399	303,355	257,661		(7,261)		(7,261)		250,399				8,530	07/15/2023
375558-BY-8	GILEAD SCIENCES INC 1.650% 10/01/30		04/21/2021	BANK OF AMERICA		568,110	600,000	598,566	598,594		44		44		598,639		(30,529)	(30,529)	5,583	10/01/2030
460146-CP-6	INTERNATIONAL PAPER CO 3.000% 02/15/27		10/15/2021	Call 108.9597		1,089,597	1,000,000	996,240	997,647		206		206		997,853		2,147	2,147	119,068	02/15/2027
49326E-EJ-8	KEYCORP SERIES MTN 2.550% 10/01/29		11/02/2021	Key Bank Capital Markets		516,680	500,000	532,010	530,895		(2,765)		(2,765)		528,130		(11,450)	(11,450)	13,919	10/01/2029
50540R-AL-6	LABORATORY CORP OF AMERICA HOL 3.750% 08/23/22		06/11/2021	Call 104.0680		2,081,360	2,000,000	2,045,160	2,007,950		(2,499)		(2,499)		2,005,451		(5,451)	(5,451)	141,360	08/23/2022
655664-AP-5	NORDSTROM INC 4.000% 10/15/21		07/21/2021	Call 100.0000		2,000,000	2,000,000	2,254,498	2,017,051		(17,051)		(17,051)		2,000,000				61,333	10/15/2021
67079B-AD-2	NUTRITION & BIOSCIENCES SERIES 144A 2.300% 11/01/30		05/14/2021	Tax Free Exchange		2,318,621	2,300,000	2,319,400	2,319,223		(602)		(602)		2,318,621				34,973	11/01/2030
67103H-AK-3	O'REILLY AUTOMOTIVE INC 1.750% 03/15/31		11/10/2021	Various		1,622,566	1,700,000	1,696,580	1,696,645		259		259		1,696,904		(74,338)	(74,338)	33,406	03/15/2031
695156-AQ-2	PACKAGING CORP OF AMERICA 4.500% 11/01/23		10/08/2021	Call 108.0100		1,080,100	1,000,000	997,350	999,075		253		253		999,328		672	672	122,225	11/01/2023
709599-BC-7	PENSKE TRUCK LEASING/PTL SERIES 144A 4.125% 08/01/23		04/21/2021	CITIGROUP GLOBAL MARKETS		537,710	500,000	515,660	509,666		(1,181)		(1,181)		508,485		29,225	29,225	15,010	08/01/2023
74256L-AU-3	PRINCIPAL LFE GLB FND II SERIES 144A 3.000% 04/18/26		04/21/2021	Key Bank Capital Markets		1,075,050	1,000,000	996,500	997,981		133		133		998,113		76,937	76,937	15,417	04/18/2026
744542-AB-7	PUBLIC SERVICE CO OF NEW MEX 5.350% 10/01/21		07/15/2021	Call 100.0000		1,000,000	1,000,000	998,570	999,774		13		13		999,787		213	213	42,206	10/01/2021
858119-BN-9	STEEL DYNAMICS INC 1.650% 10/15/27		11/02/2021	BANK OF AMERICA		391,324	400,000	397,212	397,294		321		321		397,614		(6,290)	(6,290)	7,058	10/15/2027
87264A-BJ-3	T-MOBILE USA INC SERIES 144A 2.550% 02/15/31		05/21/2021	Tax Free Exchange		884,668	850,000	886,703	885,945		(1,277)		(1,277)		884,668				19,688	02/15/2031
883556-BR-2	THERMO FISHER SCIENTIFIC INC 2.950% 09/19/26		12/30/2021	Call 106.6330		1,066,330	1,000,000	943,600	963,790		5,783		5,783		969,573		30,427	30,427	104,106	09/19/2026
883556-BX-9	THERMO FISHER SCIENTIFIC 3.200% 08/15/27		12/30/2021	Call 109.1700		1,091,700	1,000,000	992,630	994,834		705		705		995,538		4,462	4,462	135,700	08/15/2027
883556-CG-5	THERMO FISHER SCIENTIFIC 4.497% 03/25/30		12/03/2021	Call 120.3200		601,600	500,000	500,000	500,000						500,000				128,332	03/25/2030
89233P-5F-9	TOYOTA MOTOR CREDIT CORP 3.400% 09/15/21		09/15/2021	Maturity		2,000,000	2,000,000	2,179,444	2,015,331		(15,331)		(15,331)		2,000,000				68,000	09/15/2021
98419M-AB-6	XYLEM INC 4.875% 10/01/21		10/01/2021	Maturity		3,000,000	3,000,000	3,260,595	3,024,320		(24,320)		(24,320)		3,000,000				146,250	10/01/2021
98956P-AF-9	ZIMMER BIOMET HOLDINGS, INC 3.550% 04/01/25		12/01/2021	Call 107.3920		536,960	500,000	501,780	501,292		(278)		(278)		501,014		(1,014)	(1,014)	57,668	04/01/2025
87971M-BD-4	TELUS CORPORATION 2.800% 02/16/27		11/04/2021	TD SECURITIES (USA) LLC		1,050,910	1,000,000	991,890	994,909		648		648		995,557		55,353	55,353	34,378	02/16/2027
05523R-AB-3	BAE SYSTEMS PLC 4.750% 10/11/21	C	10/11/2021	Maturity		2,000,000	2,000,000	2,161,911	2,015,926		(15,926)		(15,926)		2,000,000				95,000	10/11/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						40,288,511	39,438,399	41,054,096	39,774,237		(132,433)		(132,433)		39,641,802		26,221	26,221	1,821,387	XXX
8399997. Total - Bonds - Part 4						43,516,511	42,666,399	44,308,699	43,005,289		(135,485)		(135,485)		42,869,802		26,221	26,221	1,889,982	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8399998. Total - Bonds - Part 5						8,399,385	8,363,000	8,345,505			(13,625)		(13,625)		8,331,879		19,674	19,674	195,630	XXX
8399999. Total - Bonds						51,915,896	51,029,399	52,654,204	43,005,289		(149,110)		(149,110)		51,201,681		45,895	45,895	2,085,612	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
02931#-10-6	American Retirement Life Insurance Company		11/10/2021	Return of Capital		30,000,000		214,875,879	84,547,835						92,908,367					
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						30,000,000	XXX	214,875,879	84,547,835						92,908,367					XXX
9799997. Total - Common Stocks - Part 4						30,000,000	XXX	214,875,879	84,547,835						92,908,367					XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						30,000,000	XXX	214,875,879	84,547,835						92,908,367					XXX
9899999. Total - Preferred and Common Stocks						30,000,000	XXX	214,875,879	84,547,835						92,908,367					XXX
9999999 - Totals						81,915,896	XXX	267,530,083	127,553,124		(149,110)		(149,110)		144,110,048		45,895	45,895	2,085,612	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03765H-AF-8	APOLLO MANAGEMENT HOLDIN SERIES 144A 2.650% 06/05/30		03/29/2021	Amherst Pierpont Securities LL	11/04/2021	BARCLAYS BANK PLC	1,500,000	1,479,480	1,514,460	1,480,684		1,204		1,204			33,776	33,776	36,769	12,808
224044-CL-9	COX COMMUNICATIONS INC SERIES 144A 1.800% 10/01/30		02/16/2021	Susquehanna International Gro	04/22/2021	WELLS FARGO BANK N A	500,000	484,560	473,225	484,836		276		276			(11,611)	(11,611)	5,475	3,775
231021-AT-3	CUMMINS INC 1.500% 09/01/30		02/12/2021	BNP PARIBAS	11/04/2021	FTN FINANCIAL CAPITAL MARKETS	636,000	622,854	607,819	623,775		922		922			(15,957)	(15,957)	11,501	4,585
26969P-AA-6	EAGLE MATERIALS INC 4.500% 08/01/26		03/11/2021	Morgan Stanley	07/17/2021	Call 102.4019	1,752,000	1,811,130	1,794,081	1,793,444		(17,686)		(17,686)			(41,444)	(41,444)	78,435	9,636
343498-AC-5	FLOWERS FOODS INC 2.400% 03/15/31		03/25/2021	Royal Bank of Canada Europe	11/10/2021	WELLS FARGO BANK N A	1,500,000	1,468,500	1,489,530	1,470,240		1,740		1,740			19,290	19,290	24,600	2,000
363576-AA-7	ARTHUR J GALLAGHER & CO 2.500% 05/20/31		06/14/2021	GOLDMAN SACHS & COMPANY	08/13/2021	Call 101.0000	575,000	579,152	580,750	579,086		(66)		(66)			(4,086)	(4,086)	9,064	1,038
548661-EA-1	LOWE'S COS INC 2.625% 04/01/31		03/29/2021	CITIGROUP GLOBAL MARKETS	11/03/2021	US Bancorp Investments	1,900,000	1,899,829	1,939,520	1,899,814		(15)		(15)			39,706	39,706	29,786	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							8,363,000	8,345,505	8,399,385	8,331,879		(13,625)		(13,625)			19,674	19,674	195,630	33,842
8399998. Total - Bonds							8,363,000	8,345,505	8,399,385	8,331,879		(13,625)		(13,625)			19,674	19,674	195,630	33,842
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								8,345,505	8,399,385	8,331,879		(13,625)		(13,625)			19,674	19,674	195,630	33,842

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 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
02931#-10-6	American Retirement Life Insurance Company		88366	59-2760189	8BI	76,712,016			250,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						76,712,016			XXX	XXX
1899999. Total Common Stocks						76,712,016			XXX	XXX
1999999 - Totals						76,712,016			XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America Depository	Richmond, VA					(7,310,009)	XXX
JPMorgan Chase--Depository	Austin, TX/San Antonio, TX					(2,267,456)	XXX
JPMorgan Chase Investments	Brooklyn, NY					74,606	XXX
Wachovia Bank, N.A.	Winston Salem, NC					443,346	XXX
Wells Fargo	Salt Lake City, UT					322,700	XXX
Wells Fargo	San Francisco, CA					204,141	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			(8,532,672)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(8,532,672)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(8,532,672)	XXX

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

1. January	(3,635,404)	4. April	(5,391,204)	7. July	(3,647,512)	10. October	(3,789,025)
2. February	(6,023,689)	5. May	(4,116,967)	8. August	(6,936,525)	11. November	(4,519,756)
3. March	(5,744,376)	6. June	(5,745,959)	9. September	(3,576,271)	12. December	(8,532,672)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
4812C0-67-0	JPMORGAN US GOVT MMKT-CAP		12/30/2021	0.000		2,849,267	35	966
8699999. Subtotal - All Other Money Market Mutual Funds						2,849,267	35	966
	CORPORATE PASTI 95		12/31/2021	0.133		11,342,895		22,166
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						11,342,895		22,166
9999999 - Total Cash Equivalents						14,192,162	35	23,132

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

States, Etc.		1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Life Insurance			110,132	107,903
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL	B	Life Insurance			569,992	571,031
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	B	Life Insurance			210,143	207,579
33.	New York NY						
34.	North Carolina NC	B	Life Insurance			410,492	402,184
35.	North Dakota ND						
36.	Ohio OH	B	Life Insurance	1,601,919	1,569,500		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Life Insurance			149,719	168,050
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Life Insurance			210,098	212,166
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	B	Life Insurance			510,612	500,278
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX			148,944,885	155,436,297
59.	Subtotal	XXX	XXX	1,601,919	1,569,500	151,116,073	157,605,488
	DETAILS OF WRITE-INS						
5801.	Reinsurance with Great American and Continental General	B	Reinsurance Trust			148,944,885	155,436,297
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX			148,944,885	155,436,297