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

MANHATTAN NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code 0435 (Current) 0084 (Prior) NAIC Company Code 67083 Employer's ID Number 45-0252531

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 12/20/1956 Commenced Business 01/04/1957

Statutory Home Office 301 East Fourth Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 301 East Fourth Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-357-3300 (Area Code) (Telephone Number)

Mail Address Post Office Box 5420 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 301 East Fourth Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-357-3300 (Area Code) (Telephone Number)

Internet Website Address www.massmutual.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-412-1735 (Area Code) (Telephone Number)

rearle@gaig.com (E-mail Address), 513-412-1673 (FAX Number)

OFFICERS

President	Mark Francis Muething	Treasurer	Christopher Patrick Miliano
Secretary	John Paul Gruber	Appointed Actuary	Dominic Joseph Moster

OTHER

Adrienne Susan Baglier	Michael Robert Fanning #	Brian Patrick Sponaugle

DIRECTORS OR TRUSTEES

Dominic Lusean Blue #	Elizabeth Ward Chicares #	Susan Marie Cicco #
Geoffrey James Craddock #	Roger William Crandall #	Michael Robert Fanning #
Paul Anthony Lapiana #	Mark Francis Muething	Michael James O'Connor #
Eric William Partlan #	Gareth Fielding Ross #	Arthur William Wallace III #

State of Ohio
County of Hamilton 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.

Mark Francis Muething	John Paul Gruber	Christopher Patrick Miliano
President	Secretary	Treasurer

Subscribed and sworn to before me this
_____ day of February 2022

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

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	5,742,858	4.282	5,742,858	0	5,742,858	4.282
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000			0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,523,626	1.882	2,523,626	0	2,523,626	1.882
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	16,427,141	12.248	16,427,141	0	16,427,141	12.248
1.06 Industrial and miscellaneous	80,943,431	60.351	80,943,431	0	80,943,431	60.351
1.07 Hybrid securities	778,861	0.581	778,861	0	778,861	0.581
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated Bank loans		0.000			0	0.000
1.11 Total long-term bonds	106,415,916	79.344	106,415,916	0	106,415,916	79.344
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,519,005	1.133	1,519,005		1,519,005	1.133
6.02 Cash equivalents (Schedule E, Part 2)	21,456,915	15.998	21,456,915		21,456,915	15.998
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	22,975,920	17.131	22,975,920	0	22,975,920	17.131
7. Contract loans	4,728,626	3.526	4,728,626		4,728,626	3.526
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	134,120,462	100.000	134,120,462	0	134,120,462	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

NONE

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
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)	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		108,936,961
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,000,330
3.	Accrual of discount		316,208
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(13,265)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	9,295	(3,970)
5.	Total gain (loss) on disposals, Part 4, Column 19		734
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,737,659
7.	Deduct amortization of premium		93,298
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	3,174	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	215	3,389
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		106,415,916
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		106,415,916

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	5,742,858	5,888,746	5,774,366	5,756,743
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	5,742,858	5,888,746	5,774,366	5,756,743
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	2,523,626	4,974,690	1,394,740	8,000,000
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	16,427,141	18,286,615	15,684,180	17,878,969
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	58,944,567	64,625,617	59,075,918	59,102,129
	9.	Canada	2,496,585	3,108,257	2,492,863	2,500,000
	10.	Other Countries	20,281,139	22,896,387	20,249,465	20,562,000
	11.	Totals	81,722,292	90,630,262	81,818,246	82,164,129
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	106,415,916	119,780,313	104,671,531	113,799,840
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	106,415,916	119,780,313	104,671,531	

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	3,522,937	2,200,914	18,518	489	0	XXX	5,742,858	5.4	6,923,491	6.4	5,742,858	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	3,522,937	2,200,914	18,518	489	0	XXX	5,742,858	5.4	6,923,491	6.4	5,742,858	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0	0	0.0		0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	69,544	278,175	347,719	1,787,622	40,567	XXX	2,523,626	2.4	2,693,777	2.5	2,523,626	0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	69,544	278,175	347,719	1,787,622	40,567	XXX	2,523,626	2.4	2,693,777	2.5	2,523,626	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,454,843	6,728,024	5,246,751	0	997,523	XXX	16,427,141	15.4	17,788,663	16.3	16,427,141	0
5.2 NAIC 2						XXX	0	0.0	0	0.0		0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	3,454,843	6,728,024	5,246,751	0	997,523	XXX	16,427,141	15.4	17,788,663	16.3	16,427,141	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	286,683	10,738,593	20,549,183	837,255	129,126	XXX	32,540,841	30.6	29,892,777	27.4	24,109,962	8,430,879
6.2 NAIC 2	3,412,618	7,243,835	31,732,202	1,094,523	0	XXX	43,483,178	40.9	45,830,265	42.1	32,892,886	10,590,292
6.3 NAIC 3	0	0	1,151,979	0	0	XXX	1,151,979	1.1	4,729,116	4.3	1,151,979	0
6.4 NAIC 4	0	0	3,450,033	0	0	XXX	3,450,033	3.2	0	0.0	3,450,033	0
6.5 NAIC 5	0	0	317,401	0	0	XXX	317,401	0.3	297,225	0.3	0	317,401
6.6 NAIC 6						XXX	0	0.0	0	0.0		0
6.7 Totals	3,699,301	17,982,428	57,200,797	1,931,778	129,126	XXX	80,943,431	76.1	80,749,383	74.1	61,604,860	19,338,571
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2						XXX	0	0.0	0	0.0		0
7.3 NAIC 3	0	0	778,861	0	0	XXX	778,861	0.7	781,647	0.7	0	778,861
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	0	0.0	0	0.0		0
7.7 Totals	0	0	778,861	0	0	XXX	778,861	0.7	781,647	0.7	0	778,861
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	0	0.0		0
10.5 NAIC 5						XXX	0	0.0	0	0.0		0
10.6 NAIC 6						XXX	0	0.0	0	0.0		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 7,334,006	19,945,707	26,162,170	2,625,365	1,167,217	0	57,234,465	53.8	XXX	XXX	48,803,587	8,430,879
11.2 NAIC 2	(d) 3,412,618	7,243,835	31,732,202	1,094,523	0	0	43,483,178	40.9	XXX	XXX	32,892,886	10,590,292
11.3 NAIC 3	(d) 0	0	1,930,840	0	0	0	1,930,840	1.8	XXX	XXX	1,151,979	778,861
11.4 NAIC 4	(d) 0	0	3,450,033	0	0	0	3,450,033	3.2	XXX	XXX	3,450,033	0
11.5 NAIC 5	(d) 0	0	317,401	0	0	0	(c) 317,401	0.3	XXX	XXX	0	317,401
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	10,746,624	27,189,541	63,592,646	3,719,888	1,167,217	0	(b) 106,415,916	100.0	XXX	XXX	86,298,484	20,117,432
11.8 Line 11.7 as a % of Col. 7	10.1	25.6	59.8	3.5	1.1	0.0	100.0	XXX	XXX	XXX	81.1	18.9
12. Total Bonds Prior Year												
12.1 NAIC 1	3,898,179	21,742,097	26,332,328	3,787,640	1,538,464	0	XXX	XXX	57,298,708	52.6	49,809,776	7,488,932
12.2 NAIC 2	1,337,186	9,692,756	33,455,966	1,247,545	96,812	0	XXX	XXX	45,830,265	42.1	34,874,690	10,955,574
12.3 NAIC 3	21,370	43,379	4,235,419	1,152,491	58,104	0	XXX	XXX	5,510,763	5.1	4,729,116	781,647
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	297,225	0	0	0	XXX	XXX	(c) 297,225	0.3	0	297,225
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	5,256,735	31,478,232	64,320,938	6,187,676	1,693,380	0	XXX	XXX	(b) 108,936,961	100.0	89,413,582	19,523,379
12.8 Line 12.7 as a % of Col. 9	4.8	28.9	59.0	5.7	1.6	0.0	XXX	XXX	100.0	XXX	82.1	17.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	7,296,747	17,432,702	20,355,244	2,554,522	1,164,372	0	48,803,587	45.9	49,809,776	45.7	48,803,587	XXX
13.2 NAIC 2	985,951	3,080,227	27,732,185	1,094,523	0	0	32,892,886	30.9	34,874,690	32.0	32,892,886	XXX
13.3 NAIC 3	0	0	1,151,979	0	0	0	1,151,979	1.1	4,729,116	4.3	1,151,979	XXX
13.4 NAIC 4	0	0	3,450,033	0	0	0	3,450,033	3.2	0	0.0	3,450,033	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	8,282,698	20,512,929	52,689,441	3,649,045	1,164,372	0	86,298,484	81.1	89,413,582	82.1	86,298,484	XXX
13.8 Line 13.7 as a % of Col. 7	9.6	23.8	61.1	4.2	1.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.8	19.3	49.5	3.4	1.1	0.0	81.1	XXX	XXX	XXX	81.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	37,260	2,513,005	5,806,926	70,844	2,844	0	8,430,879	7.9	7,488,932	6.9	XXX	8,430,879
14.2 NAIC 2	2,426,667	4,163,608	4,000,017	0	0	0	10,590,292	10.0	10,955,574	10.1	XXX	10,590,292
14.3 NAIC 3	0	0	778,861	0	0	0	778,861	0.7	781,647	0.7	XXX	778,861
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	317,401	0	0	0	317,401	0.3	297,225	0.3	XXX	317,401
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	2,463,926	6,676,612	10,903,205	70,844	2,844	0	20,117,432	18.9	19,523,379	17.9	XXX	20,117,432
14.8 Line 14.7 as a % of Col. 7	12.2	33.2	54.2	0.4	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.3	6.3	10.2	0.1	0.0	0.0	18.9	XXX	XXX	XXX	XXX	18.9

(a) Includes $ 20,117,432 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	3,507,741	2,161,440	0	0	0	XXX	5,669,182	5.3	6,832,036	6.3	5,669,182	0
1.02 Residential Mortgage-Backed Securities	15,196	39,474	18,518	489	0	XXX	73,676	0.1	91,455	0.1	73,676	0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	3,522,937	2,200,914	18,518	489	0	XXX	5,742,858	5.4	6,923,491	6.4	5,742,858	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	69,544	278,175	347,719	1,787,622	40,567	XXX	2,523,626	2.4	2,693,777	2.5	2,523,626	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	69,544	278,175	347,719	1,787,622	40,567	XXX	2,523,626	2.4	2,693,777	2.5	2,523,626	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	3,401,514	6,585,088	5,204,304	0	368,764	XXX	15,559,670	14.6	16,530,465	15.2	15,559,670	0
5.02 Residential Mortgage-Backed Securities	53,328	142,936	42,447	0	0	XXX	238,711	0.2	327,279	0.3	238,711	0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	628,759	XXX	628,759	0.6	930,919	0.9	628,759	0
5.05 Totals	3,454,843	6,728,024	5,246,751	0	997,523	XXX	16,427,141	15.4	17,788,663	16.3	16,427,141	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,120,174	15,028,997	57,049,395	1,791,847	0	XXX	74,990,414	70.5	77,156,447	70.8	60,974,982	14,015,432
6.02 Residential Mortgage-Backed Securities	115,200	241,659	77,649	69,087	126,282	XXX	629,878	0.6	862,233	0.8	629,878	0
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.04 Other Loan-Backed and Structured Securities	2,463,926	2,711,772	73,753	70,844	2,844	XXX	5,323,139	5.0	2,730,703	2.5	0	5,323,139
6.05 Totals	3,699,301	17,982,428	57,200,797	1,931,778	129,126	XXX	80,943,431	76.1	80,749,383	74.1	61,604,860	19,338,571
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	778,861	0	0	XXX	778,861	0.7	781,647	0.7	0	778,861
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.05 Totals	0	0	778,861	0	0	XXX	778,861	0.7	781,647	0.7	0	778,861
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	8,098,974	24,053,700	63,380,279	3,579,469	409,331	XXX	99,521,753	93.5	XXX	XXX	84,727,460	14,794,293
11.02 Residential Mortgage-Backed Securities	183,724	424,069	138,614	69,576	126,282	XXX	942,265	0.9	XXX	XXX	942,265	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	2,463,926	2,711,772	73,753	70,844	631,604	XXX	5,951,898	5.6	XXX	XXX	628,759	5,323,139
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	10,746,624	27,189,541	63,592,646	3,719,888	1,167,217	0	106,415,916	100.0	XXX	XXX	86,298,484	20,117,432
11.09 Line 11.08 as a % of Col. 7	10.1	25.6	59.8	3.5	1.1	0.0	100.0	XXX	XXX	XXX	81.1	18.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	4,461,557	28,873,667	64,050,786	6,065,238	543,124	XXX	XXX	XXX	103,994,372	95.5	87,201,695	16,792,677
12.02 Residential Mortgage-Backed Securities	283,490	554,913	188,321	44,142	210,102	XXX	XXX	XXX	1,280,968	1.2	1,280,968	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities	511,688	2,049,652	81,831	78,296	940,154	XXX	XXX	XXX	3,661,621	3.4	930,919	2,730,703
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	5,256,735	31,478,232	64,320,938	6,187,676	1,693,380	0	XXX	XXX	108,936,961	100.0	89,413,582	19,523,380
12.09 Line 12.08 as a % of Col. 9	4.8	28.9	59.0	5.7	1.6	0.0	XXX	XXX	100.0	XXX	82.1	17.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	8,098,974	20,088,860	52,550,827	3,579,469	409,331	XXX	84,727,460	79.6	87,201,695	80.0	84,727,460	XXX
13.02 Residential Mortgage-Backed Securities	183,724	424,069	138,614	69,576	126,282	XXX	942,265	0.9	1,280,968	1.2	942,265	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	0	0	0	0	628,759	XXX	628,759	0.6	930,919	0.9	628,759	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	8,282,698	20,512,929	52,689,441	3,649,045	1,164,372	0	86,298,484	81.1	89,413,582	82.1	86,298,484	XXX
13.09 Line 13.08 as a % of Col. 7	9.6	23.8	61.1	4.2	1.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	7.8	19.3	49.5	3.4	1.1	0.0	81.1	XXX	XXX	XXX	81.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	3,964,840	10,829,452	0	0	XXX	14,794,293	13.9	16,792,677	15.4	XXX	14,794,293
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	2,463,926	2,711,772	73,753	70,844	2,844	XXX	5,323,139	5.0	2,730,703	2.5	XXX	5,323,139
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	2,463,926	6,676,612	10,903,205	70,844	2,844	0	20,117,432	18.9	19,523,380	17.9	XXX	20,117,432
14.09 Line 14.08 as a % of Col. 7	12.2	33.2	54.2	0.4	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.3	6.3	10.2	0.1	0.0	0.0	18.9	XXX	XXX	XXX	XXX	18.9

Schedule DA - Verification - Short-Term Investments

N O N E

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	18,796,067	0	18,796,067	0
2. Cost of cash equivalents acquired	66,416,863	0	66,416,863	0
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	63,756,014	0	63,756,014	0
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,456,915	0	21,456,915	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	21,456,915	0	21,456,915	0

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

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
690353-RX-7	US INTERNATIONAL DEVELOPMENT FINANCE COR	SD			1.A	867,973	109.0052	946,137	867,974	868,139	0	(3)	0	0	4.440	4.431	FA	13,274	38,538	01/15/2010	02/27/2027
912828-4S-6	UNITED STATES TREASURY				1.A	244,309	103.1016	252,083	244,500	244,445	0	38	0	0	2.750	2.766	MN	591	6,724	06/19/2018	05/31/2023
912828-4S-6	UNITED STATES TREASURY	SD			1.A	754,910	103.1016	778,932	755,500	755,332	0	121	0	0	2.750	2.766	MN	1,826	20,776	06/19/2018	05/31/2023
912828-XG-0	UNITED STATES TREASURY	SD			1.A	3,217,500	100.9531	3,230,500	3,200,000	3,201,339	0	(2,653)	0	0	2.125	2.040	JD	188	68,000	07/22/2015	06/30/2022
91282C-AZ-4	UNITED STATES TREASURY				1.A	44,993	97.0078	43,654	45,000	44,994	0	1	0	0	0.375	0.378	MN	15	169	12/08/2020	11/30/2025
91282C-AZ-4	UNITED STATES TREASURY	SD			1.A	554,913	97.0078	538,393	555,000	554,932	0	17	0	0	0.375	0.378	MN	183	2,081	12/08/2020	11/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,684,598	XXX	5,789,699	5,667,974	5,669,182	0	(2,479)	0	0	XXX	XXX	XXX	16,077	136,288	XXX	XXX
31287P-D8-3	FH 063727 - RMBS	SD		4	1.A	4,220	106.6321	4,528	4,247	3,946	0	13	0	0	6.000	8.504	MON	21	255	01/08/2002	02/01/2032
31287S-6R-3	FH 067180 - RMBS	SD		4	1.A	4,965	106.6321	5,238	4,912	4,759	0	6	0	0	6.000	7.044	MON	25	295	04/05/2002	05/01/2032
31287S-FS-1	FH 066477 - RMBS	SD		4	1.A	6,239	106.6321	6,578	6,169	5,859	0	14	0	0	6.000	7.750	MON	31	370	04/05/2002	04/01/2032
31287T-GK-5	FH 067402 - RMBS	SD		4	1.A	1,771	106.6321	1,869	1,753	1,625	0	6	0	0	6.000	8.601	MON	9	105	04/05/2002	05/01/2032
31287U-EQ-1	FH 068243 - RMBS	SD		4	1.A	2,690	109.0027	2,905	2,665	946	0	21	0	0	6.500	64.207	MON	14	173	05/03/2002	06/01/2032
31288H-7A-2	FH 078989 - RMBS	SD		4	1.A	24,572	114.5156	27,428	23,951	18,958	0	162	0	0	5.500	13.669	MON	110	1,317	04/29/2003	05/01/2033
31292G-5V-4	FH C00860 - RMBS	SD		4	1.A	6,311	112.1975	7,032	6,268	5,392	0	66	0	0	7.000	13.865	MON	37	439	08/12/1999	09/01/2029
31292H-NH-3	FH C01292 - RMBS	SD		4	1.A	29,209	112.7969	32,826	29,102	22,935	0	260	0	0	6.000	15.147	MON	146	1,746	07/15/2002	02/01/2032
31292H-QN-7	FH C01361 - RMBS	SD		4	1.A	7,113	112.7969	7,942	7,041	6,613	0	21	0	0	6.000	8.196	MON	35	422	04/05/2002	05/01/2032
36207H-VH-7	GN 432716 - RMBS	SD		4	1.A	1,931	100.8885	1,936	1,919	1,904	0	1	0	0	7.500	7.911	MON	12	144	02/17/1998	06/15/2026
36208C-Y9-2	GN 447236 - RMBS	SD		4	1.A	747	102.9716	765	743	738	0	0	0	0	7.500	7.756	MON	5	56	02/17/1998	06/15/2027
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						89,768	XXX	99,047	88,769	73,676	0	569	0	0	XXX	XXX	XXX	444	5,322	XXX	XXX
0599999. Total - U.S. Government Bonds						5,774,366	XXX	5,888,746	5,756,743	5,742,858	0	(1,910)	0	0	XXX	XXX	XXX	16,521	141,610	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
197036-JK-3	COLTON CALIF JT UNI SCH DIST	.@			1.D FE	779,800	57.2100	2,860,500	5,000,000	1,431,441	0	84,392	0	0	0.000	6.170	N/A	0	0	12/28/2011	08/01/2042
797272-KA-8	SAN DIEGO CALIF CMNTY COLLEGE DIST	SD			1.A FE	340,267	70.4730	1,169,852	1,660,000	604,342	0	33,750	0	0	0.000	5.830	N/A	0	0	12/28/2011	08/01/2039
797272-KA-8	SAN DIEGO CALIF CMNTY COLLEGE DIST	.@			1.A FE	274,673	70.4730	944,338	1,340,000	487,842	0	27,244	0	0	0.000	5.830	N/A	0	0	12/28/2011	08/01/2039
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,394,740	XXX	4,974,690	8,000,000	2,523,626	0	145,386	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,394,740	XXX	4,974,690	8,000,000	2,523,626	0	145,386	0	0	XXX	XXX	XXX	0	0	XXX	XXX
230563-AU-2	CUMBERLAND CNTY N J IMPT AUTH	SD		2	1.E FE	2,448,672	101.3770	2,433,048	2,400,000	2,401,514	0	(5,160)	0	0	5.294	5.068	AO	26,823	127,056	12/10/2009	04/15/2022
592248-AZ-1	METROPOLITAN PIER & EXPOSITION AUTH ILL	SD			1.F FE	931,880	92.5820	1,851,640	2,000,000	1,527,658	0	73,608	0	0	0.000	5.000	N/A	0	0	12/22/2011	06/15/2027
592248-BB-3	METROPOLITAN PIER & EXPOSITION AUTH ILL	SD			1.F FE	203,504	55.4220	775,908	1,400,000	368,764	0	21,270	0	0	0.000	6.030	N/A	0	0	12/23/2011	06/15/2044
606092-ER-1	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ	SD		1	1.F FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	5.878	5.878	JJ	29,390	58,780	12/11/2009	01/01/2022
606092-EU-4	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ	SD		1	1.F FE	1,500,000	104.6270	1,569,405	1,500,000	1,500,000	0	0	0	0	5.978	5.978	JJ	44,835	89,670	12/11/2009	01/01/2023
649902-ZP-1	NEW YORK STATE DORMITORY AUTHORITY	SD		1	1.B FE	1,351,875	111.9890	1,534,249	1,370,000	1,364,984	0	1,399	0	0	5.292	5.418	MS	21,347	72,500	12/29/2009	03/15/2025
678553-AN-8	OKLAHOMA CITY OKLA ECONOMIC DEV TR TAX A	SD		2	1.C FE	1,000,000	102.5990	1,025,990	1,000,000	1,000,004	0	(4)	0	0	3.004	3.004	MS	10,013	30,040	03/27/2013	03/01/2023
724795-AB-5	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &	SD			1.D	749,770	115.0650	805,455	700,000	726,129	0	(2,151)	0	0	7.920	7.322	JJ	27,720	55,440	12/18/2001	07/01/2030
795681-GL-3	SALT LAKE CNTY UTAH MUN BLDG AUTH LEASE	SD		1	1.B FE	2,000,000	107.4070	2,148,140	2,000,000	2,000,027	0	(9)	0	0	5.280	5.278	JD	8,800	105,600	12/09/2009	12/01/2024
812631-HB-8	SEATTLE WASH DRAIN & WASTEWATER REV	SD		1	1.B FE	705,548	113.0900	819,903	725,000	720,072	0	1,575	0	0	5.000	5.262	MN	6,042	36,250	12/22/2009	11/01/2024
913366-DG-2	UNIV CALIF REGTS MED CTR POOLED REV	SD		1	1.D FE	934,529	120.6210	1,133,837	940,000	937,170	0	484	0	0	6.458	6.510	MN	7,757	60,705	01/12/2010	05/15/2029
97712D-J6-4	WISCONSIN ST HEALTH & EDL FACS AUTH REV			2	1.C FE	2,019,960	115.3810	2,307,620	2,000,000	2,013,347	0	(1,814)	0	0	4.000	3.881	MN	10,222	80,000	02/23/2018	11/15/2043
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						14,845,738	XXX	17,405,195	17,035,000	15,559,670	0	89,198	0	0	XXX	XXX	XXX	192,949	716,042	XXX	XXX
312914-VY-7	FHR 1474 E - CMO/RMBS	SD		4	1.A	819	102.2203	852	834	830	0	2	0	0	7.000	7.703	MON	5	58	03/31/1993	02/15/2023
313398-FC-8	FHR 2333 UZ - CMO/RMBS	SD		4	1.A	23,889	113.5218	28,194	24,836	29,212	0	(244)	0	0	6.500	1.594	MON	135	1,614	12/30/2007	07/15/2031
3133TT-RX-1	FHR 2329 ZA - CMO/RMBS	SD		4	1.A	88,317	110.9657	103,166	92,971	105,585	0	(1,576)	0	0	6.500	1.248	MON	504	6,043	12/30/2007	06/15/2031
3133TV-EW-2	FHR 2355E CE - CMO/RMBS	SD		4	1.A	17,716	114.3774	20,494	17,918	17,730	0	7	0	0	6.500	6.833	MON	97	1,165	11/27/2001	09/15/2031
313920-CW-8	FNR 0131E ZC - CMO/RMBS	SD		4	1.A	77,716	111.9002	86,640	77,426	85,354	0	(675)	0	0	6.500	2.599	MON	419	5,033	05/31/2008	07/25/2031
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						208,457	XXX	239,346	213,985	238,711	0	(2,486)	0	0	XXX	XXX	XXX	1,159	13,913	XXX	XXX
92812U-G3-5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M	SD		4	1.A FE	629,984	101.9190	642,074	629,984	628,759	0	33	0	0	4.300	4.313	MON	2,257	27,089	12/04/2013	12/25/2043

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
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						629,984	XXX	642,074	629,984	628,759	0	33	0	0	XXX	XXX	XXX	2,257	27,089	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						15,684,180	XXX	18,286,615	17,878,969	16,427,141	0	86,744	0	0	XXX	XXX	XXX	196,366	757,044	XXX	XXX
00036A-AB-1	AARP	SD			1.C FE	433,030	139.6974	572,759	410,000	422,647	0	(932)	0	0	7.500	7.043	MN	5,125	30,750	09/06/2001	05/01/2031
00036A-AB-1	AARP				1.C FE	95,055	139.6974	125,728	90,000	92,776	0	(205)	0	0	7.500	7.043	MN	1,125	6,750	09/06/2001	05/01/2031
00206R-GN-6	AT&T INC	SD		1	2.B FE	1,938,581	123.9179	2,478,357	2,000,000	2,159,421	0	(22,110)	0	0	6.550	5.004	JJ	60,406	131,000	12/01/2017	01/15/2028
023551-AJ-3	HESS CORP	SD		1	3.A FE	645,296	133.8246	864,507	646,000	645,670	0	23	0	0	7.300	7.307	FA	17,815	47,158	08/13/2001	08/15/2031
02665W-BH-3	AMERICAN HONDA FINANCE CORP	SD		1	1.G FE	1,993,960	103.1960	2,063,920	2,000,000	1,997,016	0	596	0	0	2.300	2.334	MS	14,311	46,000	09/06/2016	09/09/2026
02666T-AA-5	AMERICAN HOMES 4 RENT LP			1,2	2.C FE	2,983,260	110.8145	3,324,437	3,000,000	2,989,051	0	1,532	0	0	4.250	4.318	FA	48,167	127,500	01/31/2018	02/15/2028
038923-AD-0	ARBOR REALTY TRUST INC			1,2	1.F PL	1,999,740	102.5000	2,050,000	2,000,000	2,000,057	0	(40)	0	0	5.625	5.623	MN	18,750	112,500	03/08/2018	05/01/2023
06051G-HG-7	BANK OF AMERICA CORP			1,2,5	1.F FE	995,670	109.4849	1,094,849	1,000,000	997,027	0	483	0	0	3.970	4.019	MS	12,792	49,625	03/14/2018	03/05/2029
06051G-HG-7	BANK OF AMERICA CORP	SD		1,2,5	1.F FE	995,670	109.4849	1,094,849	1,000,000	997,031	0	246	0	0	3.970	4.019	MS	12,792	29,775	03/14/2018	03/05/2029
07274N-AX-1	BAYER US FINANCE II LLC	SD		1,2	2.B FE	978,110	102.1025	1,021,025	1,000,000	965,058	0	9,768	0	0	2.850	3.996	AO	6,017	28,500	04/07/2015	04/15/2025
12201P-AN-6	BURLINGTON RESOURCES LLC	SD	C	1	1.G FE	251,825	143.3700	358,425	250,000	251,080	0	(72)	0	0	7.400	7.338	JD	1,542	18,500	11/08/2001	12/01/2031
12641L-BU-6	CSX CORP	SD		1	2.A FE	487,630	128.6368	643,184	500,000	494,489	0	602	0	0	6.800	7.004	JD	2,833	34,000	11/19/2001	12/01/2028
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	2,957,820	112.2731	3,368,194	3,000,000	2,971,863	0	3,838	0	0	4.300	4.474	MS	34,400	129,000	03/06/2018	03/25/2028
13645R-AD-6	CANADIAN PACIFIC RAILWAY CO	SD	C	1	2.B FE	249,888	138.1869	345,467	250,000	249,962	0	3	0	0	7.125	7.127	AO	3,760	17,813	10/23/2001	10/15/2031
2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA		C		1.D FE	2,997,780	112.1551	3,364,654	3,000,000	2,998,622	0	193	0	0	3.900	3.908	MS	34,125	117,000	03/12/2018	03/16/2028
210518-CW-4	CONSUMERS ENERGY CO	SD		1,2	1.E FE	998,980	104.3300	1,043,300	1,000,000	999,596	0	91	0	0	3.125	3.137	FA	10,503	31,250	08/11/2014	08/31/2024
22404Q-AG-3	COX COMMUNICATIONS INC	SD		1	2.B FE	999,600	123.1073	1,231,073	1,000,000	999,931	0	9	0	0	6.950	6.951	JJ	32,047	69,500	04/23/1999	01/15/2028
244199-BA-2	DEERE & CO	SD			1.F FE	498,930	140.2270	701,135	500,000	499,495	0	38	0	0	7.125	7.140	MS	11,677	35,625	08/08/2001	03/03/2031
260543-BJ-1	DOW CHEMICAL CO	SD			2.B FE	254,485	134.2027	335,507	250,000	252,270	0	(209)	0	0	7.375	7.221	MN	3,073	18,438	01/23/2002	11/01/2029
302508-AQ-9	FMR LLC	SD		1	1.E FE	1,379,780	137.8237	1,378,237	1,000,000	1,219,129	0	(24,649)	0	0	7.570	4.125	JD	3,364	75,700	08/01/2014	06/15/2029
335720-AB-4	FIRST NATL NEB INC			5	2.B FE	2,000,000	102.8466	2,056,932	2,000,000	2,000,048	0	(37)	0	0	4.375	4.373	AO	21,875	87,500	03/13/2018	04/01/2028
404280-BK-4	HSBC HOLDINGS PLC		D	2,5	1.G FE	1,998,940	108.2596	2,165,193	2,000,000	1,999,426	0	108	0	0	4.041	4.048	MS	24,246	80,820	03/14/2018	03/13/2028
42981C-AA-6	HIGH STREET FUNDING TRUST I			1,2	2.A FE	2,000,000	111.5853	2,231,707	2,000,000	2,000,017	0	(2)	0	0	4.111	4.111	FA	31,061	82,220	02/15/2018	02/15/2028
431282-AQ-5	HIGHWOODS REALTY LP			1,2	2.B FE	1,976,360	110.4053	2,208,106	2,000,000	1,984,319	0	2,166	0	0	4.125	4.270	MS	24,292	82,500	02/22/2018	03/15/2028
437076-BN-1	HOME DEPOT INC	SD		1,2	1.F FE	1,978,080	103.1377	2,062,755	2,000,000	1,989,103	0	2,174	0	0	2.125	2.248	MS	12,514	42,500	09/06/2016	09/15/2026
44106M-AY-8	SERVICE PROPERTIES TRUST			1,2	4.A FE	1,462,410	92.4030	1,386,045	1,500,000	1,472,518	0	2,729	0	0	4.375	4.648	FA	24,792	65,625	01/30/2018	02/15/2030
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	1,992,440	111.2620	2,225,241	2,000,000	1,995,039	0	688	0	0	4.300	4.346	MS	28,667	86,000	02/22/2018	03/01/2028
497266-AC-0	KIRBY CORP			1,2	2.C FE	1,997,180	107.7527	2,155,054	2,000,000	1,998,237	0	246	0	0	4.200	4.216	MS	28,000	84,000	02/07/2018	03/01/2028
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2,5	1.F FE	1,935,600	106.9332	2,138,665	2,000,000	1,956,098	0	5,507	0	0	3.574	3.944	MN	10,722	71,480	02/02/2018	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		C		1.F FE	1,992,940	112.3179	2,246,358	2,000,000	1,995,339	0	638	0	0	4.375	4.418	MS	24,063	87,500	03/15/2018	03/22/2028
548661-AK-3	LOWE'S COMPANIES INC	SD			2.A FE	166,213	127.3006	212,592	167,000	166,679	0	34	0	0	6.500	6.534	MS	3,196	10,855	08/23/1999	03/15/2029
54866N-BM-0	LOWE'S COMPANIES INC	SD			2.A FE	522,340	126.2532	631,266	500,000	508,664	0	(1,244)	0	0	7.580	7.193	MS	12,633	37,900	02/11/2002	06/18/2027
55608J-AN-8	MACQUARIE GROUP LTD		C	2,5	1.G FE	1,000,000	112.6640	1,126,640	1,000,000	1,000,000	0	0	0	0	4.654	4.654	MS	12,152	46,540	03/19/2018	03/27/2029
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	3,000,000	110.8638	3,325,915	3,000,000	3,000,000	0	0	0	0	3.961	3.960	MS	39,280	118,830	02/26/2018	03/02/2028
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC		C		1.G FE	1,000,000	111.0963	1,110,963	1,000,000	1,000,000	0	0	0	0	4.018	4.017	MS	12,947	40,180	02/28/2018	03/05/2028
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	1,955,580	108.8385	2,176,769	2,000,000	1,969,110	0	3,735	0	0	3.772	4.027	JJ	32,900	75,440	03/14/2018	01/24/2029
620076-BL-2	MOTOROLA SOLUTIONS INC			1,2	2.C FE	1,996,660	112.8664	2,257,327	2,000,000	1,997,849	0	297	0	0	4.600	4.620	FA	32,711	92,000	02/21/2018	02/23/2028
650119-AA-8	NEW YORK UNIVERSITY	SD		1	1.D FE	690,463	113.6173	804,411	708,000	697,324	0	738	0	0	5.236	5.426	JJ	18,535	37,071	12/22/2009	07/01/2032
655844-AW-8	NORFOLK SOUTHERN CORP	SD		1	2.A FE	91,686	112.5271	102,400	91,000	86,871	0	1,048	0	0	5.590	7.127	MN	622	5,087	05/17/2005	05/17/2025
655844-BH-0	NORFOLK SOUTHERN CORP	SD		1	2.A FE	96,975	125.3787	120,364	96,000	96,789	0	(24)	0	0	4.837	4.772	AO	1,161	4,644	09/14/2011	10/01/2041
655844-BL-1	NORFOLK SOUTHERN CORP	SD		1,2	2.A FE	1,080,739	101.7939	993,508	976,000	985,951	0	(11,214)	0	0	2.903	1.722	FA	10,704	28,333	08/20/2012	02/15/2023
67077M-AD-0	NUTRIEN LTD	SD	C	1,2	2.B FE	995,200	104.1983	1,041,983	1,000,000	997,809	0	632	0	0	3.000	3.071	AO	7,500	30,000	03/23/2015	04/01/2025
67078A-AD-5	NVENT FINANCE SARL		C	1,2	2.C FE	1,996,420	111.1068	2,222,136	2,000,000	1,997,706	0	309	0	0	4.550	4.571	AO	19,211	91,000	03/12/2018	04/15/2028
698900-AG-2	OVINTIV INC	SD		1	3.A FE	511,690	130.2680	651,340	500,000	506,309	0	(433)	0	0	7.200	7.020	MN	6,000	36,000	11/14/2001	11/01/2031
713448-CY-2	PEPSICO INC	SD		1,2	1.E FE	995,320	107.1486	1,071,486	1,000,000	998,158	0	480	0	0	3.500	3.556	JJ	15,944	35,000	07/14/2015	07/17/2025
718546-AR-5	PHILLIPS 66			1,2	2.A FE	999,000	108.4295	1,084,295	1,000,000	999,380	0	87	0	0	3.900	3.911	MS	11,483	39,000	02/26/2018	03/15/2028
778296-AA-1	ROSS STORES INC	SD		1,2	2.A FE	993,290	104.7253	1,047,253	1,000,000	997,971	0	705	0	0	3.375	3.454	MS	9,938	33,750	09/15/2014	09/15/2024
78408L-AB-3	S C JOHNSON & SON INC	SD		1,2	1.G FE	999,080	104.7823	1,047,823	1,000,000	999,735	0	91	0	0	3.350	3.360	MS	8,468	33,500	09/30/2014	09/30/2024
81721M-AM-1	DIVERSIFIED HEALTHCARE TRUST			1,2	4.A FE	1,966,240	98.5550	1,971,100	2,000,000	1,977,515	0	3,073	0	0	4.750	4.965	FA	35,889	95,000	02/08/2018	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
853254-BK-5	STANDARD CHARTERED PLC		C	2	2.B FE	2,000,000	109.1610	2,183,219	2,000,000	2,000,000	0	0	0	0	4.866	4.865	MS	28,655	97,320	03/12/2018	03/15/2033
867229-AC-0	SUNCOR ENERGY INC	SD	C	1	2.A FE	995,950	136.2381	1,362,382	1,000,000	997,734	0	149	0	0	7.150	7.182	FA	29,792	71,500	01/24/2002	02/01/2032
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	1,493,700	117.4180	1,761,270	1,500,000	1,495,423	0	542	0	0	5.000	5.053	MN	7,292	75,000	11/19/2018	11/26/2028
893830-BQ-1	TRANSOCEAN INC	SD	C	1,2	5.C FE	292,240	98.3292	552,610	562,000	317,401	0	20,175	0	0	11.500	28.103	JJ	27,109	57,269	09/11/2020	01/30/2027
907818-ED-6	UNION PACIFIC CORP	SD		1,2	2.A FE	993,780	106.3715	1,063,715	1,000,000	997,576	0	620	0	0	3.250	3.322	FA	12,278	32,500	06/16/2015	08/15/2025
90783T-AA-8	UNION PACIFIC RAILROAD CO PASS THROUGH T	SD		4	1.D FE	134,006	100.9460	135,274	134,006	134,224	0	30	0	0	5.404	4.790	JJ	3,601	7,242	07/22/2004	07/02/2025
92277G-AM-9	VENTAS REALTY LP			1,2	2.A FE	1,984,660	110.5707	2,211,415	2,000,000	1,989,922	0	1,411	0	0	4.000	4.093	MS	26,667	80,000	02/13/2018	03/01/2028
92857T-AH-0	VODAFONE GROUP PLC	SD	C	1	2.B FE	541,845	139.7530	698,765	500,000	521,124	0	(1,861)	0	0	7.875	7.179	FA	14,875	39,375	07/24/2001	02/15/2030
95000U-2A-0	WELLS FARGO & CO			2,5	2.A FE	1,941,600	107.5587	2,151,175	2,000,000	1,960,856	0	5,316	0	0	3.584	3.935	MN	7,765	71,680	03/14/2018	05/22/2028
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						74,903,716	XXX	83,455,054	75,130,006	74,990,414	0	8,116	0	0	XXX	XXX	XXX	1,014,163	3,348,544	XXX	XXX
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS	SD		4	1.A FM	181,871	106.3887	197,849	185,968	184,089	0	(130)	0	0	5.750	6.030	MON	891	10,667	03/06/2006	01/25/2036
12667F-EG-6	CWALT 2004-J2 3A3 - CMO/RMBS	SD		4	1.A FM	46,824	100.3026	47,741	47,597	47,321	0	27	0	0	5.500	5.685	MON	218	2,618	04/29/2004	04/25/2034
126694-LC-0	CWHL 2005-24 A36 - CMO/RMBS	SD		4	1.D FM	135,904	70.8725	89,707	126,575	89,707	(13,265)	0	3,174	0	5.500	0.000	MON	580	6,962	01/11/2006	11/25/2035
16165Y-AV-4	CFLX 2007-M1 2F6 - RMBS			4	1.D FM	182,585	93.3366	196,370	210,389	140,599	0	7,174	0	0	6.250	12.694	MON	1,096	9,995	10/03/2013	08/25/2037
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS			4	1.D FM	226,312	39.0438	153,938	394,271	168,163	0	(12,822)	0	0	6.000	5.239	MON	1,971	22,125	09/03/2013	09/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						773,495	XXX	685,605	964,800	629,878	(13,265)	(5,751)	3,174	0	XXX	XXX	XXX	4,757	52,366	XXX	XXX
02665U-AA-3	AH4R 2014-SFR2 A - RMBS			4	1.A FE	449,417	104.6555	457,439	437,090	440,557	0	(1,349)	0	0	3.786	3.440	MON	1,379	16,548	10/16/2014	10/17/2036
46617F-AA-2	HENDR 2013-1 A - RMBS			4	1.A FE	257,054	105.1993	270,607	257,232	257,088	0	9	0	0	3.220	3.298	MON	690	8,283	03/13/2013	04/15/2067
69354W-AC-0	PNMSR 18GT1 A - ABS			4	2.B FE	2,000,000	100.1341	2,002,682	2,000,000	2,000,169	0	(11)	0	0	2.952	2.993	MON	820	59,704	02/21/2018	02/25/2023
85208N-AD-2	SPRNTS 1A1 - RMBS			1	2.A FE	1,625,000	104.3700	1,696,013	1,625,000	1,625,000	0	0	0	0	4.738	4.766	MJSD	2,353	76,993	03/14/2018	09/20/2029
87244C-AJ-5	CHMML I AR - CDO			4	1.A FE	1,000,330	100.0119	1,000,119	1,000,000	1,000,325	0	(5)	0	0	1.661	1.714	JAJO	3,369	0	12/14/2021	10/21/2030
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						5,331,801	XXX	5,426,859	5,319,322	5,323,139	0	(1,356)	0	0	XXX	XXX	XXX	8,611	161,528	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						81,009,013	XXX	89,567,519	81,414,129	80,943,431	(13,265)	1,008	3,174	0	XXX	XXX	XXX	1,027,531	3,562,437	XXX	XXX
26156F-AA-1	DRESDNER FUNDING TRUST I	SD		1,2	3.C FE	809,233	141.6990	1,062,743	750,000	778,861	0	(2,786)	0	0	8.151	7.471	JD	170	61,140	11/30/2001	06/30/2031
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						809,233	XXX	1,062,743	750,000	778,861	0	(2,786)	0	0	XXX	XXX	XXX	170	61,140	XXX	XXX
4899999. Total - Hybrid Securities						809,233	XXX	1,062,743	750,000	778,861	0	(2,786)	0	0	XXX	XXX	XXX	170	61,140	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						97,638,026	XXX	112,687,381	106,582,980	99,521,753	0	237,434	0	0	XXX	XXX	XXX	1,223,360	4,262,013	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,071,720	XXX	1,023,999	1,267,554	942,265	(13,265)	(7,668)	3,174	0	XXX	XXX	XXX	6,359	71,601	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						5,961,785	XXX	6,068,933	5,949,307	5,951,898	0	(1,324)	0	0	XXX	XXX	XXX	10,868	188,617	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						104,671,531	XXX	119,780,313	113,799,840	106,415,916	(13,265)	228,442	3,174	0	XXX	XXX	XXX	1,240,588	4,522,232	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ....$ 9,631,893	1B ...$ 4,085,084	1C ...$ 3,528,775	1D ...$ 7,323,378	1E ...$ 5,618,396	1F ...$ 14,830,572	1G ...$ 12,216,367			
1B	2A ....$ 13,907,899	2B ...$ 20,592,435	2C ...$ 8,982,844							
1C	3A ....$ 1,151,979	3B ...$ 0	3C ...$ 778,861							
1D	4A ....$ 3,450,033	4B ...$ 0	4C ...$ 0							
1E	5A ....$ 0	5B ...$ 0	5C ...$ 317,401							
1F	6 .....$ 0									

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87244C-AJ-5	CHMML I AR - CDO		12/14/2021	RAYMOND JAMES & ASSOCIATES		1,000,330	1,000,000	2,631
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,000,330	1,000,000	2,631
8399997. Total - Bonds - Part 3						1,000,330	1,000,000	2,631
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						1,000,330	1,000,000	2,631
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						1,000,330	XXX	2,631

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
31287P-D8-3	FH 063727 - RMBS		12/01/2021	Paydown		295	295	293	273	0	22	0	22	0	295	0	0	0	10	02/01/2032
31287S-6R-3	FH 067180 - RMBS		12/01/2021	Paydown		320	320	323	309	0	10	0	10	0	320	0	0	0	10	05/01/2032
31287S-FS-1	FH 066477 - RMBS		12/01/2021	Paydown		432	432	437	409	0	23	0	23	0	432	0	0	0	14	04/01/2032
31287T-GK-5	FH 067402 - RMBS		12/01/2021	Paydown		125	125	126	115	0	9	0	9	0	125	0	0	0	4	05/01/2032
31287U-EQ-1	FH 068243 - RMBS		12/01/2021	Paydown		168	168	169	58	0	110	0	110	0	168	0	0	0	6	06/01/2032
31288H-7A-2	FH C78989 - RMBS		12/01/2021	Paydown		10,995	10,995	11,280	8,628	0	2,366	0	2,366	0	10,995	0	0	0	250	05/01/2033
31292G-5V-4	FH C00860 - RMBS		12/01/2021	Paydown		1,441	1,441	1,451	1,225	0	217	0	217	0	1,441	0	0	0	49	09/01/2029
31292H-NH-3	FH C01292 - RMBS		12/01/2021	Paydown		6,495	6,495	6,518	5,060	0	1,434	0	1,434	0	6,495	0	0	0	185	02/01/2032
31292H-QN-7	FH C01361 - RMBS		12/01/2021	Paydown		1,941	1,941	1,960	1,817	0	124	0	124	0	1,941	0	0	0	70	05/01/2032
36207H-VH-7	GN 432716 - RMBS		12/01/2021	Paydown		341	341	343	338	0	3	0	3	0	341	0	0	0	14	06/15/2026
36208C-Y9-2	GN 447236 - RMBS		12/01/2021	Paydown		116	116	117	115	0	1	0	1	0	116	0	0	0	5	06/15/2027
690353-RX-7	US INTERNATIONAL DEVELOPMENT FINANCE COR		08/27/2021	Paydown		123,834	123,834	123,834	123,858	0	(24)	0	(24)	0	123,834	0	0	0	4,149	02/27/2027
912828-PX-2	UNITED STATES TREASURY		02/15/2021	Maturity @ 100.00		1,035,000	1,035,000	1,070,416	1,036,517	0	(1,517)	0	(1,517)	0	1,035,000	0	0	0	18,759	02/15/2021
0599999. Subtotal - Bonds - U.S. Governments						1,181,501	1,181,501	1,217,268	1,178,724	0	2,777	0	2,777	0	1,181,501	0	0	0	23,525	XXX
64966H-HA-1	NEW YORK N Y		03/01/2021	Maturity @ 100.00		315,000	315,000	342,928	315,537	0	(537)	0	(537)	0	315,000	0	0	0	10,223	03/01/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						315,000	315,000	342,928	315,537	0	(537)	0	(537)	0	315,000	0	0	0	10,223	XXX
312914-VY-7	FHR 1474 E - CMO/RMBS		12/01/2021	Paydown		2,388	2,388	2,345	2,372	0	16	0	16	0	2,388	0	0	0	73	02/15/2023
313398-FC-8	FHR 2333 UZ - CMO/RMBS		12/01/2021	Paydown		2,601	2,602	2,502	3,085	0	(484)	0	(484)	0	2,601	0	0	0	92	07/15/2031
3133TT-RX-1	FHR 2329 ZA - CMO/RMBS		12/01/2021	Paydown		35,724	35,724	33,936	41,176	0	(5,452)	0	(5,452)	0	35,724	0	0	0	1,179	06/15/2031
3133TV-EW-2	FHR 2355E CE - CMO/RMBS		12/01/2021	Paydown		3,968	3,968	3,923	3,925	0	43	0	43	0	3,968	0	0	0	149	09/15/2031
313920-CW-8	FNR 0131E ZC - CMO/RMBS		12/01/2021	Paydown		31,970	31,970	32,090	35,522	0	(3,552)	0	(3,552)	0	31,970	0	0	0	873	07/25/2031
59447P-CR-0	MICHIGAN FIN AUTH REV		09/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	57,460	09/01/2021
913366-DG-2	UNIV CALIF REGTS MED CTR POOLED REV		05/17/2021	Direct		60,000	60,000	59,651	59,993	0	7	0	7	0	60,000	0	0	0	1,937	05/15/2029
92812U-Q3-5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		12/01/2021	Paydown		302,796	302,796	302,796	302,192	0	604	0	604	0	302,796	0	0	0	6,071	12/25/2043
3199999. Subtotal - Bonds - U.S. Special Revenues						1,439,448	1,439,448	1,437,243	1,448,267	0	(8,818)	0	(8,818)	0	1,439,448	0	0	0	67,834	XXX
02665U-AA-3	AH4R 2014-SFR2 A - RMBS		12/01/2021	Paydown		10,044	10,044	10,327	10,154	0	(111)	0	(111)	0	10,044	0	0	0	205	10/17/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS		12/01/2021	Paydown		97,160	97,160	95,019	96,246	0	914	0	914	0	97,160	0	0	0	2,424	01/25/2036
12667F-EG-6	CWALT 2004-J2 3A3 - CMO/RMBS		12/01/2021	Paydown		15,212	15,212	14,965	15,115	0	97	0	97	0	15,212	0	0	0	465	04/25/2034
126694-LC-0	CWHL 2005-24 A36 - CMO/RMBS		12/01/2021	Paydown		35,429	35,049	36,388	26,350	9,295	0	215	9,080	0	35,429	0	0	0	857	11/25/2035
16165Y-AV-4	CFLX 2007-M1 2F6 - RMBS		12/01/2021	Paydown		37,836	37,284	32,357	37,285	0	551	0	551	0	37,836	0	0	0	980	08/25/2037
40432B-AZ-2	HALO 2007-2 3A6 - CMO/RMBS		10/01/2021	Paydown		34,906	35,459	20,353	35,169	0	(263)	0	(263)	0	34,906	0	0	0	682	09/25/2037
46617F-AA-2	HENDR 2013-1 A - RMBS		12/01/2021	Paydown		21,396	21,396	21,381	21,383	0	13	0	13	0	21,396	0	0	0	387	04/15/2067
650119-AA-8	NEW YORK UNIVERSITY		07/01/2021	Call @ 100.00		47,000	47,000	45,836	46,242	0	24	0	24	0	46,266	0	734	734	2,461	07/01/2032
85208N-AD-2	SPRNTS 2018-1 A1 - RMBS		09/20/2021	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,403	09/20/2029
85208N-AD-2	SPRNTS 1A1 - RMBS		12/20/2021	Paydown		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	5,923	09/20/2029
90783T-AA-8	UNION PACIFIC RAILROAD CO PASS THROUGH T		01/02/2021	Paydown		127,728	127,728	127,728	127,907	0	(179)	0	(179)	0	127,728	0	0	0	3,451	07/02/2025
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						801,710	801,330	779,353	790,851	9,295	1,046	215	10,125	0	800,976	0	734	734	25,239	XXX
8399997. Total - Bonds - Part 4						3,737,659	3,737,280	3,776,793	3,733,378	9,295	(5,532)	215	3,547	0	3,736,925	0	734	734	126,821	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						3,737,659	3,737,280	3,776,793	3,733,378	9,295	(5,532)	215	3,547	0	3,736,925	0	734	734	126,821	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						3,737,659	XXX	3,776,793	3,733,378	9,295	(5,532)	215	3,547	0	3,736,925	0	734	734	126,821	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

N O N E

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - 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 New York Mellon ..... New York, NY		0.000	57		2,002,961	XXX
PNC Bank ..... Pittsburgh, PA					(570,530)	XXX
Wells Fargo ..... Winston Salem, NC					86,574	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	57	0	1,519,005	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	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	57	0	1,519,005	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	57	0	1,519,005	XXX

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

1. January	(508,969)	4. April	(698,863)	7. July	992,223	10. October	335,135
2. February	(768,773)	5. May	(78,770)	8. August	708,479	11. November	(75,051)
3. March	(687,383)	6. June	769,767	9. September	903,166	12. December	1,519,005

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
09248U-71-8	BLKRK LQ:T-FUND INSTL	SD	12/31/2021	0.010		15,689,170	68	377
09248U-71-8	BLKRK LQ:T-FUND INSTL		12/31/2021	0.010		5,697,647	28	220
233809-30-0	FIDELITY IMM:TRS O I	SD	10/04/2021	0.010		1	0	1
825252-40-6	INVESCO TREASURY INST	SD	07/02/2021	0.010		6	0	783
825252-40-6	INVESCO TREASURY INST		07/01/2021	0.010		4	0	272
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						21,386,828	95	1,652
711991-00-0	TD BANK DEPOSIT SWEEP	SD	12/31/2021	0.000		68,005	1	8
SA0000-56-0	BB&T TRUST DEPOSIT	SD	12/02/2021	0.450		2,082	0	2
8699999. Subtotal - All Other Money Market Mutual Funds						70,086	1	10
9999999 - Total Cash Equivalents						21,456,915	96	1,662

1.

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

Line Number														
1A	1A	$ 0	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

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	0	0	121,961	236,085
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	0	LIFE INSURANCE	0	0	1,037,078	1,172,370
11. Georgia GA	B	LIFE INSURANCE	0	0	43,687	84,568
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS	B	LIFE INSURANCE	0	0	2,619,820	3,243,891
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE	0	0	81,914	158,564
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	LIFE INSURANCE	0	0	199,955	206,203
30. New Hampshire NH						
31. New Jersey NJ	0	LIFE INSURANCE	0	0	3,269,344	3,298,505
32. New Mexico NM	B	LIFE INSURANCE	0	0	264,940	273,219
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE	0	0	439,904	453,647
35. North Dakota ND						
36. Ohio OH	B	LIFE INSURANCE	1,969,234	2,768,494	0	0
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	0	LIFE INSURANCE	0	0	557,013	540,475
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	LIFE INSURANCE	0	0	256,658	331,461
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	51,321,456	55,569,552
59. Subtotal	XXX	XXX	1,969,234	2,768,494	60,213,731	65,568,538
DETAILS OF WRITE-INS						
5801. Aggregate Holdings	0	Reinsurance with Hannover			51,321,456	55,569,552
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	51,321,456	55,569,552