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ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Paramount Care Inc.

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 95189 Employer's ID Number 341549926

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[X]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 04/22/1987 Commenced Business 01/01/1988

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address 1901 Indian Wood Circle (Street and Number or P.O. Box), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Rich Potter, Mr. (Name) (419)887-2006 (Area Code)(Telephone Number)(Extension)

rich.potter@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
James Frederick White Mr.	Chairman
Lori Ann Johnston Mrs.	President
Steven Michael Cavanaugh Mr.	Treasurer
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

Jeffrey William Martin Mr., Chief Financial Officer
Jered Joseph Wilson Mr., Chief Operating Officer
Terry Lynn Bawel Ms., President Health Resourcs Services, Inc.
Alan Michael Sattler Mr., Vice President Business Development
Dee Ann Bialecki-Haase M.D., Chief Medical Officer
David Roger Brackett Mr., Chief Information Officer
Tod L Phillips Mr., Vice President Paramount Preferred Options

DIRECTORS OR TRUSTEES

David Frantz Waterman Mr.
Andrea Marie Gibbons Ms.
John Paul Imm M.D.
Douglas J Welch Mr.
Elaine Marie Canning Ms.
Stephanie Michelle Cole M.D.
Larry Carl Peterson Mr.
Joseph James Sferra M.D. #
Lori Ann Johnston Mrs.
Traci Nicole Watkins M.D.
Lynn Azar Isaac Mr.
Joseph Alphonse Assenmacher M.D.
Tammy Lou Claus Ms.
Zak Jon Vassar Mr.
Shraddha Gupta Ms. #

State of Ohio
County of Lucas ss

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

(Signature)	(Signature)	(Signature)
Lori Ann Johnston	Jeffry William Martin	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Chief Financial Officer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
________ day of ________, 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

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D Part 1):						
1.01 U.S. governments	1,508,541	2.891	1,508,541		1,508,541	2.916
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	281,645	0.540	281,645		281,645	0.544
1.06 Industrial and miscellaneous	2,250,472	4.313	2,250,472		2,250,472	4.350
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	4,040,658	7.744	4,040,658		4,040,658	7.810
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual Funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgages loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	47,569,904	91.168	47,569,904		47,569,904	91.943
6.02 Cash equivalents (Schedule E, Part 2)	126,266	0.242	126,266		126,266	0.244
6.03 Short-term investments (Schedule DA)						
6.04 Total Cash, cash equivalents and short-term investments	47,696,170	91.410	47,696,170		47,696,170	92.187
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	439,738	0.843				
10. Receivables for securities	1,719	0.003	1,719		1,719	0.003
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	52,178,285	100.000	51,738,547		51,738,547	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		387,255
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)	61,368	61,368
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		8,885
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)		439,738
12.	Deduct total nonadmitted amounts		439,738
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		4,082,348
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,048,608
3.	Accrual of Discount		2,777
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		
	4.4 Part 4, Column 11		
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		971
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,087,729
7.	Deduct amortization of premium		15,738
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, Notes 5Q, Line 2		9,421
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		4,040,658
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		4,040,658

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	1,508,541	1,500,917	1,509,514	1,512,112
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	1,508,541	1,500,917	1,509,514	1,512,112
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	281,645	285,740	281,622	277,593
Industrial and Miscellaneous,	8.	United States	1,980,362	1,982,703	1,988,996	1,952,149
SVO Identified Funds, Unaffiliated Bank Loans and	9.	Canada	199,156	198,948	199,457	199,000
Hybrid Securities (unaffiliated)	10.	Other Countries	70,954	70,626	70,919	71,000
	11.	TOTALS	2,250,472	2,252,277	2,259,372	2,222,149
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	4,040,658	4,038,934	4,050,508	4,011,854
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	TOTALS				
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks				
	26.	TOTAL Stocks				
	27.	TOTAL Bonds and Stocks	4,040,658	4,038,934	4,050,508	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	401,451	1,098,497	8,593			XXX	1,508,541	37.33	1,443,222	35.35	1,508,541	
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	401,451	1,098,497	8,593			XXX	1,508,541	37.33	1,443,222	35.35	1,508,541	
2. All Other Governments												
2.1 NAIC 1						XXX						
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						XXX						
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 & Possessions, Guaranteed												
4.1 NAIC 1						XXX						
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						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	32,655	74,740	51,970	85,185	27,086	XXX	271,636	6.72	326,464	8.00	271,636	
5.2 NAIC 2		10,009				XXX	10,009	0.25	10,014	0.25	10,009	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	32,655	84,749	51,970	85,185	27,086	XXX	281,645	6.97	336,478	8.24	281,645	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	468,459	1,053,636	11,000			XXX	1,533,095	37.94	1,201,225	29.42	1,533,095	
6.2 NAIC 2	207,400	509,977				XXX	717,377	17.75	1,101,423	26.98	717,377	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	675,859	1,563,613	11,000			XXX	2,250,472	55.70	2,302,648	56.40	2,250,472	
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 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 902,565	2,226,873	71,563	85,185	27,086		3,313,272	82.00	XXX	XXX	3,313,272	
11.2 NAIC 2	(d) 207,400	519,986					727,386	18.00	XXX	XXX	727,386	
11.3 NAIC 3	(d)								XXX	XXX		
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	1,109,965	2,746,859	71,563	85,185	27,086		(b) 4,040,658	100.00	XXX	XXX	4,040,658	
11.8 Line 11.7 as a % of Column 7	27.47	67.98	1.77	2.11	0.67		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	707,031	2,006,804	120,673	104,046	32,356		XXX	XXX	2,970,911	72.77	2,970,911	
12.2 NAIC 2	207,000	904,450	(12)				XXX	XXX	1,111,437	27.23	1,111,437	
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 TOTALS	914,031	2,911,254	120,661	104,046	32,356		XXX	XXX	(b) 4,082,348	100.00	4,082,348	
12.8 Line 12.7 as a % of Col. 9	22.39	71.31	2.96	2.55	0.79		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	902,565	2,226,873	71,563	85,185	27,086		3,313,272	82.00	2,970,911	72.77	3,313,272	XXX
13.2 NAIC 2	207,400	519,986					727,386	18.00	1,111,437	27.23	727,386	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 TOTALS	1,109,965	2,746,859	71,563	85,185	27,086		4,040,658	100.00	4,082,348	100.00	4,040,658	XXX
13.8 Line 13.7 as a % of Col. 7	27.47	67.98	1.77	2.11	0.67		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	27.47	67.98	1.77	2.11	0.67		100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1											XXX	
14.2 NAIC 2											XXX	
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 TOTALS											XXX	
14.8 Line 14.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								XXX	XXX	XXX	XXX	

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	400,000	1,092,192				XXX	1,492,192	36.93	1,421,027	34.81	1,492,192	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities	1,451	6,305	8,593			XXX	16,349	0.40	22,194	0.54	16,349	
1.05 TOTALS	401,451	1,098,497	8,593			XXX	1,508,541	37.33	1,443,222	35.35	1,508,541	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
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						XXX						
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						XXX						
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						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	20,000	40,009				XXX	60,009	1.49	60,014	1.47	60,009	
5.02 Residential Mortgage-Backed Securities	4,772	29,015	40,699	66,825	27,086	XXX	168,397	4.17	276,464	6.77	168,397	
5.03 Commercial Mortgage-Backed Securities	7,883	15,725	11,271	18,360		XXX	53,239	1.32			53,239	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 TOTALS	32,655	84,749	51,970	85,185	27,086	XXX	281,645	6.97	336,478	8.24	281,645	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	293,425	1,279,926	11,000			XXX	1,584,351	39.21	1,634,307	40.03	1,584,351	
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	157,869	115,118				XXX	272,987	6.76	264,564	6.48	272,987	
6.04 Other Loan-Backed and Structured Securities	224,565	168,569				XXX	393,134	9.73	403,777	9.89	393,134	
6.05 TOTALS	675,859	1,563,613	11,000			XXX	2,250,472	55.70	2,302,648	56.40	2,250,472	
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 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds - as 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	713,425	2,412,127	11,000			XXX	3,136,552	77.62	XXX	XXX	3,136,552	
11.02 Residential Mortgage-Backed Securities	4,772	29,015	40,699	66,825	27,086	XXX	168,397	4.17	XXX	XXX	168,397	
11.03 Commercial Mortgage-Backed Securities	165,752	130,843	11,271	18,360		XXX	326,226	8.07	XXX	XXX	326,226	
11.04 Other Loan-Backed and Structured Securities	226,016	174,874	8,593			XXX	409,483	10.13	XXX	XXX	409,483	
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	1,109,965	2,746,859	71,563	85,185	27,086		4,040,658	100.00	XXX	XXX	4,040,658	
11.09 Line 11.08 as a % of Col. 7	27.47	67.98	1.77	2.11	0.67		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.01 Issuer Obligations	652,778	2,452,582	(12)		10,000	XXX	XXX	XXX	3,115,348	76.31	3,115,348	
12.02 Residential Mortgage-Backed Securities	80,937	128,967	42,540	24,133	(112)	XXX	XXX	XXX	276,464	6.77	276,464	
12.03 Commercial Mortgage-Backed Securities	22,330	74,900	67,502	77,364	22,469	XXX	XXX	XXX	264,564	6.48	264,564	
12.04 Other Loan-Backed and Structured Securities	157,986	254,805	10,631	2,548		XXX	XXX	XXX	425,971	10.43	425,971	
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	914,031	2,911,254	120,661	104,046	32,356		XXX	XXX	4,082,348	100.00	4,082,348	
12.09 Line 12.08 as a % of Col. 9	22.39	71.31	2.96	2.55	0.79		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	713,425	2,412,127	11,000			XXX	3,136,552	77.62	3,115,348	76.31	3,136,552	XXX
13.02 Residential Mortgage-Backed Securities	4,772	29,015	40,699	66,825	27,086	XXX	168,397	4.17	276,464	6.77	168,397	XXX
13.03 Commercial Mortgage-Backed Securities	165,752	130,843	11,271	18,360		XXX	326,226	8.07	264,564	6.48	326,226	XXX
13.04 Other Loan-Backed and Structured Securities	226,016	174,874	8,593			XXX	409,483	10.13	425,971	10.43	409,483	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	1,109,965	2,746,859	71,563	85,185	27,086		4,040,658	100.00	4,082,348	100.00	4,040,658	XXX
13.09 Line 13.08 as a % of Col. 7	27.47	67.98	1.77	2.11	0.67		100.00	XXX	XXX	XXX	100.00	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	27.47	67.98	1.77	2.11	0.67		100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations						XXX					XXX	
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											XXX	
14.09 Line 14.08 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11								XXX	XXX	XXX	XXX	

SI10 Schedule DA - Verification . . . . NONE

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

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

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

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	87,106		87,106	
2. Cost of cash equivalents acquired	3,259,685		3,259,685	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. TOTAL gain (loss) on disposals				
6. Deduct consideration received on disposals	3,220,525		3,220,525	
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)	126,266		126,266	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Lines 10 minus 11)	126,266		126,266	

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

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance		Irving	TX					439,738	439,738	439,738								4.000
1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									439,738	439,738	439,738								XXX
4899999 Total - Unaffiliated									439,738	439,738	439,738								XXX
5099999 Totals									439,738	439,738	439,738								XXX

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

Line Number														
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 BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated										
	Health Plan Alliance	Irving	TX		01/01/1997			61,368		4.000
1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated								61,368		XXX
4899999 Total - Unaffiliated								61,368		XXX
5099999 Totals								61,368		XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance	Irving	TX	Return of Capital	01/01/1997		8,885							8,885	8,885				
1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated							8,885							8,885	8,885				
4899999 Total - Unaffiliated							8,885							8,885	8,885				
5099999 Totals							8,885							8,885	8,885				

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	
CUSIP Identification	Description	3 Code	4 FOREIGN	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828V23	T 2.25% 31 DEC 2023				1.A	60,536	103.0120	59,747	58,000	59,335		(655)			2.250	1.084	JD	4	1,305	02/27/2020	12/31/2023
912828ZF0	T 0.5% 31 MAR 2025				1.A	300,653	98.3710	300,032	305,000	300,756		103			0.500	0.937	MS	393		12/30/2021	03/31/2025
91282CAC5	T 0.125% 31 JUL 2022				1.A	400,000	99.9300	399,720	400,000	400,000					0.125	0.125	JJ	209	250	02/25/2021	07/31/2022
91282CBE0	T 0.125% 15 JAN 2024				1.A	157,335	98.7540	156,031	158,000	157,526		191			0.125	0.274	JJ	94	99	03/30/2021	01/15/2024
91282CBV2	T 0.375% 15 APR 2024				1.A	328,440	99.0160	324,772	328,000	328,346		(94)			0.375	0.329	AO	264	615	07/16/2021	04/15/2024
91282CCG4	T 0.25% 15 JUN 2024				1.A	71,788	98.5470	70,954	72,000	71,819		31			0.250	0.353	JD	8	90	07/29/2021	06/15/2024
91282CCN9	Treasury Note 0.125% 31 JUL 2023				1.A	21,896	99.2230	21,829	22,000	21,901		5			0.125	0.410	JJ	12		11/29/2021	07/31/2023
91282CCT6	T 0.375% 15 AUG 2024				1.A	152,460	98.7030	151,016	153,000	152,509		48			0.375	0.498	FA	217		09/29/2021	08/15/2024
0199999 Subtotal - U.S. Governments - Issuer Obligations						1,493,108	XXX	1,484,101	1,496,000	1,492,192		(371)			XXX	XXX	XXX	1,201	2,359	XXX	XXX
U.S. Governments - Other Loan-Backed and Structured Securities																					
83162CUA9	SBAP 2011-20E 1 01-May-2031 3.790			4	1.A	8,788	105.9710	9,121	8,607	8,747		(3)			3.790	3.444	MN	54	328	06/25/2018	05/01/2031
83162CUH4	SBAP 2011-20J 1 01-Oct-2031 2.760			4	1.A	7,618	102.5390	7,695	7,505	7,602		(2)			2.760	2.502	AO	52	209	07/24/2019	10/01/2031
0499999 Subtotal - U.S. Governments - Other Loan-Backed and Structured Securities						16,406	XXX	16,816	16,112	16,349		(5)			XXX	XXX	XXX	106	537	XXX	XXX
0599999 Subtotal - U.S. Governments						1,509,514	XXX	1,500,917	1,512,112	1,508,541		(376)			XXX	XXX	XXX	1,307	2,896	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
13017HAJ5	CASGEN 1.327% 01 JUL 2022				1.F FE	10,000	100.3080	10,031	10,000	10,000					1.327	1.327	JJ	66	80	11/13/2020	07/01/2022
231266ML8	CURHGR 1.466% 01 NOV 2023				1.B FE	10,000	101.1500	10,115	10,000	10,000					1.466	1.466	MN	24	147	04/28/2020	11/01/2023
6461366P1	NJSTRN 2.551% 15 JUN 2023				2.A FE	10,020	102.2780	10,228	10,000	10,009		(6)			2.551	2.491	JD	11	255	12/17/2019	06/15/2023
73358W4V3	PORTRN 1.086% 01 JUL 2023				1.E FE	20,000	100.5330	20,107	20,000	20,000					1.086	1.085	JJ	109	213	07/01/2020	07/01/2023
88283KBK3	TXSTRN VAR 15 AUG 2022				1.F FE	10,000	100.6450	10,065	10,000	10,000					1.980	1.980	FA	75	198	02/20/2020	08/15/2022
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						60,020	XXX	60,546	60,000	60,009		(6)			XXX	XXX	XXX	285	893	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
31288QEM8	FH POOL 841040 01-Jul-2043 2.062			4	1.A	5,846	104.7930	6,089	5,810	6,098		(37)			2.062	1.554	MON	8	145	07/17/2020	07/01/2043
31288QF62	FH POOL 841089 01-Jun-2047 1.914			4	1.A	13,231	103.5230	13,076	12,631	13,142		(89)			1.914	1.551	MON	41	41	09/27/2021	06/01/2047
31288QFT2	FH POOL 841078 01-Apr-2045 2.889			4	1.A	8,386	103.6260	8,351	8,059	8,386					2.889	2.474	MON	39	39	09/14/2021	04/01/2045
31288QFZ8	FH POOL 841084 01-Aug-2047 2.481			4	1.A	7,043	102.7310	6,918	6,734	7,026		(16)			2.481	2.088	MON	12	112	03/08/2021	08/01/2047
31288QJR2	FH POOL 841172 01-Feb-2047 1.898			4	1.A	12,783	103.5160	12,595	12,167	12,167		(616)			1.898	1.996	MON	16	196	02/04/2021	02/01/2047
31326KX69	FH POOL 2B5201 01-Mar-2046 1.995			4	1.A	3,570	103.5030	5,313	5,133	5,176		(7)			1.995	1.899	MON	7	118	02/01/2018	03/01/2046
3132A84T3	FR POOL ZS8034 01-Jun-2033 3.000			4	1.A	13,108	106.0200	12,937	12,202	13,008		587			3.000	1.810	MON	31	366	07/07/2020	06/01/2033
3136AGAY8	FNR 2013-96 YA 25-Sep-2038 3.500			4	1.A	8,211	102.3380	8,201	8,014	8,190		(9)			3.500	3.191	MON	23	280	07/17/2019	09/25/2038
3136ASFR2	FNR 2016-24 LB 25-Jun-2042 2.500			4	1.A	1,561	101.0780	1,571	1,554	1,560					2.500	2.446	MON	3	39	06/26/2019	06/25/2042
3138EMV40	FN POOL AL5134 01-Apr-2044 1.948			4	1.A	12,501	104.0360	12,592	12,103	12,428		7			1.948	1.680	MON	20	264	01/17/2017	04/01/2044
3138X02G2	FN POOL AU1674 01-Aug-2043 2.422			4	1.A	8,325	103.6760	8,775	8,464	8,357		10			2.422	2.555	MON	17	206	07/31/2018	08/01/2043
3140EU2J7	FN POOL BC0776 01-Mar-2046 1.975			4	1.A	9,598	103.5450	9,828	9,491	9,583		3			1.975	1.878	MON	16	200	01/26/2018	03/01/2046
3140J5RF8	FN POOL BM1385 01-Jul-2047 2.651			4	1.A	5,144	103.6300	5,316	5,130	5,130		(11)			2.651	2.617	MON	11	138	01/30/2018	07/01/2047
3140J7RJ6	FN POOL BM3188 01-Apr-2047 2.168			4	1.A	7,847	103.7170	8,040	7,752	7,784		(50)			2.168	2.065	MON	14	179	01/26/2018	04/01/2047
3140J7WE1	FN POOL BM3344 01-Dec-2047 2.721			4	1.A	3,941	103.7100	4,076	3,930	3,941		2			2.721	2.684	MON	9	108	02/14/2018	12/01/2047
3140J8EG4	FN POOL BM3734 01-Jan-2046 1.849			4	1.A	4,468	103.3260	4,441	4,299	4,299		(17)			1.849	1.966	MON	7	87	11/02/2020	01/01/2046
3140J9CN9	FN POOL BM4576 01-Nov-2047 2.629			4	1.A	7,510	103.0440	7,855	7,623	7,510		(16)			2.629	2.733	MON	17	202	10/09/2018	11/01/2047
3140JA5B0	FN POOL BM6241 01-Feb-2044 1.944			4	1.A	10,482	104.5130	10,397	9,948	9,948		(84)			1.944	2.688	MON	16	218	09/21/2020	02/01/2044
3140JBCG9	FN POOL BM6370 01-Jul-2042 2.005			4	1.A	4,771	105.1340	4,718	4,487	4,750		(21)			2.005	1.399	MON	8	101	08/14/2020	07/01/2042
3140X3B31	FN POOL FM0057 01-May-2032 2.500			4	1.A	5,793	104.2390	5,703	5,472	5,763		203			2.500	1.450	MON	11	137	10/20/2020	05/01/2032
3140X52J1	FN POOL FM2576 01-Mar-2035 3.000			4	1.A	7,788	105.1010	7,693	7,319	7,746		319			3.000	2.071	MON	18	220	07/16/2020	03/01/2035
3140X8HU4	FN POOL FM4742 01-Mar-2035 4.000			4	1.A	6,437	105.3420	6,297	5,977	6,403		311			4.000	2.844	MON	20	239	11/05/2020	03/01/2035
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						168,344	XXX	170,782	164,299	168,395		469			XXX	XXX	XXX	364	3,635	XXX	XXX
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																					
30297PAF0	FRESB 2018-SB55 A5H 25-Jul-2038 3.300			4	1.A	25,656	102.4650	26,461	25,824	25,679		4			3.300	3.345	MON	71	852	11/14/2018	07/25/2038
30298LAB7	FRESB 2019-SB65 A5H 25-May-2039 2.130			4	1.A	13,720	100.8710	13,775	13,656	13,712		(3)			2.130	2.062	MON	24	291	08/15/2019	05/25/2039
30309LAG3	FRESB 2019-SB61 A5H 25-Feb-2039 2.950			4	1.A	13,882	102.6230	14,176	13,814	13,850		(26)			2.950	2.558	MON	34	408	04/11/2019	02/25/2039
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						53,258	XXX	54,412	53,294	53,241		(25)			XXX	XXX	XXX	129	1,551	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						281,622	XXX	285,740	277,593	281,645		438			XXX	XXX	XXX	778	6,079	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206RMJ8	T 0.9% 25 MAR 2024			1	2.B FE	10,990	99.5660	10,952	11,000	10,992		3			0.900	0.932	MS	26	50	03/19/2021	03/25/2024
00287YCX5	ABBV 3.8% 15 MAR 2025			1	2.C FE	20,249	106.4870	20,233	19,000	20,233		(16)			3.800	1.545	MS	97		12/15/2021	03/15/2025
00912XAX2	AL 2.75% 15 JAN 2023			1	2.B FE	10,009	101.5300	10,153	10,000	10,003		(2)			2.750	2.722	JJ	131	275	06/28/2019	01/15/2023
00912XBE3	AL 3.5% 15 JAN 2022				2.B FE	35,744	100.0880	36,032	36,000	35,997		80			3.500	3.747	JJ	599	1,260	09/10/2018	01/15/2022
015271AL3	ARE 3.45% 30 APR 2025			1	2.A FE	9,953	106.1390	9,553	9,000	9,738		(215)			3.450	0.814	AO	208	155	01/21/2021	04/30/2025
025816BS7	AXP 3.4% 27 FEB 2023			1	1.G FE	16,723	102.8940	16,463	16,000	16,274		(236)			3.400	1.779	FA	187	544	03/11/2020	02/27/2023

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 FOREIGN	Codes 5 Bond CHAR	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of Interest	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
025816CK3	AXP 0.75% 03 NOV 2023				1.G FE	10,999	99.7050	10,968	11,000	10,999					0.750	0.755	MN	13		11/01/2021	11/03/2023
02665WCY5	HNDA 2.2% 27 JUN 2022 MTN				1.G FE	9,991	100.8740	10,087	10,000	9,998		3			2.200	2.232	JD	2	220	06/24/2019	06/27/2022
02665WDC2	HNDA 2.05% 10 JAN 2023 MTN				1.G FE	19,993	101.4790	20,296	20,000	19,998		2			2.050	2.062	JJ	195	410	09/05/2019	01/10/2023
02665WDH1	HNDA 1.95% 10 MAY 2023 MTN				1.G FE	19,397	101.5850	19,301	19,000	19,172		(125)			1.950	1.277	MN	52	371	03/04/2020	05/10/2023
036752AJ2	ANTM 2.375% 15 JAN 2025			1	2.B FE	11,323	103.1460	11,346	11,000	11,321		(3)			2.375	1.365	JJ	124		12/20/2021	01/15/2025
037833EB2	AAPL 0.7% 08 FEB 2026			1	1.B FE	6,984	98.0100	6,861	7,000	6,987		3			0.700	0.746	FA	19	25	02/01/2021	02/08/2026
05724BAB5	BHI 1.231% 15 DEC 2023				1.G FE	13,000	100.4670	13,061	13,000	13,000					1.231	1.231	JD	10		12/07/2021	12/15/2023
06051GJC4	BAC 1.486% 19 MAY 2024 MTN			1	1.G FE	11,000	100.7330	11,081	11,000	11,000					1.486	1.486	MN	19	163	05/14/2020	05/19/2024
06051GJH3	BAC 0.81% 24 OCT 2024 MTN			1	1.F FE	26,000	99.3440	25,829	26,000	26,000					0.810	0.810	AO	39	212	10/16/2020	10/24/2024
06051GJR1	BAC 0.976% 22 APR 2025			1	1.F FE	11,000	99.2170	10,914	11,000	11,000					0.976	0.976	AO	21	54	04/16/2021	04/22/2025
06368EA36	BMO 0.45% 08 DEC 2023		A		1.F FE	26,982	99.0440	26,742	27,000	26,989		6			0.450	0.472	JD	8	122	12/03/2020	12/08/2023
06368FAA7	BMO 0.4% 15 SEP 2023 MTN		A		1.F FE	10,991	99.2880	10,922	11,000	10,992		1			0.400	0.442	MS	13		09/09/2021	09/15/2023
06406RAX5	BK 0.85% 25 OCT 2024 J			1	1.E FE	27,982	99.1770	27,770	28,000	27,983		1			0.850	0.872	AO	44		10/20/2021	10/25/2024
064159VK9	BNS 1.625% 01 MAY 2023		A		1.F FE	34,944	101.1320	35,396	35,000	34,975		20			1.625	1.679	MN	95	569	04/14/2020	05/01/2023
097023CS2	BA 4.508% 01 MAY 2023			1	2.C FE	11,000	104.4540	11,490	11,000	11,000					4.508	4.508	MN	83	496	04/30/2020	05/01/2023
11134LAF6	AVGO 3.625% 15 JAN 2024			1	2.C FE	15,130	104.6020	14,644	14,000	14,691		(354)			3.625	0.961	JJ	234	508	10/14/2020	01/15/2024
12572QAE5	CME 3.0% 15 SEP 2022				1.D FE	10,237	101.7730	10,177	10,000	10,055		(77)			3.000	2.210	MS	88	300	07/31/2019	09/15/2022
125896BM1	CMS 3.875% 01 MAR 2024			1	2.B FE	10,785	104.7430	10,474	10,000	10,573		(213)			3.875	0.857	MS	129	194	04/08/2021	03/01/2024
126650CL2	CVS 3.875% 20 JUL 2025			1	2.B FE	18,294	107.5130	18,277	17,000	18,278		(16)			3.875	1.533	JJ	295		12/14/2021	07/20/2025
136385AW1	CNQCN 2.95% 15 JAN 2023		A	1	2.B FE	15,636	101.9100	15,287	15,000	15,267		(256)			2.950	1.071	JJ	204	443	08/28/2020	01/15/2023
13645RBD5	CP 1.35% 02 DEC 2024		A	1	2.B FE	9,987	100.1280	10,013	10,000	9,987					1.350	1.395	JD	11		11/17/2021	12/02/2024
14040HCK9	COF 1.343% 06 DEC 2024			1	2.A FE	27,000	100.6160	27,166	27,000	27,000					1.343	1.343	JD	25		12/03/2021	12/06/2024
142339AK6	CSL 0.55% 01 SEP 2023			1	2.B FE	8,995	99.1140	8,920	9,000	8,996		1			0.550	0.579	MS	13		09/14/2021	09/01/2023
14913R2J5	CAT 0.25% 01 MAR 2023				1.F FE	37,967	99.7550	37,907	38,000	37,981		14			0.250	0.293	MS	32	48	02/22/2021	03/01/2023
14916RAC8	CATMED 2.95% 01 NOV 2022				2.A FE	17,707	101.8750	19,356	19,000	18,565		497			2.950	5.806	MN	93	561	03/23/2020	11/01/2022
15189TAU1	CNP 3.85% 01 FEB 2024			1	2.B FE	15,362	104.7870	14,670	14,000	14,866		(418)			3.850	0.729	FA	225	539	11/06/2020	02/01/2024
166756AP1	CVX 3.9% 15 NOV 2024			1	1.D FE	10,912	107.0500	10,705	10,000	10,667		(245)			3.900	1.306	MN	50	390	01/06/2021	11/15/2024
166764BV1	CVX 1.141% 11 MAY 2023				1.D FE	11,000	100.5710	11,063	11,000	11,000					1.141	1.141	MN	17	126	05/07/2020	05/11/2023
172967MT5	C 0.776% 30 OCT 2024			1	1.G FE	13,000	99.3660	12,918	13,000	13,000					0.776	0.776	AO	68	50	10/23/2020	10/30/2024
172967ND9	C 1.281% 03 NOV 2025			1	1.G FE	24,000	99.7530	23,941	24,000	24,000					1.281	1.281	MN	50		10/27/2021	11/03/2025
24422EVE6	DE 1.2% 06 APR 2023 MTN				1.F FE	16,996	100.7610	17,129	17,000	16,998		2			1.200	1.208	AO	48	204	03/04/2020	04/06/2023
278062AC8	ETN 2.75% 02 NOV 2022				2.A FE	25,883	101.8660	26,485	26,000	25,971		34			2.750	2.887	MN	117	715	05/09/2019	11/02/2022
278865BK5	ECL 0.9% 15 DEC 2023			1	1.G FE	19,986	100.1420	20,028	20,000	19,986					0.900	0.935	JD	8		12/07/2021	12/15/2023
29379VAU7	EPD 4.05% 15 FEB 2022				2.A FE	16,234	100.4140	16,066	16,000	16,010		(78)			4.050	3.546	FA	245	648	01/08/2019	02/15/2022
29717PAN7	ESS 3.875% 01 MAY 2024			1	2.A FE	10,873	105.2620	10,526	10,000	10,636		(237)			3.875	0.789	MN	65	388	03/17/2021	05/01/2024
30040WAG3	ES 3.8% 01 DEC 2023 N			1	2.A FE	16,271	104.9810	15,747	15,000	15,882		(389)			3.800	0.571	JD	48	570	03/04/2021	12/01/2023
316773CU2	FITB 2.6% 15 JUN 2022			1	2.A FE	7,022	100.7770	7,054	7,000	7,000		(14)			2.600	2.448	JD	8	182	03/13/2020	06/15/2022
316773CZ1	FITB 1.625% 05 MAY 2023			1	2.A FE	10,993	100.9780	11,108	11,000	10,997		2			1.625	1.647	MN	28	179	04/30/2020	05/05/2023
369550BK3	GD 3.25% 01 APR 2025			1	1.G FE	10,951	105.7400	11,631	11,000	10,967		10			3.250	3.347	AO	89	358	03/23/2020	04/01/2025
37045VAW0	GM 5.4% 02 OCT 2023				2.C FE	10,989	107.0470	11,775	11,000	10,993		3			5.400	5.436	AO	147	594	05/07/2020	10/02/2023
37045XCU8	GM 3.55% 08 JUL 2022				2.C FE	12,992	101.4520	13,189	13,000	12,999		3			3.550	3.572	JJ	222	462	04/03/2019	07/08/2022
38141GWM2	GS 2.905% 24 JUL 2023			1	2.A FE	18,572	101.1290	19,215	19,000	18,794		126			2.905	3.626	JJ	241	552	03/18/2020	07/24/2023
38141GXL3	GS 0.627% 17 NOV 2023 VAR			1	1.F FE	39,000	99.7460	38,901	39,000	39,000					0.627	0.627	MN	30	243	11/16/2020	11/17/2023
42824CBE8	HPE 2.25% 01 APR 2023			1	2.B FE	20,996	101.5260	21,320	21,000	20,998		1			2.250	2.256	AO	118	473	09/04/2019	04/01/2023
42824CBJ7	HPE 1.45% 01 APR 2024			1	2.B FE	10,987	100.6570	11,072	11,000	10,992		4			1.450	1.482	AO	40	192	07/14/2020	04/01/2024
46647PCB0	JPM 1.578% 22 APR 2027			1	1.F FE	11,000	98.8750	10,876	11,000	11,000					1.578	1.578	AO	33	87	04/15/2021	04/22/2027
46647PCH7	JPM 0.824% 01 JUN 2025			1	1.F FE	11,000	98.8510	10,874	11,000	11,000					0.824	0.824	JD	8	45	05/24/2021	06/01/2025
46647PCM6	JPM 0.768% 09 AUG 2025			1	1.F FE	28,000	98.4360	27,562	28,000	28,000					0.768	0.768	FA	84		08/03/2021	08/09/2025
482480AE0	KLAC 4.65% 01 NOV 2024			1	2.A FE	28,026	108.4350	27,109	25,000	27,431		(596)			4.650	0.838	MN	194	581	05/06/2021	11/01/2024
501044CQ2	KR 3.4% 15 APR 2022			1	2.A FE	13,420	100.0730	13,009	13,000	13,000		(166)			3.400	1.939	AO	93	442	10/03/2019	04/15/2022
501044DH1	KR 2.8% 01 AUG 2022			1	2.A FE	19,677	100.9830	20,197	20,000	19,943		96			2.800	3.301	FA	233	560	02/22/2019	08/01/2022
548661CW5	LOW 3.12% 15 APR 2022			1	2.A FE	32,484	100.2130	33,070	33,000	32,952		163			3.120	3.630	AO	217	1,030	01/04/2019	04/15/2022
615369AC9	MCO 4.875% 15 FEB 2024			1	2.A FE	26,894	106.8550	25,645	24,000	25,869		(985)			4.875	0.682	FA	442	1,170	12/17/2020	02/15/2024
61744YAH1	MS 2.75% 19 MAY 2022				1.G FE	33,902	100.8950	34,304	34,000	33,987		33			2.750	2.851	MN	109	935	05/13/2019	05/19/2022
61744YAN8	MS 3.125% 23 JAN 2023 GMTN				1.G FE	21,032	102.5390	20,508	20,000	20,385		(358)			3.125	1.294	JJ	274	625	03/04/2020	01/23/2023
63743HEU2	NRUC 0.35% 08 FEB 2024				1.F FE	27,981	98.4800	27,574	28,000	27,986		6			0.350	0.373	FA	39	49	02/01/2021	02/08/2024
655844BJ6	NORFOLK SOUTHERN 3.0% 01 APR 2022			1	2.A FE	21,970	100.1730	22,038	22,000	21,996		13			3.000	3.072	AO	165	660	03/31/2020	04/01/2022
664397AK2	ES 2.8% 01 MAY 2023			1	2.A FE	20,355	101.7500	20,350	20,000	20,129		(120)			2.800	2.193	MN	93	560	01/13/2020	05/01/2023
67066GAL8	NVDA 0.584% 14 JUN 2024			1	1.G FE	11,000	99.0950	10,900	11,000	11,000					0.584	0.584	JD	3	32	06/14/2021	06/14/2024
67077MAV0	NTRCN 1.9% 13 MAY 2023		A		2.B FE	8,992	101.2860	9,116	9,000	8,996		3			1.900	1.931	MN	23	171	05/11/2020	05/13/2023
68389XBT1	ORCL 2.5% 01 APR 2025			1	2.A FE	14,353	102.3840	14,334	14,000	14,350		(3)			2.500	1.685	AO	88		12/20/2021	04/01/2025
69371RQ74	PCAR 2.65% 06 APR 2023 MTN				1.E FE	25,987	102.3580	26,613	26,000	25,994		4			2.650	2.668	AO	163	689	04/02/2020	04/06/2023
70450YAF0	PYPL 1.35% 01 JUN 2023				1.G FE	10,990	100.8210	11,090	11,000	10,995		4			1.350	1.381	JD	12	149	05/11/2020	06/01/2023
713448FB9	PEP 0.4% 07 OCT 2023				1.E FE	10,994	99.4660	10,941	11,000	10,996		2			0.400	0.419	AO	10	44	10/05/2020	10/07/2023
718546AY0	PSX 0.9% 15 FEB 2024			1	2.A FE	18,979	99.2740	18,862	19,000	18,986		6			0.900	0.934	FA	65	127	11/16/2020	02/15/2024
78015K7L2	RY 0.425% 19 JAN 2024 GMTN		A		1.F FE	27,999	98.7860	27,660	28,000	27,999					0.425	0.426	JJ	54	60	01/13/2021	01/19/2024

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 B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78016EZX8	RY 0.75% 07 OCT 2024 GMTN		A		1.F FE	17,976	99.0080	17,821	18,000	17,978		2			0.750	0.795	AO	32		10/04/2021	10/07/2024
78355HKH1	R 3.75% 09 JUN 2023 MTN			1	2.B FE	34,169	103.7140	33,188	32,000	32,939		(685)			3.750	1.554	JD	73	1,200	03/04/2020	06/09/2023
784710AB1	SSMHLT 3.688% 01 JUN 2023 2018			1	1.E FE	10,476	102.9230	11,322	11,000	10,756		162			3.688	5.334	JD	34	406	03/23/2020	06/01/2023
808513BN4	SCHW 0.75% 18 MAR 2024			1	1.F FE	10,995	99.5710	10,953	11,000	10,996		1			0.750	0.767	MS	24	41	03/16/2021	03/18/2024
822582CJ9	RDSALN 0.375% 15 SEP 2023		D		1.D FE	32,919	99.3420	32,783	33,000	32,954		27			0.375	0.457	MS	36	124	09/10/2020	09/15/2023
842587DG9	SO 0.6% 26 FEB 2024 21-A			1	2.B FE	15,999	98.7290	15,797	16,000	15,999					0.600	0.603	FA	33	48	02/23/2021	02/26/2024
844741BH0	LUV 4.75% 04 MAY 2023				2.A FE	11,300	104.7330	11,521	11,000	11,144		(102)			4.750	3.741	MN	83	523	06/03/2020	05/04/2023
89114QCD8	TD 1.9% 01 DEC 2022 MTN		A		1.E FE	19,978	101.2450	20,249	20,000	19,993		7			1.900	1.937	JD	32	380	10/07/2019	12/01/2022
89114QCJ5	TD 0.45% 11 SEP 2023 MTN		A		1.E FE	10,984	99.3960	10,934	11,000	10,991		5			0.450	0.498	MS	15	50	09/09/2020	09/11/2023
89114TZE5	TD 0.7% 10 SEP 2024 MTN		A		1.E FE	14,988	98.7200	14,808	15,000	14,989		1			0.700	0.727	MS	32		09/07/2021	09/10/2024
892331AL3	TOYOTA 0.681% 25 MAR 2024		D	1	1.E FE	19,000	99.4200	18,890	19,000	19,000					0.681	0.681	MS	35	65	03/18/2021	03/25/2024
89236TGW9	TOYOTA 2.9% 30 MAR 2023 MTN				1.E FE	36,996	102.7770	38,027	37,000	36,998		1			2.900	2.904	MS	271	1,073	03/27/2020	03/30/2023
91159JAA4	USB 2.95% 15 JUL 2022 MTN			1	1.F FE	14,831	101.1850	15,178	15,000	14,959		74			2.950	3.461	JJ	210	443	03/24/2020	07/15/2022
92343VGF5	VZ 0.75% 22 MAR 2024				2.A FE	10,999	99.6080	10,957	11,000	11,000					0.750	0.752	MS	23	41	03/11/2021	03/22/2024
928563AG0	VMW 0.6% 15 AUG 2023				2.C FE	18,980	99.3090	18,869	19,000	18,984		4			0.600	0.652	FA	47		07/20/2021	08/15/2023
94974BGH7	WFC 3.0% 19 FEB 2025 MTN				2.A FE	14,989	104.4420	14,622	14,000	14,880		(109)			3.000	0.958	FA	160	210	08/05/2021	02/19/2025
961214EU3	WSTP 1.019% 18 NOV 2024		D		1.D FE	19,000	99.7550	18,953	19,000	19,000					1.019	1.019	MN	23		11/08/2021	11/18/2024
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,589,625	XXX	1,589,718	1,570,000	1,584,354		(4,588)			XXX	XXX	XXX	8,538	26,465	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12592PBF9	COMM 2014-UBS6 A5 10-Dec-2047 3.644			4	1.A	18,500	105.3680	17,913	17,000	18,214		(286)			3.644	(1.142)	MON	52	413	04/21/2021	12/10/2047
12593GAF9	COMM 2015-PC1 A5 10-Jul-2050 3.902			4	1.A	21,793	106.5950	21,319	20,000	21,638		(155)			3.902	(0.634)	MON	65	195	11/04/2021	07/10/2050
12593QBE9	COMM 2015-CR26 A4 10-Oct-2048 3.630			4	1.A	10,795	106.5780	10,658	10,000	10,760		(35)			3.630	(0.426)	MON	30	61	10/19/2021	10/10/2048
12624PAE5	COMM 2012-CR3 A3 15-Oct-2045 2.822			4	1.D	19,807	100.5340	19,662	19,558	19,648		(150)			2.822	1.940	MON	46	552	07/30/2019	10/15/2045
12624QAR4	COMM 2012-CR4 A3 15-Oct-2045 2.853			4	1.A	11,119	101.0740	11,051	10,933	11,013		(101)			2.853	1.571	MON	26	312	01/10/2020	10/15/2045
12625KAD7	COMM 2013-CR8 A4 10-Jun-2046 3.334			4	1.A	1,979	101.7940	1,944	1,910	1,949		(28)			3.334	1.237	MON	5	155	11/26/2019	06/10/2046
36192KAT4	GSMS 2012-GCJ7 A4 10-May-2045 3.377			4	1.A	2,973	99.9780	3,091	3,091	3,091		(9)			3.377	2.949	MON	9	104	04/17/2018	05/10/2045
36250VAD4	GSMS 2015-GC34 A4 10-Oct-2048 3.506			4	1.A	10,953	105.9690	10,597	10,000	10,790		(163)			3.506	(0.587)	MON	29	263	03/16/2021	10/10/2048
46634SAC9	JPMCC 2012-C6 A3 15-May-2045 3.507			4	1.D	13,089	100.2170	13,122	13,093	13,089		(3)			3.507	3.447	MON	38	476	12/10/2018	05/15/2045
46637WAD5	JPMCC 2012-CBX A4 15-Jun-2045 3.483			4	1.A	7,793	100.5690	7,696	7,653	7,667		(43)			3.483	1.616	MON		323	11/20/2020	06/15/2045
46643ABE2	JPMBB 2014-C23 A5 15-Sep-2047 3.934			4	1.A	10,921	106.0120	10,601	10,000	10,797		(124)			3.934	(1.675)	MON	33	164	07/20/2021	09/15/2047
46643PBE9	JPMBB 2014-C25 A5 15-Nov-2047 3.672			4	1.A	18,803	105.5320	17,940	17,000	18,358		(444)			3.672	(1.735)	MON	52	572	01/19/2021	11/15/2047
61690FAM5	MSBAM 2015-C22 A4 15-Apr-2048 3.306			4	1.A	12,008	104.6900	11,516	11,000	11,765		(236)			3.306	(0.551)	MON	30	364	09/14/2020	04/15/2048
61690KAE2	MSBAM 2013-C7 A4 15-Feb-2046 2.918			4	1.A	11,436	101.2400	11,136	11,000	11,226		(209)			2.918	(0.785)	MON	27	321	11/25/2020	02/15/2046
61690VAZ1	MSBAM 2015-C26 A5 15-Oct-2048 3.531			4	1.A	10,765	106.3970	10,640	10,000	10,743		(22)			3.531	(0.328)	MON	29	29	11/09/2021	10/15/2048
61761AAZ1	MSBAM 2012-C5 A4 15-Aug-2045 3.176			4	1.D	28,691	100.3360	28,103	28,009	28,248		(417)			3.176	1.544	MON	74	904	07/02/2019	08/15/2045
61763KBA1	MSBAM 2014-C15 A4 15-Apr-2047 4.051			4	1.A	12,921	104.9660	12,596	12,000	12,745		(176)			4.051	(1.621)	MON	41	243	06/25/2021	04/15/2047
61763UAZ5	MSBAM 2014-C17 A5 15-Aug-2047 3.741			4	1.A	11,806	104.9080	11,540	11,000	11,734		(73)			3.741	(1.280)	MON	34	103	09/16/2021	08/15/2047
61765TAF0	MSBAM 2015-C25 A5 15-Oct-2048 3.635			4	1.A	11,030	106.6120	10,661	10,000	10,888		(143)			3.635	(0.972)	MON	30	212	05/24/2021	10/15/2048
90269GAC5	UBSCM 2012-C1 A3 10-May-2045 3.400			4	1.D	289	99.9140	286	286	286		(2)			3.400	2.679	MON	1	10	02/27/2019	05/10/2045
92890NAU3	WFRBS 2012-C10 A3 15-Dec-2045 2.875			4	1.A	10,047	101.1300	10,113	10,000	10,019		(27)			2.875	2.446	MON	24	288	04/15/2020	12/15/2045
92939HAY1	WFRBS 2014-C23 A5 15-Oct-2057 3.917			4	1.A	18,561	106.1120	18,039	17,000	18,315		(246)			3.917	(1.555)	MON	6	333	06/22/2021	10/15/2057
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						276,079	XXX	270,224	260,533	272,983		(3,092)			XXX	XXX	XXX	681	6,397	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
09690AAC7	BMWLT 2021-2 A3 26-Dec-2024 0.330			4	1.A FE	18,998	99.2370	18,855	19,000	18,998					0.330	0.339	MON	1	17	09/08/2021	12/26/2024
12596JAC7	CNH 2019-A A3 15-Apr-2024 3.010			4	1.A FE	2,802	100.9490	2,753	2,727	2,749		(3)			3.010	1.665	MON	4	82	03/10/2020	04/15/2024
12598LAC0	CNH 2021-C A3 15-Dec-2026 0.810			4	1.A FE	10,999	99.3280	10,926	11,000	10,999					0.810	0.816	MON	4	12	10/19/2021	12/15/2026
12652VAC1	CNH 2018-A A3 17-Jul-2023 3.120			4	1.A FE	2,361	100.0980	2,359	2,356	2,358					3.120	2.996	MON	3	74	03/13/2020	07/17/2023
14041NFY2	COMET 2021-A3 A3 16-Nov-2026 1.040			4	1.A FE	9,999	99.5780	9,958	10,000	9,999					1.040	1.049	MON	9		11/18/2021	11/16/2026
34528QGW8	FORDF 2019-2 A 15-Apr-2026 3.060			4	1.A FE	11,885	104.2150	11,464	11,000	11,687		(165)			3.060	(1.362)	MON	15	337	10/08/2020	04/15/2026
34528QHF4	FORDF 2019-4 A 15-Sep-2026 2.440			4	1.A FE	16,633	103.2080	16,513	16,000	16,616		(17)			2.440	(0.283)	MON	17	65	11/08/2021	09/15/2026
34528QHK3	FORDF 2020-1 A1 15-Sep-2025 0.700			4	1.A FE	12,999	99.5840	12,946	13,000	12,999					0.700	0.704	MON	4	91	09/15/2020	09/15/2025
345329AC0	FORDL 2021-B A3 15-Oct-2024 0.370			4	1.A FE	9,998	99.2930	9,929	10,000	9,998					0.370	0.387	MON	2	8	09/21/2021	10/15/2024
36255JAD6	GMCAR 2018-3 A3 16-May-2023 3.020			4	1.A FE	2,295	100.2240	2,311	2,306	2,302		1			3.020	3.219	MON	3	70	10/16/2018	05/16/2023
380144AC9	GMALT 2021-2 A3 20-May-2024 0.340			4	1.A FE	10,998	99.5160	10,947	11,000	10,999					0.340	0.354	MON	1	21	05/18/2021	05/20/2024
43811JAC1	HAROT 2021-2 A3 15-Aug-2025 0.330			4	1.A FE	11,000	99.0950	10,900	11,000	11,000					0.330	0.332	MON	2	20	05/18/2021	08/15/2025
43813VAD0	HAROT 2019-4 A4 20-Jan-2026 1.870			4	1.A FE	29,991	101.4010	30,420	30,000	29,996		2			1.870	1.889	MON	20	561	11/19/2019	01/20/2026
43815NAC8	HAROT 2019-3 A3 15-Aug-2023 1.780			4	1.A FE	13,814	100.5710	13,709	13,631	13,755		(59)			1.780	0.065	MON	11	182	03/17/2021	08/15/2023
44935FAD6	HART 2021-C A3 15-May-2026 0.740			4	1.A FE	10,998	99.3140	10,925	11,000	10,998					0.740	0.754	MON	4	6	11/09/2021	05/15/2026
47789KAC7	JDOT 2020-A A3 15-Aug-2024 1.100			4	1.A FE	16,530	100.3520	16,589	16,531	16,530					1.100	1.103	MON	8	182	03/04/2020	08/15/2024
58772WAC7	MBART 2021-1 A3 15-Jun-2026 0.460			4	1.A FE	18,998	98.8390	18,779	19,000	18,998					0.460	0.468	MON	4	20	09/15/2021	06/15/2026
65479JAD5	NAROT 2019-C A3 15-Jul-2024 1.930			4	1.A FE	13,022	100.8070	13,127	13,022	13,022					1.930	1.933	MON	11	251	10/16/2019	07/15/2024
89239BAC5	TAOT 2021-C A3 15-Jan-2026 0.430			4	1.A FE	10,999	98.9170	10,881	11,000	10,999					0.430	0.434	MON	2	10	09/21/2021	01/15/2026
92348KAA1	VZMT 2021-1 A 20-May-2027 0.500			4	1.A FE	36,997	98.7090	36,522	37,000	36,998					0.500	0.505	MON	6	105	05/18/2021	05/20/2027
92348TAA2	VZOT 2020-A A1A 22-Jul-2024 1.850			4	1.A FE	56,179	100.7490	56,420	56,000	56,100		(51)			1.850	1.627	MON	32	1,036	04/06/2020	07/22/2024

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 B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98163EAD8	WOART 2018-C A3 15-Nov-2023 3.130			4	1.A FE	5,548	100.5260	5,578	5,549	5,549					3.130	3.135	MON	8	174	07/24/2018	11/15/2023
98163GAD3	WOLS 2020-B A3 15-Feb-2024 0.450			4	1.A FE	11,999	99.7210	11,967	12,000	11,999					0.450	0.456	MON	2	54	10/06/2020	02/15/2024
98163MAD0	WOART 2020-A A3 15-Apr-2025 1.100			4	1.A FE	36,486	100.3600	36,625	36,494	36,488		2			1.100	1.112	MON	18	401	03/04/2020	04/15/2025
98164EAC9	WOART 2021-A A3 15-Jan-2026 0.300			4	1.A FE	11,140	99.4080	10,932	11,000	10,999					0.300	0.304	MON	1	28	02/03/2021	01/15/2026
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						393,668	XXX	392,335	391,616	393,135		(290)			XXX	XXX	XXX	192	3,807	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						2,259,372	XXX	2,252,277	2,222,149	2,250,472		(7,970)			XXX	XXX	XXX	9,411	36,669	XXX	XXX
7699999 Subtotals - Issuer Obligations						3,142,753	XXX	3,134,365	3,126,000	3,136,555		(4,965)			XXX	XXX	XXX	10,024	29,717	XXX	XXX
7799999 Subtotals - Residential Mortgage-Backed Securities						168,344	XXX	170,782	164,299	168,395		469			XXX	XXX	XXX	364	3,635	XXX	XXX
7899999 Subtotals - Commercial Mortgage-Backed Securities						329,337	XXX	324,636	313,827	326,224		(3,117)			XXX	XXX	XXX	810	7,948	XXX	XXX
7999999 Subtotals - Other Loan-Backed and Structured Securities						410,074	XXX	409,151	407,728	409,484		(295)			XXX	XXX	XXX	298	4,344	XXX	XXX
8399999 Grand Total - Bonds						4,050,508	XXX	4,038,934	4,011,854	4,040,658		(7,908)			XXX	XXX	XXX	11,496	45,644	XXX	XXX

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

Line Number														
1A	1A	2,335,024	1B	16,987	1C		1D	144,947	1E	197,700	1F	373,853	1G	244,761
1B	2A	402,282	2B	236,204	2C	88,900								
1C	3A		3B		3C									
1D	4A		4B		4C									
1E	5A		5B		5C									
1F	6													

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned . . . . NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned . . . . NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828ZF0	T 0.5% 31 MAR 2025		12/30/2021	VARIOUS	XXX	330,269	335,000	267
91282CAC5	T 0.125% 31 JUL 2022		02/25/2021	FIFTH THIRD	XXX	400,000	400,000	40
91282CBE0	T 0.125% 15 JAN 2024		03/30/2021	VARIOUS	XXX	408,892	410,000	37
91282CBV2	T 0.375% 15 APR 2024		07/16/2021	VARIOUS	XXX	419,543	419,000	137
91282CCG4	T 0.25% 15 JUN 2024		07/29/2021	VARIOUS	XXX	86,696	87,000	25
91282CCN9	Treasury Note 0.125% 31 JUL 2023		11/29/2021	CITIGROUP GLOBAL MARKETS	XXX	21,896	22,000	9
91282CCT6	T 0.375% 15 AUG 2024		09/29/2021	VARIOUS	XXX	202,429	203,000	77
0599999 Subtotal - Bonds - U.S. Governments						1,869,725	1,876,000	592
Bonds - U.S. Special Revenue, Special Assessment								
31288QF62	FH POOL 841089 01-Jun-2047 1.914		09/27/2021	WELLS FARGO SECURITIES LLC CHARLOTTE	XXX	14,866	14,192	22
31288QFT2	FH POOL 841078 01-Apr-2045 2.889		09/14/2021	JPMORGAN SECURITIES INC NEW YORK	XXX	9,562	9,189	20
31288QFZ8	FH POOL 841084 01-Aug-2047 2.481		03/08/2021	BNP PARIBAS SECS CP/FIXED INCOME PA	XXX	10,709	10,239	6
31288QJR2	FH POOL 841172 01-Feb-2047 1.898		02/04/2021	BNP PARIBAS SECS CP/FIXED INCOME PA	XXX	18,319	17,436	5
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						53,456	51,056	53
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00206RMJ8	T 0.9% 25 MAR 2024		03/19/2021	CITIGROUP GBL MKTS/SALOMON NEW YORK	XXX	10,990	11,000	
00287YCX5	ABBV 3.8% 15 MAR 2025		12/15/2021	MORGAN STANLEY	XXX	20,249	19,000	185
015271AL3	ARE 3.45% 30 APR 2025		01/21/2021	GOLDMAN SACHS	XXX	9,953	9,000	73
025816CK3	AXP 0.75% 03 NOV 2023		11/01/2021	DEUTSCHE BANK SECURITIES	XXX	10,999	11,000	
036752AJ2	ANTM 2.375% 15 JAN 2025		12/20/2021	BARCLAYS CAPITAL INC	XXX	11,323	11,000	114
037833EB2	AAPL 0.7% 08 FEB 2026		02/01/2021	GOLDMAN SACHS	XXX	27,937	28,000	
05724BAB5	BHI 1.231% 15 DEC 2023		12/07/2021	SETUP CUSTODIAN DO NOT USE	XXX	13,000	13,000	
06051GJR1	BAC 0.976% 22 APR 2025		04/16/2021	MERRILL LYNCH PIERCE FENNER	XXX	11,000	11,000	
06368FAA7	BMO 0.4% 15 SEP 2023 MTN	A	09/09/2021	BMO CAPITAL MARKETS CORP CHICAGO	XXX	10,991	11,000	
06406RAX5	BK 0.85% 25 OCT 2024 J		10/20/2021	JP MORGAN CHASE	XXX	27,982	28,000	
09690AAC7	BMWLT 2021-2 A3 26-Dec-2024 0.330		09/08/2021	WELLS FARGO SECURITIES LLC CHARLOTTE	XXX	18,998	19,000	
125896BM1	CMS 3.875% 01 MAR 2024		04/08/2021	DAIWA SECURITIES	XXX	10,785	10,000	44
12592PBF9	COMM 2014-UBS6 A5 10-Dec-2047 3.644		04/21/2021	GOLDMAN SACHS	XXX	18,500	17,000	38
12593GAF9	COMM 2015-PC1 A5 10-Jul-2050 3.902		11/04/2021	VARIOUS	XXX	21,793	20,000	9
12593QBE9	COMM 2015-CR26 A4 10-Oct-2048 3.630		10/19/2021	SG AMERICAS SECURITIES LLC NEW YORK	XXX	10,795	10,000	20
12598LAC0	CNH 2021-C A3 15-Dec-2026 0.810		10/19/2021	WELLS FARGO SECURITIES	XXX	10,999	11,000	
126650CL2	CVS 3.875% 20 JUL 2025		12/14/2021	RBC CAPITAL MARKETS CORP	XXX	18,294	17,000	267
13645RBD5	CP 1.35% 02 DEC 2024	A	11/17/2021	BMO CAPITAL MARKETS CORP CHICAGO	XXX	9,987	10,000	
14040HCK9	COF 1.343% 06 DEC 2024		12/03/2021	SETUP CUSTODIAN DO NOT USE	XXX	27,000	27,000	
14041NFY2	COMET 2021-A3 A3 16-Nov-2026 1.040		11/18/2021	SETUP CUSTODIAN DO NOT USE	XXX	9,999	10,000	
142339AK6	CSL 0.55% 01 SEP 2023		09/14/2021	JPMORGAN SECURITIES INC NEW YORK	XXX	8,995	9,000	
14913R2J5	CAT 0.25% 01 MAR 2023		02/22/2021	CITIGROUP GBL MKTS/SALOMON NEW YORK	XXX	37,967	38,000	
166756AP1	CVX 3.9% 15 NOV 2024		01/06/2021	UNKNOWN	XXX	10,912	10,000	55
172967ND9	C 1.281% 03 NOV 2025		10/27/2021	CITIGROUP GLOBAL MKTS INC/SALOM	XXX	24,000	24,000	
278865BK5	ECL 0.9% 15 DEC 2023		12/07/2021	SETUP CUSTODIAN DO NOT USE	XXX	19,986	20,000	
29717PAN7	ESS 3.875% 01 MAY 2024		03/17/2021	WELLS FARGO SECURITIES LLC CHARLOTTE	XXX	10,873	10,000	149
30040WAG3	ES 3.8% 01 DEC 2023 N		03/04/2021	DEUTSCHE BANK SECURITIES	XXX	16,271	15,000	154
34528QHF4	FORDF 2019-4 A 15-Sep-2026 2.440		11/08/2021	RBC CAPITAL MARKETS CORP	XXX	16,633	16,000	27
345329AC0	FORDL 2021-B A3 15-Oct-2024 0.370		09/21/2021	RBC CAPITAL MARKETS LLC NEW YORK	XXX	9,998	10,000	
36250VAD4	GSMS 2015-GC34 A4 10-Oct-2048 3.506		03/16/2021	GOLDMAN SACHS	XXX	10,953	10,000	17
380144AC9	GMALT 2021-2 A3 20-May-2024 0.340		05/18/2021	SG AMERICAS SECURITIES LLC NEW YORK	XXX	10,998	11,000	
43811JAC1	HAROT 2021-2 A3 15-Aug-2025 0.330		05/18/2021	CITIGROUP GBL MKTS/SALOMON NEW YORK	XXX	11,000	11,000	
43815NAC8	HAROT 2019-3 A3 15-Aug-2023 1.780		03/17/2021	MERRILL LYNCH PIERCE FENNER CHARLOTTE	XXX	26,349	26,000	5
44935FAD6	HART 2021-C A3 15-May-2026 0.740		11/09/2021	PERSHING LLC JERSEY CITY	XXX	10,998	11,000	
46643ABE2	JPMBB 2014-C23 A5 15-Sep-2047 3.934		07/20/2021	SG AMERICAS SECURITIES LLC NEW YORK	XXX	10,921	10,000	23
46643PBE9	JPMBB 2014-C25 A5 15-Nov-2047 3.672		01/19/2021	BARCLAYS CAPITAL INC	XXX	18,803	17,000	35
46647PCB0	JPM 1.578% 22 APR 2027		04/15/2021	JP MORGAN CHASE	XXX	11,000	11,000	

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
46647PCH7	JPM 0.824% 01 JUN 2025		05/24/2021	JP MORGAN CHASE	XXX	11,000	11,000	
46647PCM6	JPM 0.768% 09 AUG 2025		08/03/2021	JPMORGAN SECURITIES INC NEW YORK	XXX	28,000	28,000	
482480AE0	KLAC 4.65% 01 NOV 2024		05/06/2021	JP MORGAN CHASE	XXX	28,026	25,000	29
58772WAC7	MBART 2021-1 A3 15-Jun-2026 0.460		09/15/2021	MIZUHO SECURITIES USA/FIXED NEW YORK	XXX	18,998	19,000	
61690VAZ1	MSBAM 2015-C26 A5 15-Oct-2048 3.531		11/09/2021	BARCLAYS CAPITAL INC	XXX	10,765	10,000	11
61763KBA1	MSBAM 2014-C15 A4 15-Apr-2047 4.051		06/25/2021	MORGAN STANLEY	XXX	12,921	12,000	38
61763UAZ5	MSBAM 2014-C17 A5 15-Aug-2047 3.741		09/16/2021	SG AMERICAS SECURITIES LLC NEW YORK	XXX	11,806	11,000	22
61765TAF0	MSBAM 2015-C25 A5 15-Oct-2048 3.635		05/24/2021	DEUTSCHE BANK SECURITIES	XXX	11,030	10,000	25
63743HEU2	NRUC 0.35% 08 FEB 2024		02/01/2021	RBC CAPITAL MARKETS LLC NEW YORK	XXX	27,981	28,000	
67066GAL8	NVDA 0.584% 14 JUN 2024		06/14/2021	MORGAN STANLEY	XXX	11,000	11,000	
68389XBT1	ORCL 2.5% 01 APR 2025		12/20/2021	MORGAN STANLEY	XXX	14,353	14,000	79
78015K7L2	RY 0.425% 19 JAN 2024 GMTN	A	01/13/2021	RBC CAPITAL MARKETS LLC NEW YORK	XXX	27,999	28,000	
78016EZX8	RY 0.75% 07 OCT 2024 GMTN	A	10/04/2021	RBC CAPITAL MARKETS CORP	XXX	17,976	18,000	
808513BN4	SCHW 0.75% 18 MAR 2024		03/16/2021	CREDIT SUISSE NEW YORK (CSUS)	XXX	10,995	11,000	
842587DG9	SO 0.6% 26 FEB 2024 21-A		02/23/2021	SCOTIA CAPITAL (USA) INC NEW YORK	XXX	15,999	16,000	
89114TZE5	TD 0.7% 10 SEP 2024 MTN	A	09/07/2021	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	14,988	15,000	
892331AL3	TOYOTA 0.681% 25 MAR 2024	D	03/18/2021	JPMORGAN SECURITIES INC NEW YORK	XXX	19,000	19,000	
89239BAC5	TAOT 2021-C A3 15-Jan-2026 0.430		09/21/2021	BARCLAYS CAPITAL INC	XXX	10,999	11,000	
92343VGF5	VZ 0.75% 22 MAR 2024		03/11/2021	CITIGROUP GBL MKTS/SALOMON NEW YORK	XXX	10,999	11,000	
92348KAA1	VZMT 2021-1 A 20-May-2027 0.500		05/18/2021	RBC CAPITAL MARKETS CORP	XXX	36,997	37,000	
928563AG0	VMW 0.6% 15 AUG 2023		07/20/2021	SETUP CUSTODIAN DO NOT USE	XXX	18,980	19,000	
92939HAY1	WFRBS 2014-C23 A5 15-Oct-2057 3.917		06/22/2021	MORGAN STANLEY	XXX	18,561	17,000	40
94974BGH7	WFC 3.0% 19 FEB 2025 MTN		08/05/2021	WELLS FARGO SECURITIES LLC CHARLOTTE	XXX	14,989	14,000	198
961214EU3	WSTP 1.019% 18 NOV 2024	D	11/08/2021	JP MORGAN CHASE	XXX	19,000	19,000	
98164EAC9	WOART 2021-A A3 15-Jan-2026 0.300		02/03/2021	MIZUHO SECURITIES USA/FIXED NEW YORK	XXX	10,999	11,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,012,592	987,000	1,657
8399997 Subtotal - Bonds - Part 3						2,935,773	2,914,056	2,302
8399998 Summary item from Part 5 for Bonds						112,835	112,000	143
8399999 Subtotal - Bonds						3,048,608	3,026,056	2,445
9999999 Totals						3,048,608	XXX	2,445

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
83162CUA9	SBAP 2011-20E 1 01-May-2031 3.790		11/01/2021	MBS PAYDOWN 100.0001	XXX	4,103	4,103	4,190	4,171		(68)		(68)		4,103				131	05/01/2031
83162CUH4	SBAP 2011-20J 1 01-Oct-2031 2.760		10/01/2021	MBS PAYDOWN 99.9998	XXX	1,647	1,647	1,672	1,669		(22)		(22)		1,647				36	10/01/2031
912828P87	T 1.125% 28 FEB 2021		02/28/2021	MATURITY 100.0000	XXX	400,000	400,000	398,530	399,778		222		222		400,000				2,250	02/28/2021
912828V23	T 2.25% 31 DEC 2023		11/08/2021	VARIOUS	XXX	65,759	63,000	65,761	65,167		(442)		(442)		64,725		1,034	1,034	881	12/31/2023
912828ZD5	T 0.5% 15 MAR 2023		02/01/2021	RBC CAPITAL MARKETS LLC NEW YORK	XXX	8,065	8,000	8,056	8,043		(2)		(2)		8,041		23	23	15	03/15/2023
912828ZF0	T 0.5% 31 MAR 2025		12/20/2021	VARIOUS	XXX	29,512	30,000	29,616			14		14		29,630		(118)	(118)	33	03/31/2025
912828ZP8	T 0.125% 15 MAY 2023		01/28/2021	BMO CAPITAL MARKETS CORP CHICAGO	XXX	289,875	290,000	289,518	289,577		15		15		289,592		283	283	75	05/15/2023
912828ZY9	T 0.125% 15 JUL 2023		09/29/2021	VARIOUS	XXX	527,253	528,000	527,482	527,511		85		85		527,596		(343)	(343)	534	07/15/2023
91282CAF8	T 0.125% 15 AUG 2023		05/27/2021	CITADEL SECURITIES LLC CHICAGO	XXX	70,931	71,000	70,961	70,961		6		6		70,967		(37)	(37)	69	08/15/2023
91282CBE0	T 0.125% 15 JAN 2024		11/02/2021	VARIOUS	XXX	250,171	252,000	251,557			87		87		251,644		(1,473)	(1,473)	201	01/15/2024
91282CBV2	T 0.375% 15 APR 2024		12/14/2021	VARIOUS	XXX	90,661	91,000	91,103			(14)		(14)		91,089		(429)	(429)	157	04/15/2024
91282CCG4	T 0.25% 15 JUN 2024		09/07/2021	BARCLAYS CAPITAL INC	XXX	14,943	15,000	14,908			6		6		14,914		29	29	9	06/15/2024
91282CCT6	T 0.375% 15 AUG 2024		12/20/2021	VARIOUS	XXX	49,487	50,000	49,969			3		3		49,972		(485)	(485)	56	08/15/2024
0599999 Subtotal - Bonds - U.S. Governments						1,802,407	1,803,750	1,803,323	1,366,877		(110)		(110)		1,803,920		(1,516)	(1,516)	4,447	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
30297PAF0	FRESB 2018-SB55 A5H 25-Jul-2038 3.300		12/01/2021	MBS PAYDOWN 99.9997	XXX	5,289	5,289	5,255	5,259		30		30		5,289				124	07/25/2038
30298LAB7	FRESB 2019-SB65 A5H 25-May-2039 2.130		12/01/2021	MBS PAYDOWN 99.9996	XXX	4,606	4,606	4,628	4,626		(20)		(20)		4,606				63	05/25/2039
30309LAG3	FRESB 2019-SB61 A5H 25-Feb-2039 2.950		12/01/2021	MBS PAYDOWN 100.0014	XXX	5,583	5,583	5,611	5,608		(26)		(26)		5,583				99	02/25/2039
31288QEM8	FH POOL 841040 01-Jul-2043 2.062		12/01/2021	MBS PAYDOWN 99.9984	XXX	3,236	3,231	3,392	3,392		(156)		(156)		3,236				53	07/01/2043
31288QF62	FH POOL 841089 01-Jun-2047 1.914		12/01/2021	MBS PAYDOWN 100.0013	XXX	1,561	1,561	1,635			(74)		(74)		1,561				4	06/01/2047
31288QFT2	FH POOL 841078 01-Apr-2045 2.889		12/01/2021	MBS PAYDOWN 99.9991	XXX	1,130	1,130	1,176			(46)		(46)		1,130				4	04/01/2045
31288QFZ8	FH POOL 841084 01-Aug-2047 2.481		12/01/2021	MBS PAYDOWN 100.0004	XXX	3,541	3,505	3,666			(125)		(125)		3,541				31	08/01/2047
31288QJR2	FH POOL 841172 01-Feb-2047 1.898		12/01/2021	MBS PAYDOWN 99.9991	XXX	4,877	5,269	5,536			(659)		(659)		4,877				51	02/01/2047
31326KX69	FH POOL 2B5201 01-Mar-2046 1.995		12/01/2021	MBS PAYDOWN 99.9843	XXX	4,361	4,361	4,405	4,405		(44)		(44)		4,361				88	03/01/2046
3132A84T3	FR POOL ZS8034 01-Jun-2033 3.000		12/01/2021	MBS PAYDOWN 100.0008	XXX	3,943	3,943	4,236	4,014		(71)		(71)		3,943				60	06/01/2033
3136AGAY8	FNR 2013-96 YA 25-Sep-2038 3.500		12/01/2021	MBS PAYDOWN 100.0005	XXX	9,572	9,572	9,807	9,793		(221)		(221)		9,572				175	09/25/2038
3136ASFR2	FNR 2016-24 LB 25-Jun-2042 2.500		12/01/2021	MBS PAYDOWN 100.0022	XXX	2,848	2,848	2,860	2,859		(11)		(11)		2,848				33	06/25/2042
3137FPLF0	FHR 4926 BA 25-May-2025 3.000		03/01/2021	MBS PAYDOWN 99.9999	XXX	5,976	5,976	6,012	6,004		(16)		(16)		5,989		(12)	(12)	33	05/25/2025
3138EMV40	FN POOL AL5134 01-Apr-2044 1.948		12/01/2021	MBS PAYDOWN 100.0034	XXX	4,844	4,844	5,003	4,972		(128)		(128)		4,844				70	04/01/2044
3138X02G2	FN POOL AU1674 01-Aug-2043 2.422		12/01/2021	MBS PAYDOWN 100.0008	XXX	4,200	4,200	4,131	4,142		59		59		4,200				38	08/01/2043
3140EU2J7	FN POOL BC0776 01-Mar-2046 1.975		12/01/2021	MBS PAYDOWN 99.9952	XXX	5,079	5,079	5,136	5,127		(48)		(48)		5,079				55	03/01/2046
3140J5RF8	FN POOL BM1385 01-Jul-2047 2.651		12/01/2021	MBS PAYDOWN 100.0014	XXX	3,426	3,426	3,435	3,434		(8)		(8)		3,426				33	07/01/2047
3140J7RJ6	FN POOL BM3188 01-Apr-2047 2.168		12/01/2021	MBS PAYDOWN 99.9988	XXX	5,089	5,088	5,151	5,142		(53)		(53)		5,089				51	04/01/2047
3140J7WE1	FN POOL BM3344 01-Dec-2047 2.721		12/01/2021	MBS PAYDOWN 100.0008	XXX	3,069	3,069	3,078	3,077		(8)		(8)		3,069				36	12/01/2047
3140J8EG4	FN POOL BM3734 01-Jan-2046 1.849		12/01/2021	MBS PAYDOWN 99.9985	XXX	3,383	3,383	3,516	3,396		(13)		(13)		3,383				30	01/01/2046
3140J9CN9	FN POOL BM4576 01-Nov-2047 2.629		12/01/2021	MBS PAYDOWN 100.0010	XXX	7,466	7,466	7,355	7,372		94		94		7,466				93	11/01/2047
3140JA5B0	FN POOL BM6241 01-Feb-2044 1.944		12/01/2021	MBS PAYDOWN 99.9992	XXX	4,027	4,027	4,244	4,061		(34)		(34)		4,027				52	02/01/2044
3140JBCG9	FN POOL BM6370 01-Jul-2042 2.005		12/01/2021	MBS PAYDOWN 99.9966	XXX	1,674	1,674	1,780	1,780		(106)		(106)		1,674				22	07/01/2042
3140X3B31	FN POOL FM0057 01-May-2032 2.500		12/01/2021	MBS PAYDOWN 100.0030	XXX	1,829	1,829	1,937	1,859		(30)		(30)		1,829				24	05/01/2032
3140X52J1	FN POOL FM2576 01-Mar-2035 3.000		12/01/2021	MBS PAYDOWN 99.9989	XXX	3,192	3,192	3,396	3,239		(47)		(47)		3,192				50	03/01/2035
3140X8HU4	FN POOL FM4742 01-Mar-2035 4.000		12/01/2021	MBS PAYDOWN 99.9989	XXX	3,844	3,844	4,140	3,918		(74)		(74)		3,844				78	03/01/2035
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						107,645	107,995	110,521	97,479		(1,835)		(1,835)		107,658		(12)	(12)	1,450	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00287YAU3	ABBV 2.3% 14 MAY 2021		04/14/2021	04/14/2021 SECURITY CALLED AT 100.000 10	XXX	30,000	30,000	29,190	30,000		(30)		(30)		29,970		30	30	288	05/14/2021
02005AGU6	AMOT 2018-2 A 15-May-2023 3.290		05/15/2021	MBS PAYDOWN 100.0000	XXX	40,000	40,000	40,230	40,123		(123)		(123)		40,000				548	05/15/2023
025537AL5	AEP 3.65% 01 DEC 2021 I		12/01/2021	MATURITY 100.0000	XXX	36,000	36,000	35,978	35,991		9		9		36,000				1,314	12/01/2021
025816BY4	AXP 3.7% 05 NOV 2021		08/30/2021	WELLS FARGO SECURITIES LLC CHARLOTTE	XXX	39,131	39,000	38,991	38,999		(3)		(3)		38,996		134	134	1,186	11/05/2021
037833EB2	AAPL 0.7% 08 FEB 2026		03/15/2021	MITSUBISHI UFJ SECURITIES NEW YORK	XXX	20,622	21,000	20,953			1		1		20,954		(332)	(332)	16	02/08/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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 (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05348EAQ2	AVB 2.95% 15 SEP 2022 GMTN		09/13/2021	09/13/2021 SECURITY CALLED AT 102.699 10	XXX	13,351	13,000	12,825	12,878		49		49		12,928		73	73	730	09/15/2022
06054MAB9	BACM 2016-UB10 A2 15-Jul-2049 2.723		10/18/2021	VARIOUS	XXX	35,299	35,299	30,877	31,171		175		175		31,346		3,953	3,953	360	07/15/2049
10112RAS3	BXP 4.125% 15 MAY 2021		02/16/2021	02/16/2021 SECURITY CALLED AT 100.000 10	XXX	18,000	18,000	18,266	18,000						18,000				184	05/15/2021
110122DT2	BMY 0.537% 13 NOV 2023		09/10/2021	MERRILL LYNCH PIERCE FENNER CHARLOTTE	XXX	20,005	20,000	20,000	20,000						20,000		5	5	90	11/13/2023
12591QAM4	COMM 2014-UBS4 A2 10-Aug-2047 2.963		02/01/2021	MBS PAYDOWN 100.0003	XXX	1,215	1,215	1,212	1,212						1,212		3	3	6	08/10/2047
12596JAC7	CNH 2019-A A3 15-Apr-2024 3.010		12/15/2021	MBS PAYDOWN 99.9997	XXX	6,244	6,244	6,415	6,301		(57)		(57)		6,244				105	04/15/2024
12625KAD7	COMM 2013-CR8 A4 10-Jun-2046 3.334		04/01/2021	MBS PAYDOWN 100.0000	XXX	8,952	8,952	9,272	9,263		(312)		(312)		8,952				526	06/10/2046
12652VAC1	CNH 2018-A A3 17-Jul-2023 3.120		12/15/2021	MBS PAYDOWN 99.9998	XXX	25,536	25,536	25,588	25,554		(19)		(19)		25,536				315	07/17/2023
15189TAU1	CNP 3.85% 01 FEB 2024		01/14/2021	01/14/2021 SECURITY CALLED AT 110.248 11	XXX	13,230	12,000	13,170	13,099		(3)		(3)		13,096		(1,096)	(1,096)	1,440	02/01/2024
172967LG4	Citigroup 2.75% 25 APR 2022		09/24/2021	GOLDMAN SACHS	XXX	42,526	42,000	42,186	42,065		(31)		(31)		42,034		492	492	1,068	04/25/2022
17325DAB9	CGCMT 2016-P5 A2 10-Oct-2049 2.400		11/15/2021	VARIOUS	XXX	30,000	30,000	29,907	29,914		86		86		30,000				539	10/10/2049
233854AB4	DTRT 2020-1 A2 15-Apr-2022 1.140		08/15/2021	MBS PAYDOWN 100.0003	XXX	6,946	6,946	6,946	6,946						6,946				27	04/15/2022
29273RAQ2	ET 5.2% 01 FEB 2022		11/01/2021	11/01/2021 SECURITY CALLED AT 100.000 10	XXX	39,000	39,000	40,899	39,885		(885)		(885)		39,000				2,535	02/01/2022
29379VBP7	EPD 2.8% 15 FEB 2021		02/15/2021	MATURITY 100.0000	XXX	18,000	18,000	17,990	18,000						18,000				252	02/15/2021
31428XAS5	FDX 2.625% 01 AUG 2022		05/20/2021	05/20/2021 SECURITY CALLED AT 102.792 10	XXX	19,530	19,000	18,752	18,832		40		40		18,872		128	128	931	08/01/2022
31428XBU9	FDX 3.4% 14 JAN 2022		04/30/2021	04/30/2021 SECURITY CALLED AT 102.251 10	XXX	22,495	22,000	21,974	21,991		2		2		21,993		7	7	1,089	01/14/2022
34528QGH1	FORDF 2018-3 A1 15-Oct-2023 3.520		10/15/2021	10/15/2021 SECURITY CALLED AT 100.000 10	XXX	39,000	39,000	38,991	38,995		5		5		39,000				1,144	10/15/2023
34528QGS7	FORDF 2019-1 A 15-Mar-2024 2.840		09/07/2021	BARCLAYS CAPITAL INC	XXX	18,248	18,000	17,997	17,998		1		1		17,999		249	249	373	03/15/2024
36192KAT4	GSMS 2012-GCJ7 A4 10-May-2045 3.377		12/01/2021	MBS PAYDOWN 99.9997	XXX	15,307	15,307	15,421	15,352		(45)		(45)		15,307				277	05/10/2045
36255JAD6	GMCAR 2018-3 A3 16-May-2023 3.020		12/16/2021	MBS PAYDOWN 100.0003	XXX	16,554	16,554	16,480	16,517		37		37		16,554				250	05/16/2023
43815NAC8	HAROT 2019-3 A3 15-Aug-2023 1.780		12/15/2021	MBS PAYDOWN 100.0000	XXX	12,369	12,369	12,535			(166)		(166)		12,369				108	08/15/2023
45687AAM4	TT 2.9% 21 FEB 2021		02/21/2021	MATURITY 100.0000	XXX	24,000	24,000	23,986	23,999		1		1		24,000				348	02/21/2021
46634SAC9	JPMCC 2012-C6 A3 15-May-2045 3.507		12/01/2021	MBS PAYDOWN 99.9999	XXX	3,419	3,419	3,418	3,419		1		1		3,419				115	05/15/2045
46637WAD5	JPMCC 2012-CBX A4 15-Jun-2045 3.483		12/01/2021	MBS PAYDOWN 100.0001	XXX	34,731	34,731	35,369	34,994		(263)		(263)		34,731				728	06/15/2045
472319AL6	JEF 5.125% 20 JAN 2023		11/08/2021	11/08/2021 SECURITY CALLED AT 105.224 10	XXX	6,313	6,000	6,547	6,501		(207)		(207)		6,294		(294)	(294)	713	01/20/2023
47788CAC6	JDOT 2018-A A3 18-Apr-2022 2.660		03/15/2021	MBS PAYDOWN 100.0000	XXX	4,454	4,454	4,454	4,454						4,454				18	04/18/2022
47788EAC2	JDOT 2018-B A3 15-Nov-2022 3.080		11/15/2021	VARIOUS	XXX	13,904	13,904	13,903	13,904						13,904				165	11/15/2022
47789KAC7	JDOT 2020-A A3 15-Aug-2024 1.100		12/15/2021	MBS PAYDOWN 100.0000	XXX	2,469	2,469	2,469	2,469						2,469				26	08/15/2024
527288BE3	JEF 5.5% 18 OCT 2023		10/19/2021	BNY Mellon	XXX	11,853	11,000	11,557	11,440		(180)		(180)		11,260		594	594	618	10/18/2023
55336VBH2	MPLX FRN 09 SEP 2022		09/03/2021	09/03/2021 SECURITY CALLED AT 100.000 10	XXX	16,000	16,000	16,000	16,000						16,000				153	09/09/2022
606822AW4	MUFG 3.535% 26 JUL 2021	D	07/26/2021	MATURITY 100.0000	XXX	46,000	46,000	46,000	46,000						46,000				1,626	07/26/2021
61761AAZ1	MSBAM 2012-C5 A4 15-Aug-2045 3.176		12/01/2021	MBS PAYDOWN 99.9998	XXX	1,991	1,991	2,039	2,038		(47)		(47)		1,991				61	08/15/2045
65339KBF6	NEE 2.9% 01 APR 2022		12/22/2021	12/22/2021 SECURITY CALLED AT 100.739 10	XXX	50,369	50,000	49,953	49,980		13		13		49,993		7	7	2,146	04/01/2022
65479JAD5	NAROT 2019-C A3 15-Jul-2024 1.930		12/15/2021	MBS PAYDOWN 99.9999	XXX	6,978	6,978	6,977	6,977						6,978				108	07/15/2024
655044AH8	NBL 3.9% 15 NOV 2024		01/06/2021	VARIOUS	XXX	10,912	10,000	10,975	10,911		1		1		10,912		(1)	(1)	55	11/15/2024
69352PAE3	PPL 3.5% 01 DEC 2022		07/15/2021	07/15/2021 SECURITY CALLED AT 104.194 10	XXX	56,542	55,000	56,549	55,944		(301)		(301)		55,643		(643)	(643)	3,960	12/01/2022
756109AN4	O 3.25% 15 OCT 2022		01/08/2021	01/08/2021 SECURITY CALLED AT 104.965 10	XXX	26,241	25,000	24,619	24,863		(25)		(25)		24,838		162	162	1,429	10/15/2022
78355HKM0	R 2.875% 01 JUN 2022 MTN		11/29/2021	RBC CAPITAL MARKETS CORP	XXX	22,220	22,000	21,987	21,993		5		5		21,998		222	222	633	06/01/2022
816851AU3	SRE 4.05% 01 DEC 2023		12/03/2021	12/03/2021 SECURITY CALLED AT 106.383 10	XXX	19,149	18,000	18,876	18,692		(240)		(240)		18,452		(452)	(452)	1,882	12/01/2023
816851BF5	SRE 2.9% 01 FEB 2023		12/03/2021	12/03/2021 SECURITY CALLED AT 102.707 10	XXX	17,460	17,000	17,844	17,824		(380)		(380)		17,444		(444)	(444)	1,120	02/01/2023
90269GAC5	UBSCM 2012-C1 A3 10-May-2045 3.400		12/01/2021	MBS PAYDOWN 100.0000	XXX	17,789	17,789	17,972	17,963		(167)		(167)		17,789				534	05/10/2045

E14.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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 (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92277GAK3	VTR 3.1% 15 JAN 2023		03/15/2021	03/15/2021 SECURITY CALLED AT 104.878 10	XXX	20,976	20,000	20,555	20,333		(21)		(21)		20,311		(311)	(311)	1,389	01/15/2023
98163EAD8	WOART 2018-C A3 15-Nov-2023 3.130		12/15/2021	MBS PAYDOWN 100.0004	XXX	18,025	18,025	18,023	18,024		1		1		18,025				283	11/15/2023
98163MAD0	WOART 2020-A A3 15-Apr-2025 1.100		12/15/2021	MBS PAYDOWN 100.0000	XXX	3,506	3,506	3,505	3,505		1		1		3,506				37	04/15/2025
98389BAS9	XEL 2.4% 15 MAR 2021		02/16/2021	02/16/2021 SECURITY CALLED AT 100.000 10	XXX	42,000	42,000	41,011	42,000		(31)		(31)		41,969		31	31	423	03/15/2021
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,064,861	1,053,688	1,057,633	1,023,313		(3,108)		(3,108)		1,053,688		2,517	2,517	34,271	XXX
8399997 Subtotal - Bonds - Part 4						2,974,913	2,965,433	2,971,477	2,487,669		(5,053)		(5,053)		2,965,266		989	989	40,168	XXX
8399998 Summary Item from Part 5 for Bonds						112,816	112,000	112,835			(1)		(1)		112,833		(18)	(18)	151	XXX
8399999 Subtotal - Bonds						3,087,729	3,077,433	3,084,312	2,487,669		(5,054)		(5,054)		3,078,099		971	971	40,319	XXX
9999999 Totals						3,087,729	XXX	3,084,312	2,487,669		(5,054)		(5,054)		3,078,099		971	971	40,319	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828ZY9	T 0.125% 15 JUL 2023		01/22/2021	DEUTSCHE BANK SECURITIES	09/29/2021	CITADEL SECURITIES LLC CHICAGO	24,000	23,990	23,949	23,992		3		3			(43)	(43)	21	1
91282CBG5	T 0.125% 31 JAN 2023		02/19/2021	DEUTSCHE BANK SECURITIES	03/18/2021	VARIOUS	62,000	62,019	61,993	62,019							(26)	(26)	6	5
91282CCN9	T 0.125% 31 JUL 2023		09/07/2021	BNP PARIBAS SECS CP/FIXED INCOME PA	09/08/2021	CITADEL SECURITIES LLC CHICAGO	18,000	17,975	17,976	17,975							1	1	2	2
0599999 Subtotal - Bonds - U.S. Governments							104,000	103,984	103,918	103,986		3		3			(68)	(68)	29	8
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
40414LAL3	PEAK 3.875% 15 AUG 2024		01/20/2021	WELLS FARGO SECURITIES LLC CHARLOTTE	01/25/2021	BNY MELLON	8,000	8,851	8,898	8,847		(4)		(4)			50	50	122	135
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							8,000	8,851	8,898	8,847		(4)		(4)			50	50	122	135
8399998 Subtotal - Bonds							112,000	112,835	112,816	112,833		(1)		(1)			(18)	(18)	151	143
9999999 Totals								112,835	112,816	112,833		(1)		(1)			(18)	(18)	151	143

E16 Schedule D - Part 6 Sn 1 . . . . NONE

E16 Schedule D - Part 6 Sn 2 . . . . NONE

E17 Schedule DA - Part 1 Short-Term Investments Owned . . . . NONE

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . NONE

E24 Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees . . . . NONE

E25 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E26 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Huntington Bank	Maumee, Oh						47,569,537	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X			47,569,537	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X			47,569,537	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X	367	X X X
0599999 Total Cash				X X X			47,569,904	X X X

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

1. January	9,838,984	4. April	49,094,154	7. July	65,683,715	10. October	45,792,373
2. February	26,211,527	5. May	35,814,223	8. August	53,465,961	11. November	50,933,900
3. March	37,764,515	6. June	45,903,392	9. September	56,107,950	12. December	47,569,537

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U718	BLCKRCK LIQ FND T-FND-INST		12/30/2021	1.000	XXX	126,009		38
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						126,009		38
All Other Money Market Mutual Funds								
60934N104	FEDERATED HERMES GOVERNMENT OB		12/02/2021	1.000	XXX	257		8
8699999 Subtotal - All Other Money Market Mutual Funds						257		8
9999999 Total Cash Equivalents						126,266		46

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

Line Number														
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	Deposits For the Benefit of All Policyholders 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	All Other Special Deposits 6 Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Statutory Deposit	400,000	399,720		
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	XXX	XXX				
59. TOTAL	XXX	XXX	400,000	399,720		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				