PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

PROGRESSIVE HAWAII INSURANCE CORP.

NAIC Group Code 0155 (Current) 0155 (Prior) NAIC Company Code 10067 Employer's ID Number 99-0311930

Organized under the Laws of OH, State of Domicile or Port of Entry OH
Country of Domicile United States of America

Incorporated/Organized 05/04/1994 Commenced Business 07/15/1994

Statutory Home Office 6300 WILSON MILLS ROAD, W33 (Street and Number), CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code)

Main Administrative Office 6300 WILSON MILLS ROAD, W33 (Street and Number)
CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code), 440-461-5000 (Area Code) (Telephone Number)

Mail Address P.O. BOX 89490 (Street and Number or P.O. Box), CLEVELAND, OH, US 44101-6490 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6300 WILSON MILLS ROAD, W33 (Street and Number)
CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code), 440-395-4460 (Area Code) (Telephone Number)

Internet Website Address PROGRESSIVE.COM

Statutory Statement Contact MICHELLE CRISTEN CAVELL (Name), 440-395-4460 (Area Code) (Telephone Number)
FINANCIAL_REPORTING@PROGRESSIVE.COM (E-mail Address), 440-603-5500 (FAX Number)

OFFICERS

PRESIDENT	GEOFFREY THOMAS SOUSER	TREASURER	PATRICK SEAN BRENNAN
SECRETARY	PETER JAMES ALBERT		

OTHER

MICHELLE CRISTEN CAVELL #, (VICE PRESIDENT)	CHRISTINA LYNN CREWS, (ASST. SECRETARY)	HEATHER ELIZABETH DAY, (VICE PRESIDENT)
JAMES LEE KUSMER, (ASST. TREASURER		

DIRECTORS OR TRUSTEES

CHARLES ERNEST CONOVER	JAMES DAVID WILLIAMS #	KATHRYN MARGARET LEMIEUX
GEOFFREY THOMAS SOUSER	KANIK (NMN) VARMA	

State of OHIO
County of CUYAHOGA 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.

GEOFFREY THOMAS SOUSER	CHRISTINA LYNN CREWS	PATRICK SEAN BRENNAN
PRESIDENT	ASSISTANT SECRETARY	TREASURER

Subscribed and sworn to before me this
10TH day of FEBRUARY, 2023

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	88,861,362	26.263	88,861,362		88,861,362	26.263
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	60,115,230	17.767	60,115,230		60,115,230	17.767
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	139,168,645	41.131	139,168,645		139,168,645	41.131
1.06 Industrial and miscellaneous	25,095,262	7.417	25,095,262		25,095,262	7.417
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	313,240,499	92.577	313,240,499		313,240,499	92.577
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)		0.000				0.000
6.02 Cash equivalents (Schedule E, Part 2)	24,990,130	7.386	24,990,130		24,990,130	7.386
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	24,990,130	7.386	24,990,130		24,990,130	7.386
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities	125,000	0.037	125,000		125,000	0.037
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	338,355,629	100.000	338,355,629		338,355,629	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		289,006,278
2.	Cost of bonds and stocks acquired, Part 3, Column 7		168,383,747
3.	Accrual of discount		105,387
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		(904,604)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		141,332,955
7.	Deduct amortization of premium		2,017,354
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		313,240,499
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		313,240,499

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	88,861,362	83,711,488	88,751,940	89,200,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	88,861,362	83,711,488	88,751,940	89,200,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	60,115,230	53,741,976	60,181,940	60,070,000
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	139,168,645	131,216,484	141,949,661	133,128,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank	8.	United States	25,095,262	22,951,249	25,220,226	25,058,726
Loans, Unaffiliated Certificates of	9.	Canada				
Deposit and Hybrid Securities	10.	Other Countries				
(unaffiliated)	11.	Totals	25,095,262	22,951,249	25,220,226	25,058,726
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	313,240,499	291,621,197	316,103,767	307,456,726
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous	21.	Canada				
(unaffiliated), Mutual Funds, Unit	22.	Other Countries				
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	313,240,499	291,621,197	316,103,767	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	26,892,402	86,959,090				XXX	113,851,492	33.7	80,718,034	27.9	113,851,492	
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	26,892,402	86,959,090				XXX	113,851,492	33.7	80,718,034	27.9	113,851,492	
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	1,400,000	55,915,230	2,800,000			XXX	60,115,230	17.8	60,132,976	20.8	60,115,230	
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	1,400,000	55,915,230	2,800,000			XXX	60,115,230	17.8	60,132,976	20.8	60,115,230	
4. U.S. Political Subdivisions of States, Territories and 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	12,380,296	77,903,191	30,885,158	18,000,000		XXX	139,168,645	41.1	115,709,124	40.0	139,168,645	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	12,380,296	77,903,191	30,885,158	18,000,000		XXX	139,168,645	41.1	115,709,124	40.0	139,168,645	

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 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	3,981,696					XXX	3,981,696	1.2	11,498,902	4.0	3,981,696	
6.2 NAIC 2		21,113,566				XXX	21,113,566	6.2	21,137,242	7.3	21,113,566	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	3,981,696	21,113,566				XXX	25,095,262	7.4	32,636,144	11.3	25,095,262	
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						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 44,654,394	220,777,511	33,685,158	18,000,000			317,117,063	93.8	XXX	XXX	317,117,063	
12.2 NAIC 2	(d)	21,113,566					21,113,566	6.2	XXX	XXX	21,113,566	
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	44,654,394	241,891,077	33,685,158	18,000,000			(b) 338,230,629	100.0	XXX	XXX	338,230,629	
12.8 Line 12.7 as a % of Col. 7	13.2	71.5	10.0	5.3			100.0	XXX	XXX	XXX	100.0	
13. Total Bonds Prior Year												
13.1 NAIC 1	20,461,735	208,564,925	38,973,161	59,215			XXX	XXX	268,059,036	92.7	268,059,036	
13.2 NAIC 2		11,148,739	9,988,503				XXX	XXX	21,137,242	7.3	21,137,242	
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	20,461,735	219,713,664	48,961,664	59,215			XXX	XXX	(b) 289,196,278	100.0	289,196,278	
13.8 Line 13.7 as a % of Col. 9	7.1	76.0	16.9	0.0			XXX	XXX	100.0	XXX	100.0	
14. Total Publicly Traded Bonds												
14.1 NAIC 1	44,654,394	220,777,511	33,685,158	18,000,000			317,117,063	93.8	268,059,036	92.7	317,117,063	XXX
14.2 NAIC 2		21,113,566					21,113,566	6.2	21,137,242	7.3	21,113,566	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	44,654,394	241,891,077	33,685,158	18,000,000			338,230,629	100.0	289,196,278	100.0	338,230,629	XXX
14.8 Line 14.7 as a % of Col. 7	13.2	71.5	10.0	5.3			100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	13.2	71.5	10.0	5.3			100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1											XXX	
15.2 NAIC 2											XXX	
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals											XXX	
15.8 Line 15.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12								XXX	XXX	XXX	XXX	

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

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 24,990,130 ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	26,892,402	86,959,090				XXX	113,851,492	33.7	80,718,034	27.9	113,851,492	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	26,892,402	86,959,090				XXX	113,851,492	33.7	80,718,034	27.9	113,851,492	
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	1,400,000	55,915,230	2,800,000			XXX	60,115,230	17.8	60,132,976	20.8	60,115,230	
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	1,400,000	55,915,230	2,800,000			XXX	60,115,230	17.8	60,132,976	20.8	60,115,230	
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	12,380,296	77,903,191	30,885,158	18,000,000		XXX	139,168,645	41.1	115,709,124	40.0	139,168,645	
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	12,380,296	77,903,191	30,885,158	18,000,000		XXX	139,168,645	41.1	115,709,124	40.0	139,168,645	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations		21,113,566				XXX	21,113,566	6.2	21,137,242	7.3	21,113,566	
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities	3,981,696					XXX	3,981,696	1.2	11,498,902	4.0	3,981,696	
6.05 Totals	3,981,696	21,113,566				XXX	25,095,262	7.4	32,636,144	11.3	25,095,262	
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations	40,672,698	241,891,077	33,685,158	18,000,000		XXX	334,248,933	98.8	XXX	XXX	334,248,933	
12.02 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
12.03 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
12.04 Other Loan-Backed and Structured Securities	3,981,696					XXX	3,981,696	1.2	XXX	XXX	3,981,696	
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 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	44,654,394	241,891,077	33,685,158	18,000,000			338,230,629	100.0	XXX	XXX	338,230,629	
12.10 Line 12.09 as a % of Col. 7	13.2	71.5	10.0	5.3			100.0	XXX	XXX	XXX	100.0	
13. Total Bonds Prior Year												
13.01 Issuer Obligations	11,645,447	217,031,050	48,961,664	59,215		XXX	XXX	XXX	277,697,376	96.0	277,697,376	
13.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
13.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
13.04 Other Loan-Backed and Structured Securities	8,816,288	2,682,614				XXX	XXX	XXX	11,498,902	4.0	11,498,902	
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	20,461,735	219,713,664	48,961,664	59,215			XXX	XXX	289,196,278	100.0	289,196,278	
13.10 Line 13.09 as a % of Col. 9	7.1	76.0	16.9	0.0			XXX	XXX	100.0	XXX	100.0	
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	40,672,698	241,891,077	33,685,158	18,000,000		XXX	334,248,933	98.8	277,697,376	96.0	334,248,933	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	3,981,696					XXX	3,981,696	1.2	11,498,902	4.0	3,981,696	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 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals	44,654,394	241,891,077	33,685,158	18,000,000			338,230,629	100.0	289,196,278	100.0	338,230,629	XXX
14.10 Line 14.09 as a % of Col. 7	13.2	71.5	10.0	5.3			100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	13.2	71.5	10.0	5.3			100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations						XXX					XXX	
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities						XXX					XXX	
15.04 Other Loan-Backed and Structured Securities						XXX					XXX	
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals											XXX	
15.10 Line 15.09 as a % of Col. 7								XXX	XXX	XXX	XXX	
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12								XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	190,000	190,000			
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	190,000	190,000			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year				
2. Cost of cash equivalents acquired	89,750,014	89,750,014		
3. Accrual of discount	130,134	130,134		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(1,393)	(1,393)		
6. Deduct consideration received on disposals	64,888,625	64,888,625		
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)	24,990,130	24,990,130		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	24,990,130	24,990,130		

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1 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 Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	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
912828-VS-6	US TREASURY NOTE	SD			1.A	1,930,133	98.6170	1,873,723	1,900,000	1,902,272		(3,624)			2.500	2.303	FA	17,942	47,500	08/26/2014	08/15/2023
912828-YV-6	US TREASURY NOTE				1.A	7,902,188	94.6250	7,570,000	8,000,000	7,961,024		19,850			1.500	1.760	MN	10,549	120,000	12/24/2019	11/30/2024
91282C-BW-0	US TREASURY NOTE				1.A	7,483,008	89.3950	6,704,625	7,500,000	7,488,445		3,408			0.750	0.797	AO	9,634	56,250	05/25/2021	04/30/2026
91282C-DK-4	US TREASURY NOTE				1.A	11,801,844	89.7300	10,588,140	11,800,000	11,801,465		(371)			1.250	1.247	MN	12,967	147,500	12/27/2021	11/30/2026
91282C-DQ-1	US TREASURY NOTE				1.A	19,767,188	89.5510	17,910,200	20,000,000	19,811,216		44,028			1.250	1.494	JD	691	250,000	01/12/2022	12/31/2026
91282C-DZ-1	US TREASURY NOTE				1.A	9,920,313	94.1330	9,413,300	10,000,000	9,941,820		21,507			1.500	1.780	FA	56,658	75,000	03/11/2022	02/15/2025
91282C-FA-4	US TREASURY NOTE				1.A	9,960,547	97.5390	9,753,900	10,000,000	9,967,833		7,286			3.000	3.209	JJ	125,543		08/15/2022	07/31/2024
91282C-FN-6	US TREASURY NOTE				1.A	19,986,719	99.4880	19,897,600	20,000,000	19,987,287		568			4.250	4.285	MS	217,170		10/11/2022	09/30/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						88,751,940	XXX	83,711,488	89,200,000	88,861,362		92,652			XXX	XXX	XXX	451,154	696,250	XXX	XXX
0109999999. Total - U.S. Government Bonds						88,751,940	XXX	83,711,488	89,200,000	88,861,362		92,652			XXX	XXX	XXX	451,154	696,250	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
880541-A6-4	TENNESSEE ST				1.A FE	1,400,000	98.4280	1,377,992	1,400,000	1,400,000					1.830	1.830	MS	8,540	25,620	09/18/2019	09/01/2023
880541-A8-0	TENNESSEE ST				1.A FE	1,400,000	94.0150	1,316,210	1,400,000	1,400,000					1.980	1.980	MS	9,240	27,720	09/18/2019	09/01/2025
880541-B2-2	TENNESSEE ST				1.A FE	1,400,000	90.0970	1,261,358	1,400,000	1,400,000					2.150	2.150	MS	10,033	30,100	09/18/2019	09/01/2027
880541-B4-8	TENNESSEE ST				1.A FE	1,400,000	86.2540	1,207,556	1,400,000	1,400,000					2.280	2.280	MS	10,640	31,920	09/18/2019	09/01/2029
880541-B6-3	TENNESSEE ST			2	1.A FE	1,400,000	82.5540	1,155,756	1,400,000	1,400,000					2.370	2.370	MS	11,060	33,180	09/18/2019	09/01/2031
880541-F3-6	TENNESSEE ST				1.A FE	10,000,000	90.6890	9,068,900	10,000,000	10,000,000					0.859	0.859	MN	14,317	85,900	06/23/2021	11/01/2025
880541-F4-4	TENNESSEE ST				1.A FE	39,625,000	88.2740	34,978,573	39,625,000	39,625,000					1.059	1.059	MN	69,938	419,629	06/23/2021	11/01/2026
880541-QV-2	TENNESSEE ST				1.A FE	2,542,800	98.6430	2,411,821	2,445,000	2,485,585		(14,869)			3.828	3.153	FA	38,998	93,595	12/17/2018	08/01/2025
880541-XW-2	TENNESSEE ST				1.A FE	1,014,140	96.3810	963,810	1,000,000	1,004,645		(2,875)			1.966	1.667	FA	8,192	19,660	08/15/2019	08/01/2024
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						60,181,940	XXX	53,741,976	60,070,000	60,115,230		(17,744)			XXX	XXX	XXX	180,958	767,324	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						60,181,940	XXX	53,741,976	60,070,000	60,115,230		(17,744)			XXX	XXX	XXX	180,958	767,324	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
528236-AC-6	LEWISBURG TN INDL DEV BRD SOL				1.G FE	18,000,000	100.0000	18,000,000	18,000,000	18,000,000					4.000	4.017	FMAN	120,329		10/28/2022	07/02/2035
59333P-5H-7	MIAMI-DADE CNTY FL			2	1.F FE	2,012,020	81.3040	1,626,080	2,000,000	2,009,211		(1,242)			2.599	2.524	AO	12,995	51,980	09/22/2020	10/01/2031
83756C-SA-4	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	425,000	95.7790	407,061	425,000	425,000					3.060	3.061	MN	2,168	13,005	05/16/2017	11/01/2037
88045R-B7-6	TENNESSEE HSG DEV			2	1.C FE	1,442,547	99.1880	1,343,997	1,355,000	1,389,469		(8,339)			3.500	2.049	JJ	23,713	47,425	04/30/2015	07/01/2045
880461-3K-2	TENNESSEE HSG DEV			2	1.B FE	7,817,548	97.4260	7,151,068	7,340,000	7,729,567		(69,470)			3.000	1.326	JJ	110,100	150,074	02/07/2022	01/01/2051
880461-3T-3	TENNESSEE HSG DEV				1.B FE	500,000	93.6280	468,140	500,000	500,000					0.650	0.650	JJ	1,625	3,250	03/24/2021	07/01/2025
880461-4P-0	TENNESSEE HSG DEV			2	1.B FE	9,980,897	97.2090	8,884,903	9,140,000	9,764,798		(152,959)			3.000	0.975	JJ	137,100	274,200	10/07/2021	07/01/2051
880461-5T-1	TENNESSEE HSG DEV			2	1.B FE	8,616,270	96.8430	7,553,754	7,800,000	8,432,154		(143,459)			3.000	0.847	JJ	117,000	176,150	08/25/2021	01/01/2052
880461-6V-5	TENNESSEE HSG DEV			2	1.B FE	9,165,371	96.7130	8,273,797	8,555,000	9,074,021		(89,413)			3.000	1.466	JJ	128,325	139,019	01/26/2022	01/01/2052
880461-8A-9	TENNESSEE HSG DEV			2	1.B FE	8,286,750	99.1780	7,830,103	7,895,000	8,240,117		(46,633)			3.750	2.665	JJ	148,031	53,456	03/24/2022	07/01/2052
880461-BD-9	TENNESSEE HSG DEV			2	1.B FE	249,077	99.8370	234,617	235,000	236,557		(1,112)			3.000	1.664	JJ	3,525	7,050	04/19/2013	07/01/2038
880461-BP-2	TENNESSEE HSG DEV			2	1.B FE	457,481	99.8310	429,273	430,000	433,391		(3,102)			4.000	2.540	JJ	8,600	17,200	10/24/2013	07/01/2043
880461-CE-6	TENNESSEE HSG DEV			2	1.B FE	544,850	99.9270	507,629	508,000	511,942		(4,710)			4.000	2.353	JJ	10,160	20,320	10/24/2013	07/01/2043
880461-CN-6	TENNESSEE HSG DEV			2	1.B FE	515,736	99.7010	478,565	480,000	488,678		(3,476)			4.000	2.130	JJ	9,600	19,200	10/22/2015	07/01/2039
880461-D3-9	TENNESSEE HSG DEV			2	1.B FE	7,310,216	99.5670	6,576,400	6,605,000	7,052,952		(50,882)			3.750	1.659	JJ	123,844	247,688	09/05/2019	01/01/2050
880461-G9-3	TENNESSEE HSG DEV			2	1.B FE	12,334,461	98.7240	11,215,046	11,360,000	12,022,570		(72,208)			3.500	1.793	JJ	198,800	397,600	11/07/2019	01/01/2050
880461-GG-7	TENNESSEE HSG DEV			2	1.B FE	2,448,058	99.5130	2,273,872	2,285,000	2,341,293		(14,111)			4.000	2.389	JJ	45,700	91,400	09/24/2015	01/01/2046
880461-KB-3	TENNESSEE HSG DEV			2	1.B FE	2,338,748	98.7100	2,151,878	2,180,000	2,243,753		(14,530)			3.500	1.897	JJ	38,150	76,300	09/14/2016	01/01/2047
880461-L7-1	TENNESSEE HSG DEV			2	1.B FE	4,541,171	98.7970	4,075,376	4,125,000	4,487,991		(43,776)			3.500	0.944	JJ	72,188	144,375	10/08/2021	07/01/2050
880461-LF-3	TENNESSEE HSG DEV			2	1.B FE	1,911,807	99.1690	1,829,668	1,845,000	1,903,579		(8,229)			3.500	1.825	JJ	32,288	32,288	03/04/2022	01/01/2047

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
880461-MM-7	TENNESSEE HSG DEV			2	1.B FE	103,848	99.7430	99,743	100,000	100,620		(583)			3.500	2.055	JJ	1,750	3,500	10/06/2016	07/01/2031
880461-NL-8	TENNESSEE HSG DEV			2	1.B FE	1,634,538	99.9700	1,534,540	1,535,000	1,581,266		(8,298)			4.000	2.472	JJ	30,700	61,400	11/01/2018	07/01/2042
880461-PT-9	TENNESSEE HSG DEV			2	1.B FE	307,276	100.0290	285,083	285,000	300,601		(2,050)			4.000	1.545	JJ	5,700	11,400	08/22/2019	01/01/2042
880461-Q3-5	TENNESSEE HSG DEV			2	1.B FE	7,151,112	95.1930	6,268,459	6,585,000	6,960,444		(44,705)			3.750	2.054	JJ	123,469	246,938	02/26/2020	07/01/2050
880461-UT-3	TENNESSEE HSG DEV			2	1.B FE	4,453,277	99.9940	4,379,737	4,380,000	4,445,543		(7,735)			4.000	3.341	JJ	87,600	87,600	05/03/2022	01/01/2049
880461-VZ-8	TENNESSEE HSG DEV			2	1.B FE	4,921,352	100.5680	4,616,071	4,590,000	4,759,169		(26,407)			4.250	2.644	JJ	97,538	195,075	08/08/2018	07/01/2049
880461-X3-7	TENNESSEE HSG DEV			2	1.B FE	1,730,491	98.8860	1,626,675	1,645,000	1,720,336		(10,153)			3.500	1.993	JJ	28,787	28,788	02/17/2022	07/01/2050
880461-XF-0	TENNESSEE HSG DEV			2	1.B FE	8,266,421	101.2390	7,780,217	7,685,000	8,015,251		(44,937)			4.500	2.798	JJ	172,912	345,825	08/16/2019	07/01/2049
880461-YM-4	TENNESSEE HSG DEV			2	1.B FE	5,354,050	100.6360	4,976,450	4,945,000	5,167,398		(30,203)			4.250	2.424	JJ	105,080	210,163	02/13/2019	01/01/2050
880461-ZU-5	TENNESSEE HSG DEV			2	1.B FE	9,129,288	100.2800	8,338,282	8,315,000	8,830,974		(46,688)			4.000	2.052	JJ	166,300	332,600	06/05/2019	01/01/2048
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						141,949,661	XXX	131,216,484	133,128,000	139,168,645		(949,410)			XXX	XXX	XXX	2,164,077	3,485,269	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						141,949,661	XXX	131,216,484	133,128,000	139,168,645		(949,410)			XXX	XXX	XXX	2,164,077	3,485,269	XXX	XXX
036752-AR-4	ELEVANCE HEALTH INC			2	2.B FE	4,986,850	89.8780	4,493,900	5,000,000	4,991,407		2,584			1.500	1.555	MS	22,083	75,000	03/08/2021	03/15/2026
55336V-AG-5	MPLX LP			2	2.B FE	4,835,728	99.1820	4,718,088	4,757,000	4,782,193		(14,153)			4.875	4.543	JD	19,325	231,904	12/13/2018	12/01/2024
776743-AN-6	ROPER TECHNOLOGIES INC			2	2.B FE	9,986,000	84.5960	8,459,600	10,000,000	9,990,441		1,938			1.400	1.421	MS	41,222	140,000	08/18/2020	09/15/2027
929160-AS-8	VULCAN MATERIALS CO			2	2.B FE	1,430,550	99.1700	1,309,044	1,320,000	1,349,525		(14,045)			4.500	3.335	AO	14,850	59,400	09/15/2016	04/01/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						21,239,128	XXX	18,980,632	21,077,000	21,113,566		(23,676)			XXX	XXX	XXX	97,480	506,304	XXX	XXX
80286X-AD-6	SDART 2021-2 B			4	1.A FE	3,981,098	99.7210	3,970,617	3,981,726	3,981,696		351			0.590	0.601	MON	1,044	23,492	05/17/2021	09/15/2025
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,981,098	XXX	3,970,617	3,981,726	3,981,696		351			XXX	XXX	XXX	1,044	23,492	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						25,220,226	XXX	22,951,249	25,058,726	25,095,262		(23,325)			XXX	XXX	XXX	98,524	529,796	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						312,122,669	XXX	287,650,580	303,475,000	309,258,803		(898,178)			XXX	XXX	XXX	2,893,669	5,455,147	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						3,981,098	XXX	3,970,617	3,981,726	3,981,696		351			XXX	XXX	XXX	1,044	23,492	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						316,103,767	XXX	291,621,197	307,456,726	313,240,499		(897,827)			XXX	XXX	XXX	2,894,713	5,478,639	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 153,383,288	1B ..$ 117,344,965	1C ..$ 1,389,469	1D ..$	1E ..$	1F ..$ 2,009,211	1G ..$ 18,000,000
1B	2A ...$	2B ..$ 21,113,566	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-DQ-1	US TREASURY NOTE 1.250% 12/31/26		01/12/2022	Citigroup		19,767,188	20,000,000	8,978
91282C-DZ-1	US TREASURY NOTE 1.500% 02/15/25		03/11/2022	Various		9,920,313	10,000,000	9,945
91282C-FA-4	US TREASURY NOTE 3.000% 07/31/24		08/15/2022	Goldman Sachs		9,960,547	10,000,000	13,043
91282C-FN-6	US TREASURY NOTE 4.250% 09/30/24		10/11/2022	Citadel Securities Inst LLC		19,986,719	20,000,000	28,022
0109999999. Subtotal - Bonds - U.S. Governments						59,634,767	60,000,000	59,988
528236-AC-6	LEWISBURG TN INDL DEV BRD SOL 4.000% 07/02/35		10/28/2022	Bank of America Corp		18,000,000	18,000,000	
880461-3K-2	TENNESSEE HSG DEV 3.000% 01/01/51		02/07/2022	Royal Bank of Canada		4,906,114	4,675,072	14,804
880461-6V-5	TENNESSEE HSG DEV 3.000% 01/01/52		01/26/2022	Raymond James Morgan Keegan		6,078,727	5,703,333	19,962
880461-8A-9	TENNESSEE HSG DEV 3.750% 07/01/52		03/24/2022	Raymond James Morgan Keegan		8,286,750	7,895,000	
880461-LF-3	TENNESSEE HSG DEV 3.500% 01/01/47		03/04/2022	Raymond James Morgan Keegan		1,911,807	1,845,000	12,018
880461-UT-3	TENNESSEE HSG DEV 4.000% 01/01/49		05/03/2022	Royal Bank of Canada		4,453,277	4,380,000	60,347
880461-X3-7	TENNESSEE HSG DEV 3.500% 07/01/50		02/17/2022	Royal Bank of Canada		1,730,491	1,645,000	8,156
0909999999. Subtotal - Bonds - U.S. Special Revenues						45,367,166	44,143,405	115,287
2509999997. Total - Bonds - Part 3						105,001,933	104,143,405	175,275
2509999998. Total - Bonds - Part 5						63,381,814	63,391,595	23,993
2509999999. Total - Bonds						168,383,747	167,535,000	199,268
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						168,383,747	XXX	199,268

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-6R-6	US TREASURY NOTE 2.250% 04/30/24		02/01/2022	Barclays Capital		5,111,719	5,000,000	5,040,039	5,019,408		(729)		(729)		5,018,679		93,040	93,040	29,213	04/30/2024
912828-ZT-0	US TREASURY NOTE 0.250% 05/31/25		02/02/2022	Bank of America Corp		9,615,625	10,000,000	9,966,797	9,976,984		607		607		9,977,592		(361,967)	(361,967)	4,464	05/31/2025
91282C-AC-5	US TREASURY NOTE 0.125% 07/31/22		01/12/2022	JP Morgan Securities Inc		1,618,418	1,620,000	1,619,367	1,619,811		11		11		1,619,822		(1,404)	(1,404)	913	07/31/2022
91282C-AK-7	US TREASURY NOTE 0.125% 09/15/23		02/24/2022	JP Morgan Securities Inc		10,789,453	11,000,000	10,990,977	10,994,876		457		457		10,995,333		(205,880)	(205,880)	6,191	09/15/2023
91282C-BX-8	US TREASURY NOTE 0.125% 04/30/23		01/12/2022	JP Morgan Securities Inc		19,864,844	20,000,000	19,985,938	19,990,587		234		234		19,990,822		(125,978)	(125,978)	5,111	04/30/2023
91282C-CG-4	US TREASURY NOTE 0.250% 06/15/24		02/01/2022	JP Morgan Securities Inc		3,904,688	4,000,000	3,978,594	3,982,426		626		626		3,983,052		(78,364)	(78,364)	1,346	06/15/2024
0109999999. Subtotal - Bonds - U.S. Governments						50,904,747	51,620,000	51,581,712	51,584,092		1,206		1,206		51,585,300		(680,553)	(680,553)	47,238	XXX
83756C-SA-4	SOUTH DAKOTA HSG DEV AUTH 3.060% 11/01/37		06/23/2022	Redemption 100.0000		165,000	165,000	165,000	165,000						165,000				2,293	11/01/2037
88045R-B7-6	TENNESSEE HSG DEV 3.500% 07/01/45		12/01/2022	Redemption 100.0000		485,000	485,000	516,336	500,322		(15,322)		(15,322)		485,000				16,231	07/01/2045
88045R-YE-6	TENNESSEE HSG DEV 4.500% 07/01/37		01/01/2022	Redemption 100.0000		120,000	120,000	132,078	121,567		(1,567)		(1,567)		120,000				2,700	07/01/2037
880461-3K-2	TENNESSEE HSG DEV 3.000% 01/01/51		12/01/2022	Redemption 100.0000		310,072	310,072	338,753	336,600		(26,528)		(26,528)		310,072				9,393	01/01/2051
880461-3N-6	TENNESSEE HSG DEV 0.300% 01/01/23		09/01/2022	Redemption 100.0000		990,000	990,000	990,000	990,000						990,000				3,225	01/01/2023
880461-4P-0	TENNESSEE HSG DEV 3.000% 07/01/51		11/01/2022	Redemption 100.0000		350,000	350,000	382,201	379,783		(29,783)		(29,783)		350,000				12,688	07/01/2051
880461-5T-1	TENNESSEE HSG DEV 3.000% 01/01/52		11/01/2022	Redemption 100.0000		200,000	200,000	220,930	219,888		(19,888)		(19,888)		200,000				4,754	01/01/2052
880461-6V-5	TENNESSEE HSG DEV 3.000% 01/01/52		12/01/2022	Redemption 100.0000		148,333	148,333	160,556	160,455		(12,122)		(12,122)		148,333				3,269	01/01/2052
880461-BD-9	TENNESSEE HSG DEV 3.000% 07/01/38		12/01/2022	Redemption 100.0000		1,240,000	1,240,000	1,314,276	1,254,080		(14,080)		(14,080)		1,240,000				36,675	07/01/2038
880461-BP-2	TENNESSEE HSG DEV 4.000% 07/01/43		12/01/2022	Redemption 100.0000		625,000	625,000	664,944	634,438		(9,438)		(9,438)		625,000				23,883	07/01/2043
880461-CE-6	TENNESSEE HSG DEV 4.000% 07/01/43		12/01/2022	Redemption 100.0000		610,000	610,000	654,249	620,389		(10,389)		(10,389)		610,000				22,500	07/01/2043
880461-CN-6	TENNESSEE HSG DEV 4.000% 07/01/39		12/01/2022	Redemption 100.0000		415,000	415,000	445,897	425,508		(10,508)		(10,508)		415,000				15,883	07/01/2039
880461-D3-9	TENNESSEE HSG DEV 3.750% 01/01/50		12/01/2022	Redemption 100.0000		1,240,000	1,240,000	1,372,395	1,333,649		(93,649)		(93,649)		1,240,000				46,141	01/01/2050
880461-G9-3	TENNESSEE HSG DEV 3.500% 01/01/50		12/01/2022	Redemption 100.0000		1,960,000	1,960,000	2,128,129	2,086,775		(126,775)		(126,775)		1,960,000				67,375	01/01/2050
880461-GG-7	TENNESSEE HSG DEV 4.000% 01/01/46		12/01/2022	Redemption 100.0000		1,050,000	1,050,000	1,124,928	1,082,352		(32,352)		(32,352)		1,050,000				40,333	01/01/2046
880461-KB-3	TENNESSEE HSG DEV 3.500% 01/01/47		12/01/2022	Redemption 100.0000		750,000	750,000	804,615	776,932		(26,932)		(26,932)		750,000				24,923	01/01/2047
880461-L7-1	TENNESSEE HSG DEV 3.500% 07/01/50		12/01/2022	Redemption 100.0000		675,000	675,000	743,101	741,562		(66,562)		(66,562)		675,000				23,319	07/01/2050
880461-MM-7	TENNESSEE HSG DEV 3.500% 07/01/31		12/01/2022	Redemption 100.0000		430,000	430,000	446,546	435,171		(5,171)		(5,171)		430,000				14,700	07/01/2031
880461-NL-8	TENNESSEE HSG DEV 4.000% 07/01/42		12/01/2022	Redemption 100.0000		525,000	525,000	559,044	543,662		(18,662)		(18,662)		525,000				20,283	07/01/2042
880461-PT-9	TENNESSEE HSG DEV 4.000% 01/01/42		11/01/2022	Redemption 100.0000		100,000	100,000	107,816	106,193		(6,193)		(6,193)		100,000				3,832	01/01/2042
880461-Q3-5	TENNESSEE HSG DEV 3.750% 07/01/50		12/01/2022	Redemption 100.0000		1,075,000	1,075,000	1,167,418	1,143,589		(68,589)		(68,589)		1,075,000				40,015	07/01/2050
880461-VZ-8	TENNESSEE HSG DEV 4.250% 07/01/49		12/01/2022	Redemption 100.0000		1,285,000	1,285,000	1,377,764	1,339,753		(54,753)		(54,753)		1,285,000				53,195	07/01/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
880461-XF-0	TENNESSEE HSG DEV 4.500% 07/01/49		12/01/2022	Redemption 100.0000		1,935,000	1,935,000	2,081,396	2,029,469		(94,469)		(94,469)		1,935,000				84,505	07/01/2049
880461-YM-4	TENNESSEE HSG DEV 4.250% 01/01/50		12/01/2022	Redemption 100.0000		1,330,000	1,330,000	1,440,018	1,397,940		(67,940)		(67,940)		1,330,000				54,275	01/01/2050
880461-ZU-5	TENNESSEE HSG DEV 4.000% 01/01/48		12/01/2022	Redemption 100.0000		1,820,000	1,820,000	1,998,233	1,943,157		(123,157)		(123,157)		1,820,000				70,400	01/01/2048
0909999999. Subtotal - Bonds - U.S. Special Revenues						19,833,405	19,833,405	21,336,623	20,768,234		(934,829)		(934,829)		19,833,405				696,790	XXX
80286X-AD-6	SDART 2021-2 B 0.590% 09/15/25		12/15/2022	Paydown		7,518,274	7,518,274	7,517,089	7,517,556		718		718		7,518,274				39,888	09/15/2025
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,518,274	7,518,274	7,517,089	7,517,556		718		718		7,518,274				39,888	XXX
2509999997. Total - Bonds - Part 4						78,256,426	78,971,679	80,435,424	79,869,882		(932,905)		(932,905)		78,936,979		(680,553)	(680,553)	783,916	XXX
2509999998. Total - Bonds - Part 5						63,076,529	63,391,595	63,381,814			(81,236)		(81,236)		63,300,579		(224,051)	(224,051)	272,224	XXX
2509999999. Total - Bonds						141,332,955	142,363,274	143,817,238	79,869,882		(1,014,141)		(1,014,141)		142,237,558		(904,604)	(904,604)	1,056,140	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						141,332,955	XXX	143,817,238	79,869,882		(1,014,141)		(1,014,141)		142,237,558		(904,604)	(904,604)	1,056,140	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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-DZ-1	US TREASURY NOTE 1.500% 02/15/25		03/07/2022	Barclays Capital	04/07/2022	Citigroup	5,000,000	4,978,320	4,844,336	4,978,920		600		600			(134,585)	(134,585)	10,773	4,351
91282C-EC-1	US TREASURY NOTE 1.875% 02/28/27		03/21/2022	Morgan Stanley	04/07/2022	JP Morgan Securities Inc	4,300,000	4,229,453	4,140,598	4,230,064		611		611			(89,466)	(89,466)	8,545	4,820
0109999999. Subtotal - Bonds - U.S. Governments							9,300,000	9,207,773	8,984,934	9,208,984		1,211		1,211			(224,051)	(224,051)	19,318	9,171
528236-AC-6	LEWISBURG TN INDL DEV BRD SOL 4.000% 07/02/35		07/29/2022	Bank of America Corp	11/01/2022	Call 100.0000	52,000,000	52,000,000	52,000,000	52,000,000									205,712	
880461-3K-2	TENNESSEE HSG DEV 3.000% 01/01/51		02/07/2022	Royal Bank of Canada	12/01/2022	Redemption 100.0000	429,928	451,175	429,928	429,928		(21,247)		(21,247)					8,033	1,361
880461-6V-5	TENNESSEE HSG DEV 3.000% 01/01/52		01/26/2022	Raymond James Morgan Keegan	12/01/2022	Redemption 100.0000	296,667	316,193	296,667	296,667		(19,527)		(19,527)					6,537	1,038
880461-8A-9	TENNESSEE HSG DEV 3.750% 07/01/52		03/24/2022	Raymond James Morgan Keegan	12/01/2022	Redemption 100.0000	105,000	110,210	105,000	105,000		(5,210)		(5,210)					1,336	
880461-LF-3	TENNESSEE HSG DEV 3.500% 01/01/47		03/04/2022	Raymond James Morgan Keegan	12/01/2022	Redemption 100.0000	455,000	471,476	455,000	455,000		(16,476)		(16,476)					9,363	2,964
880461-UT-3	TENNESSEE HSG DEV 4.000% 01/01/49		05/03/2022	Royal Bank of Canada	12/01/2022	Redemption 100.0000	620,000	630,373	620,000	620,000		(10,373)		(10,373)					17,900	8,542
880461-X3-7	TENNESSEE HSG DEV 3.500% 07/01/50		02/17/2022	Royal Bank of Canada	12/01/2022	Redemption 100.0000	185,000	194,614	185,000	185,000		(9,614)		(9,614)					4,025	917
0909999999. Subtotal - Bonds - U.S. Special Revenues							54,091,595	54,174,041	54,091,595	54,091,595		(82,447)		(82,447)					252,906	14,822
2509999998. Total - Bonds							63,391,595	63,381,814	63,076,529	63,300,579		(81,236)		(81,236)			(224,051)	(224,051)	272,224	23,993
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								63,381,814	63,076,529	63,300,579		(81,236)		(81,236)			(224,051)	(224,051)	272,224	23,993

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
CITIBANK	NEW YORK, NY						XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX				XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX				XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX				XXX

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

1. January		4. April		7. July		10. October	
2. February		5. May		8. August		11. November	
3. March		6. June		9. September		12. December	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		12/22/2022	3.550	01/05/2023	24,990,130		22,179
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						24,990,130		22,179
0109999999. Total - U.S. Government Bonds						24,990,130		22,179
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						24,990,130		22,179
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						24,990,130		22,179
8609999999 - Total Cash Equivalents						24,990,130		22,179

1.

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

Line Number							
1A	1A ...$ 24,990,130	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
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	Insur underwriting collateral	1,687,015	1,661,696		
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. Subtotal	XXX	XXX	1,687,015	1,661,696		
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 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				