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

INTEGRITY PROPERTY AND CASUALTY INSURANCE COMPANY

NAIC Group Code 0267, 0267 NAIC Company Code 12986 Employer's ID Number 41-2236417
(Current) (Prior)

Organized under the Laws of	OH	State of Domicile or Port of Entry	OH
Country of Domicile	US		
Incorporated/Organized	04/18/2007	Commenced Business	11/01/2007
Statutory Home Office	671 South High Street	Columbus, OH, US 43206-1066	
Main Administrative Office	671 South High Street		
	Columbus, OH, US 43206-1066	614-445-2900 *(Telephone)*	
Mail Address	671 South High Street	Columbus, OH, US 43206-1066	
Primary Location of Books and Records	671 South High Street		
	Columbus, OH, US 43206-1066	614-445-2900 *(Telephone)*	
Internet Website Address	www.integrityinsurance.com		
Statutory Statement Contact	Jeffrey P. Siefker	614-445-2900 *(Telephone)*	
	siefkerj@grangeinsurance.com *(E-Mail)*	614-542-3017 *(Fax)*	

OFFICERS

JOHN (NMN) AMMENDOLA#, PRESIDENT & CEO	TERESA JEAN BROWN#, EVP & CFO
LAVAWN DEE COLEMAN, EVP & SECRETARY	

DIRECTORS OR TRUSTEES

JAMES MARTIN BENSON	THOMAS SIMRALL STEWART
JOHN (NMN) AMMENDOLA	TERESA JEAN BROWN
MARK LEWIS BOXER	MICHAEL DESMOND FRAIZER
ROBERT ENLOW HOYT	MARY MARNETTE PERRY
CHRISTIANNA (NMN) WOOD	KATHIE JANE ANDRADE

State of OH
County of Franklin 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.

x	x	x
JOHN (NMN) AMMENDOLA PRESIDENT & CEO	LAVAWN DEE COLEMAN EVP & SECRETARY	TERESA JEAN BROWN EVP & CFO

Subscribed and sworn to before me
this 21st day of
February, 2023

x Teresa J Burchwell

TERESA J BURCHWELL
Notary Public
State of Ohio
My Comm. Expires
April 28, 2027

a. Is this an original filing? Yes
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	1,216,322	6.1	1,216,322		1,216,322	6.1
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	305,837	1.5	305,837		305,837	1.5
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,678,042	13.3	2,678,042		2,678,042	13.3
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	11,428,168	56.9	11,428,168		11,428,168	56.9
1.06 Industrial and miscellaneous	3,206,768	16.0	3,206,768		3,206,768	16.0
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	18,835,137	93.8	18,835,137		18,835,137	93.8
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 Exchange traded funds						
3.09 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 mortgage 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)						
6.02 Cash equivalents (Schedule E, Part 2)	1,249,360	6.2	1,249,360		1,249,360	6.2
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	1,249,360	6.2	1,249,360		1,249,360	6.2
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities						
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	20,084,497	100.0	20,084,497		20,084,497	100.0

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 carrying value:		
	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 (Line 9 minus Line 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, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued 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 (Line 11 plus Line 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

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		18,884,323
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,997,413
3.	Accrual of discount		14,328
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		(98,104)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,789,083
7.	Deduct amortization of premium		174,730
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		989
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		18,835,136
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		18,835,136

SCHEDULE D - SUMMARY BY COUNTRY

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

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
Governments (including all obligations guaranteed by governments)				
1. United States	1,216,322	1,167,259	1,299,394	1,210,000
2. Canada				
3. Other Countries				
4. Totals	1,216,322	1,167,259	1,299,394	1,210,000
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	305,837	304,691	359,103	300,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	2,678,042	2,442,342	2,918,202	2,555,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions				
7. Totals	11,428,168	10,650,506	11,829,084	11,244,711
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	2,406,977	2,213,623	2,445,536	2,367,728
9. Canada	450,228	409,363	452,000	450,000
10. Other Countries	349,563	348,208	341,266	350,000
11. Totals	3,206,768	2,971,194	3,238,802	3,167,728
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	18,835,137	17,535,993	19,644,585	18,477,440
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States				XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals				XXX
Parent, Subsidiaries and Affiliates				
24. Totals				XXX
25. Total Common Stocks				XXX
26. Total Stocks				XXX
27. Total Bonds and Stocks	18,835,137	17,535,993	19,644,585	XXX

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	511,379	704,943				XXX	1,216,322	6.5	1,253,817	6.6	1,216,322	
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	511,379	704,943				XXX	1,216,322	6.5	1,253,817	6.6	1,216,322	
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		152,051		153,786		XXX	305,837	1.6	668,125	3.5	305,837	
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		152,051		153,786		XXX	305,837	1.6	668,125	3.5	305,837	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1. NAIC 1		818,934	880,122	978,985		XXX	2,678,042	14.2	2,716,538	14.4	2,678,042	
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		818,934	880,122	978,985		XXX	2,678,042	14.2	2,716,538	14.4	2,678,042	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1. NAIC 1	113,416	4,041,750	4,995,363	2,277,639		XXX	11,428,168	60.7	9,759,145	51.7	11,428,168	
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	113,416	4,041,750	4,995,363	2,277,639		XXX	11,428,168	60.7	9,759,145	51.7	11,428,168	

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 and Miscellaneous (unaffiliated)												
6.1. NAIC 1	360,533	946,485	964,085	16,621	293,491	XXX	2,581,214	13.7	3,254,059	17.2	1,802,983	778,232
6.2. NAIC 2		425,639	199,915			XXX	625,553	3.3	1,232,640	6.5	625,553	
6.3. NAIC 3						XXX						
6.4. NAIC 4						XXX						
6.5. NAIC 5						XXX						
6.6. NAIC 6						XXX						
6.7. Totals	360,533	1,372,124	1,164,000	16,621	293,491	XXX	3,206,767	17.0	4,486,699	23.8	2,428,536	778,232
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) 985,328	6,664,163	6,839,570	3,427,031	293,491		18,209,583	96.7	XXX	XXX	17,431,351	778,232
12.2. NAIC 2	(d)	425,639	199,915				625,553	3.3	XXX	XXX	625,553	
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	985,328	7,089,802	7,039,485	3,427,031	293,491		(b) 18,835,136	100.0	XXX	XXX	18,056,904	778,232
12.8. Line 12.7 as a % of Col. 7	5.2	37.6	37.4	18.2	1.6		100.0	XXX	XXX	XXX	95.9	4.1
13. Total Bonds Prior Year												
13.1. NAIC 1	1,927,914	3,344,839	8,016,050	3,893,637	469,244		XXX	XXX	17,651,683	93.5	16,712,346	939,337
13.2. NAIC 2	124,555	425,897	414,766	267,422			XXX	XXX	1,232,640	6.5	1,232,640	
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	2,052,469	3,770,736	8,430,816	4,161,059	469,244		XXX	XXX	(b) 18,884,323	100.0	17,944,986	939,337
13.8. Line 13.7 as a % of Col. 9	10.9	20.0	44.6	22.0	2.5		XXX	XXX	100.0	XXX	95.0	5.0
14. Total Publicly Traded Bonds												
14.1. NAIC 1	824,323	6,619,100	6,577,518	3,410,410			17,431,351	92.5	16,712,346	88.5	17,431,351	XXX
14.2. NAIC 2		425,639	199,915				625,553	3.3	1,232,640	6.5	625,553	XXX
14.3. NAIC 3												XXX
14.4. NAIC 4												XXX
14.5. NAIC 5												XXX
14.6. NAIC 6												XXX
14.7. Totals	824,323	7,044,739	6,777,433	3,410,410			18,056,904	95.9	17,944,986	95.0	18,056,904	XXX
14.8. Line 14.7 as a % of Col. 7	4.6	39.0	37.5	18.9			100.0	XXX	XXX	XXX	100.0	XXX
14.9. Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.4	37.4	36.0	18.1			95.9	XXX	XXX	XXX	95.9	XXX
15. Total Privately Placed Bonds												
15.1. NAIC 1	161,005	45,063	262,052	16,621	293,491		778,232	4.1	939,337	5.0	XXX	778,232
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	161,005	45,063	262,052	16,621	293,491		778,232	4.1	939,337	5.0	XXX	778,232
15.8. Line 15.7 as a % of Col. 7	20.7	5.8	33.7	2.1	37.7		100.0	XXX	XXX	XXX	XXX	100.0
15.9. Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.9	0.2	1.4	0.1	1.6		4.1	XXX	XXX	XXX	XXX	4.1

(a) Includes $778,232 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 of bonds with 5GI designations, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $.

SCHEDULE D – PART 1A – SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 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	511,379	704,943				XXX	1,216,322	6.5	1,239,261	6.6	1,216,322	
1.02. Residential Mortgage-Backed Securities						XXX			14,556	0.1		
1.03. Commercial Mortgage-Backed Securities						XXX						
1.04. Other Loan-Backed and Structured Securities						XXX						
1.05. Totals	511,379	704,943				XXX	1,216,322	6.5	1,253,817	6.6	1,216,322	
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		152,051		153,786		XXX	305,837	1.6	668,125	3.5	305,837	
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		152,051		153,786		XXX	305,837	1.6	668,125	3.5	305,837	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01. Issuer Obligations		818,934	880,122	978,985		XXX	2,678,042	14.2	2,716,538	14.4	2,678,042	
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		818,934	880,122	978,985		XXX	2,678,042	14.2	2,716,538	14.4	2,678,042	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01. Issuer Obligations		3,885,198	4,959,994	2,268,984		XXX	11,114,176	59.0	8,297,015	43.9	11,114,176	
5.02. Residential Mortgage-Backed Securities	92,112	104,641	10,629	3,284		XXX	210,666	1.1	1,314,848	7.0	210,666	
5.03. Commercial Mortgage-Backed Securities						XXX						
5.04. Other Loan-Backed and Structured Securities	21,303	51,911	24,741	5,371		XXX	103,326	0.5	147,282	0.8	103,326	
5.05. Totals	113,415	4,041,750	4,995,364	2,277,639		XXX	11,428,168	60.7	9,759,145	51.7	11,428,168	
6. Industrial and Miscellaneous												
6.01. Issuer Obligations	360,533	1,372,123	1,164,000	16,621	293,491	XXX	3,206,768	17.0	4,486,699	23.8	2,428,536	778,232
6.02. Residential Mortgage-Backed Securities						XXX						
6.03. Commercial Mortgage-Backed Securities						XXX						
6.04. Other Loan-Backed and Structured Securities						XXX						
6.05. Totals	360,533	1,372,123	1,164,000	16,621	293,491	XXX	3,206,768	17.0	4,486,699	23.8	2,428,536	778,232
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	871,912	6,933,250	7,004,115	3,418,375	293,491	XXX	18,521,144	98.3	XXX	XXX	17,742,912	778,232
12.02. Residential Mortgage-Backed Securities	92,112	104,641	10,629	3,284		XXX	210,666	1.1	XXX	XXX	210,666	
12.03. Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
12.04. Other Loan-Backed and Structured Securities	21,303	51,911	24,741	5,371		XXX	103,326	0.5	XXX	XXX	103,326	
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	985,327	7,089,802	7,039,485	3,427,030	293,491		18,835,136	100.0	XXX	XXX	18,056,904	778,232
12.10. Lines 12.09 as a % Col. 7	5.2	37.6	37.4	18.2	1.6		100.0	XXX	XXX	XXX	95.9	4.1
13. Total Bonds Prior Year												
13.01. Issuer Obligations	1,474,640	3,108,409	8,197,609	4,157,735	469,244	XXX	XXX	XXX	17,407,637	92.2	16,468,300	939,337
13.02. Residential Mortgage-Backed Securities	519,754	592,795	216,083	772		XXX	XXX	XXX	1,329,404	7.0	1,329,404	
13.03. Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
13.04. Other Loan-Backed and Structured Securities	58,075	69,532	17,124	2,551		XXX	XXX	XXX	147,282	0.8	147,282	
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	2,052,469	3,770,736	8,430,816	4,161,058	469,244		XXX	XXX	18,884,323	100.0	17,944,986	939,337
13.10. Line 13.09 as a % of Col. 9	10.9	20.0	44.6	22.0	2.5		XXX	XXX	100.0	XXX	95.0	5.0
14. Total Publicly Traded Bonds												
14.01. Issuer Obligations	710,907	6,888,187	6,742,063	3,401,755		XXX	17,742,912	94.2	16,468,300	87.2	17,742,912	XXX
14.02. Residential Mortgage-Backed Securities	92,112	104,641	10,629	3,284		XXX	210,666	1.1	1,329,404	7.0	210,666	XXX
14.03. Commercial Mortgage-Backed Securities						XXX						XXX
14.04. Other Loan-Backed and Structured Securities	21,303	51,911	24,741	5,371		XXX	103,326	0.5	147,282	0.8	103,326	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	824,322	7,044,739	6,777,433	3,410,410			18,056,904	95.9	17,944,986	95.0	18,056,904	XXX
14.10. Line 14.09 as a % of Col. 7	4.6	39.0	37.5	18.9			100.0	XXX	XXX	XXX	100.0	XXX
14.11. Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.4	37.4	36.0	18.1			95.9	XXX	XXX	XXX	95.9	XXX
15. Total Privately Placed Bonds												
15.01. Issuer Obligations	161,005	45,063	262,052	16,621	293,491	XXX	778,232	4.1	939,337	5.0	XXX	778,232
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	161,005	45,063	262,052	16,621	293,491		778,232	4.1	939,337	5.0	XXX	778,232
15.10. Line 15.09 as a % of Col. 7	20.7	5.8	33.7	2.1	37.7		100.0	XXX	XXX	XXX	XXX	100.0
15.11. Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.9	0.2	1.4	0.1	1.6		4.1	XXX	XXX	XXX	XXX	4.1

(SI-10) Schedule DA - Short-Term Investments

NONE

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) 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	794,511		794,511	
2.	Cost of cash equivalents acquired	17,427,859		17,427,859	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)				
5.	Total gain (loss) on disposals				
6.	Deduct consideration received on disposals	16,973,010		16,973,010	
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)	1,249,360		1,249,360	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	1,249,360		1,249,360	

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

(E-01) Schedule A - Part 1

NONE

(E-02) Schedule A - Part 2

NONE

(E-03) Schedule A - Part 3

NONE

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

(E-06) Schedule B - Part 3

NONE

(E-07) Schedule BA - Part 1

NONE

(E-08) Schedule BA - Part 2

NONE

(E-09) Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
912810-EQ-7	US TREASURY N/B 6.25 15/08/23	SD			1.A	595,273	100.859	504,297	500,000	511,379		(18,003)			6.250	2.542	FA	11,804	31,250	02/07/2018	08/15/2023
912828-X8-8	US TREASURY N/B 2.375 15/05/27	SD			1.A	704,120	93,375.000	662,963	710,000	704,943		823			2.375	2.548	MN	2,189	16,863	03/28/2022	05/15/2027
0019999999 – U.S. Governments, Issuer Obligations						1,299,394	XXX	1,167,259	1,210,000	1,216,322		(17,180)			XXX	XXX	XXX	13,993	48,113	XXX	XXX
0109999999 – Subtotals – U.S. Governments						1,299,394	XXX	1,167,259	1,210,000	1,216,322		(17,180)			XXX	XXX	XXX	13,993	48,113	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
677522-NH-3	OHIO ST 5			2	1.B FE	171,690	102.048	153,072	150,000	153,786		(3,140)			5.000	2.804	MS	2,500	7,500	11/17/2016	09/01/2036
93974C-8D-5	WASHINGTON ST 5			2	1.B FE	187,413	101.080	151,619	150,000	152,051		(4,010)			5.000	2.263	JJ	3,750	7,500	04/15/2013	07/01/2025
0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						359,103	XXX	304,691	300,000	305,837		(7,151)			XXX	XXX	XXX	6,250	15,000	XXX	XXX
0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						359,103	XXX	304,691	300,000	305,837		(7,151)			XXX	XXX	XXX	6,250	15,000	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
005518-WY-7	ADAMS & WELD CNTYS CO SCH DIST 5			2	1.C FE	182,582	106.698	160,048	150,000	171,744		(4,176)			5.000	1.910	JD	625	7,500	05/07/2020	12/01/2042
052430-JU-0	AUSTIN TX INDEP SCH DIST 5			2	1.B FE	245,518	103.471	206,942	200,000	208,076		(4,936)			5.000	2.403	FA	4,167	10,000	09/24/2014	08/01/2026
109367-VG-4	BRIGHTON MI AREA SCH DIST 5				1.B FE	320,993	111.327	278,318	250,000	301,697		(7,700)			5.000	1.569	MN	2,083	12,500	05/20/2020	05/01/2029
111746-JF-1	BROCKTON MA 2.558				1.E FE	253,808	80.658	201,644	250,000	253,425		(344)			2.558	2.386	MN	1,066	6,075	11/03/2021	11/01/2031
150429-N3-8	CEDAR HILL TX INDEP SCH DIST 5			2	1.A FE	114,699	100.224	100,224	100,000	100,221		(1,733)			5.000	3.229	FA	1,889	5,000	06/05/2013	02/15/2038
447025-UX-3	HUNTSVILLE AL 5			2	1.A FE	314,745	106.232	265,581	250,000	273,447		(6,716)			5.000	2.087	MN	2,083	12,500	06/16/2016	05/01/2035
592112-NG-7	MET GOVT NASHVILLE & DAVIDSON 5			2	1.C FE	182,222	100.000	150,000	150,000	150,010		(3,726)			5.000	2.482	JJ	3,750	7,500	05/23/2013	01/01/2027
689172-HR-8	OTTAWA & GLANDORF OH LOCAL SCH 2.049			2	1.C FE	249,506	75.886	185,921	245,000	248,574		(415)			2.049	1.851	JD	418	5,020	09/09/2020	12/01/2033
770077-Z7-3	ROANOKE VA 5			2	1.B FE	251,936	101.095	202,190	200,000	203,012		(5,466)			5.000	2.201	JJ	4,611	10,000	02/13/2013	07/15/2025
774285-7T-1	ROCKWALL TX INDEP SCH DIST 2.621			2	1.A FE	200,000	85.001	170,001	200,000	200,000					2.621	2.621	FA	1,980	5,242	12/05/2019	02/15/2031
969871-3J-9	WILLIAMSON CNTY TN 5				1.A FE	292,195	105.090	262,724	250,000	257,836		(3,283)			5.000	3.550	AO	3,125	12,500	03/25/2010	04/01/2025
981865-KA-5	WORTHINGTON MN INDEP SCH DIST# 3.03			2	1.A FE	185,000	85.538	158,246	185,000	185,000					3.030	3.030	FA	2,336	5,606	12/12/2019	02/01/2034
989258-PD-4	ZEELAND MI PUBLIC SCHS 2.075			2	1.C FE	125,000	80.403	100,504	125,000	125,000					2.075	2.075	MN	432	2,594	06/24/2020	05/01/2031
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						2,918,202	XXX	2,442,342	2,555,000	2,678,042		(38,496)			XXX	XXX	XXX	28,566	102,037	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,918,202	XXX	2,442,342	2,555,000	2,678,042		(38,496)			XXX	XXX	XXX	28,566	102,037	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
04048R-MM-5	ARIZONA BRD OF RGTS ST UNIV SY 5			2	1.C FE	293,285	104.408	261,021	250,000	261,845		(4,487)			5.000	3.032	JJ	6,250	12,500	03/26/2015	07/01/2036
160853-ST-5	CHARLOTTE-MECKLENBURG NC HOSP 5			2	1.D FE	169,791	103.806	155,709	150,000	157,381		(2,269)			5.000	3.298	JJ	3,458	7,500	11/15/2016	01/15/2036
19648F-AM-6	COLORADO ST HLTH FACS AUTH HOS 5			2	1.C FE	186,780	107.205	160,808	150,000	163,794		(3,897)			5.000	2.172	MN	958	7,500	10/03/2016	11/15/2030
23542J-AT-2	DALLAS TX WTRWKS & SWR SYS REV 5			2	1.C FE	409,017	107.044	374,655	350,000	374,544		(6,085)			5.000	3.021	AO	4,375	17,500	11/17/2016	10/01/2034
25483V-KK-9	DIST OF COLUMBIA REVENUE 5			2	1.F FE	182,909	100.148	150,223	150,000	150,000		(3,367)			5.000	2.528	JD	625	7,500	11/08/2012	12/01/2027
3130AJ-B2-4	FEDERAL HOME LOAN BANK 2.59 19/03/40			2	1.A FE	252,230	70.516	176,290	250,000	250,000					2.590	2.590	MS	1,835	6,475	05/20/2020	03/19/2040
3130AK-R5-7	FEDERAL HOME LOAN BANK 1.29 28/01/30			2	1.B FE	236,145	81.477	203,693	250,000	237,661		1,516			1.290	2.039	JJ	1,371	3,225	01/19/2022	01/28/2030
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31			2	1.B FE	500,000	80.275	401,375	500,000	500,000					1.650	1.650	FA	2,888	8,250	08/18/2021	08/25/2031
3130AQ-RH-8	FEDERAL HOME LOAN BANK 2 25/02/27			2	1.B FE	250,000	90.821	227,052	250,000	250,000					2.000	2.000	FA	1,750	2,500	01/27/2022	02/25/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3133EM-RF-1	FEDERAL FARM CREDIT BANK 1.2 26/02/29			2	1.A FE	248,813	83.355	208,386	250,000	249,076		143			1.200	1.262	FA	1,042	3,000	02/18/2021	02/26/2029
3133EN-BU-3	FEDERAL FARM CREDIT BANK 1.83 25/04/30			2	1.A FE	149,663	84.294	126,441	150,000	149,705		37			1.830	1.859	AO	503	2,745	11/04/2021	04/25/2030
3134GW-CF-1	FREDDIE MAC 1.1 27/07/28			2	1.A FE	750,000	84.260	631,949	750,000	750,000					1.100	1.100	JJ	3,529	8,250	07/20/2020	07/27/2028
3134GX-2T-0	FREDDIE MAC 4.5 30/09/25			2	1.A FE	500,000	98.958	494,792	500,000	500,000					4.500	4.500	MS	5,688		09/13/2022	09/30/2025
3134GX-G2-4	FREDDIE MAC 4.05 21/07/25			2	1.A FE	493,350	98.165	490,823	500,000	493,417		67			4.050	4.596	JJ	9,000		12/19/2022	07/21/2025
3134GX-R9-7	FREDDIE MAC 4.16 28/08/25			2	1.A FE	741,660	98.558	739,182	750,000	741,781		121			4.160	4.598	FA	10,833		12/14/2022	08/28/2025
3134GY-3J-9	FREDDIE MAC 5.5 25/08/25			2	1.A FE	250,000	100.414	251,036	250,000	250,000					5.500	5.500	FA	1,375		11/07/2022	08/25/2025
3134GY-3M-2	FREDDIE MAC 5.15 28/08/25			2	1.A FE	500,000	100.114	500,568	500,000	500,000					5.150	5.150	FA	2,360		11/09/2022	08/28/2025
3134GY-7L-0	FREDDIE MAC 5.2 27/09/24			2	1.A FE	900,000	100.164	901,472	900,000	900,000					5.200	5.200	JD	520		12/13/2022	09/27/2024
3135GA-A6-8	FANNIE MAE 1 14/12/28			2	1.A FE	500,000	82.843	414,213	500,000	500,000					1.000	1.000	JD	236	5,000	12/09/2020	12/14/2028
3136G4-ZU-0	FANNIE MAE 1 28/01/28			2	1.A FE	750,000	85.040	637,800	750,000	750,000					1.000	1.000	JJ	3,188	7,500	07/21/2020	01/28/2028
414005-WL-8	HARRIS CNTY TX 5			2	1.C FE	252,910	107.852	215,704	200,000	220,292		(5,333)			5.000	2.091	FA	3,778	10,000	06/14/2016	08/15/2031
437887-GX-4	HOMEWOOD AL EDUCTNL BLDG AUTHR 2.785				1.G FE	100,000	90.057	90,057	100,000	100,000					2.785	2.785	JD	232	2,785	11/21/2019	12/01/2027
485424-QK-4	KANSAS ST DEPT OF TRANSPRTN HI 5			2	1.C FE	430,721	105.926	370,741	350,000	374,045		(8,628)			5.000	2.343	MS	5,833	17,500	12/15/2015	09/01/2029
574486-FG-6	MARYSVILLE OH WTR SYS MTGE REV 3			2	1.D FE	207,966	100.013	200,025	200,000	203,960		(1,577)			3.000	2.159	JD	500	6,000	04/30/2020	12/01/2030
613741-KX-4	MONTGOMERY CNTY VA ECON DEV AU 2.992			2	1.D FE	150,848	83.032	124,548	150,000	150,517		(108)			2.992	2.909	JD	374	4,488	10/25/2019	06/01/2032
631060-CT-5	NARRAGANSETT BAY RI COMMISSION 2.264			1,2	1.D FE	101,864	77.827	77,827	100,000	101,440		(171)			2.264	2.061	MS	755	2,264	06/23/2020	09/01/2032
64971W-L9-9	NEW YORK CITY NY TRANSITIONAL 5			2	1.A FE	313,650	106.371	265,928	250,000	273,407		(6,704)			5.000	2.092	MN	2,083	12,500	08/24/2016	05/01/2034
64986D-DT-9	NEW YORK ST ENVRNMNTL FACS COR 5			2	1.A FE	223,763	108.101	199,986	185,000	203,745		(3,916)			5.000	2.591	JD	411	9,250	08/01/2017	06/15/2035
677632-D3-2	OHIO ST UNIV 5			2	1.C FE	239,006	103.442	206,883	200,000	208,242		(4,122)			5.000	2.793	JD	833	10,000	09/24/2014	12/01/2029
859883-EP-1	STEUBEN LAKES IN REGL WST DIST 1.837			2	1.C FE	150,000	78.522	117,784	150,000	150,000					1.837	1.837	MS	919	2,756	09/11/2020	09/01/2031
938782-FS-3	WASHINGTON DC MET AREA TRANSIT 5			2	1.D FE	239,048	105.880	211,760	200,000	219,114		(3,934)			5.000	2.741	JJ	5,000	10,000	08/10/2017	07/01/2037
958697-KY-9	WSTRN MN MUNI PWR AGY 2.695			1	1.D FE	100,049	83.498	83,498	100,000	100,038		(4)			2.695	2.690	JJ	1,348	2,695	11/25/2019	01/01/2032
977100-FC-5	WISCONSIN ST GEN FUND ANNUAL A 5			2	1.C FE	572,210	105.624	528,118	500,000	528,948		(8,098)			5.000	3.169	MN	4,167	25,000	03/22/2017	05/01/2035
97712D-CN-4	WISCONSIN ST HLTH & EDUCTNL FA 5			2	1.B FE	162,032	101.554	152,331	150,000	151,225		(1,347)			5.000	4.049	MN	958	7,500	07/22/2013	11/15/2028
0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						11,507,707	XXX	10,352,676	10,935,000	11,114,176		(62,163)			XXX	XXX	XXX	88,974	222,183	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.			4	1.A	34,207	90.594	29,620	32,695	33,609		(375)			3.000	2.289	MON	82	1,000	09/13/2012	08/15/2042
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.			4	1.A	167,221	97.980	157,471	160,717	161,564		(957)			4.000	3.472	MON	536	7,003	03/13/2019	11/15/2046
31398S-SG-9	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	15,691	96.352	14,604	15,157	15,494		(139)			3.500	2.649	MON	44	543	08/26/2011	12/25/2030
0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						217,120	XXX	201,695	208,570	210,666		(1,470)			XXX	XXX	XXX	662	8,546	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
31404S-GD-1	FANNIE MAE 5 POOL ID 776996			4	1.A FE	38,374	102.208	37,770	36,954	37,854		(245)			5.000	4.247	MON	154	1,884	09/28/2009	04/01/2034
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741			4	1.A	65,883	90.929	58,365	64,188	65,472		(723)			3.000	2.426	MON	160	1,968	08/27/2019	08/01/2039
0849999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						104,257	XXX	96,135	101,142	103,326		(968)			XXX	XXX	XXX	314	3,852	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						11,829,084	XXX	10,650,506	11,244,711	11,428,168		(64,601)			XXX	XXX	XXX	89,950	234,580	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
029163-AD-4	MUNICH RE AMERICA CORP 7.45 15/12/26				1.F FE	135,018	108.013	108,013	100,000	112,103		(2,758)			7.450	4.130	JD	331	7,450	02/06/2013	12/15/2026
03027W-AJ-1	AMERICAN TOWER TRUST I 3.07 15/03/48			2	1.A FE	287,484	99.440	298,320	300,000	293,491		165			3.070	3.195	MON	409	9,210	07/17/2013	03/15/2048
06051G-GL-7	BANK OF AMERICA CORP 3.705 24/04/28			2	1.G FE	237,277	92.674	217,783	235,000	236,288		(283)			3.705	3.568	JAJO	1,620	8,707	04/12/2019	04/24/2028
06368E-3G-5	BANK OF MONTREAL 1 10/02/27		A	2	1.F FE	149,250	83.313	124,969	150,000	149,493		120			1.000	1.084	FMAN	213	1,500	12/15/2020	02/10/2027
12625G-AC-8	CNOOC FINANCE 2013 LTD 3 09/05/23		D		1.E FE	189,958	99.349	198,698	200,000	199,528		1,295			3.000	3.669	MN	867	6,000	07/21/2014	05/09/2023
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34			2	1.C FE	135,664	85.595	113,608	132,728	135,376		(439)			1.950	1.586	MON	7	2,596	07/21/2021	02/28/2034
13607X-EA-1	CANADIAN IMPERIAL BANK 5.15 01/30/2024		A	2	1.F FE	200,000	99.927	199,855	200,000	200,000					5.150	5.150	JD	29		12/28/2022	01/30/2024
202795-JK-7	COMMONWEALTH EDISON CO 2.95 15/08/27			2	1.F FE	167,498	92.761	139,142	150,000	162,277		(2,729)			2.950	1.036	FA	1,672	4,425	01/26/2021	08/15/2027
26875P-AU-5	EOG RESOURCES INC 4.375 15/04/30			2	1.G FE	121,095	97.082	97,082	100,000	116,028		(2,104)			4.375	1.938	AO	924	4,375	07/17/2020	04/15/2030
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32				1.F FE	135,175	104.894	104,894	100,000	127,349		(2,447)			6.000	2.761	FA	2,267	6,000	09/10/2019	08/15/2032
571676-AB-1	MARS INC 3.2 01/04/30			2	1.F FE	199,044	89.577	179,154	200,000	199,331		81			3.200	3.252	AO	1,600	6,400	04/10/2019	04/01/2030
58013M-EU-4	MCDONALD'S CORP 3.375 26/05/25			2	2.A FE	149,772	96.794	145,190	150,000	149,937		25			3.375	3.393	MN	492	5,063	05/18/2015	05/26/2025
60688Q-AS-4	MIZUHO BANK LTD 3.5 21/03/23		D		1.F FE	151,308	99.673	149,510	150,000	150,035		(152)			3.500	3.396	MS	1,458	5,250	05/29/2013	03/21/2023
63743F-ZS-8	NATIONAL RURAL UTIL COOP 3 15/12/27				1.F FE	177,879	90.242	157,923	175,000	176,814		(337)			3.000	2.776	MON	233	5,250	09/24/2019	12/15/2027
74834L-AX-8	QUEST DIAGNOSTICS INC 3.5 30/03/25			2	2.B FE	126,393	96.509	120,636	125,000	125,326		(155)			3.500	3.365	MS	1,106	4,375	04/21/2015	03/30/2025
756109-BK-9	REALTY INCOME CORP 3.1 15/12/29			2	1.G FE	222,138	87.356	218,389	250,000	222,368		230			3.100	4.983	JD	344	3,875	12/01/2022	12/15/2029
89114R-5B-8	TORONTO-DOMINION BANK 2.375 08/11/27		A	2	1.F FE	102,750	84.540	84,540	100,000	100,735		(847)			2.375	1.510	FMAN	350	2,375	07/31/2020	11/08/2027
92277G-AU-1	VENTAS REALTY LP 3 15/01/30			2	2.A FE	99,922	84.473	84,473	100,000	99,945		7			3.000	3.009	JJ	1,383	3,000	08/16/2019	01/15/2030
94974B-GP-9	WELLS FARGO & COMPANY 3.55 29/09/25				2.A FE	151,221	96.253	144,379	150,000	150,376		(128)			3.550	3.454	MS	1,361	5,325	09/22/2015	09/29/2025
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30			2	2.A FE	99,958	84.636	84,636	100,000	99,970		4			3.100	3.105	JJ	1,429	3,100	08/09/2019	01/15/2030
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						3,238,802	XXX	2,971,194	3,167,728	3,206,768		(10,452)			XXX	XXX	XXX	18,095	94,275	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						3,238,802	XXX	2,971,194	3,167,728	3,206,768		(10,452)			XXX	XXX	XXX	18,095	94,275	XXX	XXX
2419999999 – Subtotals – Issuer Obligations						19,323,208	XXX	17,238,163	18,167,728	18,521,144		(135,441)			XXX	XXX	XXX	155,878	481,607	XXX	XXX
2429999999 – Subtotals – Residential Mortgage-Backed Securities						217,120	XXX	201,695	208,570	210,666		(1,470)			XXX	XXX	XXX	662	8,546	XXX	XXX
2449999999 – Subtotals – Other Loan-Backed and Structured Securities						104,257	XXX	96,135	101,142	103,326		(968)			XXX	XXX	XXX	314	3,852	XXX	XXX
2509999999 – Subtotals – Total Bonds						19,644,585	XXX	17,535,993	18,477,440	18,835,136		(137,879)			XXX	XXX	XXX	156,854	494,004	XXX	XXX

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

Line Number							
1A	1A $9,351,440	1B $2,157,508	1C $3,112,413	1D $932,449	1E $452,953	1F $1,528,136	1G $674,684
1B	2A $500,227	2B $125,326	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE D - PART 1

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

(E-11) Schedule D - Part 2 - Section 1

NONE

(E-12) Schedule D - Part 2 - Section 2

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								
912828-X8-8	US TREASURY N/B 2.375 15/05/27		03/28/2022	STIFEL NICOLAUS AND CO	XXX	704,120	710,000	6,242
0109999999 – Bonds: U.S. Governments						704,120	710,000	6,242
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3130AK-R5-7	FEDERAL HOME LOAN BANK 1.29 28/01/30		01/19/2022	STIFEL NICOLAUS AND CO	XXX	236,145	250,000	1,541
3130AQ-RH-8	FEDERAL HOME LOAN BANK 2 25/02/27		01/27/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	250,000	250,000	
3134GX-2T-0	FREDDIE MAC 4.5 30/09/25		09/13/2022	DEAN WITTER REYNOLDS INC	XXX	500,000	500,000	
3134GX-G2-4	FREDDIE MAC 4.05 21/07/25		12/19/2022	STIFEL NICOLAUS AND CO	XXX	493,350	500,000	8,381
3134GX-R9-7	FREDDIE MAC 4.16 28/08/25		12/14/2022	STIFEL NICOLAUS AND CO	XXX	741,660	750,000	9,447
3134GY-3J-9	FREDDIE MAC 5.5 25/08/25		11/07/2022	STIFEL NICOLAUS AND CO	XXX	250,000	250,000	
3134GY-3M-2	FREDDIE MAC 5.15 28/08/25		11/09/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	500,000	500,000	
3134GY-7L-0	FREDDIE MAC 5.2 27/09/24		12/13/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	900,000	900,000	
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						3,871,155	3,900,000	19,369
Bonds: Industrial and Miscellaneous (Unaffiliated)								
13607X-EA-1	CANADIAN IMPERIAL BANK 5.15 01/30/2024	A	12/28/2022	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	200,000	200,000	
756109-BK-9	REALTY INCOME CORP 3.1 15/12/29		12/01/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	222,138	250,000	3,660
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						422,138	450,000	3,660
2509999997 – Subtotals - Bonds - Part 3						4,997,413	5,060,000	29,270
2509999999 – Subtotals - Bonds						4,997,413	5,060,000	29,270
6009999999 – Totals						4,997,413	XXX	29,270

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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																				
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		11/29/2022	VARIOUS	XXX	13,883	14,517	14,682	14,557		(416)		(416)		14,141		(258)	(258)	523	10/20/2040
912828-SV-3	US TREASURY N/B 1.75 15/05/22		05/14/2022	MATURITY	XXX	710,000	710,000	711,964	709,879		121		121		710,000				6,213	05/15/2022
0109999999 – Bonds: U.S. Governments						723,883	724,517	726,646	724,436		(295)		(295)		724,141		(258)	(258)	6,735	XXX
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)																				
70914P-TE-2	PENNSYLVANIA ST 5		07/01/2022	MATURITY	XXX	200,000	200,000	239,760	202,784		(2,784)		(2,784)		200,000				10,000	07/01/2022
880541-SU-2	TENNESSEE ST 5		08/02/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	150,000	150,000	183,434	152,353		(2,341)		(2,341)		150,011		(11)	(11)	7,500	08/01/2027
0509999999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						350,000	350,000	423,194	355,137		(5,126)		(5,126)		350,011		(11)	(11)	17,500	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128HX-SS-5	FREDDIEMAC STRIP 3 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	7,740	7,740	8,098	7,993		(35)		(35)		7,740				74	08/15/2042
3137AM-XR-3	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2022	VARIOUS	XXX	496,041	500,000	475,684	498,851		7,593		7,593		506,443		(10,402)	(10,402)	9,721	09/15/2026
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	172,241	172,241	179,211	173,420		(476)		(476)		172,241				2,934	11/15/2046
31395W-4L-8	FREDDIE MAC 5 POOL ID N.A.		05/05/2022	VARIOUS	XXX	9,810	9,613	10,094	10,119		(49)		(49)		10,070		(260)	(260)	201	12/15/2034
31398S-SG-9	FANNIE MAE 3.5 POOL ID N.A.		12/01/2022	MBS PAYDOWN	XXX	4,234	4,234	4,383	4,341		(18)		(18)		4,234				63	12/25/2030
31398T-B8-3	FANNIE MAE 4.5 POOL ID N.A.		11/29/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	374,002	382,366	433,627	408,999		(4,344)		(4,344)		404,655		(30,654)	(30,654)	17,254	08/25/2030
31402C-4H-2	FANNIE MAE 5.5 POOL ID 725424		05/05/2022	VARIOUS	XXX	12,844	12,438	12,306	12,237		21		21		12,258		586	586	289	04/01/2034
31403B-4M-2	FANNIE MAE 5 POOL ID 744328		05/05/2022	VARIOUS	XXX	5,349	5,272	5,063	5,010		45		45		5,056		293	293	102	09/01/2033
31404S-GD-1	FANNIE MAE 5 POOL ID 776996		12/01/2022	MBS PAYDOWN	XXX	8,617	8,617	8,948	8,837		(20)		(20)		8,617				173	04/01/2034
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		12/01/2022	MBS PAYDOWN	XXX	17,025	17,025	17,475	17,463		(79)		(79)		17,025				159	08/01/2039
574218-GC-1	MARYLAND ST HLTH & HGR EDUCTNL 5		07/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	100,000	100,000	116,470	101,026		(1,026)		(1,026)		100,000				5,000	07/01/2032
576000-NG-4	MASSACHUSETTS ST SCH BLDG AUTH 5		08/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	200,000	200,000	234,954	203,031		(3,031)		(3,031)		200,000				10,000	08/15/2029
597495-BT-6	MIDLAND CNTY TX FRESH WTR SPLY 2.69		09/08/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	200,000	200,000	200,918	200,744		(744)		(744)		200,000				5,275	09/15/2030
662903-MZ-3	N TEXAS ST MUNI WTR DIST WTR S 5		03/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	150,000	150,000	168,836	150,425		(425)		(425)		150,000				3,750	09/01/2026
67756A-3A-8	OHIO ST HGR EDUCTNL FAC COMMIS 3		01/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	150,000	150,000	157,910	150,003		(3)		(3)		150,000				2,250	01/01/2023
677704-ZX-9	OHIO UNIV GEN RECPTS ATHENS 5		12/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	100,000	100,000	114,454	101,600		(1,600)		(1,600)		100,000				5,000	12/01/2031
914641-V6-9	UNIV OF NEBRASKA NE REVENUES 5		01/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	85,000	85,000	94,697	85,004		(4)		(4)		85,000				2,125	07/01/2025
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,092,902	2,104,545	2,243,126	2,139,101		(4,192)		(4,192)		2,133,339		(40,437)	(40,437)	64,371	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
023135-AJ-5	AMAZON.COM INC 2.5 29/11/22		11/29/2022	MATURITY	XXX	100,000	100,000	95,366	99,361		639		639		100,000				2,500	11/29/2022
129268-AB-4	CALEDONIA GENERA 1.95 28/02/34		12/31/2022	MBS PAYDOWN	XXX	10,980	10,980	11,223	11,217		(20)		(20)		10,980				109	02/28/2034
13645R-AE-4	CANADIAN PACIFIC RR CO 5.75 15/03/33	A	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	102,280	100,000	115,900	111,430		(754)		(754)		110,676		(8,396)	(8,396)	7,076	03/15/2033
171340-AH-5	CHURCH & DWIGHT CO INC 2.875 01/10/22		10/01/2022	MATURITY	XXX	125,000	125,000	121,126	124,555		445		445		125,000				3,594	10/01/2022
231021-AD-8	CUMMINS INC 6.75 15/02/27		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	105,970	100,000	125,167	110,672		(1,779)		(1,779)		108,893		(2,923)	(2,923)	8,869	02/15/2027

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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
278062-AD-6	EATON CORP 4 02/11/32		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	140,550	150,000	158,274	155,992		(433)		(433)		155,559		(15,009)	(15,009)	6,600	11/02/2032
512807-AN-8	LAM RESEARCH CORP 3.8 15/03/25		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	122,975	125,000	124,311	124,746		71		71		124,817		(1,842)	(1,842)	5,845	03/15/2025
54866N-BL-2	LOWE'S COMPANIES INC 7.59 18/06/27		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	108,550	100,000	128,165	115,289		(2,370)		(2,370)		112,920		(4,370)	(4,370)	9,635	06/18/2027
59562H-AJ-7	MIDAMERICAN FUNDING LLC 6.927 01/03/29		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	106,590	100,000	128,497	115,427		(1,754)		(1,754)		113,673		(7,083)	(7,083)	8,793	03/01/2029
656531-AD-2	EQUINOR ASA 7.15 15/11/25	D	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	158,625	150,000	210,252	171,361		(4,933)		(4,933)		166,428		(7,803)	(7,803)	11,410	11/15/2025
741503-AW-6	BOOKING HOLDINGS INC 3.65 15/03/25		12/06/2022	DEAN WITTER REYNOLDS INC	XXX	122,100	125,000	126,069	125,369		(113)		(113)		125,256		(3,156)	(3,156)	5,614	03/15/2025
869099-AH-4	TRUIST BANK 5.375 15/08/22		08/15/2022	MATURITY	XXX	175,000	175,000	195,962	177,082		(2,082)		(2,082)		175,000				9,406	08/15/2022
87305Q-CD-1	TTX CO 3.05 15/11/22		05/11/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	150,989	150,000	148,196	149,761		99		99		149,859		141	141	3,225	11/15/2022
87971M-BD-4	TELUS CORP 2.8 16/02/27	A	12/06/2022	DEAN WITTER REYNOLDS INC	XXX	92,690	100,000	99,197	99,572		74		74		99,646		(6,956)	(6,956)	3,671	02/16/2027
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						1,622,298	1,610,980	1,787,704	1,691,835		(12,910)		(12,910)		1,678,707		(57,397)	(57,397)	86,348	XXX
2509999997 – Subtotals - Bonds - Part 4						4,789,083	4,790,042	5,180,670	4,910,508		(22,523)		(22,523)		4,886,198		(98,104)	(98,104)	174,954	XXX
2509999999 – Subtotals - Bonds						4,789,083	4,790,042	5,180,670	4,910,508		(22,523)		(22,523)		4,886,198		(98,104)	(98,104)	174,954	XXX
6009999999 – Totals						4,789,083	XXX	5,180,670	4,910,508		(22,523)		(22,523)		4,886,198		(98,104)	(98,104)	174,954	XXX

(E-15) Schedule D - Part 5
NONE

(E-16) Schedule D - Part 6 - Section 1
NONE

(E-16) Schedule D - Part 6 - Section 2
NONE

(E-17) Schedule DA - Part 1
NONE

(E-18) Schedule DB - Part A - Section 1
NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)
NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge
NONE

(E-19) Schedule DB - Part A - Section 2
NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)
NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge
NONE

(E-20) Schedule DB - Part B - Section 1
NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name
NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)
NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge
NONE

(E-21) Schedule DB - Part B - Section 2
NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)
NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge
NONE

(E-22) Schedule DB - Part D - Section 1
NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

(E-25) Schedule DL - Part 1 - General Interrogatories

NONE

(E-26) Schedule DL - Part 2

NONE

(E-26) Schedule DL - Part 2 - General Interrogatories

NONE

(E-27) Schedule E - Part 1

NONE

(E-27) Schedule E - Part 1 - Totals of Depository Balances on the Last Day of Each Month

NONE

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	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
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO		12/30/2022		XXX	1,249,360	7,478	23,188
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						1,249,360	7,478	23,188
8609999999 – Total Cash Equivalents						1,249,360	7,478	23,188

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

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	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	Property & Casualty; State Deposit; Satte Deposit	1,216,322	1,167,259		
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.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Totals	XXX	XXX	1,216,322	1,167,259		
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						