PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

PROGRESSIVE BAYSIDE INSURANCE COMPANY

NAIC Group Code 0155 (Current) 0155 (Prior) NAIC Company Code 17350 Employer's ID Number 31-1193845

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

Country of Domicile United States of America

Incorporated/Organized 03/27/1986 Commenced Business 05/19/1992

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	HEATHER ELIZABETH DAY	TREASURER	PATRICK SEAN BRENNAN
SECRETARY	PETER JAMES ALBERT		

OTHER

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

DIRECTORS OR TRUSTEES

CHARLES ERNEST CONOVER	JOHN ALLEN CURTISS JR.	HEATHER ELIZABETH DAY
KATHRYN MARGARET LEMIEUX	JAMES DAVID WILLIAMS #	

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.

HEATHER ELIZABETH DAY PRESIDENT	CHRISTINA LYNN CREWS ASSISTANT SECRETARY	PATRICK SEAN BRENNAN 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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	112,497,269	82.560	112,497,269		112,497,269	82.560
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	6,660,743	4.888	6,660,743		6,660,743	4.888
1.06 Industrial and miscellaneous	10,605,446	7.783	10,605,446		10,605,446	7.783
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	129,763,458	95.232	129,763,458		129,763,458	95.232
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)	6,497,434	4.768	6,497,434		6,497,434	4.768
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	6,497,434	4.768	6,497,434		6,497,434	4.768
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		0.000				0.000
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	136,260,892	100.000	136,260,892		136,260,892	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		122,805,865
2.	Cost of bonds and stocks acquired, Part 3, Column 7		65,412,827
3.	Accrual of discount		198,331
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(359,118)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		(359,118)
5.	Total gain (loss) on disposals, Part 4, Column 19		(678,359)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		57,452,088
7.	Deduct amortization of premium		197,496
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		33,496
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		129,763,458
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		129,763,458

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	112,497,269	106,345,642	112,312,609	113,070,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	112,497,269	106,345,642	112,312,609	113,070,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	6,660,743	5,741,027	6,829,363	6,285,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	10,605,446	9,979,034	11,076,787	10,907,000
	9. Canada				
	10. Other Countries				
	11. Totals	10,605,446	9,979,034	11,076,787	10,907,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	129,763,458	122,065,703	130,218,759	130,262,000
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 (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	129,763,458	122,065,703	130,218,759	

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	9,567,154	100,685,343	8,742,206			XXX	118,994,703	87.3	82,900,864	67.5	118,994,703	
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	9,567,154	100,685,343	8,742,206			XXX	118,994,703	87.3	82,900,864	67.5	118,994,703	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories 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		1,965,000	4,695,743			XXX	6,660,743	4.9	8,041,833	6.5	6,660,743	
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		1,965,000	4,695,743			XXX	6,660,743	4.9	8,041,833	6.5	6,660,743	

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		4,977,711				XXX	4,977,711	3.7	5,999,308	4.9		4,977,711
6.2 NAIC 2	514,798	4,002,737				XXX	4,517,535	3.3	24,394,542	19.9	4,002,737	514,798
6.3 NAIC 3						XXX						
6.4 NAIC 4			1,110,200			XXX	1,110,200	0.8	1,469,318	1.2	1,110,200	
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	514,798	8,980,448	1,110,200			XXX	10,605,446	7.8	31,863,168	25.9	5,112,937	5,492,509
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) 9,567,154	107,628,054	13,437,949				130,633,157	95.9	XXX	XXX	125,655,446	4,977,711
12.2 NAIC 2	(d) 514,798	4,002,737					4,517,535	3.3	XXX	XXX	4,002,737	514,798
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)		1,110,200				1,110,200	0.8	XXX	XXX	1,110,200	
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	10,081,952	111,630,791	14,548,149				(b) 136,260,892	100.0	XXX	XXX	130,768,383	5,492,509
12.8 Line 12.7 as a % of Col. 7	7.4	81.9	10.7				100.0	XXX	XXX	XXX	96.0	4.0
13. Total Bonds Prior Year												
13.1 NAIC 1	7,314,308	76,164,395	13,463,302				XXX	XXX	96,942,005	78.9	96,942,005	
13.2 NAIC 2	8,021,427	11,386,224	4,986,891				XXX	XXX	24,394,542	19.9	23,881,583	512,959
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4				1,469,318			XXX	XXX	1,469,318	1.2		1,469,318
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	15,335,735	87,550,619	18,450,193	1,469,318			XXX	XXX	(b) 122,805,865	100.0	120,823,588	1,982,277
13.8 Line 13.7 as a % of Col. 9	12.5	71.3	15.0	1.2			XXX	XXX	100.0	XXX	98.4	1.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	9,567,154	102,650,343	13,437,949				125,655,446	92.2	96,942,005	78.9	125,655,446	XXX
14.2 NAIC 2		4,002,737					4,002,737	2.9	23,881,583	19.4	4,002,737	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4			1,110,200				1,110,200	0.8			1,110,200	XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	9,567,154	106,653,080	14,548,149				130,768,383	96.0	120,823,588	98.4	130,768,383	XXX
14.8 Line 14.7 as a % of Col. 7	7.3	81.6	11.1				100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	7.0	78.3	10.7				96.0	XXX	XXX	XXX	96.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1		4,977,711					4,977,711	3.7			XXX	4,977,711
15.2 NAIC 2	514,798						514,798	0.4	512,959	0.4	XXX	514,798
15.3 NAIC 3											XXX	
15.4 NAIC 4									1,469,318	1.2	XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	514,798	4,977,711					5,492,509	4.0	1,982,277	1.6	XXX	5,492,509
15.8 Line 15.7 as a % of Col. 7	9.4	90.6					100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.4	3.7					4.0	XXX	XXX	XXX	XXX	4.0

(a) Includes $ 5,492,509 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 $ 6,497,434 ; 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	9,567,154	100,685,343	8,742,206			XXX	118,994,703	87.3	82,900,864	67.5	118,994,703	
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	9,567,154	100,685,343	8,742,206			XXX	118,994,703	87.3	82,900,864	67.5	118,994,703	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		1,965,000	4,695,743			XXX	6,660,743	4.9	8,041,833	6.5	6,660,743	
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		1,965,000	4,695,743			XXX	6,660,743	4.9	8,041,833	6.5	6,660,743	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	514,798	8,980,448	1,110,200			XXX	10,605,446	7.8	25,863,860	21.1	5,112,937	5,492,509
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities						XXX			5,999,308	4.9		
6.05 Totals	514,798	8,980,448	1,110,200			XXX	10,605,446	7.8	31,863,168	25.9	5,112,937	5,492,509
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	10,081,952	111,630,791	14,548,149			XXX	136,260,892	100.0	XXX	XXX	130,768,383	5,492,509
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						XXX			XXX	XXX		
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	10,081,952	111,630,791	14,548,149				136,260,892	100.0	XXX	XXX	130,768,383	5,492,509
12.10 Line 12.09 as a % of Col. 7	7.4	81.9	10.7				100.0	XXX	XXX	XXX	96.0	4.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	9,336,427	87,550,619	18,450,193	1,469,318		XXX	XXX	XXX	116,806,557	95.1	114,824,280	1,982,277
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	5,999,308					XXX	XXX	XXX	5,999,308	4.9	5,999,308	
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	15,335,735	87,550,619	18,450,193	1,469,318			XXX	XXX	122,805,865	100.0	120,823,588	1,982,277
13.10 Line 13.09 as a % of Col. 9	12.5	71.3	15.0	1.2			XXX	XXX	100.0	XXX	98.4	1.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	9,567,154	106,653,080	14,548,149			XXX	130,768,383	96.0	114,824,280	93.5	130,768,383	XXX
14.02 Residential Mortgage-Backed Securities						XXX						XXX
14.03 Commercial Mortgage-Backed Securities						XXX						XXX
14.04 Other Loan-Backed and Structured Securities						XXX			5,999,308	4.9		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	9,567,154	106,653,080	14,548,149				130,768,383	96.0	120,823,588	98.4	130,768,383	XXX
14.10 Line 14.09 as a % of Col. 7	7.3	81.6	11.1				100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	7.0	78.3	10.7				96.0	XXX	XXX	XXX	96.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	514,798	4,977,711				XXX	5,492,509	4.0	1,982,277	1.6	XXX	5,492,509
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	514,798	4,977,711					5,492,509	4.0	1,982,277	1.6	XXX	5,492,509
15.10 Line 15.09 as a % of Col. 7	9.4	90.6					100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.4	3.7					4.0	XXX	XXX	XXX	XXX	4.0

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year				
2. Cost of cash equivalents acquired	39,141,866	39,141,866		
3. Accrual of discount	55,568	55,568		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	32,700,000	32,700,000		
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)	6,497,434	6,497,434		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	6,497,434	6,497,434		

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-6R-6	US TREASURY NOTE				1.A	9,970,313	96.8280	9,682,800	10,000,000	9,991,629		6,027			2.250	2.313	AO	38,536	225,000	04/29/2019	04/30/2024
912828-VS-6	US TREASURY NOTE	SD			1.A	586,143	98.6170	562,117	570,000	571,248		(1,983)			2.500	2.142	FA	5,382	14,250	11/26/2014	08/15/2023
912828-XT-2	US TREASURY NOTE				1.A	2,517,090	96.3480	2,408,700	2,500,000	2,505,021		(3,489)			2.000	1.855	MN	4,396	50,000	06/17/2019	05/31/2024
912828-YM-6	US TREASURY NOTE				1.A	3,982,344	94.7460	3,789,840	4,000,000	3,993,336		3,549			1.500	1.592	AO	10,276	60,000	11/04/2019	10/31/2024
912828-ZF-0	US TREASURY NOTE				1.A	5,046,875	91.8440	4,592,200	5,000,000	5,021,385		(9,481)			0.500	0.309	MS	6,387	25,000	04/21/2020	03/31/2025
91282C-AZ-4	US TREASURY NOTE				1.A	2,699,156	89.4450	2,415,015	2,700,000	2,699,500		170			0.375	0.381	MN	890	10,125	12/23/2020	11/30/2025
91282C-BL-4	US TREASURY NOTE				1.A	8,071,660	81.5040	6,927,840	8,500,000	8,141,726		40,824			1.125	1.682	FA	36,119	95,625	04/28/2021	02/15/2031
91282C-BQ-3	US TREASURY NOTE				1.A	4,950,977	89.1050	4,455,250	5,000,000	4,968,762		9,741			0.500	0.700	FA	8,494	25,000	03/02/2021	02/28/2026
91282C-CC-3	US TREASURY NOTE				1.A	5,985,234	94.1210	5,647,260	6,000,000	5,993,212		4,934			0.250	0.333	MN	1,948	15,000	05/18/2021	05/15/2024
91282C-CE-9	US TREASURY NOTE				1.A	600,609	86.5780	519,468	600,000	600,480		(86)			1.250	1.235	MN	659	7,500	06/25/2021	05/31/2028
91282C-CP-4	US TREASURY NOTE				1.A	4,967,773	88.3630	4,418,150	5,000,000	4,976,565		6,430			0.625	0.758	JJ	13,077	31,250	08/17/2021	07/31/2026
91282C-CU-3	US TREASURY NOTE				1.A	2,495,508	96.9800	2,424,500	2,500,000	2,498,471		2,310			0.125	0.218	FA	1,062	3,125	09/20/2021	08/31/2023
91282C-DN-8	US TREASURY NOTE				1.A	9,948,438	93.5940	9,359,400	10,000,000	9,965,317		16,879			1.000	1.180	JD	4,670	100,000	01/12/2022	12/15/2024
91282C-DV-0	US TREASURY NOTE				1.A	9,874,219	95.9490	9,594,900	10,000,000	9,929,279		55,060			0.875	1.537	JJ	36,617	43,750	02/22/2022	01/31/2024
91282C-EA-5	US TREASURY NOTE				1.A	9,172,227	96.3910	8,867,972	9,200,000	9,183,397		11,171			1.500	1.657	FA	46,890	69,000	03/14/2022	02/29/2024
91282C-ED-9	US TREASURY NOTE				1.A	1,474,512	94.4920	1,417,380	1,500,000	1,480,939		6,428			1.750	2.345	MS	7,831	13,125	03/24/2022	03/15/2025
91282C-EY-3	US TREASURY NOTE				1.A	10,014,844	96.8590	9,685,900	10,000,000	10,012,724		(2,120)			3.000	2.947	JJ	138,587		07/22/2022	07/15/2025
91282C-FE-6	US TREASURY NOTE				1.A	9,944,141	97.0860	9,708,600	10,000,000	9,950,341		6,201			3.125	3.323	FA	118,037		08/22/2022	08/15/2025
91282C-FG-1	US TREASURY NOTE				1.A	4,977,148	97.9140	4,895,700	5,000,000	4,980,929		3,780			3.250	3.486	FA	54,314		09/06/2022	08/31/2024
91282C-FZ-9	US TREASURY NOTE				1.A	5,033,398	99.4530	4,972,650	5,000,000	5,033,008		(391)			3.875	3.726	MN	17,033		12/12/2022	11/30/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						112,312,609	XXX	106,345,642	113,070,000	112,497,269		155,954			XXX	XXX	XXX	551,205	787,750	XXX	XXX
0109999999. Total - U.S. Government Bonds						112,312,609	XXX	106,345,642	113,070,000	112,497,269		155,954			XXX	XXX	XXX	551,205	787,750	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
64971X-DZ-8	NEW YORK CITY NY TRANSITIONALF				1.A FE	4,864,363	93.1070	4,022,222	4,320,000	4,695,743		(66,091)			3.750	2.021	MN	27,000	162,000	05/26/2020	05/01/2028
762323-BJ-1	RHODE ISLAND ST STUDENT LOAN A				1.C FE	1,965,000	87.4710	1,718,805	1,965,000	1,965,000					1.745	1.745	JD	2,857	34,289	05/13/2021	12/01/2026
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						6,829,363	XXX	5,741,027	6,285,000	6,660,743		(66,091)			XXX	XXX	XXX	29,857	196,289	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						6,829,363	XXX	5,741,027	6,285,000	6,660,743		(66,091)			XXX	XXX	XXX	29,857	196,289	XXX	XXX
015271-AL-3	ALEXANDRIA REAL ESTATE EQUIT			2	2.A FE	4,117,071	96.7090	3,790,026	3,919,000	4,002,737		(37,003)			3.450	2.436	AO	22,910	135,206	10/29/2019	04/30/2025
78409V-BA-1	S&P GLOBAL INC			2	1.G FE	4,973,900	91.3290	4,566,450	5,000,000	4,977,711		3,810			2.450	2.563	MS	40,833	55,465	03/04/2022	03/01/2027
810186-AW-6	SCOTTS COMPANY			2	4.B FE	1,473,000	75.3700	1,110,200	1,473,000	1,110,200	(359,118)				4.375	4.375	FA	26,852	62,296	12/10/2021	02/01/2032
817826-AA-8	7-ELEVEN INC				2.B FE	512,816	99.4870	512,358	515,000	514,798		1,839			0.625	0.985	FA	1,262	3,219	12/01/2021	02/10/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						11,076,787	XXX	9,979,034	10,907,000	10,605,446	(359,118)	(31,354)			XXX	XXX	XXX	91,857	256,186	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						11,076,787	XXX	9,979,034	10,907,000	10,605,446	(359,118)	(31,354)			XXX	XXX	XXX	91,857	256,186	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						130,218,759	XXX	122,065,703	130,262,000	129,763,458	(359,118)	58,509			XXX	XXX	XXX	672,919	1,240,225	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							XXX								XXX	XXX	XXX			XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
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						130,218,759	XXX	122,065,703	130,262,000	129,763,458	(359,118)	58,509			XXX	XXX	XXX	672,919	1,240,225	XXX	XXX

1.

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

1A	1A ...$ 117,193,012	1B ..$	1C ..$ 1,965,000	1D ..$	1E ..$	1F ..$	1G ..$ 4,977,711
1B	2A ...$ 4,002,737	2B ..$ 514,798	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$ 1,110,200	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-DN-8	US TREASURY NOTE 1.000% 12/15/24		01/12/2022	Goldman Sachs		9,948,438	10,000,000	7,967
91282C-DV-0	US TREASURY NOTE 0.875% 01/31/24		02/22/2022	Goldman Sachs		9,874,219	10,000,000	5,559
91282C-EA-5	US TREASURY NOTE 1.500% 02/29/24		03/14/2022	Various		9,172,227	9,200,000	4,198
91282C-ED-9	US TREASURY NOTE 1.750% 03/15/25		03/24/2022	Citigroup		1,474,512	1,500,000	713
91282C-EY-3	US TREASURY NOTE 3.000% 07/15/25		07/22/2022	Morgan Stanley		10,014,844	10,000,000	8,152
91282C-FE-6	US TREASURY NOTE 3.125% 08/15/25		08/22/2022	Barclays Capital		9,944,141	10,000,000	6,793
91282C-FG-1	US TREASURY NOTE 3.250% 08/31/24		09/06/2022	JP Morgan Securities Inc		4,977,148	5,000,000	3,142
91282C-FZ-9	US TREASURY NOTE 3.875% 11/30/27		12/12/2022	Wells Fargo Bank		5,033,398	5,000,000	6,920
0109999999. Subtotal - Bonds - U.S. Governments						60,438,927	60,700,000	43,444
78409V-BA-1	S&P GLOBAL INC 2.450% 03/01/27		03/04/2022	Goldman Sachs		4,973,900	5,000,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,973,900	5,000,000	
2509999997. Total - Bonds - Part 3						65,412,827	65,700,000	43,444
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						65,412,827	65,700,000	43,444
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						65,412,827	XXX	43,444

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
91282C-AF-8	US TREASURY NOTE 0.125% 08/15/23		02/09/2022	JP Morgan Securities Inc		3,935,156	4,000,000	3,994,531	3,997,028		199		199		3,997,227		(62,071)	(62,071)	2,432	08/15/2023
91282C-BE-0	US TREASURY NOTE 0.125% 01/15/24		04/14/2022	JP Morgan Securities Inc		9,616,016	10,000,000	9,982,813	9,988,194		1,705		1,705		9,989,899		(373,884)	(373,884)	9,461	01/15/2024
91282C-BN-0	US TREASURY NOTE 0.125% 02/28/23		04/06/2022	Goldman Sachs		3,942,344	4,000,000	3,998,281	3,998,969		234		234		3,999,203		(56,859)	(56,859)	3,016	02/28/2023
91282C-BX-8	US TREASURY NOTE 0.125% 04/30/23		01/12/2022	JP Morgan Securities Inc		12,932,013	13,020,000	13,011,545	13,014,282		142		142		13,014,424		(82,411)	(82,411)	3,327	04/30/2023
0109999999. Subtotal - Bonds - U.S. Governments						30,425,529	31,020,000	30,987,170	30,998,473		2,280		2,280		31,000,753		(575,225)	(575,225)	18,236	XXX
373539-2U-8	GEORGIA ST HSG & FIN AUTH REV 2.500% 12/01/22		09/01/2022	Redemption 100.0000		660,000	660,000	660,000	660,000						660,000				12,375	12/01/2022
373539-2U-8	GEORGIA ST HSG & FIN AUTH REV 2.500% 12/01/22		12/01/2022	Maturity		655,000	655,000	655,000	655,000						655,000				16,375	12/01/2022
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,315,000	1,315,000	1,315,000	1,315,000						1,315,000				28,750	XXX
10112R-AX-2	BOSTON PROPERTIES LP 3.650% 02/01/26		08/10/2022	Suntrust Robinson Humphrey		4,894,413	5,024,000	5,336,191	5,228,495		(27,243)		(27,243)		5,201,252		(306,839)	(306,839)	174,262	02/01/2026
14987B-AE-3	CC HOLDINGS GS V LLC/CRO 3.849% 04/15/23		03/21/2022	Call 102.1610		1,583,496	1,550,000	1,606,327	1,605,030		(9,427)		(9,427)		1,595,603		(45,603)	(45,603)	59,348	04/15/2023
269246-BP-8	E*TRADE FINANCIAL CORPORATION 2.950% 08/24/22		07/24/2022	Call 100.0000		3,000,000	3,000,000	2,898,420	2,981,245		16,185		16,185		2,997,430		2,570	2,570	81,125	08/24/2022
776696-AE-6	ROPER INDUSTRIES INC 3.125% 11/15/22		08/15/2022	Call 100.0000		5,000,000	5,000,000	5,160,200	5,040,182		(40,182)		(40,182)		5,000,000				117,187	11/15/2022
92343V-FE-9	VERIZON COMMUNICATIONS INC 3.150% 03/22/30		01/04/2022	Credit Suisse		5,233,650	5,000,000	4,984,650	4,986,891		21		21		4,986,912		246,738	246,738	45,500	03/22/2030
92348X-AD-7	VZOT 2018-A C 3.550% 04/20/23		01/20/2022	Paydown		6,000,000	6,000,000	5,998,913	5,999,308		692		692		6,000,000				17,750	04/20/2023
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						25,711,559	25,574,000	25,984,701	25,841,151		(59,954)		(59,954)		25,781,197		(103,134)	(103,134)	495,172	XXX
2509999997. Total - Bonds - Part 4						57,452,088	57,909,000	58,286,871	58,154,624		(57,674)		(57,674)		58,096,950		(678,359)	(678,359)	542,158	XXX
2509999998. Total - Bonds - Part 5																				XXX
2509999999. Total - Bonds						57,452,088	57,909,000	58,286,871	58,154,624		(57,674)		(57,674)		58,096,950		(678,359)	(678,359)	542,158	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						57,452,088	XXX	58,286,871	58,154,624		(57,674)		(57,674)		58,096,950		(678,359)	(678,359)	542,158	XXX

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

NONE

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

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	6,497,434		5,766
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						6,497,434		5,766
0109999999. Total - U.S. Government Bonds						6,497,434		5,766
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						6,497,434		5,766
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						6,497,434		5,766
8609999999 - Total Cash Equivalents						6,497,434		5,766

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 6,497,434	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	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	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	B	Insur underwriting collateral	325,712	320,505		
11.	Georgia GA	B	Insur underwriting collateral			45,099	44,378
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	200,438	197,234		
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	526,150	517,739	45,099	44,378
	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				