



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

NAIC Group Code 0000,..... 0000..... NAIC Company Code 56197..... Employer's ID Number 34-0138510.....
(Current) (Prior)

Organized under the Laws of OH State of Domicile or Port of Entry OH
Country of Domicile US
Licensed as business type: Fraternal Benefit Societies
Incorporated/Organized 08/31/1902 Commenced Business 08/31/1902
Statutory Home Office 5323 Pearl Road Cleveland, OH, US 44129-1597
Main Administrative Office 5323 Pearl Road
Cleveland, OH, US 44129-1597 440-842-8442
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Internet Website Address http://www.atsaxons.com
Statutory Statement Contact Denise A Crawford 440-842-8442
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office@atsaxons.com 440-842-5442
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OFFICERS

Denise A Crawford, President Michael Teutsch Jr., Treasurer
Monica F Gilles, Secretary Miller & Newberg, Consulting Actuary

OTHER

Robert B Cunningham III, First Vice President Monica M Weber, Second Vice President
Randall B Floyd, Third Vice President

DIRECTORS OR TRUSTEES

Denise A Crawford Robert B Cunningham III
Monica M Weber Randall B Floyd
Monica F Gilles Michael Teutsch Jr.
Michael Bachinger Barbara A Spack
Jacob F Spor Ingrid E Weihs-Ferguson
Margarete I Ziegler

State of
County of 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
Denise A Crawford President	Monica F Gilles Secretary	Michael Teutsch Jr. Treasurer

Subscribed and sworn to before me
this _____ day of _____

a. Is this an original filing? Yes
b. If no:
1. State the amendment number: _____
2. Date filed: _____
3. Number of pages attached: _____

x _____

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						
	1.02 All other governments						
	1.03 U.S. states, territories and possessions, etc. guaranteed						
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	6,117,252	6.1	6,117,252		6,117,252	6.1
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	16,551,423	16.5	16,551,423		16,551,423	16.5
	1.06 Industrial and miscellaneous	70,321,624	69.9	70,321,624		70,321,624	69.9
	1.07 Hybrid securities	267,541	0.3	267,541		267,541	0.3
	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	93,257,839	92.7	93,257,839		93,257,839	92.7
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)	732,754	0.7	732,754		732,754	0.7
	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	567,460	0.6	567,460		567,460	0.6
	3.09 Total common stocks	1,300,214	1.3	1,300,214		1,300,214	1.3
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	427,783	0.4	427,783		427,783	0.4
	5.02 Properties held for production of income						
	5.03 Properties held for sale	7,950	0.0	7,950		7,950	0.0
	5.04 Total real estate	435,733	0.4	435,733		435,733	0.4
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	1,643,602	1.6	1,643,602		1,643,602	1.6
	6.02 Cash equivalents (Schedule E, Part 2)	361,844	0.4	361,844		361,844	0.4
	6.03 Short-term investments (Schedule DA)	148,950	0.1	148,950		148,950	0.1
	6.04 Total cash, cash equivalents and short-term investments	2,154,396	2.1	2,154,396		2,154,396	2.1
7.	Contract loans	242,856	0.2	242,856		242,856	0.2
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)	3,169,990	3.2	3,169,990		3,169,990	3.2
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	100,561,028	100.0	100,561,028		100,561,028	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		434,308
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	11,385	
2.2	Additional investment made after acquisition (Part 2, Column 9).....		11,385
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.....	9,960	
8.2	Totals, Part 3, Column 9.....		9,960
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....		435,733
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		435,733

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

1.	Book/adjusted carrying value, December 31 of prior year.....		3,169,990
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).....		3,169,990
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,169,990

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		93,770,368
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,261,893
3.	Accrual of discount.....		24,528
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.....	(180,079)	
4.4	Part 4, Column 11.....		(180,079)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		1,195
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,848,472
7.	Deduct amortization of premium.....		471,379
8.	Total foreign exchange change in book / adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		94,558,054
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		94,558,054

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				
2. Canada				
3. Other Countries				
4. Totals				
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	6,117,252	4,941,600	6,246,780	6,040,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions				
7. Totals	16,551,423	14,980,152	17,081,242	15,565,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	62,582,049	57,951,261	64,448,052	58,688,019
9. Canada	4,176,690	3,623,500	4,322,038	3,750,000
10. Other Countries	3,830,426	2,887,357	3,937,840	3,250,000
11. Totals	70,589,165	64,462,118	72,707,930	65,688,019
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	93,257,839	84,383,869	96,035,952	87,293,019
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	1,300,214	1,300,214	553,578	XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals	1,300,214	1,300,214	553,578	XXX
Parent, Subsidiaries and Affiliates				
24. Totals				XXX
25. Total Common Stocks	1,300,214	1,300,214	553,578	XXX
26. Total Stocks	1,300,214	1,300,214	553,578	XXX
27. Total Bonds and Stocks	94,558,054	85,684,084	96,589,530	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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments												
1.1.	NAIC 1.....	148,950					XXX	148,950	0.2			148,950	
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.....	148,950					XXX	148,950	0.2			148,950	
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.....	512,375	1,018,482		1,050,648	2,995,747	XXX	5,577,252	6.0	4,149,015	4.5	5,577,252	
4.2.	NAIC 2.....				540,000		XXX	540,000	0.6	540,000	0.6	540,000	
4.3.	NAIC 3.....						XXX						
4.4.	NAIC 4.....						XXX						
4.5.	NAIC 5.....						XXX						
4.6.	NAIC 6.....						XXX						
4.7.	Totals.....	512,375	1,018,482		1,590,648	2,995,747	XXX	6,117,252	6.5	4,689,015	5.1	6,117,252	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1.....	1,078,159	531,783	1,122,444	6,437,705	6,370,695	XXX	15,540,786	16.6	15,150,893	16.4	15,540,786	
5.2.	NAIC 2.....		525,722			484,914	XXX	1,010,636	1.1	1,559,963	1.7	1,010,636	
5.3.	NAIC 3.....						XXX						
5.4.	NAIC 4.....						XXX						
5.5.	NAIC 5.....						XXX						
5.6.	NAIC 6.....						XXX						
5.7.	Totals.....	1,078,159	1,057,506	1,122,444	6,437,705	6,855,609	XXX	16,551,423	17.7	16,710,856	18.1	16,551,423	

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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1.	NAIC 1.....	515,384	1,180,190	3,802,968	17,776,304	11,887,978	XXX	35,162,823	37.6	34,156,076	37.0	33,915,196	1,247,627
6.2.	NAIC 2.....	2,002,682	2,814,770	4,186,564	13,507,235	10,576,976	XXX	33,088,227	35.4	34,905,975	37.8	32,567,777	520,450
6.3.	NAIC 3.....			1,087,367	983,207		XXX	2,070,574	2.2	1,555,627	1.7	1,536,660	533,913
6.4.	NAIC 4.....						XXX						
6.5.	NAIC 5.....						XXX						
6.6.	NAIC 6.....						XXX						
6.7.	Totals.....	2,518,066	3,994,960	9,076,899	32,266,746	22,464,954	XXX	70,321,624	75.3	70,617,678	76.5	68,019,634	2,301,990
7.	Hybrid Securities												
7.1.	NAIC 1.....						XXX						
7.2.	NAIC 2.....					267,541	XXX	267,541	0.3	272,527	0.3	267,541	
7.3.	NAIC 3.....						XXX						
7.4.	NAIC 4.....						XXX						
7.5.	NAIC 5.....						XXX						
7.6.	NAIC 6.....						XXX						
7.7.	Totals.....					267,541	XXX	267,541	0.3	272,527	0.3	267,541	
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

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12.	Total Bonds Current Year												
12.1.	NAIC 1.....	(d) 2,254,868	2,730,455	4,925,412	25,264,658	21,254,419		56,429,811	60.4	XXX	XXX	55,182,184	1,247,627
12.2.	NAIC 2.....	(d) 2,002,682	3,340,492	4,186,564	14,047,235	11,329,431		34,906,404	37.4	XXX	XXX	34,385,954	520,450
12.3.	NAIC 3.....	(d)		1,087,367	983,207			2,070,574	2.2	XXX	XXX	1,536,660	533,913
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.....	4,257,549	6,070,947	10,199,343	40,295,100	32,583,850	(b)	93,406,789	100.0	XXX	XXX	91,104,799	2,301,990
12.8.	Line 12.7 as a % of Col. 7.....	4.6	6.5	10.9	43.1	34.9		100.0	XXX	XXX	XXX	97.5	2.5
13.	Total Bonds Prior Year												
13.1.	NAIC 1.....	1,595,415	9,239,878	9,738,035	19,996,233	12,886,422		XXX	XXX	53,455,983	57.9	52,181,799	1,274,185
13.2.	NAIC 2.....	300,000	3,860,856	6,321,802	14,643,130	12,152,677		XXX	XXX	37,278,465	40.4	36,220,368	1,058,097
13.3.	NAIC 3.....			559,525	996,101			XXX	XXX	1,555,627	1.7	1,555,627	
13.4.	NAIC 4.....							XXX	XXX				
13.5.	NAIC 5.....							XXX	XXX	(c)			
13.6.	NAIC 6.....							XXX	XXX	(c)			
13.7.	Totals.....	1,895,415	13,100,735	16,619,363	35,635,464	25,039,099		XXX	XXX	(b) 92,290,075	100.0	89,957,793	2,332,282
13.8.	Line 13.7 as a % of Col. 9.....	2.1	14.2	18.0	38.6	27.1		XXX	XXX	100.0	XXX	97.5	2.5
14.	Total Publicly Traded Bonds												
14.1.	NAIC 1.....	2,162,942	2,644,154	4,858,347	24,488,525	21,028,217		55,182,184	59.1	52,181,799	56.5	55,182,184	XXX
14.2.	NAIC 2.....	2,002,682	3,340,492	4,186,564	13,526,786	11,329,431		34,385,954	36.8	36,220,368	39.2	34,385,954	XXX
14.3.	NAIC 3.....			553,454	983,207			1,536,660	1.6	1,555,627	1.7	1,536,660	XXX
14.4.	NAIC 4.....												XXX
14.5.	NAIC 5.....												XXX
14.6.	NAIC 6.....												XXX
14.7.	Totals.....	4,165,624	5,984,646	9,598,364	38,998,517	32,357,648		91,104,799	97.5	89,957,793	97.5	91,104,799	XXX
14.8.	Line 14.7 as a % of Col. 7.....	4.6	6.6	10.5	42.8	35.5		100.0	XXX	XXX	XXX	100.0	XXX
14.9.	Line 14.7 as a % of Line 12.7, Col. 7, Section 12.....	4.5	6.4	10.3	41.8	34.6		97.5	XXX	XXX	XXX	97.5	XXX
15.	Total Privately Placed Bonds												
15.1.	NAIC 1.....	91,925	86,301	67,065	776,133	226,203		1,247,627	1.3	1,274,185	1.4	XXX	1,247,627
15.2.	NAIC 2.....				520,450			520,450	0.6	1,058,097	1.1	XXX	520,450
15.3.	NAIC 3.....			533,913				533,913	0.6			XXX	533,913
15.4.	NAIC 4.....											XXX	
15.5.	NAIC 5.....											XXX	
15.6.	NAIC 6.....											XXX	
15.7.	Totals.....	91,925	86,301	600,979	1,296,583	226,203		2,301,990	2.5	2,332,282	2.5	XXX	2,301,990
15.8.	Line 15.7 as a % of Col. 7.....	4.0	3.7	26.1	56.3	9.8		100.0	XXX	XXX	XXX	XXX	100.0
15.9.	Line 15.7 as a % of Line 12.7, Col. 7, Section 12.....	0.1	0.1	0.6	1.4	0.2		2.5	XXX	XXX	XXX	XXX	2.5

(a) Includes \$2,301,990 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$1 current year of bonds with Z designations and \$250,001 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 \$148,950; 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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1.	U.S. Governments												
1.01.	Issuer Obligations	148,950					XXX	148,950	0.2			148,950	
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	148,950					XXX	148,950	0.2			148,950	
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	512,375	1,018,482		1,590,648	2,995,747	XXX	6,117,252	6.5	4,689,015	5.1	6,117,252	
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	512,375	1,018,482		1,590,648	2,995,747	XXX	6,117,252	6.5	4,689,015	5.1	6,117,252	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations	1,078,159	1,057,506	1,122,444	5,831,918	6,855,609	XXX	15,945,636	17.1	16,101,468	17.4	15,945,636	
5.02.	Residential Mortgage-Backed Securities						XXX						
5.03.	Commercial Mortgage-Backed Securities						XXX						
5.04.	Other Loan-Backed and Structured Securities				605,787		XXX	605,787	0.6	609,387	0.7	605,787	
5.05.	Totals	1,078,159	1,057,506	1,122,444	6,437,705	6,855,609	XXX	16,551,423	17.7	16,710,856	18.1	16,551,423	
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	2,518,066	3,994,960	9,076,899	32,266,746	22,464,954	XXX	70,321,624	75.3	70,617,678	76.5	68,019,634	2,301,990
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	2,518,066	3,994,960	9,076,899	32,266,746	22,464,954	XXX	70,321,624	75.3	70,617,678	76.5	68,019,634	2,301,990
7.	Hybrid Securities												
7.01.	Issuer Obligations					267,541	XXX	267,541	0.3	272,527	0.3	267,541	
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					267,541	XXX	267,541	0.3	272,527	0.3	267,541	
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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	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						XXX						
10.01.	Unaffiliated Bank Loans - Issued						XXX						
10.02.	Unaffiliated Bank Loans - Acquired						XXX						
10.03.	Totals						XXX						
11.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
11.01.	Totals						XXX			XXX	XXX		
12.	Total Bonds Current Year												
12.01.	Issuer Obligations	4,257,549	6,070,947	10,199,343	39,689,313	32,583,850	XXX	92,801,002	99.4	XXX	XXX	90,499,012	2,301,990
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				605,787		XXX	605,787	0.6	XXX	XXX	605,787	
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	4,257,549	6,070,947	10,199,343	40,295,100	32,583,850		93,406,789	100.0	XXX	XXX	91,104,799	2,301,990
12.10.	Lines 12.09 as a % Col. 7	4.6	6.5	10.9	43.1	34.9		100.0	XXX	XXX	XXX	97.5	2.5
13.	Total Bonds Prior Year												
13.01.	Issuer Obligations	1,895,415	13,100,735	16,619,362	35,026,077	25,039,099	XXX	XXX	XXX	91,680,688	99.3	89,348,406	2,332,282
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				609,387		XXX	XXX	XXX	609,387	0.7	609,387	
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	1,895,415	13,100,735	16,619,362	35,635,464	25,039,099		XXX	XXX	92,290,075	100.0	89,957,793	2,332,282
13.10.	Line 13.09 as a % of Col. 9	2.1	14.2	18.0	38.6	27.1		XXX	XXX	100.0	XXX	97.5	2.5
14.	Total Publicly Traded Bonds												
14.01.	Issuer Obligations	4,165,624	5,984,646	9,598,364	38,392,730	32,357,648	XXX	90,499,012	96.9	89,348,406	96.8	90,499,012	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				605,787		XXX	605,787	0.6	609,387	0.7	605,787	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	4,165,624	5,984,646	9,598,364	38,998,517	32,357,648		91,104,799	97.5	89,957,793	97.5	91,104,799	XXX
14.10.	Line 14.09 as a % of Col. 7	4.6	6.6	10.5	42.8	35.5		100.0	XXX	XXX	XXX	100.0	XXX
14.11.	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.5	6.4	10.3	41.8	34.6		97.5	XXX	XXX	XXX	97.5	XXX
15.	Total Privately Placed Bonds												
15.01.	Issuer Obligations	91,925	86,301	600,979	1,296,583	226,203	XXX	2,301,990	2.5	2,332,282	2.5	XXX	2,301,990
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	91,925	86,301	600,979	1,296,583	226,203		2,301,990	2.5	2,332,282	2.5	XXX	2,301,990
15.10.	Line 15.09 as a % of Col. 7	4.0	3.7	26.1	56.3	9.8		100.0	XXX	XXX	XXX	XXX	100.0
15.11.	Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.1	0.1	0.6	1.4	0.2		2.5	XXX	XXX	XXX	XXX	2.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year.....					
2.	Cost of short-term investments acquired.....	148,425	148,425			
3.	Accrual of discount.....	525	525			
4.	Unrealized valuation increase (decrease).....					
5.	Total gain (loss) on disposals.....					
6.	Deduct consideration received on disposals.....					
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).....	148,950	148,950			
11.	Deduct total nonadmitted amounts.....					
12.	Statement value at end of current period (Line 10 minus Line 11).....	148,950	148,950			

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

(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	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year.....	426,023		426,023	
2.	Cost of cash equivalents acquired	5,564,113		5,564,113	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease).....				
5.	Total gain (loss) on disposals.....				
6.	Deduct consideration received on disposals	5,628,292		5,628,292	
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)	361,844		361,844	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	361,844		361,844	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book / Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties Occupied by the Reporting Entity – Administrative*																
New Office Building - 5323 Pearl Rd		Cleveland	OH	04/30/2021	04/30/2021	307,500		295,673		7,885			(7,885)		12,000	38,878
Land - 5323 Pearl Rd		Cleveland	OH	04/30/2021	04/30/2021	102,500		102,500		—			—			
Parking Lot - 5323 Pearl Rd		Cleveland	OH	07/28/2021	07/28/2021	21,000		18,900		1,400			(1,400)			
Entrance Doors - 5323 Pearl Rd		Cleveland	OH	01/21/2022	01/21/2022	7,590		7,084		506			(506)			
Exit Door - 5323 Pearl Rd		Cleveland	OH	04/28/2022	04/28/2022	3,795		3,626		169			(169)			
0299999 – Properties Occupied by the Reporting Entity – Administrative*						442,385		427,783		9,960			(9,960)		12,000	38,878
0399999 – Total Properties Occupied by the Reporting Entity						442,385		427,783		9,960			(9,960)		12,000	38,878
Properties Held for Sale																
Old Office Building - 5393 Pearl Rd		Cleveland	OH	07/01/1973	07/01/1973	71,550		—							6,000	7,029
Land - 5393 Pearl Rd		Cleveland	OH	07/01/1973	07/01/1973	7,950		7,950								
0599999 – Properties Held for Sale						79,500		7,950							6,000	7,029
0699999 – Totals						521,885		435,733		9,960			(9,960)		18,000	45,907

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
Entrance Doors - 5323 Pearl Rd	Cleveland	OH	01/21/2022	Barcol Door of Cleveland	7,590		7,084	
Exit Door - 5323 Pearl Rd	Cleveland	OH	04/28/2022	Barcol Door of Cleveland	3,795		3,626	
0199999 – Acquired by purchase					11,385		10,710	
0399999 – Totals					11,385		10,710	

(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

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Surplus Debentures, etc., Unaffiliated																			
30251B-AB-4	FMR LLC			MA	FMR LLC	1.E FE	11/23/2009		506,600	522,966	506,600						32,250		
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	12/09/2020		906,975	567,542	906,975						32,625		
707567-AC-7	PENN MUTUAL LIFE INSURANCE CO			PA	PENN MUTUAL LIFE INSURANCE CO	1.G FE	01/13/2021		663,224	486,380	663,224						33,550		
743917-AH-9	PRUDENTIAL INSURANCE COMPANY OF AMERICA			NJ	PRUDENTIAL INSURANCE COMPANY OF AMERICA	1.F FE	11/07/2001		574,500	528,670	558,466						41,500		
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	12/17/2009		534,725	558,614	534,725						34,250		
2799999 – Surplus Debentures, etc., Unaffiliated									3,186,023	2,664,170	3,169,989						174,175		XXX
6099999 – Subtotals, Unaffiliated									3,186,023	2,664,170	3,169,989						174,175		XXX
6299999 – Totals									3,186,023	2,664,170	3,169,989						174,175		XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
	1A	1A \$	1B \$	1C \$	1D \$534,725	1E \$506,600	1F \$558,466	1G \$1,570,198					
	1B	2A \$	2B \$	2C \$									
	1C	3A \$	3B \$	3C \$									
	1D	4A \$	4B \$	4C \$									
	1E	5A \$	5B \$	5C \$									
	1F	6 \$											

(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. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
07163L-BF-7	BAUER MICH DRAIN DIST			2	1.C FE	498,000	64.706	323,530	500,000	498,077		42			3.000	3.020	MN	2,500	15,000	06/29/2021	05/01/2051
087347-2G-4	BETHLEHEM PA			2	1.C FE	501,000	100.977	504,885	500,000	500,259		(132)			5.146	5.116	MN	4,288	25,730	11/07/2014	11/01/2034
222867-EB-5	COVENTRY OHIO LOC SCH DIST SUMMIT CNTY			2	1.C FE	529,720	76.593	382,965	500,000	524,341		(2,689)			3.960	3.251	MN	3,300	19,800	12/15/2020	11/01/2047
273695-XE-1	EAST MOLINE ILL			2	2.B FE	540,000	73.874	398,920	540,000	540,000					3.738	3.737	JJ	9,308	14,802	10/06/2021	01/15/2041
283734-TC-5	EL PASO TEX			2	1.C FE	557,715	100.260	501,300	500,000	512,375		(19,831)			4.346	0.360	FA	8,209	21,730	09/14/2020	08/15/2025
283734-TV-3	EL PASO TEX			2	1.C FE	579,615	95.747	478,735	500,000	533,662		(20,547)			4.944	0.760	FA	9,339	24,720	09/30/2020	08/15/2033
300281-KF-8	EVERGREEN PARK ILL			2	1.C FE	548,570	100.223	501,115	500,000	518,223		(5,723)			5.900	4.550	JD	2,458	29,500	01/25/2017	12/01/2049
543247-3Q-1	LONGVIEW TEX			2	1.C FE	517,690	88.418	442,090	500,000	516,986		(704)			5.233	4.750	MS	12,138		07/07/2022	09/01/2042
593779-JQ-5	MIAMI TRACE OHIO LOC SCH DIST			2	1.C FE	504,260	60.546	302,730	500,000	503,871		(379)			3.100	3.000	JD	1,292	14,553	12/08/2021	12/01/2052
669674-EB-5	NORWOOD OHIO CITY SCH DIST			2	1.C FE	509,050	68.992	344,960	500,000	508,151		(798)			3.232	3.020	MN	2,693	15,487	10/19/2021	11/01/2051
874721-JY-0	TALLMADGE OHIO CITY SCH DIST			2	1.E FE	496,085	60.652	303,260	500,000	496,142		57			3.300	3.340	AO	4,125	12,421	01/12/2022	10/01/2053
880065-CF-2	TEMPLE			2	1.C FE	465,075	91.422	457,110	500,000	465,165		90			5.170	5.700	FA	10,986		11/22/2022	08/01/2047
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						6,246,780	XXX	4,941,600	6,040,000	6,117,252		(50,613)			XXX	XXX	XXX	70,636	193,743	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						6,246,780	XXX	4,941,600	6,040,000	6,117,252		(50,613)			XXX	XXX	XXX	70,636	193,743	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																					
007110-AD-1	ADMINISTRATORS OF THE TULANE EDL FD LA R			2	1.F FE	495,250	97.864	489,320	500,000	496,094		73			5.250	5.307	FA	9,917	26,250	03/18/2014	02/15/2048
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	649,735	113.316	566,580	500,000	620,005		(1,813)			7.499	5.742	FA	14,165	37,495	10/06/2011	02/15/2050
137288-HL-3	CANAVERAL FLA PORT AUTH REV COLORADO HEALTH FACS AUTH REV			2	1.G FE	545,795	81.402	407,010	500,000	525,337		(6,934)			4.654	3.079	JD	1,939	23,270	12/12/2019	06/01/2046
19648F-RZ-9	FARGO N D ANNUAL APPROPRIATION			2	1.G FE	510,565	77.694	388,470	500,000	508,675		(906)			4.480	4.220	JD	1,867	22,400	10/29/2020	12/01/2040
30748F-AZ-3	FORT WORTH TEX SPL TAX REV GREEN BAY WIS REDEV AUTH LEASE REV			2	1.E FE	539,965	87.313	436,565	500,000	526,305		(5,583)			4.470	3.161	MN	3,725	22,350	06/26/2020	05/01/2044
349507-AM-5	MICHIGAN ST UNIV REV			2	1.E FE	518,855	93.021	465,105	500,000	507,714		(4,480)			3.605	2.650	MS	6,008	18,025	06/16/2020	03/01/2029
392684-DU-7	MINNETONKA MINN INDPT SCH DIST NO 276 CT			2	1.F FE	517,585	100.418	502,090	500,000	501,172		(2,728)			5.900	5.320	JD	2,458	29,500	04/01/2014	06/01/2037
42219U-BQ-4	HEALTH CARE AUTH FOR BAPTIST HEALTH ALA			1	2.A FE	481,250	87.922	439,610	500,000	484,914		367			5.500	5.750	MN	3,514	27,500	05/22/2014	11/15/2043
57587A-EL-8	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	76,875	100.039	75,029	75,000	75,262		(274)			5.000	4.606	JD	313	3,750	06/30/2013	12/01/2045
59333N-SW-4	MIAMI-DADE CNTY FLA SPL OBLIG			1	1.D FE	654,050	112.734	563,670	500,000	623,723		(4,307)			7.500	5.294	AO	9,375	37,500	10/19/2015	04/01/2040
594712-PP-0	MICHIGAN ST UNIV REV			1,2	1.C FE	645,990	103.828	519,140	500,000	614,731		(14,474)			6.173	2.620	FA	11,660	30,865	10/19/2020	02/15/2050
604204-YY-7	MINNETONKA MINN INDPT SCH DIST NO 276 CT			2	1.B FE	562,085	64.279	363,176	565,000	562,225		117			3.000	3.030	FA	7,063	12,618	09/28/2021	02/01/2046
626207-YM-0	MUNICIPAL ELEC AUTH GA NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			1	1.F FE	522,542	106.196	509,741	480,000	516,139		(307)			6.655	6.127	AO	7,986	31,944	10/05/2011	04/01/2057
646108-PN-4	NEW JERSEY ST TRANSN TR FD AUTH			2	1.D FE	505,480	97.225	486,125	500,000	500,720		(829)			5.250	5.071	MN	4,375	26,250	06/24/2014	11/01/2046
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUTH			1	1.G FE	547,870	107.438	537,190	500,000	538,743		(1,195)			6.561	5.858	JD	1,458	32,805	05/28/2015	12/15/2040
64972G-DQ-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1.B FE	581,450	102.547	512,735	500,000	531,783		(21,711)			5.000	0.600	JD	1,111	25,000	09/11/2020	06/15/2035
64990C-7K-1	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	563,765	91.273	456,365	500,000	545,254		(7,449)			4.850	3.050	JJ	12,125	24,250	06/11/2020	07/01/2048
64990G-GK-2	NEW YORK STATE DORMITORY AUTHORITY			2	1.E FE	563,855	84.148	420,740	500,000	545,649		(7,367)			4.946	3.150	FA	10,304	24,730	06/17/2020	08/01/2048
68763G-AM-0	OSAGE COUNTY			2	1.C FE	258,448	79.014	197,535	250,000	258,039		(409)			4.779	4.367	MS	8,529		04/05/2022	09/01/2047
709224-V7-1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	522,625	77.479	387,395	500,000	517,954		(2,304)			3.579	3.000	JD	1,491	17,895	12/08/2020	12/01/2043
72205R-DX-7	PINAL CNTY ARIZ REV OBLIGS			2	1.C FE	549,705	100.093	500,465	500,000	501,725		(20,423)			4.974	0.860	FA	10,363	24,870	08/18/2020	08/01/2048

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
72205R-GE-6	PINAL CNTY ARIZ REV OBLIGS			2	1.C FE	259,260	96.308	240,770	250,000	258,462		(798)			5.738	4.700	FA	5,858		08/15/2022	08/01/2052
73358W-TZ-7	PORT AUTH N Y & N J			2	1.D FE	550,740	96.614	483,070	500,000	518,930		(10,279)			4.426	2.250	AO	4,672	22,130	10/30/2019	10/15/2034
73541W-BK-7	PORT ST LUCIE FLA SPL OBLIG REV			2	1.D FE	537,485	98.019	490,095	500,000	504,290		(12,764)			5.030	2.410	MN	4,192	25,150	05/05/2020	05/01/2042
744434-CW-9	PUBLIC PWR GENERATION AGY NEB REV			1	1.G FE	536,652	112.581	500,985	445,000	518,736		(2,290)			7.242	5.752	JJ	16,113	32,589	05/21/2015	01/01/2041
74443S-AR-9	PUBLIC FIN AUTH WIS PKG REV			2	1.E FE	498,125	85.476	427,380	500,000	498,511		37			5.000	5.023	MN	4,167	25,000	11/18/2014	11/01/2044
796246-AL-0	SAN ANTONIO TEX CUSTOMER FAC CHARGE REV			2	2.A FE	550,295	100.080	500,400	500,000	525,722		(9,756)			5.203	3.050	JJ	13,008	26,015	05/29/2020	07/01/2030
880591-CK-6	TENNESSEE VALLEY AUTHORITY				1.A	1,057,500	112.073	1,120,725	1,000,000	1,032,849		(1,634)			5.980	5.625	AO	14,950	59,800	06/15/2009	04/01/2036
914072-YH-0	UNIVERSITY ARK UNIV REV			2	1.C FE	547,875	91.950	459,750	500,000	524,951		(8,440)			4.100	2.270	MN	3,417	20,500	03/20/2020	11/01/2035
927688-FZ-9	VIRGIN ISLANDS WTR & PWR AUTH ELEC SYS R			1	1.E FE	576,330	107.087	535,435	500,000	546,717		(2,490)			6.850	5.789	JJ	17,125	34,250	10/24/2011	07/01/2035
93878L-BJ-5	WASHINGTON D C CONVENTION & SPORTS AUTH			1,2	1.D FE	520,740	84.239	421,195	500,000	514,304		(2,713)			4.312	3.650	AO	5,390	21,560	07/21/2020	10/01/2040
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						16,448,742	XXX	14,403,862	15,065,000	15,945,636		(154,060)			XXX	XXX	XXX	218,636	766,261	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																					
651779-BZ-2	NEWPORT BEACH CALIF CTFS PARTN			1	1.B FE	632,500	115.258	576,290	500,000	605,787		(3,600)			7.168	5.298	JJ	17,920	35,840	07/20/2015	07/01/2040
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						632,500	XXX	576,290	500,000	605,787		(3,600)			XXX	XXX	XXX	17,920	35,840	XXX	XXX
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						17,081,242	XXX	14,980,152	15,565,000	16,551,423		(157,660)			XXX	XXX	XXX	236,556	802,101	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
001055-AD-4	AFLAC INC			1	1.G FE	509,750	104.388	521,940	500,000	506,545		(201)			6.900	6.769	JD	1,342	34,500	01/13/2010	12/17/2039
00287Y-AS-8	ABBVIE INC			1,2	2.A FE	556,840	90.457	452,284	500,000	550,105		(1,411)			4.700	4.008	MN	3,068	23,500	10/16/2017	05/14/2045
00507V-AN-9	ACTIVISION BLIZZARD INC			1,2	2.A FE	621,985	88.506	442,531	500,000	617,726		(3,274)			4.500	3.100	JD	1,000	22,500	09/07/2021	06/15/2047
00817Y-AG-3	AETNA INC			1	2.B FE	484,455	107.537	537,687	500,000	490,754		343			6.750	6.951	JD	1,500	33,750	07/21/2008	12/15/2037
012873-AK-1	OVINTIV INC			1	2.C FE	544,830	106.314	531,568	500,000	521,191		(1,709)			7.375	6.731	MN	6,146	36,875	07/14/2009	11/01/2031
013716-AU-9	RIO TINTO ALCAN INC			1	1.F FE	569,115	107.465	537,324	500,000	548,981		(3,298)			6.125	4.955	JD	1,361	30,625	04/27/2016	12/15/2033
01609W-AV-4	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	565,615	77.621	388,105	500,000	562,906		(1,623)			4.200	3.435	JD	1,458	21,000	04/16/2021	12/06/2047
020002-AU-5	ALLSTATE CORP			1,2,5	2.B FE	507,625	92.253	461,266	500,000	504,347		(302)			6.500	6.397	MN	4,153	32,500	05/15/2007	05/15/2067
02209S-AQ-6	ALTRIA GROUP INC				2.B FE	289,831	75.782	189,455	250,000	287,339		(1,247)			4.500	3.470	MN	1,844	11,250	12/15/2020	05/02/2043
023135-AQ-9	AMAZON.COM INC			1,2	1.D FE	978,417	99.204	744,032	750,000	966,038		(7,014)			4.950	3.100	JD	2,681	37,125	03/15/2021	12/05/2044
03073E-AQ-8	AMERISOURCEBERGEN CORP			1,2	2.A FE	456,730	83.939	419,695	500,000	460,210		807			4.300	4.854	JD	956	21,500	05/15/2018	12/15/2047
030955-AJ-7	AMERITECH CAPITAL FUNDING CORP				2.B FE	530,575	102.183	510,913	500,000	509,757		(1,694)			6.875	6.395	AO	7,257	34,375	11/10/2009	10/15/2027
031162-AY-6	AMGEN INC			1	2.A FE	543,270	110.534	552,672	500,000	526,868		(1,005)			6.900	6.348	JD	2,875	34,500	05/27/2009	06/01/2038
035229-DC-4	ANHEUSER-BUSCH COMPANIES LLC			1	2.A FE	466,050	105.077	525,386	500,000	479,837		777			6.450	6.891	MS	10,750	32,250	09/10/2008	09/01/2037
037389-AU-7	AON CORP			1	2.A FE	648,400	102.630	513,151	500,000	621,926		(4,517)			6.250	4.275	MS	7,899	31,250	09/08/2016	09/30/2040
03746A-AA-8	APACHE CORP		C		3.A FE	629,925	104.000	520,000	500,000	553,454		(6,072)			7.750	5.856	JD	1,722	38,750	06/22/2010	12/15/2029
037833-DG-2	APPLE INC			1,2	1.B FE	553,685	83.557	417,783	500,000	551,250		(1,383)			3.750	3.145	MN	2,500	18,750	03/12/2021	11/13/2047
038222-AG-0	APPLIED MATERIALS INC			1	1.F FE	617,105	109.712	548,558	500,000	583,580		(2,855)			5.850	4.506	JD	1,300	29,250	06/22/2012	06/15/2041
039483-AS-1	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	500,000	110.140	550,700	500,000	500,000					7.000	6.998	FA	14,583	35,000	09/24/2008	02/01/2031
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC			1,2	2.A FE	516,645	66.673	333,367	500,000	516,202		(332)			3.600	3.420	MS	5,300	19,250	08/19/2021	09/15/2051
04686J-AD-3	ATHENE HOLDING LTD		C		2.A FE	570,965	68.428	342,139	500,000	568,907		(1,470)			3.950	3.207	MN	1,975	19,750	07/28/2021	05/25/2051
05580M-79-3	B RILEY FINANCIAL INC			1,2	2.A FE	250,000	20.850	208,500	250,000	250,000					5.000	5.004	JAJO	2,118	11,354	12/01/2021	12/31/2026
057224-AK-3	BAKER HUGHES HOLDINGS LLC			1	1.G FE	661,795	105.383	526,914	500,000	620,621		(18,263)			6.875	2.540	JJ	15,851	34,375	09/14/2020	01/15/2029
05723K-AF-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	287,925	78.496	196,241	250,000	285,993		(955)			4.080	3.224	JD	453	10,200	12/09/2020	12/15/2047

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
06849R-AC-6	BARRICK NORTH AMERICA FINANCE LLC			1	2.A FE	594,375	115.060	575,298	500,000	559,764		(2,183)			7.500	6.291	MS	11,042	37,500	11/03/2009	09/15/2038
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE			1	1.F FE	459,270	97.241	486,205	500,000	466,758		636			5.259	5.776	MN	3,360	26,295	08/26/2013	11/15/2046
078167-BA-0	VERIZON PENNSYLVANIA LLC				2.A FE	644,025	116.366	581,828	500,000	560,816		(5,030)			8.750	6.858	FA	16,528	43,750	03/21/2007	08/15/2031
079860-AD-4	BELLSOUTH LLC			1	2.B FE	551,875	106.905	534,524	500,000	524,285		(2,032)			6.875	6.151	AO	7,257	34,375	09/08/2009	10/15/2031
081331-AF-7	BELVOIR LAND LLC				1.E FE	443,250	87.811	439,053	500,000	456,888		1,122			5.400	6.166	JD	1,200	27,000	06/24/2011	12/15/2047
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	502,815	109.184	545,920	500,000	501,899		(65)			5.750	5.715	JJ	13,257	28,750	02/17/2010	01/15/2040
09062X-AD-5	BIOGEN INC			1,2	2.B FE	588,760	94.069	470,343	500,000	578,792		(2,140)			5.200	4.111	MS	7,656	26,000	12/04/2017	09/15/2045
11271L-AF-9	BROOKFIELD FINANCE INC		C	1,2	1.G FE	536,195	64.374	321,868	500,000	535,097		(786)			3.500	3.120	MS	4,424	17,500	07/28/2021	03/30/2051
12189T-AX-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.G FE	533,810	108.639	543,196	500,000	520,272		(958)			6.200	5.766	FA	11,711	31,000	04/20/2010	08/15/2036
125509-AG-4	CIGNA HOLDING CO				2.A FE	529,035	100.099	500,497	500,000	500,050		(1,276)			8.300	8.029	JJ	19,136	41,500	03/04/1994	01/15/2023
125523-AK-6	CIGNA CORP			1,2	2.A FE	331,510	91.076	227,689	250,000	328,817		(2,010)			4.900	3.100	JD	544	12,250	08/23/2021	12/15/2048
126117-AE-0	CNA FINANCIAL CORP				2.A FE	497,500	101.506	507,528	500,000	499,942		63			7.250	7.264	MN	4,632	36,250	01/19/1994	11/15/2023
136375-BE-1	CANADIAN NATIONAL RAILWAY CO		C	1	1.F FE	536,800	111.344	556,721	500,000	518,427		(1,360)			6.712	6.303	JJ	15,475	33,560	06/23/2009	07/15/2036
149123-CG-4	CATERPILLAR INC			1,2	1.F FE	454,530	88.193	440,964	500,000	466,217		4,351			2.600	3.748	MS	3,683	13,000	03/20/2020	09/19/2029
165087-AL-1	VERIZON VIRGINIA LLC				2.A FE	625,830	113.820	569,099	500,000	540,965		(4,642)			8.375	6.838	AO	10,469	41,875	10/27/2004	10/01/2029
172062-AF-8	CINCINNATI FINANCIAL CORP				1.G FE	585,525	106.426	532,128	500,000	533,394		(5,221)			6.920	5.468	MN	4,421	34,600	05/02/2012	05/15/2028
17275R-AD-4	CISCO SYSTEMS INC			1	1.E FE	493,050	108.464	542,322	500,000	495,732		154			5.900	5.983	FA	11,144	29,500	04/28/2009	02/15/2039
172967-EP-2	CITIGROUP INC				1.G FE	614,750	105.796	528,982	500,000	580,902		(3,401)			6.875	5.309	MS	11,076	34,375	08/02/2013	03/05/2038
198280-AH-2	COLUMBIA PIPELINE GROUP INC			1,2	1.G FE	706,965	96.689	483,445	500,000	698,753		(6,140)			5.800	3.250	JD	2,417	29,000	08/24/2021	06/01/2045
20030N-AX-9	COMCAST CORP			1	1.G FE	598,185	107.720	538,598	500,000	569,022		(2,903)			6.400	5.094	MN	4,089	32,000	06/25/2013	05/15/2038
20825U-AC-8	CONOCO FUNDING CO			1	1.F FE	481,095	114.284	571,421	500,000	491,311		678			7.250	7.524	AO	7,653	36,250	11/05/2008	10/15/2031
209111-ES-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	560,600	106.491	532,454	500,000	537,519		(1,630)			6.300	5.544	FA	11,900	31,500	06/14/2010	08/15/2037
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	283,499	72.209	180,523	250,000	282,580		(479)			3.700	3.100	MN	1,182	9,250	01/13/2021	11/15/2059
219350-AR-6	CORNING INC			1,2	2.A FE	600,153	105.060	525,302	500,000	534,990		(8,589)			7.250	5.109	FA	13,694	36,250	03/14/2012	08/15/2036
254010-AE-1	DIGNITY HEALTH			1	1.G FE	524,400	87.602	438,012	500,000	522,542		(157)			5.267	5.009	MN	4,389	26,335	10/15/2014	11/01/2064
254687-FB-7	WALT DISNEY CO			1,2	1.G FE	632,800	92.625	463,124	500,000	626,325		(3,586)			4.750	3.206	MN	3,035	23,750	02/25/2021	11/15/2046
257375-AJ-4	EASTERN ENERGY GAS HOLDINGS LLC			1,2	2.A FE	601,420	82.152	410,760	500,000	595,874		(3,017)			4.600	3.341	JD	1,022	23,000	02/16/2021	12/15/2044
260543-BJ-1	DOW CHEMICAL CO				2.A FE	520,500	112.613	563,063	500,000	508,003		(884)			7.375	7.075	MN	6,146	36,875	07/25/2008	11/01/2029
26078J-AF-7	DUPONT DE NEMOURS INC			1,2	2.A FE	519,430	96.157	480,787	500,000	518,174		(342)			5.419	5.160	MN	3,462	27,095	12/06/2018	11/15/2048
26442C-AE-4	DUKE ENERGY CAROLINAS LLC			1	1.F FE	525,285	105.532	527,659	500,000	515,853		(635)			6.050	5.736	AO	6,386	30,250	02/17/2010	04/15/2038
277432-AB-6	EASTMAN CHEMICAL CO				2.B FE	500,000	101.241	506,207	500,000	500,000					7.250	7.246	JJ	16,715	36,250	02/11/1999	01/15/2024
278865-BA-7	ECOLAB INC			1,2	1.G FE	556,675	82.525	412,627	500,000	554,191		(1,426)			3.950	3.300	JD	1,646	19,750	03/18/2021	12/01/2047
29736R-AC-4	ESTEE LAUDER COMPANIES INC			1	1.E FE	506,250	107.452	537,258	500,000	503,824		(165)			6.000	5.920	MN	3,833	30,000	09/15/2009	05/15/2037
30161M-AG-8	CONSTELLATION ENERGY GENERATION LLC			1	2.B FE	520,815	102.619	513,096	500,000	513,482		(458)			6.250	5.993	AO	7,813	31,250	10/16/2009	10/01/2039
316773-CH-1	FIFTH THIRD BANCORP				2.A FE	514,075	124.224	621,118	500,000	508,695		(286)			8.250	8.049	MS	13,750	41,250	04/02/2008	03/01/2038
33738K-AA-3	WELLS FARGO BANK NA				1.F FE	346,359	99.537	248,843	250,000	335,710		(5,260)			6.180	3.000	FA	5,837	15,450	12/08/2020	02/15/2036
341081-FC-6	FLORIDA POWER & LIGHT CO			1	1.D FE	500,890	103.052	515,261	500,000	500,646		(22)			5.690	5.678	MS	9,483	28,450	02/17/2010	03/01/2040
36962G-4B-7	GENERAL ELECTRIC CO				2.A FE	664,350	110.917	554,584	500,000	612,759		(4,573)			6.875	4.836	JJ	16,328	34,375	08/17/2012	01/10/2039
373334-JS-1	GEORGIA POWER CO			1	2.A FE	311,582	90.186	225,465	250,000	308,479		(2,470)			4.750	3.030	MS	3,958	11,875	09/24/2021	09/01/2040
375558-BA-0	GILEAD SCIENCES INC			1,2	2.A FE	539,885	88.466	442,331	500,000	535,073		(1,007)			4.500	4.011	FA	9,375	22,500	09/28/2017	02/01/2045
38141E-N4-7	GOLDMAN SACHS GROUP INC				1.F FE	535,765	89.313	446,564	500,000	525,314		(986)			5.500	5.042	MON	1,222	27,500	03/11/2013	03/15/2039
384802-AB-0	WW GRAINGER INC			1,2	1.G FE	538,480	91.348	456,738	500,000	534,267		(945)			4.600	4.123	JD	1,022	23,000	02/14/2018	06/15/2045
39121J-AE-0	GREAT RIVER ENERGY			1	1.G FE	288,222	102.375	334,786	327,019	297,895		1,325			6.254	8.303	JJ	10,226	20,452	04/17/2009	07/01/2038
404280-AQ-2	HSBC HOLDINGS PLC		C		2.A FE	1,026,600	84.883	636,620	750,000	1,009,025		(8,606)			5.250	3.030	MS	11,703	39,375	12/02/2020	03/14/2044
41652P-AB-5	HARTFORD HEALTHCARE CORP			1	1.F FE	550,470	97.503	487,516	500,000	542,750		(1,099)			5.746	5.083	AO	7,183	28,730	12/03/2015	04/01/2044
42307T-AG-3	KRAFT HEINZ FOODS CO			1	2.C FE	490,000	109.525	547,623	500,000	495,720		324			6.750	6.877	MS	9,938	33,750	04/13/2006	03/15/2032

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
428236-BR-3	HP INC			1	2.B FE	491,743	96.380	481,900	500,000	493,744		175			6.000	6.113	MS	8,833	30,000	07/10/2013	09/15/2041
431116-AC-6	HIGHMARK INC			1	2.B FE	528,220	96.910	484,550	500,000	520,450		(614)			6.125	5.761	MN	3,913	30,625	03/15/2012	05/15/2041
437076-AS-1	HOME DEPOT INC			1	1.F FE	444,375	107.639	538,196	500,000	469,687		1,298			5.875	6.544	JD	1,224	29,375	07/12/2007	12/16/2036
458140-AY-6	INTEL CORP			1,2	1.E FE	564,155	81.107	405,533	500,000	561,266		(1,656)			4.100	3.350	MN	2,847	20,500	03/18/2021	05/11/2047
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	592,515	83.850	419,250	500,000	589,079		(2,112)			4.250	3.240	MN	2,715	21,250	05/06/2021	05/15/2049
46625H-HF-0	JPMORGAN CHASE & CO				1.E FE	612,699	109.123	545,614	500,000	575,966		(3,229)			6.400	4.974	MN	4,089	32,000	06/20/2012	05/15/2038
500255-AN-4	KOHL'S CORP			1	3.A FE	460,825	76.500	382,500	500,000	482,526		1,204			6.000	6.479	JJ	13,833	30,000	05/02/2006	01/15/2033
500472-AC-9	KONINKLIJKE PHILIPS NV		C	1	2.A FE	626,875	106.833	534,167	500,000	573,195		(3,035)			6.875	5.446	MS	10,503	34,375	03/28/2012	03/11/2038
524901-AR-6	LEGG MASON INC			1	1.F FE	657,037	98.070	452,101	461,000	645,211		(6,176)			5.625	3.040	JJ	11,957	25,931	01/20/2021	01/15/2044
524908-R4-4	LEHMAN BROTHERS HOLDINGS INC			1	6. *	498,750	0.436	2,180	500,000	1					6.875		JJ			07/18/2007	07/17/2037
534187-BA-6	LINCOLN NATIONAL CORP			1	2.A FE	640,535	104.337	521,687	500,000	622,735		(4,372)			7.000	4.892	JD	1,556	35,000	07/23/2018	06/15/2040
534187-BL-2	LINCOLN NATIONAL CORP			1,2	2.A FE	315,302	75.876	189,689	250,000	312,431		(1,484)			4.375	3.015	JD	486	10,938	01/12/2021	06/15/2050
539830-AU-3	LOCKHEED MARTIN CORP			1	1.G FE	584,560	101.703	508,517	500,000	560,465		(2,360)			5.500	4.471	MN	3,514	27,500	05/17/2013	11/15/2039
540424-AP-3	LOEWS CORP			1	1.F FE	492,000	100.923	504,615	500,000	494,707		289			6.000	6.125	FA	12,500	30,000	06/16/2010	02/01/2035
548661-CL-9	LOWE'S COMPANIES INC			1	2.A FE	509,531	97.094	485,468	500,000	505,732		(268)			5.800	5.679	AO	6,122	29,000	02/17/2010	10/15/2036
54909W-AB-4	LOYOLA UNIVERSITY OF CHICAGO			1	1.E FE	469,360	86.568	432,842	500,000	476,328		704			4.626	5.009	JJ	11,565	23,130	01/16/2014	07/01/2042
56501R-AD-8	MANULIFE FINANCIAL CORP		C	1	1.G FE	689,250	97.229	486,143	500,000	684,329		(4,921)			5.375	3.127	MS	8,734	26,875	01/25/2022	03/04/2046
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	520,325	109.125	545,626	500,000	512,303		(504)			6.300	6.046	AO	6,650	31,500	04/29/2009	10/15/2037
582839-AG-1	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	514,385	89.946	449,730	500,000	512,817		(367)			4.600	4.411	JD	1,917	23,000	03/08/2018	06/01/2044
59023V-AA-8	BANK OF AMERICA CORP			1	2.A FE	505,850	116.829	584,143	500,000	503,689		(123)			7.750	7.667	MN	5,059	38,750	05/09/2008	05/14/2038
59156R-AY-4	METLIFE INC			1	1.G FE	522,500	103.647	518,236	500,000	515,756		(493)			5.875	5.596	FA	11,832	29,375	05/25/2011	02/06/2041
605417-BY-9	MISSISSIPPI POWER CO			1	2.A FE	474,050	82.260	411,298	500,000	480,337		615			4.750	5.077	AO	5,014	23,750	10/07/2013	10/15/2041
611688-AA-0	MONSANTO CO		C	1	2.B FE	501,250	87.323	436,613	500,000	500,775		(42)			5.500	5.483	JJ	11,535	27,500	06/15/2010	07/30/2035
617482-V9-2	MORGAN STANLEY				1.E FE	573,404	109.445	547,226	500,000	554,963		(1,544)			6.375	5.454	JJ	13,901	31,875	10/03/2012	07/24/2042
637432-CT-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1	1.F FE	489,669	118.152	590,758	500,000	495,055		352			8.000	8.155	MS	13,333	40,000	04/14/2009	03/01/2032
645767-AW-4	VERIZON NEW JERSEY INC				2.A FE	557,300	112.356	561,782	500,000	523,423		(2,580)			7.850	6.980	MN	5,015	39,250	08/06/2009	11/15/2029
655664-AL-4	NORDSTROM INC			1	3.A FE	501,000	80.000	400,000	500,000	500,681		(25)			7.000	6.985	JJ	16,139	35,000	02/13/2008	01/15/2038
670346-AH-8	NUCOR CORP			1	2.A FE	570,920	107.497	537,485	500,000	549,906		(2,131)			6.400	5.416	JD	2,667	32,000	08/15/2013	12/01/2037
677052-AA-0	OGLETHORPE POWER CORP			1	2.A FE	519,315	90.327	451,637	500,000	514,405		(485)			5.375	5.127	MN	4,479	26,875	08/20/2013	11/01/2040
67740Q-AG-1	CONSTELLATION INSURANCE INC			1	3.A FE	568,315	96.306	481,532	500,000	533,913		(3,120)			6.625	5.595	MN	5,521	33,125	10/19/2011	05/01/2031
680033-AC-1	OLD NATIONAL BANCORP				1.G FE	527,750	97.067	485,337	500,000	510,830		(6,443)			4.125	2.750	FA	7,792	20,625	04/21/2020	08/15/2024
68389X-AE-5	ORACLE CORP			1	2.B FE	531,250	104.875	524,375	500,000	519,194		(743)			6.500	6.110	AO	6,861	32,500	04/27/2009	04/15/2038
68389X-BG-9	ORACLE CORP			1,2	2.B FE	318,362	77.222	193,054	250,000	316,024		(1,208)			4.375	3.070	MN	1,398	10,938	01/08/2021	05/15/2055
69352P-AJ-2	PPL CAPITAL FUNDING INC			1,2	2.A FE	641,355	83.214	416,069	500,000	632,841		(4,451)			5.000	3.230	MS	7,361	25,000	01/20/2021	03/15/2044
694476-AA-0	PACIFIC LIFECORP			1	1.G FE	486,570	107.756	538,779	500,000	492,844		443			6.600	6.790	MS	9,717	33,000	02/04/2010	09/15/2033
717081-CY-7	PFIZER INC			1	1.E FE	563,750	121.632	608,162	500,000	540,434		(1,392)			7.200	6.391	MS	10,600	36,000	05/27/2009	03/15/2039
718154-CF-2	ALTRIA GROUP INC				2.B FE	531,700	108.272	541,361	500,000	506,231		(1,281)			7.750	7.387	JJ	17,868	38,750	11/16/2001	01/15/2027
718546-AH-7	PHILLIPS 66			1	2.A FE	1,044,818	103.560	776,700	750,000	1,024,382		(10,010)			5.875	3.300	MN	7,344	44,063	12/01/2020	05/01/2042
743674-AY-9	PROTECTIVE LIFE CORP			1	1.G FE	641,320	119.042	595,212	500,000	601,709		(3,289)			8.450	6.448	AO	8,919	42,250	08/02/2012	10/15/2039
751277-AR-5	NESTLE PURINA PETCARE CO				1.D FE	430,908	100.203	400,812	400,000	400,121		(1,398)			8.125	7.753	FA	13,542	32,500	10/06/1993	02/01/2023
754730-AF-6	RAYMOND JAMES FINANCIAL INC			1	1.G FE	576,085	91.274	456,369	500,000	574,496		(1,589)			4.950	3.970	JJ	11,413	12,375	02/23/2022	07/15/2046
78409V-AB-0	S&P GLOBAL INC			1	1.G FE	471,935	107.316	536,580	500,000	483,559		619			6.550	6.907	MN	4,185	32,750	02/26/2008	11/15/2037
806854-AJ-4	SCHLUMBERGER INVESTMENT SA		C	1,2	1.F FE	516,275	86.331	431,656	500,000	512,616		(1,586)			2.650	2.270	JD	184	13,250	08/25/2020	06/26/2030
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	631,510	110.934	554,672	500,000	603,778		(4,356)			6.375	4.533	JD	1,417	31,875	04/07/2016	12/15/2038
824348-AL-0	SHERWIN-WILLIAMS CO			1	2.B FE	555,000	105.373	526,866	500,000	513,793		(2,857)			7.375	6.593	FA	15,365	36,875	05/08/2007	02/01/2027
828807-CE-5	SIMON PROPERTY GROUP LP			1,2	1.G FE	512,985	107.518	537,591	500,000	508,723		(275)			6.750	6.578	FA	14,063	33,750	03/10/2010	02/01/2040
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO			1,2	2.A FE	850,224	75.249	564,366	750,000	844,405		(3,003)			3.900	3.100	AO	7,313	29,250	01/07/2021	04/01/2045
871829-BH-9	SYSCO CORP			1,2	2.B FE	500,660	82.636	413,179	500,000	500,611		(13)			4.450	4.442	MS	6,551	22,250	03/16/2018	03/15/2048

E10.4

E10.4

E10.4

E10.4

E10.4

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
4509999999 – Total Preferred Stocks								XXX											XXX	XXX

NONE

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																		
	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 D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated), Publicly Traded																	
149123-10-1	CATERPILLAR ORD			500.000	119,780	239.560	119,780	34,450		2,310		16,410		16,410		08/19/2008	XXX
166764-10-0	CHEVRON ORD			500.000	89,745	179.490	89,745	30,720		2,840		31,070		31,070		02/28/2005	XXX
26441C-20-4	DUKE ENERGY ORD			870.000	89,601	102.990	89,601	41,399		3,463		(1,662)		(1,662)		07/23/2003	XXX
369604-30-1	GENERAL ELECTRIC ORD			125.000	10,474	83.790	10,474	28,700	10	40		(1,335)		(1,335)		10/23/2003	XXX
46625H-10-0	JPMORGAN CHASE ORD			1,624.000	217,778	134.100	217,778	75,588		6,496		(39,382)		(39,382)		07/01/2004	XXX
49456B-10-1	KINDER MORGAN CL P ORD			2,000.000	36,160	18.080	36,160	26,220		2,205		4,440		4,440		01/19/2016	XXX
742718-10-9	PROCTER & GAMBLE ORD			800.000	121,248	151.560	121,248	7,939		2,888		(9,616)		(9,616)		06/25/1991	XXX
88579Y-10-1	3M ORD			400.000	47,968	119.920	47,968	31,308		2,384		(23,084)		(23,084)		11/23/2005	XXX
5019999999 – Industrial and Miscellaneous (Unaffiliated), Publicly Traded					732,754	XXX	732,754	276,324	10	22,625		(23,159)		(23,159)		XXX	XXX
5109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)					732,754	XXX	732,754	276,324	10	22,625		(23,159)		(23,159)		XXX	XXX
Exchange Traded Funds																	
92204A-50-4	VANGUARD HLTH CR IDX ETF			1,000.000	248,050	248.050	248,050	117,479		3,296		(18,150)		(18,150)		08/24/2015	
92204A-70-2	VANGUARD INFOTCH IDX ETF			1,000.000	319,410	319.410	319,410	159,775		2,909		(138,770)		(138,770)		12/27/2018	
5819999999 – Exchange Traded Funds					567,460	XXX	567,460	277,254		6,205		(156,920)		(156,920)		XXX	XXX
5989999999 – Total Common Stocks					1,300,214	XXX	1,300,214	553,578	10	28,830		(180,079)		(180,079)		XXX	XXX
5999999999 – Total Preferred and Common Stocks					1,300,214	XXX	1,300,214	553,578	10	28,830		(180,079)		(180,079)		XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																
	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 D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
543247-3Q-1	LONGVIEW TEX		07/07/2022	Piper Jaffray & CO/ALGO	XXX	517,690	500,000	
874721-JY-0	TALLMADGE OHIO CITY SCH DIST		01/12/2022	Piper Jaffray & CO/ALGO	XXX	496,085	500,000	642
880065-CF-2	TEMPLE		11/22/2022	Piper Jaffray & CO/ALGO	XXX	465,075	500,000	8,401
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,478,850	1,500,000	9,043
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
68763G-AM-0	OSAGE COUNTY		04/05/2022	Piper Jaffray & CO/ALGO	XXX	258,448	250,000	
72205R-GE-6	PINAL CNTY ARIZ REV OBLIGS		08/15/2022	Piper Jaffray & CO/ALGO	XXX	259,260	250,000	518
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						517,708	500,000	518
Bonds: Industrial and Miscellaneous (Unaffiliated)								
56501R-AD-8	MANULIFE FINANCIAL CORP	C	01/25/2022	RAYMOND JAMES/FI	XXX	689,250	500,000	10,974
754730-AF-6	RAYMOND JAMES FINANCIAL INC		02/23/2022	Piper Jaffray & CO/ALGO	XXX	576,085	500,000	2,750
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						1,265,335	1,000,000	13,724
2509999997 – Subtotals - Bonds - Part 3						3,261,893	3,000,000	23,285
2509999999 – Subtotals - Bonds						3,261,893	3,000,000	23,285
6009999999 – Totals						3,261,893	XXX	23,285

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
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
626207-YM-0	MUNICIPAL ELEC AUTH GA		04/01/2022	Call @ 100.00	XXX	6,000	6,000	6,532	6,456		(1)		(1)		6,455		(455)	(455)	200	04/01/2057
744434-CW-9	PUBLIC PWR GENERATION AGY NEB REV		01/01/2022	Call @ 100.00	XXX	10,000	10,000	12,114	11,748		-		-		11,748		(1,748)	(1,748)		01/01/2041
796166-CF-1	SAN ANGELO TEX WTRKS & SWR SYS REV		02/15/2022	Call @ 100.00	XXX	500,000	500,000	523,600	501,277		(1,277)		(1,277)		500,000				10,653	02/15/2037
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						516,000	516,000	542,246	519,480		(1,278)		(1,278)		518,203		(2,203)	(2,203)	10,852	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORP		01/31/2022	Call @ 100.00	XXX	500,000	500,000	488,500	499,406		292		292		499,698		302	302	5,550	03/03/2022
39121J-AE-0	GREAT RIVER ENERGY		07/01/2022	Paydown	XXX	32,472	32,472	28,619	29,448		(73)		(73)		29,376		3,096	3,096	2,031	07/01/2038
56509T-CJ-1	MAPCO LLC		08/11/2022	Maturity @ 100.00	XXX	300,000	300,000	300,000	300,000						300,000				18,167	08/11/2022
69349L-AG-3	PNC BANK NA		11/01/2022	Maturity @ 100.00	XXX	500,000	500,000	483,975	496,553		3,447		3,447		500,000				13,500	11/01/2022
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						1,332,472	1,332,472	1,301,094	1,325,407		3,667		3,667		1,329,074		3,398	3,398	39,247	XXX
2509999997 - Subtotals - Bonds - Part 4						1,848,472	1,848,472	1,843,340	1,844,888		2,389		2,389		1,847,277		1,195	1,195	50,100	XXX
2509999999 - Subtotals - Bonds						1,848,472	1,848,472	1,843,340	1,844,888		2,389		2,389		1,847,277		1,195	1,195	50,100	XXX
6009999999 - Totals						1,848,472	XXX	1,843,340	1,844,888		2,389		2,389		1,847,277		1,195	1,195	50,100	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

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book / Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued Dec 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds: U.S. Governments, Issuer Obligations																			
UNITED STATES TREASURY			12/01/2022	FIRST TENNESSEE BANK BOND DIVI	03/02/2023	148,950		525			150,000	148,425				4.304	N/A		
0019999999 – Bonds: U.S. Governments, Issuer Obligations						148,950		525			150,000	148,425			XXX	XXX	XXX		
0109999999 – Bonds: Subtotals – U.S. Governments						148,950		525			150,000	148,425			XXX	XXX	XXX		
2419999999 – Total Bonds, Subtotals – Issuer Obligations						148,950		525			150,000	148,425			XXX	XXX	XXX		
2509999999 – Total Bonds, Subtotals – Bonds						148,950		525			150,000	148,425			XXX	XXX	XXX		
7709999999 – Total Short-Term Investments						148,950		525			XXX	148,425			XXX	XXX	XXX		

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																	
	1A	1A	\$148,950	1B	\$	1C	\$	1D	\$	1E	\$	1F	\$	1G	\$				
	1B	2A	\$	2B	\$	2C	\$												
	1C	3A	\$	3B	\$	3C	\$												
	1D	4A	\$	4B	\$	4C	\$												
	1E	5A	\$	5B	\$	5C	\$												
	1F	6	\$																

(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

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Key Bank Checking Cleveland, OH.....					1,559,849	XXX
Key Bank Reward Checking Cleveland, OH.....					83,753	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories.....						XXX
0199999 – Totals – Open Depositories.....					1,643,602	XXX
0399999 – Total Cash on Deposit.....					1,643,602	XXX
0599999 – Total Cash.....					1,643,602	XXX

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

1. January.....	1,831,253	4. April.....	1,517,730	7. July.....	1,535,378	10. October.....	1,822,835
2. February.....	1,819,002	5. May.....	1,329,293	8. August.....	1,572,774	11. November.....	2,077,266
3. March.....	1,640,453	6. June.....	1,935,793	9. September.....	1,943,221	12. December.....	1,643,602

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
All Other Money Market Mutual Funds								
99FEDG-OB-7	Federated Gov Obligation Institutional S		12/27/2022		XXX	361,844	757	122
8309999999 – All Other Money Market Mutual Funds						361,844	757	122
8609999999 – Total Cash Equivalents						361,844	757	122

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
	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	NONE				
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					
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				
59.	Totals	XXX	XXX				
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)						