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LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

MANHATTAN NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 67083 Employer's ID Number 45-0252531

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 12/20/1956 Commenced Business 01/04/1957

Statutory Home Office 191 Rosa Parks Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 191 Rosa Parks Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Mail Address Post Office Box 5420 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 191 Rosa Parks Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Internet Website Address www.massmutualascend.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-361-9077 (Area Code) (Telephone Number)
rearle@mmascend.com (E-mail Address), 513-345-9484 (FAX Number)

OFFICERS

President	Mark Francis Muething	Treasurer	Brian Patrick Sponaugle #
Secretary	John Paul Gruber	Appointed Actuary	Dominic Joseph Moster

OTHER

Donna Marie Carrelli #	Michael Robert Fanning	

DIRECTORS OR TRUSTEES

Dominic Lusean Blue	Elizabeth Ward Chicares	Susan Marie Cicco
Geoffrey James Craddock	Roger William Crandall	Michael Robert Fanning
Paul Anthony Lapiana	Sears Andrew Merritt #	Mark Francis Muething
Michael James O'Connor	Eric William Partlan	Arthur William Wallace III

State of Ohio
County of Hamilton
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.

Mark Francis Muething	John Paul Gruber	Brian Patrick Sponaugle
President	Secretary	Treasurer

Subscribed and sworn to before me this
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............

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

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	1,602,024	1.224	1,602,024		1,602,024	1.224
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	2,677,907	2.046	2,677,907		2,677,907	2.047
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000			0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	12,887,156	9.847	12,887,156		12,887,156	9.849
1.06 Industrial and miscellaneous	93,956,915	71.790	93,956,915		93,956,915	71.809
1.07 Hybrid securities	775,873	0.593	775,873		775,873	0.593
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated bank loans		0.000			0	0.000
1.11 Unaffiliated certificates of deposit		0.000			0	0.000
1.12 Total long-term bonds	111,899,875	85.500	111,899,875	0	111,899,875	85.522
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000			0	0.000
2.02 Parent, subsidiaries and affiliates		0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Exchange traded funds		0.000			0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	2,012,995	1.538	2,012,995		2,012,995	1.538
6.02 Cash equivalents (Schedule E, Part 2)	12,521,902	9.568	12,521,902		12,521,902	9.570
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	14,534,897	11.106	14,534,897	0	14,534,897	11.109
7. Contract loans	4,408,517	3.368	4,408,517		4,408,517	3.369
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities	34,288	0.026	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	130,877,577	100.000	130,843,289	0	130,843,289	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

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		106,415,916
2.	Cost of bonds and stocks acquired, Part 3, Column 7		14,016,958
3.	Accrual of discount		397,796
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	46,833	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	46,833
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,359)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		8,831,270
7.	Deduct amortization of premium		132,343
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	11,656	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	0	11,656
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		111,899,875
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		111,899,875

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	1,602,024	1,531,219	1,601,278	1,602,167
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	1,602,024	1,531,219	1,601,278	1,602,167
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,677,907	3,389,290	1,394,740	8,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	12,887,156	13,086,806	12,035,924	14,265,067
Industrial and Miscellaneous, SVO	8. United States	94,732,788	88,076,166	94,616,764	95,397,493
Identified Funds, Unaffiliated Bank	9. Canada				
Loans, Unaffiliated Certificates of	10. Other Countries				
Deposit and Hybrid Securities (unaffiliated)	11. Totals	94,732,788	88,076,166	94,616,764	95,397,493
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	111,899,875	106,083,481	109,648,706	119,264,727
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous	21. Canada				
(unaffiliated), Mutual Funds, Unit	22. Other Countries				
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	111,899,875	106,083,481	109,648,706	

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	1,000,643	601,382	0	0	0	XXX	1,602,025	1.4	5,742,858	5.4	1,602,025	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.7 Totals	1,000,643	601,382	0	0	0	XXX	1,602,025	1.4	5,742,858	5.4	1,602,025	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	2,677,907	0	XXX	2,677,907	2.3		0.0	2,677,907	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.7 Totals	0	0	0	2,677,907	0	XXX	2,677,907	2.3	0	0.0	2,677,907	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	2,523,626	2.4	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	2,523,626	2.4	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,481,665	5,860,915	2,689,117	253	855,207	XXX	12,887,157	11.0	16,427,141	15.4	12,887,157	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.7 Totals	3,481,665	5,860,915	2,689,117	253	855,207	XXX	12,887,157	11.0	16,427,141	15.4	12,887,157	0

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	2,138,563	8,842,044	22,665,095	3,045,287	0	XXX	36,690,989	31.4	32,540,841	30.6	27,539,327	9,151,662
6.2 NAIC 2	10,560,878	6,479,588	36,409,379	4,517,258	323,136	XXX	58,290,239	49.8	43,483,178	40.9	43,105,181	15,185,058
6.3 NAIC 3	61,857	96,375	0	0	0	XXX	158,232	0.1	1,151,979	1.1	158,232	0
6.4 NAIC 4	0	0	1,475,363	0	0	XXX	1,475,363	1.3	3,450,033	3.2	1,475,363	0
6.5 NAIC 5	23,587	412,486	1,990,897	0	0	XXX	2,426,970	2.1	317,401	0.3	2,083,370	343,600
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
6.7 Totals	12,784,885	15,830,493	62,540,734	7,562,545	323,136	XXX	99,041,793	84.7	80,943,431	76.1	74,361,473	24,680,320
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.3 NAIC 3	0	0	775,870	0	0	XXX	775,870	0.7	778,861	0.7	0	775,870
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.7 Totals	0	0	775,870	0	0	XXX	775,870	0.7	778,861	0.7	0	775,870
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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) 6,620,871	15,304,341	25,354,212	5,723,447	855,207	0	53,858,078	46.0	XXX	XXX	44,706,416	9,151,662
12.2 NAIC 2	(d) 10,560,878	6,479,588	36,409,379	4,517,258	323,136	0	58,290,239	49.8	XXX	XXX	43,105,181	15,185,058
12.3 NAIC 3	(d) 61,857	96,375	775,870	0	0	0	934,102	0.8	XXX	XXX	158,232	775,870
12.4 NAIC 4	(d) 0	0	1,475,363	0	0	0	1,475,363	1.3	XXX	XXX	1,475,363	0
12.5 NAIC 5	(d) 23,587	412,486	1,990,897	0	0	0	(c) 2,426,970	2.1	XXX	XXX	2,083,370	343,600
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	17,267,193	22,292,790	66,005,721	10,240,705	1,178,343	0	(b) 116,984,752	100.0	XXX	XXX	91,528,562	25,456,190
12.8 Line 12.7 as a % of Col. 7	14.8	19.1	56.4	8.8	1.0	0.0	100.0	XXX	XXX	XXX	78.2	21.8
13. Total Bonds Prior Year												
13.1 NAIC 1	7,334,006	19,945,707	26,162,170	2,625,365	1,167,217	0	XXX	XXX	57,234,465	53.8	48,803,587	8,430,879
13.2 NAIC 2	3,412,618	7,243,835	31,732,202	1,094,523	0	0	XXX	XXX	43,483,178	40.9	32,892,886	10,590,292
13.3 NAIC 3	0	0	1,930,840	0	0	0	XXX	XXX	1,930,840	1.8	1,151,979	778,861
13.4 NAIC 4	0	0	3,450,033	0	0	0	XXX	XXX	3,450,033	3.2	3,450,033	0
13.5 NAIC 5	0	0	317,401	0	0	0	XXX	XXX	(c) 317,401	0.3		317,401
13.6 NAIC 6							XXX	XXX	(c) 0	0.0		0
13.7 Totals	10,746,624	27,189,541	63,592,646	3,719,888	1,167,217	0	XXX	XXX	(b) 106,415,916	100.0	86,298,484	20,117,432
13.8 Line 13.7 as a % of Col. 9	10.1	25.6	59.8	3.5	1.1	0.0	XXX	XXX	100.0	XXX	81.1	18.9
14. Total Publicly Traded Bonds												
14.1 NAIC 1	6,590,259	13,804,312	17,794,770	5,661,867	855,207	0	44,706,415	38.2	48,803,587	45.9	44,706,415	XXX
14.2 NAIC 2	976,000	4,879,412	32,409,374	4,517,258	323,136	0	43,105,180	36.8	32,892,886	30.9	43,105,180	XXX
14.3 NAIC 3	61,857	96,375	0	0	0	0	158,232	0.1	1,151,979	1.1	158,232	XXX
14.4 NAIC 4	0	0	1,475,363	0	0	0	1,475,363	1.3	3,450,033	3.2	1,475,363	XXX
14.5 NAIC 5	23,587	68,886	1,990,897	0	0	0	2,083,370	1.8	0	0.0	2,083,370	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	7,651,703	18,848,985	53,670,404	10,179,125	1,178,343	0	91,528,560	78.2	86,298,484	81.1	91,528,560	XXX
14.8 Line 14.7 as a % of Col. 7	8.4	20.6	58.6	11.1	1.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	6.5	16.1	45.9	8.7	1.0	0.0	78.2	XXX	XXX	XXX	78.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	30,612	1,500,029	7,559,442	61,580	0	0	9,151,663	7.8	8,430,879	7.9	XXX	9,151,663
15.2 NAIC 2	9,584,878	1,600,176	4,000,005	0	0	0	15,185,059	13.0	10,590,292	10.0	XXX	15,185,059
15.3 NAIC 3	0	0	775,870	0	0	0	775,870	0.7	778,861	0.7	XXX	775,870
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	343,600	0	0	0	0	343,600	0.3	317,401	0.3	XXX	343,600
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	9,615,490	3,443,805	12,335,317	61,580	0	0	25,456,192	21.8	20,117,432	18.9	XXX	25,456,192
15.8 Line 15.7 as a % of Col. 7	37.8	13.5	48.5	0.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	8.2	2.9	10.5	0.1	0.0	0.0	21.8	XXX	XXX	XXX	XXX	21.8

(a) Includes $ 25,456,192 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 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 $ 0 current year, $ prior year of bonds with 5GI designations and $ 0 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 $ 0 ; NAIC 2 $ 5,084,878 ; NAIC 3 $; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	999,925	599,945	0	0	0	XXX	1,599,870	1.4	5,669,182	5.3	1,599,869	1
1.02 Residential Mortgage-Backed Securities	718	1,437	0	0	0	XXX	2,155	0.0	73,676	0.1	2,156	(1)
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.05 Totals	1,000,643	601,382	0	0	0	XXX	1,602,025	1.4	5,742,858	5.4	1,602,025	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	2,677,907	0	XXX	2,677,907	2.3		0.0	2,677,907	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.05 Totals	0	0	0	2,677,907	0	XXX	2,677,907	2.3	0	0.0	2,677,907	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	2,523,626	2.4	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	2,523,626	2.4	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	3,423,510	5,710,239	2,657,870	0	855,207	XXX	12,646,826	10.8	15,559,670	14.6	12,646,825	1
5.02 Residential Mortgage-Backed Securities	58,155	150,676	31,247	253	0	XXX	240,331	0.2	238,711	0.2	240,332	(1)
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	628,759	0.6	0	0
5.05 Totals	3,481,665	5,860,915	2,689,117	253	855,207	XXX	12,887,157	11.0	16,427,141	15.4	12,887,157	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	10,611,914	15,040,918	62,397,201	7,444,165	323,136	XXX	95,817,334	81.9	74,990,414	70.5	73,798,481	22,018,853
6.02 Residential Mortgage-Backed Securities	2,122,683	284,291	74,471	56,800	0	XXX	2,538,245	2.2	629,878	0.6	538,245	2,000,000
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
6.04 Other Loan-Backed and Structured Securities	50,288	505,284	69,062	61,580	0	XXX	686,214	0.6	5,323,139	5.0	24,747	661,467
6.05 Totals	12,784,885	15,830,493	62,540,734	7,562,545	323,136	XXX	99,041,793	84.7	80,943,431	76.1	74,361,473	24,680,320
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	775,870	0	0	XXX	775,870	0.7	778,861	0.7	0	775,870
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.05 Totals	0	0	775,870	0	0	XXX	775,870	0.7	778,861	0.7	0	775,870
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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	0	0	0.0		0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	15,035,349	21,351,102	65,830,941	10,122,072	1,178,343	XXX	113,517,807	97.0	XXX	XXX	90,723,082	22,794,725
12.02 Residential Mortgage-Backed Securities	2,181,556	436,404	105,718	57,053	0	XXX	2,780,731	2.4	XXX	XXX	780,733	1,999,998
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.04 Other Loan-Backed and Structured Securities	50,288	505,284	69,062	61,580	0	XXX	686,214	0.6	XXX	XXX	24,747	661,467
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	17,267,193	22,292,790	66,005,721	10,240,705	1,178,343	0	116,984,752	100.0	XXX	XXX	91,528,562	25,456,190
12.10 Line 12.09 as a % of Col. 7	14.8	19.1	56.4	8.8	1.0	0.0	100.0	XXX	XXX	XXX	78.2	21.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	8,098,974	24,053,700	63,380,279	3,579,469	409,331	XXX	XXX	XXX	99,521,753	93.5	84,727,460	14,794,293
13.02 Residential Mortgage-Backed Securities	183,724	424,069	138,614	69,576	126,282	XXX	XXX	XXX	942,265	0.9	942,265	0
13.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		0
13.04 Other Loan-Backed and Structured Securities	2,463,926	2,711,772	73,753	70,844	631,604	XXX	XXX	XXX	5,951,898	5.6	628,759	5,323,139
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	10,746,624	27,189,541	63,592,646	3,719,888	1,167,217	0	XXX	XXX	106,415,916	100.0	86,298,484	20,117,432
13.10 Line 13.09 as a % of Col. 9	10.1	25.6	59.8	3.5	1.1	0.0	XXX	XXX	100.0	XXX	81.1	18.9
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	7,450,469	18,407,509	53,564,686	10,122,072	1,178,344	XXX	90,723,080	77.6	84,727,460	79.6	90,723,080	XXX
14.02 Residential Mortgage-Backed Securities	181,557	436,404	105,718	57,054	0	XXX	780,733	0.7	942,265	0.9	780,733	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities	19,676	5,071	0	0	0	XXX	24,747	0.0	628,759	0.6	24,747	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	7,651,702	18,848,984	53,670,404	10,179,126	1,178,344	0	91,528,560	78.2	86,298,484	81.1	91,528,560	XXX
14.10 Line 14.09 as a % of Col. 7	8.4	20.6	58.6	11.1	1.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.5	16.1	45.9	8.7	1.0	0.0	78.2	XXX	XXX	XXX	78.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	7,584,880	2,943,593	12,266,255	0	(1)	XXX	22,794,727	19.5	14,794,293	13.9	XXX	22,794,727
15.02 Residential Mortgage-Backed Securities	1,999,999	0	0	(1)	0	XXX	1,999,998	1.7	0	0.0	XXX	1,999,998
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	30,612	500,213	69,062	61,580	0	XXX	661,467	0.6	5,323,139	5.0	XXX	661,467
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	9,615,491	3,443,806	12,335,317	61,579	(1)	0	25,456,192	21.8	20,117,432	18.9	XXX	25,456,192
15.10 Line 15.09 as a % of Col. 7	37.8	13.5	48.5	0.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	8.2	2.9	10.5	0.1	0.0	0.0	21.8	XXX	XXX	XXX	XXX	21.8

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	21,456,915	0	21,456,915	0
2. Cost of cash equivalents acquired	135,192,274	14,559,965	120,632,309	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	4,977	4,977		
5. Total gain (loss) on disposals	(36)	(36)		
6. Deduct consideration received on disposals	144,132,229	9,480,029	134,652,200	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,521,902	5,084,878	7,437,025	0
11. Deduct total nonadmitted amounts	0	0	0	
12. Statement value at end of current period (Line 10 minus Line 11)	12,521,902	5,084,878	7,437,025	0

(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
912828-4S-6	United States Treasury N-UNSECURED	SD			1.A	999,219	99.2344	992,344	1,000,000	999,924		148	0	0	2.750	2.765	MN	11,217	27,500	06/19/2018	05/31/2023
91282C-AZ-4	United States Treasury N-UNSECURED	SD			1.A	599,906	89.4531	536,719	600,000	599,945		18	0	0	0.375	0.378	MN	1,239	2,250	12/08/2020	11/30/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,599,125	XXX	1,529,063	1,600,000	1,599,869	0	166	0	0	XXX	XXX	XXX	12,456	29,750	XXX	XXX
36207H-VH-7	Ginnie Mae I Pool-POOL #432716			4	1.A	1,539	100.0237	1,550	1,550	1,541		4	0	0	7.500	7.902	MON	10	129	02/17/1998	06/01/2026
36208C-Y9-2	Ginnie Mae I Pool-POOL #447236			4	1.A	614	98.2619	606	617	614		1	0	0	7.500	7.747	MON	4	51	02/17/1998	06/01/2027
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,153	XXX	2,156	2,167	2,155	0	5	0	0	XXX	XXX	XXX	14	180	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,601,278	XXX	1,531,219	1,602,167	1,602,024	0	171	0	0	XXX	XXX	XXX	12,470	29,930	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
197036-JK-3	Colton Joint Unified Sch-GENERAL OBLIGAT	@			1.D FE	779,800	38.0330	1,901,650	5,000,000	1,521,121		100,135	0	0	0.000	6.170	N/A	0		12/28/2011	08/01/2042
797272-KA-8	San Diego Community Coll-GENERAL OBLIGAT	@SD			1.A FE	614,940	49.5880	1,487,640	3,000,000	1,156,786		64,601	0	0	0.000	5.830	N/A	0		12/28/2011	08/01/2039
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,394,740	XXX	3,389,290	8,000,000	2,677,907	0	164,736	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						1,394,740	XXX	3,389,290	8,000,000	2,677,907	0	164,736	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
913366-DG-2	Regents of the Universit-REVENUE BONDS			1	1.D FE	877,600	105.3880	927,414	880,000	877,731		384	0	0	6.458	6.506	MN	7,262	58,273	01/12/2010	05/15/2029
690353-RX-7	United States Internatio-UNSECURED				1.A	734,871	99.0247	727,599	734,766	734,845		(58)	0	0	4.440	4.432	FA	11,237	35,049	01/15/2010	02/27/2027
592248-AZ-1	Metropolitan Pier & Expo-REVENUE BONDS	@SD			1.E FE	931,880	85.7160	1,714,320	2,000,000	1,604,992		77,334	0	0	0.000	5.000	N/A	0		12/22/2011	06/15/2027
592248-BB-3	Metropolitan Pier & Expo-REVENUE BONDS	@SD			1.E FE	203,504	34.9940	489,916	1,400,000	391,336		22,572	0	0	0.000	6.030	N/A	0		12/23/2011	06/15/2044
606092-EU-4	Missouri Joint Municipal-REVENUE BONDS				1.F FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000		0	0	0	5.978	5.974	JJ	44,835	89,670	12/11/2009	01/01/2023
649902-ZP-1	New York State Dormitory-REVENUE BONDS				1.B FE	1,365,652	101.1130	1,385,248	1,370,000	1,366,421		1,440	0	0	5.292	5.415	MS	21,347	72,500	12/29/2009	03/15/2025
678553-AN-8	Oklahoma City Economic D-TAX ALLOCATION				1.C FE	1,000,000	99.8120	998,120	1,000,000	1,000,000		0	0	0	3.004	3.000	MS	10,013	30,040	03/27/2013	03/01/2023
724795-AB-5	Sports & Exhibition Auth-REVENUE BONDS			1	1.D	621,462	102.7330	616,398	600,000	619,466		(2,940)	0	0	7.920	7.029	JJ	23,760	51,480	12/18/2001	07/01/2030
795681-GL-3	Salt Lake County Municip-REVENUE BONDS			1	1.B FE	1,355,020	100.2350	1,358,184	1,355,000	1,355,000		(15)	0	0	5.280	5.276	JD	5,962	102,762	12/09/2009	12/01/2024
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS				1.A FE	463,858	95.8060	445,258	464,750	463,872		25	0	0	4.300	4.314	MON	1,665	22,124	12/04/2013	12/25/2043
812631-HB-8	City of Seattle WA Drain-REVENUE BONDS				1.B FE	720,840	100.4040	727,929	725,000	721,708		1,641	0	0	5.000	5.259	MN	6,042	36,250	12/22/2009	11/01/2024
97712D-J6-4	Wisconsin Health & Educa-REVENUE BONDS			2	1.C FE	2,019,960	97.7110	1,954,220	2,000,000	2,011,455		(1,895)	0	0	4.000	3.880	MN	10,222	80,000	02/23/2018	11/15/2043
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						11,794,647	XXX	12,844,606	14,029,516	12,646,826	0	98,488	0	0	XXX	XXX	XXX	142,345	578,148	XXX	XXX
313920-CW-8	Fannie Mae REMICS-FNR 2001-31 ZC			4	1.A	62,007	102.4752	57,846	56,449	61,454		(771)	0	0	6.500	2.255	MON	306	4,266	05/31/2008	07/01/2031
31287P-D8-3	Freddie Mac Gold Pool-FG C63727			4	1.A	3,538	101.5388	3,847	3,788	3,563		43	0	0	6.000	8.241	MON	19	238	01/08/2002	02/01/2032
31287S-6R-3	Freddie Mac Gold Pool-FG C67180			4	1.A	4,441	101.5388	4,642	4,571	4,455		27	0	0	6.000	6.927	MON	23	284	04/05/2002	05/01/2032
31287S-FS-1	Freddie Mac Gold Pool-FG C66477			4	1.A	5,446	101.5388	5,795	5,707	5,471		51	0	0	6.000	7.452	MON	29	355	04/05/2002	04/01/2032
31287T-GK-5	Freddie Mac Gold Pool-FG C67402			4	1.A	1,513	101.5388	1,645	1,620	1,524		22	0	0	6.000	8.233	MON	8	101	04/05/2002	05/01/2032
31287U-EQ-1	Freddie Mac Gold Pool-FG C68243			4	1.A	1,051	101.5283	2,523	2,485	1,197		314	0	0	6.500	47.179	MON	13	167	05/03/2002	06/01/2032
31288H-7A-2	Freddie Mac Gold Pool-FG C78989			4	1.A	17,997	103.2969	22,924	22,193	18,366		797	0	0	5.500	12.061	MON	102	1,266	04/29/2003	05/01/2033
31292G-5V-4	Freddie Mac Gold Pool-FG C00860			4	1.A	4,302	103.8287	5,146	4,956	4,370		106	0	0	7.000	12.679	MON	29	381	08/12/1999	09/01/2029
31292H-NH-3	Freddie Mac Gold Pool-FG C01292			4	1.A	17,023	104.4815	22,531	21,565	17,061		63	0	0	6.000	14.856	MON	108	1,484	07/15/2002	02/01/2032
31292H-QN-7	Freddie Mac Gold Pool-FG C01361			4	1.A	5,357	104.4815	5,961	5,706	5,385		26	0	0	6.000	8.016	MON	29	371	04/05/2002	05/01/2032
313398-FC-8	Freddie Mac REMICS-FHR 2333 UZ			4	1.A	23,638	103.5405	21,107	20,385	23,517		(458)	0	0	6.500	1.112	MON	110	1,467	12/30/2007	07/01/2031
3133TT-RX-1	Freddie Mac REMICS-FHR 2329 ZA			4	1.A	80,387	102.3197	73,056	71,400	79,376		(1,709)	0	0	6.500	1.196	MON	387	5,235	12/30/2007	06/01/2031
3133TV-EW-2	Freddie Mac REMICS-FHR 2355 CE			4	1.A	14,577	103.0655	15,177	14,726	14,591		19	0	0	6.500	6.857	MON	80	1,031	11/27/2001	09/01/2031
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						241,277	XXX	242,200	235,551	240,330	0	(1,470)	0	0	XXX	XXX	XXX	1,243	16,646	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						12,035,924	XXX	13,086,806	14,265,067	12,887,156	0	97,018	0	0	XXX	XXX	XXX	143,588	594,794	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
07274N-AX-1	Bayer US Finance II LLC-SENIOR UNSECURED			1,2	2.B FE	969,801	94.4519	944,519	1,000,000	975,176		10,146	0	0	2.850	3.994	AO	6,017	28,500	04/07/2015	04/15/2025
36164Q-NA-2	GE CAPITAL INTL FUNDING-SENIOR UNSECURED				2.B FE	700,964	92.2762	585,954	635,000	698,903		(3,268)	0	0	4.418	3.443	MN	3,585	31,639	02/25/2022	11/15/2035
42981C-AA-6	HIGH STREET FUNDING TRUS-SENIOR UNSECURE			1,2	2.A FE	2,000,000	93.1592	1,863,183	2,000,000	2,000,005		(14)	0	0	4.111	4.110	FA	31,061	82,220	03/08/2018	02/15/2028
85208N-AD-2	Sprint Spectrum Co LLC /-FIRST LIEN			1,2	2.A FE	1,125,000	98.5863	1,109,095	1,125,000	1,125,000		0	0	0	4.738	4.738	MJSD	1,629	67,418	03/14/2018	03/20/2025
00914A-AK-8	Air Lease Corp-SENIOR UNSECURED			1,2	2.B FE	957,079	82.6041	826,041	1,000,000	959,371		3,641	0	0	3.125	3.722	JD	2,604	33,854	02/25/2022	12/01/2030
02665W-BH-3	American Honda Finance C-SENIOR UNSECURE				1.G FE	1,997,298	91.1321	1,822,641	2,000,000	1,997,618		603	0	0	2.300	2.333	MS	14,311	46,000	09/06/2016	09/09/2026
02666T-AA-5	American Homes 4 Rent LP-SENIOR UNSECURE			1,2	2.C FE	2,983,260	92.7228	2,781,685	3,000,000	2,990,631		1,580	0	0	4.250	4.318	FA	48,167	127,500	01/31/2018	02/15/2028
031162-CR-9	Amgen Inc-SENIOR UNSECURED			1,2	2.A FE	1,823,798	74.0498	1,480,996	2,000,000	1,828,543		5,797	0	0	3.150	3.837	FA	22,750	54,250	02/25/2022	02/21/2040
778296-AA-1	Ross Stores Inc-SENIOR UNSECURED			1,2	2.A FE	998,306	96.6202	966,202	1,000,000	998,686		716	0	0	3.375	3.453	MS	9,938	33,750	09/15/2014	09/15/2024
95000U-2A-0	Wells Fargo & Co-SENIOR UNSECURED			2	2.A FE	1,941,600	92.7101	1,854,201	2,000,000	1,966,333		5,494	0	0	3.584	3.933	MN	7,765	71,680	03/14/2018	05/22/2028
698900-AG-2	Ovintiv Inc-SENIOR UNSECURED				2.C FE	506,096	105.3212	526,606	500,000	505,840		(469)	0	0	7.200	7.018	MN	6,000	36,000	11/14/2001	11/01/2031
00036A-AB-1	AARP-BOND	SD			1.C FE	528,085	110.4369	552,185	500,000	514,202		1,223	0	0	7.500	7.041	MN	6,250	37,500	09/06/2001	05/01/2031
10921U-2E-7	Brighthouse Financial GI-SECURED				1.G FE	1,266,948	83.0691	1,114,787	1,342,000	1,272,972		9,506	0	0	2.000	3.024	JD	224	27,064	02/28/2022	06/28/2028
36143L-2D-6	GA Global Funding Trust-SECURED				1.G FE	507,644	82.9122	456,017	550,000	510,886		5,095	0	0	1.950	3.328	MS	3,158	13,913	02/28/2022	09/15/2028
12641L-BU-6	CSX Corp-SENIOR UNSECURED				2.A FE	494,794	105.5142	527,571	500,000	495,125		640	0	0	6.800	7.002	JD	2,833	34,000	11/19/2001	12/01/2028
22404Q-AG-3	Cox Communications Inc-SENIOR UNSECURED				2.B FE	999,914	103.6431	1,036,431	1,000,000	999,940		3	0	0	6.950	6.950	JJ	32,047	69,500	04/23/1999	01/15/2028
437076-BN-1	Home Depot Inc/The-SENIOR UNSECURED			1,2	1.F FE	1,990,143	91.5485	1,830,970	2,000,000	1,991,314		2,216	0	0	2.125	2.247	MS	12,514	42,500	09/06/2016	09/15/2026
244199-BA-2	DEERE & COMPANY-SENIOR UNSECURED				1.F FE	499,508	114.8541	574,271	500,000	499,531		35	0	0	7.125	7.138	MS	11,677	35,625	08/08/2001	03/03/2031
620076-BL-2	Motorola Solutions Inc-SENIOR UNSECURED			1,2	2.C FE	1,996,660	97.3982	1,947,965	2,000,000	1,998,145		294	0	0	4.600	4.619	FA	32,711	92,000	02/21/2018	02/23/2028
92277G-AM-9	Ventas Realty LP-SENIOR UNSECURED			1,2	2.A FE	1,984,660	92.5094	1,850,187	2,000,000	1,991,375		1,455	0	0	4.000	4.092	MS	26,667	80,000	02/13/2018	03/01/2028
302508-AQ-9	FMR LLC-UNSECURED				1.E FE	1,207,145	107.8254	1,078,254	1,000,000	1,193,518		(25,677)	0	0	7.570	4.124	JD	3,364	75,700	08/01/2014	06/15/2029
44106M-AY-8	Service Properties Trust-SENIOR UNSECURE			1,2	4.B FE	1,462,410	66.2806	994,208	1,500,000	1,475,363		2,850	0	0	4.375	4.648	FA	24,792	65,625	01/30/2018	02/15/2030
81721M-AM-1	Diversified Healthcare T-SENIOR UNSECURE			1,2	5.A FE	1,966,240	56.7070	1,134,140	2,000,000	1,980,723		3,213	0	0	4.750	4.964	FA	35,889	95,000	02/08/2018	02/15/2028
210518-CW-4	CONSUMERS ENERGY CO-SECURED			1,2	1.E FE	999,661	96.5838	965,838	1,000,000	999,735		137	0	0	3.125	3.140	FA	10,503	31,250	08/11/2014	08/31/2024
260543-BJ-1	Dow Chemical Co/The-BOND				2.A FE	252,167	111.2956	278,239	250,000	252,042		(228)	0	0	7.375	7.219	MN	3,073	18,438	01/23/2002	11/01/2029
46817M-AL-1	Jackson Financial Inc-SENIOR UNSECURED			1,2	2.B FE	238,116	77.7519	194,380	250,000	238,416		300	0	0	3.125	3.742	MN	825	4,731	09/23/2022	11/23/2031
06051G-HG-7	Bank of America Corp-SENIOR UNSECURED	SD		1,2	1.F FE	1,991,340	92.5369	1,850,739	2,000,000	1,994,776		719	0	0	3.970	4.017	MS	25,584	79,400	03/14/2018	03/05/2029
10922N-AG-8	Brighthouse Financial In-SENIOR UNSECURE			1,2	2.B FE	1,126,510	95.1139	951,139	1,000,000	1,118,910		(12,031)	0	0	5.625	3.710	MN	7,188	63,438	02/25/2022	05/15/2030
431282-AQ-5	Highwoods Realty LP-SENIOR UNSECURED			1,2	2.B FE	1,976,360	90.2932	1,805,865	2,000,000	1,986,557		2,243	0	0	4.125	4.269	MS	24,292	82,500	02/22/2018	03/15/2028
548661-AK-3	Lowe's Cos Inc-SENIOR UNSECURED				2.A FE	166,694	107.1328	178,912	167,000	166,713		34	0	0	6.500	6.532	MS	3,196	10,855	08/23/1999	03/15/2029
54866N-BM-0	Lowe's Cos Inc-SENIOR UNSECURED				2.A FE	508,036	108.7240	543,620	500,000	507,322		(1,346)	0	0	7.580	7.190	JD	12,633	37,900	02/11/2002	06/18/2027
335720-AB-4	First National of Nebras-SUBORDINATED			2	2.B FE	2,000,000	96.0958	1,921,916	2,000,000	2,000,000		(48)	0	0	4.375	4.368	AO	21,875	87,500	03/13/2018	04/01/2028
907818-ED-6	UNION PACIFIC CORP-SR UNSECURED			1,2	1.G FE	997,870	95.7615	957,615	1,000,000	998,209		634	0	0	3.250	3.321	FA	12,278	32,500	06/16/2015	08/15/2025
023551-AJ-3	Hess Corp-SENIOR UNSECURED				2.C FE	645,671	108.6472	701,861	646,000	645,691		19	0	0	7.300	7.306	FA	17,815	47,158	08/13/2001	08/15/2031
038923-AD-0	Arbor Realty Trust Inc-SENIOR UNSECURED			1,2	1.F PL	1,999,740	98.4700	1,969,400	2,000,000	2,000,000		(53)	0	0	5.625	5.616	MN	18,750	112,500	03/08/2018	05/01/2023
38141G-ZM-9	Goldman Sachs Group Inc/-SENIOR UNSECURE			1,2	1.F FE	971,380	81.5940	815,940	1,000,000	972,560		1,844	0	0	3.102	3.424	FA	10,943	26,453	02/25/2022	02/24/2033
46647P-CU-8	JPMorgan Chase & Co-SENIOR UNSECURED			1,2	1.E FE	1,951,752	81.4266	1,628,531	2,000,000	1,954,347		3,184	0	0	2.963	3.230	JJ	25,679	55,309	02/25/2022	01/25/2033
61744Y-AP-3	Morgan Stanley-SENIOR UNSECURED			1,2	1.G FE	1,955,580	91.6292	1,832,583	2,000,000	1,972,962		3,858	0	0	3.772	4.025	JJ	32,900	75,440	03/14/2018	01/24/2029
650119-AA-8	New York University-UNSECURED			1	1.D FE	648,407	97.9544	644,540	658,000	649,255		1,176	0	0	5.236	5.559	JJ	17,226	35,762	12/22/2009	07/01/2032
713448-CY-2	PepsiCo Inc-SENIOR UNSECURED			1,2	1.E FE	998,384	97.6698	976,698	1,000,000	998,651		493	0	0	3.500	3.555	JJ	15,944	35,000	07/14/2015	07/17/2025
92343V-GK-4	Verizon Communications I-SENIOR UNSECURE			1,2	2.A FE	1,890,339	75.3422	1,506,845	2,000,000	1,893,048		3,298	0	0	3.400	3.809	MS	18,700	86,700	02/25/2022	03/22/2041
126650-CX-6	CVS Health Corp-SENIOR UNSECURED			1,2	2.B FE	2,957,820	96.7478	2,902,433	3,000,000	2,975,837		3,984	0	0	4.300	4.473	MS	34,400	129,000	03/06/2018	03/25/2028
00206R-GN-6	AT&T Inc-SENIOR UNSECURED	SD			2.B FE	1,938,581	101.9217	2,038,434	2,000,000	2,136,243		(23,243)	0	0	6.550	5.003	JJ	60,406	131,000	12/01/2017	01/15/2028
12201P-AN-6	BURLINGTON RESOURCES FIN-SR UNSECURED				1.F FE	251,048	115.0365	287,591	250,000	251,000		(79)	0	0	7.400	7.337	JD	1,542	18,500	11/08/2001	12/01/2031
406216-BK-6	HALLIBURTON CO-SR UNSECURED			1,2	2.A FE	323,543	88.7000	260,778	294,000	323,136		(634)	0	0	5.000	4.305	MN	1,878	16,578	02/25/2022	11/15/2045

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
49456B-AP-6	Kinder Morgan Inc/DE-SENIOR UNSECURED			1,2	2.B FE	1,992,440	95.8278	1,916,556	2,000,000	1,995,742		703	0	0	4.300	4.345	MS	28,667	86,000	02/22/2018	03/01/2028
497266-AC-0	Kirby Corp-SENIOR UNSECURED			1,2	2.C FE	1,997,180	90.6678	1,813,355	2,000,000	1,998,479		242	0	0	4.200	4.215	MS	28,000	84,000	02/07/2018	03/01/2028
718546-AR-5	Phillips 66-SENIOR UNSECURED			1,2	2.A FE	999,000	94.3866	943,866	1,000,000	999,464		83	0	0	3.900	3.911	MS	11,483	39,000	02/26/2018	03/15/2028
718546-AW-4	Phillips 66-SENIOR UNSECURED			1,2	2.A FE	723,922	80.0400	633,117	791,000	727,553		5,749	0	0	2.150	3.305	JD	756	17,762	02/25/2022	12/15/2030
655844-AW-8	NORFOLK SOUTHERN CORP-SENIOR UNSECURED				2.A FE	87,392	100.4797	91,437	91,000	87,989		1,121	0	0	5.590	7.123	MN	622	5,087	05/17/2005	05/17/2025
655844-BH-0	NORFOLK SOUTHERN CORP-SENIOR UNSECURED N			1	2.A FE	96,777	92.2088	88,520	96,000	96,764		(25)	0	0	4.837	4.772	AO	1,161	4,644	09/14/2011	10/01/2041
655844-BL-1	NORFOLK SOUTHERN CORP SR NT			1	2.A FE	980,564	99.7877	973,928	976,000	976,000		(9,980)	0	0	2.903	1.717	FA	10,704	28,333	08/20/2012	02/15/2023
78408L-AB-3	SC Johnson & Son Inc-SENIOR UNSECURED			1,2	1.G FE	999,773	96.2746	962,746	1,000,000	999,816		82	0	0	3.350	3.359	MS	8,468	33,500	09/30/2014	09/30/2024
13645R-AD-6	Canadian Pacific Railway-SENIOR UNSECURE		A		2.B FE	249,963	110.6752	276,688	250,000	249,961		0	0	0	7.125	7.125	AO	3,760	17,813	10/23/2001	10/15/2031
867229-AC-0	SUNCOR ENERGY INC-SR UNSECURED		A		2.A FE	997,791	107.0904	1,070,904	1,000,000	997,892		153	0	0	7.150	7.181	FA	29,792	71,500	01/24/2002	02/01/2032
06368B-GS-1	Bank of Montreal-SUBORDINATED		A	2	2.A FE	512,741	88.2149	441,074	500,000	511,613		(1,757)	0	0	3.803	3.291	JD	845	19,860	02/28/2022	12/15/2032
67077M-AD-0	Nutrien Ltd-SENIOR UNSECURED		A	1,2	2.B FE	998,111	95.3141	953,141	1,000,000	998,450		643	0	0	3.000	3.070	AO	7,500	30,000	03/23/2015	04/01/2025
404280-BH-1	HSBC Holdings PLC-SUBORDINATED		D		2.A FE	1,784,840	96.5925	1,642,073	1,700,000	1,775,352		(14,901)	0	0	4.375	3.156	MN	7,851		02/28/2022	11/23/2026
404280-BK-4	HSBC HOLDINGS PLC-SENIOR UNSECURED		D	2	1.G FE	1,998,940	92.2260	1,844,520	2,000,000	1,999,495		69	0	0	4.041	4.045	MS	24,246		03/14/2018	03/13/2028
539439-AQ-2	Lloyds Banking Group PLC-SENIOR UNSECURE		D	2	1.G FE	1,935,600	90.0386	1,800,773	2,000,000	1,961,774		5,694	0	0	3.574	3.942	MN	10,722		02/02/2018	11/07/2028
539439-AR-0	Lloyds Banking Group PLC-SENIOR UNSECURE		D		1.G FE	1,992,940	94.4390	1,888,780	2,000,000	1,995,987		649	0	0	4.375	4.417	MS	24,063		03/15/2018	03/22/2028
67078A-AD-5	nVent Finance Sarl-SENIOR UNSECURED		D	1,2	2.C FE	1,996,420	92.1695	1,843,390	2,000,000	1,998,010		305	0	0	4.550	4.570	AO	19,211		03/12/2018	04/15/2028
853254-BK-5	Standard Chartered PLC-SUBORDINATED		D	2	2.B FE	2,000,000	87.8647	1,757,294	2,000,000	2,000,000		0	0	0	4.866	4.866	MS	28,655	1,156,156	03/12/2018	03/15/2033
92857T-AH-0	VODAFONE GROUP PLC-SENIOR UNSECURED		D		2.B FE	520,189	112.6307	563,153	500,000	519,128		(2,003)	0	0	7.875	7.177	FA	14,875		07/24/2001	02/15/2030
2027A0-JZ-3	Commonwealth Bank of Aus-SENIOR UNSECURE		D		1.D FE	2,997,780	95.1174	2,853,522	3,000,000	2,998,802		180	0	0	3.900	3.908	MS	34,125		03/12/2018	03/16/2028
55608J-AN-8	Macquarie Group Ltd-SENIOR UNSECURED		D	2	1.G FE	1,000,000	94.0711	940,711	1,000,000	1,000,000		0	0	0	4.654	4.654	MS	12,152		03/19/2018	03/27/2029
874060-AW-6	Takeda Pharmaceutical Co-SENIOR UNSECURE		D	1,2	2.B FE	1,493,700	99.1461	1,487,192	1,500,000	1,495,979		561	0	0	5.000	5.052	MN	7,292		11/19/2018	11/26/2028
606822-AV-6	Mitsubishi UFJ Financial-SENIOR UNSECURE		D		1.G FE	3,000,000	94.4731	2,834,192	3,000,000	3,000,000		0	0	0	3.961	3.960	MS	39,280		02/26/2018	03/02/2028
60687Y-AR-0	Mizuho Financial Group I-SENIOR UNSECURE		D		1.G FE	1,000,000	94.0924	940,924	1,000,000	1,000,000		0	0	0	4.018	4.017	MS	12,947		02/28/2018	03/05/2028
893830-BQ-1	Transocean Inc-SENIOR UNSECURED		D	1,2	5.A FE	328,904	100.1250	562,703	562,000	343,600		11,983	0	0	11.500	28.064	JJ	27,109		09/11/2020	01/30/2027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						90,381,319	XXX	84,196,565	91,133,000	90,732,460	0	8,891	0	0	XXX	XXX	XXX	1,117,869	4,092,805	XXX	XXX
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2			4	1.A FM	125,967	96.6878	123,029	127,243	125,974		15	0	0	5.750	6.007	MON	610	9,433	03/06/2006	01/01/2036
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3			4	1.A FM	37,655	96.8005	36,618	37,829	37,679		70	0	0	5.500	5.725	MON	173	1,940	04/29/2004	04/01/2034
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3			4	5.C FM	120,228	63.5999	70,722	111,199	102,647	46,833	(5,500)	11,656	0	5.500	(6.351)	MON	1,521	5,511	01/11/2006	11/01/2035
16165Y-AV-4	ChaseFlex Trust Multi-Cl-CFLX 2007-M1 2F			4	1.A FM	150,267	82.4481	142,758	173,149	113,713		(1,424)	0	0	4.112	12.095	MON	1,141	7,409	10/03/2013	08/01/2037
40432B-AZ-2	HSI Asset Loan Obligatio-HALO 2007-2 3A6			4	3.B FM	327,779	32.8415	125,089	380,888	158,232		(8,321)	0	0	6.000	7.759	MON	7,986	24,564	09/03/2013	09/01/2037
69354W-AC-0	PNMAC GMSR ISSUER TRUST -PNMSR 2018-GT1			4	2.B FE	2,000,000	99.0614	1,981,229	2,000,000	2,000,000		(175)	0	0	7.239	3.759	MON	14,217	92,410	02/21/2018	02/25/2023
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,761,896	XXX	2,479,445	2,830,308	2,538,245	46,833	(15,335)	11,656	0	XXX	XXX	XXX	25,648	141,267	XXX	XXX
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C			4	1.A FE	440,126	96.3191	412,298	428,054	430,275		(1,179)	0	0	3.786	3.474	MON	1,351	16,350	10/16/2014	10/01/2036
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A				1.A FE	231,225	81.6566	188,942	231,386	231,192		(64)	0	0	3.220	3.189	MON	352	7,927	03/13/2013	04/15/2067
90783T-AA-8	Union Pacific Railroad C-FIRST LIEN				1.C FE	24,747	98.1823	24,295	24,743	24,743		(40)	0	0	5.404	5.403	JJ	665	1,354	07/22/2004	07/02/2025
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						696,098	XXX	625,535	684,183	686,210	0	(1,283)	0	0	XXX	XXX	XXX	2,368	25,631	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						93,839,313	XXX	87,301,545	94,647,491	93,956,915	46,833	(7,727)	11,656	0	XXX	XXX	XXX	1,145,885	4,259,703	XXX	XXX
26156F-AA-1	Dresdner Funding Trust I-CMZB 8.151 06/3			1,2	3.C FE	777,451	103.2825	774,621	750,002	775,873		(2,999)	0	0	8.151	7.471	JD	30,733	61,133	11/30/2001	06/30/2031
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						777,451	XXX	774,621	750,002	775,873	0	(2,999)	0	0	XXX	XXX	XXX	30,733	61,133	XXX	XXX
1309999999. Total - Hybrid Securities						777,451	XXX	774,621	750,002	775,873	0	(2,999)	0	0	XXX	XXX	XXX	30,733	61,133	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
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						105,947,282	XXX	102,734,145	115,512,518	108,432,935	0	269,282	0	0	XXX	XXX	XXX	1,303,403	4,761,836	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						3,005,326	XXX	2,723,801	3,068,026	2,780,730	46,833	(16,800)	11,656	0	XXX	XXX	XXX	26,905	158,093	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						696,098	XXX	625,535	684,183	686,210	0	(1,283)	0	0	XXX	XXX	XXX	2,368	25,631	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						109,648,706	XXX	106,083,481	119,264,727	111,899,875	46,833	251,199	11,656	0	XXX	XXX	XXX	1,332,676	4,945,560	XXX	XXX

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 5,136,690	1B ..$ 3,443,129	1C ..$ 3,550,400	1D ..$ 6,666,375	1E ..$ 7,142,579	1F ..$ 9,209,181	1G ..$ 18,709,719
1B	2A ...$ 19,719,955	2B ..$ 23,348,613	2C ..$ 10,136,796				
1C	3A ...$ 0	3B ..$ 158,232	3C ..$ 775,873				
1D	4A ...$ 0	4B ..$ 1,475,363	4C ..$ 0				
1E	5A ...$ 2,324,323	5B ..$ 0	5C ..$ 102,647				
1F	6 .....$ 0						

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
00914A-AK-8	Air Lease Corp-SENIOR UNSECURED		02/25/2022	WELLS FARGO		955,730	1,000,000	7,813
031162-CR-9	Amgen Inc-SENIOR UNSECURED		02/25/2022	VARIOUS		1,822,746	2,000,000	1,530
10921U-2E-7	Brighthouse Financial Gl-SECURED		02/28/2022	GOLDMAN		1,263,466	1,342,000	4,772
10922N-AG-8	Brighthouse Financial In-SENIOR UNSECURE		02/25/2022	GOLDMAN		1,130,940	1,000,000	16,323
36143L-2D-6	GA Global Funding Trust-SECURED		02/28/2022	VARIOUS		505,791	550,000	5,005
36164Q-NA-2	GE CAPITAL INTL FUNDING-SENIOR UNSECURED		02/25/2022	VARIOUS		702,171	635,000	8,076
38141G-ZM-9	Goldman Sachs Group Inc/-SENIOR UNSECURE		02/25/2022	VARIOUS		970,716	1,000,000	500
406216-BK-6	HALLIBURTON CO-SR UNSECURED		02/25/2022	BOFAMLSEC		323,770	294,000	4,328
46647P-CU-8	JPMorgan Chase & Co-SENIOR UNSECURED		02/25/2022	VARIOUS		1,951,163	2,000,000	5,679
46817M-AL-1	Jackson Financial Inc-SENIOR UNSECURED		09/23/2022	EXCHANGE OFFER		238,116	250,000	2,604
718546-AW-4	Phillips 66-SENIOR UNSECURED		02/25/2022	RBC CAPITAL MARKETS		721,803	791,000	3,590
92343V-GK-4	Verizon Communications I-SENIOR UNSECURE		02/25/2022	VARIOUS		1,889,750	2,000,000	30,033
06368B-GS-1	Bank of Montreal-SUBORDINATED	A	02/28/2022	CITIGROUP GLOBAL MAR		513,370	500,000	4,067
404280-BH-1	HSBC Holdings PLC-SUBORDINATED	D	02/28/2022	GOLDMAN		1,790,253	1,700,000	20,453
87244C-AJ-5	TIAA Churchill Middle Ma-CHMML 2016-1A A	D	03/15/2022	DIRECT		(1,000,330)	(1,000,000)	(3,231)
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,779,455	14,062,000	111,542
2509999997. Total - Bonds - Part 3						13,779,455	14,062,000	111,542
2509999998. Total - Bonds - Part 5						237,503	250,000	2,062
2509999999. Total - Bonds						14,016,958	14,312,000	113,604
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						14,016,958	XXX	113,604

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36207H-VH-7	Ginnie Mae I Pool-POOL #432716		11/15/2022	PAYDOWN		369	369	371	366	0	3	0	3	0	369	0	0	0	15	06/01/2026
912828-XG-0	United States Treasury N-UNSECURED		12/31/2022	MATURITY		3,200,000	0	0	0	0	0	0	0	0	3,200,000	0	0	0	0	06/30/2027
36208C-Y9-2	Ginnie Mae I Pool-POOL #447236		01/15/2022	PAYDOWN		126	126	126	125	0	1	0	1	0	126	0	0	0	5	06/01/2027
0109999999. Subtotal - Bonds - U.S. Governments						3,200,495	495	497	491	0	4	0	4	0	3,200,495	0	0	0	20	XXX
230563-AU-2	Cumberland County Improv-REVENUE BONDS		04/15/2022	MATURITY		2,400,000	2,400,000	2,448,672	2,401,523	0	(1,523)	0	(1,523)	0	2,400,000	0	0	0	63,528	04/15/2022
31287P-D8-3	Freddie Mac Gold Pool-FG C63727		01/15/2022	PAYDOWN		458	458	456	426	0	32	0	32	0	458	0	0	0	13	02/01/2032
31287S-6R-3	Freddie Mac Gold Pool-FG C67180		11/15/2022	PAYDOWN		341	341	345	330	0	11	0	11	0	341	0	0	0	11	05/01/2032
31287S-FS-1	Freddie Mac Gold Pool-FG C66477		12/15/2022	PAYDOWN		462	462	468	439	0	23	0	23	0	462	0	0	0	15	04/01/2032
31287T-GK-5	Freddie Mac Gold Pool-FG C67402		12/15/2022	PAYDOWN		133	133	134	123	0	10	0	10	0	133	0	0	0	4	05/01/2032
31287U-EQ-1	Freddie Mac Gold Pool-FG C68243		12/15/2022	PAYDOWN		180	180	182	64	0	116	0	116	0	180	0	0	0	6	06/01/2032
31288H-7A-2	Freddie Mac Gold Pool-FG C78989		12/15/2022	PAYDOWN		1,759	1,759	1,804	1,392	0	366	0	366	0	1,759	0	0	0	54	05/01/2033
312914-VY-7	Freddie Mac REMICS-FHR 1474 E		11/15/2022	PAYDOWN		834	834	819	830	0	4	0	4	0	834	0	0	0	24	02/01/2023
31292G-5V-4	Freddie Mac Gold Pool-FG C00860		12/15/2022	PAYDOWN		1,312	1,312	1,321	1,129	0	183	0	183	0	1,312	0	0	0	42	09/01/2029
31292H-NH-3	Freddie Mac Gold Pool-FG C01292		12/15/2022	PAYDOWN		7,537	7,537	7,565	5,941	0	1,596	0	1,596	0	7,537	0	0	0	228	02/01/2032
31292H-QN-7	Freddie Mac Gold Pool-FG C01361		12/15/2022	PAYDOWN		1,335	1,335	1,349	1,254	0	81	0	81	0	1,335	0	0	0	35	05/01/2032
313398-FC-8	Freddie Mac REMICS-FHR 2333 UZ		12/15/2022	PAYDOWN		4,450	4,450	4,281	5,234	0	(784)	0	(784)	0	4,450	0	0	0	166	07/01/2031
3133TT-RX-1	Freddie Mac REMICS-FHR 2329 ZA		12/15/2022	PAYDOWN		21,571	21,571	20,491	24,497	0	(2,926)	0	(2,926)	0	21,571	0	0	0	711	06/01/2031
3133TV-EW-2	Freddie Mac REMICS-FHR 2355 CE		12/15/2022	PAYDOWN		3,192	3,192	3,156	3,159	0	33	0	33	0	3,192	0	0	0	91	09/01/2031
313920-CW-8	Fannie Mae REMICS-FNR 2001-31 ZC		12/15/2022	PAYDOWN		20,977	20,977	21,056	23,124	0	(2,147)	0	(2,147)	0	20,977	0	0	0	710	07/01/2031
606092-ER-1	Missouri Joint Municipal-REVENUE BONDS		01/01/2022	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,390	01/01/2022
690353-RX-7	United States Internatio-UNSECURED		08/27/2022	SINKING PAYMENT		133,208	133,208	133,208	133,233	0	(25)	0	(25)	0	133,208	0	0	0	4,463	02/27/2027
724795-AB-5	Sports & Exhibition Auth-REVENUE BONDS		07/01/2022	CALL 100		100,000	100,000	107,110	103,734	0	(162)	0	(162)	0	103,572	0	(3,572)	(3,572)	7,920	07/01/2030
46617F-AA-2	Salt Lake County Municip-REVENUE BONDS		12/15/2022	CALL 100		645,000	645,000	645,000	645,007	0	(7)	0	(7)	0	645,000	0	0	0	31,218	12/01/2024
913366-DG-2	Regents of the Universit-REVENUE BONDS		05/15/2022	CALL 100		60,000	60,000	59,651	59,819	0	13	0	13	0	59,832	0	168	168	1,937	05/15/2029
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		11/25/2022	CALL 100		165,234	165,234	165,234	164,913	0	3	0	3	0	164,916	0	318	318	3,092	12/25/2043
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,567,983	4,567,983	4,622,302	4,576,171	0	(5,103)	0	(5,103)	0	4,571,069	0	(3,086)	(3,086)	143,658	XXX
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		12/17/2022	PAYDOWN		9,036	9,036	9,291	9,108	0	(72)	0	(72)	0	9,036	0	0	0	173	10/01/2036
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		12/25/2022	PAYDOWN		58,725	58,725	57,431	58,132	0	593	0	593	0	58,725	0	0	0	2,484	01/01/2036
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3		12/25/2022	PAYDOWN		9,769	9,769	9,610	9,712	0	57	0	57	0	9,769	0	0	0	243	04/01/2034
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		12/25/2022	PAYDOWN		15,511	15,377	15,770	10,898	0	(1,217)	0	(1,217)	0	15,511	0	0	0	295	11/01/2035
16165Y-AV-4	ChaseFlex Trust Multi-Cl-CFLX 2007-M1 2F		12/25/2022	PAYDOWN		37,914	37,239	32,318	24,884	0	12,466	0	12,466	0	37,914	0	0	0	683	08/01/2037
40432B-AZ-2	HSI Asset Loan Obligatio-HALO 2007-2 3A6		12/25/2022	PAYDOWN		8,855	13,384	11,518	5,715	0	7,037	0	7,037	0	8,855	0	0	0	296	09/01/2037
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		12/15/2022	PAYDOWN		25,847	25,847	25,829	25,832	0	14	0	14	0	25,847	0	0	0	427	04/15/2067
650119-AA-8	New York University-UNSECURED		07/01/2022	CALL 100		50,000	50,000	48,762	49,246	0	27	0	27	0	49,273	0	727	727	2,618	07/01/2032
85208N-AD-2	Sprint Spectrum Co LLC /-FIRST LIEN		12/20/2022	SINKING PAYMENT		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,839	03/20/2025
90783T-AA-8	Union Pacific Railroad C-FIRST LIEN		08/27/2022	SINKING PAYMENT		109,019	109,259	109,259	109,435	0	(176)	0	(176)	0	109,019	0	0	0	2,952	07/02/2025
87244C-AJ-5	TIAA Churchill Middle Ma-CHMML 2016-1A A	D	12/29/2022	DIRECT		0	0	0	0	0	5	0	5	0	0	0	0	0	0	10/20/2030
46817M-AK-3	Jackson Financial Inc	D	02/28/2022	DIRECT		0	0	0	0	0	5	0	5	0	0	0	0	0	0	10/20/2030
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						824,676	828,636	819,788	802,962	0	18,739	0	18,739	0	823,949	0	727	727	25,010	XXX
2509999997. Total - Bonds - Part 4						8,593,154	5,397,114	5,442,587	5,379,624	0	13,640	0	13,640	0	8,595,513	0	(2,359)	(2,359)	168,688	XXX
2509999998. Total - Bonds - Part 5						238,116	250,000	237,503	0	0	614	0	614	0	238,116	0	0	0	6,510	XXX
2509999999. Total - Bonds						8,831,270	5,647,114	5,680,090	5,379,624	0	14,254	0	14,254	0	8,833,629	0	(2,359)	(2,359)	175,198	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5							XXX		0											XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						8,831,270	XXX	5,680,090	5,379,624	0	14,254	0	14,254	0	8,833,629	0	(2,359)	(2,359)	175,198	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46817M-AK-3	Jackson Financial Inc-SENIOR UNSECURED		02/24/2022	MORGAN	09/23/2022	EXCHANGE OFFER	250,000	237,503	238,116	238,116	0	614	0	614	0	0	0	0	6,510	2,062
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							250,000	237,503	238,116	238,116	0	614	0	614	0	0	0	0	6,510	2,062
2509999998. Total - Bonds							250,000	237,503	238,116	238,116	0	614	0	614	0	0	0	0	6,510	2,062
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								237,503	238,116	238,116	0	614	0	614	0	0	0	0	6,510	2,062

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

Schedule D - Part 6 - Section 2
N O N E

Schedule DA - Part 1 - Short-Term Investments Owned
N O N E

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

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

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

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

Schedule DB - Part B - Section 2 - Futures Contracts Terminated
N O N E

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

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

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

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

Schedule DL - Part 1 - Reinvested Collateral Assets Owned
N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned
N O N E

SCHEDULE E - PART 1 - CASH

1		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	*
Bank of New York Mellon	New York, NY					2,165,044	XXX
PNC Bank	Pittsburgh, PA					(217,328)	XXX
Wells Fargo	Winston Salem, NC					65,279	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	0	0	2,012,995	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	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	2,012,995	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	2,012,995	XXX

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

1. January	676,232	4. April	(130,133)	7. July	462,370	10. October	1,311,656
2. February	1,209,643	5. May	680,339	8. August	21,156	11. November	912,100
3. March	(366,575)	6. June	963,646	9. September	2,350,735	12. December	2,012,995

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
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
	SPIRE INC COMMERCIAL PAPER		12/27/2022	0.000	02/08/2023	497,476	0	330
	VF CORP COMMERCIAL PAPER		12/30/2022	0.000	01/03/2023	2,599,350	0	650
	WALGREENS BOOTS ALLIANCE INC COMMERCIAL		12/30/2022	0.000	02/13/2023	1,988,052	0	552
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,084,878	0	1,532
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,084,878	0	1,532
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						5,084,878	0	1,532
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						5,084,878	0	1,532
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		11/25/2022	0.000		7,437,024	0	26,347
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						7,437,024	0	26,347
8609999999 - Total Cash Equivalents						12,521,902	0	27,879

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 5,084,878	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

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			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	LIFE INSURANCE	129,174	166,120	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	LIFE INSURANCE	1,078,364	1,029,504	0	0
11.	Georgia GA	B	LIFE INSURANCE	46,271	59,506	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS	B	LIFE INSURANCE	2,610,556	2,602,592	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	LIFE INSURANCE	86,759	111,573	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	LIFE INSURANCE	199,985	198,469	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	LIFE INSURANCE	264,980	262,971	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	LIFE INSURANCE	2,044,959	2,150,951	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	LIFE INSURANCE	468,455	589,092	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	LIFE INSURANCE	554,949	496,465	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	LIFE INSURANCE	256,177	270,987	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	7,740,629	7,938,230	0	0
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0