

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

CINCINNATI EQUITABLE LIFE INSURANCE COMPANY

NAIC Group Code0067,0067NAIC Company Code88064Employer's ID Number35-1452221

(Current)(Prior)

Organized under the Laws ofOHState of Domicile or Port of EntryOH

Country of DomicileUS

Licensed as business type:Life, Accident and Health

Incorporated/Organized10/19/1977Commenced Business07/11/1978

Statutory Home Office525 VINE STREET, SUITE 1925CINCINNATI, OH, US 45202

Main Administrative Office525 VINE STREET, SUITE 1925CINCINNATI, OH, US 45202513-621-1826

(Telephone)

Mail AddressP.O. BOX 3428CINCINNATI, OH, US 45202-3428

Primary Location of Books and Records525 VINE STREET, SUITE 1925CINCINNATI, OH, US 45202513-621-1826

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Internet Website AddressWWW.CINEQLIFE.COM

Statutory Statement ContactJOSHUA C KORSON517-679-4756

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JKORSON@FBINSMI>COM513-621-4531

(E-Mail)(Fax)

OFFICERS

CARL JOSEPH BEDNARSKI, PRESIDENTANDREW JAMES KOK, SECRETARY

DONALD EUGENE SIMON, EXECUTIVE VICE PRESIDENTDAVID DUANE BAKER, TREASURER

OTHER

THOMAS ALAN SCHROTE, CHIEF OPERATING OFFICERGREGORY ALLEN BAKER, CHIEF FINANCIAL OFFICER

TONYA GAIL CRAWFORD, VICE PRESIDENT OF SALES & MARKETING

DIRECTORS OR TRUSTEES

DAVID HOWARD BAHRMANCARL JOSEPH BEDNARSKI

DOUGLAS ELGIN DARLINGMICHAEL ALLEN DERUITER

TRAVIS EDWARD FAHLEYMICHAEL CHARLES FUSILIER

JEFFERY BLAIR SANDBORNBENJAMIN JEFFERY LACROSS

BRIGETTE LOUISE LEACHJENNIFER LYNN LEWIS

PATRICK WILLIAM MCGUIREMICHAEL RICHARD MULDER

STEPHANIE LEE SCHAFERLEONA MARY DANIELS

LARRY MARTIN SHAWPAUL DAVID PRIDGEON

State ofMichigan

County ofEatonSS

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

Thomas Schrote

Chief Operating Officer

x

Andrew Kok

Secretary

x

David Baker

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	605,168	0.3	605,168		605,168	0.3
1.02	All other governments	1,402,563	0.7	1,402,563		1,402,563	0.7
1.03	U.S. states, territories and possessions, etc. guaranteed	175,226	0.1	175,226		175,226	0.1
1.04	U.S. political subdivisions of states, territories, and possessions, guaranteed	6,016,376	3.0	6,016,376		6,016,376	3.0
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	42,996,364	21.5	42,996,364		42,996,364	21.5
1.06	Industrial and miscellaneous	126,409,833	63.2	126,409,833		126,409,833	63.2
1.07	Hybrid securities	1,879,893	0.9	1,879,893		1,879,893	0.9
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds						
1.10	Unaffiliated bank loans	1,857,074	0.9	1,857,074		1,857,074	0.9
1.11	Unaffiliated certificates of deposit	100,000	0.1	100,000		100,000	0.1
1.12	Total long-term bonds	181,442,496	90.8	181,442,496		181,442,496	90.8
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)	1,084,800	0.5	1,084,800		1,084,800	0.5
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks	1,084,800	0.5	1,084,800		1,084,800	0.5
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02	Industrial and miscellaneous Other (Unaffiliated)						
3.03	Parent, subsidiaries and affiliates Publicly traded	3,423,848	1.7	3,423,848		3,423,848	1.7
3.04	Parent, subsidiaries and affiliates Other						
3.05	Mutual funds						
3.06	Unit investment trusts						
3.07	Closed-end funds						
3.08	Exchange traded funds						
3.09	Total common stocks	3,423,848	1.7	3,423,848		3,423,848	1.7
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages						
4.03	Commercial mortgages	8,564,869	4.3	8,564,869		8,564,869	4.3
4.04	Mezzanine real estate loans						
4.05	Total valuation allowance						
4.06	Total mortgage loans	8,564,869	4.3	8,564,869		8,564,869	4.3
5.	Real estate (Schedule A):						
5.01	Properties occupied by company						
5.02	Properties held for production of income						
5.03	Properties held for sale						
5.04	Total real estate						
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	884,840	0.4	884,840		884,840	0.4
6.02	Cash equivalents (Schedule E, Part 2)	2,762,142	1.4	2,762,142		2,762,142	1.4
6.03	Short-term investments (Schedule DA)						
6.04	Total cash, cash equivalents and short-term investments	3,646,982	1.8	3,646,982		3,646,982	1.8
7.	Contract loans	238,399	0.1	238,399		238,399	0.1
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)	1,486,053	0.7	1,486,053		1,486,053	0.7
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	199,887,448	100.0	199,887,448		199,887,448	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book / adjusted carrying value		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12		
7.2	Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11		
8.2	Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		7,767,201
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)	1,544,000	
2.2	Additional investment made after acquisition (Part 2, Column 8)	-	1,544,000
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		746,332
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)		8,564,869
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		8,564,869
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		8,564,869

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,488,221
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.....		2,168
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).....		1,486,053
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,486,053

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		175,651,225
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		24,625,391
3.	Accrual of discount.....		170,334
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.....	62,013	
4.4	Part 4, Column 11.....		62,013
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(394,246)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		13,868,637
7.	Deduct amortization of premium.....		319,253
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.....		24,317
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		185,951,144
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		185,951,144

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	605,168	589,030	603,225	603,150
2. Canada				
3. Other Countries	1,402,563	1,266,609	1,386,320	1,425,000
4. Totals	2,007,731	1,855,639	1,989,545	2,028,150
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	175,226	171,210	182,872	175,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	6,016,376	4,986,305	6,076,518	6,045,000
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	42,996,364	36,381,132	43,218,717	43,794,248
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	109,333,582	102,272,689	109,807,301	108,369,692
9. Canada	3,993,616	3,742,061	4,014,933	3,971,062
10. Other Countries	16,919,601	16,401,119	16,957,902	16,887,470
11. Totals	130,246,799	122,415,869	130,780,136	129,228,224
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	181,442,496	165,810,155	182,247,789	181,270,622
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States	807,427	766,160	807,427	XXX
15. Canada				XXX
16. Other Countries	277,373	297,000	277,373	XXX
17. Totals	1,084,800	1,063,160	1,084,800	XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks	1,084,800	1,063,160	1,084,800	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States				XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals				XXX
Parent, Subsidiaries and Affiliates				
24. Totals	3,423,848	3,423,848	3,705,584	XXX
25. Total Common Stocks	3,423,848	3,423,848	3,705,584	XXX
26. Total Stocks	4,508,648	4,487,008	4,790,384	XXX
27. Total Bonds and Stocks	185,951,144	170,297,163	187,038,173	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.....	560,555	27,639	12,319	4,655		XXX	605,168	0.3	670,634	0.4	605,168	
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.....	560,555	27,639	12,319	4,655		XXX	605,168	0.3	670,634	0.4	605,168	
2.	All Other Governments												
2.1.	NAIC 1.....		671,353		250,000		XXX	921,353	0.5	920,547	0.5	250,000	671,353
2.2.	NAIC 2.....						XXX						
2.3.	NAIC 3.....			481,211			XXX	481,211	0.3	478,175	0.3	481,211	
2.4.	NAIC 4.....						XXX						
2.5.	NAIC 5.....						XXX						
2.6.	NAIC 6.....						XXX						
2.7.	Totals.....		671,353	481,211	250,000		XXX	1,402,563	0.8	1,398,722	0.8	731,211	671,353
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1.	NAIC 1.....		175,226				XXX	175,226	0.1	176,416	0.1	175,226	
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.....		175,226				XXX	175,226	0.1	176,416	0.1	175,226	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1.	NAIC 1.....	150,687	677,531	1,044,871	4,143,287		XXX	6,016,376	3.3	6,202,329	3.6	6,016,376	
4.2.	NAIC 2.....						XXX						
4.3.	NAIC 3.....						XXX						
4.4.	NAIC 4.....						XXX						
4.5.	NAIC 5.....						XXX						
4.6.	NAIC 6.....						XXX						
4.7.	Totals.....	150,687	677,531	1,044,871	4,143,287		XXX	6,016,376	3.3	6,202,329	3.6	6,016,376	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1.....	669,324	1,557,739	4,466,465	34,297,534	126,524	XXX	41,117,586	22.7	32,649,494	19.1	40,512,893	604,692
5.2.	NAIC 2.....	403,163	246,079		899,811		XXX	1,549,054	0.9	1,231,130	0.7	1,508,175	40,879
5.3.	NAIC 3.....		219,384				XXX	219,384	0.1	320,729	0.2	219,384	
5.4.	NAIC 4.....						XXX			80,493	0.0		
5.5.	NAIC 5.....		110,340				XXX	110,340	0.1	340,133	0.2	110,340	
5.6.	NAIC 6.....						XXX						
5.7.	Totals.....	1,072,487	2,133,543	4,466,465	35,197,345	126,524	XXX	42,996,364	23.7	34,621,978		42,350,793	645,571

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)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1.	NAIC 1.....	7,089,202	35,677,383	21,295,505	4,829,426	4,440,081	XXX	73,331,598	40.4	74,736,596	43.7	47,379,405	25,952,193
6.2.	NAIC 2.....	2,066,870	22,507,027	17,132,001	5,963,243	3,400,966	XXX	51,070,107	28.1	47,339,477	27.7	36,703,366	14,366,741
6.3.	NAIC 3.....	138,392	678,240	705,568		475,858	XXX	1,998,058	1.1	3,124,362	1.8	1,504,400	493,658
6.4.	NAIC 4.....	9,832	211	27	–		XXX	10,070	0.0	194,247	0.1	10,070	
6.5.	NAIC 5.....						XXX						
6.6.	NAIC 6.....						XXX						
6.7.	Totals.....	9,304,296	58,862,862	39,133,101	10,792,669	8,316,905	XXX	126,409,833	69.7	125,394,683	73.2	85,597,242	40,812,591
7.	Hybrid Securities												
7.1.	NAIC 1.....						XXX						
7.2.	NAIC 2.....					1,525,501	XXX	1,525,501	0.8	2,079,803	1.2	1,525,501	
7.3.	NAIC 3.....	100,112				254,279	XXX	354,392	0.2	100,272	0.1	354,392	
7.4.	NAIC 4.....						XXX						
7.5.	NAIC 5.....						XXX						
7.6.	NAIC 6.....						XXX						
7.7.	Totals.....	100,112				1,779,781	XXX	1,879,893	1.0	2,180,075	1.3	1,879,893	
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.....	221,875	500,000	988,750			XXX	1,710,625	0.9	490,976	0.3	721,875	988,750
10.3.	NAIC 3.....		146,449				XXX	146,449	0.1	68,778	0.0		146,449
10.4.	NAIC 4.....						XXX						
10.5.	NAIC 5.....						XXX						
10.6.	NAIC 6.....						XXX						
10.7.	Totals.....	221,875	646,449	988,750			XXX	1,857,074	1.0	559,753	0.3	721,875	1,135,199
11.	Unaffiliated Certificates of Deposit												
11.1.	NAIC 1.....		100,000				XXX	100,000	0.1	XXX	XXX	100,000	
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.....		100,000				XXX	100,000	0.1	XXX	XXX	100,000	

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) 8,469,769	38,886,870	26,819,160	43,524,901	4,566,605		122,267,306	67.4	XXX	XXX	95,039,068	27,228,237
12.2.	NAIC 2.....	(d) 2,691,908	23,253,106	18,120,751	6,863,055	4,926,468		55,855,287	30.8	XXX	XXX	40,458,918	15,396,369
12.3.	NAIC 3.....	(d) 238,504	1,044,072	1,186,778		730,137		3,199,492	1.8	XXX	XXX	2,559,386	640,106
12.4.	NAIC 4.....	(d) 9,832	211	27	–			10,070	0.0	XXX	XXX	10,070	
12.5.	NAIC 5.....	(d)	110,340					(c) 110,340	0.1	XXX	XXX	110,340	
12.6.	NAIC 6.....	(d)						(c)		XXX	XXX		
12.7.	Totals.....	11,410,013	63,294,600	46,126,716	50,387,956	10,223,210		(b) 181,442,496	100.0	XXX	XXX	138,177,782	43,264,713
12.8.	Line 12.7 as a % of Col. 7.....	6.3	34.9	25.4	27.8	5.6		100.0	XXX	XXX	XXX	76.2	23.8
13.	Total Bonds Prior Year												
13.1.	NAIC 1.....	6,320,661	43,889,262	43,908,589	16,799,299	4,438,204		XXX	XXX	115,356,015	67.4	91,629,624	23,726,391
13.2.	NAIC 2.....	3,301,553	21,496,401	17,432,404	5,439,091	3,471,938		XXX	XXX	51,141,386	29.9	39,969,019	11,172,367
13.3.	NAIC 3.....	849,242	1,203,051	1,437,756		602,265		XXX	XXX	4,092,315	2.4	3,230,723	861,592
13.4.	NAIC 4.....	9,680	80,837	47	1	184,174		XXX	XXX	274,740	0.2	194,247	80,493
13.5.	NAIC 5.....	189,483	150,650					XXX	XXX	(c) 340,133	0.2	340,133	
13.6.	NAIC 6.....							XXX	XXX	(c)			
13.7.	Totals.....	10,670,620	66,820,201	62,778,796	22,238,391	8,696,582		XXX	XXX	(b) 171,204,589	100.0	135,363,747	35,840,843
13.8.	Line 13.7 as a % of Col. 9.....	6.2	39.0	36.7	13.0	5.1		XXX	XXX	100.0	XXX	79.1	20.9
14.	Total Publicly Traded Bonds												
14.1.	NAIC 1.....	5,048,831	27,897,907	16,014,611	41,514,567	4,563,152		95,039,068	52.4	91,629,624	53.5	95,039,068	XXX
14.2.	NAIC 2.....	2,597,020	16,627,428	12,501,884	4,138,403	4,594,183		40,458,918	22.3	39,969,019	23.3	40,458,918	XXX
14.3.	NAIC 3.....	238,504	653,966	936,778		730,137		2,559,386	1.4	3,230,723	1.9	2,559,386	XXX
14.4.	NAIC 4.....	9,832	211	27	–			10,070	0.0	194,247	0.1	10,070	XXX
14.5.	NAIC 5.....		110,340					110,340	0.1	340,133	0.2	110,340	XXX
14.6.	NAIC 6.....												XXX
14.7.	Totals.....	7,894,187	45,289,853	29,453,300	45,652,970	9,887,473		138,177,782	76.2	135,363,747	79.1	138,177,782	XXX
14.8.	Line 14.7 as a % of Col. 7.....	5.7	32.8	21.3	33.0	7.2		100.0	XXX	XXX	XXX	100.0	XXX
14.9.	Line 14.7 as a % of Line 12.7, Col. 7, Section 12.....	4.4	25.0	16.2	25.2	5.4		76.2	XXX	XXX	XXX	76.2	XXX
15.	Total Privately Placed Bonds												
15.1.	NAIC 1.....	3,420,938	10,988,963	10,804,549	2,010,334	3,453		27,228,237	15.0	23,726,391	13.9	XXX	27,228,237
15.2.	NAIC 2.....	94,888	6,625,678	5,618,868	2,724,652	332,285		15,396,369	8.5	11,172,367	6.5	XXX	15,396,369
15.3.	NAIC 3.....		390,106	250,000				640,106	0.4	861,592	0.5	XXX	640,106
15.4.	NAIC 4.....									80,493	0.0	XXX	
15.5.	NAIC 5.....											XXX	
15.6.	NAIC 6.....											XXX	
15.7.	Totals.....	3,515,826	18,004,747	16,673,417	4,734,986	335,737		43,264,713	23.8	35,840,843	20.9	XXX	43,264,713
15.8.	Line 15.7 as a % of Col. 7.....	8.1	41.6	38.5	10.9	0.8		100.0	XXX	XXX	XXX	XXX	100.0
15.9.	Line 15.7 as a % of Line 12.7, Col. 7, Section 12.....	1.9	9.9	9.2	2.6	0.2		23.8	XXX	XXX	XXX	XXX	23.8

(a) Includes \$33,118,185 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$800,000 current year of bonds with Z designations and \$3,529,196 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 \$60,000 current year of bonds with 5GI designations, \$340,133 prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

SCHEDULE D – PART 1A – SECTION 2

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

Distribution by Type		1	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	549,732					XXX	549,732	0.3	599,431	0.4	549,732	
1.02.	Residential Mortgage-Backed Securities	6,181	15,788	10,680	4,655		XXX	37,304	0.0	46,523	0.0	37,304	
1.03.	Commercial Mortgage-Backed Securities	4,642	11,850	1,639			XXX	18,132	0.0	24,680	0.0	18,132	
1.04.	Other Loan-Backed and Structured Securities						XXX						
1.05.	Totals	560,555	27,639	12,319	4,655		XXX	605,168	0.3	670,634	0.4	605,168	
2.	All Other Governments												
2.01.	Issuer Obligations		671,353	481,211	250,000		XXX	1,402,563	0.8	1,398,722	0.8	731,211	671,353
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		671,353	481,211	250,000		XXX	1,402,563	0.8	1,398,722	0.8	731,211	671,353
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01.	Issuer Obligations		175,226				XXX	175,226	0.1	176,416	0.1	175,226	
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		175,226				XXX	175,226	0.1	176,416	0.1	175,226	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01.	Issuer Obligations	150,687	677,531	1,044,871	4,143,287		XXX	6,016,376	3.3	6,202,329	3.6	6,016,376	
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	150,687	677,531	1,044,871	4,143,287		XXX	6,016,376	3.3	6,202,329	3.6	6,016,376	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations	1,014,970	1,900,597	4,028,819	35,186,340	126,524	XXX	42,257,250	23.3	33,845,008	19.8	41,611,679	645,571
5.02.	Residential Mortgage-Backed Securities	57,517	80,232	37,657	11,005		XXX	186,411	0.1	243,533	0.1	186,411	
5.03.	Commercial Mortgage-Backed Securities						XXX						
5.04.	Other Loan-Backed and Structured Securities		152,713	399,989			XXX	552,703	0.3	533,437	0.3	552,703	
5.05.	Totals	1,072,487	2,133,543	4,466,465	35,197,345	126,524	XXX	42,996,364	23.7	34,621,978	20.2	42,350,793	645,571
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	7,198,139	51,638,074	36,309,407	10,393,413	8,313,452	XXX	113,852,484	62.7	114,509,513	66.9	84,258,746	29,593,738
6.02.	Residential Mortgage-Backed Securities	477,762	529,485	262,755	185,195	3,453	XXX	1,458,650	0.8	2,289,746	1.3	154,520	1,304,130
6.03.	Commercial Mortgage-Backed Securities						XXX						
6.04.	Other Loan-Backed and Structured Securities	1,628,396	6,695,303	2,560,939	214,062		XXX	11,098,699	6.1	8,595,424	5.0	1,183,976	9,914,723
6.05.	Totals	9,304,296	58,862,862	39,133,101	10,792,669	8,316,905	XXX	126,409,833	69.7	125,394,683	73.2	85,597,242	40,812,591
7.	Hybrid Securities												
7.01.	Issuer Obligations	100,112				1,779,781	XXX	1,879,893	1.0	2,180,075	1.3	1,879,893	
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	100,112				1,779,781	XXX	1,879,893	1.0	2,180,075	1.3	1,879,893	
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	1,857,074	1.0	559,753	0.3	721,875	1,135,199
10.02.	Unaffiliated Bank Loans - Acquired	221,875	646,449	988,750									
10.03.	Totals	221,875	646,449	988,750			XXX	1,857,074	1.0	559,753	0.3	721,875	1,135,199
11.	Unaffiliated Certificates of Deposit												
11.01.	Totals		100,000				XXX	100,000	0.1	XXX	XXX	100,000	
12.	Total Bonds Current Year												
12.01.	Issuer Obligations	9,013,641	55,062,780	41,864,306	49,973,040	10,219,757	XXX	166,133,524	91.6	XXX	XXX	135,222,862	30,910,662
12.02.	Residential Mortgage-Backed Securities	541,460	625,506	311,092	200,855	3,453	XXX	1,682,365	0.9	XXX	XXX	378,235	1,304,130
12.03.	Commercial Mortgage-Backed Securities	4,642	11,850	1,639			XXX	18,132	0.0	XXX	XXX	18,132	
12.04.	Other Loan-Backed and Structured Securities	1,628,396	6,848,016	2,960,928	214,062		XXX	11,651,402	6.4	XXX	XXX	1,736,679	9,914,723
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	221,875	646,449	988,750			XXX	1,857,074	1.0	XXX	XXX	721,875	1,135,199
12.08.	Unaffiliated Certificates of Deposit		100,000				XXX	100,000	0.1	XXX	XXX	100,000	
12.09.	Totals	11,410,013	63,294,600	46,126,716	50,387,956	10,223,210		181,442,496	100.0	XXX	XXX	138,177,782	43,264,713
12.10.	Lines 12.09 as a % Col. 7	6.3	34.9	25.4	27.8	5.6		100.0	XXX	XXX	XXX	76.2	23.8
13.	Total Bonds Prior Year												
13.01.	Issuer Obligations	8,269,531	60,846,957	59,722,135	21,473,453	8,599,416	XXX	XXX	XXX	158,911,492	92.8	132,790,693	26,120,800
13.02.	Residential Mortgage-Backed Securities	1,367,395	498,077	262,815	354,349	97,165	XXX	XXX	XXX	2,579,802	1.5	485,142	2,094,660
13.03.	Commercial Mortgage-Backed Securities	5,773	14,780	4,127			XXX	XXX	XXX	24,680	0.0	24,680	
13.04.	Other Loan-Backed and Structured Securities	784,444	5,460,386	2,473,442	410,589		XXX	XXX	XXX	9,128,861	5.3	1,819,756	7,309,105
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	243,476		316,278			XXX	XXX	XXX	559,754	0.3	243,476	316,278
13.08.	Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09.	Totals	10,670,620	66,820,201	62,778,796	22,238,391	8,696,582		XXX	XXX	171,204,590	100.0	135,363,747	35,840,843
13.10.	Line 13.09 as a % of Col. 9	6.2	39.0	36.7	13.0	5.1		XXX	XXX	100.0	XXX	79.1	20.9
14.	Total Publicly Traded Bonds												
14.01.	Issuer Obligations	7,114,259	43,809,212	28,775,792	45,636,126	9,887,473	XXX	135,222,862	74.5	132,790,693	77.6	135,222,862	XXX
14.02.	Residential Mortgage-Backed Securities	168,418	127,258	65,716	16,843	–	XXX	378,235	0.2	485,142	0.3	378,235	XXX
14.03.	Commercial Mortgage-Backed Securities	4,642	11,850	1,639			XXX	18,132	0.0	24,680	0.0	18,132	XXX
14.04.	Other Loan-Backed and Structured Securities	384,994	741,534	610,152			XXX	1,736,679	1.0	1,819,756	1.1	1,736,679	XXX
14.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06.	Affiliated Bank Loans						XXX					XXX	
14.07.	Unaffiliated Bank Loans	221,875	500,000				XXX	721,875	0.4	243,476	0.1	721,875	XXX
14.08.	Unaffiliated Certificates of Deposit		100,000				XXX	100,000	0.1	XXX	XXX	100,000	XXX
14.09.	Totals	7,894,187	45,289,853	29,453,300	45,652,970	9,887,473		138,177,782	76.2	135,363,747	79.1	138,177,782	XXX
14.10.	Line 14.09 as a % of Col. 7	5.7	32.8	21.3	33.0	7.2		100.0	XXX	XXX	XXX	100.0	XXX
14.11.	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.4	25.0	16.2	25.2	5.4		76.2	XXX	XXX	XXX	76.2	XXX
15.	Total Privately Placed Bonds												
15.01.	Issuer Obligations	1,899,382	11,253,568	13,088,514	4,336,913	332,285	XXX	30,910,662	17.0	26,120,800	15.3	XXX	30,910,662
15.02.	Residential Mortgage-Backed Securities	373,042	498,248	245,376	184,011	3,453	XXX	1,304,130	0.7	2,094,660	1.2	XXX	1,304,130
15.03.	Commercial Mortgage-Backed Securities						XXX					XXX	
15.04.	Other Loan-Backed and Structured Securities	1,243,402	6,106,483	2,350,777	214,062		XXX	9,914,723	5.5	7,309,105	4.3	XXX	9,914,723
15.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06.	Affiliated Bank Loans						XXX					XXX	
15.07.	Unaffiliated Bank Loans		146,449	988,750			XXX	1,135,199	0.6	316,278	0.2	XXX	1,135,199
15.08.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09.	Totals	3,515,826	18,004,747	16,673,417	4,734,986	335,737		43,264,713	23.8	35,840,843	20.9	XXX	43,264,713
15.10.	Line 15.09 as a % of Col. 7	8.1	41.6	38.5	10.9	0.8		100.0	XXX	XXX	XXX	XXX	100.0
15.11.	Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.9	9.9	9.2	2.6	0.2		23.8	XXX	XXX	XXX	XXX	23.8

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(SI-14) Schedule DB - Verification

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year.....	965,120		965,120	
2.	Cost of cash equivalents acquired	25,121,882		25,121,882	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease).....				
5.	Total gain (loss) on disposals.....				
6.	Deduct consideration received on disposals	23,324,860		23,324,860	
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)	2,762,142		2,762,142	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	2,762,142		2,762,142	

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

(E-01) Schedule A - Part 1

NONE

(E-02) Schedule A - Part 2

NONE

(E-03) Schedule A - Part 3

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
1006		TRAVERSE CITY	MI		12/27/2019	4.40	232,900	—	—	—	—	—	372,400	12/26/2019
1007		MILWAUKEE	WI		12/27/2019	4.25	212,982	—	—	—	—	—	361,760	12/23/2019
1008		MILWAUKEE	WI		12/27/2019	4.25	212,983	—	—	—	—	—	364,140	12/19/2019
1009		MILWAUKEE	WI		12/27/2019	4.25	212,983	—	—	—	—	—	353,535	12/23/2019
		BROWNSBURG												
1010			IN		02/19/2020	4.35	239,909	—	—	—	—	—	423,000	01/15/2020
1011		HARTLAND	WI		04/01/2020	4.25	243,505	—	—	—	—	—	391,300	03/23/2020
1012		MOSCOW	ID		04/17/2020	4.35	232,657	—	—	—	—	—	397,500	04/03/2020
1013		COLUMBUS	OH		05/19/2020	4.25	242,709	—	—	—	—	—	360,000	04/03/2020
1014		PUYALLUP	WA		05/29/2020	4.00	243,133	—	—	—	—	—	448,000	04/10/2020
1015		HENDERSON	NV		06/19/2020	4.15	222,705	—	—	—	—	—	375,000	05/19/2020
1017		CLEVELAND	OH		07/09/2020	4.00	237,639	—	—	—	—	—	390,600	06/24/2020
1018		NOVI	MI		09/04/2020	3.87	246,427	—	—	—	—	—	372,000	08/25/2020
1020		RAEFORD	NC		10/30/2020	4.12	234,127	—	—	—	—	—	329,000	10/24/2020
		MOUNT VERNON	WA		11/30/2020	3.90	301,292	—	—	—	—	—	841,200	11/13/2020
1022		FAIRBORN	OH		12/01/2020	3.85	228,119	—	—	—	—	—	498,000	11/20/2020
1023		MANKATO	MN		01/19/2021	4.12	225,272	—	—	—	—	—	630,000	01/08/2021
		GRAND HAVEN	MI		01/20/2021	4.33	228,412	—	—	—	—	—	330,750	01/07/2021
1025		GOSHEN	IN		01/29/2021	4.13	251,384	—	—	—	—	—	513,900	12/21/2020
1026		PENSACOLA	FL		04/01/2021	4.09	239,123	—	—	—	—	—	367,200	03/18/2021
		HENDERSONVILLE	NC		04/06/2021	4.15	208,878	—	—	—	—	—	558,000	03/24/2021
1028		LAKE WORTH	FL		04/30/2021	3.98	231,892	—	—	—	—	—	728,700	04/26/2021
1029		SCOTTSDALE	AZ		05/11/2021	4.29	242,511	—	—	—	—	—	350,000	04/26/2021
		INDIANAPOLIS												
1030			IN		05/28/2021	9.92	126,000	—	—	—	—	—	180,000	12/01/2020
1031		MEMPHIS	TN		06/07/2021	4.50	251,762	—	—	—	—	—	390,000	06/01/2021
1032		MUSKEGON	MI		07/06/2021	4.49	244,235	—	—	—	—	—	398,250	07/01/2021
		BEVERLY HILLS	MI		08/10/2021	4.07	241,527	—	—	—	—	—	535,200	08/03/2021
1034		HENDERSON	NV		08/30/2021	4.10	223,225	—	—	—	—	—	355,750	08/26/2021
		GRAND RAPIDS	MI		11/08/2021	3.94	278,340	—	—	—	—	—	572,000	10/25/2021
1036		NEENAH	WI		12/10/2021	3.90	246,440	—	—	—	—	—	525,000	11/09/2021
1037		SUN CITY	FL		12/28/2021	3.76	256,446	—	—	—	—	—	349,800	12/07/2021
1038		MINNEAPOLIS	MN		01/19/2022	4.09	243,148	—	—	—	—	—	405,000	01/17/2022
1039		TACOMA	WA		03/17/2022	3.76	247,268	—	—	—	—	—	451,000	03/07/2022
1040		ST. LOUIS	MO		04/29/2022	4.18	248,622	—	—	—	—	—	364,200	03/02/2022
1041		TUCSON	AZ		07/01/2022	4.75	252,760	—	—	—	—	—	345,000	06/29/2022
1042		AVON	IN		10/28/2022	5.11	269,554	—	—	—	—	—	524,400	10/06/2022
1043		SEATTLE	WA		11/17/2022	5.33	264,000	—	—	—	—	—	396,000	11/04/2022
0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other							8,564,869	—	—	—	—	—	15,547,585	XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0899999 – Total Mortgages in Good Standing								8,564,869	–	–	–	–	15,547,585	XXX
3399999 – Total Mortgages								8,564,869	–	–	–	–	15,547,585	XXX

General Interrogatory:
1. Mortgages in good standing \$ unpaid taxes \$30,662 interest due and unpaid.
2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
1038	MINNEAPOLIS	MN		01/19/2022	4.09	250,000	—	405,000
1039	TACOMA	WA		03/17/2022	3.76	253,000	—	451,000
1040	ST. LOUIS	MO		04/29/2022	4.18	252,000	—	364,200
1041	TUCSON	AZ		07/01/2022	4.75	255,000	—	345,000
1042	AVON	IN		10/28/2022	5.11	270,000	—	524,400
1043	SEATTLE	WA		11/17/2022	5.33	264,000	—	396,000
0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other						1,544,000	—	2,485,600
0899999 – Total Mortgages in Good Standing						1,544,000	—	2,485,600
3399999 – Total Mortgages						1,544,000	—	2,485,600

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
1016	WEST COLUMBIA	SC		06/23/2020	03/21/2022	246,632	-	-	-	-	-	-	245,102	246,632	-	-	-
1019	DAYTON	OH		09/11/2020	09/26/2022	245,200	-	-	-	-	-	-	238,646	245,200	-	-	-
0199999 - Mortgages closed by repayment						491,832	-	-	-	-	-	-	483,748	491,832	-	-	-
Mortgages with partial repayments																	
1006	TRAVERSE CITY	MI		12/27/2019		239,011		-	-	-	-	-		6,111	-	-	-
1007	MILWAUKEE	WI		12/27/2019		226,193		-	-	-	-	-		13,211	-	-	-
1008	MILWAUKEE	WI		12/27/2019		226,194		-	-	-	-	-		13,211	-	-	-
1009	MILWAUKEE	WI		12/27/2019		226,194		-	-	-	-	-		13,211	-	-	-
1010	BROWNSBURG	IN		02/19/2020		246,173		-	-	-	-	-		6,263	-	-	-
1011	HARTLAND	WI		04/01/2020		249,910		-	-	-	-	-		6,405	-	-	-
1012	MOSCOW	ID		04/17/2020		241,404		-	-	-	-	-		8,747	-	-	-
1013	COLUMBUS	OH		05/19/2020		248,505		-	-	-	-	-		5,796	-	-	-
1014	PUYALLUP	WA		05/29/2020		249,671		-	-	-	-	-		6,537	-	-	-
1015	HENDERSON	NV		06/19/2020		231,137		-	-	-	-	-		8,432	-	-	-
1017	CLEVELAND	OH		07/09/2020		243,958		-	-	-	-	-		6,319	-	-	-
1018	NOVI	MI		09/04/2020		253,021		-	-	-	-	-		6,595	-	-	-
1020	RAEFORD	NC		10/30/2020		240,149		-	-	-	-	-		6,023	-	-	-
1021	MOUNT VERNON	WA		11/30/2020		309,231		-	-	-	-	-		7,939	-	-	-
1022	FAIRBORN	OH		12/01/2020		234,173		-	-	-	-	-		6,055	-	-	-
1023	MANKATO	MN		01/19/2021		233,443		-	-	-	-	-		8,171	-	-	-
1024	GRAND HAVEN	MI		01/20/2021		236,512		-	-	-	-	-		8,100	-	-	-
1025	GOSHEN	IN		01/29/2021		259,216		-	-	-	-	-		7,832	-	-	-
1026	PENSACOLA	FL		04/01/2021		245,130		-	-	-	-	-		6,007	-	-	-
1027	HENDERSONVILLE	NC		04/06/2021		223,449		-	-	-	-	-		14,570	-	-	-
1028	LAKE WORTH	FL		04/30/2021		240,266		-	-	-	-	-		8,374	-	-	-
1029	SCOTTSDALE	AZ		05/11/2021		250,926		-	-	-	-	-		8,415	-	-	-
1031	MEMPHIS	TN		06/07/2021		257,631		-	-	-	-	-		5,869	-	-	-
1032	MUSKEGON	MI		07/06/2021		256,902		-	-	-	-	-		12,667	-	-	-
1033	BEVERLY HILLS	MI		08/10/2021		249,948		-	-	-	-	-		8,421	-	-	-
1034	HENDERSON	NV		08/30/2021		228,673		-	-	-	-	-		5,448	-	-	-
1035	GRAND RAPIDS	MI		11/08/2021		288,000		-	-	-	-	-		9,660	-	-	-
1036	NEENAH	WI		12/10/2021		252,000		-	-	-	-	-		5,560	-	-	-
1037	SUN CITY	FL		12/28/2021		262,350		-	-	-	-	-		5,904	-	-	-
1038	MINNEAPOLIS	MN		01/19/2022				-	-	-	-	-		6,852	-	-	-
1039	TACOMA	WA		03/17/2022				-	-	-	-	-		5,732	-	-	-
1040	ST. LOUIS	MO		04/29/2022				-	-	-	-	-		3,378	-	-	-
1041	TUCSON	AZ		07/01/2022				-	-	-	-	-		2,240	-	-	-
1042	AVON	IN		10/28/2022				-	-	-	-	-		446	-	-	-
0299999 - Mortgages with partial repayments						7,149,370		-	-	-	-	-		254,500	-	-	-
0599999 - Total						7,641,201	-	-	-	-	-	-	483,748	746,332	-	-	-

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
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans, Unaffiliated																			
994137-5V-5	VOYA COMMERCIAL MORTGAGE LENDING FUND				VOYA COMMERCIAL MORTGAGE LENDING FUND	1.C	04/01/2021		1,000,000	1,000,000	1,000,000						58,661		
23999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans, Unaffiliated									1,000,000	1,000,000	1,000,000						58,661		XXX
Surplus Debentures, etc., Unaffiliated																			
401378-AA-2	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA			NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	1.D FE	06/29/2016		248,479	198,216	236,053		(2,168)				13,275		
994135-5H-0	MOUNTAIN WEST FB MUT SURPLUS NOTE				MOUNTAIN WEST FB MUT SURPLUS NOTE		07/10/2020		250,000	250,000	250,000						15,000		
27999999 – Surplus Debentures, etc., Unaffiliated									498,479	448,216	486,053		(2,168)				28,275		XXX
60999999 – Subtotals, Unaffiliated									1,498,479	1,448,216	1,486,053		(2,168)				86,936		XXX
62999999 – Totals									1,498,479	1,448,216	1,486,053		(2,168)				86,936		XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:														
	1A	1A \$	1B \$	1C	\$1,000,000	1D	\$236,053	1E	\$	1F	\$	1G	\$			
	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. Governments, Issuer Obligations																					
912828-U5-7	UNITED STATES TREASURY	SD			1.A	548,324	97.668	537,174	550,000	549,732		288			2.125	2.179	MN	1,027	11,688	11/21/2017	11/30/2023
0019999999 – U.S. Governments, Issuer Obligations						548,324	XXX	537,174	550,000	549,732		288			XXX	XXX	XXX	1,027	11,688	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
36200N-KA-8	GN 605189 - RMBS			4	1.A	3,885	102.484	3,925	3,830	3,856		5			5.500	5.299	MON	18	211	12/21/2009	04/15/2034
36202E-JH-3	G2 003864 - RMBS			4	1.A	1,408	104.060	1,468	1,411	1,406		–			5.500	5.569	MON	6	78	12/15/2006	06/20/2036
36202E-MA-4	G2 003953 - RMBS			4	1.A	747	103.953	779	750	746		–			5.500	5.601	MON	3	41	03/16/2007	02/20/2037
36202E-NP-0	G2 003998 - RMBS			4	1.A	1,476	105.574	1,573	1,490	1,475		(3)			6.000	6.258	MON	7	89	12/21/2009	06/20/2037
36202E-QL-6	G2 004059 - RMBS			4	1.A	1,318	104.047	1,375	1,321	1,317		–			5.500	5.579	MON	6	73	12/14/2007	12/20/2037
36202E-RS-0	G2 004097 - RMBS			4	1.A	874	101.826	895	879	874		(1)			5.000	5.169	MON	4	44	12/21/2009	03/20/2038
36202E-SB-6	G2 004114 - RMBS			4	1.A	1,786	104.044	1,841	1,769	1,784		7			5.500	5.294	MON	8	97	05/15/2008	04/20/2038
36202F-DW-3	G2 004617 - RMBS			4	1.A	5,248	99.804	5,169	5,179	5,256		4			4.500	4.146	MON	19	233	01/15/2010	01/20/2040
36207J-LY-7	GN 433343 - RMBS			4	1.A	215	99.952	215	215	214		–			7.500	7.639	MON	1	16	01/13/1997	12/15/2026
38375Q-EY-1	GNR 2008-033 PB - CMO/RMBS			4	1.A	20,060	101.333	18,190	17,951	20,376		83			5.500	2.496	MON	82	987	11/03/2015	04/20/2038
0029999999 – U.S. Governments, Residential Mortgage-Backed Securities						37,016	XXX	35,430	34,795	37,304		95			XXX	XXX	XXX	154	1,869	XXX	XXX
U.S. Governments, Commercial Mortgage-Backed Securities																					
38378B-WQ-8	GNR 2012-083 AB - CMBS			4	1.A	17,885	89.493	16,426	18,355	18,132		25			1.983	2.476	MON	30	364	09/04/2014	05/16/2045
0039999999 – U.S. Governments, Commercial Mortgage-Backed Securities						17,885	XXX	16,426	18,355	18,132		25			XXX	XXX	XXX	30	364	XXX	XXX
0109999999 – Subtotals – U.S. Governments						603,225	XXX	589,030	603,150	605,168		408			XXX	XXX	XXX	1,212	13,921	XXX	XXX
All Other Governments, Issuer Obligations																					
085209-AD-6	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	667,055	96.625	652,219	675,000	671,353		805			3.717	3.861	JJ	10,872	25,090	01/23/2017	01/25/2027
45905U-PL-2	INTERNATIONAL BANK FOR RECONSTRUCTION AN		C	2	1.A FE	250,000	77.000	192,500	250,000	250,000							JD	90		06/02/2014	06/30/2034
71654Q-CK-6	PETROLEOS MEXICANOS		C	1	3.C FE	469,265	84.378	421,890	500,000	481,211		3,036			5.350	6.219	FA	10,328	26,750	08/30/2018	02/12/2028
0219999999 – All Other Governments, Issuer Obligations						1,386,320	XXX	1,266,609	1,425,000	1,402,563		3,841			XXX	XXX	XXX	21,201	51,930	XXX	XXX
0309999999 – Subtotals – All Other Governments						1,386,320	XXX	1,266,609	1,425,000	1,402,563		3,841			XXX	XXX	XXX	21,201	51,930	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
373384-L7-9	GEORGIA ST			1,2	1.A FE	107,272	98.137	98,137	100,000	100,095		(1,122)			4.150	3.000	FA	1,729	4,150	01/04/2016	02/01/2027
76222R-RD-6	RHODE ISLAND ST & PROVIDENCE PLANTATIONS				1.C FE	75,600	97.430	73,073	75,000	75,130		(68)			3.098	3.000	MN	387	2,324	05/07/2015	11/01/2024
0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						182,872	XXX	171,210	175,000	175,226		(1,190)			XXX	XXX	XXX	2,116	6,474	XXX	XXX
0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						182,872	XXX	171,210	175,000	175,226		(1,190)			XXX	XXX	XXX	2,116	6,474	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
058219-UP-9	BALDWIN PARK CALIF UNI SCH DIST			2	1.D FE	250,000	85.439	213,598	250,000	250,000					3.308	3.308	FA	3,446	8,270	12/05/2019	08/01/2037
072887-4T-6	BAYONNE N J			2	1.G FE	110,398	73.201	80,521	110,000	110,332		(46)			2.542	2.491	JJ	1,398	2,532	07/12/2021	07/01/2035
073545-LY-9	BEACHWOOD OHIO CITY SCH DIST				1.A FE	60,366	101.829	56,006	55,000	57,020		(467)			5.125	4.100	JD	235	2,819	09/16/2014	12/01/2026
093869-CQ-6	BLOOMFIELD HILLS MICH				1.A FE	252,085	97.817	244,543	250,000	250,420		(231)			3.200	3.100	AO	2,000	8,000	12/17/2014	10/01/2024
161285-SQ-5	CHARTER OAK CALIF UNI SCH DIST			2	1.C FE	387,935	72.376	361,880	500,000	390,555		2,620			2.781	4.899	FA	5,794	6,953	06/23/2022	08/01/2037
167615-XW-8	CHICAGO ILL PK DIST			2	1.D FE	319,869	104.584	313,752	300,000	313,472		(2,389)			5.000	4.000	JJ	7,500	15,000	03/18/2020	01/01/2036
235308-UL-5	DALLAS TEX INDPT SCH DIST		1,2	1.B FE	114,345	100.152	100,152	100,000	102,243			(1,938)			5.049	3.000	FA	1,907	5,049	03/09/2016	08/15/2033
384712-EK-7	GRAHAM TEX		2	1.C FE	55,103	100.115	50,058	50,000	50,420			(655)			5.250	3.870	FA	992	2,625	07/23/2014	08/15/2031
414792-LP-4	HARRISBURG PA SCH DIST		2	1.C FE	250,000	79.216	198,040	250,000	250,000	250,000					2.729	2.729	JD	569	6,823	09/16/2020	12/01/2035
442331-3E-2	HOUSTON TEX		2	1.D FE	500,000	92.799	463,995	500,000	500,000	500,000					3.625	3.625	MS	6,042	18,125	12/20/2017	03/01/2029
513804-JC-9	LANCASTER CALIF SCH DIST		1	1.E FE	50,000	99.204	49,602	50,000	50,000	50,000					3.200	3.200	FA	667	1,600	12/29/2014	08/01/2023
513804-LB-8	LANCASTER CALIF SCH DIST		2	1.C FE	351,092	74.575	261,013	350,000	350,974			(99)			2.842	2.805	FA	4,145	9,146	10/13/2021	08/01/2038
550799-SK-7	LYCOMING CNTY PA				1.C FE	116,057	97.693	112,347	115,000	115,206		(122)			3.215	3.101	FA	1,397	3,697	04/08/2015	08/15/2024

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
621196-XV-1	MT DIABLO CALIF UNI SCH DIST			1	1.D FE	58,539	100.946	50,473	50,000	52,644		(966)			5.400	3.250	FA	1,125	2,700	04/21/2016	08/01/2025
63877N-MY-0	NATOMAS UNI SCH DIST CALIF			2	1.D FE	350,000	74.711	261,489	350,000	350,000					2.600	2.600	FA	3,792	9,100	09/16/2020	08/01/2036
686053-DR-7	OREGON SCH BRDS ASSN			1	1.C FE	248,962	101.600	218,440	215,000	231,399		(2,622)			5.528	3.969	JD	5,976	5,943	06/01/2015	06/30/2028
729212-UF-5	PLUM BORO PA SCH DIST			2	1.F FE	410,044	74.985	299,940	400,000	407,357		(1,186)			2.858	2.510	MS	3,366	11,432	09/09/2020	09/15/2036
73759R-CG-3	PORTERVILLE CALIF UNI SCH DIST			2	1.C FE	401,788	74.077	296,308	400,000	401,562		(161)			2.576	2.525	FA	4,293	10,218	07/31/2021	08/01/2036
796711-G4-5	SAN BERNARDINO CALIF CITY UNI SCH DIST			2	1.E FE	400,000	74.862	299,448	400,000	400,000					2.732	2.732	FA	4,553	10,928	09/11/2020	08/01/2037
798492-TE-4	SAN LORENZO CALIF UNI SCH DIST ALAMEDA C			2	1.D FE	400,000	74.797	299,188	400,000	400,000					2.651	2.651	FA	4,418	10,604	05/27/2021	08/01/2036
801686-SZ-0	SANTA CLARITA CALIF CMNTY COLLEGE DIST			1,2	1.C FE	433,672	76.726	306,904	400,000	428,651		(3,462)			3.046	2.022	FA	5,077	12,184	07/14/2021	08/01/2039
843257-LU-8	SOUTHERN KERN CALIF UNI SCH DIST			2	1.C FE	404,240	75.635	302,540	400,000	403,856		(374)			2.833	2.710	MN	1,889	11,332	12/20/2021	11/01/2036
938429-N3-7	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV				1.D FE	99,987	95.988	95,988	100,000	99,997		1			3.160	3.161	JD	1,589	1,580	05/28/2015	06/30/2025
979901-EU-5	WOODRIDGE ILL PK DIST				1.C FE	52,037	100.165	50,083	50,000	50,268		(262)			3.250	2.701	JD	817	813	08/20/2015	12/30/2023
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						6,076,518	XXX	4,986,305	6,045,000	6,016,376		(12,358)			XXX	XXX	XXX	72,984	177,471	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						6,076,518	XXX	4,986,305	6,045,000	6,016,376		(12,358)			XXX	XXX	XXX	72,984	177,471	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																					
01179R-M6-7	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			1,2	1.E FE	392,000	74.765	299,060	400,000	392,448		444			2.602	2.766	JD	867	10,408	12/27/2021	12/01/2036
059384-BZ-9	BAMBERG FACS CORP S C REV			2	1.C FE	403,380	76.482	305,928	400,000	403,054		(315)			3.000	2.900	MS	4,000	8,333	12/17/2021	09/01/2037
088518-PF-6	BEXAR CNTY TEX REV			2	1.E FE	399,512	75.419	301,676	400,000	399,543		30			2.734	2.744	FA	4,131	9,782	12/17/2021	08/15/2036
091096-PH-4	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	407,444	72.598	290,392	400,000	406,477		(679)			2.610	2.398	JJ	5,220	9,657	07/21/2021	01/01/2037
130179-SB-1	CALIFORNIA EDL FACS AUTH REV			1	1.F FE	496,968	90.798	363,192	400,000	485,245		(5,080)			4.510	2.650	AO	4,510	18,040	08/24/2020	10/01/2036
13032U-D8-8	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	500,000	89.508	447,540	500,000	500,000					4.190	4.190	JD	1,746	13,618	03/30/2022	06/01/2037
13049G-AA-8	CALIFORNIA MUN FIN AUTH FED LEASE REV			1,2	2.A FE	389,656	70.667	279,135	395,000	390,260		309			2.519	2.630	JAJO	2,488	9,950	01/06/2021	10/01/2035
13077D-QQ-8	CALIFORNIA ST UNIV REV			1,2	1.D FE	407,172	73.230	292,920	400,000	406,273		(636)			2.424	2.227	MN	1,616	9,696	08/02/2021	11/01/2036
13079X-CD-6	CALIFORNIA STATEWIDE CMNTYS DEV AUTH TRA			2	1.C FE	400,696	77.445	309,780	400,000	400,586		(70)			2.769	2.747	JD	923	11,076	05/21/2021	06/01/2035
13080S-ZX-5	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			2	1.E FE	390,640	70.112	280,448	400,000	391,520		535			2.477	2.670	FA	4,128	9,908	05/06/2021	02/01/2036
14575T-EH-1	CARSON CALIF REDEV AGY SUCCESSOR AGY TAX			2	1.C FE	404,456	76.032	304,128	400,000	403,771		(444)			2.775	2.637	FA	4,625	11,100	06/02/2021	08/01/2036
16753X-AP-7	CHICAGO ILL HSG AUTH REV			2	1.D FE	70,843	100.126	65,082	65,000	65,000					5.860	5.860	JJ	1,905	3,809	04/20/2015	01/01/2024
167593-WM-0	CHICAGO ILL O HARE INTL ARPT REV			2	1.E FE	278,505	106.590	266,475	250,000	267,935		(4,127)			5.250	3.320	JJ	6,563	13,125	05/11/2020	01/01/2035
16772P-DB-9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1.C FE	331,740	86.124	258,372	300,000	326,957		(2,117)			3.502	2.553	JD	876	10,506	09/14/2020	12/01/2033
169548-FU-3	CHINO CALIF PUB FING AUTH REV			2	1.C FE	409,320	79.700	318,800	400,000	408,028		(814)			2.911	2.650	MS	3,881	11,644	05/21/2021	09/01/2033
18604S-AN-0	CLEVELAND CNTY N C PUB FACS CORP LTD OBL			1,2	1.E FE	27,607	100.055	25,014	25,000	25,000					5.870	5.870	MS	489	1,468	09/01/2015	03/01/2027
186103-GH-4	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH R	SD		1	1.G FE	100,000	109.633	109,633	100,000	100,000					6.750	6.750	MN	863	6,750	07/15/2014	11/15/2039
18925P-FH-6	CLOVERLEAF OHIO LOC SCH DIST CTFS PARTN			2	1.E FE	400,000	76.720	306,880	400,000	400,000					2.585	2.585	MS	3,447	10,340	09/11/2020	03/01/2035
19645U-FT-6	COLORADO EDL & CULTURAL FACS AUTH REV			2	1.C FE	422,300	81.944	327,776	400,000	418,928		(2,018)			3.668	3.010	MS	4,891	14,672	04/22/2021	03/01/2041

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
199097-FE-1	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH DEV			1	1.G FE	413,601	87.651	346,221	395,000	411,422		(769)			3.750	3.409	MN	1,893	14,813	01/24/2020	11/15/2038
20281P-KG-6	COMMONWEALTH FING AUTH PA REV			1	1.E FE	614,289	89.664	614,198	685,000	614,752		462			4.144	5.089	JD	2,366	18,544	10/26/2022	06/01/2038
232263-JZ-7	CUYAHOGA CNTY OHIO ECONOMIC DEV REV			2	1.D FE	101,834	97.175	97,175	100,000	100,344		(234)			3.450	3.200	JD	288	3,450	12/21/2015	12/01/2024
235036-8M-5	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	403,448	74.380	297,520	400,000	403,141		(304)			2.871	2.770	MN	1,914	11,197	12/27/2021	11/01/2037
25477P-NF-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL				1.B FE	126,524	93.262	117,999	126,524	126,524					3.875	3.875	MON	218	4,903	05/19/2014	06/15/2045
254841-AM-1	DISTRICT ENERGY ST PAUL INC MINN			2	1.G FE	403,165	76.110	380,550	500,000	405,655		2,490			3.150	5.073	AO	3,938	7,875	06/22/2022	10/01/2036
259230-NZ-9	DOUGLAS CNTY NEB HOSP AUTH NO 2 REV			2	1.E FE	428,628	100.368	401,472	400,000	422,384		(2,466)			4.000	3.190	MN	2,044	16,000	05/13/2020	11/15/2035
259561-PJ-1	DOUGLAS CNTY WASH PUB UTIL DIST NO 001 W			1	1.C FE	539,606	99.342	506,644	510,000	539,116		(489)			5.450	4.961	MS	9,265	13,898	06/23/2022	09/01/2040
283738-BR-2	EL PASO TEX DOWNTOWN DEV CORP SPL REV			2	1.D FE	401,056	70.918	283,672	400,000	400,887		(103)			2.730	2.698	FA	4,125	10,920	05/21/2021	08/15/2036
29270C-ZB-4	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	51,500	94.115	47,058	50,000	50,873		(99)			4.052	3.782	JJ	1,013	2,026	11/16/2015	07/01/2030
3133EE-UH-1	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	291,135	93.640	280,920	300,000	295,500		642			3.030	3.299	MS	2,550	9,090	06/24/2015	03/20/2029
348188-BL-6	FORT ORD CALIF REUSE AUTH REV				1.C FE	422,000	80.047	320,188	400,000	419,568		(1,058)			3.307	2.895	MS	4,409	13,228	08/13/2020	09/01/2037
350686-CH-2	FOUNTAIN COLO ELEC WTR & WASTEWATER UTIL			2	1.C FE	398,548	78.852	315,408	400,000	398,637		80			2.900	2.930	JD	967	11,858	11/16/2021	12/01/2036
36005F-JQ-9	FULTON CNTY GA DEV AUTH REV			1,2	1.F FE	490,725	77.196	482,475	625,000	491,373		648			3.222	5.589	AO	5,034		11/28/2022	10/01/2035
38122N-ZX-3	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.D FE	405,736	77.711	310,844	400,000	404,870		(503)			3.115	2.950	JD	1,038	12,460	04/08/2021	06/01/2038
388783-BL-5	GRASS VALLEY CALIF REDEV AGY SUCCESSOR A			2	1.C FE	406,552	81.495	325,980	400,000	405,155		(559)			3.600	3.413	JD	1,200	14,400	06/03/2020	12/01/2038
392397-CU-7	GREATER WENATCHEE REGL EVENTS CTR PUB FA			2	1.G FE	400,000	79.863	319,452	400,000	400,000					3.000	3.000	MS	4,000	11,067	10/13/2021	09/01/2036
40065N-BF-3	GUAM GOVT BUSINESS PRIVILEGE TAX REV				3.B FE	228,006	98.719	212,246	215,000	219,384		(1,345)			4.883	4.153	JJ	5,249	10,498	02/04/2016	01/01/2026
424682-ME-9	HEMPSTEAD TOWN N Y LOC DEV CORP REV			1	1.F FE	408,632	78.883	315,532	400,000	407,754		(568)			2.885	2.688	JJ	5,770	12,630	06/02/2021	07/01/2034
443730-FT-8	HUDSON CNTY N J IMPT AUTH LEASE REV				1.E FE	10,587	101.112	10,111	10,000	10,066		(57)			6.640	6.001	FA	277	664	07/23/2010	02/01/2024
452017-BC-9	ILLINOIS FIN AUTH ACADEMIC FACS LEASE RE			2	1.D FE	321,081	91.000	273,000	300,000	315,344		(2,013)			3.980	3.133	AO	2,985	11,940	01/21/2020	10/01/2035
452227-TE-1	ILLINOIS ST SALES TAX REV			2	1.C FE	462,702	74.737	448,422	600,000	462,915		213			2.989	5.400	JD	797		12/19/2022	06/15/2036
485106-VK-1	KANSAS CITY MO SPL OBLIG			2	1.F FE	255,510	73.462	183,655	250,000	254,713		(475)			3.037	2.790	MS	2,531	7,593	04/22/2021	09/01/2036
485429-Z4-9	KANSAS ST DEV FIN AUTH REV			1	1.E FE	526,595	95.512	477,560	500,000	515,528		(2,155)			4.291	3.732	AO	4,529	21,455	05/24/2017	04/15/2029
49127K-CQ-1	KENTUCKY ECONOMIC DEV FIN AUTH LOUISVILL			1,2	1.E FE	519,474	84.786	508,716	600,000	519,562		88			4.435	5.730	JD	2,218		12/20/2022	12/01/2038
49151E-7C-1	KENTUCKY ST PPTY & BLDGS COMMN REVS			1	1.E FE	84,633	100.523	76,397	76,000	78,711		(887)			5.373	4.027	MN	681	4,083	05/21/2015	11/01/2025
491552-UY-9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV			1	1.E FE	63,501	100.450	55,248	55,000	57,356		(888)			5.244	3.441	JJ	1,442	2,884	03/26/2015	07/01/2025
50962C-BK-9	LAKE ELSINORE CALIF FACS FING AUTH LOC A			2	1.C FE	405,656	76.664	306,656	400,000	404,873		(494)			2.830	2.672	MS	3,773	11,320	06/01/2021	09/01/2036
51265K-DW-5	LAKEWOOD RANCH STEWARDSHIP DIST FLA SPL			2	1.C FE	361,307	78.047	280,969	360,000	361,018		(124)			2.651	2.608	MN	1,591	9,544	08/25/2020	05/01/2035
517015-EQ-2	LAREDO TEX SPORTS VENUE SALES TAX REV			2	1.E FE	531,510	105.138	525,690	500,000	531,285		(225)			6.375	5.421	MS	2,125		12/02/2022	03/15/2037

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
522715-AU-5	LEBANON MO SCH DIST R-III LACLEDE CNTY C			2	1.G FE	400,000	82.389	329,556	400,000	400,000					3.350	3.349	AO	3,350	10,087	12/21/2021	04/01/2037
533282-CC-1	LINCOLN CNTY NEB HOSP AUTH NO 1 HOSP REV			2	1.F FE	399,965	79.018	316,072	400,000	399,983		1			3.171	3.171	MN	2,114	12,684	02/13/2020	11/01/2035
53860H-FH-8	LIVINGSTON CNTY KY SCH DIST FIN CORP SCH			2	1.E FE	94,881	87.440	83,068	95,000	94,929		6			3.500	3.509	JD	277	3,325	04/07/2015	12/01/2032
538858-BE-0	LIVINGSTON PARISH LA SWR DIST REV			2	1.C FE	402,064	76.022	304,088	400,000	401,597		(285)			2.700	2.617	MS	3,600	10,800	05/11/2021	03/01/2037
54445C-AJ-2	DEPARTMENT OF AIRPORTS OF THE CITY OF LO			1,2	1.E FE	499,190	85.935	429,675	500,000	499,203		13			4.058	4.073	MN	2,593	13,470	03/21/2022	05/15/2037
54456F-BV-3	LOS ANGELES CALIF HSG AUTH MTG REV			2	1.E FE	495,525	93.186	465,930	500,000	496,225		268			3.250	3.330	JD	1,354	16,250	05/05/2020	06/01/2034
546540-SK-2	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1.E FE	394,330	72.025	360,125	500,000	396,619		2,289			2.861	4.762	JJ	7,153	6,954	06/23/2022	07/01/2038
550802-JV-5	LYCOMING CNTY PA AUTH COLLEGE REV			2	1.F FE	396,516	85.876	343,504	400,000	396,933		162			3.000	3.065	AO	3,000	12,000	06/05/2020	10/01/2037
57419R-PD-1	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C				1.B FE	144,736	98.777	138,288	140,000	140,406		(598)			3.446	3.000	MS	1,608	4,824	12/17/2014	09/01/2023
574218-6H-1	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			2	1.F FE	432,175	79.190	395,950	500,000	433,517		1,342			3.650	4.816	AO	4,563	9,125	06/24/2022	10/01/2039
57433P-BF-7	MARYSVILLE CALIF FING AUTH SWR REV			2	1.G FE	397,912	76.761	307,044	400,000	398,038		122			2.757	2.800	MN	1,838	11,028	12/16/2021	11/01/2036
57584Y-XZ-7	MASSACHUSETTS ST DEV FIN AGY REV			2	1.F FE	391,700	70.556	352,780	500,000	394,068		2,368			2.582	4.827	AO	3,228	6,455	08/09/2022	10/01/2035
59335K-CZ-8	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.F FE	394,976	72.078	288,312	400,000	395,297		258			2.712	2.810	AO	2,712	11,330	10/06/2021	10/01/2037
594381-FP-5	MICHIGAN CITY IND SCH BLDG CORP			2	1.B FE	59,181	99.860	54,923	55,000	55,305		(552)			4.550	3.500	JJ	1,154	2,503	02/09/2015	07/15/2025
597163-BC-7	MIDDLETOWN OHIO NON TAX REV			2	1.E FE	104,501	96.082	96,082	100,000	101,498		(475)			4.650	4.099	JD	388	4,650	10/28/2015	12/01/2030
60636A-US-0	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			2	1.G FE	254,135	85.234	213,085	250,000	252,954		(386)			3.437	3.241	AO	2,148	8,593	10/31/2019	10/01/2033
607730-AA-6	MODESTO CALIF CITY SCHS JT PWRS AUTH LEA			1	1.E FE	118,418	107.431	107,431	100,000	108,043		(1,593)			7.000	4.949	JD	583	7,000	05/14/2015	06/01/2027
613357-AR-3	MONTGOMERY CNTY MD LTD OBLIG			2	1.B FE	52,750	99.770	49,885	50,000	50,339		(393)			4.750	3.913	MN	396	2,375	02/17/2016	11/01/2033
63607V-AC-0	NATIONAL FIN AUTH N H FED LEASE REV			1,2	2.B FE	401,930	71.632	279,365	390,000	400,599		(677)			3.176	2.920	JAJO	3,097	12,386	12/28/2020	01/01/2036
64469N-AG-4	NEW HAMPSHIRE ST FED HWY NEW JERSEY ECONOMIC DEV			1	1.F FE	124,462	99.883	109,871	110,000	114,400		(1,553)			4.984	3.400	MS	1,827	5,482	10/26/2015	09/01/2025
64578J-AQ-9	AUTH MTR VEH SUR			1	2.B FE	113,250	101.410	101,410	100,000	105,200		(1,338)			6.310	4.682	JJ	3,155	6,310	02/10/2016	07/01/2026
646066-7F-1	NEW JERSEY ST EDL FACS AUTH REV			1,2	1.E FE	424,160	83.037	332,148	400,000	418,893		(2,238)			3.468	2.766	JJ	6,936	13,872	07/30/2020	07/01/2035
658564-BM-0	NORTH CHARLESTON S C PUB FACS CORP INSTA			2	1.D FE	400,000	76.084	304,336	400,000	400,000					2.688	2.688	JD	896	10,752	05/13/2021	06/01/2035
65887P-WQ-4	NORTH DAKOTA PUB FIN AUTH			2	1.C FE	355,803	76.349	267,222	350,000	355,271		(518)			2.950	2.758	JD	860	9,723	12/17/2021	12/01/2037
65887P-WQ-4	NORTH DAKOTA PUB FIN AUTH	SD		2	1.C FE	50,829	76.349	38,175	50,000	50,753		(65)			2.950	2.758	JD	123	1,389	12/17/2021	12/01/2037
660160-KX-9	NORTH JERSEY DIST WTR SUPPLY COMMN N J			2	1.C FE	101,998	96.709	96,709	100,000	100,590		(221)			4.100	3.850	JJ	2,050	4,100	10/27/2015	07/01/2027
66285W-A9-7	NORTH TEX TWY AUTH REV			2	1.E FE	409,808	76.379	305,516	400,000	407,932		(1,204)			3.029	2.669	JJ	6,058	12,116	06/02/2021	01/01/2040
66286T-AE-2	NORTH TEX ED FIN CORP ED REV OHIO ST HIGHER EDL FAC			1	2.C FE	112,405	102.727	102,727	100,000	108,952		(538)			8.000	6.824	JD	667	8,000	12/30/2014	12/01/2033
67756D-EY-8	COMMN REV			1	1.F FE	100,000	96.151	96,151	100,000	100,000					3.600	3.600	JD	300	3,600	03/04/2015	12/01/2025
677704-F6-0	OHIO UNIV GEN RCPTS ATHENS			1,2	1.E FE	392,188	72.383	289,532	400,000	392,871		419			2.500	2.654	JD	833	10,000	05/10/2021	12/01/2036
67910H-SA-9	OKLAHOMA ST MUN PWR AUTH PWR SUPPLY SYS			1	1.F FE	406,604	74.812	299,248	400,000	406,037		(391)			2.551	2.415	JJ	5,102	10,204	07/12/2021	01/01/2036

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
696543-QF-7	PALM BEACH CNTY FLA PUB IMPT REV			1,2	1.B FE	72,282	94.374	66,062	70,000	70,761		(243)			3.996	3.600	JD	233	2,797	01/13/2016	12/01/2030
706643-CC-5	PEND OREILLE CNTY WASH PUB UTIL DIST NO			1,2	2.B FE	107,212	98.557	98,557	100,000	100,000		(1,044)			4.571	3.500	JJ	2,286	4,571	03/25/2015	01/01/2025
70869H-BG-9	PENNSYLVANIA ECONOMIC DEV FING AUTH GOVE			2	1.F FE	300,000	78.369	235,107	300,000	300,000					3.072	3.072	MS	3,072	9,216	01/24/2020	03/01/2034
709224-4A-4	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.F FE	400,000	78.998	315,992	400,000	400,000					3.040	3.040	JD	1,013	12,160	02/12/2020	12/01/2035
713580-AY-4	PERALTA CALIF CMNTY COLLEGE DIST LTD OBL				2.C FE	43,264	100.657	40,263	40,000	40,879		(308)			6.250	5.332	FA	1,014	2,500	05/09/2013	08/05/2025
717185-AN-2	PHARR ECONOMIC DEVELOPMENT CORPORATION			2	1.C FE	500,000	89.413	447,065	500,000	500,000					4.263	4.263	FA	8,052	6,750	03/22/2022	08/15/2037
71781P-BM-1	PHILADELPHIA PA AUTH FOR INDL DEV HEALTH			1	5.A IF	51,000	96.967	48,484	50,000	50,340		(124)			8.000	7.686	JD	333	4,000	05/09/2016	06/01/2025
71783D-CL-7	PHILADELPHIA PA AUTH FOR INDL DEV CITY S			1,2	1.F FE	417,680	82.269	329,076	400,000	415,073		(1,605)			3.180	2.670	AO	2,685	12,720	05/07/2021	04/15/2035
734195-AQ-3	PORT GTR CINCINNATI DEV AUTH OHIO REV			1	1.G FE	255,648	90.369	225,923	250,000	254,692		(314)			3.700	3.505	MN	1,182	9,250	10/31/2019	11/15/2034
73500H-AE-4	PORT OF GTR CINCINNATI DEV AUTH OHIO SPL			2	1.D Z	250,000	92.368	230,920	250,000	250,000					6.000	6.000	JJ	7,500	15,000	05/06/2016	01/01/2029
759853-HV-9	RENO NEV REDEV AGY TAX ALLOCATION			2	1.C FE	10,358	99.569	9,957	10,000	10,000					6.100	6.100	JD	51	610	05/12/2015	06/01/2023
759911-5E-6	REGIONAL TRANSN AUTH ILL			2	1.C FE	402,000	76.058	304,232	400,000	401,769		(184)			2.900	2.841	JD	967	11,600	10/06/2021	06/01/2037
762197-C3-3	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH			2	1.E FE	414,472	77.062	308,248	400,000	411,726		(1,370)			3.089	2.662	FA	4,668	12,356	12/18/2020	08/15/2035
762326-AR-7	RHODE IS ST TPK & BRDG AUTH TOLL REV			2	1.G FE	443,514	77.172	463,032	600,000	444,508		994			3.460	5.903	JD	1,730	10,380	10/25/2022	12/01/2039
763721-AM-9	RICHLAND FACS CORP S C INSTALLMENT PUR R			2	1.B FE	250,000	85.757	214,393	250,000	250,000					3.100	3.100	MS	2,583	7,750	10/18/2019	03/01/2033
767027-DT-9	RIO CALIF ELEM SCH DIST CMNTY FACS DIST	SD		2	1.C FE	250,458	82.883	207,208	250,000	250,335		(44)			3.250	3.227	MS	2,708	8,125	12/02/2019	09/01/2034
76913D-GH-4	RIVERSIDE CNTY CALIF INFRASTRUCTURE FING			2	1.D FE	405,388	75.488	301,952	400,000	404,821		(473)			2.950	2.795	MN	1,967	12,193	10/13/2021	11/01/2036
77735A-AP-2	ROSEDALE-RIO BRAVO CALIF WTR STORAGE DIS			1,2	1.C FE	250,000	78.018	195,045	250,000	250,000					2.584	2.584	JJ	3,230	6,460	09/11/2020	01/01/2034
77735A-AQ-0	ROSEDALE-RIO BRAVO CALIF WTR STORAGE DIS			1,2	1.C FE	250,000	76.627	191,568	250,000	250,000					2.634	2.634	JJ	3,293	6,585	09/11/2020	01/01/2035
79467B-DJ-1	SALES TAX SECURITIZATION CORP ILL			1	1.D FE	303,081	78.420	235,260	300,000	302,577		(176)			3.107	3.021	JJ	4,661	9,321	01/21/2020	01/01/2035
795464-CM-6	SALLISAW OKLA MUN AUTH REV			2	1.E FE	419,650	78.850	394,250	500,000	421,591		1,941			3.180	4.669	MS	5,300	10,733	06/24/2022	09/01/2037
79560C-AH-2	SALT LAKE CITY UTAH REDEV AGY TAX INCREM			1	1.D FE	51,179	100.006	50,003	50,000	50,038		(149)			4.611	4.299	AO	576	2,306	12/10/2013	04/01/2023
796242-TP-0	SAN ANTONIO TEX ARPT SYS REV			2	1.E FE	281,660	107.342	268,355	250,000	273,460		(3,852)			5.000	3.380	JJ	6,250	17,187	04/30/2020	07/01/2030
796242-TP-0	SAN ANTONIO TEX ARPT SYS REV	SD		2	1.E FE	168,996	107.342	161,013	150,000	164,082		(1,225)			5.000	3.379	JJ	3,750	2,813	04/30/2020	07/01/2030
796247-CY-8	SAN ANTONIO TEX ED FACS CORP REV			1,2	1.D FE	441,300	66.598	399,588	600,000	443,406		2,106			2.692	5.169	JD	1,346	8,076	09/07/2022	06/01/2038
79625G-FP-3	SAN ANTONIO TEX ELEC & GAS REV			2	1.D FE	500,000	88.453	442,265	500,000	500,000					4.308	4.309	FA	8,975	6,462	03/30/2022	02/01/2037
79687D-BV-6	SAN BERNARDINO CNTY CALIF REDEV AGY SUCC			2	1.C FE	482,328	78.424	470,544	600,000	482,535		207			2.982	5.099	MS	5,964		12/19/2022	09/01/2035
79728T-AR-2	SAN DIEGO CALIF MET TRAN DEV BRD			1	1.D FE	17,098	100.246	15,037	15,000	15,249		(264)			5.150	3.294	JD	64	773	03/02/2015	12/01/2023
798111-HL-7	SAN JOAQUIN HILLS CALIF TRANSN CORRIDOR			1,2	1.E FE	397,696	80.393	321,572	400,000	397,831		135			3.321	3.373	JJ	6,125	7,491	02/09/2022	01/15/2036

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
798136-YG-6	SAN JOSE CALIF ARPT REV			1,2	1.F FE	402,028	75.087	300,348	400,000	401,712		(183)			3.060	3.000	MS	4,080	12,240	04/12/2021	03/01/2037
798153-NQ-1	SAN JOSE CALIF FING AUTH LEASE REV			1,2	1.C FE	397,296	74.820	299,280	400,000	397,568		163			2.642	2.700	JD	881	10,568	05/07/2021	06/01/2035
820184-CD-9	SHASTA LAKE CALIF CTFS PARTN			2	1.E FE	252,030	85.755	214,388	250,000	251,478		(199)			3.450	3.349	JJ	3,977	8,625	12/05/2019	07/15/2034
83715A-AY-5	SOUTH CAROLINA STUDENT LN CORP REV			2	1.F FE	235,000	96.565	226,928	235,000	235,000					3.593	3.593	JD	704	8,444	08/06/2020	12/01/2039
837542-KM-0	SOUTH DAKOTA BRD REGTS HSG & AUXILIARY F			2	1.E FE	350,000	85.447	299,065	350,000	350,000					3.350	3.350	AO	2,931	11,725	12/13/2019	04/01/2036
843557-AK-5	SOUTHERN OHIO PORT AUTH ECONOMIC DEV FAC				1.E FE	101,000	99.685	99,685	100,000	100,112		(117)			4.500	4.374	JD	375	4,500	12/02/2013	12/01/2023
847113-CE-5	SPARTANBURG S C REGL HEALTH SVCS INC HOS			1	1.G FE	185,527	86.567	177,462	205,000	185,797		270			4.230	5.120	AO	1,831	4,336	09/07/2022	04/15/2038
849088-DM-8	SPOKANE WASH PUB FACS DIST HOTEL MOTEL &			2	2.A FE	421,892	100.778	403,112	400,000	403,163		(7,473)			5.000	3.064	JD	1,667	20,000	06/04/2020	12/01/2032
861398-CT-0	STOCKTON CALIF PUB FING AUTH WTR REV			2	1.C FE	250,575	83.127	207,818	250,000	250,409		(53)			3.288	3.261	AO	2,055	8,220	11/26/2019	10/01/2034
865485-ET-9	SULPHUR SPRINGS CALIF UN SCH DIST CTFS P			2	1.F FE	410,404	75.767	303,068	400,000	409,091		(899)			2.801	2.515	JD	934	11,204	07/12/2021	12/01/2035
86657M-BB-1	SUMTER LANDING CMNTY DEV DIST FLA RECREA			1	1.E FE	103,297	99.227	99,227	100,000	100,359		(469)			3.490	3.000	AO	873	3,490	02/29/2016	10/01/2023
881182-BR-9	TERREBONNE LEVEE & CONSV DIST LA PUB IMP			2	1.E FE	411,288	78.541	314,164	400,000	408,876		(1,079)			2.788	2.459	JD	929	11,152	09/14/2020	06/01/2035
88213A-KF-1	BOARD OF REGENTS TEXAS A & M UNIVERSITY			2	1.A FE	750,000	91.565	686,738	750,000	750,000					2.986	2.986	MN	2,862	22,395	06/07/2017	05/15/2028
890099-FZ-2	TOMPKINS CNTY N Y INDL DEV AGY REV			2	1.F FE	380,536	72.722	290,888	400,000	381,470		934			3.100	3.528	AO	3,100	12,400	02/09/2022	10/01/2036
891371-BC-9	TORRANCE CALIF JT PWRS FING AUTH LEASE R			1,2	1.C FE	362,650	78.217	281,581	360,000	362,261		(236)			2.837	2.753	JD	851	10,213	04/06/2021	06/01/2034
89356C-BX-3	TRANSBAY JT PWRS AUTH TAX ALLOCATION CAL			2	1.G FE	313,947	83.867	251,601	300,000	310,853		(1,296)			4.050	3.480	AO	3,038	12,150	07/21/2020	10/01/2036
89602H-AK-3	TRIBOROUGH BRDG & TUNL AUTH N Y PAYROLL			1,2	1.B FE	401,316	73.947	295,788	400,000	401,137		(120)			2.691	2.653	MN	1,375	10,764	06/03/2021	05/15/2037
906460-DU-1	UNION CNTY PA HOSP AUTH HOSP REV			2	1.G FE	501,895	91.497	457,485	500,000	501,793		(102)			4.850	4.776	FA	10,104		08/09/2022	08/01/2041
908736-AP-6	UNION TWP OHIO CLERMONT CNTY CIC INC ECO			2	1.E FE	400,000	83.188	332,752	400,000	400,000					3.149	3.149	FA	5,248	12,596	02/07/2020	02/01/2034
914440-UV-2	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1.C FE	497,040	86.075	430,375	500,000	497,192		152			3.796	3.852	MN	3,163	11,493	03/23/2022	11/01/2035
928172-WD-3	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	96,523	100.315	85,268	85,000	87,349		(1,427)			4.800	3.000	FA	1,700	4,080	12/21/2015	08/01/2024
946303-E3-4	WAYNE ST UNIV MICH UNIV REVS			1,2	1.E FE	301,599	77.589	232,767	300,000	301,256		(141)			2.760	2.701	MN	1,058	8,280	07/28/2020	11/15/2035
969119-AM-8	WILLACY CNTY TEX PUB FAC CORP PROJ REV			2	5.B GI	60,600	93.698	56,219	60,000	60,000					6.700	6.700	JD	335	4,020	08/27/2013	12/01/2024
970708-AP-8	CITY OF WILLISTON			2	1.C FE	508,575	100.830	504,150	500,000	508,518		(57)			6.000	5.752	MN	2,000		11/28/2022	11/01/2036
977100-GH-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	300,000	93.509	280,527	300,000	300,000					3.154	3.154	MN	1,577	9,462	05/03/2017	05/01/2027
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						42,467,450	XXX	35,654,066	43,062,524	42,257,250		(50,276)			XXX	XXX	XXX	360,583	1,176,148	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
3128LX-J7-6	FH G02086 - RMBS			4	1.A	1,278	102.237	1,328	1,299	1,277		(3)			5.000	5.429	MON	5	65	10/23/2008	02/01/2036
3128LX-QC-7	FH G02251 - RMBS			4	1.A	3,099	104.512	3,015	2,885	3,066		(58)			6.000	3.746	MON	14	173	03/10/2010	08/01/2036
3128PR-LS-6	FH J12137 - RMBS			4	1.A	1,770	99.934	1,704	1,705	1,722		(6)			4.500	3.367	MON	6	77	04/29/2010	05/01/2025
312931-4A-3	FH A85317 - RMBS			4	1.A	6,057	99.168	5,989	6,039	6,082		10			4.500	4.358	MON	23	272	03/10/2010	04/01/2039

Annual Statement for the Year 2022 of the Cincinnati Equitable Life Insurance Company

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
3136A7-DE-9	FNR 2012-68 NA - CMO/RMBS			4	1.A	4,688	94.021	4,469	4,753	4,711		(1)			2.000	2.372	MON	8	95	03/02/2015	03/25/2042
3136AD-FZ-7	FNR 2013-31 NT - CMO/RMBS			4	1.A	10,884	93.234	10,355	11,107	10,975		(89)			3.000	3.387	MON	28	333	11/17/2014	04/25/2043
3136AF-TP-9	FNR 2013-73 PL - CMO/RMBS			4	1.A	10,327	95.927	9,373	9,771	10,091		28			3.500	2.326	MON	29	342	04/13/2015	06/25/2042
31371N-V4-4	FN 257235 - RMBS			4	1.A	325	99.595	304	305	305		(3)			5.500	3.367	MON	1	17	11/12/2009	06/01/2023
3137AP-H6-0	FHR 4032 AD - CMO/RMBS			4	1.A	1,477	100.712	1,522	1,512	1,492		(2)			2.000	2.742	MON	3	30	03/13/2015	10/15/2041
3137B0-M6-8	FHR 4181 TB - CMO/RMBS			4	1.A	6,555	92.310	6,083	6,590	6,558		(7)			2.500	2.651	MON	14	165	03/11/2015	10/15/2042
31393R-FB-1	FHR 2613A LL - CMO/RMBS			4	1.A	58,500	99.511	51,746	52,000	55,135		(234)			5.000	3.009	MON	217	2,608	03/12/2015	05/15/2033
31402D-JS-0	FN 725773 - RMBS			4	1.A	6,570	103.181	6,759	6,551	6,564		(1)			5.500	5.382	MON	30	360	04/24/2008	09/01/2034
31403C-YH-8	FN 745112 - RMBS			4	1.A	4,056	105.338	4,126	3,917	3,999		(28)			6.500	5.577	MON	21	255	04/24/2008	10/01/2035
31403D-P9-4	FN 745748 - RMBS			4	1.A	3,492	103.615	3,698	3,569	3,499		—			5.500	6.029	MON	16	196	08/19/2008	07/01/2036
31404N-FW-1	FN 773381 - RMBS			4	1.A	908	102.121	989	969	907		(6)			5.000	6.786	MON	4	48	08/06/2008	05/01/2034
31406V-R2-4	FN 821405 - RMBS			4	1.A	5,351	102.040	5,408	5,300	5,334		(2)			5.500	5.260	MON	24	292	01/25/2008	05/01/2035
31408A-E4-8	FN 845355 - RMBS			4	1.A	4,191	103.406	4,244	4,104	4,170		(24)			6.000	5.325	MON	21	246	04/24/2008	01/01/2036
31408D-QG-2	FN 848355 - RMBS			4	1.A	5,220	102.122	5,398	5,286	5,229		(4)			5.000	5.240	MON	22	264	03/31/2008	08/01/2035
31408G-VU-8	FN 851227 - RMBS			4	1.A	1,773	101.777	1,761	1,730	1,771		(15)			6.000	5.023	MON	9	104	05/21/2008	05/01/2036
31408J-D9-9	FN 852528 - RMBS			4	1.A	832	101.265	873	862	827		—			5.500	6.605	MON	4	47	07/22/2008	05/01/2036
31410F-4Z-5	FN 888340 - RMBS			4	1.A	3,591	102.120	3,554	3,480	3,583		11			5.000	4.188	MON	15	174	02/02/2009	08/01/2036
31410G-W9-0	FN 889072 - RMBS			4	1.A	2,254	105.107	2,297	2,185	2,249		(22)			6.500	5.372	MON	12	142	12/16/2008	12/01/2037
31410K-XR-0	FN 889988 - RMBS			4	1.A	6,173	103.699	6,174	5,954	6,163		—			5.500	4.530	MON	27	327	02/02/2009	08/01/2038
31410T-WZ-4	FN 897164 - RMBS			4	1.A	2,065	103.456	2,094	2,024	2,050		(10)			6.500	5.863	MON	11	132	08/06/2008	08/01/2036
31412S-LR-4	FN 933336 - RMBS			4	1.A	969	102.043	1,011	991	964		(5)			5.000	5.605	MON	4	50	05/22/2008	01/01/2038
31414D-U2-0	FN 963301 - RMBS			4	1.A	269	99.673	273	274	273		—			4.500	4.827	MON	1	12	05/22/2008	05/01/2023
31414L-3U-0	FN 969811 - RMBS			4	1.A	9	99.680	9	9	9		—			5.500	5.206	MON	—	—	03/11/2008	02/01/2023
31416H-UM-5	FN AA0587 - RMBS			4	1.A	6,220	98.467	6,000	6,093	6,239		34			4.500	3.990	MON	23	274	02/02/2009	02/01/2039
31417V-RS-4	FN AC8596 - RMBS			4	1.A	1,468	97.597	1,421	1,456	1,456		(1)			4.000	3.717	MON	5	58	01/04/2010	01/01/2025
31418M-UM-2	FN AD0587 - RMBS			4	1.A	29,642	99.133	28,756	29,007	29,711		151			4.500	4.007	MON	109	1,305	06/02/2010	12/01/2039
0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						190,011	XXX	180,731	181,724	186,411		(287)			XXX	XXX	XXX	705	8,465	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																					
04778C-AG-0	ATLANTA GA INDPT SCH SYS CTFS PARTN			1	1.D FE	57,500	101.142	50,571	50,000	51,854		(810)			5.457	3.658	MS	910	2,729	02/11/2015	03/01/2025
172253-EE-2	CINCINNATI OHIO CITY SCH DIST CTFS PARTN			2	1.D FE	103,775	96.565	96,565	100,000	100,859		(420)			3.600	3.143	JD	160	3,600	04/20/2015	12/15/2026
57563N-AE-8	MEFA 2020-A B - ABS			4	1.C FE	399,981	99.800	399,200	400,000	399,989		20,495			3.760	3.760	MON	251	15,040	06/09/2020	02/25/2045
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						561,256	XXX	546,336	550,000	552,703		19,266			XXX	XXX	XXX	1,320	21,368	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						43,218,717	XXX	36,381,132	43,794,248	42,996,364		(31,297)			XXX	XXX	XXX	362,608	1,205,981	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
24765*-AC-9	DELTA EPSILON DELAWARE, INC				1.F FE	500,000	100.000	500,000	500,000	500,000					5.690	5.690	N/A	10,037		08/24/2022	08/24/2034
20606*-AC-6	CONCESSION FIN HOLDINGS				2.C FE	500,000	100.000	500,000	500,000	500,000					5.640	5.640	N/A	5,248		10/24/2022	10/24/2037
002824-BB-5	ABBOTT LABORATORIES			1,2	1.E FE	520,849	96.649	507,407	525,000	523,887		470			2.950	3.048	MS	4,560	15,488	12/10/2015	03/15/2025
00287Y-BF-5	ABBVIE INC			1,2	2.A FE	723,518	96.663	724,973	750,000	733,098		2,450			4.250	4.694	MN	4,161	31,875	11/05/2018	11/14/2028
00440E-AV-9	CHUBB INA HOLDINGS INC			1,2	1.F FE	551,826	95.850	503,213	525,000	534,460		(2,908)			3.350	2.736	MN	2,834	17,588	08/17/2016	05/03/2026
00507V-AK-5	ACTIVISION BLIZZARD INC			1,2	2.A FE	499,575	95.396	476,980	500,000	499,835		41			3.400	3.410	MS	5,006	17,000	10/05/2016	09/15/2026
00913R-AD-8	AIR LIQUIDE FINANCE SA		C	1,2	1.F FE	966,130	92.269	922,690	1,000,000	982,464		4,330			2.500	2.997	MS	6,528	25,000	02/14/2019	09/27/2026
020002-AU-5	ALLSTATE CORP			1,2,5	2.B FE	568,490	97.750	488,750	500,000	547,462		(3,301)			6.500	5.394	MN	4,153	32,500	08/29/2016	05/15/2067
02209S-AS-2	ALTRIA GROUP INC				2.B FE	796,193	99.034	742,755	750,000	758,046		(7,217)			4.000	2.984	JJ	12,583	30,000	04/28/2017	01/31/2024
023135-AP-1	AMAZON.COM INC			1,2	1.E FE	434,040	100.131	400,524	400,000	424,851		(1,674)			4.800	4.113	JD	1,387	19,200	12/01/2016	12/05/2034
023135-AZ-9	AMAZON.COM INC			1,2	1.D FE	199,601	96.962	193,924	200,000	199,901		58			2.800	2.831	FA	2,007	5,600	08/15/2017	08/22/2024

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
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	183,840	97.623	180,603	185,000	184,797		175			2.900	3.000	FA	2,012	5,365	02/13/2017	02/16/2024
03040W-AD-7	AMERICAN WATER CAPITAL CORP			1	2.A FE	121,844	111.043	105,491	95,000	117,940		(1,086)			6.593	4.360	AO	1,322	6,263	03/04/2019	10/15/2037
03040W-AN-5	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	626,613	92.635	602,128	650,000	637,323		2,969			3.000	3.538	JD	1,625	19,500	03/20/2019	12/01/2026
037833-AL-4	APPLE INC			1	1.B FE	461,215	86.723	433,615	500,000	467,380		983			3.850	4.336	MN	3,048	19,250	11/18/2015	05/04/2043
037833-AS-9	APPLE INC			1	1.B FE	352,391	98.231	343,809	350,000	350,386		(276)			3.450	3.365	MN	1,845	12,075	09/18/2014	05/06/2024
037833-BW-9	APPLE INC			1,2	1.B FE	153,354	99.610	149,415	150,000	152,480		(145)			4.500	4.329	FA	2,400	6,750	02/22/2016	02/23/2036
038222-AL-9	APPLIED MATERIALS INC VEREIT OPERATING			1,2	1.F FE	471,825	95.108	475,540	500,000	484,480		3,282			3.300	4.104	AO	4,125	16,500	11/26/2018	04/01/2027
03879Q-AF-1	PARTNERSHIP LP			1,2	1.G FE	471,476	98.785	453,423	459,000	461,061		(2,315)			4.600	4.062	FA	8,504	21,114	02/20/2018	02/06/2024
038923-AQ-1	ARBOR REALTY TRUST INC			1,2	1.F PL	398,916	83.580	334,320	400,000	399,316		145			4.500	4.545	MS	5,300	18,000	03/04/2020	03/15/2027
04004X-AA-3	ARENA FINANCE II LLC			2	1.F PL	250,000	100.000	250,000	250,000	250,000					6.750	6.750	MS	4,266	16,875	09/25/2020	09/30/2025
05348E-AY-5	AVALONBAY COMMUNITIES INC			1,2	1.G FE	498,445	91.749	458,745	500,000	499,360		158			2.900	2.936	AO	3,061	14,500	09/26/2016	10/15/2026
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	497,390	95.787	478,935	500,000	499,208		502			3.950	4.060	JJ	9,875	19,750	04/22/2019	07/01/2024
05565E-AM-7	BMW US CAPITAL LLC			1,2	1.F FE	747,683	98.110	735,825	750,000	749,751		349			2.250	2.298	MS	4,969	16,875	09/08/2016	09/15/2023
06051G-FU-8	BANK OF AMERICA CORP				2.A FE	48,307	98.105	47,090	48,000	48,115		(33)			4.450	4.368	MS	700	2,136	03/10/2016	03/03/2026
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1.G FE	605,214	92.690	556,140	600,000	602,402		(569)			3.705	3.593	AO	4,137	22,230	02/20/2018	04/24/2028
06406H-CX-5	BANK OF NEW YORK MELLON CORP			2	1.F FE	598,068	97.314	583,884	600,000	599,635		207			3.250	3.287	MS	5,958	19,500	09/04/2014	09/11/2024
06406R-AE-7	BANK OF NEW YORK MELLON CORP			2	1.F FE	299,544	99.881	299,643	300,000	299,993		96			2.950	2.983	JJ	3,737	8,850	01/22/2018	01/29/2023
06684N-AK-5	BAPTIST HEALTH			2	1.F FE	400,000	81.389	325,556	400,000	400,000					3.569	3.569	JD	1,190	14,276	01/08/2020	12/01/2034
07330M-AB-3	TRUIST BANK			2	1.F FE	996,650	96.123	961,230	1,000,000	998,585		484			3.625	3.680	MS	10,573	36,250	07/13/2018	09/16/2025
084670-BS-6	BERKSHIRE HATHAWAY INC			1,2	1.C FE	992,970	95.946	949,865	990,000	989,562		(53)			3.125	3.122	MS	9,109	30,938	04/20/2018	03/15/2026
096630-AF-5	BOARDWALK PIPELINES LP			1,2	2.C FE	490,855	95.266	476,330	500,000	495,105		947			4.450	4.692	JJ	10,260	22,250	02/13/2018	07/15/2027
097023-CE-3	BOEING CO			1,2	2.C FE	958,300	72.464	724,640	1,000,000	964,139		1,582			3.500	3.799	MS	11,667	35,000	02/13/2019	03/01/2039
10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	356,990	94.911	332,189	350,000	352,478		(754)			3.119	2.879	MN	1,728	10,917	06/29/2016	05/04/2026
10463N-AC-2	BRADSHAW INTERNATIONAL PARENT CORP				3.A PL	242,531	100.000	248,750	248,750	243,658		1,060			6.750	7.275	MON	466	21,072	12/09/2021	10/21/2027
10510K-AC-1	BRAMBLES USA INC			1,2	2.A FE	535,435	96.245	481,225	500,000	511,422		(4,205)			4.125	3.191	AO	3,896	20,625	10/19/2016	10/23/2025
10922E-AA-1	BRIGHTLINE TRAINS FLORIDA LLC				3.B PL	250,000	100.000	250,000	250,000	250,000					8.000	8.003	JJ	10,000	17,778	08/10/2021	01/01/2028
110122-CR-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	761,761	86.473	605,311	700,000	757,640		(1,267)			4.250	3.755	AO	5,372	29,750	07/18/2019	10/26/2049
11120V-AA-1	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.C FE	500,055	96.032	480,160	500,000	500,035		(6)			3.850	3.848	FA	8,021	19,250	06/15/2016	02/01/2025
118230-AP-6	BUCKEYE PARTNERS LP			1,2	3.B FE	184,075	73.802	136,534	185,000	184,193		19			5.600	5.635	AO	2,187	10,360	08/15/2016	10/15/2044
119807-AR-6	BUFFALO STATE COLLEGE FOUNDATION HOUSING			2	1.C FE	300,000	76.585	229,755	300,000	300,000					3.150	3.150	MN	1,575	9,450	01/21/2020	11/01/2035
12189L-AA-9	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	341,511	105.104	315,312	300,000	333,610		(1,278)			5.750	4.774	MN	2,875	17,250	11/16/2015	05/01/2040
124857-AQ-6	PARAMOUNT GLOBAL			1,2	2.B FE	49,016	95.999	45,120	47,000	47,659		(221)			4.000	3.470	JJ	867	1,880	03/14/2016	01/15/2026
125523-AH-3	CIGNA CORP			1,2	2.A FE	499,335	96.646	483,230	500,000	499,612		58			4.375	4.390	AO	4,618	21,875	09/06/2018	10/15/2028
12626P-AN-3	CRH AMERICA INC			1,2	2.A FE	337,113	88.714	266,142	300,000	332,285		(869)			5.125	4.357	MN	1,836	15,375	10/11/2016	05/18/2045
126408-HE-6	CSX CORP			1,2	2.A FE	626,474	92.192	631,515	685,000	656,401		6,815			2.600	3.781	MN	2,968	17,810	04/18/2018	11/01/2026
126650-CN-8	CVS HEALTH CORP			1,2	2.B FE	363,651	91.629	274,887	300,000	354,913		(1,552)			5.125	3.882	JJ	6,876	15,375	10/05/2016	07/20/2045
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	497,610	96.910	484,550	500,000	498,635		228			4.300	4.359	MS	5,733	21,500	03/19/2018	03/25/2028
13607R-AD-2	CANADIAN IMPERIAL BANK OF COMMERCE		C		1.C FE	399,016	99.078	396,312	400,000	399,853		206			3.500	3.554	MS	4,200	14,000	09/07/2018	09/13/2023
14040H-BD-6	CAPITAL ONE FINANCIAL CORP				2.A FE	566,768	99.412	536,825	540,000	541,927		(4,172)			3.500	2.702	JD	840	18,900	08/04/2016	06/15/2023
14162V-AB-2	SABRA HEALTH CARE LP			1,2	2.C FE	475,000	95.267	452,518	475,000	475,000					5.125	5.125	FA	9,197	24,344	07/07/2016	08/15/2026
14912L-6C-0	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	349,475	97.787	342,255	350,000	349,917		55			3.300	3.317	JD	706	11,550	08/12/2014	06/09/2024

SCHEDULE D - PART 1

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

E108

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
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	691,756	92.182	645,274	700,000	696,295		943			2.400	2.551	MS	5,600	16,800	12/26/2017	09/01/2026
15953P-AL-3	CHAPMAN UNIVERSITY			1	1.F FE	395,872	74.260	297,040	400,000	396,165		238			2.647	2.734	AO	2,647	10,588	10/06/2021	04/01/2036
161175-BA-1	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	613,250	90.602	453,010	500,000	599,867		(2,399)			6.484	4.990	AO	6,124	32,420	08/10/2016	10/23/2045
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	349,083	93.789	328,262	350,000	349,606		93			3.400	3.431	JD	992	11,900	11/17/2016	12/01/2026
166764-BL-3	CHEVRON CORP			1,2	1.C FE	756,000	94.967	712,253	750,000	752,136		(639)			2.954	2.859	MN	2,769	22,155	06/02/2016	05/16/2026
16876A-AB-0	CHILDRENS HOSPITAL MEDICAL CENTER			1,2	1.C FE	408,836	89.773	377,047	420,000	415,036		1,187			2.853	3.180	MN	1,531	11,983	05/19/2017	11/15/2026
18685@-AH-5	CLIFFWATER CORP LENDING				1.C PL	500,000	100.000	500,000	500,000	500,000					5.720	5.720	N/A	12,632		07/22/2022	07/19/2029
195869-AG-7	COLONIAL PIPELINE CO			1	1.G FE	414,489	112.819	337,329	299,000	376,390		(6,676)			7.630	4.231	MN	1,965	22,814	08/15/2016	04/15/2032
20030N-BK-6	COMCAST CORP			1	1.G FE	690,384	91.524	549,144	600,000	682,182		(2,492)			4.750	3.802	MS	9,500	28,500	07/17/2019	03/01/2044
20030N-CT-6	COMCAST CORP			1,2	1.G FE	299,850	96.097	288,291	300,000	299,908		14			4.150	4.156	AO	2,628	12,450	10/02/2018	10/15/2028
200340-AT-4	COMERICA INC			2	2.A FE	518,484	93.877	469,385	500,000	512,015		(1,819)			4.000	3.541	FA	8,333	20,000	04/02/2019	02/01/2029
205887-CC-4	CONAGRA BRANDS INC			1,2	2.C FE	499,835	97.717	488,585	500,000	499,899		15			4.850	4.854	MN	4,042	24,250	10/15/2018	11/01/2028
208251-AE-8	CONOCOPHILLIPS CO			1	1.F FE	105,019	110.814	110,814	100,000	102,919		(367)			6.950	6.379	AO	1,467	6,950	01/29/2016	04/15/2029
209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE	427,894	101.515	368,499	363,000	417,129		(2,980)			5.850	4.353	MS	6,253	21,236	02/27/2019	03/15/2036
209111-FG-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	274,633	86.082	215,205	250,000	271,153		(580)			4.500	3.929	JD	938	11,250	03/31/2016	12/01/2045
224044-CG-0	COX COMMUNICATIONS INC			1,2	2.B FE	578,649	93.629	548,666	586,000	582,315		898			3.350	3.531	MS	5,780	19,631	10/26/2018	09/15/2026
22541L-AE-3	CREDIT SUISSE (USA) INC			1	2.A FE	696,806	101.332	549,219	542,000	657,261		(9,554)			7.125	4.374	JJ	17,807	38,618	07/16/2018	07/15/2032
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.G FE	894,071	93.305	839,745	900,000	898,661		757			3.625	3.717	MS	10,150	32,625	03/09/2018	09/09/2024
22822R-BD-1	CROCAS 2015-2 C25 - RMBS				1.F FE	607,071	96.915	565,014	583,000	586,224		(3,600)			3.663	3.019	MON	949	21,355	10/20/2016	05/15/2045
22822V-AH-4	CROWN CASTLE INC			1,2	2.B FE	844,352	93.046	744,368	800,000	826,349		(5,523)			3.650	2.851	MS	9,733	29,200	08/15/2019	09/01/2027
233851-BW-3	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.G FE	206,556	96.279	192,558	200,000	201,905		(762)			3.300	2.883	MN	770	6,600	05/23/2016	05/19/2025
233851-DT-8	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.G FE	737,693	95.292	667,044	700,000	725,320		(3,687)			4.300	3.630	FA	10,786	30,100	07/01/2019	02/22/2029
23864@-AC-9	DAVIDSON KEMPNER HOLDINGS LLC				1.G PL	500,000	100.000	500,000	500,000	500,000					5.990	5.990	N/A	10,067		08/30/2022	08/30/2032
24422E-SP-5	JOHN DEERE CAPITAL CORP				1.F FE	358,750	97.915	342,703	350,000	351,460		(974)			3.350	3.053	JD	619	11,725	08/14/2014	06/12/2024
24422E-UU-1	JOHN DEERE CAPITAL CORP				1.F FE	299,070	92.979	278,937	300,000	299,388		87			3.450	3.487	MS	3,278	10,350	03/04/2019	03/07/2029
250847-EB-2	DTE ELECTRIC CO			1	1.F FE	198,499	108.595	159,635	147,000	187,253		(2,234)			6.625	3.972	JD	812	9,739	06/29/2017	06/01/2036
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C		2.B FE	531,268	118.203	472,812	400,000	492,678		(10,042)			8.750	4.990	JD	1,556	35,000	11/06/2018	06/15/2030
25272K-AK-9	DELL INTERNATIONAL LLC			1,2	2.B FE	710,613	102.138	663,897	650,000	674,837		(7,008)			6.020	4.723	JD	1,739	39,130	04/20/2017	06/15/2026
25389J-AR-7	DIGITAL REALTY TRUST LP			1,2	2.B FE	506,000	92.956	464,780	500,000	502,969		(613)			3.700	3.553	FA	6,989	18,500	08/22/2017	08/15/2027
254687-FK-7	WALT DISNEY CO			1,2	1.G FE	248,980	95.402	238,505	250,000	249,649		216			1.750	1.830	FA	1,470	4,375	09/03/2019	08/30/2024
254687-FL-5	WALT DISNEY CO			1,2	1.G FE	732,608	84.043	630,323	750,000	737,957		1,657			2.000	2.261	MS	5,000	15,000	09/06/2019	09/01/2029
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	324,075	97.089	291,267	300,000	308,558		(2,693)			4.900	3.866	MS	4,492	14,700	08/15/2016	03/11/2026
257375-AE-5	EASTERN ENERGY GAS HOLDINGS LLC			1,2	2.A FE	368,756	98.725	370,219	375,000	374,386		714			3.550	3.752	MN	2,219	13,313	11/22/2013	11/01/2023
26078J-AE-0	DUPONT DE NEMOURS INC			1,2	2.A FE	500,000	96.528	482,640	500,000	500,000					5.319	5.319	MN	3,398	26,595	11/14/2018	11/15/2038
26442R-AD-3	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	397,792	83.782	335,128	400,000	398,118		52			4.150	4.183	JD	1,383	16,600	12/03/2015	12/01/2044
268317-AU-8	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	933,198	94.847	853,623	900,000	921,474		(3,592)			4.500	3.997	MS	11,250	40,500	07/02/2019	09/21/2028
26845A-AA-9	EFC - 5.875% 20MM 4/1/27			1	1.F PL	500,000	92.323	461,615	500,000	500,000					5.875	5.879	AO	7,344	14,769	03/28/2022	04/01/2027
26862E-AA-9	EJF CAPITAL LLC			1	1.F PL	500,000	83.428	417,140	500,000	500,000					5.375	5.375	MS	8,958	13,438	03/01/2022	03/01/2029
26875P-AK-7	EOG RESOURCES INC			1,2	1.G FE	364,270	99.615	373,556	375,000	374,710		1,404			2.625	3.015	MS	2,898	9,844	10/08/2014	03/15/2023
26875P-AP-6	EOG RESOURCES INC			1,2	1.G FE	514,970	98.148	490,740	500,000	506,353		(2,119)			4.150	3.668	JJ	9,568	20,750	08/30/2018	01/15/2026
26884A-BF-9	ERP OPERATING LP			1,2	1.G FE	496,705	92.789	463,945	500,000	498,632		333			2.850	2.926	MN	2,375	14,250	10/04/2016	11/01/2026

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
278865-AV-2	ECOLAB INC			1,2	1.G FE	865,575	92.937	836,433	900,000	884,056		3,853			2.700	3.195	MN	4,050	24,300	11/20/2017	11/01/2026
27889*-AL-3	ECOM ATLANTIC, INC.				1.G PL	250,000	100.000	250,000	250,000	250,000					4.030	4.030	N/A	4,478	10,075	01/12/2021	01/21/2031
285512-AD-1	ELECTRONIC ARTS INC			1,2	2.A FE	442,484	99.775	399,100	400,000	414,835		(4,756)			4.800	3.452	MS	6,400	19,200	08/18/2016	03/01/2026
29278N-AF-0	ENERGY TRANSFER LP			1,2	2.C FE	728,430	96.888	726,660	750,000	736,389		2,099			4.950	5.338	JD	1,650	37,125	11/26/2018	06/15/2028
	ENERGY CAPITAL PARTNERS HOLDINGS, LP				1.G PL	500,000	100.000	500,000	500,000	500,000					5.940	5.940	N/A	14,355		07/07/2022	07/07/2032
29281*-AC-3	EXXON MOBIL CORP			1,2	1.D FE	265,108	85.571	213,928	250,000	262,953		(357)			4.114	3.772	MS	3,428	10,285	03/31/2016	03/01/2046
30231G-AW-2	FEDEX CORP			1	2.B FE	430,916	89.149	356,596	400,000	426,890		(746)			5.100	4.598	JJ	9,407	20,400	12/02/2016	01/15/2044
31428X-AW-6	FIDELITY FEDERAL BANCORP				1.G FE	250,000	100.000	250,000	250,000	250,000					8.000	8.003	N/A	167		12/22/2022	12/30/2032
315921-AN-6	FORD MOTOR CREDIT COMPANY LLC				3.A FE	201,966	93.375	186,750	200,000	200,695		(211)			4.389	4.265	JJ	4,218	8,778	02/22/2016	01/08/2026
345397-XU-2	FORTIS INC		C	1,2	2.C FE	307,421	92.893	287,968	310,000	308,936		263			3.055	3.153	AO	2,289	9,471	10/19/2016	10/04/2026
	GE CAPITAL INTERNATIONAL FUNDING COMPANY		C		2.B FE	305,262	92.511	277,533	300,000	303,897		(223)			4.418	4.286	MN	1,694	13,254	11/18/2015	11/15/2035
36164Q-NA-2	GENERAL ELECTRIC CO				2.B FE	238,404	99.969	249,923	250,000	249,968		1,458			3.100	3.702	JJ	3,703	7,750	09/09/2013	01/09/2023
36962G-6S-8	GENERAL ELECTRIC CO		2		2.B FE	355,870	97.539	341,387	350,000	350,800		(684)			3.450	3.242	MN	1,543	12,075	08/15/2014	05/15/2024
36962G-7K-4	GENERAL MOTORS CO			1	2.C FE	687,670	97.624	683,368	700,000	696,753		1,333			4.000	4.217	AO	7,000	28,000	10/05/2016	04/01/2025
37045V-AG-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	251,908	96.941	242,353	250,000	250,610		(244)			4.300	4.189	JJ	5,017	10,750	02/03/2017	07/13/2025
37045X-AZ-9	GEORGIA-PACIFIC LLC			1	1.G FE	501,644	108.274	433,096	400,000	463,567		(10,335)			7.250	3.960	JD	2,417	29,000	02/06/2019	06/01/2028
373298-BP-2	GOLDMAN SACHS GROUP INC			1,2	2.A FE	427,844	97.911	391,644	400,000	405,063		(3,855)			3.850	2.830	JJ	7,401	15,400	08/16/2016	07/08/2024
38141E-C2-3	GPCT SERIES 2022A SENIOR NOTES TRANCHE E				2.B PL	500,000	100.000	500,000	500,000	500,000					4.030	4.029	FA	7,108	6,885	04/21/2022	02/24/2028
38175@-AE-7	HSBC HOLDINGS PLC		C		1.G FE	199,926	99.384	198,768	200,000	199,995		12			3.600	3.606	MN	720	7,200	05/18/2016	05/25/2023
404280-BA-6	HEALTHCARE REALTY HOLDINGS LP			1,2	2.B FE	499,170	83.718	418,590	500,000	499,398		74			3.100	3.119	FA	5,856	15,500	09/06/2019	02/15/2030
42225U-AG-9	HERCULES CAPITAL, INC.				2.A PL	100,000	100.000	100,000	100,000	100,000					4.500	4.501	MS	1,463	4,500	11/04/2020	03/04/2026
427096-B*-2	Hercules Capital Inc				2.A PL	150,000	100.000	150,000	150,000	150,000					4.550	4.550	MS	2,218	6,825	03/04/2021	03/04/2026
427096-B@-0	HOME DEPOT INC			1,2	1.F FE	379,602	109.334	328,002	300,000	364,583		(2,407)			5.950	4.215	AO	4,463	17,850	12/03/2015	04/01/2041
437076-AV-4	IBERIA PASS THROUGH TRUST, 2022-1B				2.B PL	250,000	100.000	250,000	250,000	250,000					5.880	5.881	JJ	6,778	6,318	04/19/2022	07/15/2032
45082E-AA-3	IMPERIAL BRANDS FINANCE PLC		C	1,2	2.B FE	371,483	95.595	334,583	350,000	356,990		(2,865)			4.250	3.344	JJ	6,611	14,875	07/19/2017	07/21/2025
453140-AF-2	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	496,195	94.606	473,030	500,000	497,683		356			3.750	3.841	MS	5,208	18,750	08/06/2018	09/21/2028
45866F-AJ-3	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	256,315	98.550	246,375	250,000	250,858		(744)			3.625	3.309	FA	3,499	9,063	10/01/2014	02/12/2024
459200-HU-8	JPMORGAN CHASE & CO				1.F FE	453,200	98.327	442,472	450,000	450,521		(367)			3.625	3.537	MN	2,175	16,313	08/14/2014	05/13/2024
46625H-JX-9	JPMORGAN CHASE & CO				1.G FE	348,790	97.952	342,832	350,000	349,768		129			3.875	3.916	MS	4,182	13,563	01/21/2015	09/10/2024
46625H-JY-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	194,674	90.924	181,848	200,000	196,779		464			3.509	3.809	JJ	3,080	7,018	02/20/2018	01/23/2029
46647P-AM-8	JOHNSON & JOHNSON			1,2	1.A FE	248,688	88.980	222,450	250,000	249,040		56			3.550	3.587	MS	2,958	8,875	02/25/2016	03/01/2036
478160-BU-7	JOHNSON & JOHNSON			1,2	1.A FE	499,405	93.391	466,955	500,000	499,697		55			2.900	2.913	JJ	6,686	14,500	11/08/2017	01/15/2028
478160-CK-8	S C JOHNSON & SON INC			1	1.G FE	259,108	91.191	227,978	250,000	257,569		(286)			4.800	4.547	MS	4,000	12,000	12/01/2016	09/01/2040
478165-AG-8	KEYBANK NA				1.G FE	779,768	96.080	720,600	750,000	758,874		(3,518)			3.300	2.789	JD	2,063	24,750	12/05/2016	06/01/2025
49327M-2K-9	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	514,805	98.539	492,695	500,000	503,404		(2,033)			4.550	4.103	AO	3,855	22,750	10/05/2016	10/30/2024
49338L-AB-9	KINDER MORGAN INC			1,2	2.B FE	485,020	95.974	479,870	500,000	490,927		1,520			4.300	4.700	MS	7,167	21,500	11/05/2018	03/01/2028
49456B-AP-6	KRAFT HEINZ FOODS CO				2.C FE	490,998	108.937	381,280	350,000	463,041		(4,885)			6.875	4.109	JJ	10,360	24,063	08/16/2016	01/26/2039
50076Q-AR-7	KROGER CO			1,2	2.A FE	994,030	96.519	965,190	1,000,000	996,081		552			4.500	4.575	JJ	20,750	45,000	01/07/2019	01/15/2029
501044-DL-2	HOLCIM FINANCE US LLC			1,2	2.A FE	499,580	93.471	467,355	500,000	499,826		43			3.500	3.510	MS	4,813	17,500	09/15/2016	09/22/2026
50587K-AA-9	LAM RESEARCH CORP			1,2	1.G FE	290,183	97.944	275,223	281,000	283,819		(1,372)			3.800	3.267	MS	3,144	10,678	01/18/2018	03/15/2025
512807-AN-8	LLOYDS BANKING GROUP PLC		C		1.G FE	500,320	95.090	475,450	500,000	500,184		(31)			4.375	4.367	MS	6,016	21,875	03/19/2018	03/22/2028
539439-AR-0	LOWE'S COMPANIES INC			1,2	2.A FE	299,340	93.254	279,762	300,000	299,675		69			3.100	3.127	MN	1,498	9,300	12/01/2017	05/03/2027
548661-DP-9	LOWE'S COMPANIES INC			1,2	2.A FE	501,375	92.604	463,020	500,000	500,928		(133)			3.650	3.616	AO	4,360	18,250	05/14/2019	04/05/2029
548661-DR-5	MANUFACTURERS AND TRADERS TRUST CO			2	1.G FE	199,776	95.798	191,596	200,000	199,948		24			2.900	2.913	FA	2,336	5,800	02/03/2015	02/06/2025
55279H-AK-6																					

SCHEDULE D - PART 1

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

E10.10

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
55317K-AB-3	MOP-CLOYES INC.			5	3.A PL	245,023	98.750	245,023	248,125	245,405		382			6.000	6.252	MJSD	41	16,085	02/17/2022	02/17/2028
55336V-AR-1	MPLX LP			1,2	2.B FE	740,333	93.189	698,918	750,000	744,542		922			4.000	4.157	MS	8,833	30,000	02/09/2018	03/15/2028
571676-AB-1	MARS INC.			1,2	1.F FE	883,933	89.563	797,111	890,000	885,743		513			3.200	3.275	AO	7,120	28,480	05/14/2019	04/01/2030
573284-AA-4	MARTIN MARIETTA MATERIALS INC.				2.B FE	494,648	104.194	416,776	400,000	433,297		(10,579)			7.000	3.948	JD	2,333	28,000	07/20/2016	12/01/2025
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II				1.B FE	843,080	96.596	845,215	875,000	866,874		5,294			2.750	3.402	JD	602	24,063	03/19/2018	06/22/2024
594918-BC-7	MICROSOFT CORP.			1,2	1.A FE	473,742	90.690	467,054	515,000	485,401		1,853			3.500	4.107	FA	6,960	18,025	12/03/2015	02/12/2035
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	381,738	106.180	318,540	300,000	365,034		(3,072)			6.500	4.472	MS	5,742	19,500	12/01/2016	09/15/2037
607504-A@-6	MODEC, INC.		C		2.C PL	500,000	100.000	500,000	500,000	500,000					4.326	4.326	N/A	541	27,788	12/29/2021	12/22/2028
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	300,647	98.498	295,494	300,000	300,104		(75)			3.875	3.848	AO	2,002	11,625	07/21/2015	04/29/2024
62947Q-AX-6	NXP BV		C	1,2	2.C FE	301,860	99.550	298,650	300,000	300,874		(256)			5.350	5.246	MS	5,350	16,050	12/06/2018	03/01/2026
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	496,850	94.177	470,885	500,000	498,015		297			3.900	3.977	MN	3,250	19,500	11/05/2018	11/01/2028
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING				1.A FE	968,466	92.144	898,404	975,000	971,966		534			3.000	3.066	JJ	13,894	29,250	06/26/2019	01/10/2028
665859-AS-3	NORTHERN TRUST CORP.			2,5	1.F FE	689,608	91.004	637,028	700,000	692,186		606			3.375	3.503	MN	3,478	23,625	05/01/2018	05/08/2032
670346-AP-0	NUCOR CORP			1,2	1.G FE	631,984	94.653	601,047	635,000	633,248		289			3.950	4.008	MN	4,180	25,083	04/25/2018	05/01/2028
67066G-AE-4	NVIDIA CORP			1,2	1.F FE	571,374	95.125	570,750	600,000	585,142		3,659			3.200	3.925	MS	5,600	19,200	01/09/2019	09/16/2026
68233J-BD-5	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	499,285	81.469	407,345	500,000	499,381		15			3.800	3.808	MS	4,803	19,000	09/18/2017	09/30/2047
682680-AY-9	ONEOK INC			1,2	2.C FE	753,893	86.636	649,770	750,000	752,728		(372)			3.400	3.337	MS	8,500	25,500	09/06/2019	09/01/2029
68327L-AC-0	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP		C	1,2	1.E FE	1,035,368	90.494	904,940	1,000,000	1,023,234		(3,597)			4.125	3.672	FA	17,188	41,250	06/25/2019	02/01/2029
68389X-AU-9	ORACLE CORP			1,2	2.B FE	453,200	97.618	439,281	450,000	450,502		(369)			3.400	3.312	JJ	7,353	15,300	10/02/2014	07/08/2024
68389X-BM-6	ORACLE CORP			1,2	2.B FE	298,872	92.039	276,117	300,000	299,567		115			2.650	2.693	JJ	3,666	7,950	06/29/2016	07/15/2026
693475-AP-0	PNC FINANCIAL SERVICES GROUP INC			2	2.A FE	155,480	98.826	148,239	150,000	150,944		(730)			3.900	3.379	AO	1,008	5,850	02/23/2016	04/29/2024
69353R-EF-1	PNC BANK NA			2	1.F FE	250,105	97.365	243,413	250,000	250,028		(13)			3.300	3.294	AO	1,398	8,250	10/28/2014	10/30/2024
694308-HN-0	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	159,906	69.939	104,909	150,000	158,516		(231)			4.250	3.872	MS	1,877	6,375	03/31/2016	03/15/2046
700885-AA-4	PARKE BANCORP INC			2,5	1.G PL	250,000	96.990	242,475	250,000	250,000					6.500	6.000	JJ	7,493	16,250	07/15/2020	07/15/2030
701094-AN-4	PARKER-HANNIFIN CORP.			1,2	2.A FE	697,809	89.511	626,577	700,000	698,506		205			3.250	3.287	JD	1,074	22,750	06/05/2019	06/14/2029
713448-DY-1	PEPSICO INC			1,2	1.E FE	897,963	93.946	845,514	900,000	898,952		201			3.000	3.026	AO	5,700	27,000	10/11/2017	10/15/2027
717081-DM-2	PFIZER INC			1	1.E FE	305,082	98.086	294,258	300,000	300,815		(573)			3.400	3.196	MN	1,303	10,200	08/12/2014	05/15/2024
718172-BE-8	PHILIP MORRIS INTERNATIONAL INC				1.F FE	368,269	98.906	370,898	375,000	374,308		768			3.600	3.818	MN	1,725	13,500	11/22/2013	11/15/2023
74052B-AA-5	PREMIER HEALTH PARTNERS			1,2	2.A FE	500,000	88.000	440,000	500,000	500,000					2.911	2.912	MN	1,860	14,555	08/24/2016	11/15/2026
741503-AZ-9	BOOKING HOLDINGS INC			1,2	1.G FE	942,467	95.786	909,967	950,000	946,948		580			3.600	3.677	JD	2,850	34,200	06/25/2019	06/01/2026
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	498,670	92.890	464,450	500,000	499,517		137			3.000	3.031	AO	3,042	15,000	04/11/2016	04/18/2026
74340X-BH-3	PROLOGIS LP			1,2	1.G FE	993,200	94.730	947,300	1,000,000	995,852		637			3.875	3.957	MS	11,410	38,750	06/11/2018	09/15/2028
747525-AF-0	QUALCOMM INC			1,2	1.F FE	398,560	97.432	389,728	400,000	399,610		154			3.450	3.493	MN	1,572	13,800	05/13/2015	05/20/2025
747525-AT-0	QUALCOMM INC			1,2	1.F FE	498,560	97.726	488,630	500,000	499,691		216			2.900	2.946	MN	1,651	14,500	05/19/2017	05/20/2024
75525J-AA-4	RAZA DEVELOPMENT FUND INC			1	1.D FE	250,400	84.063	210,158	250,000	250,329		(23)			3.534	3.520	JJ	4,418	8,835	12/04/2019	07/01/2034
756109-AU-8	REALTY INCOME CORP			1,2	1.G FE	598,668	93.465	560,790	600,000	599,289		126			3.650	3.676	JJ	10,098	21,900	11/29/2017	01/15/2028
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	612,183	96.680	628,420	650,000	639,832		6,538			2.750	3.845	JD	248	17,875	06/22/2018	06/26/2024
760759-AT-7	REPUBLIC SERVICES INC			1,2	2.B FE	493,010	95.176	475,880	500,000	495,897		670			3.950	4.122	MN	2,524	19,750	05/03/2018	05/15/2028
76131V-AA-1	KITE REALTY GROUP LP			1,2	2.C FE	477,760	95.207	476,035	500,000	493,010		2,950			4.000	4.676	MS	5,889	20,000	03/29/2017	03/15/2025
761713-BG-0	REYNOLDS AMERICAN INC			1,2	2.B FE	529,700	97.918	479,798	490,000	502,327		(5,324)			4.450	3.255	JD	1,151	21,805	06/20/2017	06/12/2025
776743-AG-1	ROPER TECHNOLOGIES INC			1,2	2.A FE	498,915	87.183	435,915	500,000	499,246		100			2.950	2.975	MS	4,343	14,750	08/19/2019	09/15/2029
78391Y-A#-5	Ryman Healthcare Limited		C		2.C YE	200,000	100.000	200,000	200,000	200,000					4.260	4.260	FA	3,195	8,520	02/16/2021	02/16/2036
78391Y-C*-7	RYMAN HEALTHCARE LIMITED		C		2.C Z	300,000	100.000	300,000	300,000	300,000					5.540	5.540	N/A	2,909	8,310	04/28/2022	04/28/2037

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
784710-AA-3	SSM HEALTH CARE CORP.			1,2	1.E FE	750,000	94.771	710,783	750,000	750,000					3.823	3.822	JD	2,389	28,673	04/11/2017	06/01/2027
79466L-AF-1	SALESFORCE INC			1,2	1.F FE	493,105	96.105	480,525	500,000	496,026		667			3.700	3.868	AO	4,111	18,500	04/25/2018	04/11/2028
80414L-2D-6	SAUDI ARABIAN OIL CO.		C		1.F FE	977,310	92.036	920,360	1,000,000	984,739		2,113			3.500	3.775	AO	7,292	35,000	04/22/2019	04/16/2029
806854-AH-8	SCHLUMBERGER INVESTMENT SA		D	1,2	1.F FE	622,921	98.804	592,824	600,000	602,005		(2,917)			3.650	3.142	JD	1,825	21,900	07/28/2015	12/01/2023
822582-BT-8	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	492,490	94.293	471,465	500,000	497,214		777			2.875	3.051	MN	2,036	14,375	05/23/2016	05/10/2026
82415@-AD-7	SHERMAN FINANCIAL GROUP LLC				2.B PL	250,000	100.000	250,000	250,000	250,000					4.470	4.470	N/A	2,421	11,175	10/13/2020	10/13/2027
82481L-AD-1	SHIRE ACQUISITIONS																				
82481L-AD-1	INVESTMENTS IRELAND D		C	1,2	2.B FE	499,865	93.921	469,605	500,000	499,947		13			3.200	3.203	MS	4,356	16,000	10/05/2016	09/23/2026
828807-CR-6	SIMON PROPERTY GROUP LP			1,2	1.G FE	608,863	98.489	590,934	600,000	600,935		(1,058)			3.750	3.563	FA	9,375	22,500	10/02/2014	02/01/2024
828807-DF-1	SIMON PROPERTY GROUP LP			1,2	1.G FE	395,720	83.698	334,792	400,000	397,015		404			2.450	2.572	MS	2,940	9,800	09/04/2019	09/13/2029
82937T-AA-0	SINOPEC CAPITAL 2013 LTD			1	1.E FE	345,674	99.431	348,009	350,000	349,844		493			3.125	3.271	AO	2,036	10,938	04/24/2013	04/24/2023
842434-CQ-3	SOUTHERN CALIFORNIA GAS CO.			1,2	1.D FE	748,545	92.810	696,075	750,000	749,463		147			2.600	2.622	JD	867	19,500	05/31/2016	06/15/2026
856899-AB-5	STATE GRID OVERSEAS INVESTMENT (2013) LT		C	1	1.E FE	296,946	99.307	297,921	300,000	299,864		343			3.125	3.244	MN	1,016	9,375	05/15/2013	05/22/2023
857006-AL-4	STATE GRID OVERSEAS																				
857006-AL-4	INVESTMENT BVI LTD		C	1	1.E FE	498,940	99.623	498,115	500,000	499,923		225			3.750	3.797	MN	3,073	18,750	04/25/2018	05/02/2023
857477-AY-9	STATE STREET CORP.			2	2.A FE	432,500	76.808	384,040	500,000	472,447		1,532			5.769	6.442	MJSD	1,362	12,877	08/17/2016	06/01/2077
86172*-AA-9	STONE POINT CREDIT CORPORATION				2.B PL	500,000	100.000	500,000	500,000	500,000					5.830	5.831	N/A	3,401	15,950	05/27/2022	05/19/2025
867914-BS-1	TRUIST FINANCIAL CORP.			1,2	1.G FE	599,232	97.838	587,028	600,000	599,722		112			4.000	4.021	MN	4,000	24,000	04/24/2018	05/01/2025
87054#-AA-6	Sweetwater Royalties LLC Nts due 2040				2.B PL	242,899	100.000	242,899	242,899	242,899					5.320	5.321	N/A	2,190	18,969	10/19/2020	09/30/2040
872280-A@-1	CARLYLE SECURED LENDING, INC. TAKEDA PHARMACEUTICAL CO LTD			1	2.A FE	250,000	100.000	250,000	250,000	250,000					4.750	4.750	MJSD	3,002	8,906	12/30/2019	12/31/2024
874060-AW-6	TELSTRA CORPORATION LTD		C	1,2	2.B FE	300,327	99.356	298,068	300,000	300,224		(30)			5.000	4.986	MN	1,458	15,000	11/26/2018	11/26/2028
87969N-AD-7	TENCENT HOLDINGS LTD		C	1,2	1.G FE	336,935	96.392	337,372	350,000	346,470		1,472			3.125	3.593	AO	2,552	10,938	10/08/2015	04/07/2025
88032W-AG-1	3M CO		C	1,2	1.E FE	722,370	91.826	688,695	750,000	734,594		2,699			3.595	4.049	JJ	12,133	26,963	02/12/2018	01/19/2028
88579Y-BJ-9	Senior Note Series D			1,2	1.E FE	741,885	85.026	637,695	750,000	744,381		767			2.375	2.498	FA	6,185	17,813	08/19/2019	08/26/2029
88675@-AD-9	WARNER MEDIA LLC				1.F PL	500,000	100.000	500,000	500,000	500,000					4.080	4.080	N/A	4,420	10,200	04/13/2022	04/13/2034
887317-AX-3	TORONTO-DOMINION BANK			1,2	3.A FE	290,436	72.492	217,476	300,000	291,665		195			4.850	5.058	JJ	6,709	14,550	11/17/2015	07/15/2045
891160-MJ-9	TOYOTA MOTOR CREDIT CORP		C	2	1.F FE	698,775	92.235	645,645	700,000	699,212		76			3.625	3.640	MS	7,472	25,375	09/08/2016	09/15/2031
89236T-DW-2	TOYOTA MOTOR CREDIT CORP			1	1.E FE	713,832	97.353	681,471	700,000	702,852		(2,146)			2.900	2.577	AO	4,173	20,300	07/28/2017	04/17/2024
89236T-EM-3	TRANSCANADA PIPELINES LTD			1	1.E FE	149,667	92.448	138,672	150,000	149,820		33			3.050	3.076	JJ	2,160	4,575	01/08/2018	01/11/2028
89352H-AK-5	TYCO ELECTRONICS GROUP SA		C	1,2	2.A FE	570,872	99.005	552,448	558,000	559,099		(1,974)			3.750	3.383	AO	4,359	20,925	08/05/2016	10/16/2023
902133-AT-4	UNILEVER CAPITAL CORP		C	1,2	1.G FE	769,847	96.085	689,890	718,000	735,893		(5,896)			3.700	2.792	FA	10,036	26,566	10/20/2016	02/15/2026
904764-BG-1	UNION PACIFIC CORP			1,2	1.E FE	992,780	98.180	981,800	1,000,000	998,338		1,359			3.250	3.395	MS	10,292	32,500	09/04/2018	03/07/2024
907818-DN-5	UNION PACIFIC CORP			1,2	1.G FE	422,820	99.313	446,909	450,000	449,019		3,369			2.750	3.526	AO	2,613	12,375	02/21/2014	04/15/2023
907818-EJ-3	UNITED PARCEL SERVICE INC			1,2	1.G FE	493,410	82.391	411,955	500,000	494,300		145			4.050	4.127	MS	6,750	20,250	02/25/2016	03/01/2046
911312-BK-1	UNITED PARCEL SERVICE INC			1,2	1.F FE	797,536	99.404	795,232	800,000	799,879		483			2.500	2.562	AO	5,000	20,000	11/09/2017	04/01/2023
911312-BQ-8	UNITEDHEALTH GROUP INC			1,2	1.F FE	880,328	88.371	706,968	800,000	874,673		(1,721)			4.250	3.685	MS	10,011	34,000	07/17/2019	03/15/2049
91324P-DE-9	VENTAS REALTY LP			1	1.F FE	596,052	92.745	556,470	600,000	597,956		391			2.950	3.027	AO	3,737	17,700	10/20/2017	10/15/2027
92277G-AM-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	743,700	92.640	694,800	750,000	746,441		607			4.000	4.103	MS	10,000	30,000	02/15/2018	03/01/2028
92343V-CZ-5	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	443,210	86.647	433,235	500,000	446,750		609			4.672	5.371	MS	6,878	43,985	02/07/2017	03/15/2055
927804-FT-6	VISA INC			1,2	2.A FE	265,400	81.731	204,328	250,000	263,132		(378)			4.200	3.843	MN	1,342	10,500	03/31/2016	05/15/2045
92826C-AD-4	VULCAN MATERIALS CO			1,2	1.D FE	540,458	96.518	530,849	550,000	546,050		1,252			3.150	3.408	JD	818	17,325	04/04/2018	12/14/2025
929160-AS-8	WEA FINANCE LLC			1,2	2.B FE	795,540	99.262	744,465	750,000	762,683		(6,003)			4.500	3.617	AO	8,438	33,750	04/24/2017	04/01/2025
92928Q-AE-8	WRKCO INC			1,2	2.B FE	721,482	86.077	611,147	710,000	717,432		(1,232)			4.125	3.906	MS	8,217	29,288	06/26/2019	09/20/2028
92940P-AB-0	WELLS FARGO & CO			1,2	2.B FE	698,978	98.213	687,491	700,000	699,492		144			4.650	4.675	MS	9,584	32,550	11/27/2018	03/15/2026
949746-RW-3	WELLS FARGO & CO				2.A FE	249,518	93.651	234,128	250,000	249,827		49			3.000	3.022	AO	1,438	7,500	04/28/2016	04/22/2026
94974B-FY-1	WELLS FARGO & CO				2.B FE	789,660	96.952	727,140	750,000	765,146		(4,103)			4.100	3.469	JD	2,392	30,750	06/02/2016	06/03/2026

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
960386-AM-2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.C FE	395,824	96.201	384,804	400,000	397,378		391			4.950	5.082	MS	5,830	19,800	09/21/2018	09/15/2028
984851-AF-2	YARA INTERNATIONAL ASA		C	1,2	2.B FE	496,040	92.137	460,685	500,000	497,622		376			4.750	4.851	JD	1,979	23,750	06/12/2018	06/01/2028
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	775,186	96.645	748,999	775,000	775,082		(25)			3.550	3.546	AO	6,878	27,513	05/16/2017	04/01/2025
C9797@-AA-1	WOLVERINE TERMS LP		C		2.A PL	500,000	100.000	500,000	500,000	500,000					8.000	8.000	MJSD	1,111	23,974	09/30/2022	10/30/2030
F0405#-AH-4	ARTS ET TECHNIQUE DU PROGRES		C		2.B YE	250,000	100.000	250,000	250,000	250,000					3.970	3.970	N/A	1,764	9,925	10/27/2020	10/27/2035
L1300@-AC-4	CPI PROPERTY GROUP S.A.		C		2.C FE	250,000	100.000	250,000	250,000	250,000					6.150	6.150	N/A	2,392	7,688	05/06/2022	05/05/2029
L9082*-AS-8	TRAFIGURA FUNDING S.A.		C		2.A PL	250,000	100.000	250,000	250,000	250,000					4.600	4.600	N/A	3,067	11,500	03/25/2020	03/25/2030
P1000#-AA-5	AELA GENERACIÓN S.A.		C		2.C PL	500,000	100.000	500,000	500,000	500,000					6.280	6.280	N/A	12,822	10,949	08/04/2022	12/20/2036
PPEB44-YB-6	VIVA 4 3/4 09/15/41 Viva Capital 3 VIV				2.B	481,738	99.921	481,738	482,120	481,753		12			4.750	4.756	N/A	4,835	21,535	10/14/2021	09/15/2041
Q3079#-AE-8	DALRYMPLE BAY FINANCE PTY LTD		C		2.B FE	250,000	100.000	250,000	250,000	250,000							JD		10,468	12/02/2020	12/02/2030
Q3092*-AC-9	DALRYMPLE BAY FINANCE PTY LTD		C		2.B FE	250,000	100.000	250,000	250,000	250,000					4.750	4.750	N/A	3,925	6,663	03/04/2022	03/02/2037
Q6489*-AA-7	ONE RAIL AUSTRALIA HOLDINGS LTD		C		2.C FE	500,000	100.000	500,000	500,000	500,000					7.130	7.130	N/A	4,555		11/15/2022	11/15/2032
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						114,359,538	XXX	106,748,550	112,727,893	113,852,484		(99,352)			XXX	XXX	XXX	1,109,722	4,199,543	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
12653T-AA-9	CSMC 18J1 A1 - CMO/RMBS			4	1.A	215,570	87.488	192,754	220,321	216,833		967			3.500	3.725	MON	643	6,006	07/13/2018	02/25/2048
12669F-ZP-1	CWHL 2004-8 1A7 - CMO/RMBS			4	1.A FM	15,075	94.877	14,232	15,000	15,056		(5)			5.750	5.607	MON	72	863	10/15/2013	07/25/2034
45082D-AA-5	IBERIA PASS THROUGH TRUST, 2022-1A - CMO		C	4	1.F PL	249,773	100.000	249,773	249,773	249,773					4.790	4.790	JAJO	2,991	5,104	04/19/2022	10/15/2037
55265K-6E-4	MASTR 2004-1 5A4 - CMO/RMBS			4	1.A FM	6,622	94.487	6,257	6,622	6,622					5.500	5.425	MON	30	364	11/21/2013	02/25/2034
59980T-AB-2	MCMLT 2016-1 M1 - CMO/RMBS			4	1.A	261,349	99.294	258,664	260,503	260,027		(476)			3.150	3.073	MON	684	8,206	08/15/2016	04/25/2057
61745M-ZY-2	MSM 2004-3 2A4 - CMO/RMBS			4	1.A FM	108,738	97.856	104,706	107,000	107,773		(61)			5.500	5.240	MON	490	5,900	03/15/2013	04/25/2034
693456-AN-5	PMTLT 2013-J1 B1 - CMO/RMBS			4	1.A	126,925	94.422	119,714	126,786	127,453		582			3.540	3.553	MON	374	4,496	01/06/2017	09/25/2043
74160M-AL-6	PRIME 2003-1 A11 - CMO/RMBS			4	4.A FM	10,100	97.301	9,730	10,000	10,070		(3)			5.450	4.916	MON	45	543	08/20/2013	06/25/2033
74160M-GL-0	PRIME 2005-1 1A3 - CMO/RMBS			4	1.A FM	15,001	96.864	14,530	15,000	14,998		–			5.350	5.274	MON	67	802	12/06/2013	03/25/2035
81733Y-EC-9	SEMT 2015-2 B1 - CMO/RMBS			4	1.A	243,650	91.302	215,455	235,981	239,440		481			3.766	3.180	MON	741	8,904	08/31/2016	05/25/2045
81745B-AN-5	SEMT 2013-6 B2 - CMO/RMBS			4	1.A	210,627	94.704	200,176	211,370	210,604		3			3.511	3.520	MON	618	7,423	12/06/2016	05/26/2043
1029999999 – Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						1,463,430	XXX	1,385,990	1,458,356	1,458,650		1,486			XXX	XXX	XXX	6,756	48,611	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST - A		C	1	1.F FE	503,481	90.396	454,748	503,062	503,283		(41)			3.600	3.585	MS	5,332	18,110	12/05/2016	09/15/2028
023764-AA-1	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	3.B FE	305,788	78.246	239,266	305,788	305,788					3.650	3.628	JD	496	11,161	05/02/2016	12/15/2029
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER			1	3.B FE	58,005	86.500	49,801	57,573	57,770		(40)			3.700	3.584	AO	533	2,130	09/16/2014	04/01/2028
02665X-AA-7	AH4R 2014-SFR3 A - RMBS			4	1.A FE	425,104	96.323	409,499	425,131	424,587		(93)			3.678	3.688	MON	1,303	15,636	11/20/2014	12/18/2036
03027W-AJ-1	AMTT 2013-2A 2A - RMBS			1,2	1.A FE	402,047	99.447	407,733	410,000	409,795		983			3.070	3.314	MON	559	12,587	11/20/2013	03/15/2048
03027W-AK-8	AMETOW 2018-1 A - RMBS			2	1.A FE	294,726	90.645	271,935	300,000	296,768		550			3.652	3.912	MON	487	10,956	01/24/2019	03/15/2048
11042T-AA-1	BRITISH AIRWAYS PASS THROUGH TRUST 2018-		C	4	1.F FE	364,193	90.321	324,882	359,697	362,504		(317)			3.800	3.600	MJSD	418	13,668	03/19/2018	03/20/2033
11043X-AA-1	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS			1	1.F FE	267,173	85.108	227,386	267,173	267,173					3.300	3.323	MON	392	8,817	07/15/2019	06/15/2034
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS			1	2.B FE	87,736	95.506	79,081	82,803	83,934		(529)			4.000	3.162	AO	570	3,312	05/07/2013	04/29/2026
233046-AK-7	DNKN 2019-1 A22 - RMBS			4	2.B FE	973,886	93.106	900,801	967,500	969,899		(884)			4.021	3.920	FMAN	4,431	38,903	04/23/2019	05/20/2049
26746*-AA-2	DYAL III ISSUER B - ABS			1,2	1.G PL	100,356	100.000	100,356	100,356	100,356					4.400	4.400	JD	196	2,208	06/23/2020	06/15/2040
26746@-AA-0	DYAL III ISSUER A - ABS			1,2	1.G PL	174,644	100.000	174,644	174,644	174,644					4.400	4.400	JD	342	9,892	06/23/2020	06/15/2040
28415P-AA-2	EHGVT 2016-A A - RMBS			4	1.F FE	52,514	99.128	52,057	52,515	52,515		–			2.730	2.746	MON	24	1,434	06/22/2016	04/25/2028

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	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	Administrative Symbol		Rate Used To Obtain Fair Value	Fair 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
34417M-AB-3	FOCUS 2017-1 A22 - ABS			4	2.B FE		475,342	416,825	472,500	473,939		(282)			5.093	5.043	JAJO	4,078	24,064	03/22/2017	04/30/2047
46616V-AA-8	HENDR 2012-1 A - RMBS			2	1.A FE		698,863	590,881	673,476	693,595		(1,699)			4.210	3.570	MON	1,260	28,361	02/14/2019	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS			2	1.A FE		187,603	158,485	178,060	184,652		(398)			3.840	3.108	MON	304	6,838	02/27/2015	10/15/2059
470170-AE-1	JMVR-221-NTS - ABS		C	4	2.C FE		500,000	500,000	500,000	500,000					6.120	6.118	AO	7,140	3,145	08/30/2022	10/15/2032
47760Q-AB-9	JIMMY 2017-1 2II - RMBS			4	2.B FE		304,153	280,082	303,750	303,967		(40)			4.846	4.857	JAJO	2,494	14,720	07/10/2017	07/30/2047
55820N-AQ-4	MDPK 24R BR - CDO			4	1.C FE		495,000	500,000	500,000	495,078		78			5.957	6.473	JAJO	6,039		12/15/2022	10/22/2029
746246-AA-5	PUREW 221 A1 - ABS			4	1.G FE		233,732	227,827	233,732	233,732					5.813	5.813	MON	981	4,529	08/01/2022	12/05/2037
78403D-AH-3	SBATOW 2014-2 2C - RMBS			1,2	1.F FE		587,013	554,666	580,000	581,702		(906)			3.869	3.699	MON	997	22,440	07/15/2016	10/15/2049
803165-AE-9	SARANA-5R-CR - CDO		C	4	1.E FE		483,750	500,000	500,000	483,930		180			7.177	8.496	JAJO	6,678		12/15/2022	07/26/2029
87166V-AL-2	SYMP XX BR - CDO			4	1.C FE		485,000	485,000	500,000	485,212		212			5.729	7.239	JAJO	6,047		12/15/2022	01/16/2032
87244C-AJ-5	CHMML I AR - CDO			4	1.A FE		500,000	500,000	500,000	500,000					5.773	5.860	JAJO	5,853	13,048	10/05/2018	10/21/2030
88432C-BB-1	WINDR 2014-1 ARR - CDO			4	1.A FE		490,482	497,951	497,951	490,636		155			5.244	6.219	JAJO	5,440		12/15/2022	07/18/2031
89641Q-AE-0	TRNTS XIV B - CDO		C	4	1.C FE		396,675	410,000	410,000	396,733		58			6.358	7.004	JAJO	4,924		12/15/2022	01/25/2034
90115A-AA-8	TVEST 20A A - ABS			4	1.F FE		49,454	48,731	49,454	49,454					4.500	4.500	MON	99	2,225	08/12/2020	07/15/2032
90345W-AD-6	US AIRWAYS PASS THROUGH CERTIFICATES SER			1	3.B FE		226,972	195,858	214,681	218,885		(1,391)			4.625	3.675	JD	772	9,929	06/23/2014	12/03/2026
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.C FE		217,835	196,641	211,088	213,372		(709)			4.300	3.803	FA	3,429	9,077	04/24/2014	02/15/2027
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS			1	2.A FE		304,575	280,170	303,967	304,229		(55)			3.750	3.718	MS	3,736	11,399	09/18/2014	03/03/2028
94951J-AC-4	WELF 2021-3 B - CDO		C	4	1.C FE		480,500	500,000	500,000	480,569		69			5.879	6.677	JAJO	6,206		12/15/2022	01/15/2035
1049999999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities							11,126,602	XXX	10,535,306	11,134,902	11,098,699	(5,099)			XXX	XXX	XXX	81,561	298,590	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)							126,949,570	XXX	118,669,846	125,321,151	126,409,833	(102,964)			XXX	XXX	XXX	1,198,039	4,546,744	XXX	XXX
Hybrid Securities, Issuer Obligations																					
060505-EN-0	BANK OF AMERICA CORP			2,5	2.C FE		408,500	386,276	400,000	402,406		(995)			6.100	5.806	MS	7,049	24,400	11/04/2015	12/29/2049
060505-FL-3	BANK OF AMERICA CORP			2,5	2.C FE		150,300	132,287	150,000	150,148		(24)			5.875	5.853	MS	2,595	8,813	03/12/2018	12/29/2049
316773-CM-0	FIFTH THIRD BANCORP			2,5	3.A FE		252,313	95,250	275,000	254,279		322			5.100	5.648	JD	7,051	7,013	11/12/2015	12/29/2049
46625H-JW-1	JPMORGAN CHASE & CO			2,5	2.B FE		190,313	97,673	175,000	177,991		(2,251)			6.125	4.687	AO	1,816	10,719	07/10/2017	12/29/2049
48128B-AD-3	JPMORGAN CHASE & CO			2	2.B FE		145,500	98,785	150,000	150,000		884			7.020	7.019	FMAN	1,784	6,938	03/12/2018	12/29/2049
91731K-AA-8	USB CAPITAL IX			2	2.A FE		226,500	79,069	300,000	245,358		2,036			5.099	6.630	JAJO	3,314	10,670	07/15/2010	10/29/2049
949746-RG-8	WELLS FARGO & CO			2,5	2.B FE		399,500	89,811	400,000	399,598		6			5.900	5.908	JD	1,049	23,600	02/26/2016	12/29/2049
989701-BF-3	ZIONS BANCORPORATION NA			2,5	3.A FE		101,400	100,750	100,000	100,112		(159)			7.200		MS	2,120	7,200	08/27/2013	09/29/2049
1219999999 – Hybrid Securities, Issuer Obligations							1,874,325	XXX	1,796,806	1,950,000	1,879,893	(181)			XXX	XXX	XXX	26,779	99,352	XXX	XXX
1309999999 – Subtotals – Hybrid Securities							1,874,325	XXX	1,796,806	1,950,000	1,879,893	(181)			XXX	XXX	XXX	26,779	99,352	XXX	XXX
Unaffiliated Bank Loans – Acquired																					
05518P-AC-2	Delay Draw Term Loan : Baymark Health			5	3.A PL		146,449	97,124	146,449	146,449					6.000	6.085	MJSD		7,950	09/30/2022	06/11/2027
09261H-A#-4	Blackstone Private Credit Fund				2.C FE		500,000	100,000	500,000	500,000					5.610	5.683	FMAN		14,025	05/03/2022	05/03/2032
59100H-AH-0	META SPECIAL AEROSPACE, LLC			5	2.A PL		221,043	100,000	221,875	221,875		229			7.740	7.825	N/A		13,182	12/18/2019	06/30/2023
64755@-AC-5	3.95% SERIES 2022A SENIOR NOTE				2.C PL		500,000	100,000	500,000	500,000					3.950	3.949	N/A		6,858	03/10/2022	07/15/2025
73940B-AC-9	PowerGrid Services, LLC-Term Loan B LIBO			5	2.C PL		488,750	100,000	488,750	488,750					6.000	6.088	MJSD		25,557	07/13/2022	11/10/2028
1829999999 – Unaffiliated Bank Loans – Acquired							1,856,241	XXX	1,852,862	1,857,074	1,857,074	229			XXX	XXX	XXX		67,571	XXX	XXX
1909999999 – Subtotals – Unaffiliated Bank Loans							1,856,241	XXX	1,852,862	1,857,074	1,857,074	229			XXX	XXX	XXX		67,571	XXX	XXX
Unaffiliated Certificates of Deposit																					
38148J-RT-0	Goldman Sachs Bank USA				1.E FE		100,000	96,355	96,355	100,000	100,000				2.950	2.949	AO	574	2,950	04/14/2015	04/22/2025
2019999999 – Unaffiliated Certificates of Deposit							100,000	XXX	96,355	100,000	100,000				XXX	XXX	XXX	574	2,950	XXX	XXX
2419999999 – Subtotals – Issuer Obligations							166,895,347	XXX	151,160,719	165,935,417	166,133,524	(159,229)			XXX	XXX	XXX	1,594,413	5,722,604	XXX	XXX
2429999999 – Subtotals – Residential Mortgage-Backed Securities							1,690,457	XXX	1,602,151	1,674,874	1,682,365	1,294			XXX	XXX	XXX	7,614	58,945	XXX	XXX
2439999999 – Subtotals – Commercial Mortgage-Backed Securities							17,885	XXX	16,426	18,355	18,132	25			XXX	XXX	XXX	30	364	XXX	XXX
2449999999 – Subtotals – Other Loan-Backed and Structured Securities							11,687,858	XXX	11,081,642	11,684,902	11,651,402	14,167			XXX	XXX	XXX	82,881	319,958	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2479999999 – Subtotals – Unaffiliated Bank Loans						1,856,241	XXX	1,852,862	1,857,074	1,857,074		229			XXX	XXX	XXX		67,571	XXX	XXX
2489999999 – Subtotals – Unaffiliated Certificates of Deposit						100,000	XXX	96,355	100,000	100,000					XXX	XXX	XXX	574	2,950	XXX	XXX
2509999999 – Subtotals – Total Bonds						182,247,789	XXX	165,810,155	181,270,622	181,442,496		(143,513)			XXX	XXX	XXX	1,685,513	6,172,392	XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
	1A	1A \$8,899,558	1B \$3,121,184	1C \$19,540,941	1D \$9,517,155	1E \$21,959,031	1F \$32,395,783	1G \$26,833,653			
	1B	2A \$18,749,062	2B \$22,551,674	2C \$14,554,552							
	1C	3A \$1,482,263	3B \$1,236,019	3C \$481,211							
	1D	4A \$10,070	4B \$	4C \$							
	1E	5A \$50,340	5B \$60,000	5C \$							
	1F	6 \$									

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
Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred																				
61761J-40-6	MORGAN STANLEY			10,000.000	25.00		262,901	24.260	242,600	262,901	3,984	15,938							2.C FE	04/28/2015
89832Q-AB-5	TRUIST FINANCIAL CORP			435,000.000	1,000.00		440,606	99.200	431,520	440,606		23,497							2.B FE	07/10/2017
949746-55-6	WELLS FARGO & CO			4,000.000	25.00		103,920	23.010	92,040	103,920		5,850							2.B FE	05/07/2015
4019999999 – Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred							807,427	XXX	766,160	807,427	3,984	45,284							XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																				
G9336*-11-7	VERIZON UK FINANCING LIMITED		C	250.000	1,000.00		277,373	1,188.000	297,000	277,373									2.B PL	12/13/2019
4029999999 – Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred							277,373	XXX	297,000	277,373									XXX	XXX
4109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)							1,084,800	XXX	1,063,160	1,084,800	3,984	45,284							XXX	XXX
4509999999 – Total Preferred Stocks							1,084,800	XXX	1,063,160	1,084,800	3,984	45,284							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 \$821,899	2C \$262,901							
	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
Parent, Subsidiaries and Affiliates, Publicly Traded																	
172058-10-9	CINCINNATI EQUITABLE INSURANCE COMPANY			1,000,000.000	3,423,848	3.247	3,423,848	3,705,584				62,013		62,013		12/31/2007	XXX
5919999999 – Parent, Subsidiaries and Affiliates, Publicly Traded					3,423,848	XXX	3,423,848	3,705,584				62,013		62,013		XXX	XXX
5979999999 – Subtotals – Parent, Subsidiaries and Affiliates					3,423,848	XXX	3,423,848	3,705,584				62,013		62,013		XXX	XXX
5989999999 – Total Common Stocks					3,423,848	XXX	3,423,848	3,705,584				62,013		62,013		XXX	XXX
5999999999 – Total Preferred and Common Stocks					4,508,648	XXX	4,487,008	4,790,384	3,984	45,284		62,013		62,013		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)								
161285-SQ-5	CHARTER OAK CALIF UNI SCH DIST		06/23/2022	RAYMOND JAMES/FI	XXX	387,935	500,000	5,639
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						387,935	500,000	5,639
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
13032U-D8-8	CALIFORNIA HEALTH FACS FING AUTH REV		03/30/2022	RAYMOND JAMES/FI	XXX	500,000	500,000	
20281P-KG-6	COMMONWEALTH FING AUTH PA REV		10/26/2022	Raymond James Financial	XXX	614,289	685,000	10,721
254841-AM-1	DISTRICT ENERGY ST PAUL INC MINN		06/22/2022	Piper Jaffray & CO/ALGO	XXX	403,165	500,000	3,631
259561-PJ-1	DOUGLAS CNTY WASH PUB UTIL DIST NO 001 W		06/23/2022	RAYMOND JAMES/FI	XXX	539,606	510,000	8,956
36005F-JQ-9	FULTON CNTY GA DEV AUTH REV		11/28/2022	BAIRD (ROBERT W.) & CO. INC.	XXX	490,725	625,000	3,300
452227-TE-1	ILLINOIS ST SALES TAX REV		12/19/2022	Piper Jaffray & CO/ALGO	XXX	462,702	600,000	299
49127K-CQ-1	KENTUCKY ECONOMIC DEV FIN AUTH LOUISVILL		12/20/2022	FIRST CLEARING CORPORATION	XXX	519,474	600,000	1,552
517015-EQ-2	LAREDO TEX SPORTS VENUE SALES TAX REV		12/02/2022	FIRST CLEARING CORPORATION	XXX	531,510	500,000	
54445C-AJ-2	DEPARTMENT OF AIRPORTS OF THE CITY OF LO		03/21/2022	FIRST CLEARING CORPORATION	XXX	499,190	500,000	395
546540-SK-2	LOUISIANA ST UNIV & AGRIC & MECHANICAL C		06/23/2022	RAYMOND JAMES/FI	XXX	394,330	500,000	6,795
574218-6H-1	MARYLAND ST HEALTH & HIGHER EDL FACS AUT		06/24/2022	FIRST CLEARING CORPORATION	XXX	432,175	500,000	4,410
57584Y-XZ-7	MASSACHUSETTS ST DEV FIN AGY REV		08/09/2022	FIRST CLEARING LLC	XXX	391,700	500,000	4,662
717185-AN-2	PHARR ECONOMIC DEVELOPMENT CORPORATION		03/22/2022	RBC CAPITAL MARKETS	XXX	500,000	500,000	
762326-AR-7	RHODE IS ST TPK & BRDG AUTH TOLL REV		10/25/2022	FIRST CLEARING CORPORATION	XXX	443,514	600,000	8,419
795464-CM-6	SALLISAW OKLA MUN AUTH REV		06/24/2022	FIRST CLEARING CORPORATION	XXX	419,650	500,000	7,950
796247-CY-8	SAN ANTONIO TEX ED FACS CORP REV		09/07/2022	Piper Jaffray & CO/ALGO	XXX	441,300	600,000	4,397
79625G-FP-3	SAN ANTONIO TEX ELEC & GAS REV		03/30/2022	Wells Fargo	XXX	500,000	500,000	
79687D-BV-6	SAN BERNARDINO CNTY CALIF REDEV AGY SUCC		12/19/2022	RAYMOND JAMES/FI	XXX	482,328	600,000	5,467
798111-HL-7	SAN JOAQUIN HILLS CALIF TRANSN CORRIDOR		02/09/2022	FIRST CLEARING CORPORATION	XXX	397,696	400,000	1,771
847113-CE-5	SPARTANBURG S C REGL HEALTH SVCS INC HOS		09/07/2022	FIRST CLEARING CORPORATION	XXX	185,527	205,000	3,469
890099-FZ-2	TOMPKINS CNTY N Y INDL DEV AGY REV		02/09/2022	Raymond James Financial	XXX	380,536	400,000	4,478
906460-DU-1	UNION CNTY PA HOSP AUTH HOSP REV		08/09/2022	FIRST CLEARING LLC	XXX	501,895	500,000	674
914440-UV-2	UNIVERSITY MASS BLDG AUTH PROJ REV		03/23/2022	RAYMOND JAMES/FI	XXX	497,040	500,000	105
970708-AP-8	CITY OF WILLISTON		11/28/2022	FIRST CLEARING CORPORATION	XXX	508,575	500,000	
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						11,036,927	12,325,000	81,451
Bonds: Industrial and Miscellaneous (Unaffiliated)								
24765*-AC-9	DELTA EPSILON DELAWARE, INC		08/24/2022	Not Available	XXX	500,000	500,000	
20606#-AC-6	CONCESSION FIN HOLDINGS		10/24/2022	Not Available	XXX	500,000	500,000	
18685@-AH-5	CLIFFWATER CORP LENDING		07/22/2022	Not Available	XXX	500,000	500,000	
23864@-AC-9	DAVIDSON KEMPNER HOLDINGS LLC		08/30/2022	Not Available	XXX	500,000	500,000	
26845A-AA-9	EFC - 5.875% 20MM 4/1/27		03/28/2022	Piper Jaffray & CO/ALGO	XXX	500,000	500,000	
26862E-AA-9	EJF CAPITAL LLC		03/01/2022	Unknown	XXX	500,000	500,000	
29281*-AC-3	ENERGY CAPITAL PARTNERS HOLDINGS, LP		07/07/2022	Not Available	XXX	500,000	500,000	
315921-AN-6	FIDELITY FEDERAL BANCORP		12/22/2022	Piper Jaffray & CO/ALGO	XXX	250,000	250,000	
38175@-AE-7	GPCT SERIES 2022A SENIOR NOTES TRANCHE E		04/21/2022	Not Available	XXX	500,000	500,000	
45082D-AA-5	IBERIA PASS THROUGH TRUST, 2022-1A - CMO		04/19/2022	Not Available	XXX	250,000	250,000	
45082E-AA-3	IBERIA PASS THROUGH TRUST, 2022-1B		04/19/2022	Not Available	XXX	250,000	250,000	
470170-AE-1	JAMAICA MERCHANT VOUCHER RECEIVABLES LIM	C	08/30/2022	Not Available	XXX	500,000	500,000	
55317K-AB-3	MOP-CLOYES INC.		02/17/2022	Not Available	XXX	246,875	250,000	
55820N-AQ-4	MDPK 24R BR - CDO		12/15/2022	RAYMOND JAMES/FI	XXX	495,000	500,000	4,979
746246-AA-5	PUREW 221 A1 - ABS		08/01/2022	GUGGENHEIM	XXX	250,000	250,000	
78391Y-C*-7	RYMAN HEALTHCARE LIMITED	C	04/28/2022	Not Available	XXX	300,000	300,000	
803165-AE-9	SARANA-5R-CR - CDO	C	12/15/2022	RAYMOND JAMES/FI	XXX	483,750	500,000	5,383
86172*-AA-9	STONE POINT CREDIT CORPORATION		05/27/2022	Not Available	XXX	500,000	500,000	

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
87166V-AL-2	SYMP XX BR - CDO		12/15/2022	Piper Jaffray & CO/ALGO	XXX	485,000	500,000	5,013
88432C-BB-1	WINDR 2014-1 ARR - CDO		12/15/2022	Piper Jaffray & CO/ALGO	XXX	490,482	497,951	4,497
88675@-AD-9	TIGER GLOBAL MANAGEMENT, LLC		04/13/2022	Not Available	XXX	500,000	500,000	
89641Q-AE-0	TRNTS XIV B - CDO	C	12/15/2022	RAYMOND JAMES/FI	XXX	396,675	410,000	3,983
94951J-AC-4	WELF 2021-3 B - CDO	C	12/15/2022	Piper Jaffray & CO/ALGO	XXX	480,500	500,000	5,144
C9797@-AA-1	WOLVERINE TERMS LP	C	09/30/2022	Not Available	XXX	500,000	500,000	
L1300@-AC-4	CPI PROPERTY GROUP S.A.	C	05/06/2022	Not Available	XXX	250,000	250,000	
P1000#-AA-5	AELA GENERACIÓN S.A.	C	08/04/2022	Not Available	XXX	500,000	500,000	
Q3092*-AC-9	DALRYMPLE BAY FINANCE PTY LTD	C	03/04/2022	Not Available	XXX	250,000	250,000	
Q6489*-AA-7	ONE RAIL AUSTRALIA HOLDINGS LTD	C	11/15/2022	Unknown	XXX	500,000	500,000	
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						11,878,282	11,957,951	28,999
Bonds: Unaffiliated Bank Loans								
05518P-AC-2	Delay Draw Term Loan : Baymark Health		09/30/2022	Not Available	XXX	78,497	78,497	
09261H-A#-4	Blackstone Private Credit Fund		05/03/2022	Not Available	XXX	500,000	500,000	
64755@-AC-5	3.95% SERIES 2022A SENIOR NOTE		03/10/2022	Not Available	XXX	500,000	500,000	
73940B-AC-9	PowerGrid Services, LLC-Term Loan B LIBO		07/13/2022	Not Available	XXX	243,750	243,750	
1909999999 – Bonds: Unaffiliated Bank Loans						1,322,247	1,322,247	
2509999997 – Subtotals - Bonds - Part 3						24,625,391	26,105,198	116,089
2509999999 – Subtotals - Bonds						24,625,391	26,105,198	116,089
6009999999 – Totals						24,625,391	XXX	116,089

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. Governments																				
36200N-KA-8	GN 605189 - RMBS		12/01/2022	Paydown	XXX	1,419	1,419	1,439	1,427		(8)		(8)		1,419				27	04/15/2034
36202E-JH-3	G2 003864 - RMBS		12/01/2022	Paydown	XXX	348	348	347	347		1		1		348				9	06/20/2036
36202E-MA-4	G2 003953 - RMBS		12/01/2022	Paydown	XXX	152	152	151	151		1		1		152		—	—	4	02/20/2037
36202E-NP-0	G2 003998 - RMBS		12/01/2022	Paydown	XXX	349	349	345	346		3		3		349		—	—	10	06/20/2037
36202E-QL-6	G2 004059 - RMBS		12/01/2022	Paydown	XXX	329	329	328	328		1		1		329		—	—	9	12/20/2037
36202E-RS-0	G2 004097 - RMBS		12/01/2022	Paydown	XXX	193	193	192	192		1		1		193				4	03/20/2038
36202E-SB-6	G2 004114 - RMBS		12/01/2022	Paydown	XXX	442	442	446	444		(2)		(2)		442				12	04/20/2038
36202F-DW-3	G2 004617 - RMBS		12/01/2022	Paydown	XXX	1,190	1,190	1,205	1,206		(17)		(17)		1,190				23	01/20/2040
36207J-LY-7	GN 433343 - RMBS		12/01/2022	Paydown	XXX	55	55	54	54		—		—		55		—	—	2	12/15/2026
38375Q-EY-1	GNR 2008-033 PB - CMO/RMBS		12/01/2022	Paydown	XXX	4,262	4,262	4,762	4,818		(556)		(556)		4,262		—	—	112	04/20/2038
38378B-WQ-8	GNR 2012-083 AB - CMBS		12/01/2022	Paydown	XXX	6,664	6,664	6,493	6,574		90		90		6,664		—	—	45	05/16/2045
912828-H8-6	UNITED STATES TREASURY		01/31/2022	Maturity @ 100.00	XXX	50,000	50,000	48,889	49,986		14		14		50,000				375	01/31/2022
0109999999 – Bonds: U.S. Governments						65,401	65,401	64,654	65,873		(472)		(472)		65,401		—	—	632	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
010033-L8-9	AKRON OHIO		12/01/2022	Maturity @ 100.00	XXX	25,000	25,000	26,123	25,142		(142)		(142)		25,000				838	12/01/2022
054105-LN-9	AVON LAKE OHIO CITY SCH DIST		12/01/2022	Call @ 100.00	XXX	100,000	100,000	103,601	100,447		(447)		(447)		100,000				3,850	12/01/2025
072887-4T-6	BAYONNE N J		12/16/2022	COMERICA	XXX	209,722	290,000	291,050	290,998		(119)		(119)		290,879		(81,156)	(81,156)	10,157	07/01/2035
220112-4H-6	CORPUS CHRISTI TEX		03/01/2022	Call @ 100.00	XXX	50,000	50,000	50,838	50,025		(25)		(25)		50,000				738	03/01/2025
508624-NA-7	LAKE CNTY ILL CMNTY CONS SCH DIST NO 050		01/01/2022	Maturity @ 100.00	XXX	5,000	5,000	5,742	5,000						5,000				147	01/01/2022
574480-NU-9	MARYSVILLE OHIO EXMP VLG SCH DIST		12/01/2022	Call @ 100.00	XXX	30,000	30,000	29,761	29,854		15		15		29,869		131	131	900	12/01/2029
718814-J5-6	PHOENIX ARIZ		07/01/2022	Maturity @ 100.00	XXX	60,000	60,000	60,791	60,064		(64)		(64)		60,000				1,630	07/01/2022
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						479,722	560,000	567,905	561,529		(782)		(782)		560,748		(81,025)	(81,025)	18,259	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
074429-BP-5	BEAUMONT CALIF PUB IMPT AUTH LOC AGY		12/16/2022	Various	XXX	303,813	400,000	402,960	402,834		(282)		(282)		402,552		(98,889)	(98,889)	14,799	09/01/2034
155751-CU-2	CENTRAL VALLEY SUPPORT SVCS JT PWRS AGY		01/14/2022	Call @ 100.00	XXX	50,000	50,000	54,882	51,175		(24)		(24)		51,151		(1,151)	(1,151)	1,021	09/01/2023
18571P-AJ-4	CLERMONT CNTY OHIO PORT AUTH ECONOMIC DE		12/01/2022	Maturity @ 100.00	XXX	50,000	50,000	53,196	50,402		(402)		(402)		50,000				2,075	12/01/2022
18571P-AM-7	CLERMONT CNTY OHIO PORT AUTH ECONOMIC DE		12/01/2022	Call @ 100.00	XXX	50,000	50,000	54,785	50,671		(671)		(671)		50,000				2,375	12/01/2025
199097-FE-1	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH DEV		11/15/2022	Call @ 100.00	XXX	15,000	15,000	15,706	15,653		(20)		(20)		15,632		(632)	(632)	469	11/15/2038
25477P-NF-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL		12/15/2022	Call @ 100.00	XXX	3,890	3,890	3,890	3,890						3,890				82	06/15/2045
3128LX-J7-6	FH G02086 - RMBS		12/01/2022	Paydown	XXX	368	368	362	363		6		6		368		—	—	8	02/01/2036
3128LX-QC-7	FH G02251 - RMBS		12/01/2022	Paydown	XXX	739	739	794	800		(61)		(61)		739		—	—	22	08/01/2036
3128PR-LS-6	FH J12137 - RMBS		12/01/2022	Paydown	XXX	1,244	1,244	1,291	1,261		(17)		(17)		1,244				27	05/01/2025
312931-4A-3	FH A85317 - RMBS		12/01/2022	Paydown	XXX	1,270	1,270	1,274	1,278		(7)		(7)		1,270		—	—	34	04/01/2039
3136A7-DE-9	FNR 2012-68 NA - CMO/RMBS		12/01/2022	Paydown	XXX	3,041	3,041	3,000	3,015		26		26		3,041				26	03/25/2042
3136AD-FZ-7	FNR 2013-31 NT - CMO/RMBS		12/01/2022	Paydown	XXX	5,941	5,941	5,822	5,919		22		22		5,941		—	—	53	04/25/2043
3136AF-TP-9	FNR 2013-73 PL - CMO/RMBS		12/01/2022	Paydown	XXX	3,047	3,047	3,221	3,138		(91)		(91)		3,047				49	06/25/2042
31371N-V4-4	FN 257235 - RMBS		12/01/2022	Paydown	XXX	1,176	1,176	1,256	1,189		(13)		(13)		1,176				34	06/01/2023
3137AP-H6-0	FHR 4032 AD - CMO/RMBS		12/01/2022	Paydown	XXX	823	823	804	814		10		10		823		—	—	7	10/15/2041
3137B0-M6-8	FHR 4181 TB - CMO/RMBS		12/01/2022	Paydown	XXX	2,286	2,286	2,274	2,278		9		9		2,286				24	10/15/2042
31393R-FB-1	FHR 2613A LL - CMO/RMBS		09/15/2022	Call @ 100.00	XXX	11,000	11,000	12,375	11,713		(18)		(18)		11,695		(695)	(695)	213	05/15/2033
31402D-JS-0	FN 725773 - RMBS		12/01/2022	Paydown	XXX	1,571	1,571	1,576	1,575		(4)		(4)		1,571		—	—	41	09/01/2034
31403C-YH-8	FN 745112 - RMBS		12/01/2022	Paydown	XXX	1,291	1,291	1,337	1,327		(37)		(37)		1,291		—	—	34	10/01/2035
31403D-P9-4	FN 745748 - RMBS		12/01/2022	Paydown	XXX	846	846	827	829		17		17		846				21	07/01/2036
31404N-FW-1	FN 773381 - RMBS		12/01/2022	Paydown	XXX	236	236	221	223		14		14		236		—	—	6	05/01/2034
31406V-R2-4	FN 821405 - RMBS		12/01/2022	Paydown	XXX	448	448	452	451		(3)		(3)		448		—	—	13	05/01/2035

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
31408A-E4-8	FN 845355 - RMBS		12/01/2022	Paydown	XXX	941	941	961	962		(21)		(21)		941		—	—	41	01/01/2036
31408D-QG-2	FN 848355 - RMBS		12/01/2022	Paydown	XXX	1,382	1,382	1,364	1,368		14		14		1,382		—	—	35	08/01/2035
31408G-VU-8	FN 851227 - RMBS		12/01/2022	Paydown	XXX	103	103	105	106		(3)		(3)		103		—	—	3	05/01/2036
31408J-D9-9	FN 852528 - RMBS		12/01/2022	Paydown	XXX	319	319	308	306		13		13		319		—	—	11	05/01/2036
31410F-4Z-5	FN 888340 - RMBS		12/01/2022	Paydown	XXX	746	746	769	765		(20)		(20)		746		—	—	18	08/01/2036
31410G-BC-6	FN 888435 - RMBS		06/01/2022	Paydown	XXX	56	56	56	55		—		—		56		—	—	1	06/01/2022
31410G-W9-0	FN 889072 - RMBS		12/01/2022	Paydown	XXX	561	561	579	583		(22)		(22)		561		—	—	17	12/01/2037
31410K-XR-0	FN 889988 - RMBS		12/01/2022	Paydown	XXX	1,648	1,648	1,709	1,706		(58)		(58)		1,648		—	—	40	08/01/2038
31410T-WZ-4	FN 897164 - RMBS		12/01/2022	Paydown	XXX	585	585	597	595		(10)		(10)		585		—	—	15	08/01/2036
31412S-LR-4	FN 933336 - RMBS		12/01/2022	Paydown	XXX	802	802	784	784		18		18		802		—	—	12	01/01/2038
31414D-U2-0	FN 963301 - RMBS		12/01/2022	Paydown	XXX	1,770	1,770	1,740	1,761		9		9		1,770		—	—	38	05/01/2023
31414L-3U-0	FN 969811 - RMBS		12/01/2022	Paydown	XXX	122	122	123	122		—		—		122		—	—	4	02/01/2023
31416H-UM-5	FN AA0587 - RMBS		12/01/2022	Paydown	XXX	3,070	3,070	3,134	3,126		(56)		(56)		3,070		—	—	64	02/01/2039
31417V-RS-4	FN AC8596 - RMBS		12/01/2022	Paydown	XXX	1,442	1,442	1,454	1,444		(2)		(2)		1,442		—	—	29	01/01/2025
31418M-UM-2	FN AD0587 - RMBS		12/01/2022	Paydown	XXX	6,850	6,850	7,000	6,980		(130)		(130)		6,850		—	—	148	12/01/2039
443730-FT-8	HUDSON CNTY N J IMPT AUTH LEASE REV		02/01/2022	Call @ 100.00	XXX	5,000	5,000	5,293	5,062		(2)		(2)		5,059		(59)	(59)	166	02/01/2024
45750T-AM-5	INLAND VY DEV AGY CALIF SUCCESSOR AGY TA		09/01/2022	Maturity @ 100.00	XXX	50,000	50,000	53,675	50,401		(401)		(401)		50,000		—	—	2,141	09/01/2022
485106-JV-1	KANSAS CITY MO SPL OBLIG		08/01/2022	Call @ 100.00	XXX	100,000	100,000	114,826	101,432		(1,432)		(1,432)		100,000		—	—	6,000	08/01/2033
491189-FM-3	KENTUCKY ASSET / LIABILITY COMMN GEN FD		04/01/2022	Maturity @ 100.00	XXX	10,000	10,000	10,954	10,033		(33)		(33)		10,000		—	—	267	04/01/2022
49151E-7C-1	KENTUCKY ST PPTY & BLDGS COMMN REVS		11/01/2022	Call @ 100.00	XXX	24,000	24,000	26,726	25,136		(232)		(232)		24,904		(904)	(904)	1,290	11/01/2025
491552-UY-9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV		07/01/2022	Call @ 100.00	XXX	20,000	20,000	23,091	21,180		(160)		(160)		21,020		(1,020)	(1,020)	1,049	07/01/2025
594698-SH-6	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		12/16/2022	COMERICA	XXX	295,448	400,000	407,792	407,472		(669)		(669)		406,803		(111,355)	(111,355)	15,562	09/01/2036
63607V-AC-0	NATIONAL FIN AUTH N H FED LEASE REV		01/01/2022	Call @ 100.00	XXX	5,000	5,000	5,153	5,145						5,145		(145)	(145)	40	01/01/2036
651897-BY-5	NEWPORT KY INDL BLDG REV		03/01/2022	Call @ 100.00	XXX	200,000	200,000	185,688	189,483		109		109		189,592		10,408	10,408	5,250	03/01/2033
65887P-WQ-4	NORTH DAKOTA PUB FIN AUTH		02/10/2022	Adjustment	XXX				8		(8)		(8)				—	—		12/01/2037
66286T-AE-2	NORTH TEX ED FIN CORP ED REV		12/01/2022	Call @ 100.00	XXX	10,000	10,000	11,158	10,885		(45)		(45)		10,839		(839)	(839)	800	12/01/2033
687910-CF-4	OSCEOLA CNTY FLA INDL DEV AUTH REV		08/01/2022	Maturity @ 100.00	XXX	100,000	100,000	101,287	100,129		(129)		(129)		100,000		—	—	3,375	08/01/2022
713580-AY-4	PERALTA CALIF CMNTY COLLEGE DIST LTD OBL		08/05/2022	Call @ 100.00	XXX	15,000	15,000	16,224	15,445		(68)		(68)		15,377		(377)	(377)	938	08/05/2025
71781P-BM-1	PHILADELPHIA PA AUTH FOR INDL DEV HEALTH		06/01/2022	Call @ 100.00	XXX	20,000	20,000	20,400	20,186		(20)		(20)		20,166		(166)	(166)	800	06/01/2025
717893-U2-5	PHILADELPHIA PA WTR & WASTEWTR REV		12/16/2022	COMERICA	XXX	291,892	400,000	411,140	410,735		(996)		(996)		409,739		(117,847)	(117,847)	14,980	07/01/2036
759853-HV-9	RENO NEV REDEV AGY TAX ALLOCATION		06/01/2022	Call @ 100.00	XXX	10,000	10,000	10,358	10,000						10,000		—	—	305	06/01/2023
76827Q-DB-6	RIVER ISLANDS PUB FING AUTH CALIF SPL TA		09/06/2022	Call @ 100.00	XXX	81,100	80,000	81,460	80,493		(118)		(118)		80,375		(375)	(375)	5,500	09/01/2024
79728T-AR-2	SAN DIEGO CALIF MET TRAN DEV BRD		12/01/2022	Call @ 100.00	XXX	25,000	25,000	28,497	25,854		(401)		(401)		25,453		(453)	(453)	1,288	12/01/2023
83712D-UC-8	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG		10/01/2022	Call @ 100.00	XXX	75,000	75,000	76,451	75,393		(61)		(61)		75,332		(332)	(332)	2,188	01/01/2024
83715A-AY-5	SOUTH CAROLINA STUDENT LN CORP REV		12/01/2022	Call @ 100.00	XXX	165,000	165,000	165,000	165,000						165,000		—	—	5,928	12/01/2039
88276P-CU-8	TEXAS PUBLIC FINANCE AUTHORITY		12/12/2022	Call @ 100.00	XXX	100,000	100,000	115,189	100,000						100,000		—	—	11,925	02/15/2027
914716-XR-1	UNIVERSITY N C CHARLOTTE REV		04/01/2022	Maturity @ 100.00	XXX	100,000	100,000	103,534	100,146		(146)		(146)		100,000		—	—	1,449	04/01/2022
924397-CP-5	VERNON CALIF ELEC SYS REV		08/01/2022	Maturity @ 100.00	XXX	50,000	50,000	52,348	50,170		(170)		(170)		50,000		—	—	3,125	08/01/2022

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
969119-AM-8	WILLACY CNTY TEX PUB FAC CORP PROJ REV		12/01/2022	Call @ 100.00	XXX	20,000	20,000	20,200	20,000						20,000				1,340	12/01/2024
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,300,868	2,608,615	2,689,432	2,631,244		(6,797)		(6,797)		2,624,447		(324,829)	(324,829)	107,614	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
00206R-BN-1	AT&T INC		05/11/2022	Call @ 100.00	XXX	201,024	200,000	193,652	199,287		276		276		199,563		437	437	3,357	12/01/2022
00206R-CT-7	AT&T INC		05/11/2022	Call @ 100.00	XXX	48,221	47,000	49,864	48,263		(110)		(110)		48,154		(1,154)	(1,154)	2,642	02/17/2026
00206R-DD-1	AT&T INC		05/11/2022	Call @ 100.00	XXX	407,346	400,000	405,276	402,360		(288)		(288)		402,072		(2,072)	(2,072)	20,337	01/15/2025
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST - A	C	09/15/2022	Paydown	XXX	36,187	36,187	36,217	36,206		(19)		(19)		36,187				977	09/15/2028
023764-AA-1	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2022	Paydown	XXX	19,125	19,125	19,125	19,125						19,125				524	12/15/2029
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER		10/01/2022	Paydown	XXX	4,963	4,963	5,001	4,984		(20)		(20)		4,963				137	04/01/2028
02665X-AA-7	AH4R 2014-SFR3 A - RMBS		12/01/2022	Paydown	XXX	9,893	9,893	9,893	9,883		11		11		9,893		–	–	192	12/18/2036
03085*-AB-8	AMERITEX PIPE & PRODUCTS LLC		08/16/2022	Various	XXX	499,912	490,000	490,000	490,000						490,000		(88)	(88)	58,928	11/03/2024
055650-CJ-5	BP CAPITAL MARKETS PLC	C	06/30/2022	Call @ 100.00	XXX	252,390	250,000	267,500	253,652		(1,020)		(1,020)		252,632		(2,632)	(2,632)	9,990	09/26/2023
06738E-AS-4	BARCLAYS PLC	C	01/10/2022	Call @ 100.00	XXX	500,000	500,000	513,810	500,082		(82)		(82)		500,000				9,210	01/10/2023
10463N-AC-2	BRADSHAW INTERNATIONAL PARENT CORP		12/30/2022	Various	XXX	1,250	1,250	1,219	1,219		3		3		1,222		28	28	68	10/21/2027
11042T-AA-1	BRITISH AIRWAYS PASS THROUGH TRUST 2018-	C	12/20/2022	Paydown	XXX	37,894	37,894	38,368	38,223		(329)		(329)		37,894		–	–	904	03/20/2033
11043X-AA-1	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS		12/15/2022	Paydown	XXX	15,125	15,125	15,125	15,125						15,125		–	–	315	06/15/2034
12653T-AA-9	CSMC 18J1 A1 - CMO/RMBS		12/01/2022	Paydown	XXX	64,900	59,229	57,952	58,032		1,197		1,197		59,229		5,671	5,671	520	02/25/2048
12669F-ZP-1	CWHL 2004-8 1A7 - CMO/RMBS		12/28/2022	Call @ 100.00	XXX	2,000	2,000	2,010	2,008		(1)		(1)		2,008		(8)	(8)	110	07/25/2034
14916R-AC-8	COMMONSPIRIT HEALTH		11/01/2022	Maturity @ 100.00	XXX	300,000	300,000	290,478	298,940		1,060		1,060		300,000				8,850	11/01/2022
172967-FT-3	CITIGROUP INC		01/14/2022	Maturity @ 100.00	XXX	300,000	300,000	319,140	300,085		(85)		(85)		300,000				6,750	01/14/2022
172967-KX-8	CITIGROUP INC		09/01/2022	Call @ 100.00	XXX	500,000	500,000	498,420	499,625		150		150		499,775		225	225	8,343	09/01/2023
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		10/29/2022	Paydown	XXX	7,376	7,376	7,816	7,524		(148)		(148)		7,376				220	04/29/2026
233046-AK-7	DNKN 2019-1 A22 - RMBS		11/20/2022	Paydown	XXX	10,000	10,000	10,066	10,034		(34)		(34)		10,000				251	05/20/2049
28415P-AA-2	EHGVT 2016-A A - RMBS		12/25/2022	Paydown	XXX	29,033	29,033	29,033	29,033		–		–		29,033		–	–	414	04/25/2028
34417M-AB-3	FOCUS 2017-1 A22 - ABS		10/30/2022	Paydown	XXX	5,000	5,000	5,030	5,018		(18)		(18)		5,000				159	04/30/2047
345397-WF-6	FORD MOTOR CREDIT COMPANY LLC		09/20/2022	Maturity @ 100.00	XXX	350,000	350,000	355,730	350,526		(526)		(526)		350,000				14,875	09/20/2022
404280-AN-9	HSBC HOLDINGS PLC	C	03/30/2022	Maturity @ 100.00	XXX	350,000	350,000	384,888	351,018		(1,018)		(1,018)		350,000				7,000	03/30/2022
44841C-AB-0	HUTCHISON WHAMPOA INTERNATIONAL (11) LTD	C	01/13/2022	Maturity @ 100.00	XXX	190,000	190,000	202,901	190,062		(62)		(62)		190,000				4,394	01/13/2022
45082D-AA-5	IBERIA PASS THROUGH TRUST, 2022-1A - CMO	C	10/01/2022	Paydown	XXX	227	227	227							227		–	–	5	10/15/2037
456837-AG-8	ING GROEP NV	C	03/29/2022	Maturity @ 100.00	XXX	750,000	750,000	747,938	749,894		106		106		750,000				11,813	03/29/2022
46132F-AA-8	INVESCO FINANCE PLC	C	05/06/2022	Call @ 100.00	XXX	151,086	150,000	151,614	150,167		(63)		(63)		150,105		(105)	(105)	3,117	11/30/2022
46616V-AA-8	HENDR 2012-1 A - RMBS		12/15/2022	Paydown	XXX	61,609	61,609	63,931	63,605		(1,996)		(1,996)		61,609				1,198	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS		12/15/2022	Paydown	XXX	20,316	20,316	21,405	21,114		(797)		(797)		20,316		–	–	411	10/15/2059
47760Q-AB-9	JIMMY 2017-1 2II - RMBS		10/30/2022	Paydown	XXX	178,750	178,750	178,987	178,902		(152)		(152)		178,750				2,256	07/30/2047
55317K-AB-3	MOP-CLOYES INC.		12/30/2022	Call @ 100.00	XXX	1,875	1,875	1,852			2		2		1,854		21	21	81	02/17/2028
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA	D	05/17/2022	Call @ 101.63	XXX	660,569	650,000	650,000	650,000						650,000		10,569	10,569	13,670	04/01/2027
59217G-AQ-2	METROPOLITAN LIFE GLOBAL FUNDING I		04/11/2022	Maturity @ 100.00	XXX	400,000	400,000	411,336	400,433		(433)		(433)		400,000				7,750	04/11/2022
59980T-AB-2	MCMLT 2016-1 M1 - CMO/RMBS		12/01/2022	Paydown	XXX	739,497	739,497	741,900	739,497						739,497				11,894	04/25/2057
61745M-ZY-2	MSM 2004-3 2A4 - CMO/RMBS		12/27/2022	Call @ 100.00	XXX	27,000	27,000	25,988			8		8		26,497		503	503	654	04/25/2034
68389X-AP-0	ORACLE CORP		10/15/2022	Maturity @ 100.00	XXX	200,000	200,000	184,468	198,427		1,573		1,573		200,000				5,000	10/15/2022
693456-AN-5	PMTLT 2013-J1 B1 - CMO/RMBS		12/01/2022	Paydown	XXX	37,102	37,102	37,143	37,127		(25)		(25)		37,102		–	–	474	09/25/2043

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
69349L-AG-3	PNC BANK NA		11/01/2022	Maturity @ 100.00	XXX	350,000	350,000	326,929	347,557		2,443		2,443		350,000				9,450	11/01/2022
74160M-GL-0	PRIME 2005-1 1A3 - CMO/RMBS		11/25/2022	Call @ 100.00	XXX	12,000	12,000	12,000	12,000						12,000				352	03/25/2035
746246-AA-5	PUREW 221 A1 - ABS		12/05/2022	Paydown	XXX	16,268	16,268	16,268							16,268		-	-	252	12/05/2037
78403D-AM-2	SBATOW 2018-1 1C - RMBS		12/15/2022	Paydown	XXX	490,000	490,000	482,356	487,901		2,099		2,099		490,000				16,895	03/16/2048
78444F-AF-3	SL GREEN OPERATING PARTNERSHIP LP		10/15/2022	Maturity @ 100.00	XXX	500,000	500,000	499,465	499,911		89		89		500,000				16,250	10/15/2022
81733Y-EC-9	SEMT 2015-2 B1 - CMO/RMBS		12/01/2022	Paydown	XXX	46,448	46,448	47,957	47,034		(586)		(586)		46,448		-	-	907	05/25/2045
81745B-AN-5	SEMT 2013-6 B2 - CMO/RMBS		12/01/2022	Paydown	XXX	120,549	120,550	120,126	120,111		438		438		120,550		-	-	1,783	05/26/2043
87054#-AA-6	Sweetwater Royalties LLC Nts due 2040		11/03/2022	Various	XXX	5,338	5,338	5,338	5,338						5,338				439	09/30/2040
89172H-AB-3	TPMT 2015-3 A2 - RMBS		01/26/2022	Paydown	XXX	40,056	40,056	42,522	40,058		(2)		(2)		40,056				134	03/25/2054
89378T-AC-7	TRANSNET SOC LTD	C	07/26/2022	Maturity @ 100.00	XXX	300,000	300,000	288,000	298,997		1,003		1,003		300,000				12,000	07/26/2022
90115A-AA-8	TVEST 20A A - ABS		12/15/2022	Paydown	XXX	62,103	62,103	62,103	62,103						62,103		-	-	1,399	07/15/2032
90345W-AD-6	US AIRWAYS PASS THROUGH CERTIFICATES SER		12/03/2022	Paydown	XXX	22,216	22,216	23,487	22,794		(579)		(579)		22,216		-	-	763	12/03/2026
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2022	Paydown	XXX	17,448	17,448	18,006	17,695		(247)		(247)		17,448				563	02/15/2027
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		09/03/2022	Paydown	XXX	27,467	27,467	27,522	27,496		(29)		(29)		27,467				772	03/03/2028
91159J-AA-4	US BANCORP		06/15/2022	Call @ 100.00	XXX	500,000	500,000	486,613	498,989		842		842		499,831		169	169	13,521	07/15/2022
914746-AH-5	UNIVERSITY OF LOUISVILLE FOUNDATION INC		03/01/2022	Maturity @ 100.00	XXX	300,000	300,000	300,000	300,000						300,000				5,663	03/01/2022
G2765*-AN-4	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	C	12/28/2022	Call @ 100.00	XXX	500,000	500,000	500,000	500,000						500,000				24,365	08/31/2031
PPEB44-YB-6	.VIVA 4 3/4 09/15/41 Viva Capital 3[VIV		12/15/2022	Call @ 100.00	XXX	17,880	17,880	17,866	17,866		-		-		17,866		14	14	556	09/15/2041
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						10,697,444	10,658,226	10,701,859	10,641,820		2,632		2,632		10,662,799		11,578	11,578	323,853	XXX
Bonds: Hybrid Securities																				
46625H-KK-5	JPMORGAN CHASE & CO		02/01/2022	Call @ 100.00	XXX	300,000	300,000	301,875	300,000						300,000				3,014	12/29/2049
1309999999 - Bonds: Hybrid Securities						300,000	300,000	301,875	300,000						300,000				3,014	XXX
Bonds: Unaffiliated Bank Loans																				
05518P-AC-2	Delay Draw Term Loan : Baymark Health		10/05/2022	Redemption @ 100.00	XXX	826	826	826	826						826				23	06/11/2027
59100H-AH-0	META SPECIAL AEROSPACE, LLC		11/16/2022	Various	XXX	21,875	21,875	21,793	21,830		14		14		21,844		31	31	731	06/30/2023
73940B-AC-9	PowerGrid Services, LLC-Term Loan B LIBO		12/30/2022	Redemption @ 100.00	XXX	2,500	2,500	2,500	2,500						2,500				105	11/10/2028
1909999999 - Bonds: Unaffiliated Bank Loans						25,201	25,201	25,119	25,157		14		14		25,170				859	XXX
2509999997 - Subtotals - Bonds - Part 4						13,868,637	14,217,442	14,350,844	14,225,623		(5,405)		(5,405)		14,238,565		(394,246)	(394,246)	454,232	XXX
2509999999 - Subtotals - Bonds						13,868,637	14,217,442	14,350,844	14,225,623		(5,405)		(5,405)		14,238,565		(394,246)	(394,246)	454,232	XXX
6009999999 - Totals						13,868,637	XXX	14,350,844	14,225,623		(5,405)		(5,405)		14,238,565		(394,246)	(394,246)	454,232	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
6009999999 - Totals																				

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks, U.S. Property & Casualty Insurer										
172058-10-9.....	Cincinnati Equitable Insurance Company.....		16721	31-0239840.....	8bi.....	3,423,848	—		1,000.000.....	100.000.....
1199999 – Common Stocks, U.S. Property & Casualty Insurer.....						3,423,848	—		XXX.....	XXX.....
1899999 – Subtotals – Common Stocks.....						3,423,848	—		XXX.....	XXX.....
1999999 – Totals – Preferred and Common Stocks.....						3,423,848	—		XXX.....	XXX.....

1. Total amount of goodwill nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 – Totals – Preferred and Common Stocks				XXX	XXX

NONE

(E-17) Schedule DA - Part 1

NONE

(E-18) Schedule DB - Part A - Section 1

NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part D - Section 1

NONE

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

NONE

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

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

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

NONE

(E-26) Schedule DL - Part 2

NONE

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

NONE

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						
Fifth Third Bank	SD				884,840	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories					884,840	XXX
0399999 – Total Cash on Deposit					884,840	XXX
0599999 – Total Cash					884,840	XXX

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

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

NONE

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
Exempt Money Market Mutual Funds – as Identified by SVO								
60934N-50-0	FEDERATED HRMS TRS INST.....		12/30/2022.....	4.150	XXX.....	2,762,142	13,533	1,948
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO.....						2,762,142	13,533	1,948
8609999999 – Total Cash Equivalents.....						2,762,142	13,533	1,948

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					
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	B	BENEFIT OF ALL POLICYHOLDERS	50,753	38,175	
12.	Hawaii	HI					
13.	Idaho	ID					
14.	Illinois	IL					
15.	Indiana	IN					
16.	Iowa	IA					
17.	Kansas	KS					
18.	Kentucky	KY					
19.	Louisiana	LA					
20.	Maine	ME					
21.	Maryland	MD					
22.	Massachusetts	MA					
23.	Michigan	MI					
24.	Minnesota	MN					
25.	Mississippi	MS					
26.	Missouri	MO					
27.	Montana	MT					
28.	Nebraska	NE					
29.	Nevada	NV					
30.	New Hampshire	NH					
31.	New Jersey	NJ					
32.	New Mexico	NM					
33.	New York	NY					
34.	North Carolina	NC					
35.	North Dakota	ND					
36.	Ohio	OH	B	BENEFIT OF ALL POLICYHOLDERS	1,064,149	1,015,028	
37.	Oklahoma	OK					
38.	Oregon	OR					
39.	Pennsylvania	PA					
40.	Rhode Island	RI					
41.	South Carolina	SC					
42.	South Dakota	SD					
43.	Tennessee	TN					
44.	Texas	TX					
45.	Utah	UT					
46.	Vermont	VT					
47.	Virginia	VA					
48.	Washington	WA					
49.	West Virginia	WV					
50.	Wisconsin	WI					
51.	Wyoming	WY					
52.	American Samoa	AS					
53.	Guam	GU					
54.	Puerto Rico	PR					
55.	US Virgin Islands	VI					
56.	Northern Mariana Islands	MP					
57.	Canada	CAN					
58.	Aggregate Alien and Other	OT	XXX	XXX			
59.	Totals	XXX	XXX	1,114,902	1,053,203		
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)						