

ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

WellCare Health Plans of New Jersey, Inc. NAIC Group Code 01295 01295 NAIC Company Code _ 13020 Employer's ID Number 20-8017319 (Prior Period) Organized under the Laws of , State of Domicile or Port of Entry New Jersey New Jersey Country of Domicile **United States** Licensed as business type: Life, Accident & Health [] Property/Casualty [] Hospital, Medical & Dental Service or Indemnity [] Vision Service Corporation [] Health Maintenance Organization [X] Dental Service Corporation [] Other [] Is HMO, Federally Qualified? Yes [X] No [] Incorporated/Organized 12/08/2006 Commenced Business __ 01/01/2008 Statutory Home Office 550 Broad Street, Suite 1200 Newark, NJ, US 07102 (City or Town, State, Country and Zip Code) Main Administrative Office 7700 Forsyth Boulevard St. Louis, MO, US 63105 314-725-4477 Mail Address P.O. Box 31391 (Street and Number or P.O. Box) Tampa, FL, US 33631-3391 (City or Town, State, Country and Zip Code) Primary Location of Books and Records 7700 Forsyth Boulevard (Street and Number) St. Louis, MO, US 63105 314-725-4477 (Area Code) (Telephone Number) (Extension) Internet Web Site Address www.centene.com Statutory Statement Contact Michael Wasik 813-206-2725 (Area Code) (Telephone Number) (Extension) (Name) michael.wasik@wellcare.com 813-675-2899 (Fax Number) **OFFICERS** Name Title Name Title , Treasurer, Vice President and CFO John Joseph Kirchner President Linda Marie Bongiovanni # Secretary and Vice President Tricia Lynn Dinkelman Janet Robey Alonzo Vice President of Tax **OTHER OFFICERS** Lisa Lanette Knowles Assistant Secretary **DIRECTORS OR TRUSTEES** John Joseph Kirchner Lisa Lanette Knowles Linda Marie Bongiovanni 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. John Joseph Kirchner Linda Marie Bongiovanni Janet Robey Alonzo President Treasurer, Vice President and CFO Secretary and Vice President Yes [X] No [] a. Is this an original filing? Subscribed and sworn to before me this b. If no: 1. State the amendment number day of 2. Date filed 3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

		Gross Inve		Admitted Assets as Reported in the Annual Statement					
	•	Holding 1	gs 2	3	In the Annual S	statement 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	99.410.363	29.368	99,410,363		99,410,363	29.368		
	1.02 All other governments		0.000	, , , , , , , , , , , , , , , , , , , ,		0	0.000		
	1.03 U.S. states, territories and possessions, etc. guaranteed		0.000			0	0.000		
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.206	697,354		697,354	0.206		
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	12,511,420	3.696	12,511,420		12,511,420	3.696		
	1.06 Industrial and miscellaneous		7.210	24,406,902		24,406,902	7 .210		
	1.07 Hybrid securities		0.000			0	0.000		
	1.08 Parent, subsidiaries and affiliates	0	0.000			0	0.000		
	1.09 SVO identified funds		2.233	7 , 558 , 069		7 ,558 ,069	2.233		
	1.10 Unaffiliated bank loans	0	0.000			0	0.000		
	1.11 Total long-term bonds		42.713	144,584,108	0	144,584,108	42.713		
2.	Preferred stocks (Schedule D, Part 2, Section 1):								
	2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000		
	2.02 Parent, subsidiaries and affiliates		0.000			0	0.000		
	2.03 Total preferred stocks		0.000	0	0	0	0.000		
3.	Common stocks (Schedule D, Part 2, Section 2):								
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000			0	0.000		
	3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000		
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000		
	3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000		
	3.05 Mutual funds		0.000			L0	0.000		
	3.06 Unit investment trusts		0.000			0	0.000		
	3.07 Closed-end funds		0.000			0	0.000		
	3.08 Total common stocks		0.000	0	0	0	0.000		
4.	Mortgage loans (Schedule B):								
	4.01 Farm mortgages	0	0.000			L0	0.000		
		0	0.000			0	0.000		
	4.03 Commercial mortgages		0.000			0	0.000		
	4.04 Mezzanine real estate loans		0.000			L0	0.000		
	4.05 Total valuation allowance		0.000			0	0.000		
	4.06 Total mortgage loans	0	0.000	0	0	l	1		
5.	Real estate (Schedule A):								
	5.01 Properties occupied by company	0	0.000	0		0	0.000		
	5.02 Properties held for production of income		0.000	0		0	0.000		
		0	0.000	0		0	0.000		
		0	0.000	0	0	0	0.000		
6.	Cash, cash equivalents and short-term investments:								
	6.01 Cash (Schedule E, Part 1)	101,609,113	30.017	101,609,113		101,609,113	30.017		
	6.02 Cash equivalents (Schedule E, Part 2)		26 . 218	88,746,878		88,746,878	26.218		
	6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000		
	6.04 Total cash, cash equivalents and short-term investments		56.235	190,355,991	0	190,355,991	56.235		
7.	Contract loans		0.000	0		0	0.000		
i	Derivatives (Schedule DB)		0.000	0		0	0.000		
	Other invested assets (Schedule BA).		1.052	3,562,341		3,562,341	1.052		
10.	Receivables for securities		0.000	0		0	0.000		
			0.000	0	XXX	XXX	XXX		
		0	0.000	0		0	0.000		
	Total invested assets	338,502,440	100.000	338,502,440	0	338,502,440	100.000		
10.	i otal ilivooloa addolo	000,002,770	100.000	000,002,770	0	1 000,002,770	100.000		

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	0
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	0
4.	3.1 Totals, Part 1, Column 13	0
5.	Deduct amounts received on disposals, Part 3, Column 15	0
6.		
	6.1 Totals, Part 1, Column 15.	
	6.2 Totals, Part 3, Column 13	0
7.	Deduct current year's other-than-temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	0
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0
10.	Deduct total nonadmitted amounts	
11	Statement value at end of current period (Line 9 minus Line 10)	Λ

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.	0
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	0
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease): 5.1 Totals, Part 1, Column 9	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	0
6.	Total gain (loss) on disposals, Part 3, Column 18.	0
7.	Deduct amounts received on disposals, Part 3, Column 15. U.	0
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	0
10.	Deduct current year's other-than-temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus Line 12)	0
14.	Deduct total nonadmitted amounts.	
15	Statement value of mortgages owned at and of current period (Line 13 minus Line 14)	Λ

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	0
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2. Column 8)	500
	2.2 Additional investment made after acquisition (Part 2, Column 9) 3,437,	5003,600,000
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	0
	3.1 Totals, Part 1, Column 16	0
4.	Accrual of discount	
5.		
	5.1 Totals, Part 1, Column 13	659)
	5.2 Totals, Part 3, Column 9	0(37,659)
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	0
8.	Deduct amortization of premium and depreciation.	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17. 9.2 Totals, Part 3, Column 14.	0
		00
10.	Deduct current year's other-than-temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	0
	10.2 Totals, Part 3, Column 11	00
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,562,341
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		139 , 783 , 527
2.			31.774.047
3.			16 699
	Unrealized valuation increase (decrease):		10,000
•		597)	
	4.1 Part 1, Column 12	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	(31.597)
5.	Total gain (loss) on disposals. Part 4. Column 19		0
6.	Total gain (loss) on disposals, Part 4, Column 19		24,776,931
7.	Deduct amortization of premium.		2,181,636
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1. Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16.	0	
	8.4 Part 4, Column 15.	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		
11.			
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		144 . 584 . 108

SCHEDULE D - SUMMARY BY COUNTRY

	Lo	ng-Term Bonds and Stocks	OWNED December 31 of	f Current Year		
Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	99,410,363	99,302,161	101,575,930	98,279,000
Governments (including all obligations	2.	Canada				
guaranteed by governments)	3.	Other Countries				
	4.	Totals	99,410,363	99,302,161	101,575,930	98,279,000
U.S. States, Territories and Possessions						
(direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories						
and Possessions (direct and guaranteed)	6.	Totals	697,354	676,510	699,989	680,000
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	12,511,420	12,357,602	12,556,711	12,066,440
Industrial and Miscellaneous, SVO Identified	8.	United States	25,251,413	24,965,312	25,370,978	17 , 226 , 000
Funds, Unaffiliated Bank Loans and Hybrid	9.	Canada	2,522,002	2,486,110	2,521,442	2,525,000
Securities (unaffiliated)	10.	Other Countries	4, 191, 556	4 , 146 , 387	4,212,141	4,100,000
	11.	Totals	31,964,971	31,597,810	32,104,561	23,851,000
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	144,584,108	143,934,083	146,937,191	134,876,440
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	144,584,108	143,934,083	146,937,191	

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Voor or l o	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Veer-	No Maturity	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Place
NAIC Designation U.S. Governments	1 Year or Less	o rears	iniough to rears	i iliougii zu Years	Over 20 Years	Date	Current Year	% OI LINE TT./	Piloi Year	Prior Year	rraded	(a)
1.1 NAIC 1	99,410,363					XXX	99,410,363	68.8	125,059,509	88.0	99,410,363	
1.2 NAIC 2	, 410,000					XXX	n 1	0.0	120,000,000	0.0		
1.3 NAIC 3						XXX	n l	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	99,410,363	0	0	0	0	XXX	99,410,363	68.8	125,059,509	88.0	99,410,363	1
2. All Other Governments	00,410,000	•	0	0	0	λλλ	30,410,000	00.0	120,000,000	00.0	00,410,000	
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	n	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories ar	nd Possessions, etc., (Guaranteed			0	7077		0.0		0.0		
3.1 NAIC 1		1				XXX	١	0.0	0	0.0		
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions	s of States. Territories	and Possessions, Gua	aranteed	•			_		-		<u>_</u>	
4.1 NAIC 1	<u> </u>	80.000	617,354			XXX	697,354	0.5	619,875	0.4	697,354	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	0	80,000	617,354	0	0	XXX	697,354	0.5	619,875	0.4	697,354	0
5. U.S. Special Revenue & S	Special Assessment C	bligations, etc., Non-G		-			,		,	-	,	
5.1 NAIC 1	1,102,764		4,733,729	630,433	41,982	XXX	12,511,420	8.7	5,672,439	4.0	12,511,420	
5.2 NAIC 2	. , . , .		,, =+		,. , , , , =	XXX	L0 l	0.0	L0	0.0	, - , : 	
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	1,102,764	6,002,512	4,733,729	630,433	41,982	XXX	12,511,420	8.7	5,672,439	4.0	12,511,420	0

SCHEDULE D - PART 1A - SECTION 1 (Continued) Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	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 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Place
6. Industrial and Miscellane	ous (unaffiliated)			-								
6.1 NAIC 1			1, 193, 738			XXX	13,926,228	9.6	335,560	0.2	6,704,738	7,221,490
6.2 NAIC 2			1,072,098			XXX	10,469,344	7.2	2,799,386	2.0	8,787,168	1,682,176
6.3 NAIC 3						XXX	0	0.0	11,596	0.0		
6.4 NAIC 4		11,330				XXX	11,330	0.0	0	0.0		11,330
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	0	22,141,066	2,265,836	0	0	XXX	24,406,902	16.9	3,146,542	2.2	15,491,906	8,914,996
7. Hybrid Securities		, , , , , , , , , , , , , , , , , , ,	, ,				, ,		, ,		, ,	, ,
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	1) 0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries a	nd Affiliates				, and the second	70.00	Ů	0.0		0.0		
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals		1	0	0	0	XXX	0	0.0	0	0.0	0	1
9. SVO Identified Funds		0	0	0	0	AAA	0	0.0	0	0.0	0	-
9.1 NAIC 1	XXX	XXX	XXX	ХХХ	XXX	7,558,069	7 , 558 , 069	5.2	7 , 589 , 561	5.3	7 , 558 , 069	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		n	0.0	o	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		n l	0.0	 Λ	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		n l	0.0	Λ	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		ر م	0.0	Λ	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	7,558,069	7,558,069	5.2	7,589,561	5.3	7,558,069	0
10. Unaffiliated Bank Loans		۸۸۸	۸۸۸	۸۸۸	۸۸۸	7,000,009	7,000,009	5.2	7,309,301	0.0	7,000,009	0
10.1 NAIC 1						XXX	٥	0.0	٥	0.0		
10.2 NAIC 2	-					XXX	 ^	0.0	0 ^	0.0		
10.3 NAIC 3			· · · · · · · · · · · · · · · · · · ·			XXX	 ^	0.0		0.0		·
10.4 NAIC 4			 			XXX		0.0	ا ۱	0.0		
						XXX	۱	0.0	ا ۱ ⁰	0.0		
10.5 NAIC 5							0		ا المصطلح ا			
10.6 NAIC 6	-			^		XXX	Ÿ	0.0	0	0.0	^	
10.7 Totals		0	0	0	0	XXX	0	0.0	0	0.0	0	1 0

14.8 Line 14.7 as a % of Col. 14.9 Line 14.7 as a % of Line

11.7, Col. 7, Section 11

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE WellCare Health Plans of New Jersey, Inc.

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 Over 1 Year Through Over 5 Years Over 10 Years Col. 7 as a Total from Col. 7 % From Col. 8 Total Privately Placed No Maturity Total Total Publicly **NAIC** Designation Through 10 Years Through 20 Years Over 20 Years % of Line 11.7 1 Year or Less 5 Years Date Current Year Prior Year Prior Year Traded (a) 11. Total Bonds Current Year .100.513.127 41.982 ..7.558.069 .126 .881 .944 .7.221.490 18.815.003 ..6.544.821 .630.433 .134 . 103 . 434 11.1 NAIC 1 ...8.787.168 1.682.176 11.2 NAIC 2 ..9.397.246 ..1.072.098 ..10.469.344 _XXX_ XXX XXX XXX 11.3 NAIC 3 0.0 .11.330 .11.330 0.0 XXX XXX ..11.330 11.4 NAIC 4 0 0 XXX XXX 11.5 NAIC 5 XXX XXX 11.6 NAIC 6 Ω 0 0.0 0 ..100,513,127 28,223,579 7.616.919 630.433 41.982 7,558,069 144.584.108 100.0 XXX XXX 135.669.112 .8,914,996 11.7 Totals XXX XXX 0.0 100.0 XXX 11.8 Line 11.7 as a % of Col. 7 69.5 19.5 5.3 0.4 5.2 93.8 6.2 12. Total Bonds Prior Year 26,600,542 .100,747,756 4,008,520 323,044 .7,521 ...7,589,561 XXX..139,276,944 .98.0 138,941,384 335,560 12.1 NAIC 1 XXX ...1,280,705 ..1,518,681 XXX 2.799.386 ...2,212,086 587,299 12.2 NAIC 2 XXX .2.0 12.3 NAIC 3 .11.596 XXX. XXX ...11.596 .0.0 ...11.596 12.4 NAIC 4 0 XXX. XXX .0.0 XXX .0.0 12.5 NAIC 5 _XXX_ XXX 0.0 12.6 NAIC 6 XXX 26.600.542 102.040.057 .5,527,200 323,044 7,589,561 XXX XXX 142,087,926 100.0 141.153.470 934.456 12.7 Totals 12.8 Line 12.7 as a % of Col. 9 18.7 71.8 3.9 0.2 0.0 5.3 XXX XXX 100.0 XXX 99.3 0.7 13. Total Publicly Traded Bonds 41.982 ...7.558.069 .97.8 13.1 NAIC 1 ..100 . 513 . 127 12.767.251 ..5.371.083 630.433 .126.881.944 .138.941.384 .126.881.944 XXX 13.2 NAIC 2 .8.045.650 ..741.5188,787,168 ..6.1 ...2,212,086 .1.6 ..8.787.168 XXX 13.3 NAIC 3 ..0.0 .0.0 XXX 0.0 0.0 XXX. 13.4 NAIC 4 0.0 0.0 XXX 13.5 NAIC 5 0.0 0.0 XXX 13.6 NAIC 6 .100.513.127 20.812.900 6.112.602 630.433 41.982 7.558.069 135.669.112 .93.8 .141 . 153 . 470 .99.3 .135 . 669 . 112 XXX 13.7 Totals .0.5 0.0 XXX 13.8 Line 13.7 as a % of Col. .74.1 .15.3 ..4.5 .5.6 .100.0 _XXX_ XXX .100.0 XXX 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 69.5 14.4 4.2 0.4 0.0 5.2 93.8 XXX XXX XXX 93.8 XXX 14. Total Privately Placed Bonds 14.1 NAIC 1 .6,047,752 .1,173,738 ..7,221,490 .5.0 .335,560 .0.2 XXX .7,221,490 ...330 . 580 14.2 NAIC 2 .1,351,596 ..1,682,176 .1.2 .587,299 0.4 XXX .1,682,176 ...11,596 .0.0 _XXX. 14.3 NAIC 3 .0.0 14.4 NAIC 4 ..11,330 ..11,330 0.0 0.0 _XXX. ..11,330 0.0 _XXX. 0.0 14.5 NAIC 5 0.0 XXX 0.0 14.6 NAIC 6 410.678 1.504.318 934.456 14.7 Totals 8.914.996 6.2 0.7 XXX 8.914.996

. 8,914,996 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A. (a) Includes \$...

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.100.0

6.2

^{0.0} (b) Includes \$.

prior year of bonds with 5GI designations and \$current year, \$ 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 3 \$: NAIC 2 \$: 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 S	Subtype of Issues
--	-------------------

	Ma	aturity Distribution	of All Bonds Owned	l December 31, At B	ook/Adjusted Carry	ing Values by Majo	or Type and Subtype	e of Issues				
Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments 1.01 Issuer Obligations	99,410,363	Through o Todio	Thiodgir to rodio	Through 20 Touro	01012010010	XXX	99,410,363	68.8	125,059,509	88.0	99,410,363	1 1000
1.02 Residential Mortgage-Backed Securities						ХХХ	0	0.0	0	0.0		
1.03 Commercial Mortgage-Backed Securities						ХХХ	0	0.0	0	0.0		
1.04 Other Loan-Backed and Structured Securities						ХХХ	0	0.0	0	0.0		
1.05 Totals	99,410,363	0	0	0	0	XXX	99,410,363	68.8	125,059,509	88.0	99,410,363	0
All Other Governments 2.01 Issuer Obligations						XXX	0	0.0	0	0.0	,	
2.02 Residential Mortgage-Backed Securities						ХХХ	0	0.0	0	0.0		
2.03 Commercial Mortgage-Backed Securities						ххх	0	0.0	L0	0.0 L		
2.04 Other Loan-Backed and Structured Securities						ХХХ	0	0.0	0	0.0		
2.05 Totals	0	0	0	0	0	XXX	0		0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed 3.01 Issuer Obligations					<u> </u>	XXX	0	0.0	0	0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	Λ
U.S. Political Subdivisions of States, Territories and Possess 4.01 Issuer Obligations	sions, Guaranteed	80,000	617 , 354	0	0	XXX		0.5	619.875	0.4		0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.04 Other Loan-Backed and Structured Securities.						XXX	0	0.0	0	0.0		
4.05 Totals	0	80.000	617.354	0	0	XXX	697.354	0.5	619.875		697.354	0
5. U.S. Special Revenue & Special Assessment Obligations, etc.	Non-Guaranteed	30,000	011,001	, and the second					0.0,0.0		,	
5.01 Issuer Obligations	4,842	2,339,370	2,949,360			XXX	5,293,572	3.7	2,068,313	1.5	5,293,572	
5.02 Residential Mortgage-Backed Securities	1,097,922	3,663,143	1,784,369	630,433	41.982	XXX	7,217,848	5.0	3,604,126	2.5	7,217,848	
5.03 Commercial Mortgage-Backed Securities	, , , ,	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	,	, , , ,	XXX	I	0.0	0	0.0	, , , , ,	
5.04 Other Loan-Backed and Structured Securities						ХХХ	0	0.0	0	0.0		
5.05 Totals	1,102,764	6,002,512	4,733,729	630,433	41,982	XXX	12,511,420	8.7	5,672,439	4.0	12,511,420	0
6. Industrial and Miscellaneous	1,10=,101	0,000,000	1,1.00,1.00	100,100	,		12,011,120		0,012,100		,,	
6.01 Issuer Obligations		21,834,804	1,092,098			XXX	22,926,902	15.9	3,146,542	2.2	15,491,906	7 ,434 ,996
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.04 Other Loan-Backed and Structured Securities.		306,262	1,173,738			ХХХ	1,480,000	1.0	0	0.0		1,480,000
6.05 Totals	0	22.141.066	2,265,836	0	0	XXX	24,406,902	16.9	3,146,542		15.491.906	8.914.996
7. Hybrid Securities 7.01 Issuer Obligations		22,111,000	2,200,000		<u> </u>	XXXXX	0	0.0	0,110,012	0.0	10,101,000	0,011,000
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	L	0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	L 0	0.0	L	0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.05 Totals	n	n	0	0	0	XXX	0		0	0.0	n	n
Parent, Subsidiaries and Affiliates 8.01 Issuer Obligations	U				0	XXX	0	0.0	0	0.0	v	
8.02 Residential Mortgage-Backed Securities.						XXX	I 0	0.0	0	0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	T 0	0.0	0	0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	1 0	0.0	0	0.0		
8.05 Affiliated Bank Loans – Issued						XXX	n	0.0	n	0.0		
8.06 Affiliated Bank Loans – Acquired						XXX	0	0.0	0	0.0		
8.07 Totals	0	n	0	0	0	XXX	0		0		0	0
o.o. iotaio	U					1 /////	1	0.0		1 0.0	U	U

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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues												
	1	2 Over 1 Year	3 Over 5 Years	4 Over 10 Years	5	6 No Maturity	7 Total	8 Col. 7 as a	9 Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Current Year	% of Line 11.08	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds			, and the second									
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	7,558,069	7,558,069	5.2	7,589,561	5.3	7,558,069	
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued						XXX	۵	0.0	٥	0.0		
10.02 Bank Loans – Acquired						XXX	0	0.0	0	0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	99 ,415 ,206	24,254,174	4,658,813	0	0	XXX	128,328,192	88.8	XXX	XXX	120,893,196	7,434,996
11.02 Residential Mortgage-Backed Securities	1,097,922	3,663,143	1,784,369		41,982	XXX	7 , 217 , 848	5.0	XXX	XXX	7 ,217 ,848	0
11.03 Commercial Mortgage-Backed Securities	0	Ω	Ω	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	0	306,262	1,173,738	0	0	XXX	1,480,000	1.0	XXX	XXX		1,480,000
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	7,558,069	7,558,069	5.2	XXX	XXX	7,558,069	0
11.06 Affiliated Bank Loans	م	0	ļ	0	0	XXX	ļ0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	100,513,127	28,223,579	7,616,919	630,433	41,982	7,558,069	144,584,108	100.0	XXX	XXX	135,669,112	8,914,996
11.09 Lines 11.08 as a % Col. 7	69.5	19.5	5.3	0.4	0.0	5.2	100.0	XXX	XXX	XXX	93.8	6.2
12. Total Bonds Prior Year						1007						
12.01 Issuer Obligations	26,273,151	100,102,373	4,518,715		0	XXX	XXX	XXX	130,894,239	92.1	129,959,784	934,456
12.02 Residential Mortgage-Backed Securities	327,391	1,937,684	1,008,486	323,044	7,521	XXX	XXX	XXX	3,604,126	2.5	3,604,126	0
12.03 Commercial Mortgage-Backed Securities		0	ļ0	0	0	XXX	XXX	XXX	L0	0.0	D	0
12.04 Other Loan-Backed and Structured Securities	L		J		0	XXX	XXX	XXX	0	0.0	D	0
12.05 SVO Identified Funds	XXX	XXX.	XXX	XXX	XXX	7,589,561	XXX	XXX	7,589,561	5.3	7,589,561	U
12.06 Affiliated Bank Loans		0	ļū			XXX	XXX	XXX		0.0		D
12.07 Unaffiliated Bank Loans	00.000.540	100 040 057	5 507 000	0	7.504	XXX	XXX	XXX	140.007.000	0.0	0	0
12.08 Totals	26,600,542	102,040,057	5,527,200	323,044	7,521	7,589,561	XXX	XXX	142,087,926	100.0	141,153,470	934,456
12.09 Line 12.08 as a % of Col. 9	18.7	71.8	3.9	0.2	0.0	5.3	XXX	XXX	100.0	XXX	99.3	0.7
13. Total Publicly Traded Bonds 13.01 Issuer Obligations	99,415,206	17 , 149 , 758	4,328,233			XXX	120,893,196	83.6	129,959,784	91.5	120,893,196	XXX
13.02 Residential Mortgage-Backed Securities	1,097,922		1,784,369	630,433	41.982	XXX	7.217.848	5.0	3,604,126	2.5	7 ,217 ,848	XXX
13.03 Commercial Mortgage-Backed Securities	1,097,922		1,704,309		41,902	XXX	7 ,217 ,040	0.0	3,004,120	0.0	7 ,217 ,040	XXX
13.04 Other Loan-Backed and Structured Securities						XXX		0.0		0.0		XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	7.558.069	7.558.069	5.2	7,589,561	5.3	7,558,069	XXX
13.06 Affiliated Bank Loans						XXX XXX	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0.0	1,000,001	0.0	7,000,000	XXX
13.07 Unaffiliated Bank Loans						XXX	Λ	0.0		0.0	n l	XXX
13.08 Totals	100,513,127	20,812,900	6,112,602	630,433	41,982	7,558,069	135,669,112	93.8	141,153,470	99.3	135,669,112	XXX
13.09 Line 13.08 as a % of Col. 7	74.1	15.3	4.5	0.5	0.0	5.6	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	69.5	14.4	4.2	0.4	0.0	5.2	93.8	XXX	XXX	XXX	93.8	XXX
14. Total Privately Placed Bonds	09.0	14.4	4.2	0.4	0.0	3.2	33.0	^^^	۸۸۸	۸۸۸	93.0	ΛΛΛ
14.01 Issuer Obligations		7 , 104 , 416				XXX	7,434,996	5.1		0.7	xxx	7 , 434 , 996
14.02 Residential Mortgage-Backed Securities		, , , , , , , , , , , , , , , , ,				XXX	n	0.0	η	0.0	XXX	
14.03 Commercial Mortgage-Backed Securities						XXX	n	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities		.306,262	1,173,738			XXX	1,480,000	1.0	0	0.0	XXX	1,480,000
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	0	7,410,678	1,504,318	0	0	0	8,914,996	6.2	934.456	0.7	XXX	8,914,996
14.09 Line 14.08 as a % of Col. 7	0.0	83.1	16.9	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	5.1	1.0	0.0	0.0	0.0	6.2	ХХХ	XXX	XXX	ХХХ	6.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Terr	n Investments				
	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets(a)	Investments in Parent, Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	2,304,399	2,304,399	0	0	0
Cost of short-term investments acquired	0				
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
Deduct consideration received on disposals	2,279,000	2,279,000			
7. Deduct amortization of premium	25,399	25,399			
Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Schedule DB - Part A - Verification

Schedule DB - Part B - Verification

Schedule DB - Part C - Section 1

Schedule DB - Part C - Section 2

Schedule DB - Verification

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents) Money Market Bonds Total Mutual Funds Other (a) ...70,917,091 ...27,785,486 .43,131,605 1. Book/adjusted carrying value, December 31 of prior year... .1,169,822,083 ..1,169,822,083 2. Cost of cash equivalents acquired...... ..0 ..0 4. Unrealized valuation increase (decrease)... ..0 5. Total gain (loss) on disposals... ..1,151,992,296 .1,151,992,296 6. Deduct consideration received on disposals... 7. Deduct amortization of premium.... ..0 8. Total foreign exchange change in book/adjusted carrying value. ..0 ..0 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).... ..88 , 746 , 878 .45,615,273 .43,131,605 11. Deduct total nonadmitted amounts..... ..0 43,131,605 88,746,878 0 45,615,273 12. Statement value at end of current period (Line 10 minus Line 11)

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

Schedule A - Part 1

Schedule A - Part 2

Schedule A - Part 3

Schedule B - Part 1

Schedule B - Part 2

Schedule B - Part 3

SCHEDULE BA - PART 1

						Sho	wing Other	Long-Term In	vested Asset	s OWNED D	ecember 31 of C	Current Year							
1	2	3	Locati	on	6	7	8	9	10	11	12		Change in B	ook/Adjusted Carry	ing Value		18	19	20
			4	5		NAIC						13	14	15	16	17			
						Desig- nation,													
						NAIC													
						Desig-													
						nation					Dook / Adinotod		Current Veer's	Current Veerle		Total			
						Modifier &					Book / Adjusted Carrying	Unrealized	Current Year's (Depreciation)	Current Year's Other-Than-	Capitalized	Foreign		Commitment	
					Name of	SVO Admin-	Date	Туре			Value	Valuation	or	Temporary	Deferred	Exchange			Percentage
CUSIP					Vendor or	ictrativo	Originally	and	Actual	Fair	Less	Increase	(Amortization)/	Impairment	Interest and	Change in	Investment	Additional	of
Identification	Name or Description	Code	City	State	General Partner	Symbol	Acquired	Strategy	Cost	Value	Encumbrances	(Decrease)	Accretion	Recognized	Other	B./A.C.V.	Income		Ownership
Joint Venture, Pa	Name or Description rtnership or Limited Liability Co HLM Strategic Investment Fund, .P.	ompany Inte	erests for Which the	e Underlying Asset	s Have the Characteristics	of: Othe	r – Unaffiliate	ed											
000000 00 0	HLM Strategic Investment Fund,			MA	HLM Strategic Investment Fund GP, LLC	XXX	10/12/2021	4	3,600,000	3,562,341	3,562,341	(37,659)						1,400,000	2.160
2500000 - loint	Venture, Partnership or Limited	Bos		for Which the Unde	runa decate Have the Ch	ractoristi	cs of . Other	- Unaffiliated	3,600,000		3,562,341	(37,659)	0	0	Λ	0	0		
2000000 001110	Tontare, Tartheromp or Emirtod	Lidoiiity	company meetoses	Tor wirror the ende	I I I I I I I I I I I I I I I I I I I	1 401011011	00 01. 011101	Ondiffication	0,000,000	0,002,041	0,002,041	(01,000)	•	<u> </u>	Ů	•		1,400,000	AAA
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4000000 0:-	totale Unofficiend			·J	ļ	ļ	ļ		3,600,000	3.562.341	3.562.341	(37.659)	^	^	0	^	^	1,400,000	XXX
	totals - Unaffiliated totals - Affiliated								3,000,000	3,562,341	3,562,341	(37,659)	0			0	0	1,	XXX
5099999 Total									3,600,000	0	3,562,341	(37,659)				0	0		
Sugagaa Total	>								3,000,000	3,002,341	3,302,341	(37,009)	U	U	U	U	U	1,400,000	۸۸۸

1.														
Lin	е													
Numl	erBook/	Adjusted Carrying Value b	y NAI	C Designation Category F	ootno	te:								
1A	1A	\$ 0	1B	\$ 0	1C	\$ 0	1D	\$ 0	1E	\$ 0	1F	\$ 0	1G	\$ 0
1B	2A	\$ 0	2B	\$ 0	2C	\$ 0								
						\$ 0								
1D	4A	\$ 0	4B	\$ 0	4C	\$ 0								
1E	5A	\$ 0	5B	\$ 0	5C	\$ 0								
1F	6	\$ 0												

SCHEDULE BA - PART 2

Chausing Other Lang Tarm Inves	ted Access ACCIUDED AND ADDIT	FIONS MADE December 31 of Current Year
Snowing Other Long-Term inves	ilea Asseis Acquired and Addi	HONS MADE December 31 of Current Year

				eneming emer being remained to a receiver reserves						
1	2	Loc	ation	5	6	7	8	9	10	11
		3	4							
				Name						
				of	Date	Type				Percentage
CUSIP				Vendor or	Originally	and	Actual	Additional Investment Made	Amount of	of
Identification	Name or Description	City	State	General Partner	Originally Acquired	Strategy	Cost at Time of Acquisition	After Acquisition	Encumbrances	Ownership
Joint Venture, P	artnership or Limited Liability Company Interes	ts for Which the Und	erlying Assets Have th	ne Characteristics of: Other - Unaffiliated			•		•	
0000000-00-0	HLM Strategic Investment Fund, L.P. HLM Strategic Investment Fund, L.P. HLM Strategic Investment Fund, L.P.	Boston		HLM Strategic Investment Fund GP, LLC. HLM Strategic Investment Fund GP, LLC. HLM Strategic Investment Fund GP, LLC.	10/12/2021 12/02/2021	1				
0000000-00-0	HLM Strategic Investment Fund, L.P	Boston	MA	HLM Strategic Investment Fund GP, LLC	12/02/2021	1	0	1,937,500		2.160
0000000-00-0	HLM Strategic Investment Fund, L.P	Boston		HLM Strategic Investment Fund GP, LLC.	12/09/2021	1	0	1,500,000		2.160
2599999 - Join	t Venture, Partnership or Limited Liability Com	npany Interests for W	hich the Underlying A	ssets Have the Characteristics of: Other - Unaffiliated			162,500	3,437,500	0	XXX
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4899999 – St	ubtotals - Unaffiliated						162,500	3,437,500	0	XXX
	ubtotals - Affiliated					·	0	0	0	XXX
5099999 Tota	als					·	162,500	3,437,500	0	XXX

SCHEDULE BA - PART 3

				Showing Other Long-Term In	ivested As	sets DISPO	OSED, Trans	sferred or l	Repaid Dur	ing the Cur	rent Year								
1	2	Loca	ation	5	6	7	8		Chang	e in Book/Adjı	usted Carryin	g Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/		Current	Current				Book/Adjusted					
							Adjusted		Year's	Year's		Total	Total	Carrying					
							Carrying	Unrealized	(Depreciation)	Other-Than-	Capitalized	Change	Foreign	Value		Foreign	Realized	Total	
					Date	l	Value Less	Valuation	or	Temporary	Deferred	in	Exchange	Less		Exchange	Gain	Gain	
CUSIP Identification	Name or			Name of Purchaser or	Originally		Encumbrances		(Amortization)/	Impairment	Interest	B./A.C.V.				Gain (Loss)		(Loss) on	Investment
Identification	Description	City	State	Nature of Disposal	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	and Other	(9+10-11+12)	B./A.C.V.	on Disposal	Consideration	on Disposal	Disposal	Disposal	Income
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4499999 – Subtotals - Unaffiliated 4599999 – Subtotals - Affiliated 4699999 Totals

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Paris 1.5 Construction
1972 1972 1973
Procedure April 10 States Reason States State
Designed Post U.S. Conversements Substitution Substituti
11744 174 175 17
Section Section 1 1 1 1 1 1 1 1 1
189999 - Books - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Susper Billipations of States, Territories and Possessions (Direct and Guaranteed) - Subtolate) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolate) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolate) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolate) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolate) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolate) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolate) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolate) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolate) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolate) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolate) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolate) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolate - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - U.S. Political Subdivisions of States, Territories and Political Subdivisions of States, Territories and Political Subdivisions of States, Territories and Political Subdivisions of States, Territories and Volumental Subtolates of States, Territories and Volumental Subtolates of States,
Possessions (Direct and Guaranteed) - Issuer (Doligations of Seley Sept Triple and Possessions (Direct and Guaranteed) - Subtolals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtolals - U.S. Political Subdivisions - States - Political Subdivi
Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subtotals
POLITICAL Subdivisions of States, Territories and Possessions 689,989 XXX 676,510 680,000 687,354 0 0 (2,520) 0 0 XXX XXX XXX 4,115 6,986 XXX XXX Education of Control of Contro
Bonds - U.S. Special Revenue and Special Assessment (Dilgations and all Non-Guaranteed (Dilgations of Agencies and Author/Lites of Governments and Their Political Subdivisions - Issuer (Dilgations U.S. Special Revenue and Special Assessment (Dilgations and all Non-Guaranteed (Dilgations of Agencies and Author/Lites of Governments and Their Political Subdivisions - Issuer (Dilgations U.S. Dilgations U.S.
ALAMEDA CORRIDOR TRANSN AUTH 0.08 1.16 FE 623,387 77.6280 601,617 775,000 638,028 14,025 2.235 N/A 1,2711/2020 10/01/10/2024 NC-1, 1.079 1.079 1.079 A.0 836 1.803 0.303/2021 0.04/01/10/2024 NC-1, 1.079 1.079 A.0 836 1.803 0.303/2021 0.04/01/10/2024 NC-1, 1.079 1.079 A.0 836 1.803 0.303/2021 0.04/01/10/2024 NC-1, 1.079 1.079 A.0 836 1.803 0.303/2021 0.04/01/10/2024 NC-1, 1.075 1.075 A.0 99. 4800 99. 4800 144,374 1.45,000 1.
DIOBBE CE-3, CALIF REV. B. 1.6 FE 6.23,387 77,620 601,617 775,000 6.38,028 14,025 2.235 N/A 1.2711/2020, 10/01/1
BRAZOS TEX HIGHER ED AUTH INC 1. C FE
317828A-B-5 GLENDALE ARIZ CTES PARTIN
387828A-AB-5, GLENDALE ARIZ CIFS PARTN. 1. 1. E FE . 665,000 99.4870 661,589 665,000 .665,000
38122N-A9-3. CORP CALIF. 1. 1.D FE .40,000 .100.2860 .40,114 .40,000 .4
10WA FIN AUTH SINGLE FAMILY 462467-02-0. MIG REV 2 1.A FE 94,642 109.1390 92,768 85,000 94,394 (248) 3.000 1.672 JJ 652 08/25/2021 07/01/2021 07/01/2021 08/01/2021 07/01/2021 08/01/2021 08/25/2021 07/01/2021 08/01/2021 08/25/2021 07/01/2021 08/01/2021 08/25/2021 07/01/2021 08/01/2021 08/25/2021 07/01/2021 08/01/2021 08/25/2021 07/01/2021 08/01/2021 08/25/2021 07/01/2021 08/25/2021 08/25/2021 07/01/2021 08/25/2021
LOS ANGELES CALIF MUN IMPT 544587-28-6. CORP LEASE RE 1 1.D FE 175,000 99.0610 173,357 175,000
544587-2S-6. CORP LEASE RE 1 1.D FE 175,000 99.0610 173,357 175,000 17
MASSACHUSETTS ST HSG FIN AGY 2 1.8 FE 72,092 111.1450 72,244 .65,000 .71,937 .65,000 .71,937 .60,001 .945 .72,002 .72,
NEW YORK N Y CITY 64971X-XY-9. TRANSITIONAL FIN AUTH. 2 1.A FE 597,980 117.5920 587,960 500,000 .589,958 (8,022) .1.0 FA 8,333 .9,444 02/04/2021 .02/01/ 684100-AD-2. ORANGE CALIF PENSION OBLIG. 709235-S7-1. PENNSYLVANIA ST UNIV. 709235-S7-1. PENNSYLVANIA ST UNIV. 79770G-JG-2. ONTY REDEV AG. 1. C FE 105,000 101,6300 106,712 105,000 105,000 .589,958 (8,022)
64971X-XY-9. TRANSITIONAL FIN AUTH. 2 1.A FE. 597,980 117.5920 587,960 500,000 .589,958 (8,022) 4.000 1.840 FA 8,333 9,444 02/04/2021 02/01/684100-AD-2. ORANGE CALIF PENSION OBLIG. 1. 1.C FE 845,000 .98.7480 834,421 845,000 .96.741 0.974 0.
709235-S7-1 PENNSYLVANIA ST UNIV 1.05 FE 584,027 102.3220 567,887 555,000 580,230 (3,589) 2.115 1.398 MS 3,913 11,738 12/09/2020 09/01/ SAN FRANCISCO CALIF CITY & 1.0 FE 105,000 101.6300 106,712 105,000 105
SAN FRANCISCO CALIF CITY & 1.c FE 105,000 101.6300 106,712 105,000 105,000 105,000 2.543 2.543 FA 119 12/01/2021 08/01/
79770G-JG-2. CNTY REDEV AG. 1.C FE 105,000 101.6300 106,712 105,000 109,000 10
163/30/40/40/40/40/10/10/10/10/10/10/10/10/10/10/10/10/10
05/30C-10-7 JOSUIT DARKIN 109 DEL Y AVIII 1/1/19 1/
882669-BW-3_AUTHORITY 1.8 FE 235,000 97.3740 228,829 235,000 235,000 1.330 1.330 1.330 1.330 1.330 1.330 1.330
91412H-JL-8. UNIVERSITY CALIF REVS. 1. 1.C FE. 180,000 97.9300 176,274 180,000 180,000 180,000 100,400 100,000
914233-76-6. UNIVERSITY CONN. 2 1.E FE 440,901 127.0190 436,210 343,000 131,993 105,000 131,993 (3,085) 5.000 1.611 FA 1,983 3,471 12/09/2020 02/15/
2599999 - Bonds - 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 5,309,331 XXX 5,218,768 5,140,000 5,293,572 0 (15,542) 0 0 XXX XXX XXX 29,526 54,223 XXX 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 - Residential Mortgage-Backed Securities 313205-60-0_FH SB8079 - RMBS
3132D5-60-0_FH SB8079 - RMBS
3132DW-AW-3. FH SD8121 - RMBS. 4. 1.A 150,856 99.8151 145,047 145,316 509 2.000 1.514 MON. 242 2.906 12/11/2020 0.01/01/
3132HT-46-3 FHS 278 A7 - CMO/RMBS 4. 1.A 248,815 106.6678 221,778 226,196 250,616 1,801 4.000 1.336 MON. 754 8,294 01/20/2021 09/15/ 3133AD-UW-4 FH QB6897 - RMBS 4. 1.A 155,508 99.8147 149.463 149.740 154,962 (512) 2.000 1.507 MON. 250 2.995 12/11/2020 12/01/
3133GA-6P-6, FH QN6478 - RMBS
3133GA-CZ-7. FH QN3688 - RMBS. 4 1.A 170,346 102.9029 167,767 163,035 109091 1.059 1.059 1.059 1.059 1.059 1.059 1.059 1.059 1.059 1.059 1.059 1.059 1.059 1.059 1.059 1.059 1.059 1.059

SCHEDULE D - PART 1

Chauting All I	Long Torm PONDS	Owned December 31	1 of Current Voor

								Showing All Lo	ong-Term BON	IDS Owned Dece	ember 31 of Current	Year								
1	2		des	6	7	Fair 8	Value	10	11		hange in Book / Adjust					Intere				ites
	3						9		Book/ Adjusted	12 Unrealized Valuation	13 Current Year's	14 Current Year's Other Than Temporary	Total Foreign Exchange Change	16	17 Effective	18	19 Admitted Amount	20 Amount Rec.	21	22 Stated Contractual
CUSIP		'	Bond	Administrat-	Actual	to Obtain Fair	Fair	Par	Carrying	Increase/	(Amortization)/	Impairment	I In	Rate	Rate	When	Due &	During		Maturity
Identification	Description	Code n	CHAR	ive Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
	FH QN4220 - RMBS		4	1.A	147 ,803	102.7318	145,042	141 , 185	146,926		(855)			2.000	1.020	MON	235	2,824	12/11/2020	11/01/2035
	FH QN4298 - RMBS		4	1.A	170,402	102.7943	167,928	163,363	169,454		(904)			2.000	1 . 104	MON	272	3,267	12/07/2020	11/01/2035
	FH RC1727 - RMBS FHR 5068 HB - CMO/RMBS	ļ	l4	1.A 1.A	248,020 539,712	102.4924	243,516 533,429	237,594	246,625 538.378		(1,339)			2.000 1.000	1.090 0.457	MON	396 445	4,759 4,894	12/11/2020 01/20/2021	12/01/2035
3140KM-TJ-9		····	4	1.A	126.637	102.3640	122,736	119.902	125,887		(717)			2.500	1.619	MON	250	2.998	12/11/2020	09/01/2050
	FN CA8130 - RMBS		4	1.A	136,767	102.3051	132,468	129,483	135,898		(828)			2.500	1.641	MON	270	3,237	12/11/2020	12/01/2050
	FN CB0615 - RMBS	ļ	4	1.A	872,910	103.5800	863 , 160	833,327	869,731		(3, 179)			2.500	1.420	MON	1,736	10,417	06/18/2021	05/01/2036
3140QL -BN - 5 3140X7 - 2N - 8			4 Λ	1.A	901,287 .57,347	104.0944 102.7911	895,111 56,375	859,904 54,845	897,872 57,031		(3,415)			2.500 2.000	1.421	MON	1,791 L 91 L	10,749 1,097	06/18/2021 12/11/2020	06/01/2036 10/01/2035
	FN FM4465 - RMBS		4	1.A	170,111	104.5828	167,837	160,482	168,823		(1,225)			2.500	1.117	MON	334	4.012	12/07/2020	09/01/2035
	FN FM4209 - RMBS		4	1.A	163,547	104.0213	161,386	155,147	162,400		(1,092)			2.500	1.257	MON	323	3,879	12/07/2020	08/01/2035
3140X8-F8-5		ļ	ļ4	1.A	168,584	103 .8738	165 , 154	158,995	167 , 264		(1,254)			2.500	1.126	MON	331	3,975	12/07/2020	10/01/2035
3140X8-QE-0 31418D-2S-0		····	4 Λ	1.A	150,334 887,270	103.9905	148,271 878,001	142,581 847,542	149,264 884,124		(1,017)			2.500 2.500	1.250 1.439	MON	297 1.766	3,565	12/07/2020 06/18/2021	10/01/2035 07/01/2036
31418D-U9-1			4	1.A	150,817	103.4485	148,545	143,593	149,732		(1,028)			2.500	1.371	MON	299	3,590	12/07/2020	12/01/2035
31418D-V7-4		ļ	4	1.A	150,929	99.8151	145,106	145,375	150,388		(510)			2.000	1.513		242	2,907	12/11/2020	01/01/2051
31418D-V8-2	FN MA4238 - RMBS FEDERAL NATIONAL MORTGAGE	ļ	ļ4	1.A	134,825	102.1198	130,947	128,229	134,021		(768)			2.500	1.716	MON	267	3,206	12/11/2020	01/01/2051
31418D-VX-7			4	1 A	167,254	102.4905	164.542	160.544	166.332		(879)			2.000	1.146	MON	268	3,211	12/07/2020	01/01/2036
	Bonds - U.S. Special Revenue ar	nd Special	Assessment	Obligations	,201						(0.0)									
	and all Non-Guaranteed Obliga	ations of A	gencies an	d																
	Authorities of Governments ar Residential Mortgage-Backed S		litical Su	bdivisions -	7.247.380	XXX	7.138.835	6,926,440	7,217,848	0	(28,751)	0	0	XXX	XXX	XXX	13.354	116.947	XXX	XXX
3199999 - F	Bonds - U.S. Special Revenue ar		Assessment	Obligations	1,241,300	۸۸۸	7,100,000	0,320,440	1,211,040	0	(20,731)	0	0	۸۸۸	۸۸۸	۸۸۸	13,334	110,341	۸۸۸	۸۸۸
	and all Non-Guaranteed Obliga																			
	Authorities of Governments ar	nd Their Po	litical Su	bdivisions -																
	Subtotals - U.S. Special Reve Obligations and all Non-Guara																			
	Governments and Their Politic			Agencies of	12,556,711	XXX	12,357,602	12,066,440	12,511,420	0	(44.293)	0	0	XXX	l xxx	I XXX	42.880	171,170	XXX	XXX
	strial and Miscellaneous (Unaf			ligations	, ,		, ,	//	/ - /		(, , , , ,						, ,	,	I .	
04685A - 2Z - 3	ATHENE GLOBAL FUNDING.			1.F FE	1,870,000	98.2149	1,836,619	1,870,000	1,870,000		(7, 470)			1.608 4.906	1.608	JD A0	167 4,548	15,035	06/24/2021	
05583J-AC-6	BAT CAPITAL CORP.		1,2	2.B FE 2.A FE	449,681 335,805	112.3872	421,452 316,489	375,000	441,859 330.580		(7,478)			3.500	1.652	AU	1.983	18,398	12/11/2020 12/10/2020	04/02/2030
	BANCO SANTANDER SA	C	2	1.F FE	800.000	99.3630	794.904	800.000	800.000		(4,900)			0.701	0.701	A0	1, 903	2.804	06/23/2021	06/30/2024
	BANK OF AMERICA CORP		2	2.A FE	173,042	109 . 1864	163,780	150,000	169,087		(3,730)			4 . 183	1.480	MN	627	6,275	12/08/2020	11/25/2027
	BANK OF MONTREAL	C	1	1.F FE	2,271,497	98.3679	2,237,870	2,275,000	2,272,042		546				0.677	JJ	6,793		07/06/2021	07/09/2024
	BETH ISRAEL DEACONESS MEDICAL CENTER INC		1.2	1.F FE	20,000	100.3004	20,060	20,000	20,000					2.220	2.220	JJ	56		11/02/2021	07/01/2028
	BRIGHTHOUSE FINANCIAL INC	[1,2	2.B FE	305,275	119.2622	298 , 156	250,000	299,659		(5,353)			5.625	2.866	MN	1,797	14,063	12/10/2020	05/15/2030
4000711 1/0 0	CANADIAN IMPERIAL BANK OF		,		040.045	00 0000	040.044	050 000	040.050		14			0.450	0 404	IE	200	500	00/45/0004	00/00/0000
13607H-VC-3	CENTERPOINT ENERGY RESOURCES	t : ^C	ļ ¹	1.F FE	249,945	99.2963	248,241	250,000	249,959		 14		 	0.450	0.461	JD	28	563	06/15/2021	06/22/2023
15189W-AM-2	CORP	L	2	1.G FE	999,030	99.4431	994,431	1,000,000	999,433		403			0.700	0.749	MS	2,314	3,500	02/26/2021	03/02/2023
	COOPERATIEVE RABOBANK UA			2.A FE	592,200	107 . 5957	564,877	525,000	579,912		(11,604)			3.750	1.373	JJ	8,750	19,688	12/08/2020	07/21/2026
20440# 7# 2	EQUITABLE FINANCIAL LIFE			1 ,	1 007 540	07 4040	1 220 047	1 270 000	1 267 770		204			4 200	1 2/0] ,,]	7 754		07/07/2024	07/12/2026
29449W-7M-3	GLOBAL FUNDINGFEDERAL REALTY INVESTMENT	t	 	1.F FE	1,267,549	97 .4840	1,238,047	1,270,000	1,267,772		224			1.300	1.340	JJ	7 ,751		07/07/2021	07/12/2026
313747-BB-2	TRUST	ļ	1,2	2.A FE	1,892,897	97 .8808	1,854,841	1,895,000	1,893,110		213			1.250	1.275	FA	8,949	11,844	07/09/2021	02/15/2026
337738-AT-5	FISERV INC		1,2	2.B FE	1,631,175	105.8147	1,587,221	1,500,000	1,618,854		(12,321)			3.200	1.313	JJ	24,000		07/12/2021	07/01/2026
375558 - BF - 9 552081 - AK - 7	GILEAD SCIENCES INC LYONDELLBASELL INDUSTRIES NV	ļ	1,2	2.A FE	1,384,088 384,285	107 .6927 108 .6272	1,346,159 369,332	1,250,000 340,000	1,370,093 372,228		(13,994)		ļ	3.650 5.750	1.133	MS	15,208 4,127	22,813	07/12/2021 03/22/2021	03/01/2026 04/15/2024
	MISSISSIPPI POWER CO		J 1 , Z	2.B FE 2.A FE	470,000	99.3513		470,000			(12,057)		·····	0.350	0.355	AU	4 , 127	831	03/22/2021	06/28/2024
	NATIONAL RURAL UTILITIES	T	1		[T							
	COOPERATIVE FIN	ļ	1,2	1.F FE	388,998	97 .5710	380,527	390,000	389 , 154		157		ļ	1.000	1.050	JD	173	3 , 153	02/22/2021	06/15/2026
65330K BII 3	NEXTERA ENERGY CAPITAL HOLDINGS INC			2 4 55	889.911	99.5014	885.562	890.000	889.947		36			0.650	0.655	MS	1,928	2,635	03/15/2021	03/01/2023
	PENSKE TRUCK LEASING CO LP	 	1.2	2.A FE 2.B FE	587,890	106 .5567	559,423	525,000	572,014		(15,285)		<u> </u>	3.950	0.937	MS	6.394	2,033	12/16/2020	03/10/2025
100000 NL 1	. E.O.L INCON ELMOTHO OF EL		4			100.0001					10,200)	h	 					20,100		

SCHEDULE D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

												mber 31 of Current \									
1	2	<u> </u>	Code		6	7		Value	10	11		ange in Book / Adjuste					Interes			Da	
			4 F o r e		NAIC Designation , NAIC Designation Modifier and SVO		8 Rate Used to Obtain	9		Book/ Adjusted	12 Unrealized Valuation	13 Current Year's	14 Current Year's Other Than Temporary	Total Foreign Exchange Change	16	17 Effective	18	19 Admitted Amount	20 Amount Rec.	21	22 Stated Contractual
CUSIP			a l	Bond	Administrat-	Actual	Fair	Fair	Par	Carrying	Increase/	(Amortization)/	Impairment	In I	Rate	Rate	When	Due &	Durina		Maturity
Identification	Description	Code			ive Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
74256L -EK -1	PRINCIPAL LIFE GLOBAL FUNDING II PROTECTIVE LIFE GLOBAL				1.E FE	568,186	96.8570	556,928	575,000	568,875	(2000000)	688			0.875	1.146	JJ	2,362		07/12/2021	01/12/2026
74368C-BF-0	FUNDING	l			1.E FE	1,140,000	98.6134	1 , 124 , 193	1,140,000	1 , 140 , 000					0.781	0.781	JJ	4.328		06/28/2021	07/05/2024
75524K - NH - 3	CITIZENS BANK NA			1,2	2.A FE	584,408	102.3462	562,904	550,000	576, 198		(7,969)			2.250	0.758	AO	4,328 2,166	12,375	12/17/2020	04/28/2025
	SALESFORCE.COM INC	ļ		1,2	1.F FE	1,973,993	99.0311	1,955,864	1,975,000	1,974,149		156			0.625	0.642	JJ	5,795		06/29/2021	07/15/2024
817826-AA-8	7-ELEVEN INC	ļ		1,2	2.B FE	389,676	99.6249	388,537	390,000	389,820		144			0.625	0.667	FA	955	1,219	01/27/2021	02/10/2023
853496-AD-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV STANDARD INDUSTRIES INC		C.	1,	1.E FE 4.A FE	894,785 11,605	98.9943 103.0000	885,999 11,330	895,000 11,000	894,843 11,330	(105)	58 (162)			0.650 4.750	0.658 3.122	MS JJ	1,778 241	2,909 523	03/02/2021	03/11/2024 01/15/2028
	TD SYNNEX CORP	ļ		1,2	2.C FE	389,727	98.6995	384,928	390,000	389,762		35			1.250	1.274	FA	1,923		07/29/2021	08/09/2024
	VODAFONE GROUP PLC	<u> </u>	C	1	2.B FE	109,351	105.2255	105,226	100,000	106,222		(3,016)			3.750	0.675	JJ	1,719	3,750	12/16/2020	01/16/2024
3299999 -	Bonds - Industrial and Miscella	aneous ((Unaf f	iliated)	- Issuer	00 004 007	VVV	00 500 040	20 274 000	20 000 000	(405)	(05.070)	_	ا ا	VVV	VVV	VVV	440,000	400 404	VVV	VVV
Pondo Indi	Obligations strial and Miscellaneous (Unaft	filioto	d) (Othor Loop	Dookod and	23,024,997	XXX	22,560,849	22,371,000	22,926,902	(105)	(95,276)	0	0	XXX	XXX	XXX	116,893	193,161	XXX	XXX
	CGMS 212 A1 - CDO		u) - l	Julei rogu	1.A FE	430,000	100.0644	430,277	430.000	430.000 L	Т				1.212	1.277	JAJ0	1,056	3,035	02/26/2021	04/20/2034
	KKR 17R AR - CDO	†		4	1.A FE	650,000	99.8782	649,208	650.000	650.000					1.204	1.276	JAJO	1,056	4.526	03/15/2021	04/20/2034 04/15/2034
	TPRK 1 A1 - CD0			4	1.A FE	400,000	99.8517	399,407	400.000	400,000					1 . 124	1.196	JAJ0	974	2,265	03/22/2021	04/17/2034
	Bonds - Industrial and Miscella	aneous	(Unaf f	iliated)	- Other																17 11 7 200 4
	Loan-Backed and Structured Se	ecuritie	es			1,480,000	XXX	1,478,892	1,480,000	1,480,000	0	0	0	0	XXX	XXX	XXX	3,726	9,826	XXX	XXX
	Bonds - Industrial and Miscella - Industrial and Miscellaneou	ıs (Unaf	Ìfilia	ated) ´		24,504,997	ХХХ	24,039,741	23,851,000	24,406,902	(105)	(95,276)	0	0	XXX	XXX	XXX	120,619	202,987	XXX	XXX
	dentified Funds - Exchange Trac	dea Fund	us – a	as identif	red by the S		בת מחבת ו	2 704 040 1	Г	2 704 040 1	/44 064) [Т		, ,			N/A	-	14 004	12/02/2010	
46431W-50-7	FRST TR IV:ENHSH MAT ETF ISHARES:BR SH MAT BD Bonds - SVO Identified Funds -	Exchang	ne Tra	nded Funds	- as	3,799,782 3,799,782	59.8050 49.9500	3,781,949 3,776,120		3,781,949 3,776,120	(14,861)(16,632)						N/A N/A		14,861 28,671	12/02/2019 12/02/2019	
0000000	Identified by the SVO	LAUTION	yo 110	1000 1 01103	us	7,599,564	l xxx I	7.558.069	0	7,558,069	(31,492)	0	0	0	XXX	XXX	XXX	n	43.532	XXX	XXX
7699999 -	Bonds - Total Bonds - Subtotals	s - Issi	uer Oh	ligations		130.610.247	XXX	127.758.287	126.470.000	128.328.192	(105)	(1.815.006)	0	,		XXX	XXX	780.561	2.074.310	XXX	XXX
7799999 -	Bonds – Total Bonds – Subtotals Securities	s - Resi	ident i	al Mortgaç	ge-Backed	7,247,380	XXX	7,138,835	6,926,440	7,217,848	0	(28,751)	0	0	XXX	XXX	XXX	13,354	116,947	XXX	XXX
7999999 -	Bonds – Total Bonds – Subtotals Structured Securities	s - Othe	er Loa	n-Backed a	and	1,480,000	XXX	1,478,892	1,480,000	1,480,000	0	0	0	0	XXX	XXX	XXX	3,726	9,826	XXX	XXX
8099999 -	Bonds - Total Bonds - Subtotals	s - SVO	Ident	ified Fund	ds	7,599,564	XXX	7,558,069	0	7,558,069	(31,492)	0	0	0		XXX	XXX	0	43,532	XXX	XXX
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8399999	Subtotals - Total Bonds					146,937,191	XXX	143,934,083	134,876,440	144,584,108	(31,597)	(1,843,757)	0	0	XXX	XXX	XXX	797,640	2,244,616	XXX	XXX

1.															
Line															
Number	Book/	Adjusted Carrying Value by	y NAIC	C Designation Category Fe	ootnot	e:									
1A	1A	\$ 108,843,502	1B	\$ 924,292	1C	\$	2,165,230	1D	\$ 215,000	1E	\$ 3,916,803	1F	\$ 8,843,078	1G	\$ 1,637,460
1B	2A	\$ 13,836,995	2B	\$ 3,800,655	2C	\$	389,762								
1C	3A	\$ 0	3B	\$ 0	3C	\$	0								
1D	4A	\$ 11,330	4B	\$ 0	4C	\$	0								
1E	5A	\$ 0	5B	\$ 0	5C	\$	0								
1F	6	\$ ()													

Schedule D - Part 2 - Section 1

Schedule D - Part 2 - Section 2

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

			SI	owing All Long-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
CUSIP					Number of	Actual		Paid for Accrued
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends
Bonds - U.S. Governm		1 oreign	Date / tequired	Taille of Vendor	Chares of Clock	0031	i di Valuc	interest and Dividends
	UNITED STATES TREASURY		06/14/2021	Unknown	XXX	2,320,930	2,279,000	16,636
				Unknown	↓			
0599999 - Bonds -						2,320,930	2,279,000	16,636
	cal Subdivisions of States, Territories and Possessions	(Direct and Guaranteed						
111746-HY-2				STIFEL NICOLAUS & COMPANY INC.	XXX	80,000	80,000	
	U.S. Political Subdivisions of States, Territories and F					80,000	80,000	0
	Revenue and Special Assessment and all Non-Guaranteed (Obligations of Agencie						
072024-XC-1	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		03/.03/2021	MERRILL LYNCH PIERCE FENNER SMITH INC.	XXX	310,000	310,000	
10623A-BW-2	BRAZOS TEX HIGHER ED AUTH INC STUDENT LN		03/03/2021	RBC CAPITAL MARKETS, LLC	XXX	145,000	145,000	
3132D6-AM-2	FH SB8112 - RMBS		06./.18/2021	Cantor Fitzergald & Co	XXX	949,761	907,709	1,387
3132HT - A6 - 3	FHS 278 A7 - CMO/RMBS			MLPFS INC FIXED INCOME	XXX	390,231	354,755	946 385
3137F8-PH-0	FHR 5068 HB - CMO/RMBS			WELLS FARGO SECURITIES LLC.	XXX	583,938	577,620	385
3140QK-VH-8	FN CB0615 - RMBS		06/18/2021	8194	XXX	950,823	907,707	1.387
3140QL -BN -5	FN CB0944 - RMBS			Morgan Stanley	XXX	951,391	907,708	1.387
31418D-2S-0	FN MA4384 - RMBS		06/18/2021	Morgan Stanley	XXX	950,431	907,874	1,387
37828A - AB - 5	GLENDALE ARIZ CTFS PARTN		06/.24/.2021	RBC CAPITAL MÁRKETS, LLC	XXX			
38122N-A9-3	GOLDEN ST TOB SECURITIZATION CORP CALIF		09/30/2021	U.S. Bank	XXX	40,000	40,000	
462467 -Q2 -0	IOWA FIN AUTH SINGLE FAMILY MTG REV		08/25/2021	Morgan Stanley	XXX	94,642	85,000	
544587 -2S -6	LOS ANGELES CALLE MUN IMPT CORP LEASE RE		02/25/2021	GOLĎMAN, SACHŚ & CO.	XXX	175,000	175,000	
57587G-JG-1	MASSACHUSETTS ST HSG FIN AGY HSG REV.		09/.09/.2021	Morgan Stanley	XXX	72,092	65,000	
64971X-XY-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		02/04/2021	FUNB-FUNDS II	XXX	597,980	500,000	
684100-AD-2	ORANGE CALIF PENSION OBLIG.		03/.04/2021	STIFEL NICOLAUS & COMPANY INC.	XXX	845,000	845,000	
79770G-JG-2	SAN FRANCISCO CALIF CITY & CNTY REDEV AG.		12/01/2021	Citiaroup	XXX	105,000	105,000	
83756C-H5-7	SOUTH DAKOTA HSG DEV AUTH		01/13/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	11,088	10,000	
91412H-JL-8	UNIVERSITY CALIF REVS.		02/.24/.2021	U.S. Bank	XXX	180,000	180,000	
3199999 - Bonds -	- U.S. Special Revenue and Special Assessment and all No	n-Guaranteed Obligatio		uthorities of Governments and Their Political Subdivisions		8,017,376	7.688.373	6.878
	and Miscellaneous (Unaffiliated)		g			2,2,2	1,000,010	-,
04685A-2Z-3	ATHENE GLOBAL FUNDING.		06/24/2021	WELLS FARGO SECURITIES LLC.	XXX	1,870,000	1,870,000	
05971K-AK-5	BANCO SANTANDER SA	C.		SANTANDER INVESTMENT SECURITIES	XXX	800,000		
06367T-QW-3	BANK OF MONTREAL	C.	Ω7./Ω6./2021	BMO CAPITAL MARKETS CORP.	XXX	2,271,497	2,275,000	
08661U-AA-4	BETH ISRAEL DEACONESS MEDICAL CENTER INC.		11/02/2021	GOLDMAN SACHS & CO.	XXX	20,000		
13607H-VC-3	CANADIAN IMPERIAL BANK OF COMMERCE	C	06/15/2021	CIBC WORLD MARKETS CORP.	XXX	249.945	250,000	
14316K-AA-3	CGMS 212 A1 - CD0	C	02/26/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	430.000	430.000	
15189W-AM-2	CENTERPOINT ENERGY RESOURCES CORP		02/26/2021	Mitsubishi UFJ Securities.	XXX		1,000,000	
29449W-7M-3	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		07/07/2021	CHASE SECURITIES INC.	XXX	1,267,549	1,270,000	
313747-BB-2	FEDERAL REALTY INVESTMENT TRUST	***	07/09/2021	BARCLAYS CAPITAL INC FIXED INC.	XXX	1.892.897	1.895.000	9.738
337738-AT-5	FISERV INC			Morgan Stanley	XXX	1.631.175	1.500.000	1,733
375558-BF-9	GILEAD SCIENCES INC.			Morgan Stanley	XXX	1,384,088	1,250,000	16,856
48251F-AG-6	KKR 17R AR - CDO	С	03/15/2021	Morgan Stanley	XXX	650,000	650,000	10,000
552081-AK-7	LYONDELLBASELL INDUSTRIES NV		03/22/2021	MLPFS INC FIXED INCOME	XXX	384.285	340,000	8.635
605417-CC-6	MISSISSIPPI POWER CO		06/24/2021	BARCLAYS CAPITAL INC FIXED INC.	XXX	470,000	470.000	
63743H-EW-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN	···	Ω2/22/2021	CHASE SECURITIES INC.	XXX	388,998	390,000	
65339K -BU -3	NEXTERA ENERGY CAPITAL HOLDINGS INC.		03/.15/2021	CREDIT SUISSE SECURITIES (USA)	XXX			
74256L -EK -1	PRINCIPAL LIFE GLOBAL FUNDING II		07/12/2021	BMO CAPITAL MARKETS CORP	XXX	568.186	575.000	28
74368C-BF-0	PROTECTIVE LIFE GLOBAL FUNDING	···	06/28/2021	Unknown	XXX	1,140,000	1.140.000	20
79466L-AG-9	SALESFORCE.COM INC.		06/29/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	1.973.993	1,975,000	
817826-AA-8	7-ELEVEN INC.			US Bank	XXX	389,676	390,000	
82620K-AX-1	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C.	03/02/2021	CHASE SECURITIES INC.	XXX	894,785	895,000	
87162W-AC-4	SYNNEX CORP		07./29/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	389,727	390,000	
884887-AA-8	THOMPSON PARK CLO LIMITED - CDO	r:	03/22/2021	Unknown	XXX	400.000	400,000	
	- Industrial and Miscellaneous (Unaffiliated)	<u> </u>		v	, , , , , , , , , , , , , , , , , , ,	21.355.741	21.065.000	36.990
	Subtotals - Bonds - Part 3					31.774.047	31,112,373	60,504
8399999 - Bonds -								60,504
	SUDICITALS - DOLIUS					31,774,047	31,112,373	
9999999 Totals						31,774,047	XXX	60,504

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Cu	rrant Vaar

					Showing al	I Long-Term	Bonds and St	ocks SOLD, F	REDEEMED 0	r Otherwise DI	SPOSED OF [Ouring Current	Year						
1	2	3 4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	rrying Value		16	17	18	19	20	21
		F							11	12	13	14	15						
CUSIP Identi- fication	Description	o r e i g n 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 (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.		Date	Name of Purchaser	Stock	Consideration	Par value	Actual Cost	value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposai	Disposai	Disposai	During Year	Date
	UNITED STATES TREASURY	06/15/2021	Maturity @ 100.00	I XXX	23.700.000	23.700.000	24 . 286 . 945	23.964.009		(264,009)		(264,009)		23.700.000			0	311,063	06/15/2021
	Bonds - U.S. Governments	00/ 13/2021	maturity @ 100.00		23.700.000	23.700.000	, ,	23.964.009	Λ	(264,009)	Λ	(264,009)	Λ	23,700,000	0	Λ		311.063	
	Special Revenue and Special Assessmer	nt and all Non-Gu	paranteed Obligations of Age	encies and Author						(204,003)	U	(204,003)	0	23,700,000		0	0	311,003	۸۸۸
	FH SB8079 - RMBS	12/01/2021		XXX		33,701	35,181	35,176		(1,475)		(1,475)		33,701			۸	125	12/01/2035
	FH SB8112 - RMBS	12/01/2021		XXX		79,566	83,252			(3,686)		(3,686)		79,566		n	Λ		
	FH SD8121 - RMBS	12/01/2021		XXX	17,350	17,350		18,008		(657)		(657)		17,350			n	231	
	FHS 278 A7 - CMO/RMBS	12/01/2021		XXX	128,560	128,560	141,416			(12,856)		(12,856)		128,560		n	n	2.343	
	FH QB6897 - RMBS	12/01/2021		XXX	12,926	12,926		13,420		(495)		(495)					0	153	
	FH QN4478 - RMBS	12/01/2021		XXX	28.449	28.449		29.633		(1, 184)		(1, 184)		28,449			0	347	12/01/2035
	FH QN3688 - RMBS	12/01/2021		XXX	34 . 495	34,495		36 , 033		(1,538)		(1,538)		34,495		0	0	518	10/01/2035
	FH QN4220 - RMBS	12/01/2021		XXX	21,481	21,481	22,488	22.485		(1,003)		(1,003)		21,481		0	0	263	11/01/2035.
	FH QN4298 - RMBS	12/01/2021		XXX	34, 167	34,167	35,639	35,630		(1,463)		(1,463)		34,167		0	0	496	
3133L7-4L-8	FH RC1727 - RMBS	12/01/2021		XXX			55,281			(2,311)		(2,311)		52,957		0	0	638	12/01/2035
3137F8-PH-0	FHR 5068 HB - CMO/RMBS	12/01/2021		XXX	43,747	43,747	44,226			(478)		(478)		43,747			0	281	05/15/2039
3140KM-TJ-9	FN BQ2352 - RMBS	12/01/2021.		XXX	42,782	42,782	45 . 185	45.173		(2,391)		(2,391)		42,782			0	770	09/01/2050.
3140QG-A8-0	FN CA8130 - RMBS	12/01/2021	Paydown.	XXX	33, 175	33 , 175	35,041	35,030		(1,855)		(1,855)		33,175		0	0	597	12/01/2050
3140QK-VH-8_	FN CB0615 - RMBS	12/01/2021		XXX	74,380	74,380	77,913			(3,533)		(3,533)		74,380			0	579	05/01/2036
3140QL-BN-5	FN CB0944 - RMBS	12/01/2021_		XXX	47,804	47,804	50,105			(2,301)		(2,301)		47,804			0	332	06/01/2036
3140X7-2N-8	FN FM4380 - RMBS	12/01/2021	Paydown	XXX	15,126	15,126	15,816	15,814		(688)		(688)		15 , 126		0	0	200	10/01/2035
3140X7-6B-0	FN FM4465 - RMBS	12/01/2021	Paydown	XXX	36,616	36,616	38,813	38,799		(2, 183)		(2, 183)		36,616			0	499	09/01/2035
3140X7-VB-2	FN FM4209 - RMBS	12/01/2021	Paydown	XXX	42,632	42,631	44,940	44,925		(2,293)		(2,293)				0	0	541	08/01/2035
	. FN FM4690 - RMBS	12/01/2021		XXX	38,783	38,783	41,122	41,106		(2,323)		(2,323)				0	0	577	10/01/2035
3140X8-QE-0_	FN FM4952 - RMBS	12/01/2021		XXX		55, 164	58,163	58,143		(2,979)		(2,979)				0	0	844	10/01/2035
31418D-2S-0	FN MA4384 - RMBS	12/01/2021		XXX		60,332				(2,828)		(2,828)		60,332		0	0	509	
31418D-U9-1	. FN MA4207 - RMBS	12/01/2021		XXX	54,007	54,007	56,724	56,702		(2,696)		(2,696)		54,007			0	885	
	FN MA4237 - RMBS	12/01/2021		XXX	17,292	17 , 292		17,949		(657)		(657)		17,292			0	234	
31418D-V8-2	FN MA4238 - RMBS	12/01/2021	Paydown	XXX	34,429	34,429	36,201	36,191		(1,762)		(1,762)		34,429			0	584	01/01/2051
31418D-VX-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION -	12/01/2021	Pavdown	XXX	37,010	37,010	38,557	38,547		(1,537)		(1.537)		37,010		0	0	472	01/01/2036.
	Bonds - U.S. Special Revenue and Spec	ial Assessment an	nd all Non-Guaranteed Oblig	ations of						,		, , ,				_	_		
0200007	Agencies and Authorities of Govern	nments and Their	POIITICAL SUBDIVISIONS		1,076,931	1,076,931	1,134,292	674,032	0	(57, 172)	0	(57,172)	0	1,076,931	+ ŏ	0	0	14,006	XXX
	Bonds - Subtotals - Bonds - Part 4 Bonds - Subtotals - Bonds				24,776,931	24,776,931 24,776,931	25,421,237 25,421,237	24,638,041 24,638,041	0	(321, 181)	0	(321, 181)	0	24,776,931 24,776,931	0	0	0	325,069 325,069	XXX
0399999 -	Borids - Subtotars - Borids				24,770,931	24,770,931	20,421,231	24,030,041	0	(321, 101)	U	(321,101)	U	24,770,931	U	0	U	323,009	AAA
																			ļ
															!				!
		 	-		·									 	 	-			†
9999999	Totale				24 776 931	l xxx	25 421 237	24 638 041	0	(321 181)	Δ.	(321 181)	Λ.	24 776 931		Λ.	Λ.	325 069	XXX

Schedule D - Part 5

Schedule D - Part 6 - Section 1

Schedule D - Part 6 - Section 2

Schedule DA - Part 1

Schedule DB - Part A - Section 1

Schedule DB - Part A - Section 2

Schedule DB - Part B - Section 1

Schedule DB - Part B - Section 2

Schedule DB - Part D - Section 1

Schedule DB - Part D - Section 2

Schedule DB - Part E

Schedule DL - Part 1

Schedule DL - Part 2

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
		Rate of	Amount of Interest Received During	Amount of Interest Accrued December 31 of		
Depository OPEN DEPOSITORIES	Code	Interest	Year	Current Year	Balance	*
JP Morgan Chase New Jersev		0.020 0.030	38,434	242,611	101,608,463	XXX
Wells Fargo	4b	0.030	0	0	650	XXX
0199998 Deposits in depositories that do not exceed allowable limit in any one depository - Open Depositories	tne	XXX				XXX
0199999 Totals - Open Depositories	XXX	XXX	38,434	242,611	101,609,113	XXX
		ļ				-
		ļ			ļ	.
						-
					ļ	.
		ļ				
0399999 Total Cash on Deposit	XXX	XXX	38,434	242,611	101,609,113	XXX
049999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	38,434	242,611	101,609,113	XXX

TOTALS O	F DEPOSITORY	BALANCES ON THE LAS	T DAY OF EACH MO	NTH DURING THE CURRENT YEAR	

1. January 116,086,290 4. April 38,814,518 7. July 6,797,281 10. October 3,523,798 2. February 14,055,910 5. May 3,365,929 8. August 8,203,152 11. November 4,923,199 3. March 7,962,419 6. June 61,231,721 9. September 6,244,914 12. December 101,609,113														
	1. January	116,086,290	4. April	38,814,518	7. July	6,797,281	10. October	3,523,798						
3. March 7,962,419 6. June 61,231,721 9. September 6,244,914 12. December 101,609,113	2. February	14,055,910	5. May	3,365,929	8. August	8,203,152	11. November	4,923,199						
	3. March	7,962,419	6. June	61,231,721	9. September	6,244,914	12. December	101,609,113						

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show I	nvestments Owr	ned December 31 of Current Yo	ear	
3	4	5	6	

1	2	3	1 4	5	6	7	0	0
' '	-] 3	Date	Rate of		Pools/Adjusted	Amount of Interest	Amount Received
QUOID	B. C. Carlo	0.4.			Maturity	Book/Adjusted		
CUSIP	Description	Code	Acquired	Interest	Date	Carrying Value	Due & Accrued	During Year
Other Cash Equivalen								
XXX	INVESCO TREASURY INST.		12/28/2021	0.010		17,000,121	47	32
XXX	BLKRK LQ:FEDFUND INSTL		12/01/2021	0.030				
XXXXXX	DREYFUS GVT CSH MGT INST		12/28/2021	0.030		16,013,871	40	3
ХХХ	BLKRK LO:FEDFUND INSTL. DREYFUS GVT CSH MGT INST		12/31/2021	0.030		580,217	10	22
XXX	[GOLDMAN:FS GOVI INSI		12/28/2021	0.030		0	408	
XXX	FEDERATED HRMS GV 0 PRMR.		12/01/2021	0.030		11,000,350	330	15
XXX	TD BANK DEPOSIT SWEEP	SD	12/01/2021			26,147,486	667	3,652
XXX	INVESCO GOV&AGENCY INST		12/01/2021	0.030		10,004,513	249	14
XXX	SS INST INV:US GV MM PRM.		12/01/2021	0.030			276	10
8899999 - Other Ca						88,746,878	2,093	3,748
							_,,,,,	71.14
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9999999 Total Ca	ash Equivalents					88,746,878	2,093	3,748

1.														
Line														
Numbe	Book/	Adjusted Carrying Value b	y NAI	Designation Category F	ootno	e:								
1A	1A	\$ 0	1B	\$ 0	1C	\$ 0	1D	\$ 0	1E	\$ 0	1F	\$ 0	1G	\$ 0
1B	2A	\$ 0	2B	\$ 0	2C	\$ 0								
1C	3A	\$ 0	3B	\$ 0	3C	\$ 0								
1D	4A	\$ 0	4B	\$ 0	4C	\$ 0								
1E	5A	\$ 0	5B	\$ 0	5C	\$ 0								
1F	6	c ∩												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2 2		its For	All Other Sno	ecial Denosits		
			D .	3	4	All Other Special Deposits 5 6			
	States, etc.	Type of Deposits	Purpose of Deposits	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value		
1.	Alabama AL								
2.	Alaska AK								
3.	Arizona AZ								
	Arkansas AR								
	California CA								
	Colorado CO								
i	Connecticut CT								
i .	Delaware DE								
	District of Columbia DC		•						
i	FloridaFL								
1	Georgia GA Hawaii HI								
	Idaho ID								
	Illinois IL								
	Indiana IN								
	lowaIA								
	Kansas KS								
	Kentucky KY								
	Louisiana LA								
	Maine ME								
	Maryland MD								
	Massachusetts MA								
	Michigan MI								
	Minnesota MN								
25.	Mississippi MS								
	Missouri MO								
27.	Montana MT								
28.	Nebraska NE								
29.	Nevada NV								
30.	New Hampshire NH								
2,1	New James NJ	B.	Required by New Jersey Department of Insurance.	125,557,849	125 , 449 , 646				
	New Jersey NJ New Mexico NM	D	Trisur ance	120,007,049	120,449,040				
i	New York								
i	North Carolina								
i	North Dakota								
i	Ohio OH								
	Oklahoma OK								
	Oregon OR								
	Pennsylvania PA								
	Rhode Island RI								
	South Carolina SC								
	South Dakota								
	Tennessee TN								
i	TexasTX								
	Utah								
	Vermont VT								
	VirginiaVA	ļ							
	Washington WA								
	West Virginia WV								
	Wisconsin WI					ļ			
	Wyoming WY								
	American Samoa AS						ļ		
53.	Guam GU						ļ		
54.	Puerto Rico PR	ļ		ļ		ļ	ļ		
55.	US Virgin Islands VI	ļ					ļ		
56.	Northern Mariana Islands MP	ļ					ļ		
57.	Canada CAN	ı 					ļ		
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	(
59.	Total	XXX	XXX	125,557,849	125,449,646	0	(
DETAILS	S OF WRITE-INS								
5801.							ļ		
5802.									
5803.		ļ							
5898.	Sum of remaining write-ins for Line	XXX	XXX	0	0	L0	,		
E000	58 from overflow page Totals (Lines 5801 - 5803 + 5898)								
5899.	(Line 58 above)	XXX	XXX	0	0	0			