



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE
ELEMENT INS CO

NAIC Group Code NAIC Company Code 16867 Employer's ID Number 84-3656054

(Current) (Prior)

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

Country of Domicile USA

Incorporated/Organized 11/11/2019 Commenced Business 09/15/2020

Statutory Home Office 6449 Allen Rd West Chester, OH, USA 45069

Main Administrative Office 6449 Allen Rd 513-755-5780

(Telephone)

West Chester, OH, USA 45069 Cincinnati, OH, USA 45262

Mail Address PO Box 62357

Primary Location of Books and Records 6449 Allen Rd 513-755-5780

(Telephone)

West Chester, OH, USA 45069

Internet Website Address elementcoverage.com

Statutory Statement Contact Steven J Murry 513-755-5780

(Telephone)

smurry@elementcoverage.com (E-Mail)

(Fax)

OFFICERS

Matthew Joseph Brands, Chief Executive Officer Steven Joseph Murry, Chief Operating Officer

Alison Brands Rice, Chief Financial Officer

DIRECTORS OR TRUSTEES

Matthew Joseph Brands Alison Brands Rice

Steven Joseph Murry Scott Michael Boehm

Alfred Theodore Brands

State of Ohio
County of Butler SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

x
Matthew Joseph Brands
CEO

x
Alison Brands Rice
CFO

x
Steven Joseph Murry
COO

Subscribed and sworn to before me
this 24 day of

FEBRUARY 2023

[Signature]

a. Is this an original filing? Yes

b. If no:

1. State the amendment number: _____

2. Date filed: _____

3. Number of pages attached: _____



HEATHER N CALLAHAN
Notary Public
State of Ohio
My Comm. Expires
August 4, 2026

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	534,832	18.1	534,832		534,832	18.1
	1.02 All other governments						
	1.03 U.S. states, territories and possessions, etc. guaranteed			327,745		327,745	11.1
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	327,745	11.1				
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed						
	1.06 Industrial and miscellaneous	278,304	9.4	278,304		278,304	9.4
	1.07 Hybrid securities						
	1.08 Parent, subsidiaries and affiliates						
	1.09 SVO identified funds						
	1.10 Unaffiliated bank loans						
	1.11 Unaffiliated certificates of deposit						
	1.12 Total long-term bonds	1,140,881	38.6	1,140,881		1,140,881	38.6
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)						
	2.02 Parent, subsidiaries and affiliates						
	2.03 Total preferred stocks						
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
	3.02 Industrial and miscellaneous Other (Unaffiliated)						
	3.03 Parent, subsidiaries and affiliates Publicly traded						
	3.04 Parent, subsidiaries and affiliates Other						
	3.05 Mutual funds						
	3.06 Unit investment trusts						
	3.07 Closed-end funds						
	3.08 Exchange traded funds	96,688	3.3	96,688		96,688	3.3
	3.09 Total common stocks	96,688	3.3	96,688		96,688	3.3
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages						
	4.02 Residential mortgages						
	4.03 Commercial mortgages						
	4.04 Mezzanine real estate loans						
	4.05 Total valuation allowance						
	4.06 Total mortgage loans						
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company						
	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)	1,555,182	52.6	1,555,182		1,555,182	52.6
	6.02 Cash equivalents (Schedule E, Part 2)	2,790	0.1	2,790		2,790	0.1
	6.03 Short-term investments (Schedule DA)	158,356	5.4	158,357		158,357	5.4
	6.04 Total cash, cash equivalents and short-term investments	1,716,328	58.1	1,716,329		1,716,329	58.1
7.	Contract loans						
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)						
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	2,953,897	100.0	2,953,898		2,953,898	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		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12		
3.2	Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9		
5.2	Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commissions fee		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13		
9.2	Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11		
10.2	Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		1,549,849
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		1,353,569
3.	Accrual of discount.....		1,016
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.....	(11,591)	
4.4	Part 4, Column 11.....	(18,491)	(30,082)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(30,725)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,582,761
7.	Deduct amortization of premium.....		23,296
8.	Total foreign exchange change in book / adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		1,237,570
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,237,570

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	534,832	522,371	536,246	550,000
2. Canada				
3. Other Countries				
4. Totals	534,832	522,371	536,246	550,000
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	327,745	320,324	338,842	315,000
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				
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	278,304	273,120	283,102	275,000
9. Canada				
10. Other Countries				
11. Totals	278,304	273,120	283,102	275,000
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	1,140,881	1,115,816	1,158,189	1,140,000
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States	96,688	96,688	101,064	XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals	96,688	96,688	101,064	XXX
Parent, Subsidiaries and Affiliates				
24. Totals				XXX
25. Total Common Stocks	96,688	96,688	101,064	XXX
26. Total Stocks	96,688	96,688	101,064	XXX
27. Total Bonds and Stocks	1,237,569	1,212,504	1,259,253	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.....	608,377		84,813			XXX	693,190	53.4			693,190	
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.....	608,377		84,813			XXX	693,190	53.4			693,190	
2.	All Other Governments												
2.1.	NAIC 1.....						XXX						
2.2.	NAIC 2.....						XXX						
2.3.	NAIC 3.....						XXX						
2.4.	NAIC 4.....						XXX						
2.5.	NAIC 5.....						XXX						
2.6.	NAIC 6.....						XXX						
2.7.	Totals.....						XXX						
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1.	NAIC 1.....						XXX						
3.2.	NAIC 2.....						XXX						
3.3.	NAIC 3.....						XXX						
3.4.	NAIC 4.....						XXX						
3.5.	NAIC 5.....						XXX						
3.6.	NAIC 6.....						XXX						
3.7.	Totals.....						XXX						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1.	NAIC 1.....	247,423	80,322				XXX	327,745	25.2			327,745	
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.....	247,423	80,322				XXX	327,745	25.2			327,745	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1.....						XXX						
5.2.	NAIC 2.....						XXX						
5.3.	NAIC 3.....						XXX						
5.4.	NAIC 4.....						XXX						
5.5.	NAIC 5.....						XXX						
5.6.	NAIC 6.....						XXX						
5.7.	Totals.....						XXX						

SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1.	NAIC 1.....						XXX						
6.2.	NAIC 2.....	278,304					XXX	278,304	21.4			278,304	
6.3.	NAIC 3.....						XXX						
6.4.	NAIC 4.....						XXX						
6.5.	NAIC 5.....						XXX						
6.6.	NAIC 6.....						XXX						
6.7.	Totals.....	278,304					XXX	278,304	21.4			278,304	
7.	Hybrid Securities												
7.1.	NAIC 1.....						XXX						
7.2.	NAIC 2.....						XXX						
7.3.	NAIC 3.....						XXX						
7.4.	NAIC 4.....						XXX						
7.5.	NAIC 5.....						XXX						
7.6.	NAIC 6.....						XXX						
7.7.	Totals.....						XXX						
8.	Parent, Subsidiaries and Affiliates												
8.1.	NAIC 1.....						XXX						
8.2.	NAIC 2.....						XXX						
8.3.	NAIC 3.....						XXX						
8.4.	NAIC 4.....						XXX						
8.5.	NAIC 5.....						XXX						
8.6.	NAIC 6.....						XXX						
8.7.	Totals.....						XXX						
9.	SVO Identified Funds												
9.1.	NAIC 1.....	XXX	XXX	XXX	XXX	XXX							
9.2.	NAIC 2.....	XXX	XXX	XXX	XXX	XXX							
9.3.	NAIC 3.....	XXX	XXX	XXX	XXX	XXX							
9.4.	NAIC 4.....	XXX	XXX	XXX	XXX	XXX							
9.5.	NAIC 5.....	XXX	XXX	XXX	XXX	XXX							
9.6.	NAIC 6.....	XXX	XXX	XXX	XXX	XXX							
9.7.	Totals.....	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.1.	NAIC 1.....						XXX						
10.2.	NAIC 2.....						XXX						
10.3.	NAIC 3.....						XXX						
10.4.	NAIC 4.....						XXX						
10.5.	NAIC 5.....						XXX						
10.6.	NAIC 6.....						XXX						
10.7.	Totals.....						XXX						
11.	Unaffiliated Certificates of Deposit												
11.1.	NAIC 1.....						XXX			XXX	XXX		
11.2.	NAIC 2.....						XXX			XXX	XXX		
11.3.	NAIC 3.....						XXX			XXX	XXX		
11.4.	NAIC 4.....						XXX			XXX	XXX		
11.5.	NAIC 5.....						XXX			XXX	XXX		
11.6.	NAIC 6.....						XXX			XXX	XXX		
11.7.	Totals.....						XXX			XXX	XXX		

SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation		1	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)
12.	Total Bonds Current Year												
12.1.	NAIC 1.....	(d) 855,800	80,322	84,813				1,020,934	78.6	XXX	XXX	1,020,934	
12.2.	NAIC 2.....	(d) 278,304						278,304	21.4	XXX	XXX	278,304	
12.3.	NAIC 3.....	(d)								XXX	XXX		
12.4.	NAIC 4.....	(d)								XXX	XXX		
12.5.	NAIC 5.....	(d)						(c)		XXX	XXX		
12.6.	NAIC 6.....	(d)						(c)		XXX	XXX		
12.7.	Totals.....	1,134,104	80,322	84,813				(b) 1,299,238	100.0	XXX	XXX	1,299,238	
12.8.	Line 12.7 as a % of Col. 7.....	87.3	6.2	6.5				100.0	XXX	XXX	XXX	100.0	
13.	Total Bonds Prior Year												
13.1.	NAIC 1.....							XXX	XXX				
13.2.	NAIC 2.....							XXX	XXX				
13.3.	NAIC 3.....							XXX	XXX				
13.4.	NAIC 4.....							XXX	XXX				
13.5.	NAIC 5.....							XXX	XXX	(c)			
13.6.	NAIC 6.....							XXX	XXX	(c)			
13.7.	Totals.....							XXX	XXX	(b)			
13.8.	Line 13.7 as a % of Col. 9.....							XXX	XXX		XXX		
14.	Total Publicly Traded Bonds												
14.1.	NAIC 1.....	855,800	80,322	84,813				1,020,934	78.6			1,020,934	XXX
14.2.	NAIC 2.....	278,304						278,304	21.4			278,304	XXX
14.3.	NAIC 3.....												XXX
14.4.	NAIC 4.....												XXX
14.5.	NAIC 5.....												XXX
14.6.	NAIC 6.....												XXX
14.7.	Totals.....	1,134,104	80,322	84,813				1,299,238	100.0			1,299,238	XXX
14.8.	Line 14.7 as a % of Col. 7.....	87.3	6.2	6.5				100.0	XXX	XXX	XXX	100.0	XXX
14.9.	Line 14.7 as a % of Line 12.7, Col. 7, Section 12.....	87.3	6.2	6.5				100.0	XXX	XXX	XXX	100.0	XXX
15.	Total Privately Placed Bonds												
15.1.	NAIC 1.....											XXX	
15.2.	NAIC 2.....											XXX	
15.3.	NAIC 3.....											XXX	
15.4.	NAIC 4.....											XXX	
15.5.	NAIC 5.....											XXX	
15.6.	NAIC 6.....											XXX	
15.7.	Totals.....											XXX	
15.8.	Line 15.7 as a % of Col. 7.....								XXX	XXX	XXX	XXX	
15.9.	Line 15.7 as a % of Line 12.7, Col. 7, Section 12.....								XXX	XXX	XXX	XXX	

(a) Includes \$ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ current year of bonds with Z designations and \$ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ current year of bonds with 5GI designations, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$158,357; 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	608,377		84,813			XXX	693,190	53.4			693,190	
1.02.	Residential Mortgage-Backed Securities						XXX						
1.03.	Commercial Mortgage-Backed Securities						XXX						
1.04.	Other Loan-Backed and Structured Securities						XXX						
1.05.	Totals	608,377		84,813			XXX	693,190	53.4			693,190	
2.	All Other Governments												
2.01.	Issuer Obligations						XXX						
2.02.	Residential Mortgage-Backed Securities						XXX						
2.03.	Commercial Mortgage-Backed Securities						XXX						
2.04.	Other Loan-Backed and Structured Securities						XXX						
2.05.	Totals						XXX						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01.	Issuer Obligations						XXX						
3.02.	Residential Mortgage-Backed Securities						XXX						
3.03.	Commercial Mortgage-Backed Securities						XXX						
3.04.	Other Loan-Backed and Structured Securities						XXX						
3.05.	Totals						XXX						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01.	Issuer Obligations	247,423	80,322				XXX	327,745	25.2			327,745	
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	247,423	80,322				XXX	327,745	25.2			327,745	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations						XXX						
5.02.	Residential Mortgage-Backed Securities						XXX						
5.03.	Commercial Mortgage-Backed Securities						XXX						
5.04.	Other Loan-Backed and Structured Securities						XXX						
5.05.	Totals						XXX						
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	278,304					XXX	278,304	21.4			278,304	
6.02.	Residential Mortgage-Backed Securities						XXX						
6.03.	Commercial Mortgage-Backed Securities						XXX						
6.04.	Other Loan-Backed and Structured Securities						XXX						
6.05.	Totals	278,304					XXX	278,304	21.4			278,304	
7.	Hybrid Securities												
7.01.	Issuer Obligations						XXX						
7.02.	Residential Mortgage-Backed Securities						XXX						
7.03.	Commercial Mortgage-Backed Securities						XXX						
7.04.	Other Loan-Backed and Structured Securities						XXX						
7.05.	Totals						XXX						
8.	Parent, Subsidiaries and Affiliates												
8.01.	Issuer Obligations						XXX						
8.02.	Residential Mortgage-Backed Securities						XXX						
8.03.	Commercial Mortgage-Backed Securities						XXX						
8.04.	Other Loan-Backed and Structured Securities						XXX						
8.05.	Affiliated Bank Loans-Issued						XXX						
8.06.	Affiliated Bank Loans-Acquired						XXX						
8.07.	Totals						XXX						

SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)

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

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
9.01.	Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans						XXX						
10.01.	Unaffiliated Bank Loans - Issued						XXX						
10.02.	Unaffiliated Bank Loans - Acquired						XXX						
10.03.	Totals						XXX						
11.	Unaffiliated Certificates of Deposit												
11.01.	Totals						XXX			XXX	XXX		
12.	Total Bonds Current Year												
12.01.	Issuer Obligations	1,134,104	80,322	84,813			XXX	1,299,239	100.0	XXX	XXX	1,299,239	
12.02.	Residential Mortgage-Backed Securities						XXX			XXX	XXX		
12.03.	Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
12.04.	Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
12.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06.	Affiliated Bank Loans						XXX			XXX	XXX		
12.07.	Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09.	Totals	1,134,104	80,322	84,813				1,299,239	100.0	XXX	XXX	1,299,239	
12.10.	Lines 12.09 as a % Col. 7	87.3	6.2	6.5				100.0	XXX	XXX	XXX	100.0	
13.	Total Bonds Prior Year												
13.01.	Issuer Obligations						XXX	XXX	XXX				
13.02.	Residential Mortgage-Backed Securities						XXX	XXX	XXX				
13.03.	Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
13.04.	Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
13.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06.	Affiliated Bank Loans						XXX	XXX	XXX				
13.07.	Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08.	Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09.	Totals							XXX	XXX				
13.10.	Line 13.09 as a % of Col. 9							XXX	XXX		XXX		
14.	Total Publicly Traded Bonds												
14.01.	Issuer Obligations	1,134,104	80,322	84,813			XXX	1,299,239	100.0			1,299,239	XXX
14.02.	Residential Mortgage-Backed Securities						XXX						XXX
14.03.	Commercial Mortgage-Backed Securities						XXX						XXX
14.04.	Other Loan-Backed and Structured Securities						XXX						XXX
14.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06.	Affiliated Bank Loans						XXX						XXX
14.07.	Unaffiliated Bank Loans						XXX						XXX
14.08.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09.	Totals	1,134,104	80,322	84,813				1,299,239	100.0			1,299,239	XXX
14.10.	Line 14.09 as a % of Col. 7	87.3	6.2	6.5				100.0	XXX	XXX	XXX	100.0	XXX
14.11.	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	87.3	6.2	6.5				100.0	XXX	XXX	XXX	100.0	XXX
15.	Total Privately Placed Bonds												
15.01.	Issuer Obligations						XXX					XXX	
15.02.	Residential Mortgage-Backed Securities						XXX					XXX	
15.03.	Commercial Mortgage-Backed Securities						XXX					XXX	
15.04.	Other Loan-Backed and Structured Securities						XXX					XXX	
15.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06.	Affiliated Bank Loans						XXX					XXX	
15.07.	Unaffiliated Bank Loans						XXX					XXX	
15.08.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09.	Totals											XXX	
15.10.	Line 15.09 as a % of Col. 7								XXX	XXX	XXX	XXX	
15.11.	Line 15.09 as a % of Line 12.09, Col. 7, Section 12								XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year.....					
2.	Cost of short-term investments acquired.....	158,357	158,357			
3.	Accrual of discount.....	—	—			
4.	Unrealized valuation increase (decrease).....					
5.	Total gain (loss) on disposals.....	—	—			
6.	Deduct consideration received on disposals.....	—	—			
7.	Deduct amortization of premium.....	—	—			
8.	Total foreign exchange change in book / adjusted carrying value.....	—	—			
9.	Deduct current year's other-than-temporary impairment recognized.....	—	—			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	158,357	158,357			
11.	Deduct total nonadmitted amounts.....	—	—			
12.	Statement value at end of current period (Line 10 minus Line 11).....	158,357	158,357			

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

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

NONE

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

NONE

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

NONE

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

NONE

(SI-14) Schedule DB - Verification

NONE

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

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year.....	37		37	
2.	Cost of cash equivalents acquired	1,620,176		1,620,176	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease).....				
5.	Total gain (loss) on disposals.....				
6.	Deduct consideration received on disposals	1,617,423		1,617,423	
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)	2,790		2,790	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	2,790		2,790	

(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

(E-04) Schedule B - Part 1
NONE

(E-05) Schedule B - Part 2
NONE

(E-06) Schedule B - Part 3
NONE

(E-07) Schedule BA - Part 1
NONE

(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-ZQ-6	U S Treasury Note	SD			1.A	83,797		79,145	100,000	84,813	-	1,016			0.625	0.625	JD	81	313	07/21/2022	05/15/2030
912828-5K-2	U S Treasury Note				1.A	154,652		147,726	150,000	152,222	-	(2,430)			2.875	2.875	AO	739	4,313	01/27/2022	10/31/2023
91282C-CK-5	U S Treasury Note				1.A	148,266		146,672	150,000	148,266	-	-			0.125	0.125	JD	1	188	01/27/2022	06/30/2023
912828-ZD-5	U S Treasury Note				1.A	149,531		148,828	150,000	149,531	-	-			0.500	0.500	MS	224	750	01/27/2022	03/15/2023
0019999999 - U.S. Governments, Issuer Obligations						536,246	XXX	522,371	550,000	534,832	-	(1,414)			XXX	XXX	XXX	1,044	5,563	XXX	XXX
0109999999 - Subtotals - U.S. Governments						536,246	XXX	522,371	550,000	534,832	-	(1,414)			XXX	XXX	XXX	1,044	5,563	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
67760A-DP-8	Ohio St Parks and Rec Denver Co City and County				1.C	21,423		20,369	20,000	20,717	-	(706)			5.000		JD	83	1,000	01/27/2022	12/01/2023
249182-KX-3	Airport				1.F	82,813		77,090	75,000	80,322	-	(2,491)			5.000		JD	313	3,750	01/27/2022	12/01/2024
641480-HK-7	Nevada State Highway				1.C	53,579		50,882	50,000	51,803	-	(1,776)			5.000		JD	208	2,500	01/27/2022	12/01/2023
59259R-WP-5	Metropolitan Transportation Authority NY				1.G	64,446		60,747	60,000	62,184	-	(2,262)			5.250		MN	403	3,150	01/27/2022	11/15/2023
052398-GA-6	Austin TX				1.E	63,996		60,872	60,000	61,964	-	(2,032)			5.000		MN	383	3,000	01/27/2022	11/15/2023
544445-DZ-9	Los Angeles CA				1.D	52,585		50,364	50,000	50,755	-	(1,830)			5.000		JD	319	2,500	01/27/2022	05/15/2023
0619999999 - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						338,842	XXX	320,324	315,000	327,745	-	(11,097)			XXX	XXX	XXX	1,709	15,900	XXX	XXX
0709999999 - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						338,842	XXX	320,324	315,000	327,745	-	(11,097)			XXX	XXX	XXX	1,709	15,900	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
37045V-AE-0	Genl Motors Co				2.C	63,176		59,937	60,000	61,447	-	(1,729)			4.875		MS	723	2,925	01/27/2022	10/02/2023
17330P-J8-3	CITIGROUP GLBL MKTS HLDG				2.A	75,428		73,896	75,000	75,428	-	-			3.800		MON	16	1,188	07/28/2022	07/29/2023
14040H-BD-6	Capital One Financial Corp				2.A	72,027		69,599	70,000	70,681	-	(1,346)			3.500		JD	109	2,450	01/27/2022	06/15/2023
61747Y-DU-6	Morgan Stanley				2.A	72,472		69,687	70,000	70,749	-	(1,723)			4.100		MN	311	2,870	01/27/2022	05/22/2023
1019999999 - Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						283,102	XXX	273,120	275,000	278,304	-	(4,797)			XXX	XXX	XXX	1,159	9,433	XXX	XXX
1109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)						283,102	XXX	273,120	275,000	278,304	-	(4,797)			XXX	XXX	XXX	1,159	9,433	XXX	XXX
2419999999 - Subtotals - Issuer Obligations						1,158,189	XXX	1,115,816	1,140,000	1,140,881	-	(17,308)			XXX	XXX	XXX	3,912	30,895	XXX	XXX
2509999999 - Subtotals - Total Bonds						1,158,189	XXX	1,115,816	1,140,000	1,140,881	-	(17,308)			XXX	XXX	XXX	3,912	30,895	XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:								
	1A	1A \$534,832	1B \$	1C \$72,520	1D \$50,755	1E \$61,964	1F \$80,322	1G \$62,184		
	1B	2A \$216,857	2B \$	2C \$61,447						
	1C	3A \$	3B \$	3C \$						
	1D	4A \$	4B \$	4C \$						
	1E	5A \$	5B \$	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
4509999999 – Total Preferred Stocks								XXX											XXX	XXX

NONE

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

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Exchange Traded Funds																	
921908-84-4	Vanguard Dividend Appreciation ETF			102,532	15,569	151.850	15,569	15,681		301		(2,000)		(2,000)		12/23/2022	
921946-40-6	Vanguard High Dividend Yield ETF			309,432	33,484	108.210	33,484	32,055		987		(1,142)		(1,142)		12/22/2022	
92204A-60-3	Vanguard Industrials ETF			51,303	9,370	182.640	9,370	10,255		141		(1,019)		(1,019)		12/20/2022	
922908-36-3	Vanguard S & P 500 Index			26,093	9,168	351.340	9,168	10,043		154		(2,190)		(2,190)		12/23/2022	
922908-76-9	Vanguard Total Stock Market ETF			152,191	29,097	152.191	29,097	33,030		476		(5,239)		(5,239)		12/28/2022	
5819999999 – Exchange Traded Funds					96,688	XXX	96,688	101,064		2,059		(11,591)		(11,591)		XXX	XXX
5989999999 – Total Common Stocks					96,688	XXX	96,688	101,064		2,059		(11,591)		(11,591)		XXX	XXX
5999999999 – Total Preferred and Common Stocks					96,688	XXX	96,688	101,064		2,059		(11,591)		(11,591)		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. Governments								
91282C-CK-5	U S Treasury Note		01/27/2022	Vanguard	XXX	148,266	150,000	17
912828-ZD-5	U S Treasury Note		01/27/2022	Vanguard	XXX	149,531	150,000	288
912828-ZQ-6	U S Treasury Note		07/21/2022	Vanguard	XXX	83,797	100,000	115
912828-5K-2	U S Treasury Note		01/27/2022	Vanguard	XXX	154,652	150,000	1,108
0109999999 – Bonds: U.S. Governments						536,246	550,000	1,528
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
249182-KX-3	Denver Co City and County Airport		01/27/2022	Vanguard	XXX	82,813	75,000	625
544445-DZ-9	LOS ANGELES CA DEPT ARPTS		01/27/2022	Vanguard	XXX	52,585	50,000	528
59259R-WP-5	Metropolitan Transportation Authority NY		01/27/2022	Vanguard	XXX	64,446	60,000	665
641480-HK-7	Nevada State Highway		01/27/2022	Vanguard	XXX	53,579	50,000	417
67760A-DP-8	Ohio St Parks and Rec		01/27/2022	Vanguard	XXX	21,423	20,000	167
052398-GA-6	AUSTIN TX ARPT SYS REV		01/27/2022	Vanguard	XXX	63,996	60,000	633
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						338,842	315,000	3,034
Bonds: Industrial and Miscellaneous (Unaffiliated)								
14040H-BD-6	Capital One Financial Corp		01/27/2022	Vanguard	XXX	72,027	70,000	313
17330P-J8-3	CITIGROUP GLBL MKTS HLDG		07/28/2022	Vanguard	XXX	75,428	75,000	16
37045V-AE-0	Genl Motors Co		01/27/2022	Vanguard	XXX	63,176	60,000	967
61747Y-DU-6	MORGAN STANLEY SUB NOTE CPN		08/01/2022	Vanguard	XXX	72,472	70,000	550
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						283,102	275,000	1,846
2509999997 – Subtotals - Bonds - Part 3						1,158,189	1,140,000	6,408
2509999998 – Summary Item from Part 5 for Bonds						193,318	190,000	1,208
2509999999 – Subtotals - Bonds						1,351,507	1,330,000	7,616
Common Stocks: Exchange Traded Funds								
922908-76-9	Vanguard Total Stock Market ETF		12/28/2022	Vanguard	2.440	479	XXX	
921908-84-4	Vanguard Dividend Appreciation ETF		12/23/2022	Vanguard	2.016	301	XXX	
921946-40-6	Vanguard High Dividend Yield ETF		12/22/2022	Vanguard	9.387	987	XXX	
92204A-60-3	Vanguard Industrials ETF		12/20/2022	Vanguard	0.806	141	XXX	
922908-36-3	Vanguard S & P 500 Index		12/23/2022	Vanguard	0.428	154	XXX	
5819999999 – Common Stocks: Exchange Traded Funds						2,062	XXX	
5989999997 – Subtotals - Common Stocks - Part 3						2,062	XXX	
5989999999 – Subtotals - Common Stocks						2,062	XXX	
5999999999 – Subtotals - Preferred and Common Stocks						2,062	XXX	
6009999999 – Totals						1,353,569	XXX	7,616

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
2509999998 – Summary Item from Part 5 for Bonds						190,144	190,000	193,318			(4,972)		(4,972)		190,440		(500)	(500)	5,184	XXX
2509999999 – Subtotals - Bonds						190,144	190,000	193,318			(4,972)		(4,972)		190,440		(500)	(500)	5,184	XXX
Common Stocks: Exchange Traded Funds																				
921908-84-4	Vanguard Dividend Appreciation ETF		02/24/2022	Vanguard	285.000	44,556	XXX	43,487	48,949	(5,462)			(5,462)		43,487		1,069	1,069		
921910-70-9	Vanguard Extended Duration Treasury ETF		01/25/2022	Vanguard	188.839	25,097	XXX	24,487	26,437	(1,950)			(1,950)		24,487		610	610		
922908-65-2	Vanguard Extended Market ETF		01/25/2022	Vanguard	342.666	54,696	XXX	62,703	62,660	43			43		62,703		(8,007)	(8,007)		
921946-40-6	Vanguard High Dividend Yield ETF		02/24/2022	Vanguard	288.000	30,439	XXX	29,775	32,288	(2,513)			(2,513)		29,775		664	664		
92204A-60-3	Vanguard Industrials ETF		02/24/2022	Vanguard	180.000	33,561	XXX	34,912	36,533	(1,621)			(1,621)		34,912		(1,351)	(1,351)		
921937-81-9	Vanguard Intermediate-Term Bond ETF		01/25/2022	Vanguard	1,143.880	98,265	XXX	102,001	100,227	1,774			1,774		102,001		(3,736)	(3,736)		
92206C-70-6	Vanguard Intermediate-Term Treasury ETF		01/25/2022	Vanguard	2,091.950	137,064	XXX	141,530	139,052	2,478			2,478		141,530		(4,466)	(4,466)		
921937-79-3	Vanguard Long-Term Bond ETF		01/25/2022	Vanguard	249.562	24,633	XXX	24,924	25,685	(761)			(761)		24,924		(292)	(292)		
92206C-84-7	Vanguard Long-Term Treasury ETF		01/25/2022	Vanguard	1,660.660	142,592	XXX	141,315	148,496	(7,181)			(7,181)		141,315		1,277	1,277		
922908-36-3	Vanguard S & P 500 Index		02/24/2022	Vanguard	119.000	47,053	XXX	45,650	51,952	(6,302)			(6,302)		45,650		1,403	1,403		
921937-82-7	Vanguard Short-Term Bond ETF		01/25/2022	Vanguard	2,278.720	182,844	XXX	187,271	184,198	3,073			3,073		187,271		(4,427)	(4,427)		
92206C-10-2	Vanguard Short Term Treasury ETF		01/25/2022	Vanguard	3,268.950	197,885	XXX	201,097	198,850	2,247			2,247		201,097		(3,212)	(3,212)		
921937-83-5	Vanguard Total Bond Market ETF		01/25/2022	Vanguard	2,410.250	200,411	XXX	205,568	204,269	1,319			1,319		205,568		(5,157)	(5,157)		
92206C-57-3	Vanguard Total Corporate Bond ETF		01/25/2022	Vanguard	1,684.680	148,450	XXX	152,068	152,784	(716)			(716)		152,068		(3,618)	(3,618)		
922908-76-9	Vanguard Total Stock Market ETF		02/24/2022	Vanguard	120.000	25,073	XXX	26,054	28,973	(2,919)			(2,919)		26,054		(981)	(981)		
5819999999 – Common Stocks: Exchange Traded Funds						1,392,618	XXX	1,422,843	1,441,353	(18,491)			(18,491)		1,422,842		(30,225)	(30,225)		XXX
5989999997 – Subtotals - Common Stocks - Part 3						1,392,618	XXX	1,422,843	1,441,353	(18,491)			(18,491)		1,422,842		(30,225)	(30,225)		XXX
5989999999 – Subtotals - Common Stocks						1,392,618	XXX	1,422,843	1,441,353	(18,491)			(18,491)		1,422,842		(30,225)	(30,225)		XXX
5999999999 – Subtotals - Preferred and Common Stocks						1,392,618	XXX	1,422,843	1,441,353	(18,491)			(18,491)		1,422,842		(30,225)	(30,225)		XXX
6009999999 – Totals						1,582,761	XXX	1,616,161	1,441,353	(18,491)	(4,972)		(23,463)		1,613,282		(30,725)	(30,725)	5,184	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
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
67756D-QJ-8	Ohio St Higher Education Facility		01/27/2022	Vanguard	12/14/2022	Vanguard	5,000	5,497	5,144	5,346		(151)		(151)			(202)	(202)	250	42
709224-GZ-6	PENNSYLVANIA ST TPK		01/27/2022	Vanguard	12/01/2022	Vanguard	65,000	67,438	65,000	65,000		(4,532)		(4,532)			-	-	3,250	542
64972C-YV-9	New York NY City HSG Dev		01/27/2022	Vanguard	09/06/2022	Vanguard	50,000	50,851	50,000	50,562		(289)		(289)			(562)	(562)	847	250
0709999999 - Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)							120,000	123,786	120,144	120,908		(4,972)		(4,972)			(764)	(764)	4,347	833
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
694308-JS-7	Pacific Gas & Elec Co		01/27/2022	Vanguard	07/25/2022	Vanguard	70,000	69,532	70,000	69,532		-		-			265	265	837	375
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)							70,000	69,532	70,000	69,532		-		-			265	265	837	375
2509999998 - Subtotals - Bonds							190,000	193,318	190,144	190,440		(4,972)		(4,972)			(500)	(500)	5,184	1,208
6009999999 - Totals								193,318	190,144	190,440		(4,972)		(4,972)			(500)	(500)	5,184	1,208

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	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
1999999 – Totals – Preferred and Common Stocks									XXX	XXX

NONE

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

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book / Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds: U.S. Governments, Issuer Obligations																			
US Treasury Bill			12/30/2022	Vanguard	03/30/2023	158,356		-			160,000	158,357	-		-	-		-	-
0019999999 - Bonds: U.S. Governments, Issuer Obligations						158,356		-			160,000	158,357	-		XXX	XXX	XXX	-	-
0109999999 - Bonds: Subtotals - U.S. Governments						158,356		-			160,000	158,357	-		XXX	XXX	XXX	-	-
2419999999 - Total Bonds, Subtotals - Issuer Obligations						158,356		-			160,000	158,357	-		XXX	XXX	XXX	-	-
2509999999 - Total Bonds, Subtotals - Bonds						158,356		-			160,000	158,357	-		XXX	XXX	XXX	-	-
7709999999 - Total Short-Term Investments						158,356		-			XXX	158,357	-		XXX	XXX	XXX	-	-

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

1A	1A	\$158,356	1B	\$	1C	\$	1D	\$	1E	\$	1F	\$	1G	\$
1B	2A	\$	2B	\$	2C	\$								
1C	3A	\$	3B	\$	3C	\$								
1D	4A	\$	4B	\$	4C	\$								
1E	5A	\$	5B	\$	5C	\$								
1F	6	\$												

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

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

NONE

(E-26) Schedule DL - Part 2

NONE

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Regions Bank 250 Riverchase Parkway Birmingham, AL 35244		—	313		100,313	XXX
Huntington National Bank - MM 9155 Allen Rd. West Chester Township, OH 45069		3.144	1,434		395,172	XXX
CBank - CD 8050 Hosbrook Rd, STE 220, Cincinnati OH 45236		2.503	4,195	788	504,195	XXX
CBank - Money Market 8050 Hosbrook Rd, STE 220, Cincinnati OH 45236		2.370	5,143		388,484	XXX
CBank - Claims + Operating 8050 Hosbrook Rd, STE 220, Cincinnati OH 45236		—	—		7,500	XXX
Huntington National Bank - premium 9155 Allen Rd. West Chester Township, OH 45069		0.029	3		59,518	XXX
Morgan Stanley Bank NA - CD Salt Lake City, UT		3.100			100,000	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories			11,088	788	1,555,182	XXX
0399999 – Total Cash on Deposit			11,088	788	1,555,182	XXX
0599999 – Total Cash			11,088	788	1,555,182	XXX

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

1. January	1,184,061	4. April	1,149,736	7. July	1,264,225	10. October	1,386,704
2. February	1,205,259	5. May	1,172,135	8. August	1,338,330	11. November	1,430,089
3. March	1,145,630	6. June	1,231,581	9. September	1,330,883	12. December	1,455,182

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
All Other Money Market Mutual Funds								
922906-30-0.....	Vanguard Federal Money Market Fund.....		12/31/2023.....		XXX.....	2,790.....		1,731.....
8309999999 – All Other Money Market Mutual Funds.....						2,790.....		1,731.....
8609999999 – Total Cash Equivalents.....						2,790.....		1,731.....

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama	AL	NONE				
2.	Alaska	AK					
3.	Arizona	AZ					
4.	Arkansas	AR					
5.	California	CA					
6.	Colorado	CO					
7.	Connecticut	CT					
8.	Delaware	DE					
9.	District of Columbia	DC					
10.	Florida	FL					
11.	Georgia	GA					
12.	Hawaii	HI					
13.	Idaho	ID					
14.	Illinois	IL					
15.	Indiana	IN					
16.	Iowa	IA					
17.	Kansas	KS					
18.	Kentucky	KY					
19.	Louisiana	LA					
20.	Maine	ME					
21.	Maryland	MD					
22.	Massachusetts	MA					
23.	Michigan	MI					
24.	Minnesota	MN					
25.	Mississippi	MS					
26.	Missouri	MO					
27.	Montana	MT					
28.	Nebraska	NE					
29.	Nevada	NV					
30.	New Hampshire	NH					
31.	New Jersey	NJ					
32.	New Mexico	NM					
33.	New York	NY					
34.	North Carolina	NC					
35.	North Dakota	ND					
36.	Ohio	OH					
37.	Oklahoma	OK					
38.	Oregon	OR					
39.	Pennsylvania	PA					
40.	Rhode Island	RI					
41.	South Carolina	SC					
42.	South Dakota	SD					
43.	Tennessee	TN					
44.	Texas	TX					
45.	Utah	UT					
46.	Vermont	VT					
47.	Virginia	VA					
48.	Washington	WA					
49.	West Virginia	WV					
50.	Wisconsin	WI					
51.	Wyoming	WY					
52.	American Samoa	AS					
53.	Guam	GU					
54.	Puerto Rico	PR					
55.	US Virgin Islands	VI					
56.	Northern Mariana Islands	MP					
57.	Canada	CAN					
58.	Aggregate Alien and Other	OT	XXX				
59.	Totals	XXX	XXX				
Details of Write-Ins							
5801.						
5802.						
5803.						
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						