51632202220100100

ANNUAL STATEMENT

For the Year Ended December 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

Radian Title Insurance Inc.

NAIC Group Code 0766 (Current Period) 0766 (Prior Period) **NAIC Company Code** 51632 **Employer's ID Number** 34-1252928

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

Country of Domicile US

Incorporated/Organized April 7, 1978 **Commenced Business** April 7, 1978

Statutory Home Office 6100 Oak Tree Blvd. Suite 200 (Street and Number), Independence, OH, US 44131 (City or Town, State, Country and Zip Code)

Main Administrative Office 6100 Oak Tree Blvd. Suite 200 (Street and Number)
Independence, OH, US 44131 (City or Town, State, Country and Zip Code) 216-524-3400 (Area Code) (Telephone Number)

Mail Address 6100 Oak Tree Blvd. Suite 200 (Street and Number or P.O. Box), Independence, OH, US 44131 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6100 Oak Tree Blvd. Suite 200 (Street and Number) Independence, OH, US 44131 (City or Town, State, Country and Zip Code) 216-524-3400 (Area Code) (Telephone Number)

Internet Web Site Address www.radiantitle.com

Statutory Statement Contact Ruby Gass (Name) 216-524-3400 (Area Code) (Telephone Number) (Extension)
Ruby.Gass@radian.com (E-Mail Address) 216-524-3488 (Fax Number)

OFFICERS

	Name	Title
1.	Eric Robert Ray	President
2.	Edward John Hoffman	Secretary
3.	Robert James Quigley #	EVP, Principal Financial Officer

VICE-PRESIDENTS

Name	Title	Name	Title
Dawn Marie Henderson #	Vice President		

DIRECTORS OR TRUSTEES

Richard Gerald Thornberry	Daniel Ephraim Kobell #	Eric Robert Ray	Brien Joseph McMahon
Edward John Hoffman	Mary Creedon Dickerson #	Robert James Quigley	

State of Pennsylvania

County of Chester 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.

(Signature)	(Signature)	(Signature)
Eric Robert Ray	Edward John Hoffman	Robert James Quigley
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
President	Secretary	EVP, Principal Financial Officer
(Title)	(Title)	(Title)

Subscribed and sworn to (or affirmed) before me this on this
______ day of ____________________ , 2023, by

Angela W. Stan, Notary Public
Commission Expires May 15, 2025

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	10,062,721	21.84	10,062,721		10,062,721	21.84
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	3,485,000	7.57	3,485,000		3,485,000	7.57
1.06 Industrial and miscellaneous	15,231,722	33.07	15,231,722		15,231,722	33.07
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	28,779,443	62.48	28,779,443		28,779,443	62.48
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						
3.09 Total common stocks						
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)	1,923,086	4.17	1,923,086		1,923,086	4.17
6.02 Cash equivalents (Schedule E, Part 2)	3,911,266	8.49	3,911,266		3,911,266	8.49
6.03 Short-term investments (Schedule DA)	10,351,699	22.47	10,351,699		10,351,699	22.47
6.04 Total cash, cash equivalents and short-term investments	16,186,051	35.14	16,186,051		16,186,051	35.14
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities	1,100,000	2.39	1,100,000		1,100,000	2.39
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	46,065,494	100.00	46,065,494		46,065,494	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		234,013
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	150	150
4.	Total gain (loss) on disposals, Part 3, Column 18		26,754
5.	Deduct amounts received on disposals, Part 3, Column 15		260,917
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)		

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 acquisitions (Part 2, Column 7)		
	2.2 Additional investment made after acquisitions (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
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 the 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		16,502,182
2.	Cost of bonds and stocks acquired, Part 3, Column 7		25,924,876
3.	Accrual of discount		87,788
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(1,697)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4,Column 11	203	(1,494)
5.	Total gain (loss) on disposals, Part 4, Column 19		(64)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		13,691,505
7.	Deduct amortization of premium		42,342
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. Notes 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		28,779,441
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		28,779,441

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	10,062,719	9,254,706	10,113,444	9,952,106
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	10,062,719	9,254,706	10,113,444	9,952,106
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				
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	3,485,000	3,485,000	3,485,000	3,485,000
	8. United States	14,037,033	13,936,722	14,004,280	14,124,966
Industrial and Miscellaneous, SVO Identified	9. Canada	449,115	445,500	446,994	450,000
Funds, Unaffiliated Bank Loans, Unaffiliated Certificates	10. Other Countries	745,574	738,026	741,956	750,890
of Deposit, and Hybrid Securities (unaffiliated)	11. Totals	15,231,722	15,120,248	15,193,230	15,325,856
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	28,779,441	27,859,954	28,791,674	28,762,962
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated), Mutual Funds,	21. Canada				
Unit Investment Trusts, Closed-End Funds and Exchange	22. Other Countries				
Traded Funds	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	28,779,441	27,859,954	28,791,674	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	740,444	8,699,226	284,368	338,682		XXX	10,062,719	23.441	12,624,016	34.715	10,062,719	
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	740,444	8,699,226	284,368	338,682		XXX	10,062,719	23.441	12,624,016	34.715	10,062,719	
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						XXX						
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						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,785,000	400,000		300,000		XXX	3,485,000	8.118	3,860,000	10.615	2,785,000	700,000
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	2,785,000	400,000		300,000		XXX	3,485,000	8.118	3,860,000	10.615	2,785,000	700,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)												
6.1 NAIC 1	24,747,574	2,727,564	1,554	6,165		XXX	27,482,856	64.021	19,880,461	54.670	13,543,798	13,939,058
6.2 NAIC 2	1,897,476					XXX	1,897,476	4.420			799,798	1,097,678
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	26,645,049	2,727,564	1,554	6,165		XXX	29,380,332	68.441	19,880,461	54.670	14,343,596	15,036,735
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						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 28,273,017	11,826,790	285,921	644,846			41,030,575	95.580	XXX	XXX	26,391,518	14,639,058
12.2 NAIC 2	(d) 1,897,476						1,897,476	4.420	XXX	XXX	799,798	1,097,678
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	30,170,493	11,826,790	285,921	644,846			(b) 42,928,051	100.000	XXX	XXX	27,191,316	15,736,735
12.8 Line 12.7 as a % of Col. 7	70.282	27.550	0.666	1.502			100.000	XXX	XXX	XXX	63.342	36.658
13. Total Bonds Prior Year												
13.1 NAIC 1	24,196,257	2,449,976	8,887,980	630,265	200,000		XXX	XXX	36,364,478	100.000	29,647,524	6,716,953
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	24,196,257	2,449,976	8,887,980	630,265	200,000		XXX	XXX	(b) 36,364,478	100.000	29,647,524	6,716,953
13.8 Line 13.7 as a % of Col. 9	66.538	6.737	24.441	1.733	0.550		XXX	XXX	100.000	XXX	81.529	18.471
14. Total Publicly Traded Bonds												
14.1 NAIC 1	16,319,308	9,441,442	285,921	344,846			26,391,518	61.478	29,647,524	81.529	26,391,518	XXX
14.2 NAIC 2	799,798						799,798	1.863			799,798	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	17,119,106	9,441,442	285,921	344,846			27,191,316	63.342	29,647,524	81.529	27,191,316	XXX
14.8 Line 14.7 as a % of Col. 7	62.958	34.722	1.052	1.268			100.000	XXX	XXX	XXX	100.000	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	39.879	21.994	0.666	0.803			63.342	XXX	XXX	XXX	63.342	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	11,953,709	2,385,348		300,000			14,639,058	34.101	6,716,953	18.471	XXX	14,639,058
15.2 NAIC 2	1,097,678						1,097,678	2.557			XXX	1,097,678
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	13,051,387	2,385,348		300,000			15,736,735	36.658	6,716,953	18.471	XXX	15,736,735
15.8 Line 15.7 as a % of Col. 7	82.936	15.158		1.906			100.000	XXX	XXX	XXX	XXX	100.000
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	30.403	5.557		0.699			36.658	XXX	XXX	XXX	XXX	36.658

(a) Includes $ 15,436,735 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations, and $ 0 prior year of bonds with Z designations and $ 0 current year. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year of bonds with 5GI designations, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5*" 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 $ 12,251,134; NAIC 2 $ 1,897,476; NAIC 3 $ 0; NAIC 4 $ 0; NAIC 5 $ 0; NAIC 6 $ 0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	740,444	8,699,226	284,368	338,682		XXX	10,062,719	23.441	12,624,016	34.715	10,062,719	
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	740,444	8,699,226	284,368	338,682		XXX	10,062,719	23.441	12,624,016	34.715	10,062,719	
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						XXX						
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						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	2,785,000	400,000		300,000		XXX	3,485,000	8.118	3,860,000	10.615	2,785,000	700,000
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	2,785,000	400,000		300,000		XXX	3,485,000	8.118	3,860,000	10.615	2,785,000	700,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	16,497,724					XXX	16,497,724	38.431	19,862,296	54.620	11,676,836	4,820,889
6.02 Residential Mortgage-Backed Securities	1,568	4,844	1,554	6,165		XXX	14,130	0.033	18,166	0.050	14,130	
6.03 Commercial Mortgage-Backed Securities	4,507,816					XXX	4,507,816	10.501			1,167,437	3,340,379
6.04 Other Loan-Backed and Structured Securities	5,637,940	2,722,721				XXX	8,360,661	19.476			1,485,194	6,875,468
6.05 Totals	26,645,049	2,727,564	1,554	6,165		XXX	29,380,332	68.441	19,880,461	54.670	14,343,596	15,036,735
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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
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	20,023,168	9,099,226	284,368	638,682		XXX	30,045,444	69.990	XXX	XXX	24,524,555	5,520,889
12.02 Residential Mortgage-Backed Securities	1,568	4,844	1,554	6,165		XXX	14,130	0.033	XXX	XXX	14,130	
12.03 Commercial Mortgage-Backed Securities	4,507,816					XXX	4,507,816	10.501	XXX	XXX	1,167,437	3,340,379
12.04 Other Loan-Backed and Structured Securities	5,637,940	2,722,721				XXX	8,360,661	19.476	XXX	XXX	1,485,194	6,875,468
12.05 SVO - Identified Securities	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	30,170,493	11,826,790	285,921	644,846			42,928,051	100.000	XXX	XXX	27,191,316	15,736,735
12.10 Line 12.09 as a % of Col. 7	70.282	27.550	0.666	1.502			100.000	XXX	XXX	XXX	63.342	36.658
13. Total Bonds Prior Year												
13.01 Issuer Obligations	24,193,981	2,443,658	8,885,643	623,030	200,000	XXX	XXX	XXX	36,346,312	99.950	29,629,359	6,716,953
13.02 Residential Mortgage-Backed Securities	2,276	6,318	2,336	7,235		XXX	XXX	XXX	18,166	0.050	18,166	
13.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
13.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
13.05 SVO - Identified Securities	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	24,196,257	2,449,976	8,887,980	630,265	200,000		XXX	XXX	36,364,478	100.000	29,647,524	6,716,953
13.10 Line 13.09 as a % of Col. 9	66.538	6.737	24.441	1.733	0.550		XXX	XXX	100.000	XXX	81.529	18.471
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	14,802,279	9,099,226	284,368	338,682		XXX	24,524,555	57.129	29,629,359	81.479	24,524,555	XXX
14.02 Residential Mortgage-Backed Securities	1,568	4,844	1,554	6,165		XXX	14,130	0.033	18,166	0.050	14,130	XXX
14.03 Commercial Mortgage-Backed Securities	1,167,437					XXX	1,167,437	2.720			1,167,437	XXX
14.04 Other Loan-Backed and Structured Securities	1,147,821	337,372				XXX	1,485,194	3.460			1,485,194	XXX
14.05 SVO - Identified Securities	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	17,119,106	9,441,442	285,921	344,846			27,191,316	63.342	29,647,524	81.529	27,191,316	XXX
14.10 Line 14.09 as a % of Col. 7	62.958	34.722	1.052	1.268			100.000	XXX	XXX	XXX	100.000	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	39.879	21.994	0.666	0.803			63.342	XXX	XXX	XXX	63.342	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	5,220,889			300,000		XXX	5,520,889	12.861	6,716,953	18.471	XXX	5,520,889
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities	3,340,379					XXX	3,340,379	7.781			XXX	3,340,379
15.04 Other Loan-Backed and Structured Securities	4,490,119	2,385,348				XXX	6,875,468	16.016			XXX	6,875,468
15.05 SVO - Identified Securities	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	13,051,387	2,385,348		300,000			15,736,735	36.658	6,716,953	18.471	XXX	15,736,735
15.10 Line 15.09 as a % of Col. 7	82.936	15.158		1.906			100.000	XXX	XXX	XXX	XXX	100.000
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	30.403	5.557		0.699			36.658	XXX	XXX	XXX	XXX	36.658

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-Term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	17,482,868	17,482,868			
2. Cost of short-term investments acquired	23,012,062	23,012,062			
3. Accrual of discount	31,758	31,758			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(4,767)	(4,767)			
6. Deduct consideration received on disposals	30,006,000	30,006,000			
7. Deduct amortization of premium	164,224	164,224			
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)	10,351,697	10,351,697			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	10,351,697	10,351,697			

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

NONE Schedule DB - Part A and B Verification

NONE Schedule DB - Part C - Section 1

NONE Schedule DB - Part C - Section 2

NONE Schedule DB - Verification

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,825,391	2,379,427	445,964	
2. Cost of cash equivalents acquired	329,472,256	255,996,460	73,475,796	
3. Accrual of discount	51,336	51,336		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	326	326		
6. Deduct consideration received on disposals	328,412,676	254,605,272	73,807,404	
7. Deduct amortization of premium	25,366	25,366		
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)	3,911,267	3,796,911	114,356	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	3,911,267	3,796,911	114,356	

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

NONE **Schedule A - Part 1**

NONE **Schedule A - Part 2**

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location: 2 City	Location: 3 State	4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes i Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrance Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances: 9 Current Year' Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrance	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.	14 Book/Adjusted Carrying Valu Less Encumbrance on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrance	20 Taxes, Repairs, and Expenses Incurred
Triplex - Ogden Property	Ogden	UT	02/11/2022	Beckstead	339,915		234,013			150	150		234,013	260,917		26,754	26,754		
0199999 Property disposed					339,915		234,013			150	150		234,013	260,917		26,754	26,754		
0399999 Totals					339,915		234,013			150	150		234,013	260,917		26,754	26,754		

NONE Schedule B - Part 1

NONE Schedule B - Part 2

NONE Schedule B - Part 3

NONE Schedule BA - Part 1

NONE Schedule BA - Part 2

NONE Schedule BA - Part 3

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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
690353-4F-1	UNITED STATES INTERNATIONAL DEVELOPMENT FINANCE CO			---	1.A	610,714	100.000	610,714	610,714	610,714					0.090	0.090	N/A	17	9,873	02/24/2020	09/20/2027
90376P-BB-6	UNITED STATES INTERNATIONAL DEVELOPMENT FINANCE CO				1.A	144,737	100.000	144,737	144,737	144,737					0.370	0.370	FMAN	68	1,848	06/16/2020	08/15/2025
90376P-BG-5	UNITED STATES INTERNATIONAL DEVELOPMENT FINANCE CO				1.A	761,539	100.000	761,539	761,539	761,539					0.090	0.090	MJSD	21	12,972	07/24/2020	06/20/2028
90376P-BJ-9	UNITED STATES INTERNATIONAL DEVELOPMENT FINANCE CO				1.A	1,015,385	100.000	1,015,385	1,015,385	1,015,385					0.090	0.090	MJSD	41	16,607	07/13/2020	12/15/2026
912828-ZB-9	UNITED STATES TREASURY	SD		---	1.A	6,501,338	89.000	5,642,600	6,340,000	6,450,614		(27,525)			1.125	0.697	FA	24,235	70,313	09/14/2022	02/28/2027
690353-3H-8	US INTERNATIONAL DEVELOPMENT FINANCE CORP				1.A	546,961	100.000	546,961	546,961	546,961					4.420	4.420	JAJO	4,922	4,810	07/10/2018	07/07/2040
690353-4J-3	US INTERNATIONAL DEVELOPMENT FINANCE CORP				1.A	289,474	100.000	289,474	289,474	289,474					2.141	2.142	MJSD	289	4,735	10/29/2018	09/15/2025
690353-H7-5	US INTERNATIONAL DEVELOPMENT FINANCE CORP				1.A	243,297	100.000	243,297	243,297	243,297					0.100	0.100	JAJO	57	2,140	10/18/2018	07/07/2040
0019999999 U.S. Government - Issuer Obligations						10,113,445	X X X	9,254,707	9,952,107	10,062,721		(27,525)			X X X	X X X	X X X	29,650	123,298	X X X	X X X
0109999999 Subtotals – U.S. Governments						10,113,445	X X X	9,254,707	9,952,107	10,062,721		(27,525)			X X X	X X X	X X X	29,650	123,298	X X X	X X X
03444P-AC-6	ANDREW W MELLON FNDTN N Y			2	1.A FE	600,000	100.000	600,000	600,000	600,000					4.200	4.200	MON	2,115	8,596	06/29/2018	12/01/2032
196480-CW-5	COLORADO HSG & FIN AUTH			2	1.A FE	900,000	100.000	900,000	900,000	900,000					4.330	4.330	AO	8,298	7,405	09/11/2019	10/01/2051
19912H-BP-3	COLUMBUS GA DEV AUTH REV			2	1.D FE	185,000	100.000	185,000	185,000	185,000					4.500	4.500	MON	563	4,015	12/28/2020	09/01/2023
295088-FM-5	ERIE CNTY N Y INDL DEV AGY INDL DEV REV			2	1.D FE	100,000	100.000	100,000	100,000	100,000					4.930	4.930	MON	400	1,920	06/16/2021	06/01/2023
62630W-EL-7	MUNICIPAL FDG TR VAR STS			2	1.F FE	400,000	100.000	400,000	400,000	400,000					4.560	4.560	MON	177	6,822	04/16/2021	11/01/2058
62630W-KA-4	MUNICIPAL FUNDING TRUST VARIOUS STATES -				1.F FE	300,000	100.000	300,000	300,000	300,000					4.560	4.560	N/A	3,420	3,840	10/20/2022	07/01/2035
62630W-JY-4	MUNICIPAL FUNDING TRUST VARIOUS STATES - TAXABLE R				1.F FE	400,000	100.000	400,000	400,000	400,000					4.560	4.560	N/A		2,470	10/18/2022	12/15/2024
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &			2	1.D FE	150,000	100.000	150,000	150,000	150,000					4.400	4.400	MON	529	2,138	06/28/2018	11/01/2039
880646-AA-2	TENNIS FOR CHARITY INC REV				1.E FE	450,000	100.000	450,000	450,000	450,000					1.500	1.500	MON	563	6,278	09/03/2020	12/01/2029
0819999999 U.S. Special Revenue - Issuer Obligations						3,485,000	X X X	3,485,000	3,485,000	3,485,000					X X X	X X X	X X X	16,065	43,484	X X X	X X X
0909999999 Subtotals – U.S. Special Revenue						3,485,000	X X X	3,485,000	3,485,000	3,485,000					X X X	X X X	X X X	16,065	43,484	X X X	X X X
12658P-AA-2	CP CANYONS WFH LLC			2	1.B FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					2.450	2.450	MON	2,081	5,681	10/03/2022	09/01/2061
487437-AA-3	KEEP MEMORY ALIVE			5	1.F FE	900,000	100.000	900,000	900,000	900,000					3.752	3.751	MON	2,868	2,775	11/15/2022	05/01/2037
78015K-7G-3	ROYAL BANK OF CANADA				1.E FE	446,994	99.000	445,500	450,000	449,115		2,121			1.600	2.283	AO	1,480	3,600	04/14/2022	04/17/2023
1019999999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,346,994	X X X	2,345,500	2,350,000	2,349,115		2,121			X X X	X X X	X X X	6,429	12,056	X X X	X X X
12668A-GC-3	CWALT 2005-52CB 1A9 - CMO/RMBS			4	1.A FM	20,396	69.276	14,130	20,396	14,130	(1,697)	(63)			5.500	2.268	MON	93	1,122	09/02/2005	11/25/2035

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 Modifer and SVO Adminiatrative 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
1029999999	Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					20,396	X X X	14,130	20,396	14,130	(1,697)	(63)			X X X	X X X	X X X	93	1,122	X X X	X X X
056054-AA-7	BX 2019-XL A - CMBS			4,5	1.A	744,662	98.640	742,420	752,659	748,439		3,776			5.370	5.608	MON	1,909	10,377	08/16/2022	10/15/2036
17320D-AQ-1	CGCMT 2013-GCJ11 B - CMBS			4	1.A	693,656	99.058	693,402	700,000	696,898		3,242			3.732	5.069	MON	2,177	8,708	08/16/2022	04/12/2046
12625F-AU-0	COMM 2013-CCRE7 B - CMBS			4	1.A	697,721	98.647	697,435	707,000	703,431		5,710			3.613	5.190	MON	2,129	8,515	08/08/2022	03/12/2046
12625K-AM-7	COMM 2013-CCRE8 B - CMBS			4	1.A	693,000	98.699	690,893	700,000	696,334		3,334			3.903	5.175	MON	2,277	11,638	07/26/2022	06/12/2046
36255M-AG-2	GSMS 2017-SLP B - CMBS			4	1.A	499,063	91.759	458,797	500,000	500,000		938			3.772	3.951	MON	1,572	11,002	05/16/2022	10/13/2032
46645W-BA-0	JPMCC 2018-WPT BFX - CMBS			4	1.A	686,656	98.363	688,541	700,000	692,176		5,519			4.549	6.772	MON	2,653	10,614	08/09/2022	07/08/2033
94988Q-AE-1	WFCM 2013-LC12 A3 - CMBS			4	1.A	275,444	99.586	274,776	275,918	275,469		26			3.986	4.045	MON	917	5,499	06/21/2022	07/17/2046
92937F-AF-8	WFRBS 2013-C12 AS - CMBS			4	1.A	194,506	99.582	194,727	195,545	195,069		563			3.560	4.281	MON	580	2,901	06/30/2022	03/17/2048
1039999999	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					4,484,708	X X X	4,440,991	4,531,122	4,507,816		23,108			X X X	X X X	X X X	14,214	69,254	X X X	X X X
02530D-AE-6	ACAR 2019-2 E - ABS			4	1.G FE	992,852	99.483	994,834	1,000,000	994,506		1,654			4.290	5.127	MON	2,264	7,150	10/07/2022	06/12/2025
03066L-AG-3	AMCAR 2018-2 D - ABS			4	1.C FE	321,156	99.865	320,723	321,156	321,156					4.010	4.043	MON	465	6,439	06/30/2022	07/18/2024
03066G-AG-4	AMCAR 2019-1 D - ABS			4	1.F FE	538,742	98.371	541,040	550,000	539,519		777			3.620	5.450	MON	719	1,659	11/29/2022	03/18/2025
12528C-AQ-4	CFIP 2014-1 BR - CF-CLO-LL			4	1.B FE	495,750	97.560	487,800	500,000	497,381		1,631			5.791	6.100	JAJO	6,434	5,501	08/12/2022	07/13/2029
26208M-AG-1	DRIVE 2018-5 D - ABS			4	1.A FE	420,666	99.828	419,417	420,141	420,512		(154)			4.300	4.106	MON	803	7,528	07/27/2022	04/15/2026
29253E-AB-8	ENCA 2021-1 A2 - ABS			4	1.A FE	355,631	98.270	357,181	363,468	359,844		4,213			0.740	4.973	MON	120	1,569	06/01/2022	12/15/2026
29252V-AA-3	ENCA 221 A1 - ABS			4	1.A FE	519,447	98.205	510,124	519,449	519,447					3.760	3.760	MON	868	9,766	06/09/2022	08/16/2027
33844W-AA-8	FCAT 212 A - ABS			4	1.A FE	288,066	98.058	288,421	294,133	289,707		1,641			0.370	4.173	MON	48	453	07/15/2022	12/15/2026
35105U-AB-9	FCRT 212 A2 - ABS			4	1.A FE	52,750	99.818	52,985	53,081	53,068		319			0.400	1.432	MON	9	124	05/26/2022	04/15/2025
32059D-AJ-3	FIAOT 182 D - ABS			4	1.A FE	127,502	99.967	126,920	126,962	127,123		(379)			4.280	2.233	MON	242	3,170	06/01/2022	01/15/2025
32058R-AC-8	FIAOT 192 C - ABS			4	1.A FE	189,519	99.284	188,988	190,352	189,921		402			2.710	3.566	MON	229	2,579	06/29/2022	12/15/2025
36256D-AC-0	GCAR 2019-1 C - ABS			4	1.A FE	218,344	99.655	216,323	217,072	217,611		(733)			3.870	2.504	MON	373	4,900	05/16/2022	12/16/2024
36256D-AD-8	GCAR 2019-1 D - ABS			4	1.F FE	771,095	99.585	771,786	775,000	771,220		125			4.940	5.492	MON	1,702		12/15/2022	12/15/2025
36258X-AC-4	GCAR 2020-1 C - ABS			4	1.A FE	580,090	98.542	581,395	590,000	580,563		473			2.720	5.940	MON	713		12/15/2022	11/17/2025
36261A-AC-9	GCAR 211 B - ABS			4	1.A FE	43,462	99.856	43,674	43,737	43,724		261			0.820	2.114	MON	16	179	07/12/2022	04/15/2025
38172F-AA-6	GOCAP 34R AR1 - CF-CLO-MML		C	4	1.A FE	345,275	98.035	343,121	350,000	347,615		2,340			6.232	6.982	FMAN	3,332	4,142	08/04/2022	03/14/2031
40438P-AF-9	HPEFS 202 D - ABS			4	1.B FE	321,242	98.377	319,725	325,000	321,467		225			2.790	4.863	MON	277	756	12/15/2022	07/22/2030
50184K-BL-1	LCM XIII AR3 - CF-CLO-MML		C	4	1.A FE	396,681	98.507	394,905	400,890	397,959		1,278			5.097	5.839	JAJO	4,200	3,696	08/16/2022	07/19/2027
74114B-AJ-2	PART 201 D - ABS			4	1.E FE	416,965	97.524	414,475	425,000	417,885		920			1.620	2.213	MON	306	2,869	08/04/2022	11/16/2026
784054-AC-2	SCFET 201 A3 - ABS			4	1.A FE	196,480	97.347	195,234	200,554	198,054		1,573			1.190	5.665	MON	73	1,049	08/04/2022	10/20/2027
784034-AB-6	SCFET 2019-2 A2 - ABS			4	1.A FE	423,028	98.647	426,501	432,350	426,147		3,119			2.470	7.626	MON	326	4,611	07/27/2022	04/20/2026
783897-AB-7	SCFET 2021-1 A2 - ABS			4	1.A FE	2,858	99.820	2,869	2,874	2,871		13			0.420	2.308	MON		8	05/16/2022	08/20/2026
80286G-AG-6	SDART 2019-2 D - ABS			4	1.A FE	204,178	99.225	202,184	203,765	204,007		(172)			3.220	2.905	MON	292	3,827	05/16/2022	07/15/2025
96041L-AF-9	WLAKE 2019-2 D - ABS			4	1.A FE	119,354	99.706	119,002	119,354	119,354					3.200	3.221	MON	170	1,910	06/29/2022	11/15/2024
1049999999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					8,341,133	X X X	8,319,627	8,424,338	8,360,661		19,526			X X X	X X X	X X X	23,981	73,885	X X X	X X X
1109999999	Subtotals – Industrial and Miscellaneous (Unaffiliated)					15,193,231	X X X	15,120,248	15,325,856	15,231,722	(1,697)	44,692			X X X	X X X	X X X	44,717	156,317	X X X	X X X

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 Modifer and SVO Adminiatrative 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
2419999999	Totals – Issuer Obligations					15,945,439	X X X	15,085,207	15,787,107	15,896,836		(25,404)			X X X	X X X	X X X	52,144	178,838	X X X	X X X
2429999999	Totals – Residential Mortgage-Backed Securities					20,396	X X X	14,130	20,396	14,130	(1,697)	(63)			X X X	X X X	X X X	93	1,122	X X X	X X X
2439999999	Totals – Commercial Mortgage-Backed Securities					4,484,708	X X X	4,440,991	4,531,122	4,507,816		23,108			X X X	X X X	X X X	14,214	69,254	X X X	X X X
2449999999	Totals – Other Loan-Backed and Structured Securities					8,341,133	X X X	8,319,627	8,424,338	8,360,661		19,526			X X X	X X X	X X X	23,981	73,885	X X X	X X X
2459999999	Totals – SVO Identified Funds						X X X								X X X	X X X	X X X			X X X	X X X
2469999999	Totals – Affiliated Bank Loans						X X X								X X X	X X X	X X X			X X X	X X X
2479999999	Totals – Unaffiliated Bank Loans						X X X								X X X	X X X	X X X			X X X	X X X
2509999999	Total Bonds					28,791,676	X X X	27,859,955	28,762,963	28,779,443	(1,697)	17,167			X X X	X X X	X X X	90,432	323,099	X X X	X X X

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

Line Number														
1A	1A $	20,582,194	1B $	1,818,848	1C $	321,156	1D $	435,000	1E $	1,317,000	1F $	3,310,739	1G $	994,506
1B	2A $		2B $		2C $									
1C	3A $		3B $		3C $									
1D	4A $		4B $		4C $									
1E	5A $		5B $		5C $									
1F	6 $													

NONE Schedule D - Part 2 - Section 1

NONE Schedule D - Part 2 - Section 2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-ZB-9	UNITED STATES TREASURY		09/14/2022	Morgan Stanley		81,166	90,000.00	30
0109999999	Subtotal - Bonds - U. S. Government				X X X	81,166	90,000.00	30
62630W-JY-4	MUNICIPAL FUNDING TRUST VARIOUS STATES -		10/18/2022	Barclays Bank		400,000	400,000.00	599
62630W-KA-4	MUNICIPAL FUNDING TRUST VARIOUS STATES -		10/20/2022	Barclays Bank		300,000	300,000.00	215
0909999999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	700,000	700,000.00	814
02530D-AE-6	ACAR 2019-2 E - ABS		10/07/2022	BNP PARIBAS SECURITIES BOND		992,852	1,000,000.00	
03066L-AG-3	AMCAR 2018-2 D - ABS		06/30/2022	GOLDMAN		325,000	325,000.00	615
03066G-AG-4	AMCAR 2019-1 D - ABS		11/29/2022	BNP PARIBAS SECURITIES BOND		538,742	550,000.00	719
056054-AA-7	BX 2019-XL A - CMBS		08/16/2022	DEUTSCHE BANK ALEX BROWN		747,400	755,425.97	208
12528C-AQ-4	CFIP 2014-1 BR - CLO		08/12/2022	BAIRD, ROBERT W., & COMPANY IN		495,750	500,000.00	2,033
17320D-AQ-1	CGCMT 2013-GCJ11 B - CMBS		08/16/2022	FIRST UNION CAPITAL		693,656	700,000.00	1,234
12625F-AU-0	COMM 2013-CCRE7 B - CMBS		08/08/2022	First Boston Corp		697,721	707,000.00	639
12625K-AM-7	COMM 2013-CCRE8 B - CMBS		07/26/2022	BREAN CAPITAL, LLC		693,000	700,000.00	2,057
12658P-AA-2	CP CANYONS WFH LLC		10/03/2022	STERN BROTHERS CO		1,000,000	1,000,000.00	
26208M-AG-1	DRIVE 2018-5 D - ABS		07/27/2022	FIRST UNION CAPITAL		665,350	664,518.91	1,111
29253E-AB-8	ENCA 2021-1 A2 - ABS		06/01/2022	Montgomery		710,346	726,000.00	269
29252V-AA-3	ENCINA EQUIPMENT FINANCE 2022-1 LLC - AB		06/09/2022	Montgomery		749,997	750,000.00	
33844W-AA-8	FCAT 212 A - ABS		07/15/2022	MITSUBISHI UFJ SECURITIES		496,890	507,353.67	21
35105U-AB-9	FCRT 212 A2 - ABS		05/26/2022	BNP PARIBAS SECURITIES BOND		651,081	655,175.44	116
32059D-AJ-3	FIAOT 182 D - ABS		06/01/2022	Montgomery		921,147	917,241.66	1,963
32058R-AC-8	FIAOT 192 C - ABS		06/29/2022	BNP PARIBAS SECURITIES BOND		333,534	335,000.00	403
36256D-AC-0	GCAR 191 C - ABS		05/16/2022	FIRST UNION CAPITAL		601,718	598,213.24	193
36256D-AD-8	GCAR 2019-1 D - ABS		12/15/2022	BNP PARIBAS SECURITIES BOND		771,095	775,000.00	425
36258X-AC-4	GCAR 2020-1 C - ABS		12/15/2022	BNP PARIBAS SECURITIES BOND		580,090	590,000.00	178
36261A-AC-9	GCAR 211 B - ABS		07/12/2022	DEUTSCHE BANK ALEX BROWN		323,578	325,625.68	215
38172F-AA-6	GOCAP 34R AR1 - CLO	C	08/04/2022	BAIRD, ROBERT W., & COMPANY IN		345,275	350,000.00	132
36255M-AG-2	GSMS 2017-SLP B - CMBS		05/16/2022	BETZOLD BERG & NUSSBAUM INC.		499,063	500,000.00	891
40438P-AF-9	HPEFS 202 D - ABS		12/15/2022	BNP PARIBAS SECURITIES BOND		321,242	325,000.00	730
46645W-BA-0	JPMCC 2018-WPT BFX - CMBS		08/09/2022	BETZOLD BERG & NUSSBAUM INC.		686,656	700,000.00	884
487437-AA-3	KEEP MEMORY ALIVE		11/15/2022	PNC SECURITIES CORP.		900,000	900,000.00	1,365
50184K-BL-1	LCM XIII AR3 - CLO	C	08/16/2022	Morgan Stanley		457,387	462,240.68	1,390
74114B-AJ-2	PART 201 D - ABS		08/04/2022	FIRST UNION CAPITAL		416,965	425,000.00	440
78015K-7G-3	ROYAL BANK OF CANADA	C	04/14/2022	TORONTO DOMINION SECURTIES (USA) INC		446,994	450,000.00	40
784054-AC-2	SCFET 201 A3 - ABS		08/04/2022	BNP PARIBAS SECURITIES BOND		321,992	328,667.70	196
784034-AB-6	SCFET 2019-2 A2 - ABS		07/27/2022	NATIFISE		784,651	801,943.29	495
783897-AB-7	SCFET 2021-1 A2 - ABS		05/16/2022	BNP PARIBAS SECURITIES BOND		485,123	487,828.60	159
80286G-AG-6	SDART 2019-2 D - ABS		05/16/2022	FIRST UNION CAPITAL		400,813	400,000.00	107
94988Q-AE-1	WFCM 2013-LC12 A3 - CMBS		06/21/2022	FIRST UNION CAPITAL		290,545	291,044.98	709
92937F-AF-8	WFRBS 2013-C12 AS - CMBS		06/30/2022	BREAN CAPITAL, LLC		447,609	450,000.00	178

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
96041L-AF-9	WLAKE 2019-2 D - ABS		06/29/2022	FIRST UNION CAPITAL		333,636	333,635.73	475
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	20,126,898	20,286,915.55	20,590
2509999997	Subtotal - Bonds - Part 3				X X X	20,908,064	21,076,915.55	21,434
2509999998	Summary Item from Part 5 for Bonds				X X X	5,016,814	5,017,252.84	7,513
2509999999	Subtotal - Bonds				X X X	25,924,878	26,094,168	28,947
6009999999	Totals				X X X	25,924,878	X X X	28,947

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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
690353-4F-1	UNITED STATES INTERNATIONAL DEVELOPMENT		12/20/2022	Paydown		128,571	128,571.44	128,571	128,571						128,571				827	09/20/2027
690355-BD-3	UNITED STATES INTERNATIONAL DEVELOPMENT		03/21/2022	Call @ 100.00		900,000	900,000.00	900,000	900,000						900,000				397	08/13/2027
90376P-AT-8	UNITED STATES INTERNATIONAL DEVELOPMENT		08/08/2022	Various		1,009,155	1,009,155.00	1,009,155	1,009,155						1,009,155				4,832	04/20/2035
90376P-BB-6	UNITED STATES INTERNATIONAL DEVELOPMENT		11/15/2022	Paydown		52,632	52,631.56	52,632	52,632						52,632				253	08/15/2025
90376P-BG-5	UNITED STATES INTERNATIONAL DEVELOPMENT		12/20/2022	Paydown		138,462	138,461.49	138,461	138,461						138,461				881	06/20/2028
90376P-BJ-9	UNITED STATES INTERNATIONAL DEVELOPMENT		12/15/2022	Paydown		253,846	253,846.23	253,846	253,846						253,846				1,639	12/15/2026
690353-3H-8	US INTERNATIONAL DEVELOPMENT FINANCE COR		07/07/2022	Paydown		18,694	18,694.20	18,694	18,694						18,694				9	07/07/2040
690353-4J-3	US INTERNATIONAL DEVELOPMENT FINANCE COR		12/15/2022	Paydown		105,263	105,263.16	105,263	105,263						105,263				680	09/15/2025
690353-H7-5	US INTERNATIONAL DEVELOPMENT FINANCE COR		07/07/2022	Paydown		8,315	8,315.49	8,315	8,315						8,315				4	07/07/2040
0109999999	Bonds - U.S. Governments				X X X	2,614,938	2,614,938.57	2,614,937	2,614,937						2,614,937				9,522	X X X
19912H-BP-3	COLUMBUS GA DEV AUTH REV		09/01/2022	Call @ 100.00		175,000	175,000.00	175,000	175,000						175,000				1,657	09/01/2023
295088-FM-5	ERIE CNTY N Y INDL DEV AGY INDL DEV REV		06/01/2022	Call @ 100.00		100,000	100,000.00	100,000	100,000						100,000				313	06/01/2023
62630W-EL-7	MUNICIPAL FDG TR VAR STS		09/15/2022	Call @ 100.00		100,000	100,000.00	100,000	100,000						100,000				822	11/01/2058
62630W-GF-8	MUNICIPAL FDG TR VAR STS		10/20/2022	Call @ 100.00		200,000	200,000.00	200,000	200,000						200,000				2,158	11/15/2054
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &		07/28/2022	PNC SECURITIES CORP.		400,000	400,000.00	400,000	400,000						400,000				1,682	11/01/2039
880646-AA-2	TENNIS FOR CHARITY INC REV		12/01/2022	Call @ 100.00		100,000	100,000.00	100,000	100,000						100,000				1,395	12/01/2029
0909999999	Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar. Obligations				X X X	1,075,000	1,075,000.00	1,075,000	1,075,000						1,075,000				8,027	X X X
03066L-AG-3	AMCAR 2018-2 D - ABS		12/18/2022	Paydown		3,844	3,844.37	3,844							3,844				77	07/18/2024
056054-AA-7	BX 2019-XL A - CMBS		12/15/2022	Paydown		2,767	2,766.67	2,737			29		29		2,767				38	10/15/2036
12668A-GC-3	CWALT 2005-52CB 1A9 - CMO/RMBS		12/01/2022	Paydown		2,858	2,921.26	2,921	2,276	203	443		646		2,921		(64)	(64)	61	11/25/2035
26208M-AG-1	DRIVE 2018-5 D - ABS		12/15/2022	Paydown		244,378	244,377.96	244,683			(305)		(305)		244,378				2,522	04/15/2026
29253E-AB-8	ENCA 2021-1 A2 - ABS		12/15/2022	Paydown		362,532	362,531.98	354,715			7,817		7,817		362,532				1,140	12/15/2026
29252V-AA-3	ENCA 221 A1 - ABS		12/15/2022	Paydown		230,551	230,551.21	230,550			1		1		230,551				2,161	08/16/2027
33844W-AA-8	FCAT 212 A - ABS		12/15/2022	Paydown		213,221	213,221.14	208,823			4,398		4,398		213,221				190	12/15/2026
35105U-AB-9	FCRT 212 A2 - ABS		12/15/2022	Paydown		602,094	602,094.16	598,331			3,763		3,763		602,094				755	04/15/2025
32059D-AJ-3	FIAOT 182 D - ABS		12/15/2022	Paydown		790,280	790,279.86	793,645			(3,365)		(3,365)		790,280				10,615	01/15/2025
32058R-AC-8	FIAOT 192 C - ABS		12/15/2022	Paydown		144,648	144,648.17	144,015			633		633		144,648				1,435	12/15/2025
36256D-AC-0	GCAR 2019-1 C - ABS		12/15/2022	Paydown		381,141	381,141.43	383,375			(2,233)		(2,233)		381,141				4,628	12/16/2024
36261A-AC-9	GCAR 211 B - ABS		12/15/2022	Paydown		281,889	281,888.51	280,116			1,773		1,773		281,889				633	04/15/2025
50184K-BL-1	LCM XIII AR3 - CLO	C	10/19/2022	Paydown		61,351	61,350.57	60,706			644		644		61,351				566	07/19/2027
784054-AC-2	SCFET 201 A3 - ABS		12/20/2022	Paydown		128,114	128,113.67	125,511			2,602		2,602		128,114				371	10/20/2027
784034-AB-6	SCFET 2019-2 A2 - ABS		12/20/2022	Paydown		369,593	369,593.04	361,624			7,969		7,969		369,593				1,808	04/20/2026
783897-AB-7	SCFET 2021-1 A2 - ABS		12/20/2022	Paydown		484,954	484,954.31	482,264			2,690		2,690		484,954				744	08/20/2026
80286G-AG-6	SDART 2019-2 D - ABS		12/15/2022	Paydown		196,235	196,235.40	196,634			(399)		(399)		196,235				2,089	07/15/2025
94988Q-AE-1	WFCM 2013-LC12 A3 - CMBS		12/01/2022	Paydown		15,127	15,127.17	15,101			26		26		15,127				231	07/17/2046

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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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
92937F-AF-8	WFRBS 2013-C12 AS - CMBS		12/01/2022	Paydown		254,455	254,454.70	253,103			1,352		1,352		254,455				3,657	03/17/2048
96041L-AF-9	WLAKE 2019-2 D - ABS		12/15/2022	Paydown		214,282	214,282.00	214,282							214,282				1,940	11/15/2024
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	4,984,314	4,984,377.58	4,956,980	2,276	203	27,838		28,041		4,984,377		(64)	(64)	35,661	X X X
2509999997	Subtotal - Bonds - Part 4				X X X	8,674,252	8,674,316	8,646,917	3,692,213	203	27,838		28,041		8,674,314		(64)	(64)	53,210	X X X
2509999998	Summary Item from Part 5 for Bonds				X X X	5,017,253	5,017,252.84	5,016,814			437		437		5,017,253				53,016	X X X
2509999999	Subtotal - Bonds				X X X	13,691,505	13,691,568.99	13,663,731	3,692,213	203	28,275		28,478		13,691,567		(64)	(64)	106,226	X X X
6009999999	Totals					13,691,505	X X X	13,663,731	3,692,213	203	28,275		28,478		13,691,567		(64)	(64)	106,226	X X X

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 Ident-ification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideratio	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in 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
02530A-AJ-1	ACAR 183 E - ABS		04/25/2022	SALOMON BROTHERS INC	07/12/2022	Paydown	458,020.402	460,346	458,020	458,020		(2,326)		(2,326)					5,232	987
20048E-BA-8	COMM 2013-LC6 AM - CMBS		06/30/2022	FIRST UNION CAPITAL	12/12/2022	Paydown	700,000.000	697,266	700,000	700,000		2,734		2,734					8,731	255
23343C-AG-6	DTAOT 183 D - ABS		05/09/2022	BNP PARIBAS SECURITIES BOND	12/15/2022	Paydown	531,293.667	533,763	531,294	531,294		(2,470)		(2,470)					7,925	1,608
32059R-AJ-2	FIAOT 181 D - ABS		06/06/2022	Barclays Bank	09/15/2022	Paydown	846,438.857	847,993	846,439	846,439		(1,554)		(1,554)					5,985	2,223
36259B-AC-1	GPMT 2019-FL2 AS - CMBS		04/28/2022	DONALDSON LUFKIN & JENRETTE	09/21/2022	Paydown	500,000.000	497,656	500,000	500,000		2,344		2,344					6,174	340
553894-AA-4	MVWOT 161 A - ABS		05/12/2022	FIRST UNION CAPITAL	10/20/2022	Paydown	508,470.649	507,517	508,471	508,471		953		953					5,666	826
90270R-BE-3	UBSBB 2012-C4 A5 - CMBS		04/27/2022	Barclays Bank	09/12/2022	Paydown	500,000.000	500,156	500,000	500,000		(156)		(156)					3,946	1,108
92937E-AZ-7	WFRBS 2013-C11 A5 - CMBS		06/01/2022	GOLDMAN	11/18/2022	Paydown	973,029.265	972,117	973,029	973,029		912		912					9,357	166
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)						5,017,252.840	5,016,814	5,017,253	5,017,253		437		437					53,016	7,513
2509999998	Subtotal - Bonds						5,017,252.840	5,016,814	5,017,253	5,017,253		437		437					53,016	7,513
4509999998	Subtotal - Preferred Stocks						XXX													
5999999999	Subtotal - Stocks						XXX													
6009999999	Totals						XXX	5,016,814	5,017,253	5,017,253		437		437					53,016	7,513

NONE Schedule D - Part 6 - Section 1 and 2

SCHEDULE DA - PART 1

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

1	Codes 2	Codes 3	4	5	6	7	Change in Book/Adjusted Carrying Value 8	Change in Book/Adjusted Carrying Value 9	Change in Book/Adjusted Carrying Value 10	Change in Book/Adjusted Carrying Value 11	12	13	Interest 14	Interest 15	Interest 16	Interest 17	Interest 18	Interest 19	20
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
MORGAN STANLEY			08/22/2022	TORONTO DOMINION	02/25/2023	1,000,396		(934)			1,000,000	1,001,330	13,125		3.750	3.481	FA	18,750	18,646
PEPSICO INC			09/23/2022	CHASE SECURITIES I	03/01/2023	945,053		3,167			947,000	941,886	8,681		2.750	4.026	MS		1,881
PHILIP MORRIS INTERNATIONAL INC			11/28/2022	GOLDMAN	03/06/2023	996,307		1,847			1,000,000	994,460	8,385		2.625	4.700	MS		6,125
INDIANA MICHIGAN POWER CO			04/14/2022	Various	03/15/2023	1,024,000		(8,426)			1,024,000	1,032,426	9,648		3.200	3.200	MS	16,384	2,804
BOOKING HOLDINGS INC			09/27/2022	MARKET04	03/15/2023	997,001		3,861			1,000,000	993,140	8,097		2.750	4.262	MS		1,069
CREDIT AGRICOLE SA (LONDON BRANCH)		C	11/22/2022	CALYON SECURITIES	04/24/2023	398,070		666			400,000	397,404	2,792		3.750	5.316	AO		1,208
METROPOLITAN LIFE GLOBAL FUNDING I			08/30/2022	TORONTO DOMINION	01/13/2023	999,543		4,643			1,000,000	994,900	9,100		1.950	3.349	JJ		2,600
RELIANCE STANDARD LIFE GLOBAL FUNDING II			09/15/2022	US BANCORP INVEST	01/21/2023	998,971		5,351			1,000,000	993,620	9,556		2.150	4.044	JJ		3,464
MERCEDES-BENZ FINANCE NORTH AMERICA LLC			08/15/2022	CHASE SECURITIES I	03/10/2023	996,705		6,595			1,000,000	990,110	5,396		1.750	3.535	MS	8,750	7,632
ROYAL BANK OF CANADA			09/07/2022	DONALDSON LUFKIN	04/17/2023	596,558		3,710			600,000	592,848	1,973		1.600	3.606	AO	4,800	3,787
NEW YORK LIFE GLOBAL FUNDING			11/01/2022	MARKET04	02/02/2023	329,922		144			330,000	329,778	2,262		4.113	4.448	FMAN		30
ATMOS ENERGY CORP			07/07/2022	MARKET04	03/09/2023	629,403		1,438			630,000	627,965	2,054		5.103	5.600	MJSD	9,025	1,159
TOYOTA MOTOR CREDIT CORP			11/15/2022	MARKET04	04/06/2023	439,770		98			440,000	439,671	4,202		3.952	4.156	JAJO		1,837
1019999999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,351,699		22,160			10,371,000	10,329,538	85,271		XXX	XXX	XXX	57,709	52,242
1109999999 Subtotals – Industrial and Miscellaneous (Unaffiliated)						10,351,699		22,160			10,371,000	10,329,538	85,271		XXX	XXX	XXX	57,709	52,242
2419999999 Totals – Issuer Obligations						10,351,699		22,160			10,371,000	10,329,538	85,271		XXX	XXX	XXX	57,709	52,242
2459999999 Totals – Subtotal – SVO Identified Funds															XXX	XXX	XXX		
2469999999 Totals – Subtotal – Affiliated Bank Loans															XXX	XXX	XXX		
2479999999 Totals – Subtotal – Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999 Totals – Bonds						10,351,699		22,160			10,371,000	10,329,538	85,271		XXX	XXX	XXX	57,709	52,242
7109999999 Subtotals – Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		

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
7709999999 TOTALS						10,351,699		22,160			X X X	10,329,538	85,271		X X X	X X X	X X X	57,709	52,242

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

Line Number							
1A	1A $	1B $ 329,922	1C $	1D $ 999,543	1E $ 2,980,352	1F $ 996,307	1G $ 5,045,575
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

NONE Schedule DB - Part A - Section 1

NONE Schedule DB - Part A - Section 2

NONE Schedule DB - Part B - Section 1

NONE Schedule DB - Part B - Section 2

NONE Schedule DB - Part D - Section 1

NONE Schedule DB - Part D - Section 2

NONE Schedule DB - Part E

NONE Schedule DL - Part 1

NONE Schedule DL - Part 2

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES						
Wells Fargo Philadelphia, PA					1,850,842	
0199998 Deposits in (2) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X			72,244	X X X
0199999 Totals - Open Depositories	X X X	X X X			1,923,086	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X			1,923,086	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X		X X X
0599999 Total Cash	X X X	X X X			1,923,086	X X X

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

1. January	5,966,855	4. April	1,251,297	7. July	1,897,767	10. October	2,218,692
2. February	7,349,520	5. May	1,931,610	8. August	1,974,857	11. November	2,164,832
3. March	1,973,385	6. June	1,952,463	9. September	2,153,898	12. December	1,923,086

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
	McLaren Health Care Corporation		12/29/2022		01/03/2023	1,099,734		399
	New Jersey Natural Gas Company		12/30/2022		01/03/2023	799,798		202
	ONE Gas, Inc.		12/20/2022		01/17/2023	1,097,678		1,742
	Wisconsin Public Service Corporation		12/27/2022		01/04/2023	799,701		498
1019999999 Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,796,911		2,841
1109999999 Subtotals – Industrial and Miscellaneous (Unaffiliated) Bonds						3,796,911		2,841
2419999999 Total Bonds - Subtotals – Issuer Obligations						3,796,911		2,841
2509999999 Total Bonds - Subtotals – Bonds						3,796,911		2,841
665279-87-3	NORTHERN INST:TREAS PRM		12/30/2022	3.910	X X X	110,612	832	638
8209999999 Exempt Money Market Mutual Funds – as Identified by SVO						110,612	832	638
999990-80-7	RTCS I - INST		12/01/2022	3.890	X X X	3,743		30
8309999999 All Other Money Market Mutual Funds						3,743		30
8609999999 Total Cash Equivalents						3,911,266	832	3,509

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

Line Number				
1A	1A $	1B $	1C $ 1,099,734	1D $
1B	2A $ 1,897,476	2B $	2C $	1E $ 799,701
1C	3A $	3B $	3C $	1F $
1D	4A $	4B $	4C $	1G $
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 Depo	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL	B	State Deposit			112,189	97,900
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR	B	State Deposit			122,388	106,800
5. California	CA						
6. Colorado	CO	B	State Deposit			1,070,894	934,500
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL	B	State Deposit			122,388	106,800
11. Georgia	GA	B	State Deposit			50,995	44,500
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL	B	State Deposit			1,121,888	979,000
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA	B	State Deposit			122,388	106,800
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV	B	State Deposit			224,378	195,800
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM	B	State Deposit			269,978	240,300
33. New York	NY						
34. North Carolina	NC	B	State Deposit			224,378	195,800
35. North Dakota	ND						
36. Ohio	OH	B	State Deposit	1,070,894	934,500		
37. Oklahoma	OK						
38. Oregon	OR	B	State Deposit			122,388	106,800
39. Pennsylvania	PA						
40. Rhode Island	RI	B	State Deposit			224,378	195,800
41. South Carolina	SC	B	State Deposit			142,786	124,600
42. South Dakota	SD	B	State Deposit			122,388	106,800
43. Tennessee	TN						
44. Texas	TX	B	State Deposit			1,065,404	934,500
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA	B	State Deposit			260,515	231,400
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 Other Alien and Other	OT	X X X	X X X				
59. Total		X X X	X X X	1,070,894	934,500	5,379,723	4,708,100

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X				

OVERFLOW PAGE FOR WRITE-INS