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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

Root Insurance Company

NAIC Group Code 4991 (Current) 4991 (Prior) NAIC Company Code 10974 Employer's ID Number 31-1631404

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

Country of Domicile United States of America

Incorporated/Organized 12/11/1998 Commenced Business 04/29/1999

Statutory Home Office 80 E. Rich St., Suite. 500 (Street and Number), Columbus, OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 80 E. Rich St., Suite. 500 (Street and Number)
Columbus, OH, US 43215 (City or Town, State, Country and Zip Code), 866-980-9431 (Area Code) (Telephone Number)

Mail Address 80 E. Rich St., Suite. 500 (Street and Number or P.O. Box), Columbus, OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 80 E. Rich St., Suite. 500 (Street and Number)
Columbus, OH, US 43215 (City or Town, State, Country and Zip Code), 866-980-9431 (Area Code) (Telephone Number)

Internet Website Address www.joinroot.com

Statutory Statement Contact Cheryl Marie Dennis (Name), 614-306-4275 (Area Code) (Telephone Number)
accounting@joinroot.com (E-mail Address), 614-591-4568 (FAX Number)

OFFICERS

President	Alexander Edward Timm	Chief Financial Officer	Megan Nicole Binkley #
Secretary	Jodi Emmert Baker		

OTHER

DIRECTORS OR TRUSTEES

Alexander Edward Timm	Cynthia Ann Powell	Lawrence Allen Hilsheimer
Jonathan Alexander Allison	Megan Nicole Binkley #	

State of Ohio
County of Franklin 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.

Alexander Edward Timm	Jodi Emmert Baker	Megan Nicole Binkley
President	Secretary	Chief Financial Officer

Subscribed and sworn to before me this
______ day of ______

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

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	3,817,024	2.333	3,817,024	0	3,817,024	2.333
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	2,265,980	1.385	2,265,980	0	2,265,980	1.385
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,759,388	1.687	2,759,388	0	2,759,388	1.687
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	19,835,032	12.126	19,835,032	0	19,835,032	12.126
1.06 Industrial and miscellaneous	56,369,254	34.460	56,369,254	0	56,369,254	34.460
1.07 Hybrid securities		0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans		0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	85,046,679	51.991	85,046,679	0	85,046,679	51.991
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000	0	0	0	0.000
3.05 Mutual funds		0.000	0	0	0	0.000
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Exchange traded funds		0.000	0	0	0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	37,207,374	22.746	37,207,374	0	37,207,374	22.746
6.02 Cash equivalents (Schedule E, Part 2)	41,294,856	25.244	41,294,856	0	41,294,856	25.244
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	78,502,230	47.990	78,502,230	0	78,502,230	47.990
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	30,839	0.019	30,839	0	30,839	0.019
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	163,579,748	100.000	163,579,748	0	163,579,748	100.000

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		
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 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		52,554
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	445,000	445,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9		0
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		466,714
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		30,839
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		30,839

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		74,581,679
2.	Cost of bonds and stocks acquired, Part 3, Column 7		32,744,459
3.	Accrual of discount		336,052
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		19,470
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		22,307,670
7.	Deduct amortization of premium		327,311
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		85,046,679
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		85,046,679

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	3,817,024	3,787,193	3,821,239	3,850,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	3,817,024	3,787,193	3,821,239	3,850,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	2,265,980	2,220,704	2,307,389	2,215,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,759,388	2,672,473	2,820,349	2,840,000
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	19,835,032	19,775,237	19,904,929	20,279,727
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank	8.	United States	53,148,990	52,662,983	53,438,787	53,663,986
Loans, Unaffiliated Certificates of	9.	Canada	1,014,919	1,009,615	1,001,018	1,050,000
Deposit and Hybrid Securities	10.	Other Countries	2,205,345	2,187,981	2,205,234	2,250,000
(unaffiliated)	11.	Totals	56,369,254	55,860,579	56,645,039	56,963,986
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	85,046,679	84,316,185	85,498,945	86,148,713
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	0	0	0	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	85,046,679	84,316,185	85,498,945	

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	0	3,027,518	789,506	0	0	XXX	3,817,024	4.5	2,490,357	3.3	3,817,024	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	0	3,027,518	789,506	0	0	XXX	3,817,024	4.5	2,490,357	3.3	3,817,024	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	208,904	1,219,686	837,390	0	0	XXX	2,265,980	2.7	2,276,572	3.1	2,265,980	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	208,904	1,219,686	837,390	0	0	XXX	2,265,980	2.7	2,276,572	3.1	2,265,980	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	2,146,639	612,748	0	0	XXX	2,759,388	3.2	2,837,843	3.8	2,759,388	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	2,146,639	612,748	0	0	XXX	2,759,388	3.2	2,837,843	3.8	2,759,388	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	5,779,801	10,882,412	3,029,397	143,421	0	XXX	19,835,032	23.3	15,169,874	20.3	19,835,032	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	5,779,801	10,882,412	3,029,397	143,421	0	XXX	19,835,032	23.3	15,169,874	20.3	19,835,032	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	12,618,246	29,171,316	2,063,726	122,761	0	XXX	43,976,049	51.7	38,615,729	51.8	27,116,170	16,859,879
6.2 NAIC 2	3,505,751	8,887,454	0	0	0	XXX	12,393,205	14.6	13,191,303	17.7	10,917,550	1,475,655
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	16,123,998	38,058,769	2,063,726	122,761	0	XXX	56,369,254	66.3	51,807,033	69.5	38,033,720	18,335,534
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 18,606,952	46,447,571	7,332,768	266,182	0	0	72,653,474	85.4	XXX	XXX	55,793,595	16,859,879
12.2 NAIC 2	(d) 3,505,751	8,887,454	0	0	0	0	12,393,205	14.6	XXX	XXX	10,917,550	1,475,655
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	22,112,703	55,335,025	7,332,768	266,182	0	0	(b) 85,046,679	100.0	XXX	XXX	66,711,144	18,335,534
12.8 Line 12.7 as a % of Col. 7	26.0	65.1	8.6	0.3	0.0	0.0	100.0	XXX	XXX	XXX	78.4	21.6
13. Total Bonds Prior Year												
13.1 NAIC 1	17,017,093	38,272,950	5,953,830	146,502	0	0	XXX	XXX	61,390,375	82.3	49,963,107	11,427,269
13.2 NAIC 2	2,508,269	10,295,606	387,428	0	0	0	XXX	XXX	13,191,303	17.7	10,817,242	2,374,062
13.3 NAIC 3							XXX	XXX	0	0.0	0	0
13.4 NAIC 4							XXX	XXX	0	0.0	0	0
13.5 NAIC 5							XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	19,525,363	48,568,556	6,341,258	146,502	0	0	XXX	XXX	(b) 74,581,679	100.0	60,780,348	13,801,331
13.8 Line 13.7 as a % of Col. 9	26.2	65.1	8.5	0.2	0.0	0.0	XXX	XXX	100.0	XXX	81.5	18.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	13,681,411	35,184,685	6,784,077	143,421	0	0	55,793,595	65.6	49,963,107	67.0	55,793,595	XXX
14.2 NAIC 2	3,005,031	7,912,519	0	0	0	0	10,917,550	12.8	10,817,242	14.5	10,917,550	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	16,686,443	43,097,204	6,784,077	143,421	0	0	66,711,144	78.4	60,780,348	81.5	66,711,144	XXX
14.8 Line 14.7 as a % of Col. 7	25.0	64.6	10.2	0.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	19.6	50.7	8.0	0.2	0.0	0.0	78.4	XXX	XXX	XXX	78.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	4,925,540	11,262,886	548,692	122,761	0	0	16,859,879	19.8	11,427,269	15.3	XXX	16,859,879
15.2 NAIC 2	500,720	974,935	0	0	0	0	1,475,655	1.7	2,374,062	3.2	XXX	1,475,655
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	5,426,261	12,237,821	548,692	122,761	0	0	18,335,534	21.6	13,801,331	18.5	XXX	18,335,534
15.8 Line 15.7 as a % of Col. 7	29.6	66.7	3.0	0.7	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	6.4	14.4	0.6	0.1	0.0	0.0	21.6	XXX	XXX	XXX	XXX	21.6

(a) Includes $ 18,335,538 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. 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, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; 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	0	3,027,518	789,506	0	0	XXX	3,817,024	4.5	2,490,357	3.3	3,817,024	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	0	3,027,518	789,506	0	0	XXX	3,817,024	4.5	2,490,357	3.3	3,817,024	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	208,904	1,219,686	837,390	0	0	XXX	2,265,980	2.7	2,276,572	3.1	2,265,980	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	208,904	1,219,686	837,390	0	0	XXX	2,265,980	2.7	2,276,572	3.1	2,265,980	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	2,146,639	612,748	0	0	XXX	2,759,388	3.2	2,837,843	3.8	2,759,388	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	2,146,639	612,748	0	0	XXX	2,759,388	3.2	2,837,843	3.8	2,759,388	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	3,076,535	2,043,323	1,356,815	0	0	XXX	6,476,672	7.6	6,145,047	8.2	6,476,672	0
5.02 Residential Mortgage-Backed Securities	292,598	788,961	437,543	143,421	0	XXX	1,662,523	2.0	1,180,839	1.6	1,662,523	0
5.03 Commercial Mortgage-Backed Securities	2,410,669	8,050,129	598,139	0	0	XXX	11,058,936	13.0	7,843,987	10.5	11,058,936	0
5.04 Other Loan-Backed and Structured Securities	0	0	636,900	0	0	XXX	636,900	0.7	0	0.0	636,900	0
5.05 Totals	5,779,801	10,882,412	3,029,397	143,421	0	XXX	19,835,032	23.3	15,169,874	20.3	19,835,032	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	9,106,810	21,506,243	1,428,829	0	0	XXX	32,041,883	37.7	34,721,687	46.6	25,303,049	6,738,834
6.02 Residential Mortgage-Backed Securities	1,141,515	1,988,069	524,821	122,761	0	XXX	3,777,166	4.4	1,327,148	1.8	0	3,777,166
6.03 Commercial Mortgage-Backed Securities	936,885	2,784,465	0	0	0	XXX	3,721,350	4.4	5,746,035	7.7	960,840	2,760,510
6.04 Other Loan-Backed and Structured Securities	4,938,788	11,779,992	110,076	0	0	XXX	16,828,856	19.8	10,012,162	13.4	11,769,831	5,059,025
6.05 Totals	16,123,998	38,058,769	2,063,726	122,761	0	XXX	56,369,254	66.3	51,807,033	69.5	38,033,720	18,335,534
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	12,392,249	29,943,410	5,025,289	0	0	XXX	47,360,948	55.7	XXX	XXX	40,622,114	6,738,834
12.02 Residential Mortgage-Backed Securities	1,434,112	2,777,030	962,364	266,182	0	XXX	5,439,688	6.4	XXX	XXX	1,662,523	3,777,166
12.03 Commercial Mortgage-Backed Securities	3,347,554	10,834,594	598,139	0	0	XXX	14,780,286	17.4	XXX	XXX	12,019,776	2,760,510
12.04 Other Loan-Backed and Structured Securities	4,938,788	11,779,992	746,976	0	0	XXX	17,465,757	20.5	XXX	XXX	12,406,732	5,059,025
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	22,112,703	55,335,025	7,332,768	266,182	0	0	85,046,679	100.0	XXX	XXX	66,711,144	18,335,534
12.10 Line 12.09 as a % of Col. 7	26.0	65.1	8.6	0.3	0.0	0.0	100.0	XXX	XXX	XXX	78.4	21.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	13,211,587	30,798,534	4,461,386	0	0	XXX	XXX	XXX	48,471,507	65.0	42,114,262	6,357,245
13.02 Residential Mortgage-Backed Securities	518,816	1,346,853	495,817	146,502	0	XXX	XXX	XXX	2,507,987	3.4	1,180,839	1,327,148
13.03 Commercial Mortgage-Backed Securities	4,702,970	7,651,399	1,235,653	0	0	XXX	XXX	XXX	13,590,022	18.2	9,717,966	3,872,056
13.04 Other Loan-Backed and Structured Securities	1,091,989	8,771,770	148,403	0	0	XXX	XXX	XXX	10,012,162	13.4	7,767,281	2,244,882
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	19,525,363	48,568,556	6,341,258	146,502	0	0	XXX	XXX	74,581,679	100.0	60,780,348	13,801,331
13.10 Line 13.09 as a % of Col. 9	26.2	65.1	8.5	0.2	0.0	0.0	XXX	XXX	100.0	XXX	81.5	18.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	10,489,899	25,106,925	5,025,289	0	0	XXX	40,622,114	47.8	42,114,262	56.5	40,622,114	XXX
14.02 Residential Mortgage-Backed Securities	292,598	788,961	437,543	143,421	0	XXX	1,662,523	2.0	1,180,839	1.6	1,662,523	XXX
14.03 Commercial Mortgage-Backed Securities	3,347,554	8,074,083	598,139	0	0	XXX	12,019,776	14.1	9,717,966	13.0	12,019,776	XXX
14.04 Other Loan-Backed and Structured Securities	2,556,392	9,127,234	723,106	0	0	XXX	12,406,732	14.6	7,767,281	10.4	12,406,732	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	16,686,443	43,097,204	6,784,077	143,421	0	0	66,711,144	78.4	60,780,348	81.5	66,711,144	XXX
14.10 Line 14.09 as a % of Col. 7	25.0	64.6	10.2	0.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	19.6	50.7	8.0	0.2	0.0	0.0	78.4	XXX	XXX	XXX	78.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,902,349	4,836,484	0	0	0	XXX	6,738,834	7.9	6,357,245	8.5	XXX	6,738,834
15.02 Residential Mortgage-Backed Securities	1,141,515	1,988,069	524,821	122,761	0	XXX	3,777,166	4.4	1,327,148	1.8	XXX	3,777,166
15.03 Commercial Mortgage-Backed Securities	0	2,760,510	0	0	0	XXX	2,760,510	3.2	3,872,056	5.2	XXX	2,760,510
15.04 Other Loan-Backed and Structured Securities	2,382,396	2,652,758	23,871	0	0	XXX	5,059,025	5.9	2,244,882	3.0	XXX	5,059,025
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	5,426,261	12,237,821	548,692	122,761	0	0	18,335,534	21.6	13,801,331	18.5	XXX	18,335,534
15.10 Line 15.09 as a % of Col. 7	29.6	66.7	3.0	0.7	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	6.4	14.4	0.6	0.1	0.0	0.0	21.6	XXX	XXX	XXX	XXX	21.6

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

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	19,654,848	0	18,364,496	1,290,352
2. Cost of cash equivalents acquired	87,740,001	0	87,703,108	36,893
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	3,008	0	3,008	0
5. Total gain (loss) on disposals	10,038	0	10,038	0
6. Deduct consideration received on disposals	66,113,039	0	64,785,794	1,327,245
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	41,294,856	0	41,294,856	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	41,294,856	0	41,294,856	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location: 4	Location: 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value: 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Cabretta Georgia Tax Credit Fund LLC		Savannah	GA	Cabretta Capital Corporation		12/03/2021	1	3,152,044	30,839	30,839	0	(466,714)	0	0	0	(466,714)	0	0.045
4399999. All Other Low Income Housing Tax Credit - Unaffiliated									3,152,044	30,839	30,839	0	(466,714)	0	0	0	(466,714)	0	XXX
6099999. Total - Unaffiliated									3,152,044	30,839	30,839	0	(466,714)	0	0	0	(466,714)	0	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									3,152,044	30,839	30,839	0	(466,714)	0	0	0	(466,714)	0	XXX

1.

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

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location 3 City	4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
	Cabretta Georgia Tax Credit Fund LLC	Savannah	GA	Cabretta Capital Corporation	12/03/2021	1	0	445,000	0	0.045
4399999. All Other Low Income Housing Tax Credit - Unaffiliated							0	445,000	0	XXX
6099999. Total - Unaffiliated							0	445,000	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							0	445,000	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Root Insurance Company

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6299999 - Totals																			

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-4N-7	UNITED STATES TREASURY				1.A	471,564	95.8906	479,453	500,000	474,264	0	2,700	0	0	2.875	4.176	MN	1,856	7,188	06/29/2023	05/15/2028
912828-Y9-5	UNITED STATES TREASURY	SD			1.A	578,090	94.5977	520,287	550,000	564,462	0	(5,528)	0	0	1.875	0.842	JJ	4,316	10,313	02/22/2022	07/31/2026
91282C-EU-1	UNITED STATES TREASURY				1.A	989,456	97.7344	977,344	1,000,000	994,465	0	3,659	0	0	2.875	3.268	JD	1,335	28,750	08/18/2022	06/15/2025
91282C-FM-8	UNITED STATES TREASURY	SD			1.A	695,916	100.6328	704,430	700,000	696,647	0	632	0	0	4.125	4.265	MS	14,556	14,994	03/06/2023	09/30/2027
91282C-FM-8	UNITED STATES TREASURY				1.A	297,212	100.6328	301,898	300,000	297,680	0	567	0	0	4.125	4.351	MS	3,144	11,818	03/06/2023	09/30/2027
91282C-GQ-8	UNITED STATES TREASURY				1.A	276,150	100.4727	281,323	280,000	276,326	0	281	0	0	4.000	4.244	FA	3,785	0	08/30/2023	02/28/2030
91282C-GQ-8	UNITED STATES TREASURY	SD			1.A	512,850	100.4727	522,458	520,000	513,180	0	225	0	0	4.000	4.243	FA	7,029	0	08/30/2023	02/28/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,821,239	XXX	3,787,193	3,850,000	3,817,024	0	2,536	0	0	XXX	XXX	XXX	36,021	73,063	XXX	XXX
0109999999. Total - U.S. Government Bonds						3,821,239	XXX	3,787,193	3,850,000	3,817,024	0	2,536	0	0	XXX	XXX	XXX	36,021	73,063	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
419791-YX-0	HAWAII ST			1	1.C FE	94,172	105.2740	94,747	90,000	93,618	0	(804)	0	0	5.530	4.761	FA	2,074	9,397	11/16/2022	02/01/2030
419791-YX-0	HAWAII ST	SD		1	1.C FE	748,140	105.2740	752,709	715,000	743,772	0	(3,633)	0	0	5.530	4.760	FA	16,475	35,119	11/16/2022	02/01/2030
68607L-XQ-5	OREGON			1	1.B FE	315,191	102.3330	271,182	265,000	287,582	0	(6,155)	0	0	5.892	3.236	JD	1,301	15,614	03/27/2019	06/01/2027
68607L-XQ-5	OREGON	SD		1	1.B FE	142,728	102.3330	122,800	120,000	130,226	0	(2,787)	0	0	5.892	3.236	JD	589	7,070	03/27/2019	06/01/2027
93974E-YE-0	WASHINGTON ST				1.B FE	707,158	96.7560	701,481	725,000	710,782	0	2,788	0	0	3.400	3.871	FA	10,271	24,513	09/08/2022	08/01/2028
97705M-ZD-0	WISCONSIN ST	SD		2	1.A	150,000	91.6370	137,456	150,000	150,000	0	0	0	0	2.141	2.141	MN	535	3,212	10/02/2019	05/01/2027
97705M-ZM-0	WISCONSIN ST	SD			1.B FE	150,000	93.5530	140,330	150,000	150,000	0	0	0	0	2.141	2.141	MN	535	3,212	10/02/2019	05/01/2027
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,307,389	XXX	2,220,704	2,215,000	2,265,980	0	(10,591)	0	0	XXX	XXX	XXX	31,780	98,137	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						2,307,389	XXX	2,220,704	2,215,000	2,265,980	0	(10,591)	0	0	XXX	XXX	XXX	31,780	98,137	XXX	XXX
463777-8H-8	IRVING				1.A FE	365,972	87.6660	372,581	425,000	369,818	0	3,846	0	0	1.930	4.540	MS	2,415	4,101	07/14/2023	09/15/2029
486063-ZT-0	KATY TEX INDPT SCH DIST				1.A FE	470,000	97.1030	456,384	470,000	470,000	0	0	0	0	2.144	2.144	FA	3,807	10,077	10/30/2019	02/15/2025
655867-YV-5	NORFOLK VA			1	1.C FE	295,000	95.4120	281,465	295,000	295,000	0	0	0	0	2.130	2.130	AO	1,571	6,284	08/02/2019	10/01/2025
774221-FU-4	ROCKVILLE MD				1.A FE	744,625	96.7810	677,467	700,000	716,899	0	(5,533)	0	0	3.000	1.971	JD	1,750	18,750	10/07/2019	06/01/2026
774221-FU-4	ROCKVILLE MD	SD			1.A FE	319,125	96.7810	290,343	300,000	307,244	0	(4,133)	0	0	3.000	1.971	JD	750	11,250	10/07/2019	06/01/2026
774285-7M-6	ROCKWALL TEX INDPT SCH DIST				1.A FE	383,009	99.1590	347,057	350,000	357,496	0	(6,538)	0	0	4.000	2.059	FA	5,289	14,000	12/05/2019	02/15/2025
969887-8M-3	WILLIAMSON CNTY TEX				1.A FE	242,619	82.3920	247,176	300,000	242,931	0	312	0	0	1.486	4.655	FA	1,684	0	12/13/2023	02/15/2031
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,820,349	XXX	2,672,473	2,840,000	2,759,388	0	(12,046)	0	0	XXX	XXX	XXX	17,266	64,462	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,820,349	XXX	2,672,473	2,840,000	2,759,388	0	(12,046)	0	0	XXX	XXX	XXX	17,266	64,462	XXX	XXX
051595-BY-1	AURORA COLO WTR REV			1	1.B FE	629,376	84.0530	672,424	800,000	634,107	0	4,731	0	0	1.548	5.323	FA	5,160	0	10/05/2023	08/01/2030
249182-PN-0	DENVER COLO CITY & CNTY ARPT REV			1	1.D FE	713,536	91.9670	735,736	800,000	738,323	0	19,706	0	0	1.572	4.464	MN	1,607	12,576	09/23/2022	11/15/2026
25477G-QN-8	DISTRICT COLUMBIA INCOME TAX REV				1.B FE	500,000	99.4470	497,235	500,000	500,000	0	0	0	0	2.081	2.081	MS	3,468	10,405	11/14/2019	03/01/2024
499553-MW-2	KNOX CNTY TENN 1ST UTIL DIST WTR & SWR R			2	1.A FE	827,248	98.1430	785,144	800,000	804,761	0	(5,081)	0	0	3.130	2.468	JD	2,087	25,040	05/15/2019	12/01/2024
650035-7B-8	NEW YORK ST URBAN DEV CORP REV			1,2	1.B FE	389,268	99.4790	397,916	400,000	399,566	0	2,101	0	0	2.880	3.404	MS	3,392	11,520	10/03/2018	03/15/2024
650035-8M-3	NEW YORK ST URBAN DEV CORP REV			1,2	1.B FE	1,055,830	99.5220	995,220	1,000,000	1,002,860	0	(13,941)	0	0	3.100	1.681	MS	9,128	31,000	02/11/2020	03/15/2024
67919P-PS-6	OKLAHOMA ST WTR RES BRD REVOLVING FD REV				1.A FE	200,000	96.6980	193,396	200,000	200,000	0	0	0	0	1.996	1.996	AO	998	3,992	12/04/2019	04/01/2025
67919P-PS-6	OKLAHOMA ST WTR RES BRD REVOLVING FD REV	SD			1.A FE	300,000	96.6980	290,094	300,000	300,000	0	0	0	0	1.996	1.996	AO	1,497	5,988	12/04/2019	04/01/2025
68607V-4M-4	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			1	1.C FE	250,000	99.3050	248,263	250,000	250,000	0	0	0	0	4.046	4.047	AO	2,529	3,990	04/26/2023	04/01/2028
68608V-DU-5	OREGON ST DEPT ADMINISTRATIVE SVCS CTFS			1	1.C FE	200,000	99.2830	198,566	200,000	200,000	0	0	0	0	2.922	2.921	MN	974	5,844	03/07/2019	05/01/2024
88213A-FZ-3	BOARD OF REGENTS TEXAS A & M UNIVERSITY	SD		1	1.A FE	161,269	98.9120	168,150	170,000	169,348	0	1,723	0	0	2.058	3.108	MN	447	3,499	01/09/2019	05/15/2024
88213A-PH-2	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1	1.A FE	555,000	95.3890	529,409	555,000	555,000	0	0	0	0	2.356	2.356	MN	1,671	13,076	07/25/2019	05/15/2026
927781-VW-1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1	1.B FE	724,878	103.1850	722,295	700,000	722,707	0	(2,171)	0	0	5.500	4.923	MS	12,833	19,250	03/21/2023	09/01/2030
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						6,506,405	XXX	6,433,848	6,675,000	6,476,672	0	7,070	0	0	XXX	XXX	XXX	45,791	146,179	XXX	XXX
3132D6-EB-2	FH SB8230 - RMBS			4	1.A	443,375	100.5651	443,249	440,758	443,417	0	42	0	0	5.000	4.836	MON	1,836	14,692	04/20/2023	05/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AY-LD-3	FNR 2017-80 DH - CMO/RMBS			4	1.A	425,706	94.8001	416,635	439,488	427,021	0	1,745	0	0	3.000	4.025	MON	1,099	9,113	07/11/2023	01/25/2046
31418E-LD-0	FN MA4823 - RMBS			4	1.A	790,524	99.4574	802,920	807,300	792,085	0	1,275	0	0	4.500	4.928	MON	3,027	36,329	09/27/2022	10/01/2037
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,659,604	XXX	1,662,804	1,687,546	1,662,523	0	3,061	0	0	XXX	XXX	XXX	5,963	60,133	XXX	XXX
3132XG-W2-8	FH WN2464 - CMBS/RMBS			4	1.A	719,297	99.5910	746,933	750,000	720,518	0	1,221	0	0	4.720	5.824	MON	3,048	5,998	10/24/2023	07/01/2028
3136AY-6S-7	FNA 2017-M15 AV2 - CMBS			4	1.A	752,466	98.0048	762,226	777,743	762,251	0	9,784	0	0	2.526	5.430	MON	1,637	8,383	06/28/2023	11/25/2024
3137BB-BD-1	FHMS K-038 A2 - CMBS			4	1.A	717,821	99.4912	670,778	674,208	674,784	0	(9,331)	0	0	3.389	1.805	MON	1,904	22,849	09/03/2019	03/25/2024
3137BH-XJ-1	FHMS K-045 A2 - CMBS			4	1.A	691,249	97.8136	686,432	701,775	696,523	0	3,951	0	0	3.023	2.096	MON	1,768	21,295	08/22/2022	01/25/2025
3137BP-W2-1	FHMS K-055 A2 - CMBS			4	1.A	786,188	96.0179	768,143	800,000	790,958	0	3,401	0	0	2.673	3.156	MON	1,782	21,384	07/29/2022	03/25/2026
3137BW-WD-2	FHMS K-725 A2 - CMBS			4	1.A	359,535	99.6142	345,320	346,658	346,658	0	(2,725)	0	0	3.002	2.647	MON	867	10,407	11/15/2019	01/25/2024
3137F4-D4-1	FHMS K-074 A2 - CMBS			4	1.A	710,281	97.0611	679,428	700,000	707,358	0	(2,092)	0	0	3.600	3.276	MON	2,100	25,200	08/02/2022	01/25/2028
3137FA-TE-8	FHMS K-MP1 A2 - CMBS			4	1.A	520,156	98.3205	491,603	500,000	502,028	0	(4,569)	0	0	2.982	2.054	MON	1,243	14,910	11/22/2019	08/25/2024
3137FC-JK-1	FHMS K-070 A2 - CMBS			4	1.A	717,422	96.4529	723,397	750,000	720,720	0	3,298	0	0	3.303	4.404	MON	2,064	10,322	06/28/2023	11/25/2027
3137FG-6X-8	FHMS K-077 A2 - CMBS			4	1.A	725,368	97.8935	709,728	725,000	724,895	0	(368)	0	0	3.850	3.819	MON	2,326	27,912	09/07/2022	05/25/2028
3137FG-ZT-5	FHMS K-079 A2 - CMBS			4	1.A	736,641	98.1484	736,113	750,000	737,675	0	1,035	0	0	3.926	4.305	MON	2,454	12,269	06/28/2023	06/25/2028
3137FK-ZZ-2	FHMS K-088 A2 - CMBS			4	1.A	724,336	97.0434	727,825	750,000	726,274	0	1,939	0	0	3.690	4.386	MON	2,306	11,531	06/28/2023	01/25/2029
3137FL-6P-4	FHMS K-089 A2 - CMBS			4	1.A	674,406	96.4614	675,230	700,000	677,181	0	2,775	0	0	3.563	4.270	MON	2,078	16,627	03/31/2023	01/25/2029
3137HA-CX-2	FHMS K-505 A2 - CMBS			4	1.A	757,491	101.6819	762,614	750,000	756,667	0	(824)	0	0	4.819	4.556	MON	3,012	15,059	07/13/2023	06/25/2028
3138LK-Z2-6	FN AN7060 - CMBS/RMBS			4	1.A	729,375	93.9886	751,909	800,000	732,679	0	3,304	0	0	2.930	5.432	MON	2,018	3,972	10/13/2023	10/01/2027
3140LJ-ZM-1	FN BS7947 - CMBS/RMBS			4	1.A	780,406	99.2935	794,348	800,000	781,767	0	1,361	0	0	4.550	5.169	MON	3,134	12,336	08/23/2023	03/01/2028
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						11,102,439	XXX	11,032,026	11,275,384	11,058,936	0	12,159	0	0	XXX	XXX	XXX	33,743	240,455	XXX	XXX
54627R-AR-1	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1.A FE	636,482	100.7420	646,559	641,797	636,900	0	418	0	0	5.081	5.206	JD	2,717	21,921	06/28/2023	06/01/2031
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						636,482	XXX	646,559	641,797	636,900	0	418	0	0	XXX	XXX	XXX	2,717	21,921	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						19,904,929	XXX	19,775,237	20,279,727	19,835,032	0	22,709	0	0	XXX	XXX	XXX	88,213	468,688	XXX	XXX
023135-CP-9	AMAZON.COM INC			1,2	1.D FE	612,576	101.5303	609,182	600,000	610,951	0	(1,625)	0	0	4.550	4.032	JD	2,275	27,300	05/12/2023	12/01/2027
026874-DQ-7	AMERICAN INTERNATIONAL GROUP INC			1,2	2.A FE	257,973	96.4046	257,400	267,000	262,247	0	3,037	0	0	2.500	3.736	JD	3,356	3,338	07/29/2022	06/30/2025
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	364,260	94.4568	377,827	400,000	372,540	0	6,661	0	0	2.950	5.025	MS	3,933	11,800	09/29/2022	09/01/2027
031162-CQ-1	AMGEN INC			1,2	2.A FE	189,110	95.5281	191,056	200,000	191,271	0	2,049	0	0	3.200	4.451	MN	1,049	6,400	12/08/2022	11/02/2027
031162-CV-0	AMGEN INC			1,2	2.A FE	214,561	96.5266	207,532	215,000	214,896	0	89	0	0	1.900	1.943	FA	1,475	4,085	02/18/2020	02/21/2025
037833-DP-2	APPLE INC			1,2	1.B FE	667,095	90.4236	678,177	750,000	680,819	0	10,598	0	0	2.200	4.030	MS	5,042	16,500	09/12/2022	09/11/2029
05526D-AZ-8	BAT CAPITAL CORP			1,2	2.B FE	513,070	98.3709	491,855	500,000	501,415	0	(3,050)	0	0	3.222	2.594	FA	6,086	16,110	01/07/2020	08/15/2024
05583J-AG-7	BPCE SA		C		2.A FE	499,698	96.6789	483,395	500,000	499,935	0	61	0	0	2.375	2.388	JJ	5,509	11,875	01/23/2020	01/14/2025
071813-CL-1	BAXTER INTERNATIONAL INC			1,2	2.B FE	358,792	91.6210	366,484	400,000	368,550	0	9,271	0	0	1.915	4.683	FA	3,192	7,660	12/08/2022	02/01/2027
114259-AV-6	BROOKLYN UNION GAS CO			1,2	2.A FE	475,000	97.4866	463,061	475,000	475,000	0	0	0	0	4.632	4.632	FA	8,923	22,002	08/02/2022	08/05/2027
125523-AG-5	CIGNA GROUP			1,2	2.A FE	549,770	98.7343	493,671	500,000	515,877	0	(9,031)	0	0	4.125	2.217	MN	2,635	20,625	02/13/2020	11/15/2025
12572Q-AG-0	CME GROUP INC			1,2	1.D FE	1,054,180	97.8889	978,889	1,000,000	1,011,093	0	(11,402)	0	0	3.000	1.822	MS	8,833	30,000	02/13/2020	03/15/2025
126650-CF-5	CVS HEALTH CORP			1,2	2.B FE	520,764	98.6111	493,056	500,000	501,810	0	(4,891)	0	0	3.375	2.372	FA	6,516	16,875	01/08/2020	08/12/2024
136385-AX-9	CANADIAN NATURAL RESOURCES LTD			1,2	2.A FE	378,612	97.1075	388,430	400,000	384,016	0	4,178	0	0	3.850	5.141	JD	1,283	15,400	09/13/2022	06/01/2027
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	372,856	92.2334	368,934	400,000	381,291	0	5,992	0	0	1.750	3.449	JD	564	7,000	07/29/2022	12/02/2026
15189X-BD-9	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	499,634	103.1593	515,797	500,000	499,659	0	25	0	0	5.200	5.216	AO	7,439	0	09/13/2023	10/01/2028
172967-LS-8	CITIGROUP INC			1,2,5	1.G FE	369,208	94.5764	378,306	400,000	374,123	0	4,662	0	0	3.520	5.052	AO	2,503	14,080	12/08/2022	10/27/2028
207597-EM-3	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	674,558	92.6741	695,056	750,000	704,065	0	22,597	0	0	0.750	4.109	JD	469	5,625	09/07/2022	12/01/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
210518-DS-2	CONSUMERS ENERGY CO			1,2	1.E FE	758,586	100.6319	764,802	760,000	758,890	0	304	0	0	4.650	4.689	MS	11,780	22,677	01/03/2023	03/01/2028
225401-AM-0	UBS GROUP AG		C	1,2,5	1.G FE	508,175	97.8284	489,142	500,000	501,284	0	(1,819)	0	0	2.593	2.217	MS	3,962	12,965	02/03/2020	09/11/2025
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING				1.E FE	549,357	100.2452	551,348	550,000	549,452	0	95	0	0	5.450	5.477	MS	9,825	14,988	02/28/2023	03/03/2028
302520-AC-5	FNB CORP			2	2.C FE	325,117	99.2368	322,520	325,000	325,067	0	(38)	0	0	5.150	5.137	FA	5,858	16,738	08/19/2022	08/25/2025
30303M-8L-9	META PLATFORMS INC			1,2	1.E FE	414,900	101.4586	421,053	415,000	414,919	0	19	0	0	4.600	4.605	MN	2,439	10,181	05/01/2023	05/15/2028
316773-CX-6	FIFTH THIRD BANCORP			2	2.A FE	530,290	99.8353	499,176	500,000	500,000	0	(7,855)	0	0	3.650	3.650	JJ	7,908	18,250	01/24/2020	01/25/2024
341081-GN-1	FLORIDA POWER & LIGHT CO			1,2	1.D FE	249,835	100.1599	250,400	250,000	249,853	0	18	0	0	4.400	4.415	MN	1,406	5,408	05/15/2023	05/15/2028
36267V-AD-5	GE HEALTHCARE TECHNOLOGIES INC			1,2	2.B FE	389,138	100.8866	393,458	390,000	389,458	0	292	0	0	5.600	5.679	MN	2,791	21,415	11/09/2022	11/15/2025
375558-AW-3	GILEAD SCIENCES INC			1,2	2.A FE	533,775	99.5202	497,601	500,000	500,000	0	(8,844)	0	0	3.700	1.902	AO	4,625	18,500	01/29/2020	04/01/2024
378272-AT-5	GLENCORE FUNDING LLC			1,2	2.A FE	525,428	99.6342	498,171	500,000	500,720	0	(6,199)	0	0	4.125	2.851	MS	6,245	20,625	01/08/2020	03/12/2024
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING				1.B FE	399,576	99.0922	396,369	400,000	399,969	0	89	0	0	2.900	2.923	MN	1,772	11,600	04/29/2019	05/06/2024
413875-AR-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	541,915	98.1917	490,958	500,000	509,440	0	(8,627)	0	0	3.832	2.040	AO	3,406	19,160	02/13/2020	04/27/2025
446150-AQ-7	HUNTINGTON BANCSHARES INC			2	2.A FE	504,980	98.1304	490,652	500,000	500,565	0	(1,080)	0	0	2.625	2.403	FA	5,286	13,125	09/23/2019	08/06/2024
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP	SD		1	1.G FE	1,295,034	99.0898	1,288,167	1,300,000	1,299,608	0	1,037	0	0	3.000	3.083	MN	4,983	39,000	05/08/2019	05/15/2024
49327M-3E-2	KEYBANK NA				2.A FE	789,200	96.9376	775,500	800,000	793,867	0	3,614	0	0	4.150	4.652	FA	13,188	33,200	09/13/2022	08/08/2025
548661-DP-9	LOWE'S COMPANIES INC			1,2	2.A FE	377,316	95.7361	382,944	400,000	382,374	0	4,796	0	0	3.100	4.538	MN	1,998	12,400	12/08/2022	05/03/2027
571676-AT-2	MARS INC			1,2	1.E FE	484,656	100.5315	487,578	485,000	484,699	0	44	0	0	4.550	4.566	AO	4,352	11,034	04/17/2023	04/20/2028
571748-BF-8	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	536,850	99.5868	497,934	500,000	501,158	0	(9,333)	0	0	3.875	1.969	MS	5,705	19,375	01/28/2020	03/15/2024
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II	SD			1.B FE	1,016,320	98.6463	986,463	1,000,000	1,001,664	0	(3,460)	0	0	2.750	2.394	JD	688	27,500	07/31/2019	06/22/2024
58933Y-BD-6	MERCK & CO INC			1,2	1.E FE	733,688	89.9945	719,956	800,000	747,283	0	9,654	0	0	1.900	3.359	JD	887	15,200	07/29/2022	12/10/2028
59217G-FC-8	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	524,795	98.5523	517,399	525,000	524,884	0	66	0	0	4.050	4.064	FA	7,442	21,263	08/18/2022	08/25/2025
641062-BB-9	NESTLE HOLDINGS INC			1,2	1.D FE	629,559	99.4513	626,543	630,000	629,675	0	85	0	0	4.125	4.140	AO	6,497	27,287	09/06/2022	10/01/2027
65473P-AN-5	NISOURCE INC			1,2	2.B FE	149,744	101.9616	152,942	150,000	149,762	0	18	0	0	5.250	5.292	MS	1,991	4,069	03/21/2023	03/30/2028
666807-BM-3	NORTHROP GRUMMAN CORP			1,2	2.A FE	396,656	97.7078	390,831	400,000	398,554	0	1,348	0	0	2.930	3.287	JJ	5,404	11,720	07/29/2022	01/15/2025
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUNDING				1.A FE	379,086	87.7676	386,177	440,000	386,555	0	7,469	0	0	1.700	4.785	JD	623	7,480	04/19/2023	06/01/2028
67077M-BA-5	NUTRIEN LTD			1,2	2.B FE	249,550	100.9004	252,251	250,000	249,612	0	62	0	0	4.900	4.941	MS	3,199	6,125	03/23/2023	03/27/2028
701094-AM-6	PARKER-HANNIFIN CORP			1,2	2.A FE	514,153	98.6867	493,434	500,000	501,241	0	(3,334)	0	0	2.700	2.019	JD	638	13,500	01/28/2020	06/14/2024
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	499,979	99.9483	499,742	500,000	499,982	0	3	0	0	4.450	4.451	MN	2,596	11,125	05/16/2023	05/19/2028
760759-AT-7	REPUBLIC SERVICES INC			1,2	2.A FE	387,312	98.0210	392,084	400,000	389,550	0	2,121	0	0	3.950	4.617	MN	2,019	15,800	12/08/2022	05/15/2028
771196-CE-0	ROCHE HOLDINGS INC			1,2	1.C FE	785,000	102.1921	802,208	785,000	785,000	0	0	0	0	5.265	5.265	MN	5,511	0	11/06/2023	11/13/2026
832696-AW-8	J M SMUCKER CO			1,2	2.B FE	264,883	105.1410	278,624	265,000	264,891	0	8	0	0	5.900	5.909	MN	2,866	0	10/11/2023	11/15/2028
867914-BS-1	TRUIST FINANCIAL CORP			1,2	1.G FE	1,103,500	98.2605	982,605	1,000,000	1,024,949	0	(20,957)	0	0	4.000	1.828	MN	6,667	40,000	02/26/2020	05/01/2025
87264A-BD-6	T-MOBILE USA INC			1,2	2.B FE	380,996	96.9927	387,971	400,000	385,269	0	4,051	0	0	3.750	4.979	AO	3,167	15,000	12/08/2022	04/15/2027
874054-AJ-8	TAKE-TWO INTERACTIVE SOFTWARE INC			1	2.B FE	399,780	100.4526	401,811	400,000	399,823	0	43	0	0	5.000	5.021	MS	5,167	9,111	04/10/2023	03/28/2026
882508-BV-5	TEXAS INSTRUMENTS INC			1,2	1.E FE	716,091	101.6005	711,203	700,000	714,142	0	(1,949)	0	0	4.600	4.053	FA	12,164	16,100	05/12/2023	02/15/2028
883556-CS-9	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	382,904	96.8150	387,260	400,000	393,722	0	7,673	0	0	1.215	3.233	AO	986	4,860	07/29/2022	10/18/2024
89236T-LE-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	747,983	105.3530	790,147	750,000	748,010	0	28	0	0	5.550	5.597	MN	4,741	0	11/15/2023	11/20/2030
907818-EY-0	UNION PACIFIC CORP			1,2	1.G FE	746,640	99.1484	743,613	750,000	747,331	0	507	0	0	3.950	4.034	MS	9,134	29,625	08/24/2022	09/10/2028
95000U-3E-1	WELLS FARGO & CO			1,2,5	1.E FE	400,000	102.1068	408,427	400,000	400,000	0	0	0	0	5.574	5.577	JJ	9,662	0	07/18/2023	07/25/2029
976656-CL-0	WISCONSIN ELECTRIC POWER CO			1,2	1.F FE	1,014,130	97.1177	971,177	1,000,000	1,002,662	0	(3,003)	0	0	2.050	1.741	JD	911	20,500	01/29/2020	12/15/2024
983919-AJ-0	XILINX INC			1,2	1.G FE	1,036,560	98.9024	989,024	1,000,000	1,002,276	0	(9,057)	0	0	2.950	2.027	JD	2,458	29,500	02/05/2020	06/01/2024
98419M-AM-2	XYLEM INC			1,2	2.B FE	359,168	90.3814	361,525	400,000	364,269	0	5,101	0	0	1.950	4.365	JJ	3,272	3,900	05/08/2023	01/30/2028
98978V-AU-7	ZOETIS INC			1,2	2.B FE	219,839	100.8151	221,793	220,000	219,896	0	51	0	0	5.400	5.427	MN	1,551	11,814	11/08/2022	11/14/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						32,324,159	XXX	31,791,093	32,397,000	32,041,883	0	2,259	0	0	XXX	XXX	XXX	268,849	898,793	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12647M-AM-7	CSMC 2013-6 1A1 - CMO/RMBS			4	1.A	266,562	94.0122	270,920	288,175	269,819	0	3,000	0	0	2.500	5.939	MON	600	7,204	11/30/2022	07/25/2028
12650U-AU-5	CSMLT 2015-3 2A7 - CMO/RMBS			4	1.A	344,385	93.1264	350,507	376,378	347,176	0	2,614	0	0	2.985	6.216	MON	936	11,238	11/18/2022	10/25/2030
16159P-AG-4	CHASE 2023-1 A4 - RMBS			4	1.A FE	480,239	100.1877	487,896	486,981	480,285	0	46	0	0	6.000	6.482	MON	2,435	7,305	09/14/2023	06/25/2054
36270X-AZ-7	GSMBS 2023-PJ4 A15 - RMBS			4	1.A FE	459,367	100.1739	466,687	465,877	459,439	0	71	0	0	6.000	6.500	MON	2,329	9,318	08/18/2023	01/26/2054
465986-AK-3	JPMMT 2310 A6 - CMO/RMBS			4	1.A FE	434,067	99.8224	439,405	440,187	431,623	0	(2,444)	0	0	6.000	0.297	MON	440	2,201	11/17/2023	05/26/2054
46647E-AA-9	JPMMT 163 1A1 - CMO/RMBS			4	1.D FM	488,937	88.6269	480,144	541,759	488,558	0	(379)	0	0	3.386	5.461	MON	1,529	9,168	06/28/2023	10/25/2046
46647S-BY-5	JPMMT 2017-3 2A2 - CMO/RMBS			4	1.A	94,557	86.1666	82,313	95,528	94,210	0	(3)	0	0	2.500	2.826	MON	199	2,387	11/13/2019	08/26/2047
46656Q-BL-5	JPMMT 234 2A2 - CMO/RMBS			4	1.A	363,801	98.8750	365,186	369,341	363,826	0	24	0	0	5.500	5.969	MON	339	10,157	06/28/2023	11/25/2053
81743J-AK-6	SEMT 2023-4 A10 - CMO/RMBS			4	1.A FE	460,274	99.9083	468,872	469,303	460,298	0	24	0	0	6.000	6.111	MON	2,347	4,693	10/17/2023	11/25/2053
82281E-BR-7	SCOT 161 2A3 - CMO/RMBS			4	1.A	380,429	91.9514	343,688	373,772	381,933	0	291	0	0	3.000	2.337	MON	934	11,213	02/04/2020	10/25/2031
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,772,620	XXX	3,755,618	3,907,300	3,777,166	0	3,244	0	0	XXX	XXX	XXX	12,088	74,883	XXX	XXX
05538U-AA-1	BBUBS 2012-SHOW A - CMBS			4	1.A FM	1,056,875	95.6800	956,800	1,000,000	1,027,415	0	6,352	0	0	3.430	2.695	MON	2,859	34,302	09/25/2019	11/07/2036
36258P-AA-5	GSMS 20UPT A - CMBS			4	1.A	1,029,990	94.7348	947,348	1,000,000	1,015,426	0	2,666	0	0	2.751	2.369	MON	2,293	27,510	02/14/2020	02/11/2037
87264J-AA-4	TMSQ 2014-1500 A - CMBS			2	1.D FM	736,094	91.4710	640,297	700,000	717,670	0	4,452	0	0	3.680	2.991	MON	2,147	25,760	11/15/2019	10/10/2036
92939F-AT-6	WFRBS 2014-C21 A4 - CMBS			4	1.A	648,631	98.7723	612,164	619,773	622,029	0	(7,135)	0	0	3.410	2.232	MON	1,761	21,134	09/25/2019	08/16/2047
94989H-AM-2	WFCM 2015-NXS1 A4 - CMBS			4	1.A FE	336,287	97.7210	342,023	350,000	338,810	0	2,523	0	0	2.874	7.606	MON	838	2,515	08/30/2023	05/15/2048
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						3,807,877	XXX	3,498,632	3,669,773	3,721,350	0	8,858	0	0	XXX	XXX	XXX	9,897	111,221	XXX	XXX
00115B-AA-5	AEPTC 191 A1 - ABS			4	1.A FE	325,218	98.4261	319,626	324,737	324,878	0	(89)	0	0	2.056	1.976	FA	2,782	6,676	01/23/2020	02/01/2027
02008D-AC-3	ALLYA 2022-3 A3 - ABS			4	1.A FE	507,486	99.9625	504,811	505,000	506,590	0	(896)	0	0	5.070	4.863	MON	1,138	19,203	03/28/2023	04/15/2027
02008M-AD-1	ALLYA 2022-2 A4 - ABS			4	1.A FE	799,991	99.9514	799,611	800,000	799,994	0	2	0	0	4.870	4.920	MON	1,732	38,960	10/04/2022	04/17/2028
02582J-JV-3	AMXCA 2022-3 A - ABS			4	1.A FE	777,281	98.2957	786,366	800,000	786,820	0	7,635	0	0	3.750	4.856	MON	1,333	30,000	09/27/2022	08/16/2027
05377R-EH-3	AESOP 211 A - ABS			4	1.A FE	347,219	90.9483	363,793	400,000	362,263	0	14,143	0	0	1.380	5.608	MON	169	5,520	12/06/2022	08/20/2027
05522R-DF-2	BACCT 2022-2 A - ABS			4	1.A FE	799,868	100.5770	804,616	800,000	800,269	0	6	0	0	5.000	5.063	MON	1,778	42,444	11/17/2022	04/17/2028
055979-AC-2	BMWLT 2023-2 A3 - ABS			4	1.A FE	708,996	101.4378	710,064	700,000	708,807	0	(189)	0	0	5.990	5.072	MON	699	3,494	12/20/2023	09/25/2026
14041N-FW-6	COMET 2021-1 A - ABS			4	1.A FE	743,063	97.4071	779,257	800,000	782,437	0	31,515	0	0	0.550	4.729	MON	196	4,400	09/27/2022	07/15/2026
14318M-AD-1	CARMX 2022-3 A3 - ABS			4	1.A FE	513,680	98.6692	518,013	525,000	514,484	0	805	0	0	3.970	5.916	MON	926	1,737	11/28/2023	04/15/2027
15200W-AC-9	CNP IV A3 - ABS			4	1.A FE	244,468	98.5680	233,612	237,006	238,593	0	(1,230)	0	0	3.028	2.966	AO	1,515	7,177	09/25/2019	10/15/2025
161571-HS-6	CHAIT 2022-1 A - ABS			4	1.A FE	999,833	98.6511	986,511	1,000,000	999,903	0	54	0	0	3.970	4.009	MON	1,764	39,700	09/09/2022	09/15/2027
17305E-GE-9	CCCIT 2017-A6 A6 - ABS			4,5	1.A FE	793,125	100.4140	803,312	800,000	793,888	0	(1,193)	0	0	6.249	3.920	MON	2,500	47,116	08/02/2022	05/14/2029
17331K-AB-5	CITZN 2023-1 A2A - ABS			4	1.A FE	719,378	100.1957	720,816	719,408	719,390	0	12	0	0	6.130	6.214	MON	1,960	20,335	06/23/2023	07/15/2026
254683-CW-3	DCENT 2022-3 A - ABS			4	1.A FE	799,901	98.0288	784,230	800,000	799,947	0	33	0	0	3.560	3.591	MON	1,266	28,480	08/02/2022	07/15/2027
344930-AD-4	FORDO 2023-B A3 - ABS			4	1.A FE	705,797	100.8651	706,056	700,000	705,723	0	(74)	0	0	5.230	4.875	MON	1,627	0	12/20/2023	05/15/2028
42806M-AE-9	HERTZ 2021-2 A - ABS			4	1.A FE	345,234	90.5618	362,247	400,000	359,276	0	13,240	0	0	1.680	5.721	MON	112	6,719	12/06/2022	12/27/2027
43283G-AA-0	HGVT 2022-2 A - RMBS			4	1.A FE	177,694	97.2744	172,882	177,726	177,698	0	2	0	0	4.300	4.345	MON	127	7,642	08/01/2022	01/26/2037
477143-AH-4	JBLU AA - ABS			1	1.G FE	148,421	84.3545	142,678	169,141	150,380	0	1,608	0	0	2.750	4.852	MON	594	4,651	08/01/2022	11/15/2033
50168B-AC-2	LADAR 233 A3 - ABS			4	1.A FE	499,975	100.8475	504,238	500,000	499,979	0	4	0	0	6.120	6.202	MON	1,360	9,520	08/16/2023	09/15/2027
58769F-AC-9	MBART 2023-2 A3 - ABS			4	1.A FE	719,359	102.8248	719,774	700,000	719,142	0	(217)	0	0	5.950	4.805	MON	1,851	0	12/20/2023	11/15/2028
65480J-AC-4	NAROT 2022-B A3 - ABS			4	1.A FE	495,586	99.2593	496,297	500,000	495,665	0	79	0	0	4.460	5.094	MON	991	0	12/20/2023	05/17/2027
65480L-AD-7	NALT 2022-A A3 - ABS			4	1.A FE	590,966	99.5905	594,819	597,265	596,026	0	3,979	0	0	3.810	4.689	MON	1,011	22,756	09/28/2022	05/15/2025
68785A-AD-7	OSCAR 2021-1 A4 - ABS		D	4	1.A FE	697,383	95.4271	715,703	750,000	704,148	0	6,766	0	0	1.000	7.482	MON	438	1,250	11/02/2023	04/10/2028
706874-AC-8	PNFED 2022-A A3 - ABS			4	1.A FE	514,421	99.1569	510,164	514,501	514,478	0	42	0	0	3.960	4.002	MON	906	20,374	08/19/2022	04/15/2026
73328Q-AB-0	PFAST 231 A2 - ABS			4	1.A FE	485,091	99.8801	484,546	485,128	485,113	0	22	0	0	5.420	5.487	MON	657	15,192	05/17/2023	12/22/2026
80287D-AC-1	SDART 2023-6 A3 - ABS			4	1.A FE	549,998	101.8237	560,031	550,000	549,997	0	(1)	0	0	5.930	6.004	MON	1,450	2,174	11/14/2023	07/17/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88167Q-AD-8	TESLA 2023-B A4 - ABS			4	1.A FE	484,953	101.7067	493,278	485,000	484,958	0	5	0	0	6.220	6.306	MON	922	6,955	09/20/2023	03/22/2027
89231X-AA-9	TALNT 2019-1 A - ABS			4	1.A FE	749,749	98.7405	740,554	750,000	751,722	0	124	0	0	2.560	2.630	MON	320	19,200	06/10/2019	11/25/2031
92348K-BG-7	VZMT 2023-1 A - ABS			4	1.A FE	496,250	99.4662	497,331	500,000	496,289	0	39	0	0	4.490	4.839	MON	686	0	12/20/2023	01/22/2029
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						16,740,383	XXX	16,815,236	16,989,913	16,828,856	0	76,227	0	0	XXX	XXX	XXX	32,809	411,677	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						56,645,039	XXX	55,860,579	56,963,986	56,369,254	0	90,588	0	0	XXX	XXX	XXX	323,643	1,496,575	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						47,779,540	XXX	46,905,310	47,977,000	47,360,948	0	(10,773)	0	0	XXX	XXX	XXX	399,706	1,280,633	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						5,432,224	XXX	5,418,422	5,594,847	5,439,688	0	6,306	0	0	XXX	XXX	XXX	18,051	135,017	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						14,910,315	XXX	14,530,658	14,945,157	14,780,286	0	21,018	0	0	XXX	XXX	XXX	43,640	351,676	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						17,376,865	XXX	17,461,795	17,631,710	17,465,757	0	76,645	0	0	XXX	XXX	XXX	35,526	433,598	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						85,498,945	XXX	84,316,185	86,148,713	85,046,679	0	93,195	0	0	XXX	XXX	XXX	496,923	2,200,924	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 45,176,200	1B ..$ 6,620,283	1C ..$ 2,367,390	1D ..$ 4,971,007	1E ..$ 5,521,460	1F ..$ 2,002,302	1G ..$ 5,994,831
1B	2A ...$ 7,382,652	2B ..$ 4,685,487	2C ..$ 325,067				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-4N-7	UNITED STATES TREASURY		06/29/2023	BMO Capital Markets		471,564	500,000	1,797
91282C-FM-8	UNITED STATES TREASURY		03/06/2023	Various		993,128	1,000,000	17,169
91282C-GQ-8	UNITED STATES TREASURY		08/30/2023	ACADEMY SECURITIES, INC.		789,000	800,000	0
0109999999. Subtotal - Bonds - U.S. Governments						2,253,693	2,300,000	18,965
97705M-ZD-0	WISCONSIN ST		01/30/2023	EXCHANGE		150,000	150,000	794
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						150,000	150,000	794
463777-8H-8	IRVING		07/14/2023	PNC BANK		365,972	425,000	2,803
969887-8M-3	WILLIAMSON CNTY TEX		12/13/2023	UBS SECURITIES		242,619	300,000	1,486
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						608,591	725,000	4,289
051595-BY-1	AURORA COLO WTR REV		10/05/2023	PIPER JAFFRAY		629,376	800,000	2,374
3132D6-EB-2	FH SB8230 - RMBS		04/20/2023	ACADEMY SECURITIES, INC.		502,969	500,000	1,597
3132XG-W2-8	FH WN2464 - CMBS/RMBS		10/24/2023	STONEX FINANCIAL INC.		719,297	750,000	2,557
3136AY-6S-7	FNA 2017-M15 AV2 - CMBS		06/28/2023	National Alliance Securities Corporation		814,605	841,969	119
3136AY-LD-3	FNR 2017-80 DH - CMO/RMBS		07/11/2023	Stephens Inc.		230,772	248,979	270
3137FC-JK-1	FHMS K-070 A2 - CMBS		06/28/2023	ACADEMY SECURITIES, INC.		717,422	750,000	138
3137FG-ZT-5	FHMS K-079 A2 - CMBS		06/28/2023	ACADEMY SECURITIES, INC.		736,641	750,000	164
3137FK-ZZ-2	FHMS K-088 A2 - CMBS		06/28/2023	ACADEMY SECURITIES, INC.		724,336	750,000	154
3137FL-6P-4	FHMS K-089 A2 - CMBS		03/31/2023	National Alliance Securities Corporation		674,406	700,000	139
3137HA-CX-2	FHMS K-505 A2 - CMBS		07/13/2023	JP MORGAN SECURITIES INC.		757,491	750,000	1,908
3138LK-Z2-6	FN AN7060 - CMBS/RMBS		10/13/2023	BANCO SANTANDER		729,375	800,000	1,107
3140LJ-ZM-1	FN BS7947 - CMBS/RMBS		08/23/2023	STONEX FINANCIAL INC.		780,406	800,000	2,730
54627R-AR-1	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		06/28/2023	JP MORGAN SECURITIES INC.		689,245	695,000	8,926
68607V-4M-4	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		04/26/2023	CITIBANK		250,000	250,000	0
927781-VW-1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		03/21/2023	CITIBANK		724,878	700,000	2,353
0909999999. Subtotal - Bonds - U.S. Special Revenues						9,681,218	10,085,947	24,533
02008D-AC-3	ALLYA 2022-3 A3 - ABS		03/28/2023	WELLS FARGO BROKERAGE		507,486	505,000	1,067
023135-CP-9	AMAZON.COM INC		05/12/2023	ACADEMY SECURITIES, INC.		612,576	600,000	12,513
055979-AC-2	BMWLT 2023-2 A3 - ABS		12/20/2023	US BANK N.A.		708,996	700,000	3,028
12647M-AM-7	CSMC 2013-6 1A1 - CMO/RMBS		01/01/2023	CITIBANK, N.A.		(19,061)	0	(1)
14318M-AD-1	CARMX 2022-3 A3 - ABS		11/28/2023	US BANK N.A.		513,680	525,000	868
15189X-BD-9	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		09/13/2023	Various		499,634	500,000	0
16159P-AG-4	CHASE 231 A4 - RMBS		09/14/2023	JP MORGAN SECURITIES INC.		493,077	500,000	2,167
17331K-AB-5	CITZN 231 A2A - ABS		06/23/2023	JP MORGAN SECURITIES INC.		749,968	750,000	0
210518-DS-2	CONSUMERS ENERGY CO		01/03/2023	WELLS FARGO BROKERAGE		758,586	760,000	0
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		02/28/2023	JP MORGAN SECURITIES INC.		549,357	550,000	0
30303M-8L-9	META PLATFORMS INC		05/01/2023	MERRILL LYNCH FIXED INCOME		414,900	415,000	0
341081-GN-1	FLORIDA POWER & LIGHT CO		05/15/2023	JP MORGAN SECURITIES INC.		249,835	250,000	0
344930-AD-4	FORDO 2023-B A3 - ABS		12/20/2023	US BANK N.A.		705,797	700,000	610
36270X-AZ-7	GSMBS 23PJ4 A15 - RMBS		08/18/2023	GOLDMAN SACHS & CO. INC.		493,014	500,000	2,500
465986-AK-3	JPMMT 2310 A6 - CMO/RMBS		11/17/2023	JP MORGAN SECURITIES INC.		443,743	450,000	2,175
46647E-AA-9	JPMMT 163 1A1 - CMO/RMBS		06/28/2023	CITIBANK, N.A.		510,335	565,468	1,550
46656Q-BL-5	JPMMT 234 2A2 - CMO/RMBS		06/28/2023	JP MORGAN SECURITIES INC.		388,268	394,181	1,746
50168B-AC-2	LADAR 233 A3 - ABS		08/16/2023	JP MORGAN SECURITIES INC.		499,975	500,000	0
571676-AT-2	MARS INC		04/17/2023	JP MORGAN SECURITIES INC.		484,656	485,000	0
58769F-AC-9	MBART 2023-2 A3 - ABS		12/20/2023	UBS SECURITIES		719,359	700,000	694
65473P-AN-5	NISOURCE INC		03/21/2023	JP MORGAN SECURITIES INC.		149,744	150,000	0
65480J-AC-4	NAROT 2022-B A3 - ABS		12/20/2023	MERRILL LYNCH FIXED INCOME		495,586	500,000	372
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUNDING		04/19/2023	PNC BANK		379,086	440,000	2,909
67077M-BA-5	NUTRIEN LTD	C	03/23/2023	BMO Capital Markets		249,550	250,000	0
68785A-AD-7	OSCAR 2021-1 A4 - ABS	D	11/02/2023	STONEX FINANCIAL INC.		697,383	750,000	542
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/16/2023	Various		499,979	500,000	0
73328Q-AB-0	PFAST 231 A2 - ABS		05/17/2023	WELLS FARGO BROKERAGE		599,954	600,000	0
771196-CE-0	ROCHE HOLDINGS INC		11/06/2023	BARCLAYS CAPITAL		785,000	785,000	0
80287D-AC-1	SDART 2023-6 A3 - ABS		11/14/2023	ACADEMY SECURITIES, INC.		549,998	550,000	0
81743J-AK-6	SEMT 234 A10 - CMO/RMBS		10/17/2023	WELLS FARGO BROKERAGE		490,381	500,000	2,167

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
832696-AW-8	J M SMUCKER CO		10/11/2023	MERRILL LYNCH FIXED INCOME		264,883	265,000	0
874054-AJ-8	TAKE-TWO INTERACTIVE SOFTWARE INC		04/10/2023	JP MORGAN SECURITIES INC.		399,780	400,000	0
88167Q-AD-8	TESLA 23B A4 - ABS		09/20/2023	CITIBANK, N.A.		484,953	485,000	0
882508-BV-5	TEXAS INSTRUMENTS INC		05/12/2023	JP MORGAN SECURITIES INC.		716,091	700,000	8,157
89236T-LE-3	TOYOTA MOTOR CREDIT CORP		11/15/2023	BNP SECURITIES		747,983	750,000	0
92348K-BG-7	VZMT 2023-1 A - ABS		12/20/2023	WELLS FARGO BROKERAGE		496,250	500,000	62
94989H-AM-2	WFCM 2015-NXS1 A4 - CMBS		08/30/2023	DEUTSCHE BANC SECURITIES INC.		336,287	350,000	0
95000U-3E-1	WELLS FARGO & CO		07/18/2023	WELLS FARGO BROKERAGE		400,000	400,000	0
98419M-AM-2	XYLEM INC		05/08/2023	MIZUHO SECURITIES		359,168	400,000	2,167
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,386,236	19,624,649	45,292
2509999997. Total - Bonds - Part 3						32,079,737	32,885,596	93,873
2509999998. Total - Bonds - Part 5						664,722	666,012	4,464
2509999999. Total - Bonds						32,744,459	33,551,608	98,337
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						32,744,459	XXX	98,337

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-4A-5	UNITED STATES TREASURY		02/28/2023	Maturity @ 100.00		930,000	930,000	918,850	929,561	0	439	0	439	0	930,000	0	0	0	12,206	02/28/2023
0109999999. Subtotal - Bonds - U.S. Governments						930,000	930,000	918,850	929,561	0	439	0	439	0	930,000	0	0	0	12,206	XXX
97705M-NQ-4	WISCONSIN ST		01/30/2023	EXCHANGE		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	794	05/01/2027
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	794	XXX
68609T-MK-1	OREGON		05/01/2023	Maturity @ 100.00		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	2,600	05/01/2023
736688-LG-5	PORTLAND ORE CMNTY COLLEGE DIST		06/01/2023	Maturity @ 100.00		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	2,800	06/01/2023
882724-GU-5	TEXAS ST		10/01/2023	Maturity @ 100.00		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	6,691	10/01/2023
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						675,000	675,000	675,000	675,000	0	0	0	0	0	675,000	0	0	0	12,090	XXX
3130AT-GX-9	FEDERAL HOME LOAN BANKS		09/26/2023	Maturity @ 100.00		1,000,000	1,000,000	999,590	999,699	0	301	0	301	0	1,000,000	0	0	0	43,000	09/26/2023
3132D6-EB-2	FH SB8230 - RMBS		12/01/2023	Paydown		59,242	59,242	59,594	0	0	(352)	0	(352)	0	59,242	0	0	0	989	05/01/2038
3136AY-6S-7	FNA 2017-M15 AV2 - CMBS		12/01/2023	Paydown		64,226	64,225	62,138	0	0	2,087	0	2,087	0	64,226	0	0	0	553	11/25/2024
3136AY-LD-3	FNR 2017-80 DH - CMO/RMBS		12/01/2023	Paydown		54,667	54,667	54,074	38,878	0	673	0	673	0	54,667	0	0	0	656	01/25/2046
3137B3-NA-2	FHMS K-030 A2 - CMBS		04/26/2023	Paydown		604,932	604,932	631,114	605,216	0	(284)	0	(284)	0	604,932	0	0	0	3,330	04/25/2023
3137B4-GY-6	FHMS K-032 A2 - CMBS		05/30/2023	Paydown		543,617	543,617	570,840	546,381	0	(2,764)	0	(2,764)	0	543,617	0	0	0	6,340	05/25/2023
3137BB-BD-1	FHMS K-038 A2 - CMBS		12/01/2023	Paydown		325,792	325,792	346,866	330,579	0	(4,787)	0	(4,787)	0	325,792	0	0	0	10,240	03/25/2024
3137BH-XJ-1	FHMS K-045 A2 - CMBS		12/01/2023	Paydown		28,249	28,250	27,827	27,880	0	369	0	369	0	28,249	0	0	0	643	01/25/2025
3137BT-U2-5	FHMS K-724 A2 - CMBS		10/26/2023	Paydown		694,763	694,763	723,531	699,196	0	(4,432)	0	(4,432)	0	694,763	0	0	0	15,732	11/25/2023
3137BW-WD-2	FHMS K-725 A2 - CMBS		12/01/2023	Paydown		385,394	385,394	399,711	388,424	0	(3,030)	0	(3,030)	0	385,394	0	0	0	10,023	01/25/2024
3138LH-LQ-5	FN AN4834 - CMBS/RMBS		12/26/2023	Paydown		800,000	800,000	789,375	791,375	0	8,625	0	8,625	0	800,000	0	0	0	22,549	03/01/2024
31418E-LD-0	FN MA4823 - RMBS		12/01/2023	Paydown		144,482	144,482	141,480	141,531	0	2,951	0	2,951	0	144,482	0	0	0	3,432	10/01/2037
54627R-AR-1	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		12/04/2023	Redemption @ 100.00		53,203	53,203	52,763	0	0	31	0	31	0	52,794	0	409	409	1,817	06/01/2031
68607D-TU-9	OREGON ST DEPT TRANSN HWY USER TAX REV		11/15/2023	Maturity @ 100.00		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	5,449	11/15/2023
0909999999. Subtotal - Bonds - U.S. Special Revenues						5,038,568	5,038,569	5,138,902	4,849,158	0	(611)	0	(611)	0	5,038,158	0	409	409	124,754	XXX
00115B-AA-5	AEPTC 191 A1 - ABS		08/01/2023	Paydown		222,399	222,399	222,728	222,556	0	(158)	0	(158)	0	222,399	0	0	0	3,435	02/01/2027
00287Y-AX-7	ABBVIE INC		05/14/2023	Maturity @ 100.00		500,000	500,000	513,475	500,888	0	(888)	0	(888)	0	500,000	0	0	0	7,125	05/14/2023
037833-BU-3	APPLE INC		02/23/2023	Maturity @ 100.00		225,000	225,000	221,236	224,862	0	138	0	138	0	225,000	0	0	0	3,206	02/23/2023
06051G-EU-9	BANK OF AMERICA CORP		01/11/2023	Maturity @ 100.00		1,000,000	1,000,000	1,035,818	1,000,327	0	(327)	0	(327)	0	1,000,000	0	0	0	16,500	01/11/2023
07335C-AA-2	BBCMS 2019-C4 A1 - CMBS		03/20/2023	Paydown		62,662	62,662	62,661	62,617	0	45	0	45	0	62,662	0	0	0	207	08/16/2052
10112R-AV-6	BOSTON PROPERTIES LP		09/01/2023	Maturity @ 100.00		500,000	500,000	519,830	502,525	0	(2,525)	0	(2,525)	0	500,000	0	0	0	15,625	09/01/2023
12647M-AM-7	CSMC 2013-6 1A1 - CMO/RMBS		12/01/2023	Paydown		99,547	99,547	92,081	73,109	0	7,378	0	7,378	0	80,486	0	19,061	19,061	1,300	07/25/2028
12650U-AU-5	CSMLT 2015-3 2A7 - CMO/RMBS		12/01/2023	Paydown		64,588	64,588	59,098	59,081	0	5,507	0	5,507	0	64,588	0	0	0	1,047	10/25/2030
15200W-AC-9	CNP IV A3 - ABS		10/15/2023	Paydown		229,225	229,225	236,442	231,950	0	(2,725)	0	(2,725)	0	229,225	0	0	0	5,227	10/15/2025
16159P-AG-4	CHASE 2023-1 A4 - RMBS		12/01/2023	Paydown		13,019	13,019	12,838	0	0	180	0	180	0	13,019	0	0	0	98	06/25/2054
165183-CD-4	CFII 2019-2 A1 - ABS		02/21/2023	Paydown		36,845	36,845	36,838	36,845	0	0	0	0	0	36,845	0	0	0	88	09/15/2031
17331K-AB-5	CITZN 2023-1 A2A - ABS		12/15/2023	Paydown		30,592	30,592	30,590	0	0	1	0	1	0	30,592	0	0	0	865	07/15/2026
178772-AA-7	CLMT 2016-CLNE A - CMBS		11/14/2023	Paydown		1,000,000	1,000,000	1,021,289	1,004,397	0	(4,397)	0	(4,397)	0	1,000,000	0	0	0	25,852	11/12/2031
33829T-AA-4	FIVE CORNERS FUNDING TRUST		11/15/2023	Maturity @ 100.00		1,000,000	1,000,000	1,091,870	1,021,933	0	(21,933)	0	(21,933)	0	1,000,000	0	0	0	44,190	11/15/2023
36248G-AC-4	GSMS 2013-GCJ16 A3 - CMBS		06/14/2023	Paydown		1,087,342	1,087,342	1,176,878	1,105,533	0	(18,191)	0	(18,191)	0	1,087,342	0	0	0	18,877	11/13/2046
36270X-AZ-7	GSMBS 2023-PJ4 A15 - RMBS		12/01/2023	Paydown		34,123	34,123	33,647	0	0	477	0	477	0	34,123	0	0	0	433	01/26/2054
369550-BD-9	GENERAL DYNAMICS CORP		05/15/2023	Maturity @ 100.00		1,000,000	1,000,000	1,020,030	1,001,510	0	(1,510)	0	(1,510)	0	1,000,000	0	0	0	16,875	05/15/2023
373334-KM-2	GEORGIA POWER CO		07/30/2023	Maturity @ 100.00		500,000	500,000	502,992	500,508	0	(508)	0	(508)	0	500,000	0	0	0	10,500	07/30/2023
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING		04/25/2023	Maturity @ 100.00		400,000	400,000	420,796	401,838	0	(1,838)	0	(1,838)	0	400,000	0	0	0	6,800	04/25/2023
41284U-AD-6	HDMOT 2020-A A3 - ABS		03/21/2023	Paydown		72,118	72,118	72,103	72,117	0	1	0	1	0	72,118	0	0	0	209	10/15/2024
43283G-AA-0	HGVT 2022-2 A - RMBS		12/25/2023	Paydown		59,666	59,666	59,655	59,656	0	10	0	10	0	59,666	0	0	0	1,575	01/26/2037
46361T-AA-0	ICOT 2013-IRV A1 - CMBS		05/19/2023	Paydown		120,653	120,653	120,620	120,618	0	34	0	34	0	120,653	0	0	0	535	05/15/2048
465986-AK-3	JPMMT 2310 A6 - CMO/RMBS		12/25/2023	Paydown		9,813	9,813	9,676	0	0	136	0	136	0	9,813	0	0	0	49	05/26/2054
46647E-AA-9	JPMMT 163 1A1 - CMO/RMBS		12/01/2023	Paydown		23,709	23,709	21,398	0	0	2,312	0	2,312	0	23,709	0	0	0	178	10/25/2046
46647P-AY-2	JPMORGAN CHASE & CO		12/05/2023	Call @ 100.00		1,000,000	1,000,000	1,071,920	1,017,794	0	(17,794)	0	(17,794)	0	1,000,000	0	0	0	40,230	12/05/2024

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46647S-BY-5	JPMMT 2017-3 2A2 - CMO/RMBS		12/01/2023	Paydown		20,435	20,435	20,227	20,153	0	281	0	281	0	20,435	0	0	0	291	08/26/2047
46656Q-BL-5	JPMMT 234 2A2 - CMO/RMBS		12/25/2023	Paydown		24,839	24,839	24,467	0	0	373	0	373	0	24,839	0	0	0	344	11/25/2053
477143-AH-4	JBLU AA - ABS		11/15/2023	Paydown		10,096	10,096	8,859	8,880	0	1,216	0	1,216	0	10,096	0	0	0	208	11/15/2033
485134-BN-9	EVERGY METRO INC		03/15/2023	Maturity @ 100.00		1,000,000	1,000,000	1,036,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,750	03/15/2023
501044-CS-8	KROGER CO		08/01/2023	Maturity @ 100.00		500,000	500,000	531,975	503,375	0	(3,375)	0	(3,375)	0	500,000	0	0	0	19,250	08/01/2023
65480L-AD-7	NALT 2022-A A3 - ABS		12/15/2023	Paydown		202,735	202,735	200,597	200,964	0	1,771	0	1,771	0	202,735	0	0	0	7,325	05/15/2025
69349L-AM-0	PNC BANK NA		07/25/2023	Maturity @ 100.00		1,000,000	1,000,000	1,068,340	1,010,143	0	(10,143)	0	(10,143)	0	1,000,000	0	0	0	38,000	07/25/2023
706874-AC-8	PNFED 2022-A A3 - ABS		12/15/2023	Paydown		10,499	10,499	10,497	10,497	0	1	0	1	0	10,499	0	0	0	416	04/15/2026
73328Q-AB-0	PFAST 231 A2 - ABS		12/22/2023	Paydown		114,872	114,872	114,863	0	0	9	0	9	0	114,872	0	0	0	3,287	12/22/2026
74456Q-BW-5	PUBLIC SERVICE ELECTRIC AND GAS CO		09/01/2023	Maturity @ 100.00		1,000,000	1,000,000	1,016,965	1,002,408	0	(2,408)	0	(2,408)	0	1,000,000	0	0	0	32,500	09/01/2023
74949L-AB-8	RELX CAPITAL INC		03/16/2023	Maturity @ 100.00		500,000	500,000	522,880	500,972	0	(972)	0	(972)	0	500,000	0	0	0	8,750	03/16/2023
78013X-W2-0	ROYAL BANK OF CANADA		10/05/2023	Maturity @ 100.00		1,000,000	1,000,000	1,065,130	1,013,787	0	(13,787)	0	(13,787)	0	1,000,000	0	0	0	37,000	10/05/2023
81743J-AK-6	SEMT 2023-4 A10 - CMO/RMBS		12/01/2023	Paydown		30,697	30,697	30,107	0	0	591	0	591	0	30,697	0	0	0	228	11/25/2053
82281E-BR-7	SCOT 161 2A3 - CMO/RMBS		12/01/2023	Paydown		67,095	67,095	68,291	68,508	0	(1,413)	0	(1,413)	0	67,095	0	0	0	873	10/25/2031
92939F-AT-6	WFRBS 2014-C21 A4 - CMBS		12/01/2023	Paydown		75,521	75,521	79,037	76,665	0	(1,144)	0	(1,144)	0	75,521	0	0	0	2,336	08/16/2047
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,848,089	14,848,089	15,464,743	14,637,017	0	(85,575)	0	(85,575)	0	14,829,028	0	19,061	19,061	387,585	XXX
2509999997. Total - Bonds - Part 4						21,641,657	21,641,658	22,347,496	21,240,736	0	(85,746)	0	(85,746)	0	21,622,186	0	19,470	19,470	537,430	XXX
2509999998. Total - Bonds - Part 5						666,013	666,012	664,722	0	0	1,292	0	1,292	0	666,013	0	0	0	5,601	XXX
2509999999. Total - Bonds						22,307,670	22,307,670	23,012,217	21,240,736	0	(84,455)	0	(84,455)	0	22,288,200	0	19,470	19,470	543,030	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						22,307,670	XXX	23,012,217	21,240,736	0	(84,455)	0	(84,455)	0	22,288,200	0	19,470	19,470	543,030	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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-5U-0	UNITED STATES TREASURY		12/19/2023	TRANSFER	12/28/2023	TRANSFER	320,000	320,008	320,002	320,002	0	(6)	0	(6)	0	0	0	0	4,132	3,926
0109999999. Subtotal - Bonds - U.S. Governments							320,000	320,008	320,002	320,002	0	(6)	0	(6)	0	0	0	0	4,132	3,926
41284U-AE-4	HDMOT 2020-A A4 - ABS		07/12/2023	CITIBANK, N.A.	09/20/2023	PAYDOWN	346,012	344,714	346,012	346,012	0	1,298	0	1,298	0	0	0	0	1,469	538
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							346,012	344,714	346,012	346,012	0	1,298	0	1,298	0	0	0	0	1,469	538
2509999998. Total - Bonds							666,012	664,722	666,013	666,013	0	1,292	0	1,292	0	0	0	0	5,601	4,464
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								664,722	666,013	666,013	0	1,292	0	1,292	0	0	0	0	5,601	4,464

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 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 *
Huntington National Bank	Columbus, OH		3.950	1,264,607	0	38,900,147	XXX
US Bank	Columbus, OH			0	0	(661,130)	XXX
Silicon Valley Bank	Santa Clara, CA			0	0	(1,082,671)	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	51,029	XXX
0199999. Totals - Open Depositories		XXX	XXX	1,264,607	0	37,207,374	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	1,264,607	0	37,207,374	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	1,264,607	0	37,207,374	XXX

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

1.	January	70,117,251	4.	April	47,610,281	7.	July	47,680,153	10.	October	45,926,941
2.	February	61,061,796	5.	May	48,067,454	8.	August	44,936,154	11.	November	36,735,643
3.	March	54,439,726	6.	June	44,319,234	9.	September	58,999,751	12.	December	37,207,374

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/21/2023	5.100		315,000	1,368	14,553
94975H-29-6	ALLSPRING:TRS+ MM I	SD	11/30/2022	5.200		0	2,126	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						315,000	3,494	14,553
608919-77-5	FEDERATED HRMS IS MM IS		10/04/2023	5.450		(5)	78,510	252,271
38141W-27-3	GOLDMAN:FS GOVT INST		12/27/2023	5.210		20,262,314	14,571	0
85749P-10-1	SS INST INV:LIQ RSVS PRM		11/02/2023	5.450		10,043,589	46,752	43,589
233809-30-0	FIDELITY IMM:TRS O I	SD	12/04/2023	5.220		2	0	0
31607A-70-3	FIDELITY IMM:GOVT INSTL		12/29/2023	5.270		10,664,494	49,195	32,083
31846V-20-3	FIRST AMER:GVT OBLG Y	SD	12/04/2023	4.970		9,462	42	17
8309999999. Subtotal - All Other Money Market Mutual Funds						40,979,855	189,070	327,960
8609999999 - Total Cash Equivalents						41,294,856	192,564	342,513

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	Benefit of All Policyholders	124,037	125,791	0	0
5.	California CA			0	0	0	0
6.	Colorado CO	O	Benefit of All Policyholders. Property/Casualty	1,076,592	1,026,372	9,462	9,462
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	O	Property/Casualty	564,462	520,287	2	2
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	Property/Casualty	224,178	226,424	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	Deposit for the Benefit of All Policyholders	348,432	352,215	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	ST	Property/Casualty	0	0	315,000	315,000
35.	North Dakota ND			0	0	0	0
36.	Ohio OH			0	0	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	O	Benefit of All Policyholders. Property/Casualty	3,045,044	3,027,338	13,750	13,750
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	ST	Property/Casualty	513,180	522,458	37,279	37,279
48.	Washington WA	B	Benefit of All Policyholders	130,226	122,800	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	6,026,151	5,923,685	375,493	375,493
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0