PROPERTY AND CASUALTY COMPANIES – ASSOCIATION EDITION

ANNUAL STATEMENT

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

INTEGRITY INSURANCE COMPANY

NAIC Group Code 0267, 0267 NAIC Company Code 14303 Employer's ID Number 39-0367560
(Current) (Prior)

Organized under the Laws of	OH	State of Domicile or Port of Entry	OH
Country of Domicile	US		
Incorporated/Organized	07/28/1933	Commenced Business	10/03/1933
Statutory Home Office	671 South High Street	Columbus, OH, US 43206-1066	
Main Administrative Office	671 South High Street		
	Columbus, OH, US 43206-1066	614-445-2900 *(Telephone)*	
Mail Address	671 South High Street	Columbus, OH, US 43206-1066	
Primary Location of Books and Records	671 South High Street		
	Columbus, OH, US 43206-1066	614-445-2900 *(Telephone)*	
Internet Website Address	www.integrityinsurance.com		
Statutory Statement Contact	Jeffrey P. Siefker	614-445-2900 *(Telephone)*	
	siefkerj@grangeinsurance.com *(E-Mail)*	614-542-3017 *(Fax)*	

OFFICERS

JOHN (NMN) AMMENDOLA, PRESIDENT & CEO
TERESA JEAN BROWN, EVP & CFO
BETH WILLIAMS MURPHY#, EVP & SECRETARY

DIRECTORS OR TRUSTEES

JAMES MARTIN BENSON
THOMAS SIMRALL STEWART
JOHN (NMN) AMMENDOLA
TERESA JEAN BROWN
MARK LEWIS BOXER
MICHAEL DESMOND FRAIZER
ROBERT ENLOW HOYT
MARY MARNETTE PERRY
CHRISTIANNA (NMN) WOOD
KATHIE JANE ANDRADE

State of OH
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.

x	x	x
JOHN (NMN) AMMENDOLA PRESIDENT & CEO	BETH WILLIAMS MURPHY EVP & SECRETARY	TERESA JEAN BROWN EVP & CFO

Subscribed and sworn to before me
this 20 day of
February, 2024

x Teresa J. Burchwell

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

TERESA J BURCHWELL
Notary Public
State of Ohio
My Comm. Expires
April 28, 2027

NOTARY PUBLIC STATE OF OHIO

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	11,572,763	10.5	11,572,763		11,572,763	10.5
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	617,723	0.6	617,723		617,723	0.6
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	10,204,389	9.3	10,204,389		10,204,389	9.3
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	46,517,549	42.2	46,517,549		46,517,549	42.2
1.06 Industrial and miscellaneous	16,228,108	14.7	16,228,108		16,228,108	14.7
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	85,140,532	77.2	85,140,532		85,140,532	77.2
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	21,744,605	19.7	21,744,605		21,744,605	19.7
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds						
3.09 Total common stocks	21,744,605	19.7	21,744,605		21,744,605	19.7
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)						
6.02 Cash equivalents (Schedule E, Part 2)	3,374,326	3.1	3,374,326		3,374,326	3.1
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	3,374,326	3.1	3,374,326		3,374,326	3.1
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities	7,725	0.0	7,725		7,725	0.0
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	110,267,188	100.0	110,267,188		110,267,188	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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)		–

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		109,129,139
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,941,624
3.	Accrual of discount		150,696
4.	Unrealized valuation increase / (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	567,554	
	4.4 Part 4, Column 11		567,554
5.	Total gain (loss) on disposals, Part 4, Column 19		(12,815)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		9,296,166
7.	Deduct amortization of premium		594,892
8.	Total foreign exchange change in book / adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		106,885,140
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		106,885,140

SCHEDULE D - SUMMARY BY COUNTRY

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

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
Governments (including all obligations guaranteed by governments)				
1. United States	11,572,763	10,734,907	11,483,505	11,740,683
2. Canada				
3. Other Countries				
4. Totals	11,572,763	10,734,907	11,483,505	11,740,683
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	617,723	609,035	711,828	600,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	10,204,389	9,152,840	10,785,204	9,975,000
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	46,517,549	42,611,899	47,487,705	45,992,812
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	13,788,028	12,915,878	14,162,877	13,339,499
9. Canada	1,300,000	1,257,168	1,311,000	1,300,000
10. Other Countries	1,140,081	1,059,580	1,176,019	1,100,000
11. Totals	16,228,109	15,232,626	16,649,896	15,739,499
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	85,140,533	78,341,307	87,118,138	84,047,994
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States				XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals				XXX
Parent, Subsidiaries and Affiliates				
24. Totals	21,744,605	21,744,605	11,000,000	XXX
25. Total Common Stocks	21,744,605	21,744,605	11,000,000	XXX
26. Total Stocks	21,744,605	21,744,605	11,000,000	XXX
27. Total Bonds and Stocks	106,885,138	100,085,912	98,118,138	XXX

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 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	2,410,927	6,664,598	1,167,771	1,224,926	104,540	XXX	11,572,763	13.6	11,987,113	13.6	11,572,763	
1.2. NAIC 2						XXX						
1.3. NAIC 3						XXX						
1.4. NAIC 4						XXX						
1.5. NAIC 5						XXX						
1.6. NAIC 6						XXX						
1.7. Totals	2,410,927	6,664,598	1,167,771	1,224,926	104,540	XXX	11,572,763	13.6	11,987,113	13.6	11,572,763	
2. All Other Governments												
2.1. NAIC 1						XXX						
2.2. NAIC 2						XXX						
2.3. NAIC 3						XXX						
2.4. NAIC 4						XXX						
2.5. NAIC 5						XXX						
2.6. NAIC 6						XXX						
2.7. Totals						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1. NAIC 1				617,723		XXX	617,723	0.7	934,038	1.1	617,723	
3.2. NAIC 2						XXX						
3.3. NAIC 3						XXX						
3.4. NAIC 4						XXX						
3.5. NAIC 5						XXX						
3.6. NAIC 6						XXX						
3.7. Totals				617,723		XXX	617,723	0.7	934,038	1.1	617,723	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1. NAIC 1		1,825,764	6,899,727	1,478,897		XXX	10,204,389	12.0	11,395,606	13.0	10,204,389	
4.2. NAIC 2						XXX						
4.3. NAIC 3						XXX						
4.4. NAIC 4						XXX						
4.5. NAIC 5						XXX						
4.6. NAIC 6						XXX						
4.7. Totals		1,825,764	6,899,727	1,478,897		XXX	10,204,389	12.0	11,395,606	13.0	10,204,389	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1. NAIC 1	2,123,066	17,584,120	20,139,517	6,258,709	412,137	XXX	46,517,549	54.6	45,512,929	51.7	46,517,549	
5.2. NAIC 2						XXX						
5.3. NAIC 3						XXX						
5.4. NAIC 4						XXX						
5.5. NAIC 5						XXX						
5.6. NAIC 6						XXX						
5.7. Totals	2,123,066	17,584,120	20,139,517	6,258,709	412,137	XXX	46,517,549	54.6	45,512,929	51.7	46,517,549	

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 and Miscellaneous (unaffiliated)												
6.1. NAIC 1	618,154	4,728,301	5,174,867	840,773	500,000	XXX	11,862,094	13.9	13,366,270	15.2	10,125,549	1,736,545
6.2. NAIC 2	8,685	2,297,505	2,059,825			XXX	4,366,014	5.1	4,756,135	5.4	4,366,014	
6.3. NAIC 3						XXX						
6.4. NAIC 4						XXX						
6.5. NAIC 5						XXX						
6.6. NAIC 6						XXX						
6.7. Totals	626,839	7,025,806	7,234,692	840,773	500,000	XXX	16,228,108	19.1	18,122,405	20.6	14,491,563	1,736,545
7. Hybrid Securities												
7.1. NAIC 1						XXX						
7.2. NAIC 2						XXX						
7.3. NAIC 3						XXX						
7.4. NAIC 4						XXX						
7.5. NAIC 5						XXX						
7.6. NAIC 6						XXX						
7.7. Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1. NAIC 1						XXX						
8.2. NAIC 2						XXX						
8.3. NAIC 3						XXX						
8.4. NAIC 4						XXX						
8.5. NAIC 5						XXX						
8.6. NAIC 6						XXX						
8.7. Totals						XXX						
9. SVO Identified Funds												
9.1. NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2. NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3. NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4. NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5. NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6. NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7. Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1. NAIC 1						XXX						
10.2. NAIC 2						XXX						
10.3. NAIC 3						XXX						
10.4. NAIC 4						XXX						
10.5. NAIC 5						XXX						
10.6. NAIC 6						XXX						
10.7. Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1. NAIC 1						XXX						
11.2. NAIC 2						XXX						
11.3. NAIC 3						XXX						
11.4. NAIC 4						XXX						
11.5. NAIC 5						XXX						
11.6. NAIC 6						XXX						
11.7. Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 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) 5,152,147	30,802,783	33,381,883	10,421,028	1,016,677		80,774,518	94.9	XXX	XXX	79,037,973	1,736,545
12.2. NAIC 2	(d) 8,685	2,297,505	2,059,825				4,366,014	5.1	XXX	XXX	4,366,014	
12.3. NAIC 3	(d)								XXX	XXX		
12.4. NAIC 4	(d)								XXX	XXX		
12.5. NAIC 5	(d)						(c)		XXX	XXX		
12.6. NAIC 6	(d)						(c)		XXX	XXX		
12.7. Totals	5,160,832	33,100,288	35,441,708	10,421,028	1,016,677		(b) 85,140,532	100.0	XXX	XXX	83,403,987	1,736,545
12.8. Line 12.7 as a % of Col. 7	6.1	38.9	41.6	12.2	1.2		100.0	XXX	XXX	XXX	98.0	2.0
13. Total Bonds Prior Year												
13.1. NAIC 1	8,155,006	29,108,426	31,275,572	13,448,611	1,208,340		XXX	XXX	83,195,955	94.6	81,350,920	1,845,035
13.2. NAIC 2	17,117	1,534,540	2,845,106	359,371			XXX	XXX	4,756,135	5.4	4,756,135	
13.3. NAIC 3							XXX	XXX				
13.4. NAIC 4							XXX	XXX				
13.5. NAIC 5							XXX	XXX	(c)			
13.6. NAIC 6							XXX	XXX	(c)			
13.7. Totals	8,172,123	30,642,966	34,120,678	13,807,982	1,208,340		XXX	XXX	(b) 87,952,090	100.0	86,107,055	1,845,035
13.8. Line 13.7 as a % of Col. 9	9.3	34.8	38.8	15.7	1.4		XXX	XXX	100.0	XXX	97.9	2.1
14. Total Publicly Traded Bonds												
14.1. NAIC 1	4,860,953	30,231,918	33,078,887	10,349,537	516,677		79,037,973	92.8	81,350,920	92.5	79,037,973	XXX
14.2. NAIC 2	8,685	2,297,505	2,059,825				4,366,014	5.1	4,756,135	5.4	4,366,014	XXX
14.3. NAIC 3												XXX
14.4. NAIC 4												XXX
14.5. NAIC 5												XXX
14.6. NAIC 6												XXX
14.7. Totals	4,869,638	32,529,423	35,138,712	10,349,537	516,677		83,403,987	98.0	86,107,055	97.9	83,403,987	XXX
14.8. Line 14.7 as a % of Col. 7	5.8	39.0	42.1	12.4	0.6		100.0	XXX	XXX	XXX	100.0	XXX
14.9. Line 14.7 as a % of Line 12.7, Col. 7, Section 12	5.7	38.2	41.3	12.2	0.6		98.0	XXX	XXX	XXX	98.0	XXX
15. Total Privately Placed Bonds												
15.1. NAIC 1	291,193	570,865	302,996	71,491	500,000		1,736,545	2.0	1,845,035	2.1	XXX	1,736,545
15.2. NAIC 2											XXX	
15.3. NAIC 3											XXX	
15.4. NAIC 4											XXX	
15.5. NAIC 5											XXX	
15.6. NAIC 6											XXX	
15.7. Totals	291,193	570,865	302,996	71,491	500,000		1,736,545	2.0	1,845,035	2.1	XXX	1,736,545
15.8. Line 15.7 as a % of Col. 7	16.8	32.9	17.5	4.1	28.8		100.0	XXX	XXX	XXX	XXX	100.0
15.9. Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.3	0.7	0.4	0.1	0.6		2.0	XXX	XXX	XXX	XXX	2.0

(a) Includes $1,736,262 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ current year of bonds with Z designations and $ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ current year of bonds with 5GI designations, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. “5GI” means the NAIC designation was assigned by the SVO in reliance on the insurer’s certification that the issuer is current in all principal and interest payments. “6*” means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $.

SCHEDULE D – PART 1A – SECTION 2

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

Distribution by Type	1 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		994,439		495,751		XXX	1,490,190	1.8	1,504,256	1.7	1,490,190	
1.02. Residential Mortgage-Backed Securities	748,147	2,144,068	688,024	622,743	104,540	XXX	4,307,523	5.1	4,371,114	5.0	4,307,523	
1.03. Commercial Mortgage-Backed Securities	1,662,780	3,526,090	479,747	106,433		XXX	5,775,050	6.8	6,111,742	6.9	5,775,050	
1.04. Other Loan-Backed and Structured Securities						XXX						
1.05. Totals	2,410,927	6,664,597	1,167,771	1,224,927	104,540	XXX	11,572,763	13.6	11,987,112	13.6	11,572,763	
2. All Other Governments												
2.01. Issuer Obligations						XXX						
2.02. Residential Mortgage-Backed Securities						XXX						
2.03. Commercial Mortgage-Backed Securities						XXX						
2.04. Other Loan-Backed and Structured Securities						XXX						
2.05. Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01. Issuer Obligations				617,723		XXX	617,723	0.7	934,038	1.1	617,723	
3.02. Residential Mortgage-Backed Securities						XXX						
3.03. Commercial Mortgage-Backed Securities						XXX						
3.04. Other Loan-Backed and Structured Securities						XXX						
3.05. Totals				617,723		XXX	617,723	0.7	934,038	1.1	617,723	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01. Issuer Obligations		1,825,764	6,899,727	1,478,897		XXX	10,204,389	12.0	11,395,606	13.0	10,204,389	
4.02. Residential Mortgage-Backed Securities						XXX						
4.03. Commercial Mortgage-Backed Securities						XXX						
4.04. Other Loan-Backed and Structured Securities						XXX						
4.05. Totals		1,825,764	6,899,727	1,478,897		XXX	10,204,389	12.0	11,395,606	13.0	10,204,389	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01. Issuer Obligations		10,885,516	14,159,536	3,593,709		XXX	28,638,760	33.6	30,601,484	34.8	28,638,760	
5.02. Residential Mortgage-Backed Securities	2,026,413	6,412,139	5,746,644	2,339,365	195,548	XXX	16,720,110	19.6	13,637,231	15.5	16,720,110	
5.03. Commercial Mortgage-Backed Securities						XXX						
5.04. Other Loan-Backed and Structured Securities	96,653	286,465	233,337	325,635	216,589	XXX	1,158,678	1.4	1,274,214	1.4	1,158,678	
5.05. Totals	2,123,066	17,584,120	20,139,517	6,258,709	412,137	XXX	46,517,548	54.6	45,512,929	51.7	46,517,548	
6. Industrial and Miscellaneous												
6.01. Issuer Obligations	626,772	7,025,590	7,234,692	840,773	500,000	XXX	16,227,826	19.1	18,122,014	20.6	14,491,564	1,736,262
6.02. Residential Mortgage-Backed Securities	67	216				XXX	283		390			283
6.03. Commercial Mortgage-Backed Securities						XXX						
6.04. Other Loan-Backed and Structured Securities						XXX						
6.05. Totals	626,839	7,025,806	7,234,692	840,773	500,000	XXX	16,228,109	19.1	18,122,404	20.6	14,491,564	1,736,545
7. Hybrid Securities												
7.01. Issuer Obligations						XXX						
7.02. Residential Mortgage-Backed Securities						XXX						
7.03. Commercial Mortgage-Backed Securities						XXX						
7.04. Other Loan-Backed and Structured Securities						XXX						
7.05. Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01. Issuer Obligations						XXX						
8.02. Residential Mortgage-Backed Securities						XXX						
8.03. Commercial Mortgage-Backed Securities						XXX						
8.04. Other Loan-Backed and Structured Securities						XXX						
8.05. Affiliated Bank Loans-Issued						XXX						
8.06. Affiliated Bank Loans-Acquired						XXX						
8.07. Totals						XXX						

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01. Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01. Unaffiliated Bank Loans - Issued						XXX						
10.02. Unaffiliated Bank Loans - Acquired						XXX						
10.03. Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01. Totals						XXX						
12. Total Bonds Current Year												
12.01. Issuer Obligations	626,772	20,731,310	28,293,955	7,026,852	500,000	XXX	57,178,888	67.2	XXX	XXX	55,442,626	1,736,262
12.02. Residential Mortgage-Backed Securities	2,774,628	8,556,423	6,434,668	2,962,108	300,088	XXX	21,027,915	24.7	XXX	XXX	21,027,633	283
12.03. Commercial Mortgage-Backed Securities	1,662,780	3,526,090	479,747	106,433		XXX	5,775,050	6.8	XXX	XXX	5,775,050	
12.04. Other Loan-Backed and Structured Securities	96,653	286,465	233,337	325,635	216,589	XXX	1,158,678	1.4	XXX	XXX	1,158,678	
12.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06. Affiliated Bank Loans						XXX			XXX	XXX		
12.07. Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08. Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09. Totals	5,160,833	33,100,288	35,441,707	10,421,028	1,016,677		85,140,531	100.0	XXX	XXX	83,403,987	1,736,545
12.10. Lines 12.09 as a % Col. 7	6.1	38.9	41.6	12.2	1.2		100.0	XXX	XXX	XXX	98.0	2.0
13. Total Bonds Prior Year												
13.01. Issuer Obligations	2,582,331	18,445,355	28,870,590	11,887,009	772,113	XXX	XXX	XXX	62,557,398	71.1	60,712,753	1,844,645
13.02. Residential Mortgage-Backed Securities	3,928,329	8,972,117	3,958,527	1,087,855	61,909	XXX	XXX	XXX	18,008,736	20.5	18,008,346	390
13.03. Commercial Mortgage-Backed Securities	1,378,525	2,590,078	1,027,419	744,958	370,761	XXX	XXX	XXX	6,111,742	6.9	6,111,742	
13.04. Other Loan-Backed and Structured Securities	282,938	635,417	264,141	88,160	3,557	XXX	XXX	XXX	1,274,214	1.4	1,274,214	
13.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06. Affiliated Bank Loans						XXX	XXX	XXX				
13.07. Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08. Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09. Totals	8,172,123	30,642,967	34,120,677	13,807,982	1,208,340		XXX	XXX	87,952,090	100.0	86,107,055	1,845,035
13.10. Line 13.09 as a % of Col. 9	9.3	34.8	38.8	15.7	1.4		XXX	XXX	100.0	XXX	97.9	2.1
14. Total Publicly Traded Bonds												
14.01. Issuer Obligations	335,645	20,160,660	27,990,959	6,955,362		XXX	55,442,626	65.1	60,712,753	69.0	55,442,626	XXX
14.02. Residential Mortgage-Backed Securities	2,774,561	8,556,208	6,434,668	2,962,108	300,088	XXX	21,027,633	24.7	18,008,346	20.5	21,027,633	XXX
14.03. Commercial Mortgage-Backed Securities	1,662,780	3,526,090	479,747	106,433		XXX	5,775,050	6.8	6,111,742	6.9	5,775,050	XXX
14.04. Other Loan-Backed and Structured Securities	96,653	286,465	233,337	325,635	216,589	XXX	1,158,678	1.4	1,274,214	1.4	1,158,678	XXX
14.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06. Affiliated Bank Loans						XXX						XXX
14.07. Unaffiliated Bank Loans						XXX						XXX
14.08. Unaffiliated Certificates of Deposit						XXX						XXX
14.09. Totals	4,869,639	32,529,423	35,138,711	10,349,538	516,677		83,403,987	98.0	86,107,055	97.9	83,403,987	XXX
14.10. Line 14.09 as a % of Col. 7	5.8	39.0	42.1	12.4	0.6		100.0	XXX	XXX	XXX	100.0	XXX
14.11. Line 14.09 as a % of Line 12.09, Col. 7, Section 12	5.7	38.2	41.3	12.2	0.6		98.0	XXX	XXX	XXX	98.0	XXX
15. Total Privately Placed Bonds												
15.01. Issuer Obligations	291,126	570,650	302,996	71,491	500,000	XXX	1,736,262	2.0	1,844,645	2.1	XXX	1,736,262
15.02. Residential Mortgage-Backed Securities	67	216				XXX	283		390		XXX	283
15.03. Commercial Mortgage-Backed Securities						XXX					XXX	
15.04. Other Loan-Backed and Structured Securities						XXX					XXX	
15.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06. Affiliated Bank Loans						XXX					XXX	
15.07. Unaffiliated Bank Loans						XXX					XXX	
15.08. Unaffiliated Certificates of Deposit						XXX					XXX	
15.09. Totals	291,193	570,866	302,996	71,491	500,000		1,736,545	2.0	1,845,035	2.1	XXX	1,736,545
15.10. Line 15.09 as a % of Col. 7	16.8	32.9	17.5	4.1	28.8		100.0	XXX	XXX	XXX	XXX	100.0
15.11. Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.3	0.7	0.4	0.1	0.6		2.0	XXX	XXX	XXX	XXX	2.0

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(SI-14) Schedule DB - Verification

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	1,861,128		1,861,128	
2.	Cost of cash equivalents acquired	19,104,407		19,104,407	
3.	Accrual of discount				
4.	Unrealized valuation increase / (decrease)				
5.	Total gain (loss) on disposals				
6.	Deduct consideration received on disposals	17,591,209		17,591,209	
7.	Deduct amortization of premium				
8.	Total foreign exchange change in book / adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,374,326		3,374,326	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	3,374,326		3,374,326	

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

(E-01) Schedule A - Part 1
NONE

(E-02) Schedule A - Part 2
NONE

(E-03) Schedule A - Part 3
NONE

(E-04) Schedule B - Part 1
NONE

(E-05) Schedule B - Part 2
NONE

(E-06) Schedule B - Part 3
NONE

(E-07) Schedule BA - Part 1
NONE

(E-08) Schedule BA - Part 2
NONE

(E-09) Schedule BA - Part 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
912810-TM-0	US TREASURY N/B 4 15/11/42	SD			1.A	495,684	97.539	487,695	500,000	495,751		67			4.000	4.065	MN	2,582	10,000	07/18/2023	11/15/2042
912828-X8-8	US TREASURY N/B 2.375 15/05/27	SD			1.A	991,719	95.039	950,391	1,000,000	994,439		1,562			2.375	2.547	MN	3,067	23,750	03/28/2022	05/15/2027
0019999999 – U.S. Governments, Issuer Obligations						1,487,402	XXX	1,438,086	1,500,000	1,490,190		1,629			XXX	XXX	XXX	5,649	33,750	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804			4	1.A	3,947	100.748	3,977	3,947	3,948		(1)			5.000	4.989	MON	16	205	01/27/2003	01/15/2033
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.			4	1.A	1,177,921	87.713	1,054,062	1,201,721	1,194,640		1,229			3.200	3.300	MON	3,205	37,797	05/22/2019	03/20/2048
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.			4	1.A	27,623	96.444	26,405	27,379	27,477		(80)			3.500	3.315	MON	80	972	08/14/2018	09/20/2047
38381X-CV-6	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	553,140	82.678	450,425	544,798	545,199		(105)			3.000	2.988	MON	1,362	16,344	08/13/2019	07/20/2049
38382B-ZR-7	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.			4	1.A	68,610	92.914	62,651	67,430	68,197		(125)			3.500	3.195	MON	197	2,407	09/24/2020	11/20/2049
38382E-P9-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	761,857	84.800	633,385	746,919	755,920		(1,494)			2.500	2.318	MON	1,556	18,843	09/28/2021	04/20/2050
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	175,572	95.931	158,637	165,365	168,194		(1,631)			3.000	2.129	MON	413	5,044	06/23/2020	10/20/2048
38383L-WR-7	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.			4	1.A	1,361,390	99.556	1,350,489	1,356,515	1,360,088		(1,717)			5.000	4.857	MON	5,652	68,424	12/12/2022	06/20/2043
38384A-2T-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.			4	1.A	184,189	102.594	185,659	180,965	183,859		(497)			6.500	5.708	MON	980	5,936	05/24/2023	12/20/2046
0029999999 – U.S. Governments, Residential Mortgage-Backed Securities						4,314,248	XXX	3,925,691	4,295,040	4,307,523		(4,420)			XXX	XXX	XXX	13,461	155,971	XXX	XXX
U.S. Governments, Commercial Mortgage-Backed Securities																					
38380J-3L-0	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	1,559,013	93.770	1,539,334	1,641,607	1,581,432		28,576			3.000	4.712	MON	4,104	49,721	12/07/2022	08/16/2031
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.			4	1.A	50,438	97.862	50,367	51,467	51,350		811			2.850	3.468	MON	122	1,490	08/20/2018	02/16/2058
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.			4	1.A	545,161	86.630	475,746	549,173	546,820		612			2.600	2.697	MON	1,190	14,373	10/31/2017	01/16/2059
38380J-TU-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	1,680,990	92.572	1,641,269	1,772,962	1,724,090		42,708			2.500	4.582	MON	3,694	44,457	12/01/2022	05/16/2059
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.			4	1.A	4,918	99.490	5,017	5,042	5,032		245			2.600	5.420	MON	11	244	07/24/2018	07/16/2051
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.			4	1.A	51,375	98.316	51,541	52,424	52,322		590			3.250	3.775	MON	142	1,732	10/17/2018	11/16/2053
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.			4	1.A	872,443	77.658	691,430	890,355	875,346		2,533			1.500	1.941	MON	1,113	13,422	11/22/2021	09/16/2039
38381H-ZN-4	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.			4	1.A	917,516	93.264	916,426	982,614	938,659		21,771			3.250	5.535	MON	2,661	31,978	11/29/2022	02/16/2054
0039999999 – U.S. Governments, Commercial Mortgage-Backed Securities						5,681,854	XXX	5,371,130	5,945,643	5,775,050		97,847			XXX	XXX	XXX	13,037	157,417	XXX	XXX
0109999999 – Subtotals – U.S. Governments						11,483,505	XXX	10,734,907	11,740,683	11,572,763		95,056			XXX	XXX	XXX	32,147	347,138	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
25476F-SD-1	DIST OF COLUMBIA 5			2	1.B FE	311,218	103.183	257,957	250,000	266,425		(6,537)			5.000	2.209	JD	1,042	12,500	08/24/2016	06/01/2041
677522-NH-3	OHIO ST 5			2	1.A FE	400,610	100.308	351,078	350,000	351,298		(7,536)			5.000	2.804	MS	5,833	17,500	11/17/2016	09/01/2036
0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						711,828	XXX	609,035	600,000	617,723		(14,073)			XXX	XXX	XXX	6,875	30,000	XXX	XXX
0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						711,828	XXX	609,035	600,000	617,723		(14,073)			XXX	XXX	XXX	6,875	30,000	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
005518-WY-7	ADAMS & WELD CNTYS CO SCH DIST 5			2	1.C FE	426,024	106.018	371,062	350,000	390,804		(9,931)			5.000	1.910	JD	1,458	17,500	05/07/2020	12/01/2042
014464-YH-8	ALEDO TX INDEP SCH DIST 5			2	1.A FE	24,805	104.408	20,882	20,000	16,678		(5,208)			5.000	4.489	FA	378	1,000	06/16/2016	02/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
014464-YK-1	ALEDO TX INDEP SCH DIST 5			2	1.A FE	43,409	104.618	36,616	35,000	29,186		(47,137)			5.000	4.489	FA	661		06/16/2016	02/15/2043
014464-YL-9	ALEDO TX INDEP SCH DIST 5			2	1.A FE	241,849	102.901	200,657	195,000	162,608		(9,107)			5.000	4.488	FA	3,683	11,500	06/16/2016	02/15/2043
05914F-VS-6	BALTIMORE CNTY MD 5			2	1.A FE	417,701	100.950	353,325	350,000	354,651		(7,767)			5.000	2.712	FA	7,292	17,500	12/15/2014	08/01/2037
080869-JY-7	BELTON MO 5			2	1.D FE	269,524	108.339	238,345	220,000	238,058		(5,429)			5.000	2.312	MS	3,667	11,000	11/03/2017	03/01/2029
109367-VG-4	BRIGHTON MI AREA SCH DIST 5				1.B FE	320,993	112.552	281,380	250,000	293,876		(7,822)			5.000	1.569	MN	2,083	12,500	05/20/2020	05/01/2029
111746-JF-1	BROCKTON MA 2.558				1.E FE	507,615	86.149	430,746	500,000	506,145		(705)			2.558	2.386	MN	2,132	12,790	11/03/2021	11/01/2031
15317P-BJ-8	CENTRAL CO WTR CONSERVANCY DIS 1.907				1.C FE	515,000	84.462	434,979	515,000	515,000					1.907	1.907	JD	818	9,821	01/22/2021	12/01/2030
172217-V5-7	CINCINNATI OH 2				1.C FE	504,555	84.295	421,477	500,000	503,657		(424)			2.000	1.900	JD	833	10,000	10/22/2021	12/01/2031
179093-GC-7	CLACKAMAS CNTY OR SCH DIST #12 5			2	1.B FE	302,408	100.908	252,271	250,000	252,831		(6,065)			5.000	2.512	JD	556	12,500	12/22/2014	06/15/2028
199492-E7-0	COLUMBUS OH 2.632			2	1.A FE	350,000	86.733	303,564	350,000	350,000					2.632	2.632	AO	2,303	9,212	10/04/2019	04/01/2033
199507-6T-6	COLUMBUS OH CITY SCH DIST 2.647			2	1.C FE	316,399	88.619	256,994	290,000	308,095		(2,897)			2.647	1.543	JD	640	7,676	02/01/2021	12/01/2030
435236-JR-6	HOLLAND MI SCH DIST 5			2	1.C FE	289,248	100.618	251,545	250,000	251,542		(4,493)			5.000	3.153	MN	2,083	12,500	05/22/2014	05/01/2027
443524-UQ-4	HUBER HEIGHTS OH 5.01			2	1.D FE	165,000	100.017	165,028	165,000	165,000					5.010	5.010	JD	689	8,266	10/27/2010	12/01/2025
514264-EU-0	LANCASTER OH CITY SCH DIST 2.788			2	1.B FE	500,000	86.991	434,955	500,000	500,000					2.788	2.788	AO	3,485	13,940	11/01/2019	10/01/2032
514282-VE-9	LANCASTER PA 5			2	1.E FE	303,578	104.802	262,006	250,000	263,692		(5,614)			5.000	2.582	MN	2,083	12,500	03/10/2016	11/01/2026
61334P-DK-6	MONTGOMERY CNTY MD 1.75			2	1.A FE	505,000	78.648	393,241	500,000	503,443		(472)			1.750	1.643	MN	1,458	8,750	08/17/2020	11/01/2033
64327T-EC-8	NEW CASTLE CNTY DE 5			2	1.A FE	621,145	103.974	519,870	500,000	524,971		(13,841)			5.000	2.096	AO	6,250	25,000	07/26/2016	10/01/2038
64966M-FB-0	NEW YORK NY 5			2	1.C FE	422,216	105.375	368,813	350,000	370,973		(7,739)			5.000	2.602	FA	7,292	17,500	10/31/2016	08/01/2032
701057-CD-1	PARKER CO WTR & SANTN DIST 2.439			2	1.B FE	535,000	83.711	418,554	500,000	523,947		(3,411)			2.439	1.671	FA	5,081	12,195	09/09/2020	08/01/2033
72178J-AG-8	PIMA CNTY AZ PLEDGED REVENUE O 1.588				1.B FE	504,200	89.290	446,450	500,000	502,678		(594)			1.588	1.460	MN	1,323	7,940	05/07/2021	05/01/2028
733845-MH-1	PORT CLINTON OH CITY SCH DIST 4				1.B FE	425,684	98.165	343,579	350,000	399,644		(7,962)			4.000	1.495	JD	1,167	14,000	08/06/2020	12/01/2029
745401-EL-9	PULASKI CNTY AR SPL SCH DIST 2.75			2	1.C FE	488,855	85.667	428,334	500,000	491,910		765			2.750	2.953	FA	5,729	13,750	10/17/2019	02/01/2033
840658-QL-5	S WSTRN CITY OH SCH DIST FRANK 2.932			2	1.C FE	500,000	86.340	431,702	500,000	500,000					2.932	2.932	JD	1,222	14,660	09/13/2019	12/01/2033
849765-GV-8	SPRING LAKE MI PUBLIC SCHS 1.46				1.C FE	385,000	89.769	345,610	385,000	385,000					1.460	1.460	MN	937	5,621	05/18/2021	11/01/2027
898242-NK-4	TRUSSVILLE AL 1.782			2	1.C FE	500,000	81.608	408,042	500,000	500,000					1.782	1.782	AO	2,228	8,910	08/12/2020	10/01/2031
902273-YE-5	TYLER TX INDEP SCH DIST 1.584			2	1.A FE	400,000	83.204	332,816	400,000	400,000					1.584	1.584	FA	2,394	6,336	07/24/2020	02/15/2031
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						10,785,204	XXX	9,152,840	9,975,000	10,204,389		(145,853)			XXX	XXX	XXX	69,924	314,868	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						10,785,204	XXX	9,152,840	9,975,000	10,204,389		(145,853)			XXX	XXX	XXX	69,924	314,868	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
010268-AN-0	ALABAMA FEDERAL AID HIGHWAY FI 5			2	1.A FE	236,586	101.193	202,386	200,000	203,013		(4,399)			5.000	2.727	MS	3,333	10,000	07/27/2015	09/01/2028
160853-ST-5	CHARLOTTE-MECKLENBURG NC HOSP 5			2	1.D FE	396,179	104.057	364,198	350,000	361,749		(5,473)			5.000	3.298	JJ	8,069	17,500	11/15/2016	01/15/2036
186427-GW-4	CLEVELAND OH WTR REVENUE 1.515				1.C FE	250,000	84.370	210,925	250,000	250,000					1.515	1.515	JJ	1,894	3,788	07/23/2020	01/01/2030
240523-UK-4	DE KALB CNTY GA WTR & SWR REVE 5.25			2	1.C FE	185,616	106.568	159,852	150,000	164,718		(1,382)			5.250	3.924	AO	1,969	7,875	03/13/2013	10/01/2032
312432-T6-4	FAYETTE CNTY KY SCH DIST FIN C 1.5			2	1.D FE	200,000	84.582	169,165	200,000	200,000					1.500	1.500	AO	750	3,000	08/05/2021	10/01/2029
3130AG-GM-1	FEDERAL HOME LOAN BANK 2.97 24/05/28			2	1.B FE	759,953	95.412	715,587	750,000	750,000					2.970	2.970	MN	2,289	22,275	11/09/2021	05/24/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3130AJ-B2-4	FEDERAL HOME LOAN BANK 2.59 19/03/40			2	1.B FE	252,230	73.767	184,418	250,000	250,000					2.590	2.590	MS	1,835	6,475	05/20/2020	03/19/2040
3130AK-R5-7	FEDERAL HOME LOAN BANK 1.29 28/01/30			2	1.B FE	236,145	84.072	210,180	250,000	239,298		1,637			1.290	2.039	JJ	1,371	3,225	01/19/2022	01/28/2030
3130AM-DA-7	FEDERAL HOME LOAN BANK 1.98 19/05/31			2	1.B FE	501,250	84.848	424,239	500,000	500,000					1.980	1.980	MN	1,155	9,900	05/07/2021	05/19/2031
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31			2	1.B FE	500,000	82.161	410,805	500,000	500,000					1.650	1.650	FA	2,888	8,250	08/18/2021	08/25/2031
3130AP-5E-1	FEDERAL HOME LOAN BANK 1.15 26/10/26			2	1.B FE	352,760	91.631	366,524	400,000	366,538		10,916			1.150	4.303	AO	831	4,600	09/22/2022	10/26/2026
3130AQ-RH-8	FEDERAL HOME LOAN BANK 2 25/02/27			2	1.B FE	500,000	93.501	467,504	500,000	500,000					2.000	2.000	FA	3,500	10,000	01/27/2022	02/25/2027
3130AR-UL-3	FEDERAL HOME LOAN BANK 3.5 18/05/27			2	1.B FE	1,000,000	97.806	978,063	1,000,000	1,000,000					3.500	3.500	MN	4,181	35,000	05/10/2022	05/18/2027
3130AU-AN-4	FEDERAL HOME LOAN BANK 5.5 30/12/27			2	1.B FE	1,000,000	99.542	995,423	1,000,000	1,000,000					5.500	5.500	JD	27,653	27,500	12/13/2022	12/30/2027
3133EM-RF-1	FEDERAL FARM CREDIT BANK 1.2 26/02/29			2	1.B FE	497,625	86.313	431,563	500,000	498,442		291			1.200	1.262	FA	2,083	6,000	02/18/2021	02/26/2029
3133EM-V7-4	FEDERAL FARM CREDIT BANK 1.4 26/04/29			2	1.B FE	992,870	86.894	868,942	1,000,000	994,907		912			1.400	1.500	AO	2,528	14,000	09/28/2021	04/26/2029
3133EN-BU-3	FEDERAL FARM CREDIT BANK 1.83 25/04/30			2	1.B FE	848,088	86.341	733,901	850,000	848,544		215			1.830	1.859	AO	2,852	15,555	11/04/2021	04/25/2030
3133EN-JS-0	FEDERAL FARM CREDIT BANK 2 30/12/30			2	1.B FE	500,000	85.915	429,573	500,000	500,000					2.000	2.000	JD	5,028	5,000	12/27/2021	12/30/2030
3134GW-EM-4	FREDDIE MAC 1.52 28/01/33			2	1.B FE	500,000	79.019	395,095	500,000	500,000					1.520	1.520	JJ	3,230	7,600	07/30/2020	01/28/2033
3134GX-2T-0	FREDDIE MAC 4.5 30/09/25			2	1.B FE	500,000	99.236	496,178	500,000	500,000					4.500	4.500	MS	5,688	22,500	09/13/2022	09/30/2025
3134GX-S4-7	FREDDIE MAC 4.2 28/08/25			2	1.B FE	494,965	98.970	494,849	500,000	496,817		1,803			4.200	4.599	FA	7,175	20,883	12/19/2022	08/28/2025
3134GX-S5-4	FREDDIE MAC 4.05 28/08/25			2	1.B FE	493,090	98.681	493,406	500,000	495,631		2,474			4.050	4.597	FA	6,919	20,138	12/19/2022	08/28/2025
3134GY-3J-9	FREDDIE MAC 5.5 25/08/25			2	1.B FE	1,000,000	99.752	997,521	1,000,000	1,000,000					5.500	5.500	FA	19,250	41,250	11/07/2022	08/25/2025
3134GY-M3-3	FREDDIE MAC 5.5 20/03/28			2	1.B FE	1,000,000	99.995	999,953	1,000,000	1,000,000					5.500	5.500	MS	15,431	27,500	03/01/2023	03/20/2028
3135G0-6Q-1	FANNIE MAE 0.64 30/12/25			2	1.B FE	1,001,794	92.597	925,969	1,000,000	1,000,000					0.640	0.640	JD	3,218	3,200	12/28/2020	12/30/2025
3135GA-4U-2	FANNIE MAE 1 19/05/28			2	1.B FE	1,000,000	87.618	876,180	1,000,000	1,000,000					1.000	1.000	MN	1,167	10,000	11/12/2020	05/19/2028
3135GA-5V-9	FANNIE MAE 1 23/06/28			2	1.B FE	500,000	87.422	437,108	500,000	500,000					1.000	1.000	JD	111	5,000	12/09/2020	06/23/2028
3135GA-A6-8	FANNIE MAE 1 14/12/28			2	1.B FE	250,000	85.658	214,146	250,000	250,000					1.000	1.000	JD	118	2,500	12/09/2020	12/14/2028
437887-GX-4	HOMEWOOD AL EDUCTNL BLDG AUTHR 2.785				1.G FE	300,000	92.774	278,321	300,000	300,000					2.785	2.785	JD	696	8,355	11/21/2019	12/01/2027
438689-LQ-2	HONOLULU CITY & CNTY HI BRD OF 1.983			1	1.A FE	500,000	92.802	464,009	500,000	500,000					1.983	1.983	JJ	4,958	9,915	03/12/2020	07/01/2027
45506D-ZJ-7	INDIANA ST FIN AUTH REVENUE 5			2	1.A FE	627,305	106.071	530,356	500,000	536,181		(13,467)			5.000	2.122	FA	10,417	25,000	10/07/2016	02/01/2030
485424-PT-6	KANSAS ST DEPT OF TRANSPRTN HI 5			2	1.C FE	300,090	101.198	252,995	250,000	253,857		(5,635)			5.000	2.672	MS	4,167	12,500	11/14/2014	09/01/2030
534272-D9-7	LINCOLN NE ELEC SYS REVENUE 5			2	1.C FE	496,082	103.679	445,820	430,000	442,416		(7,124)			5.000	3.221	MS	7,167	21,500	07/10/2015	09/01/2035
54659R-EL-1	LOUISVILLE & JEFFERSON CNTY KY 3			2	1.A FE	577,020	97.861	489,304	500,000	549,864		(8,132)			3.000	1.239	MN	1,917	15,000	08/06/2020	11/15/2035
56682H-CC-1	MARICOPA CNTY AZ INDL DEV AUTH 5			2	1.D FE	403,064	104.175	364,611	350,000	367,597		(5,491)			5.000	3.241	JJ	8,750	17,500	11/16/2016	01/01/2038
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE 3.797			2	1.B FE	335,000	87.299	292,451	335,000	335,000					3.797	3.797	MS	4,240	12,720	11/03/2016	03/01/2039
574486-FK-7	MARYSVILLE OH WTR SYS MTGE REV 4			2	1.D FE	269,338	101.481	253,701	250,000	255,720		(3,917)			4.000	2.359	JD	833	10,000	04/30/2020	12/01/2033
576000-XK-4	MASSACHUSETTS ST SCH BLDG AUTH 2.766			1,2	1.C FE	404,252	90.132	360,526	400,000	402,622		(413)			2.766	2.644	AO	2,336	11,064	11/20/2019	10/15/2030
606341-MQ-5	MISSOURI ST BRD OF PUBLIC BLDG 2				1.B FE	749,543	84.890	636,671	750,000	749,640		46			2.000	2.007	AO	3,750	15,000	10/21/2021	04/01/2031

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

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
613741-KX-4	MONTGOMERY CNTY VA ECON DEV AU 2.992			2	1.D FE	754,238	88.013	660,099	750,000	752,029		(556)			2.992	2.909	JD	1,870	22,440	10/25/2019	06/01/2032
631060-CT-5	NARRAGANSETT BAY RI COMMISSION 2.264			1,2	1.D FE	407,456	83.157	332,629	400,000	405,058		(700)			2.264	2.061	MS	3,019	9,056	06/23/2020	09/01/2032
655153-CV-4	NOBLESVILLE IN ECON DEV REVENU 3.4			2	1.B FE	540,000	91.342	493,248	540,000	540,000					3.400	3.400	FA	7,650	18,360	05/30/2019	08/01/2033
65887P-WH-4	NORTH DAKOTA ST PUBLIC FIN AUT 2.23				1.C FE	694,358	85.904	601,327	700,000	695,498		593			2.230	2.331	JD	1,301	15,610	01/18/2022	12/01/2030
67919P-PY-3	OKLAHOMA ST WTR RESOURCE BRD R 2.561			2	1.A FE	500,000	88.901	444,505	500,000	500,000					2.561	2.561	AO	3,201	12,805	12/04/2019	04/01/2031
681810-KP-1	OMAHA NE SANTN SWR REVENUE 5			2	1.C FE	193,350	101.766	167,913	165,000	167,843		(3,159)			5.000	3.002	MN	1,054	8,250	11/20/2014	11/15/2030
68803E-AR-6	OSCEOLA CNTY FL PUBLIC IMPT RE 3.819			1,2	1.C FE	519,770	90.599	452,994	500,000	509,740		(2,400)			3.819	3.267	AO	4,774	19,095	07/30/2019	10/01/2037
709235-XX-8	PENNSYLVANIA ST UNIV 5			2	1.C FE	496,306	105.892	412,977	390,000	419,984		(10,819)			5.000	2.038	MS	6,500	19,500	06/16/2016	09/01/2032
765433-KK-2	RICHMOND VA PUBLIC UTILITY REV 5			2	1.C FE	409,227	104.615	366,154	350,000	364,653		(6,868)			5.000	2.886	JJ	8,069	17,500	11/18/2016	01/15/2032
83755L-N4-4	SOUTH DAKOTA ST BLDG AUTH REVE 2.262			2	1.B FE	501,385	75.274	376,372	500,000	500,946		(136)			2.262	2.230	JD	943	11,310	08/28/2020	06/01/2036
859883-EP-1	STEUBEN LAKES IN REGL WST DIST 1.837			2	1.C FE	350,000	82.816	289,857	350,000	350,000					1.837	1.837	MS	2,143	6,430	09/11/2020	09/01/2031
88283L-JE-7	TEXAS ST TRANSPRTN COMMISSIONS 5			2	1.A FE	173,097	100.459	150,689	150,000	150,689		(2,674)			5.000	3.172	AO	1,875	7,500	06/10/2014	04/01/2033
88283L-KV-7	TEXAS ST TRANSPRTN COMMISSIONS 4			1	1.A FE	481,627	96.367	366,195	380,000	456,867		(7,584)			4.000	1.652	AO	3,800	15,200	08/31/2020	10/01/2033
917567-AY-5	UTAH ST TRANSIT AUTH SALES TAX 5			2	1.C FE	301,165	103.225	258,061	250,000	258,132		(5,393)			5.000	2.722	JD	556	12,500	02/04/2015	06/15/2038
924214-YC-7	VERMONT ST MUNI BOND BANK 5			2	1.C FE	317,950	106.769	266,923	250,000	270,689		(6,803)			5.000	2.076	JD	1,042	12,500	07/28/2016	12/01/2033
92778R-FV-4	VIRGINIA ST CMWLTH UNIV 2.124			1	1.D FE	502,175	86.587	432,934	500,000	501,486		(200)			2.124	2.077	MN	1,770	10,620	06/17/2020	11/01/2030
92812V-E8-5	VIRGINIA ST HSG DEV AUTH 2.059				1.B FE	259,333	86.549	216,371	250,000	255,913		(1,020)			2.059	1.610	JJ	2,574	5,148	07/28/2020	07/01/2029
928172-WG-6	VIRGINIA ST PUBLIC BLDG AUTH P 5.9			1	1.B FE	227,594	106.046	233,301	220,000	220,000					5.900	5.900	FA	5,408	12,980	11/12/2010	08/01/2030
93978H-MC-6	WASHINGTON ST HLTH CARE FACS A 5			2	1.C FE	295,790	102.560	256,400	250,000	256,508		(5,029)			5.000	2.882	AO	3,125	12,500	04/15/2015	10/01/2030
958697-KY-9	WSTRN MN MUNI PWR AGY 2.695			1	1.D FE	500,245	88.452	442,261	500,000	500,171		(19)			2.695	2.690	JJ	6,738	13,475	11/25/2019	01/01/2032
0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						29,335,909	XXX	26,243,627	28,360,000	28,638,760		(89,908)			XXX	XXX	XXX	253,152	791,845	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
3136A3-4J-7	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,352,822	91.710	1,176,162	1,282,486	1,335,329		(10,733)			3.500	2.833	MON	3,741	45,241	11/10/2021	02/25/2042
3136AB-W7-4	FANNIE MAE 2 POOL ID N.A.			4	1.A	157,623	89.444	149,784	167,461	160,606		1,846			2.000	3.008	MON	279	3,400	05/23/2019	12/25/2042
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	155,861	96.496	142,812	147,999	152,824		(1,295)			3.500	2.576	MON	432	5,258	12/21/2015	05/25/2033
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	222,170	97.081	203,207	209,316	211,587		(853)			3.500	3.086	MON	611	7,498	12/01/2015	01/25/2030
3136AP-RS-3	FANNIE MAE 3 POOL ID N.A.			4	1.A	529,167	90.054	454,247	504,419	525,573		(4,121)			3.000	2.132	MON	1,261	15,363	11/04/2021	01/25/2045
3136B4-Y4-4	FANNIE MAE 3 POOL ID N.A.			4	1.A	1,003,868	71.231	695,929	977,000	983,489		(1,639)			3.000	2.895	MON	2,443	29,310	10/25/2019	07/25/2049
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	882,729	81.085	718,115	885,635	883,678		323			1.250	1.282	MON	923	11,171	03/18/2021	05/25/2050
3136BP-ML-2	FANNIE MAE 6 POOL ID N.A.			4	1.A	580,058	102.734	577,506	562,140	578,599		(2,093)			6.000	5.097	MON	2,811	16,970	06/02/2023	10/25/2033
3136BP-QN-4	FANNIE MAE 6 POOL ID N.A.			4	1.A	838,385	102.261	843,113	824,472	836,156		(4,063)			6.000	5.420	MON	4,122	50,254	11/29/2022	06/25/2042
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	418,908	83.303	336,249	403,645	415,227		(1,501)			2.000	1.602	MON	673	8,117	12/07/2020	09/25/2050
3137FD-ET-5	FHLMC MULTIFAMILY STRUCTURED P 3.459 POOL ID N.A.			4	1.A	1,202,344	93.297	932,974	1,000,000	1,111,042		(22,322)			3.459	2.091	MON	2,883	34,590	08/13/2020	11/25/2032
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.			4	1.A	138,059	97.908	129,914	132,689	133,141		(455)			4.000	3.688	MON	442	5,509	03/13/2019	11/15/2046
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	671,132	95.608	569,582	595,744	608,822		(2,627)			4.500	4.098	MON	2,234	27,100	08/06/2019	01/15/2049
3137FL-KU-7	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	40,610	97.247	37,791	38,861	40,280		(883)			3.500	1.018	MON	113	1,420	09/15/2020	11/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A	270,881	84.613	219,988	259,994	268,456		(1,520)			2.500	1.932	MON	542	6,563	07/19/2021	10/25/2049
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	574,926	80.442	457,125	568,267	574,413		(534)			2.000	1.893	MON	947	11,410	05/19/2021	11/25/2050
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	1,533,319	95.832	1,455,986	1,519,313	1,528,313		(3,065)			3.500	3.306	MON	4,431	53,997	04/06/2022	11/25/2049
3137H7-HE-6	FREDDIE MAC 4 POOL ID N.A.			4	1.A	1,305,400	96.412	1,248,803	1,295,281	1,304,521		(1,372)			4.000	3.864	MON	4,318	52,228	05/11/2022	04/25/2049
3138L7-XD-3	FANNIE MAE 3.8 POOL ID AM6975			4	1.A	1,207,469	95.292	1,006,695	1,056,432	1,162,044		(24,339)			3.800	1.449	MON	3,457	40,702	10/21/2021	10/01/2032
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.			4	1.A	35,826	97.287	33,318	34,247	34,534		(239)			4.000	3.324	MON	114	1,416	01/22/2014	07/15/2039
3140JB-TE-6	FANNIE MAE 4 POOL ID BM6848			4	1.A	3,867,611	98.636	4,007,717	4,063,150	3,871,474		9,751			4.000	5.107	MON	13,544	41,047	09/18/2023	08/01/2041
0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						16,989,168	XXX	15,397,018	16,528,552	16,720,110		(71,734)			XXX	XXX	XXX	50,318	468,563	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556			4	1.A	346,245	90.242	294,336	326,165	346,031		(3,566)			3.000	1.587	MON	815	9,966	11/13/2020	05/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877			4	1.A	649,312	85.558	526,265	615,097	646,761		(5,186)			2.500	2.089	MON	1,281	15,407	09/15/2020	09/01/2050
31371K-VF-5	FANNIE MAE 5.5 POOL ID 254514			4	1.A FE	6,510	103.058	6,768	6,567	6,533		10			5.500	5.674	MON	30	367	10/23/2002	11/01/2032
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741			4	1.A	160,562	91.979	143,884	156,431	159,353		(525)			3.000	2.659	MON	391	4,736	08/27/2019	08/01/2039
0849999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						1,162,628	XXX	971,254	1,104,260	1,158,678		(9,268)			XXX	XXX	XXX	2,518	30,477	XXX	XXX
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						47,487,705	XXX	42,611,899	45,992,812	46,517,549		(170,910)			XXX	XXX	XXX	305,989	1,290,885	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
02079K-AD-9	ALPHABET INC 1.1 15/08/30			2	1.C FE	498,630	82.968	414,840	500,000	499,078		133			1.100	1.129	FA	2,078	5,500	08/03/2020	08/15/2030
040555-CZ-5	ARIZONA PUBLIC SERVICE 2.6 15/08/29			2	1.G FE	499,345	89.441	447,203	500,000	499,610		63			2.600	2.615	FA	4,911	13,000	08/12/2019	08/15/2029
13607X-EA-1	CANADIAN IMPERIAL BANK 5.15 01/30/2024		A	2	1.C FE	300,000	99.858	299,574	300,000	300,000					5.150	5.150	JD	43	15,450	12/28/2022	01/30/2024
141784-AM-0	CARGILL INC 7.41 18/06/27				1.F FE	463,155	107.266	375,431	350,000	382,398		(8,442)			7.410	4.520	MN	3,314	25,935	11/17/2011	06/18/2027
17252M-AN-0	CINTAS CORPORATION NO. 2 3.7 01/04/27			2	1.G FE	452,816	97.769	444,848	455,000	453,501		425			3.700	3.808	AO	4,209	16,835	05/11/2022	04/01/2027
172967-ME-8	CITIGROUP INC 3.98 20/03/30			2	1.G FE	514,765	94.930	474,648	500,000	508,366		(1,429)			3.980	3.628	MJSD	5,583	19,900	05/28/2019	03/20/2030
191219-AX-2	COCA-COLA REFRESH USA 6.7 15/10/36				1.E FE	321,571	118.979	285,548	240,000	298,391		(3,370)			6.700	4.233	AO	3,395	16,080	01/28/2016	10/15/2036
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26				2.B FE	172,679	97.779	172,070	175,979	175,126		360			4.000	4.228	AO	1,212	7,039	07/03/2013	04/29/2026
26442C-AX-2	DUKE ENERGY CAROLINAS 3.95 15/11/28			2	1.F FE	537,930	98.347	491,733	500,000	520,359		(4,042)			3.950	3.006	MN	2,524	19,750	05/29/2019	11/15/2028
26442E-AF-7	DUKE ENERGY OHIO INC 3.65 01/02/29			2	1.F FE	337,029	96.353	289,059	300,000	325,456		(4,991)			3.650	1.816	FA	4,563	10,950	08/23/2021	02/01/2029
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32				1.F FE	473,113	108.858	381,003	350,000	436,918		(8,804)			6.000	2.761	FA	7,933	21,000	09/10/2019	08/15/2032
29736R-AA-8	ESTEE LAUDER CO INC 5.75 15/10/33				1.F FE	256,418	106.343	212,687	200,000	241,515		(3,540)			5.750	3.270	AO	2,428	11,500	07/16/2019	10/15/2033
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35				1.D FE	424,119	83.208	349,301	419,791	423,310		(456)			1.875	1.751	FA	2,864	7,871	09/09/2020	08/20/2035
36246M-AU-3	GTP ACQUISITION PARTNERS 3.482 15/06/50			2	1.A FE	509,820	97.227	486,134	500,000	500,000		(2,189)			3.482	3.482	MON	774	17,410	05/30/2019	06/15/2050
38150A-PD-1	GOLDMAN SACHS GROUP INC 5.375 30/09/27			2	1.F FE	300,000	99.413	298,239	300,000	300,000					5.375	5.375	MS	4,076	16,125	09/28/2022	09/30/2027
44329H-AH-7	HP COMMUNITIES LLC 5.63 15/09/34				1.C FE	605,895	98.663	573,353	581,122	603,638		(2,996)			5.630	4.859	MS	9,633	32,717	02/02/2023	09/15/2034
449669-AK-6	MOSAIC GLOBAL HOLDINGS 7.3 15/01/28				2.B FE	251,622	109.295	218,589	200,000	216,982		(3,702)			7.300	4.976	JJ	6,732	14,600	11/10/2011	01/15/2028
458140-AS-9	INTEL CORP 3.7 29/07/25			2	1.F FE	304,494	98.438	295,312	300,000	300,976		(705)			3.700	3.449	JJ	4,687	11,100	08/14/2018	07/29/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
459200-AR-2	IBM CORP 6.22 01/08/27				1.G FE	566,646	105.444	474,496	450,000	492,631		(10,992)			6.220	3.410	FA	11,663	27,990	07/16/2019	08/01/2027
46625H-HF-0	JPMORGAN CHASE & CO 6.4 15/05/38				1.F FE	340,075	114.821	287,051	250,000	317,185		(3,407)			6.400	3.947	MN	2,044	16,000	05/17/2016	05/15/2038
491674-BK-2	KENTUCKY UTILITIES CO 3.3 01/10/25			2	1.F FE	496,200	97.504	487,519	500,000	498,901		598			3.300	3.429	AO	4,125	16,500	03/05/2019	10/01/2025
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.8 08/04/24		D		1.G FE	256,970	99.499	248,748	250,000	250,226		(822)			3.800	3.462	AO	2,190	9,500	07/17/2014	04/08/2024
57636Q-AM-6	MASTERCARD INC 2.95 01/06/29			2	1.D FE	499,310	93.952	469,760	500,000	499,601		67			2.950	2.966	JD	1,229	14,750	05/28/2019	06/01/2029
58013M-EU-4	MCDONALD'S CORP 3.375 26/05/25			2	2.A FE	149,772	97.917	146,875	150,000	149,962		26			3.375	3.393	MN	492	5,063	05/18/2015	05/26/2025
63743F-ZS-8	NATIONAL RURAL UTIL COOP 3 15/12/27				1.F FE	381,169	93.377	350,163	375,000	378,146		(742)			3.000	2.776	MON	500	11,250	09/24/2019	12/15/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC 4.35 01/06/28			2	2.B FE	488,820	99.249	496,242	500,000	490,737		1,837			4.350	4.816	JD	1,813	21,750	12/12/2022	06/01/2028
677415-CF-6	OHIO POWER COMPANY 6.6 15/02/33				2.A FE	385,300	110.522	322,725	292,000	353,821		(5,550)			6.600	3.845	FA	7,281	19,272	09/26/2017	02/15/2033
678858-BU-4	OKLAHOMA G&E CO 3.3 15/03/30			2	1.G FE	398,828	91.465	365,858	400,000	399,274		104			3.300	3.332	MS	3,887	13,200	06/04/2019	03/15/2030
74949L-AC-6	RELX CAPITAL INC 4 18/03/29		D	2	2.A FE	439,452	98.262	393,048	400,000	422,620		(3,968)			4.000	2.833	MS	4,578	16,000	08/22/2019	03/18/2029
75968N-AD-3	RENAISSANCERE HOLDINGS L 3.6 15/04/29		D	2	1.G FE	479,597	92.841	417,785	450,000	467,234		(3,140)			3.600	2.785	AO	3,420	16,200	11/19/2019	04/15/2029
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28			2	2.A FE	442,872	98.343	393,370	400,000	423,004		(4,774)			4.200	2.826	MS	4,947	16,800	08/16/2019	09/15/2028
78014R-JS-0	ROYAL BANK OF CANADA 6 15/12/32		A	2	1.E FE	600,000	100.090	600,537	600,000	600,000					6.000	6.000	JD	1,600	36,000	12/13/2022	12/15/2032
863667-AN-1	STRYKER CORP 3.5 15/03/26			2	2.A FE	351,204	97.579	341,525	350,000	350,378		(184)			3.500	3.443	MS	3,607	12,250	03/12/2019	03/15/2026
89114R-5B-8	TORONTO-DOMINION BANK 2.375 08/11/27		A	2	1.F FE	411,000	89.264	357,057	400,000	400,000		(2,938)			2.375	2.375	FMAN	1,399	9,500	07/31/2020	11/08/2027
892356-AA-4	TRACTOR SUPPLY CO 1.75 01/11/30			2	2.B FE	479,060	82.019	410,095	500,000	483,680		2,183			1.750	2.266	MN	1,458	8,750	11/04/2021	11/01/2030
89236T-KK-0	TOYOTA MOTOR CREDIT CORP 5.4 10/11/25				1.E FE	508,807	101.483	507,413	500,000	505,780		(2,901)			5.400	4.750	MN	3,825	27,000	12/12/2022	11/10/2025
89788M-AE-2	TRUIST FINANCIAL CORP 1.887 07/06/29			2	1.G FE	253,305	86.499	259,498	300,000	260,017		6,318			1.887	4.669	MJSD	377	5,661	12/05/2022	06/07/2029
92277G-AU-1	VENTAS REALTY LP 3 15/01/30			2	2.A FE	399,688	88.366	353,463	400,000	399,807		29			3.000	3.009	JJ	5,533	12,000	08/16/2019	01/15/2030
95001D-BJ-8	WELLS FARGO & COMPANY 4 17/05/25			2	2.A FE	500,000	97.506	487,530	500,000	500,000					4.000	4.000	MN	2,444	20,000	05/13/2022	05/17/2025
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30			2	2.A FE	399,832	90.350	361,400	400,000	399,896		15			3.100	3.105	JJ	5,718	12,400	08/09/2019	01/15/2030
95709T-AP-5	EVERGY KANSAS CENTRAL 3.1 01/04/27			2	1.F FE	198,408	95.156	190,313	200,000	199,300		201			3.100	3.214	AO	1,550	6,200	04/12/2019	04/01/2027
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						16,649,715	XXX	15,232,043	15,738,892	16,227,826		(71,727)			XXX	XXX	XXX	146,638	636,798	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
585525-BK-3	MELLON RESIDENTIAL FUNDING COR 6.75 POOL ID 2			4	1.D FM	181	96.111	584	607	283		101			6.750	56.181	MON	3	42	07/27/1998	06/25/2028
1029999999 – Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						181	XXX	584	607	283		101			XXX	XXX	XXX	3	42	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						16,649,896	XXX	15,232,627	15,739,499	16,228,108		(71,626)			XXX	XXX	XXX	146,641	636,840	XXX	XXX
2419999999 – Subtotals – Issuer Obligations						58,970,058	XXX	52,675,632	56,173,892	57,178,888		(319,932)			XXX	XXX	XXX	482,238	1,807,261	XXX	XXX
2429999999 – Subtotals – Residential Mortgage-Backed Securities						21,303,597	XXX	19,323,293	20,824,200	21,027,916		(76,054)			XXX	XXX	XXX	63,783	624,577	XXX	XXX
2439999999 – Subtotals – Commercial Mortgage-Backed Securities						5,681,854	XXX	5,371,130	5,945,643	5,775,050		97,847			XXX	XXX	XXX	13,037	157,417	XXX	XXX
2449999999 – Subtotals – Other Loan-Backed and Structured Securities						1,162,628	XXX	971,254	1,104,260	1,158,678		(9,268)			XXX	XXX	XXX	2,518	30,477	XXX	XXX
2509999999 – Subtotals – Total Bonds						87,118,137	XXX	78,341,308	84,047,995	85,140,532		(307,406)			XXX	XXX	XXX	561,577	2,619,731	XXX	XXX

	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1.	1A	1A $35,541,000	1B $20,031,077	1C $10,426,357	1D $4,670,061	1E $2,174,008	1F $4,301,155	1G $3,630,860
	1B	2A $2,999,489	2B $1,366,526	2C $				
	1C	3A $	3B $	3C $				
	1D	4A $	4B $	4C $				
	1E	5A $	5B $	5C $				
	1F	6 $						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
4509999999 – Total Preferred Stocks								XXX											XXX	XXX

NONE

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

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Parent, Subsidiaries and Affiliates, Other																	
45830@-10-9	Integrity Property & Casualty			1,000,000.000	16,272,443	16.272	16,272,443	6,000,000				476,321		476,321		07/06/2007	XXX
45833@-10-6	Integrity Select Ins Co			2,000,000.000	5,472,162	2.736	5,472,162	5,000,000				91,233		91,233		01/03/2017	XXX
5929999999 – Parent, Subsidiaries and Affiliates, Other					21,744,605	XXX	21,744,605	11,000,000				567,554		567,554		XXX	XXX
5979999999 – Subtotals – Parent, Subsidiaries and Affiliates					21,744,605	XXX	21,744,605	11,000,000				567,554		567,554		XXX	XXX
5989999999 – Total Common Stocks					21,744,605	XXX	21,744,605	11,000,000				567,554		567,554		XXX	XXX
5999999999 – Total Preferred and Common Stocks					21,744,605	XXX	21,744,605	11,000,000				567,554		567,554		XXX	XXX

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

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE D - PART 3

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

1 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
Bonds: U.S. Governments								
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.		05/22/2019	VARIOUS	XXX	37,797	37,797	
38384A-2T-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.		05/24/2023	STIFEL NICOLAUS AND CO	XXX	194,402	191,000	1,000
912810-TM-0	US TREASURY N/B 4 15/11/42		07/18/2023	STIFEL NICOLAUS AND CO	XXX	495,684	500,000	3,533
0109999999 – Bonds: U.S. Governments						727,883	728,797	4,533
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3134GY-M3-3	FREDDIE MAC 5.5 20/03/28		03/01/2023	STIFEL NICOLAUS AND CO	XXX	1,000,000	1,000,000	
3136BP-ML-2	FANNIE MAE 6 POOL ID N.A.		06/02/2023	LOOP CAPITAL MARKETS LLC	XXX	601,796	583,206	583
3140JB-TE-6	FANNIE MAE 4 POOL ID BM6848		09/18/2023	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	3,986,367	4,187,910	9,306
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						5,588,163	5,771,116	9,889
Bonds: Industrial and Miscellaneous (Unaffiliated)								
44329H-AH-7	HP COMMUNITIES LLC 5.63 15/09/34		02/02/2023	STIFEL NICOLAUS AND CO	XXX	625,578	600,000	13,231
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						625,578	600,000	13,231
2509999997 – Subtotals - Bonds - Part 3						6,941,624	7,099,913	27,653
2509999999 – Subtotals - Bonds						6,941,624	7,099,913	27,653
6009999999 – Totals						6,941,624	XXX	27,653

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds: U.S. Governments																				
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804		12/01/2023	MBS PAYDOWN	XXX	1,921	1,921	1,921	–						1,921				29	01/15/2033
38380J-3L-0	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	189,116	189,116	179,601	179,785		1,577		1,577		189,116				2,614	08/16/2031
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	9,604	9,604	9,412	9,449		62		62		9,604				91	02/16/2058
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	43,573	43,573	43,255	43,353		31		31		43,573				686	01/16/2059
38380J-TU-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	63,696	63,696	60,391	60,492		783		783		63,696				735	05/16/2059
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	52,114	52,114	50,827	51,362		569		569		52,114				774	07/16/2051
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	10,444	10,444	10,235	10,320		55		55		10,444				133	11/16/2053
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	4,670	4,670	4,712	4,697		(6)		(6)		4,670				51	09/20/2047
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	53,200	53,200	52,129	52,207		59		59		53,200				367	09/16/2039
38381H-ZN-4	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	16,090	16,090	15,024	15,028		163		163		16,090				243	02/16/2054
38382B-ZR-7	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	16,197	16,197	16,480	16,371		(8)		(8)		16,197				275	11/20/2049
38382E-P9-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	81,377	81,377	83,004	82,416		(84)		(84)		81,377				906	04/20/2050
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	33,318	33,318	35,374	34,093		(162)		(162)		33,318				435	10/20/2048
38383L-WR-7	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	143,485	143,485	144,000	144,000		(97)		(97)		143,485				3,825	06/20/2043
38384A-2T-9	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	10,035	10,035	10,213			(12)		(12)		10,035				156	12/20/2046
912810-EQ-7	US TREASURY N/B 6.25 15/08/23		08/14/2023	MATURITY	XXX	500,000	500,000	595,273	511,379		(11,379)		(11,379)		500,000				31,250	08/15/2023
0109999999 – Bonds: U.S. Governments						1,228,840	1,228,840	1,311,851	1,214,952		(8,447)		(8,447)		1,228,839				42,569	XXX
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)																				
70914P-TU-6	PENNSYLVANIA ST 5		04/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	300,000	30,000	380,010	302,242		(2,242)		(2,242)		300,000				7,500	04/01/2024
0509999999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						300,000	30,000	380,010	302,242		(2,242)		(2,242)		300,000				7,500	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
280455-EA-0	EDGEWOOD OH CITY SCH DIST 5		06/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	40,000	40,000	42,267	40,117		(117)		(117)		40,000				1,000	12/01/2028
358776-CU-4	FRISCO TX 5		08/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	250,000	250,000	277,770	250,433		(433)		(433)		250,000				12,500	02/15/2026
443524-UQ-4	HUBER HEIGHTS OH 5.01		12/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	80,000	80,000	80,000	80,000						80,000				4,008	12/01/2025

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
592112-NG-7	MET GOVT NASHVILLE & DAVIDSON 5		01/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	100,000	100,000	121,481	100,007						100,007		(7)	(7)	2,500	01/01/2027
796237-W8-4	SAN ANTONIO TX 5		05/09/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	309,630	300,000	370,287	316,972		(2,904)		(2,904)		314,068		(4,438)	(4,438)	11,667	02/01/2025
969871-3J-9	WILLIAMSON CNTY TN 5		05/09/2023	STIFEL NICOLAUS AND CO	XXX	258,135	250,000	292,195	257,836		(1,224)		(1,224)		256,612		1,523	1,523	7,639	04/01/2025
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,037,765	1,020,000	1,184,000	1,045,365		(4,677)		(4,677)		1,040,688		(2,923)	(2,923)	39,314	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
045141-WE-4	ASHWAUBENON WI 3.5		10/01/2023	MATURITY	XXX	500,000	500,000	500,000	500,000						500,000				17,500	10/01/2023
196479-T6-6	COLORADO ST HSG & FIN AUTH 3.2		05/01/2023	MATURITY	XXX	180,000	180,000	180,000	180,000						180,000				2,880	05/01/2023
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556		12/01/2023	MBS PAYDOWN	XXX	72,525	72,525	76,990	76,862		(406)		(406)		72,525				1,101	05/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		12/01/2023	MBS PAYDOWN	XXX	14,293	14,293	15,088	15,132		(76)		(76)		14,293				165	09/01/2050
3134GY-3M-2	FREDDIE MAC 5.15 28/08/25		08/28/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	500,000	500,000						500,000				19,313	08/28/2025
3134GY-3R-1	FREDDIE MAC 5.15 28/11/25		11/28/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	500,000	500,000						500,000				25,750	11/28/2025
3136A3-4J-7	FANNIE MAE 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	121,506	121,506	128,170	127,053		(523)		(523)		121,506				1,981	02/25/2042
3136AB-W7-4	FANNIE MAE 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	30,434	30,434	28,646	29,081		98		98		30,434				147	12/25/2042
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	26,646	26,646	28,061	27,596		(109)		(109)		26,646				425	05/25/2033
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	58,707	58,707	62,312	59,422		(141)		(141)		58,707				1,143	01/25/2030
3136AP-RS-3	FANNIE MAE 3 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	92,134	92,134	96,655	96,097		(382)		(382)		92,134				1,364	01/25/2045
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	96,088	96,088	95,773	95,863		17		17		96,088				526	05/25/2050
3136BP-ML-2	FANNIE MAE 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	21,066	21,066	21,738			(38)		(38)		21,066				265	10/25/2033
3136BP-QN-4	FANNIE MAE 6 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	157,145	157,145	159,797	159,726		(374)		(374)		157,145				4,209	06/25/2042
31371K-VF-5	FANNIE MAE 5.5 POOL ID 254514		12/01/2023	MBS PAYDOWN	XXX	1,262	1,262	1,251	1,255		1		1		1,262				31	11/01/2032
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	26,475	26,475	27,476	27,284		(50)		(50)		26,475				259	09/25/2050
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	60,389	60,389	62,833	60,707		(110)		(110)		60,389				1,177	11/15/2046
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	77,687	77,687	87,518	79,522		(200)		(200)		77,687				1,689	01/15/2049
3137FL-KU-7	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	20,391	20,391	21,309	21,268		(246)		(246)		20,391				361	11/15/2047
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	30,466	30,466	31,742	31,524		(101)		(101)		30,466				401	10/25/2049
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	26,772	26,772	27,086	27,073		(13)		(13)		26,772				260	11/25/2050
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	281,524	281,524	284,119	283,455		(285)		(285)		281,524				4,455	11/25/2049
3137H7-HE-6	FREDDIE MAC 4 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	124,939	124,939	125,916	125,879		(63)		(63)		124,939				2,339	04/25/2049
3138L7-XD-3	FANNIE MAE 3.8 POOL ID AM6975		12/01/2023	MBS PAYDOWN	XXX	39,576	39,576	45,234	44,284		(427)		(427)		39,576				830	10/01/2032
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		12/01/2023	MBS PAYDOWN	XXX	13,968	13,968	14,612	14,133		(45)		(45)		13,968				244	07/15/2039
31402A-D6-0	FANNIE MAE 5 POOL ID 722925		07/01/2023	MATURITY	XXX	257	257	260	257						257				4	07/01/2023
3140JB-TE-6	FANNIE MAE 4 POOL ID BM6848		12/01/2023	MBS PAYDOWN	XXX	124,760	124,760	118,756			117		117		124,760				393	08/01/2041
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		12/01/2023	MBS PAYDOWN	XXX	17,418	17,418	17,878	17,767		(30)		(30)		17,418				247	08/01/2039
67765Q-CA-2	OHIO ST WTR DEV AUTH REVENUE 5		12/22/2023	CORPORATE ACTIONS	XXX	529,010	500,000	586,015	533,619		(9,272)		(9,272)		524,347		4,663	4,663	26,458	12/01/2034
712851-BM-5	PEORIA AZ WTR & WSTWTR REVENUE 5		05/09/2023	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	546,400	500,000	553,075	547,265		(3,571)		(3,571)		543,694		2,706	2,706	24,097	07/15/2027

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
914072-QE-6	UNIV OF ARKANSAS AR UNIV REVEN 5		11/01/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	110,000	110,000	131,156	111,931		(1,931)		(1,931)		110,000				5,500	11/01/2030
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						4,401,838	4,326,428	4,529,466	4,294,055		(18,160)		(18,160)		4,394,473		7,369	7,369	145,513	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
099724-AJ-5	BORGWARNER INC 3.375 15/03/25		09/14/2023	CORPORATE ACTIONS	XXX	338,657	350,000	370,447	359,185		(3,268)		(3,268)		355,917		(17,261)	(17,261)	11,780	03/15/2025
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		10/29/2023	MBS PAYDOWN	XXX	17,227	17,227	16,904	17,117		20		20		17,227				515	04/29/2026
29364D-AR-1	ENTERGY ARKANSAS LLC 3.05 01/06/23		06/01/2023	MATURITY	XXX	422,000	422,000	415,417	421,382		618		618		422,000				6,436	06/01/2023
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35		08/20/2023	MBS PAYDOWN	XXX	26,736	26,736	27,012	26,975		(11)		(11)		26,736				376	08/20/2035
44329H-AH-7	HP COMMUNITIES LLC 5.63 15/09/34		09/15/2023	MBS PAYDOWN	XXX	18,878	18,878	19,683			(66)		(66)		18,878				1,063	09/15/2034
44644A-AE-7	HUNTINGTON NATIONAL BANK 3.55 06/10/23		10/06/2023	MATURITY	XXX	250,000	250,000	249,450	249,911		89		89		250,000				8,875	10/06/2023
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS 6.1 15/07/33		02/15/2023	SECURITY CALLED BY ISSUER at 100.000	XXX	600,000	600,000	750,000	700,567		(100,567)		(100,567)		600,000				6,100	07/15/2033
505588-BJ-1	LACLEDE GAS CO 3.4 15/08/23		08/15/2023	MATURITY	XXX	300,000	300,000	299,289	299,947		53		53		300,000				10,200	08/15/2023
55261F-AJ-3	M&T BANK CORPORATION 3.55 26/07/23		07/26/2023	MATURITY	XXX	354,000	354,000	355,363	354,149		(149)		(149)		354,000				12,567	07/26/2023
585525-BK-3	MELLON RESIDENTIAL FUNDING COR 6.75 POOL ID 2		12/01/2023	MBS PAYDOWN	XXX	225	225	67	105		16		16		225				7	06/25/2028
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						2,327,723	2,339,066	2,503,632	2,429,338		(103,264)		(103,264)		2,344,984		(17,261)	(17,261)	57,918	XXX
2509999997 – Subtotals - Bonds - Part 4						9,296,166	8,944,334	9,908,959	9,285,952		(136,790)		(136,790)		9,308,983		(12,815)	(12,815)	292,813	XXX
2509999999 – Subtotals - Bonds						9,296,166	8,944,334	9,908,959	9,285,952		(136,790)		(136,790)		9,308,983		(12,815)	(12,815)	292,813	XXX
6009999999 – Totals						9,296,166	XXX	9,908,959	9,285,952		(136,790)		(136,790)		9,308,983		(12,815)	(12,815)	292,813	XXX

SCHEDULE D - PART 5

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

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

NONE

SCHEDULE D - PART 6 - SECTION 1

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
Common Stocks, U.S. Property & Casualty Insurer										
45830@-10-9	Integrity Property & Casualty Ins Co		12986	41-2236417		16,272,443			1,000,000.000	100.000
45833@-10-6	Integrity Select Insurance Company		10288	81-3455935		5,472,162			2,000,000.000	100.000
1199999 – Common Stocks, U.S. Property & Casualty Insurer						21,744,605			XXX	XXX
1899999 – Subtotals – Common Stocks						21,744,605			XXX	XXX
1999999 – Totals – Preferred and Common Stocks						21,744,605			XXX	XXX

SCHEDULE D - PART 6 - SECTION 2

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

NONE

(E-17) Schedule DA - Part 1

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

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

NONE

(E-26) Schedule DL - Part 2

NONE

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

NONE

(E-27) Schedule E - Part 1

NONE

(E-27) Schedule E - Part 1 - Totals of Depository Balances on the Last Day of Each Month

NONE

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	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
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO		12/26/2023		XXX	3,374,326	12,082	83,948
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						3,374,326	12,082	83,948
8609999999 – Total Cash Equivalents						3,374,326	12,082	83,948

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty; State Deposit	1,490,190	1,438,086		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Totals	XXX	XXX	1,490,190	1,438,086		
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						