PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

CRESTBROOK INSURANCE COMPANY

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 18961 Employer's ID Number 68-0066866

Organized under the Laws of OHIO, State of Domicile or Port of Entry OH
Country of Domicile United States of America

Incorporated/Organized 07/09/1985 Commenced Business 06/05/1985

Statutory Home Office ONE WEST NATIONWIDE BLVD. (Street and Number), COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Main Administrative Office 18700 N. HAYDEN ROAD (Street and Number)
SCOTTSDALE, AZ, US 85255 (City or Town, State, Country and Zip Code), 480-365-4000 (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number or P.O. Box), COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number)
COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code), 614-249-1545 (Area Code) (Telephone Number)

Internet Website Address WWW.NATIONWIDE.COM

Statutory Statement Contact ANDREA D. IACOBONI (Name), 614-249-1545 (Area Code) (Telephone Number)
FINRPT@NATIONWIDE.COM (E-mail Address), 866-315-1430 (FAX Number)

OFFICERS

PRESIDENT	ELIZABETH MARGARET RICZKO	VP & TREASURER	PETER JUSTIN ROTHERMEL
SVP & SECRETARY	DENISE LYNN SKINGLE		

OTHER

PAMELA ANN BIESECKER, SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

CHARLES ANTHONY BEAL #	MARK ALLEN BERVEN	OSCAR GUERRERO
BRADLEY HIATT LEMONS	ELIZABETH MARGARET RICZKO	

State of OHIO
County of FRANKLIN SS

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

ELIZABETH MARGARET RICZKO PRESIDENT	DENISE LYNN SKINGLE SVP & SECRETARY	PETER JUSTIN ROTHERMEL VP & TREASURER

Subscribed and sworn to before me this 5 day of FEBRUARY 2024

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

NOTARIAL SEAL STATE OF OHIO
ANDREW SWARTZEL
NOTARY PUBLIC • STATE OF OHIO
Comm. No. 2021-RE-839107
My Commission Expires Oct. 24, 2026

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	35,415,235	44.406	35,415,235		35,415,235	44.406
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	19,070,246	23.911	19,070,245		19,070,245	23.911
1.06 Industrial and miscellaneous	24,753,215	31.037	24,753,213		24,753,213	31.037
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	79,238,696	99.354	79,238,693		79,238,693	99.354
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	107,536	0.135	107,536		107,536	0.135
6.02 Cash equivalents (Schedule E, Part 2)	407,390	0.511	407,390		407,390	0.511
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	514,926	0.646	514,926		514,926	0.646
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	79,753,622	100.000	79,753,619		79,753,619	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year
2. Cost of acquired:
   - 2.1 Actual cost at time of acquisition (Part 2, Column 6)
   - 2.2 Additional investment made after acquisition (Part 2, Column 9)
3. Current year change in encumbrances:
   - 3.1 Totals, Part 1, Column 13
   - 3.2 Totals, Part 3, Column 11
4. Total gain (loss) on disposals, Part 3, Column 18
5. Deduct amounts received on disposals, Part 3, Column 15
6. Total foreign exchange change in book/adjusted carrying value:
   - 6.1 Totals, Part 1, Column 15
   - 6.2 Totals, Part 3, Column 13
7. Deduct current year's other than temporary impairment recognized:
   - 7.1 Totals, Part 1, Column 12
   - 7.2 Totals, Part 3, Column 10
8. Deduct current year's depreciation:
   - 8.1 Totals, Part 1, Column 11
   - 8.2 Totals, Part 3, Column 9
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
10. Deduct total nonadmitted amounts
11. Statement value at end of current period (Line 9 minus Line 10)

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
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		62,770,356
2.	Cost of bonds and stocks acquired, Part 3, Column 7		22,335,151
3.	Accrual of discount		90,282
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	294,813	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		294,813
5.	Total gain (loss) on disposals, Part 4, Column 19		(1,141)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		6,061,021
7.	Deduct amortization of premium		189,745
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)		79,238,695
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		79,238,695

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	35,415,235	35,363,874	33,379,516	33,687,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	35,415,235	35,363,874	33,379,516	33,687,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	19,070,246	16,585,038	19,185,779	18,880,948
Industrial and Miscellaneous, SVO	8. United States	20,086,523	18,393,329	20,307,018	19,850,786
Identified Funds, Unaffiliated Bank	9. Canada	2,012,665	1,770,952	2,054,529	1,900,000
Loans, Unaffiliated Certificates of	10. Other Countries	2,654,026	2,242,659	2,654,240	2,653,000
Deposit and Hybrid Securities (unaffiliated)	11. Totals	24,753,214	22,406,940	25,015,787	24,403,786
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	79,238,695	74,355,852	77,581,082	76,971,734
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous	21. Canada				
(unaffiliated), Mutual Funds, Unit	22. Other Countries				
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	79,238,695	74,355,852	77,581,082	

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		13,438,712	21,976,523			XXX	35,415,235	44.7	19,214,158	30.6	35,415,235	
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		13,438,712	21,976,523			XXX	35,415,235	44.7	19,214,158	30.6	35,415,235	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	857,817	6,058,186	8,820,404	2,300,990	1,032,848	XXX	19,070,245	24.1	19,754,980	31.5	19,070,245	
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	857,817	6,058,186	8,820,404	2,300,990	1,032,848	XXX	19,070,245	24.1	19,754,980	31.5	19,070,245	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	232,773	5,048,379	2,783,988	89,263		XXX	8,154,403	10.3	8,151,874	13.0	5,757,772	2,396,631
6.2 NAIC 2	495,434	5,817,562	6,638,179	3,280,581	367,054	XXX	16,598,810	20.9	13,922,756	22.2	10,659,293	5,939,517
6.3 NAIC 3						XXX			1,726,589	2.8		
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	728,207	10,865,941	9,422,167	3,369,844	367,054	XXX	24,753,213	31.2	23,801,219	37.9	16,417,065	8,336,148
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) 1,090,590	24,545,277	33,580,915	2,390,253	1,032,848		62,639,883	79.1	XXX	XXX	60,243,252	2,396,631
12.2 NAIC 2	(d) 495,434	5,817,562	6,638,179	3,280,581	367,054		16,598,810	20.9	XXX	XXX	10,659,293	5,939,517
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	1,586,024	30,362,839	40,219,094	5,670,834	1,399,902		(b) 79,238,693	100.0	XXX	XXX	70,902,545	8,336,148
12.8 Line 12.7 as a % of Col. 7	2.0	38.3	50.8	7.2	1.8		100.0	XXX	XXX	XXX	89.5	10.5
13. Total Bonds Prior Year												
13.1 NAIC 1	6,589,666	15,778,738	21,376,932	2,179,560	1,196,116		XXX	XXX	47,121,012	75.1	44,978,635	2,142,377
13.2 NAIC 2		2,503,269	7,763,374	3,213,700	442,413		XXX	XXX	13,922,756	22.2	8,829,483	5,093,273
13.3 NAIC 3		1,726,589					XXX	XXX	1,726,589	2.8	1,726,589	
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	6,589,666	20,008,596	29,140,306	5,393,260	1,638,529		XXX	XXX	(b) 62,770,357	100.0	55,534,707	7,235,650
13.8 Line 13.7 as a % of Col. 9	10.5	31.9	46.4	8.6	2.6		XXX	XXX	100.0	XXX	88.5	11.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	857,815	23,195,595	32,856,004	2,300,990	1,032,848		60,243,252	76.0	44,978,635	71.7	60,243,252	XXX
14.2 NAIC 2	339,466	3,318,674	4,853,518	1,780,581	367,054		10,659,293	13.5	8,829,483	14.1	10,659,293	XXX
14.3 NAIC 3									1,726,589	2.8		XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	1,197,281	26,514,269	37,709,522	4,081,571	1,399,902		70,902,545	89.5	55,534,707	88.5	70,902,545	XXX
14.8 Line 14.7 as a % of Col. 7	1.7	37.4	53.2	5.8	2.0		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.5	33.5	47.6	5.2	1.8		89.5	XXX	XXX	XXX	89.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	232,775	1,349,682	724,911	89,263			2,396,631	3.0	2,142,377	3.4	XXX	2,396,631
15.2 NAIC 2	155,968	2,498,888	1,784,661	1,500,000			5,939,517	7.5	5,093,273	8.1	XXX	5,939,517
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	388,743	3,848,570	2,509,572	1,589,263			8,336,148	10.5	7,235,650	11.5	XXX	8,336,148
15.8 Line 15.7 as a % of Col. 7	4.7	46.2	30.1	19.1			100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.5	4.9	3.2	2.0			10.5	XXX	XXX	XXX	XXX	10.5

(a) Includes $ 8,336,147 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, $ .... 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		13,438,712	21,976,523			XXX	35,415,235	44.7	19,214,157	30.6	35,415,235	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals		13,438,712	21,976,523			XXX	35,415,235	44.7	19,214,157	30.6	35,415,235	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		3,440,000	6,732,993			XXX	10,172,993	12.8	10,204,264	16.3	10,172,993	
5.02 Residential Mortgage-Backed Securities	857,816	2,618,186	2,087,411	2,300,990	1,032,848	XXX	8,897,251	11.2	9,550,716	15.2	8,897,251	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	857,816	6,058,186	8,820,404	2,300,990	1,032,848	XXX	19,070,244	24.1	19,754,980	31.5	19,070,244	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	696,093	9,150,938	8,772,180	3,280,581	367,054	XXX	22,266,846	28.1	20,900,794	33.3	15,406,863	6,859,983
6.02 Residential Mortgage-Backed Securities	32,115	142,087	212,700	89,263		XXX	476,165	0.6	567,462	0.9		476,165
6.03 Commercial Mortgage-Backed Securities		1,010,202				XXX	1,010,202	1.3	1,332,963	2.1	1,010,202	
6.04 Other Loan-Backed and Structured Securities		562,713	437,287			XXX	1,000,000	1.3	1,000,000	1.6		1,000,000
6.05 Totals	728,208	10,865,940	9,422,167	3,369,844	367,054	XXX	24,753,213	31.2	23,801,219	37.9	16,417,065	8,336,148
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	696,093	26,029,650	37,481,696	3,280,581	367,054	XXX	67,855,074	85.6	XXX	XXX	60,995,091	6,859,983
12.02 Residential Mortgage-Backed Securities	889,931	2,760,273	2,300,111	2,390,253	1,032,848	XXX	9,373,416	11.8	XXX	XXX	8,897,251	476,165
12.03 Commercial Mortgage-Backed Securities		1,010,202				XXX	1,010,202	1.3	XXX	XXX	1,010,202	
12.04 Other Loan-Backed and Structured Securities		562,713	437,287			XXX	1,000,000	1.3	XXX	XXX		1,000,000
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	1,586,024	30,362,838	40,219,094	5,670,834	1,399,902		79,238,692	100.0	XXX	XXX	70,902,544	8,336,148
12.10 Line 12.09 as a % of Col. 7	2.0	38.3	50.8	7.2	1.8		100.0	XXX	XXX	XXX	89.5	10.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	5,073,579	15,181,864	26,407,659	3,213,700	442,413	XXX	XXX	XXX	50,319,215	80.2	44,651,025	5,668,190
13.02 Residential Mortgage-Backed Securities	1,196,616	3,464,496	2,081,390	2,179,560	1,196,116	XXX	XXX	XXX	10,118,178	16.1	9,550,716	567,462
13.03 Commercial Mortgage-Backed Securities	319,471	1,013,492				XXX	XXX	XXX	1,332,963	2.1	1,332,963	
13.04 Other Loan-Backed and Structured Securities		348,741	651,259			XXX	XXX	XXX	1,000,000	1.6		1,000,000
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	6,589,666	20,008,593	29,140,308	5,393,260	1,638,529		XXX	XXX	62,770,356	100.0	55,534,704	7,235,652
13.10 Line 13.09 as a % of Col. 9	10.5	31.9	46.4	8.6	2.6		XXX	XXX	100.0	XXX	88.5	11.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	339,466	22,885,880	35,622,111	1,780,581	367,054	XXX	60,995,092	77.0	44,651,025	71.1	60,995,092	XXX
14.02 Residential Mortgage-Backed Securities	857,815	2,618,186	2,087,411	2,300,990	1,032,848	XXX	8,897,250	11.2	9,550,716	15.2	8,897,250	XXX
14.03 Commercial Mortgage-Backed Securities		1,010,202				XXX	1,010,202	1.3	1,332,963	2.1	1,010,202	XXX
14.04 Other Loan-Backed and Structured Securities						XXX						XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	1,197,281	26,514,268	37,709,522	4,081,571	1,399,902		70,902,544	89.5	55,534,704	88.5	70,902,544	XXX
14.10 Line 14.09 as a % of Col. 7	1.7	37.4	53.2	5.8	2.0		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.5	33.5	47.6	5.2	1.8		89.5	XXX	XXX	XXX	89.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	356,627	3,143,770	1,859,585	1,500,000		XXX	6,859,982	8.7	5,668,190	9.0	XXX	6,859,982
15.02 Residential Mortgage-Backed Securities	32,116	142,087	212,700	89,263		XXX	476,166	0.6	567,462	0.9	XXX	476,166
15.03 Commercial Mortgage-Backed Securities						XXX					XXX	
15.04 Other Loan-Backed and Structured Securities		562,713	437,287			XXX	1,000,000	1.3	1,000,000	1.6	XXX	1,000,000
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	388,743	3,848,570	2,509,572	1,589,263			8,336,148	10.5	7,235,652	11.5	XXX	8,336,148
15.10 Line 15.09 as a % of Col. 7	4.7	46.2	30.1	19.1			100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.5	4.9	3.2	2.0			10.5	XXX	XXX	XXX	XXX	10.5

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

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	2,233,736			2,233,736
2. Cost of cash equivalents acquired	60,445,103			60,445,103
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	62,271,449			62,271,449
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)	407,390			407,390
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	407,390			407,390

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912828-4V-9	U S Treasury Nt	SD			1.A	1,985,477	95.7810	1,915,626	2,000,000	1,992,721		1,449			2.875	2.960	FA	21,719	57,500	09/12/2018	08/15/2028
912828-S5-0	U S Treasury Tips				1.A	7,253,992	122.3860	8,873,005	7,250,000	9,227,691	294,813	24,532			0.125	0.459	JJ	5,374	11,372	12/11/2017	07/15/2026
91282C-BS-9	US Treasury Nt	SD			1.A	2,169,314	89.7580	2,154,187	2,400,000	2,218,300		36,193			1.250	3.169	MS	7,623	26,250	04/10/2023	03/31/2028
91282C-FY-2	US Treasury Nt				1.A	1,596,677	99.9690	1,586,505	1,587,000	1,595,420		(1,209)			3.875	3.774	MN	5,406	61,496	12/20/2022	11/30/2029
91282C-HC-8	US Treasury Nt				1.A	3,237,365	96.1880	3,174,188	3,300,000	3,240,484		3,119			3.375	3.604	MN	14,381	55,688	06/01/2023	05/15/2033
91282C-HT-1	US Treasury Nt				1.A FE	4,543,613	100.0780	4,703,671	4,700,000	4,548,218		4,606			3.875	4.288	FA	68,792		08/22/2023	08/15/2033
91282C-JJ-1	US Treasury Nt				1.A FE	6,115,337	105.2030	6,312,186	6,000,000	6,114,840		(496)			4.500	4.260	MN	34,863		12/11/2023	11/15/2033
91282C-JM-4	US Treasury Nt				1.A FE	6,477,741	103.0160	6,644,506	6,450,000	6,477,561		(180)			4.375	4.303	MN	24,808		12/11/2023	11/30/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						33,379,516	XXX	35,363,874	33,687,000	35,415,235	294,813	68,014			XXX	XXX	XXX	182,966	212,306	XXX	XXX
0109999999. Total - U.S. Government Bonds						33,379,516	XXX	35,363,874	33,687,000	35,415,235	294,813	68,014			XXX	XXX	XXX	182,966	212,306	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
3133EL-BN-3	Federal Farm Credit Bank Nt	SD			1.A FE	5,306,710	88.7420	4,437,105	5,000,000	5,192,993		(31,270)			1.950	1.269	MN	9,208	97,500	04/20/2020	11/27/2029
432308-T4-6	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser A			1	1.E FE	3,440,000	90.6720	3,119,103	3,440,000	3,440,000					2.763	2.763	AO	23,762	95,047	02/24/2022	10/01/2028
432308-T5-3	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser A			1	1.E FE	1,540,000	89.4180	1,377,039	1,540,000	1,540,000					2.883	2.883	AO	11,100	44,398	02/24/2022	10/01/2029
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						10,286,710	XXX	8,933,247	9,980,000	10,172,993		(31,270)			XXX	XXX	XXX	44,070	236,945	XXX	XXX
3132DW-BC-6	FHLMC Pool #SD8135			4	1.A	877,988	85.6260	721,938	843,127	876,488		(471)			2.500	1.782	MON	1,757	21,078	03/02/2021	03/25/2051
3132DW-DD-2	FHLMC Pool #SD8200			4	1.A	1,316,965	85.1520	1,144,484	1,344,056	1,317,941		496			2.500	2.709	MON	2,800	33,601	03/09/2022	03/25/2052
3132DW-DK-6	FHLMC Pool #SD8206			4	1.A	1,362,290	88.4810	1,202,174	1,358,681	1,362,039		(118)			3.000	2.970	MON	3,397	40,761	03/09/2022	04/25/2052
3138A2-SL-4	FNMA Pool #AH1422			4	1.A	60,356	97.1700	58,791	60,503	60,354					4.000	4.027	MON	202	2,420	07/07/2011	01/25/2041
3138YK-HF-3	FNMA Pool #AY5629			4	1.A	377,447	90.5320	339,220	374,695	377,136		(64)			3.000	2.809	MON	937	11,241	05/22/2015	06/25/2045
3140KD-G4-6	FNMA Pool #BP5618			4	1.A	682,191	85.8000	562,764	655,903	681,145		(421)			2.500	1.698	MON	1,366	16,398	06/18/2020	06/25/2050
3140QD-6N-9	FNMA Pool #CA6276			4	1.A	465,947	82.3700	375,299	455,625	465,441		(197)			2.000	1.629	MON	759	9,112	06/18/2020	07/25/2050
3140X9-6Y-6	FNMA Pool #FM6286			4	1.A	447,961	85.9840	369,333	429,538	447,198		(212)			2.500	1.700	MON	895	10,739	03/02/2021	01/25/2051
3140XG-PS-2	FNMA Pool #FS1332			4	1.A	115,017	91.9270	110,333	120,022	115,117		46			3.500	4.088	MON	350	4,201	08/30/2022	03/25/2052
31418D-4X-7	FNMA Pool #MA4437			4	1.A	1,662,659	81.8280	1,429,004	1,746,361	1,665,999		1,726			2.000	2.497	MON	2,911	34,927	03/09/2022	10/25/2051
31418D-XJ-6	FNMA Pool #MA4280			4	1.A	369,609	78.0050	292,147	374,524	369,908		116			1.500	1.626	MON	468	5,618	03/02/2021	03/25/2051
31418D-XL-1	FNMA Pool #MA4282			4	1.A	416,526	85.5960	342,482	400,115	415,812		(229)			2.500	1.798	MON	834	10,003	03/02/2021	03/25/2051
31418E-E6-3	FNMA Pool #MA4656			4	1.A	254,146	97.0430	247,209	254,743	254,173		(3)			4.500	4.533	MON	955	11,463	08/30/2022	07/01/2052
31418E-HJ-2	FNMA Pool #MA4732			4	1.A	255,638	94.6820	246,973	260,844	255,774		89			4.000	4.228	MON	869	10,434	08/30/2022	09/01/2052
31419L-3D-3	FNMA Pool #AE9795			4	1.A	234,329	94.3430	209,640	222,211	232,728		(244)			3.500	2.183	MON	648	7,777	01/06/2015	11/25/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						8,899,069	XXX	7,651,791	8,900,948	8,897,253		514			XXX	XXX	XXX	19,148	229,773	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						19,185,779	XXX	16,585,038	18,880,948	19,070,246		(30,756)			XXX	XXX	XXX	63,218	466,718	XXX	XXX
02665W-EB-3	American Honda Fin Sr MTN			1	1.G FE	498,875	90.4140	452,072	500,000	499,173		153			2.250	2.285	JJ	5,281	5,656	01/11/2022	01/12/2029
036752-AP-8	Anthem Inc Sr Nt			1	2.B FE	174,326	86.7670	151,842	175,000	174,497		63			2.550	2.594	MS	1,314	4,463	03/08/2021	03/15/2031
036752-AS-2	Anthem Inc Sr Nt			1	2.B FE	99,636	78.6730	78,673	100,000	99,656		7			3.600	3.620	MS	1,060	3,600	03/08/2021	03/15/2051
037735-CZ-8	Appalachian Pwr Co Sr Nt Ser AA			1	1.G FE	99,615	85.7910	85,791	100,000	99,713		35			2.700	2.744	AO	675	2,700	03/09/2021	04/01/2031
04273W-AC-5	Arrow Electronics Inc Sr Nt			1	2.C FE	169,643	84.8960	144,324	170,000	169,704		32			2.950	2.974	FA	1,895	5,015	11/16/2021	02/15/2032
045054-AL-7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	165,188	93.3870	140,080	150,000	155,968		(3,281)			4.250	1.951	MN	1,063	6,375	02/18/2021	11/01/2029
049560-AR-6	Atmos Energy Corp Sr Nt			1	1.G FE	506,650	91.0210	455,106	500,000	505,011		(846)			2.625	2.428	MS	3,865	13,125	01/11/2022	09/15/2029
06051G-KL-2	Bank of America Corp Sub Nt Fix to Float			1	2.A FE	400,000	87.8840	351,535	400,000	400,000					3.846	3.846	MS	4,829	15,384	03/03/2022	03/08/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
092113-AT-6	Black Hills Corp Sr Nt			1	2.A FE	581,088	84.1590	504,953	600,000	585,034		2,078			2.500	2.927	JD	667	15,000	01/27/2022	06/15/2030
10373Q-AZ-3	BP Cap Mkts America Sr Nt			1	1.F FE	1,524,918	97.0540	1,455,815	1,500,000	1,510,196		(3,121)			3.588	3.352	AO	11,512	53,820	12/14/2018	04/14/2027
125523-CM-0	Cigna Corp Sr Nt			1	2.A FE	249,710	85.4760	213,691	250,000	249,786		27			2.375	2.388	MS	1,748	5,938	03/01/2021	03/15/2031
125523-CQ-1	Cigna Corp Sr Nt			1	2.A FE	89,599	74.1350	66,722	90,000	89,623		8			3.400	3.424	MS	901	3,060	03/02/2021	03/15/2051
197677-AG-2	Columbia/HCA Healthcare Corp Nt				2.C FE	1,848,580	103.2800	1,755,765	1,700,000	1,716,288		(10,301)			7.690	6.985	JD	5,810	130,730	01/18/1996	06/15/2025
22003B-AM-8	Corporate Office Prop LP Sr Nt			1	2.C FE	248,190	81.2870	203,218	250,000	248,647		165			2.750	2.833	AO	1,451	6,875	03/04/2021	04/15/2031
233853-AG-5	Daimler Trucks Finance NA Sr Nt			1	2.A FE	498,465	88.9280	444,639	500,000	498,888		209			2.375	2.423	JD	561	11,875	12/02/2021	12/14/2028
25160P-AH-0	Deutsche Bank NY Sr Nt Fix to Float			2	2.A FE	500,000	91.9020	459,509	500,000	500,000					2.552	2.552	JJ	6,167	12,760	01/04/2022	01/07/2028
26442C-BG-8	Duke Energy Corporation 1st Mtg Bd			1	1.F FE	99,939	87.4530	87,453	100,000	99,949		5			2.850	2.857	MS	839	2,850	03/01/2022	03/15/2032
30034W-AB-2	Evergy Inc Sr Nt			1	2.B FE	502,680	90.5660	452,831	500,000	502,075		(345)			2.900	2.818	MS	4,269	14,500	01/27/2022	09/15/2029
30040W-AL-2	Eversource Energy Sr Nt			1	2.A FE	74,711	84.6650	63,498	75,000	74,784		27			2.550	2.594	MS	563	1,913	03/08/2021	03/15/2031
314382-AA-0	Fells Point Funding Tr Sr Nt			1	2.B FE	2,000,000	94.3380	1,886,754	2,000,000	2,000,000					3.046	3.046	JJ	25,553	60,920	02/02/2022	01/31/2027
31620M-BT-2	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	149,069	84.6530	126,979	150,000	149,311		87			2.250	2.320	MS	1,125	3,375	02/23/2021	03/01/2031
31620M-BU-9	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	149,093	74.7110	112,067	150,000	149,189		35			3.100	3.141	MS	1,550	4,650	02/23/2021	03/01/2041
361448-AU-7	GATX Corp Sr Nt			1	2.B FE	76,310	94.2460	56,548	60,000	74,873		(550)			5.200	3.455	MS	919	3,120	02/22/2021	03/15/2044
37940X-AG-7	Global Payments Inc Sr Nt			1	2.C FE	88,799	92.1200	92,120	100,000	91,111		2,312			2.150	5.360	JJ	991	1,075	02/14/2023	01/15/2027
436893-AC-5	Home Bancshares Inc Sub Nt Fix to Float			2	2.B FE	415,000	75.4580	313,151	415,000	415,000					3.125	3.125	JJ	5,440	12,969	01/13/2022	01/30/2032
465685-AQ-8	ITC Holdings Corp Sr Nt			1	2.B FE	401,736	88.1930	352,772	400,000	401,393		(204)			2.950	2.888	MN	1,541	11,800	01/27/2022	05/14/2030
49271V-AM-2	Keurig Dr Pepper Inc Sr Nt			1	2.B FE	89,662	74.5740	67,116	90,000	89,681		7			3.350	3.370	MS	888	3,015	03/01/2021	03/15/2051
529043-AE-1	Lexington Realty Trust Sr Nt			1	2.B FE	124,128	83.1210	103,901	125,000	124,362		85			2.700	2.784	MS	994	3,375	03/10/2021	09/15/2030
529537-AA-0	LXP Industrial Trust Sr Nt			1	2.B FE	117,250	80.7150	100,893	125,000	118,643		714			2.375	3.119	AO	742	2,969	01/10/2022	10/01/2031
58769J-AA-5	Mercedes-Benz Fin N/A Sr Nt			1	1.F FE	201,254	100.1150	200,229	200,000	200,659		(595)			5.500	5.122	MN	1,039	10,969	02/14/2023	11/27/2024
58933Y-BE-4	Merck & Co Inc Sr Nt			1	1.E FE	424,655	85.4850	363,764	425,532	424,821		81			2.150	2.173	JD	534	9,149	12/07/2021	12/10/2031
59217G-CK-3	Met Life Global Funding I Secured Nt				1.D FE	142,740	93.7930	145,379	155,000	144,882		2,142			3.000	4.946	MS	1,318	4,650	02/14/2023	09/19/2027
637417-AQ-9	National Retail Properties Inc Sr Nt			1	2.A FE	87,982	73.7430	66,369	90,000	88,095		40			3.500	3.623	AO	665	3,150	03/15/2021	04/15/2051
682680-AW-3	ONEOK Inc Sr Nt			1	2.B FE	112,218	97.2250	97,225	100,000	108,033		(1,497)			4.350	2.611	MS	1,281	4,350	02/19/2021	03/15/2029
68389X-CE-3	Oracle Corp Sr Nt			1	2.B FE	174,729	88.6550	155,147	175,000	174,796		25			2.875	2.893	MS	1,342	5,031	03/22/2021	03/25/2031
708696-BV-0	Pennsylvania Elec Co Sr Nt			1	2.B FE	672,120	103.9660	519,828	500,000	656,519		(8,026)			6.150	3.428	AO	7,688	30,750	01/06/2022	10/01/2038
76131V-AA-1	Retail PPTYS Of America Sr Nt			1	2.C FE	348,088	97.5080	326,652	335,000	339,466		(4,554)			4.000	2.578	MS	3,946	13,400	01/27/2022	03/15/2025
84861T-AD-0	Spirit Realty LP Sr Nt			1	2.B FE	222,444	94.9390	189,877	200,000	215,087		(2,638)			4.000	2.470	JJ	3,689	8,000	02/22/2021	07/15/2029
84861T-AH-1	Spirit Realty LP Sr Nt			1	2.B FE	119,237	88.8340	106,600	120,000	119,530		105			2.100	2.198	MS	742	2,520	02/22/2021	03/15/2028
84861T-AJ-7	Spirit Realty LP Sr Nt			1	2.B FE	149,016	83.9830	125,975	150,000	149,242		82			2.700	2.770	FA	1,530	4,050	02/22/2021	02/15/2032
87612B-BS-0	Targa Resources Partners Sr Nt			1	2.C FE	129,531	97.1010	121,376	125,000	128,450		(596)			4.875	4.265	FA	2,539	6,094	02/22/2022	02/01/2031
89214P-DD-8	Townebank/Portsmouth VA Fix to Float			2	2.A FE	375,000	84.9130	318,423	375,000	375,000					3.125	3.125	FA	4,427	11,719	02/02/2022	02/15/2032
89681L-AA-0	Triton Container Sr Nt			1	2.C FE	998,868	80.7420	807,418	1,000,000	999,100		94			3.250	3.263	MS	9,569	32,500	01/13/2022	03/15/2032
91324P-DP-4	UnitedHealth Group Inc Sr Nt			1	1.F FE	95,427	97.9360	97,936	100,000	96,042		615			3.875	4.782	JD	172	3,875	02/14/2023	12/15/2028
91913Y-AV-2	Valero Energy Corp Sr Nt			1	2.B FE	754,292	98.6850	690,794	700,000	738,269		(8,505)			4.350	2.946	JD	2,538	30,450	01/27/2022	06/01/2028
92840V-AQ-5	Vistra Operations Co LLC 1st Lien			1	2.C FE	849,591	105.2730	894,822	850,000	849,610		20			6.950	6.956	AO	15,589		09/12/2023	10/15/2033
06368D-H7-2	Bank of Montreal Sub Nt Fix to Float			5	2.A FE	500,000	81.1110	405,553	500,000	500,000					3.088	3.088	JJ	7,334	15,440	01/05/2022	01/10/2037
11271L-AC-6	Brookfield Fin Inc Sr Nt			1	1.G FE	535,670	96.3020	481,510	500,000	524,347		(5,998)			3.900	2.553	JJ	8,450	19,500	02/02/2022	01/25/2028
11271L-AD-4	Brookfield Fin Inc Sr Nt			1	1.G FE	579,915	99.5630	497,817	500,000	557,910		(10,786)			4.850	2.376	MS	6,197	24,250	12/07/2021	03/29/2029
11271L-AE-2	Brookfield Fin Inc Sr Nt			1	1.G FE	438,944	96.5180	386,073	400,000	430,409		(4,529)			4.350	2.966	AO	3,673	17,400	01/27/2022	04/15/2030
00084D-AV-2	ABN AMRO Bank NV Sub Nt Fix to Float		C	2	2.B FE	483,234	79.9870	386,335	483,000	483,190		(21)			3.324	3.318	MS	4,816	16,055	12/06/2021	03/13/2037
00973R-AF-0	Aker BP ASA Nt		C	1	2.B FE	50,598	91.8070	45,903	50,000	50,469		(71)			3.750	3.570	JJ	865	1,875	02/22/2022	01/15/2030
05578Q-AH-6	BPCE SA Sub Nt Fixed to Float		C	2	2.B FE	1,000,000	82.7440	827,439	1,000,000	1,000,000					3.648	3.648	JJ	16,923	36,480	01/10/2022	01/14/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62947Q-BC-1	NXP BV Sr Nt		D	1	2.A FE	45,509	102.7960	46,258	45,000	45,442		(67)			5.550	5.311	JD	208	2,498	02/14/2023	12/01/2028
632525-BB-6	National Australia BankLimited Sub Nt Fix to Float		C	2	2.A FE	500,000	83.0340	415,168	500,000	500,000					3.347	3.347	JJ	7,856	16,735	01/04/2022	01/12/2037
82620K-BE-2	Siemens Financieringsmat Sr Nt		C	1	1.E FE	74,900	85.3670	64,025	75,000	74,926		9			2.150	2.165	MS	493	1,613	03/02/2021	03/11/2031
853254-CG-3	Standard Chartered Plc Sr Nt Fix to Float		C	2	1.G FE	500,000	91.5060	457,530	500,000	500,000					2.608	2.608	JJ	6,122	13,040	01/05/2022	01/12/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						22,508,822	XXX	20,021,243	21,928,532	22,266,849		(57,269)			XXX	XXX	XXX	215,758	768,450	XXX	XXX
64830C-AA-3	New Residential Mtg Ln Tr RMBS Ser 2019-1A Cl A1			4	1.A	476,968	94.5980	449,579	475,254	476,164		466			3.864	3.812	MON	1,530	18,537	01/09/2019	09/25/2057
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						476,968	XXX	449,579	475,254	476,164		466			XXX	XXX	XXX	1,530	18,537	XXX	XXX
12532C-BA-2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 Cl A4			4	1.A	1,029,997	94.4510	944,511	1,000,000	1,010,202		(3,290)			3.572	3.222	MON	2,977	35,719	05/18/2017	06/15/2050
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,029,997	XXX	944,511	1,000,000	1,010,202		(3,290)			XXX	XXX	XXX	2,977	35,719	XXX	XXX
04018E-AA-9	Ares CLO Ser 2021-59A Cl A			4	1.A FE	350,000	99.6040	348,614	350,000	350,000					6.670	5.324	JAJO	4,410	21,436	03/09/2021	04/25/2034
04018E-AC-5	Ares CLO Ser 2021-59A B1			4	1.C FE	150,000	98.2540	147,382	150,000	150,000					7.040	5.907	JAJO	1,995	9,749	03/09/2021	04/25/2034
15032T-BE-5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR			4	1.A FE	150,000	99.6700	149,505	150,000	150,000					6.757	5.385	JAJO	2,055	9,204	03/24/2021	04/20/2034
15032T-BG-0	Cedar Funding Ltd CLO Ser 2013-1A Cl BRR			4	1.C FE	100,000	97.9160	97,916	100,000	100,000					7.027	5.864	JAJO	1,425	6,410	03/24/2021	04/20/2034
76761R-AY-5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR			4	1.A FE	150,000	99.7500	149,625	150,000	150,000					6.717	5.265	JAJO	2,099	9,148	03/01/2021	01/18/2034
76761R-BA-6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR			4	1.C FE	100,000	98.5650	98,565	100,000	100,000					7.007	5.776	JAJO	1,460	6,392	03/01/2021	01/18/2034
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,000,000	XXX	991,607	1,000,000	1,000,000					XXX	XXX	XXX	13,444	62,339	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						25,015,787	XXX	22,406,940	24,403,786	24,753,215		(60,093)			XXX	XXX	XXX	233,709	885,045	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						66,175,048	XXX	64,318,364	65,595,532	67,855,077	294,813	(20,525)			XXX	XXX	XXX	442,794	1,217,701	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						9,376,037	XXX	8,101,370	9,376,202	9,373,417		980			XXX	XXX	XXX	20,678	248,310	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,029,997	XXX	944,511	1,000,000	1,010,202		(3,290)			XXX	XXX	XXX	2,977	35,719	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						1,000,000	XXX	991,607	1,000,000	1,000,000					XXX	XXX	XXX	13,444	62,339	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						77,581,082	XXX	74,355,852	76,971,734	79,238,696	294,813	(22,835)			XXX	XXX	XXX	479,893	1,564,069	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 51,641,847	1B ..$	1C ..$ 350,000	1D ..$ 144,882	1E ..$ 5,479,747	1F ..$ 1,906,846	1G ..$ 3,116,563
1B	2A ...$ 3,906,652	2B ..$ 7,993,815	2C ..$ 4,698,344				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-BS-9	US Treasury Nt 1.250% 03/31/28		04/10/2023	Bank of America BISD Dealer		537,775	600,000	225
91282C-HC-8	US Treasury Nt 3.375% 05/15/33		06/01/2023	Citigroup		3,237,365	3,300,000	5,448
91282C-HT-1	US Treasury Nt 3.875% 08/15/33		08/22/2023	Various		4,543,613	4,700,000	2,885
91282C-JJ-1	US Treasury Nt 4.500% 11/15/33		12/11/2023	Morgan Stanley & Co LLC		6,115,337	6,000,000	20,027
91282C-JM-4	US Treasury Nt 4.375% 11/30/30		12/11/2023	Citigroup		6,477,741	6,450,000	9,252
0109999999. Subtotal - Bonds - U.S. Governments						20,911,831	21,050,000	37,837
37940X-AG-7	Global Payments Inc Sr Nt 2.150% 01/15/27		02/14/2023	BNP Paribas Securities Corp		88,799	100,000	185
58769J-AA-5	Mercedes-Benz Fin N/A Sr Nt 5.500% 11/27/24		02/14/2023	Bank of America BISD Dealer		201,254	200,000	2,383
59217G-CK-3	Met Life Global Funding I Secured Nt 3.000% 09/19/27		02/14/2023	Wells Fargo Securities LLC		142,740	155,000	1,899
91324P-DP-4	UnitedHealth Group Inc Sr Nt 3.875% 12/15/28		02/14/2023	Morgan Stanley & Co LLC		95,427	100,000	657
92840V-AQ-5	Vistra Operations Co LLC 1st Lien 6.950% 10/15/33		09/12/2023	Various		849,591	850,000	
62947Q-BC-1	NXP BV Sr Nt 5.550% 12/01/28	D	02/14/2023	Wells Fargo Securities LLC		45,509	45,000	520
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,423,320	1,450,000	5,644
2509999997. Total - Bonds - Part 3						22,335,151	22,500,000	43,481
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						22,335,151	22,500,000	43,481
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						22,335,151	XXX	43,481

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912810-EQ-7	U S Treasury Bd 6.250% 08/15/23		08/15/2023	Maturity		5,000,000	5,000,000	6,204,500	5,073,579		(73,579)		(73,579)		5,000,000				312,500	08/15/2023
0109999999. Subtotal - Bonds - U.S. Governments						5,000,000	5,000,000	6,204,500	5,073,579		(73,579)		(73,579)		5,000,000				312,500	XXX
3132DW-BC-6	FHLMC Pool #SD8135 2.500% 03/25/51		12/01/2023	Paydown		66,459	66,459	69,207	69,126		(2,667)		(2,667)		66,459				937	03/25/2051
3132DW-DD-2	FHLMC Pool #SD8200 2.500% 03/25/52		12/01/2023	Paydown		82,339	82,339	80,679	80,709		1,630		1,630		82,339				1,149	03/25/2052
3132DW-DK-6	FHLMC Pool #SD8206 3.000% 04/25/52		12/01/2023	Paydown		78,109	78,109	78,316	78,308		(200)		(200)		78,109				1,308	04/25/2052
3138A2-SL-4	FNMA Pool #AH1422 4.000% 01/25/41		12/01/2023	Paydown		10,423	10,423	10,398	10,397		26		26		10,423				272	01/25/2041
3138YK-HF-3	FNMA Pool #AY5629 3.000% 06/25/45		12/01/2023	Paydown		37,292	37,292	37,566	37,542		(249)		(249)		37,292				641	06/25/2045
31393A-2V-8	FNMA REMIC Ser 2003-38 Cl MP 5.500% 05/25/23		05/01/2023	Paydown		1,404	1,404	1,436	1,400		4		4		1,404				13	05/25/2023
3140KD-G4-6	FNMA Pool #BP5618 2.500% 06/25/50		12/01/2023	Paydown		57,954	57,954	60,277	60,222		(2,268)		(2,268)		57,954				728	06/25/2050
3140QD-6N-9	FNMA Pool #CA6276 2.000% 07/25/50		12/01/2023	Paydown		41,604	41,604	42,547	42,519		(914)		(914)		41,604				497	07/25/2050
3140X9-6Y-6	FNMA Pool #FM6286 2.500% 01/25/51		12/01/2023	Paydown		47,706	47,706	49,752	49,691		(1,985)		(1,985)		47,706				575	01/25/2051
3140XG-PS-2	FNMA Pool #FS1332 3.500% 03/25/52		12/01/2023	Paydown		10,309	10,309	9,879	9,884		425		425		10,309				193	03/25/2052
31418D-4X-7	FNMA Pool #MA4437 2.000% 10/25/51		12/01/2023	Paydown		101,266	101,266	96,412	96,506		4,760		4,760		101,266				1,126	10/25/2051
31418D-XJ-6	FNMA Pool #MA4280 1.500% 03/25/51		12/01/2023	Paydown		19,926	19,926	19,664	19,674		252		252		19,926				164	03/25/2051
31418D-XL-1	FNMA Pool #MA4282 2.500% 03/25/51		12/01/2023	Paydown		33,188	33,188	34,549	34,509		(1,321)		(1,321)		33,188				469	03/25/2051
31418E-E6-3	FNMA Pool #MA4656 4.500% 07/01/52		12/01/2023	Paydown		15,535	15,535	15,499	15,500		35		35		15,535				389	07/01/2052
31418E-HJ-2	FNMA Pool #MA4732 4.000% 09/01/52		12/01/2023	Paydown		14,013	14,013	13,733	13,736		277		277		14,013				323	09/01/2052
31419L-3D-3	FNMA Pool #AE9795 3.500% 11/25/40		12/01/2023	Paydown		32,672	32,672	34,454	34,254		(1,582)		(1,582)		32,672				278	11/25/2040
0909999999. Subtotal - Bonds - U.S. Special Revenues						650,199	650,199	654,368	653,977		(3,777)		(3,777)		650,199				9,062	XXX
46641W-AW-7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19 Cl ASB 3.584% 04/15/47		12/15/2023	Call 100.0000		33,060	33,060	34,052	33,094		(67)		(67)		33,027		33	33	1,250	04/15/2047
46641W-AW-7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19 Cl ASB 3.584% 04/15/47		11/01/2023	Paydown		286,084	286,084	294,665	286,378		881		881		287,258		(1,174)	(1,174)	5,579	04/15/2047
64830C-AA-3	New Residential Mtg Ln Tr RMBS Ser 2019-1A Cl A1 3.864% 09/25/57		12/01/2023	Paydown		91,678	91,678	92,009	91,763		(86)		(86)		91,678				1,886	09/25/2057
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						410,822	410,822	420,726	411,235		728		728		411,963		(1,141)	(1,141)	8,715	XXX
2509999997. Total - Bonds - Part 4						6,061,021	6,061,021	7,279,594	6,138,791		(76,628)		(76,628)		6,062,162		(1,141)	(1,141)	330,277	XXX
2509999998. Total - Bonds - Part 5																				XXX
2509999999. Total - Bonds						6,061,021	6,061,021	7,279,594	6,138,791		(76,628)		(76,628)		6,062,162		(1,141)	(1,141)	330,277	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						6,061,021	XXX	7,279,594	6,138,791		(76,628)		(76,628)		6,062,162		(1,141)	(1,141)	330,277	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

NONE

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of New York Mellon ... New York, NY					107,536	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX			107,536	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX			107,536	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			107,536	XXX

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

1. January	59,138	4. April	189,016	7. July	161,240	10. October	21,513
2. February	161,842	5. May	89,003	8. August	204,888	11. November	5,509
3. March	98,423	6. June	201,858	9. September	16,296	12. December	107,536

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
	Nationwide Cash Management Co		12/29/2023	4.752		407,390		6,966
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						407,390		6,966
8609999999 - Total Cash Equivalents						407,390		6,966

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			166,373	161,562
5. California CA	B	Workers compensation			263,423	255,810
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	Workers compensation			101,672	98,734
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Multiple			94,654	90,992
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			254,180	246,834
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	B	Multiple			138,644	134,637
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Multiple			332,745	323,128
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			363,672	349,602
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			341,988	332,104
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,575,378	2,253,749		
37. Oklahoma OK						
38. Oregon OR	B	Multiple			341,988	332,104
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	B	For protection of state's ph's			221,830	215,419
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. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX			597,816	574,688
59. Subtotal	XXX	XXX	2,575,378	2,253,749	3,218,985	3,115,614
DETAILS OF WRITE-INS						
5801. United States	B	Workers Compensation			597,816	574,688
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX			597,816	574,688