1 9 9 9 2 2 0 2 3 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

American Select Insurance Company

NAIC Group Code 0228 (Current) 0228 (Prior) NAIC Company Code 19992 Employer's ID Number 31-6016426

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

Country of Domicile United States of America

Incorporated/Organized 08/21/1959 Commenced Business 10/01/1959

Statutory Home Office One Park Circle (Street and Number), Westfield Center, OH, US 44251-5001 (City or Town, State, Country and Zip Code)

Main Administrative Office One Park Circle (Street and Number)
Westfield Center, OH, US 44251-5001 (City or Town, State, Country and Zip Code), 330-887-0101 (Area Code) (Telephone Number)

Mail Address P. O. Box 5001 (Street and Number or P.O. Box), Westfield Center, OH, US 44251-5001 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Park Circle (Street and Number)
Westfield Center, OH, US 44251-5001 (City or Town, State, Country and Zip Code), 330-887-0101 (Area Code) (Telephone Number)

Internet Website Address www.westfieldgrp.com

Statutory Statement Contact Michelle Lynne Manzagol (Name), 330-887-0101 (Area Code) (Telephone Number)
FinancialReporting@westfieldgrp.com (E-mail Address), 330-887-4415 (FAX Number)

OFFICERS

President, CEO, and Board Chair	Edward James Largent III	Chief Legal Officer and Secretary	Frank Anthony Carrino
Chief Financial Officer and Treasurer	Joseph Christian Kohmann		

OTHER

Kathleen Rose Golovan, Chief Operations Officer	John Andrew Kuhn, President, Westfield Specialty	Kristine Lynn Neate, Chief of Staff
Jennifer Constantine Palmieri, Chief People Officer	Stuart Wayne Rosenberg, Chief Innov and Strategy Offr	

DIRECTORS OR TRUSTEES

Barbara Marie Bufkin	Cheryl Lila Carlisle	David Preston Hollander
Michael Tufts Jeans	John Patrick Lanigan Jr	Edward James Largent III
Craig David Pfeiffer	Billie Kay Rawot	John Lewis Watson

State of Ohio
County of Medina 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.

Edward James Largent III President, CEO, and Board Chair	Joseph Christian Kohmann Chief Financial Officer and Treasurer	Frank Anthony Carrino Chief Legal Officer and Secretary

Subscribed and sworn to before me this
15th 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.....

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	35,965,613	12.852	35,965,613	0	35,965,613	12.852
1.02 All other governments	4,171,645	1.491	4,171,645	0	4,171,645	1.491
1.03 U.S. states, territories and possessions, etc. guaranteed	8,597,805	3.072	8,597,805	0	8,597,805	3.072
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	5,613,695	2.006	5,613,695	0	5,613,695	2.006
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	57,304,755	20.477	57,304,755	0	57,304,755	20.477
1.06 Industrial and miscellaneous	113,910,588	40.704	113,910,588	0	113,910,588	40.704
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	225,564,101	80.601	225,564,101	0	225,564,101	80.601
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	44,849,405	16.026	44,849,405	0	44,849,405	16.026
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	4,512,758	1.613	4,512,758	0	4,512,758	1.613
3.09 Total common stocks	49,362,163	17.639	49,362,163	0	49,362,163	17.639
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	0	0.000	0	0	0	0.000
6.02 Cash equivalents (Schedule E, Part 2)	4,924,894	1.760	4,924,894	0	4,924,894	1.760
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	4,924,894	1.760	4,924,894	0	4,924,894	1.760
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	279,851,158	100.000	279,851,158	0	279,851,158	100.000

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 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		281,681,673
2.	Cost of bonds and stocks acquired, Part 3, Column 7		14,883,869
3.	Accrual of discount		431,818
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(652,474)	
	4.4. Part 4, Column 11	(4,795,774)	(5,448,248)
5.	Total gain (loss) on disposals, Part 4, Column 19		4,515,230
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		19,754,118
7.	Deduct amortization of premium		1,383,960
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		274,926,264
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		274,926,264

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	35,965,613	31,755,623	37,026,701	36,535,820
Governments	2. Canada	3,138,031	3,107,730	3,734,490	3,000,000
(Including all obligations guaranteed by governments)	3. Other Countries	1,033,614	1,031,390	1,261,680	1,000,000
	4. Totals	40,137,258	35,894,743	42,022,871	40,535,820
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	8,597,805	8,736,197	9,127,247	8,095,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	5,613,695	5,642,905	6,146,445	5,500,000
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	57,304,755	52,001,223	60,743,820	55,170,269
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	113,276,415	101,569,454	114,792,047	110,600,000
	9. Canada	0	0	0	0
	10. Other Countries	634,173	623,058	781,512	600,000
	11. Totals	113,910,588	102,192,512	115,573,559	111,200,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	225,564,101	204,467,580	233,613,942	220,501,089
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	45,993,427	45,993,427	22,001,893	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	3,368,736	3,368,736	412,593	
	23. Totals	49,362,163	49,362,163	22,414,486	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	49,362,163	49,362,163	22,414,486	
	26. Total Stocks	49,362,163	49,362,163	22,414,486	
	27. Total Bonds and Stocks	274,926,264	253,829,743	256,028,428	

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	3,041,419	15,350,150	10,519,087	1,277,467	8,756,530	XXX	38,944,653	17.0	33,393,253	14.7	38,944,653	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	3,041,419	15,350,150	10,519,087	1,277,467	8,756,530	XXX	38,944,653	17.0	33,393,253	14.7	38,944,653	0
2. All Other Governments												
2.1 NAIC 1	0	4,171,645	0	0	0	XXX	4,171,645	1.8	4,257,330	1.9	4,171,645	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	4,171,645	0	0	0	XXX	4,171,645	1.8	4,257,330	1.9	4,171,645	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,208,827	4,143,945	3,245,033	0	0	XXX	8,597,805	3.8	8,713,452	3.8	8,597,805	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	1,208,827	4,143,945	3,245,033	0	0	XXX	8,597,805	3.8	8,713,452	3.8	8,597,805	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,001,273	3,612,422	0	1,000,000	0	XXX	5,613,695	2.5	5,654,124	2.5	5,613,695	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	1,001,273	3,612,422	0	1,000,000	0	XXX	5,613,695	2.5	5,654,124	2.5	5,613,695	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	5,689,782	22,955,898	17,360,146	4,833,764	6,465,165	XXX	57,304,755	25.1	55,410,008	24.4	57,304,755	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	5,689,782	22,955,898	17,360,146	4,833,764	6,465,165	XXX	57,304,755	25.1	55,410,008	24.4	57,304,755	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	0	46,570,378	33,778,656	0	12,795,664	XXX	93,144,698	40.8	98,030,370	43.1	92,129,319	1,015,379
6.2 NAIC 2	0	5,394,236	3,736,826	4,423,993	7,210,835	XXX	20,765,890	9.1	21,865,292	9.6	20,765,890	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	0	51,964,614	37,515,482	4,423,993	20,006,499	XXX	113,910,588	49.8	119,895,662	52.7	112,895,209	1,015,379
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 10,941,301	96,804,438	64,902,922	7,111,231	28,017,359	0	207,777,251	90.9	XXX	XXX	206,761,872	1,015,379
12.2 NAIC 2	(d) 0	5,394,236	3,736,826	4,423,993	7,210,835	0	20,765,890	9.1	XXX	XXX	20,765,890	0
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	10,941,301	102,198,674	68,639,748	11,535,224	35,228,194	0	(b) 228,543,141	100.0	XXX	XXX	227,527,762	1,015,379
12.8 Line 12.7 as a % of Col. 7	4.8	44.7	30.0	5.0	15.4	0.0	100.0	XXX	XXX	XXX	99.6	0.4
13. Total Bonds Prior Year												
13.1 NAIC 1	8,730,717	91,916,186	67,355,057	9,739,275	27,717,302	0	XXX	XXX	205,458,537	90.4	204,441,104	1,017,433
13.2 NAIC 2	0	6,436,341	3,752,057	4,429,630	7,247,264	0	XXX	XXX	21,865,292	9.6	21,865,292	0
13.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	8,730,717	98,352,527	71,107,114	14,168,905	34,964,566	0	XXX	XXX	(b) 227,323,829	100.0	226,306,396	1,017,433
13.8 Line 13.7 as a % of Col. 9	3.8	43.3	31.3	6.2	15.4	0.0	XXX	XXX	100.0	XXX	99.6	0.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	10,941,301	96,804,438	63,887,543	7,111,231	28,017,359	0	206,761,872	90.5	204,441,104	89.9	206,761,872	XXX
14.2 NAIC 2	0	5,394,236	3,736,826	4,423,993	7,210,835	0	20,765,890	9.1	21,865,292	9.6	20,765,890	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	10,941,301	102,198,674	67,624,369	11,535,224	35,228,194	0	227,527,762	99.6	226,306,396	99.6	227,527,762	XXX
14.8 Line 14.7 as a % of Col. 7	4.8	44.9	29.7	5.1	15.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.8	44.7	29.6	5.0	15.4	0.0	99.6	XXX	XXX	XXX	99.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	0	0	1,015,379	0	0	0	1,015,379	0.4	1,017,433	0.4	XXX	1,015,379
15.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	0	0	1,015,379	0	0	0	1,015,379	0.4	1,017,433	0.4	XXX	1,015,379
15.8 Line 15.7 as a % of Col. 7	0.0	0.0	100.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.0	0.0	0.4	0.0	0.0	0.0	0.4	XXX	XXX	XXX	XXX	0.4

(a) Includes $ 1,015,379 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,979,040 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	2,979,040	15,144,373	10,334,095	1,099,729	8,756,530	XXX	38,313,767	16.8	32,687,112	14.4	38,313,767	0
1.02 Residential Mortgage-Backed Securities	62,379	205,777	184,992	177,738	0	XXX	630,886	0.3	706,141	0.3	630,886	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	3,041,419	15,350,150	10,519,087	1,277,467	8,756,530	XXX	38,944,653	17.0	33,393,253	14.7	38,944,653	0
2. All Other Governments												
2.01 Issuer Obligations	0	4,171,645	0	0	0	XXX	4,171,645	1.8	4,257,330	1.9	4,171,645	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	4,171,645	0	0	0	XXX	4,171,645	1.8	4,257,330	1.9	4,171,645	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,208,827	4,143,945	3,245,033	0	0	XXX	8,597,805	3.8	8,713,452	3.8	8,597,805	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	1,208,827	4,143,945	3,245,033	0	0	XXX	8,597,805	3.8	8,713,452	3.8	8,597,805	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,001,273	3,612,422	0	1,000,000	0	XXX	5,613,695	2.5	5,654,124	2.5	5,613,695	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	1,001,273	3,612,422	0	1,000,000	0	XXX	5,613,695	2.5	5,654,124	2.5	5,613,695	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	5,000,000	20,818,241	15,614,323	3,202,457	5,997,103	XXX	50,632,124	22.2	51,254,565	22.5	50,632,124	0
5.02 Residential Mortgage-Backed Securities	689,782	2,137,657	1,745,823	1,631,307	468,062	XXX	6,672,631	2.9	4,155,443	1.8	6,672,631	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	5,689,782	22,955,898	17,360,146	4,833,764	6,465,165	XXX	57,304,755	25.1	55,410,008	24.4	57,304,755	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	51,964,614	37,515,482	4,423,993	20,006,499	XXX	113,910,588	49.8	119,895,662	52.7	112,895,209	1,015,379
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.05 Totals	0	51,964,614	37,515,482	4,423,993	20,006,499	XXX	113,910,588	49.8	119,895,662	52.7	112,895,209	1,015,379
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	10,189,140	99,855,240	66,708,933	9,726,179	34,760,132	XXX	221,239,624	96.8	XXX	XXX	220,224,245	1,015,379
12.02 Residential Mortgage-Backed Securities	752,161	2,343,434	1,930,815	1,809,045	468,062	XXX	7,303,517	3.2	XXX	XXX	7,303,517	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	10,941,301	102,198,674	68,639,748	11,535,224	35,228,194	0	228,543,141	100.0	XXX	XXX	227,527,762	1,015,379
12.10 Line 12.09 as a % of Col. 7	4.8	44.7	30.0	5.0	15.4	0.0	100.0	XXX	XXX	XXX	99.6	0.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	8,064,701	96,456,762	69,797,509	13,284,916	34,858,357	XXX	XXX	XXX	222,462,245	97.9	221,444,812	1,017,433
13.02 Residential Mortgage-Backed Securities	666,016	1,895,765	1,309,605	883,989	106,209	XXX	XXX	XXX	4,861,584	2.1	4,861,584	0
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	8,730,717	98,352,527	71,107,114	14,168,905	34,964,566	0	XXX	XXX	227,323,829	100.0	226,306,396	1,017,433
13.10 Line 13.09 as a % of Col. 9	3.8	43.3	31.3	6.2	15.4	0.0	XXX	XXX	100.0	XXX	99.6	0.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	10,189,140	99,855,240	65,693,554	9,726,179	34,760,132	XXX	220,224,245	96.4	221,444,812	97.4	220,224,245	XXX
14.02 Residential Mortgage-Backed Securities	752,161	2,343,434	1,930,815	1,809,045	468,062	XXX	7,303,517	3.2	4,861,584	2.1	7,303,517	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	10,941,301	102,198,674	67,624,369	11,535,224	35,228,194	0	227,527,762	99.6	226,306,396	99.6	227,527,762	XXX
14.10 Line 14.09 as a % of Col. 7	4.8	44.9	29.7	5.1	15.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.8	44.7	29.6	5.0	15.4	0.0	99.6	XXX	XXX	XXX	99.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	0	1,015,379	0	0	XXX	1,015,379	0.4	1,017,433	0.4	XXX	1,015,379
15.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	0	0	1,015,379	0	0	0	1,015,379	0.4	1,017,433	0.4	XXX	1,015,379
15.10 Line 15.09 as a % of Col. 7	0.0	0.0	100.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.0	0.0	0.4	0.0	0.0	0.0	0.4	XXX	XXX	XXX	XXX	0.4

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	9,598,276	0	9,598,276	0
2. Cost of cash equivalents acquired	21,361,980	2,979,040	18,382,940	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	26,035,362	0	26,035,362	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,924,894	2,979,040	1,945,854	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,924,894	2,979,040	1,945,854	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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
912810-EW-4	UNITED STATES TREAS BDS	SD			1.A	2,849,365	103.5470	2,381,581	2,300,000	2,393,227	0	(41,350)	0	0	6.000	3.986	FA	52,125	138,000	11/30/2009	02/15/2026
912810-EW-4	UNITED STATES TREAS BDS				1.A	867,197	103.5470	724,829	700,000	728,373	0	(12,585)	0	0	6.000	3.986	FA	15,864	42,000	11/30/2009	02/15/2026
912810-FB-9	UNITED STATES TREAS BDS	SD			1.A	122,083	107.9100	107,910	100,000	106,275	0	(1,462)	0	0	6.125	4.342	MN	791	6,125	04/28/2010	11/15/2027
912810-FB-9	UNITED STATES TREAS BDS				1.A	2,441,652	107.9100	2,158,200	2,000,000	2,125,511	0	(29,236)	0	0	6.125	4.342	MN	15,817	122,500	04/28/2010	11/15/2027
912810-FE-3	UNITED STATES TREAS BDS				1.A	2,559,062	106.9960	2,139,920	2,000,000	2,260,779	0	(52,604)	0	0	5.500	2.495	FA	41,549	110,000	12/20/2017	08/15/2028
912810-QA-9	UNITED STATES TREAS BDS				1.A	1,131,875	95.0310	950,310	1,000,000	1,099,728	0	(5,281)	0	0	3.500	2.693	FA	13,220	35,000	06/13/2017	02/15/2039
912810-SJ-8	UNITED STATES TREAS BDS	SD			1.A	4,577,603	70.1720	2,912,138	4,150,000	4,542,450	0	(12,040)	0	0	2.250	1.787	FA	35,269	93,375	02/08/2021	08/15/2049
912810-SJ-8	UNITED STATES TREAS BDS				1.A	4,246,692	70.1720	2,701,622	3,850,000	4,214,080	0	(11,169)	0	0	2.250	1.787	FA	32,720	86,625	02/08/2021	08/15/2049
912828-2R-0	UNITED STATES TREAS NTS				1.A	2,457,031	94.3790	2,359,475	2,500,000	2,482,905	0	4,452	0	0	2.250	2.448	FA	21,247	56,250	10/25/2017	08/15/2027
912828-ZQ-6	UNITED STATES TREAS NTS				1.A	5,872,348	81.8440	6,138,300	7,500,000	5,945,048	0	72,699	0	0	0.625	4.391	MN	6,053	23,438	09/06/2023	05/15/2030
91282C-BL-4	UNITED STATES TREAS NTS				1.A	4,348,125	83.6090	3,762,405	4,500,000	4,389,049	0	14,657	0	0	1.125	1.491	FA	19,122	50,625	03/03/2021	02/15/2031
91282C-CV-1	UNITED STATES TREAS NTS	SD			1.A	150,563	88.3830	132,575	150,000	150,381	0	(79)	0	0	1.125	1.069	FA	570	1,688	09/14/2021	08/31/2028
91282C-CV-1	UNITED STATES TREAS NTS				1.A	853,188	88.3830	751,256	850,000	852,159	0	(449)	0	0	1.125	1.069	FA	3,231	9,563	09/14/2021	08/31/2028
91282C-CW-9	UNITED STATES TREAS NTS				1.A	3,916,289	91.7230	3,955,554	4,312,501	4,044,762	0	94,684	0	0	0.750	3.201	FA	10,929	32,344	08/19/2022	08/31/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						36,393,073	XXX	31,176,075	35,912,501	35,334,727	0	20,237	0	0	XXX	XXX	XXX	268,507	807,533	XXX	XXX
36202E-5K-1	GNMA GTD PASS THRU POOL 004450			4	1.A	54,024	105.4450	53,646	50,876	53,080	0	(629)	0	0	6.500	5.656	MON	276	3,307	06/05/2009	05/20/2039
36202E-J2-6	GNMA GTD PASS THRU POOL 003881			4	1.A	42,886	105.1640	43,675	41,530	42,587	0	170	0	0	7.000	6.124	MON	242	2,907	08/29/2007	07/20/2036
36202E-PP-8	GNMA GTD PASS THRU POOL 004030			4	1.A	33,217	105.6770	33,865	32,046	32,807	0	(98)	0	0	7.000	6.498	MON	187	2,243	09/25/2007	09/20/2037
36295H-R9-3	GNMA GTD PASS THRU POOL 671112			4	1.A	4,751	103.4910	4,759	4,598	4,697	0	(5)	0	0	6.500	6.064	MON	25	299	11/19/2007	08/15/2037
36296U-NG-1	GNMA GTD PASS THRU POOL 701591			4	1.A	10,868	102.5330	10,581	10,320	10,703	0	(16)	0	0	6.500	5.783	MON	56	671	03/25/2009	01/15/2039
38378G-2Y-3	GNMA 13 8 B			4	1.A	487,882	89.4770	433,022	483,949	487,012	0	(380)	0	0	3.000	2.893	MON	1,210	14,518	12/19/2016	01/20/2043
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						633,628	XXX	579,548	623,319	630,886	0	(958)	0	0	XXX	XXX	XXX	1,996	23,945	XXX	XXX
0109999999. Total - U.S. Government Bonds						37,026,701	XXX	31,755,623	36,535,820	35,965,613	0	19,279	0	0	XXX	XXX	XXX	270,503	831,478	XXX	XXX
110709-DL-3	BRITISH COLUMBIA PROV CDA BD		A		1.B FE	3,734,490	103.5910	3,107,730	3,000,000	3,138,031	0	(63,822)	0	0	6.500	4.120	JJ	89,917	195,000	10/08/2013	01/15/2026
458182-BV-3	INTER AMERICAN DEV BANK		D		1.A FE	1,261,680	103.1390	1,031,390	1,000,000	1,033,614	0	(21,863)	0	0	7.000	4.584	JD	3,111	70,000	04/19/2010	06/15/2025
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						4,996,170	XXX	4,139,120	4,000,000	4,171,645	0	(85,685)	0	0	XXX	XXX	XXX	93,028	265,000	XXX	XXX
0309999999. Total - All Other Government Bonds						4,996,170	XXX	4,139,120	4,000,000	4,171,645	0	(85,685)	0	0	XXX	XXX	XXX	93,028	265,000	XXX	XXX
34153Q-LU-8	FLORIDA ST BRD ED PUB REF CAP OUTLAY SER C GO			2	1.A FE	2,640,550	102.2340	2,555,850	2,500,000	2,557,676	0	(15,718)	0	0	4.000	3.280	JD	8,333	100,000	04/24/2018	06/01/2037
93974D-YN-2	WASHINGTON ST SER 2017 A GO			2	1.B FE	1,796,115	104.6130	1,569,195	1,500,000	1,586,269	0	(31,847)	0	0	5.000	2.680	FA	31,250	75,000	11/07/2016	08/01/2037
97705M-AZ-8	WISCONSIN ST SER C GO			2	1.B FE	1,379,136	100.6540	1,207,848	1,200,000	1,208,827	0	(26,237)	0	0	5.000	2.750	MN	10,000	60,000	12/12/2016	05/01/2031
97705M-XK-6	WISCONSIN ST SER A GO			2	1.B FE	3,311,446	117.5580	3,403,304	2,895,000	3,245,033	0	(41,845)	0	0	5.000	3.141	MN	24,125	144,750	05/10/2022	05/01/2034
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						9,127,247	XXX	8,736,197	8,095,000	8,597,805	0	(115,647)	0	0	XXX	XXX	XXX	73,708	379,750	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						9,127,247	XXX	8,736,197	8,095,000	8,597,805	0	(115,647)	0	0	XXX	XXX	XXX	73,708	379,750	XXX	XXX
235308-RA-3	DALLAS TX INDPT SCH DIST TAXABLE REF SER C GO			2	1.A FE	1,212,990	100.7600	1,007,600	1,000,000	1,000,000	0	0	0	0	6.450	2.494	FA	24,367	64,500	04/15/2015	02/15/2035
442403-KA-8	HOUSTON TX INDEP SCH DIST REF LTD TAX GO			2	1.A FE	1,087,090	100.0980	1,000,980	1,000,000	1,001,273	0	(10,641)	0	0	4.000	2.911	FA	15,111	40,000	11/19/2014	02/15/2027
735371-PV-2	PORT SEATTLE WASH LTD GO BONDS			2	1.C FE	1,187,080	106.9360	1,069,360	1,000,000	1,062,708	0	(19,765)	0	0	5.000	2.806	JJ	25,000	50,000	03/06/2017	01/01/2031
741701-4Y-9	PRINCE GEORGES CNTY MD CONS PUB IMPT SER A GO			2	1.A FE	1,601,355	104.3630	1,565,445	1,500,000	1,549,714	0	(10,024)	0	0	4.000	3.209	JJ	27,667	60,000	06/13/2018	07/15/2035
796269-VA-3	SAN ANTONIO TX TAXABLE INDEP SCH DIST GO			2	1.A FE	1,057,930	99.9520	999,520	1,000,000	1,000,000	0	0	0	0	4.006	2.960	FA	15,134	40,060	07/07/2015	08/15/2028
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						6,146,445	XXX	5,642,905	5,500,000	5,613,695	0	(40,430)	0	0	XXX	XXX	XXX	107,279	254,560	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						6,146,445	XXX	5,642,905	5,500,000	5,613,695	0	(40,430)	0	0	XXX	XXX	XXX	107,279	254,560	XXX	XXX
235241-WF-9	DALLAS TX AREA RAPID TRANSIT TAXABLE SER A REV				1.B FE	5,960,200	96.3830	4,819,150	5,000,000	5,774,664	0	(89,931)	0	0	4.000	1.884	JD	16,667	200,000	11/10/2021	12/01/2031
31331H-2S-5	FEDERAL FARM CR BKS				1.A	951,472	103.9720	779,790	750,000	778,324	0	(15,743)	0	0	6.890	4.547	MS	15,646	51,675	04/20/2009	09/12/2025

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 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
3133EM-3K-6	FEDERAL FARM CR BKS				1.B FE	5,997,000	65.2270	3,913,620	6,000,000	5,997,103	0	90	0	0	2.590	2.593	FA	54,822	155,400	08/18/2021	08/24/2046
3133EM-RN-4	FEDERAL FARM CR BKS				1.B FE	1,999,995	68.7040	1,374,080	2,000,000	1,999,967	0	0	0	0	2.340	2.340	FA	16,380	46,800	02/17/2021	02/25/2041
3133EM-S8-6	FEDERAL FARM CR BKS				1.B FE	3,000,000	81.8400	2,455,200	3,000,000	3,000,000	0	0	0	0	2.000	2.000	JJ	27,833	60,000	07/08/2021	07/14/2033
3133MA-WE-5	FEDERAL HOME LN BKS				1.A	2,539,538	115.8690	2,317,380	2,000,000	2,218,617	0	(29,832)	0	0	7.125	5.027	FA	53,833	142,500	03/04/2009	02/15/2030
3133XG-6E-9	FEDERAL HOME LN BKS				1.A	2,290,420	103.3830	2,067,660	2,000,000	2,060,208	0	(22,824)	0	0	5.750	4.437	JD	6,069	115,000	01/21/2011	06/12/2026
3134A3-U4-6	FEDERAL HOME LN MTG CORP				1.A	1,254,100	113.8380	1,138,380	1,000,000	1,098,425	0	(14,706)	0	0	6.750	4.758	MS	19,875	67,500	11/02/2009	09/15/2029
3134GX-TP-9	FEDERAL HOME LN MTG CORP				1.B FE	5,000,000	98.6800	4,934,000	5,000,000	5,000,000	0	0	0	0	3.500	3.500	MN	16,528	175,000	05/09/2022	11/27/2024
31364A-6J-6	FEDERAL NATL MTG ASSN MTN				1.B FE	1,351,560	103.4310	1,034,310	1,000,000	1,033,156	0	(30,815)	0	0	8.280	4.921	JJ	39,330	82,800	02/18/2010	01/10/2025
31364F-KW-0	FEDERAL NATL MTG ASSN				1.B FE	5,655,653	108.4830	5,159,451	4,756,000	5,020,500	0	(59,510)	0	0	6.320	4.761	JD	9,184	300,579	08/17/2010	12/20/2027
373541-Y3-9	GEORGIA ST TAXABLE ELEC AUTH REV			1	1.F FE	1,659,838	100.5130	1,427,285	1,420,000	1,495,209	0	(23,604)	0	0	4.880	3.020	JJ	34,648	69,296	04/15/2016	01/01/2027
44244C-GT-8	HOUSTON TX UTIL SYS REFUND SER 2016B REV			2	1.C FE	1,156,320	104.5490	1,045,490	1,000,000	1,052,074	0	(17,092)	0	0	5.000	3.090	MN	6,389	50,000	05/09/2017	11/15/2035
491552-UY-9	KENTUCKY ST TURNPIKE ECON TAXABLE DEV ROAD SER B REV			1	1.D FE	417,199	100.1110	375,416	375,000	375,000	0	0	0	0	5.244	3.174	JJ	9,833	19,665	06/23/2015	07/01/2025
546398-DH-8	LOUISIANA ST PUB FACS AUTH PJ SER B REV			2	1.A FE	1,222,250	104.0960	1,040,960	1,000,000	1,049,061	0	(19,574)	0	0	5.500	3.330	MN	7,028	55,000	09/24/2013	05/15/2027
546398-DJ-4	LOUISIANA ST PUB FACS AUTH PJ SER B REV			2	1.A FE	1,200,610	106.3870	1,063,870	1,000,000	1,045,197	0	(17,985)	0	0	5.500	3.496	MN	7,028	55,000	12/05/2013	05/15/2032
546475-TY-0	LOUISIANA ST GAS & FUELS TAXABLE REV			1	1.D FE	1,198,050	77.6760	951,531	1,225,000	1,202,490	0	1,712	0	0	2.178	2.364	MN	4,447	26,681	05/04/2021	05/01/2035
64971X-UY-2	NEW YORK CITY NY TRANSTL TAXABLE FIN AUTH SER D REV			1	1.A FE	1,981,045	82.1090	1,551,860	1,890,000	1,955,758	0	(8,915)	0	0	2.500	1.953	MN	7,875	47,250	02/09/2021	11/01/2033
67765Q-CA-2	OHIO ST WTR DEV AUTH SER A REV			2	1.A FE	1,170,000	105.1200	1,051,200	1,000,000	1,047,692	0	(18,781)	0	0	5.000	2.940	JD	4,167	50,000	11/18/2016	12/01/2034
67765Q-CB-0	OHIO ST WTR DEV AUTH SER A REV			2	1.A FE	1,162,100	104.9050	1,049,050	1,000,000	1,047,452	0	(18,684)	0	0	5.000	2.950	JD	4,167	50,000	05/02/2017	12/01/2035
880591-CJ-9	TENNESSEE VALLEY AUTH PWR BD				1.A	1,908,885	104.4180	1,566,270	1,500,000	1,563,632	0	(32,728)	0	0	6.750	4.314	MN	16,875	101,250	05/19/2010	11/01/2025
880591-DV-1	TENNESSEE VALLEY AUTH PWR BD				1.A	564,930	105.1730	525,865	500,000	545,584	0	(3,949)	0	0	4.700	3.564	JJ	10,836	23,500	09/19/2018	07/15/2033
88213A-EN-1	TEXAS ST A&M UNIV SYS BRD TAXABLE SER A REV			2	1.A FE	1,345,695	95.7520	1,244,776	1,300,000	1,311,846	0	(4,796)	0	0	2.916	2.517	MN	4,844	37,908	05/03/2016	05/15/2027
914437-US-5	UNIV OF MA BLDG AUTH TAXABLE SER 3 REV			2	1.C FE	1,033,700	83.1430	831,430	1,000,000	1,021,275	0	(3,291)	0	0	3.434	3.033	MN	5,723	34,340	01/24/2020	11/01/2040
914455-PZ-7	UNIV MICHIGAN REF SER 2015 REV			2	1.A FE	2,029,010	102.0050	1,938,095	1,900,000	1,938,890	0	(16,483)	0	0	4.000	3.050	AO	19,000	76,000	02/13/2018	04/01/2035
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						54,049,570	XXX	45,656,119	48,616,000	50,632,124	0	(447,441)	0	0	XXX	XXX	XXX	419,027	2,093,144	XXX	XXX
3128M4-AX-1	FHLMC 30 YR GOLD PC GRP POOL G02422			4	1.A	11,802	104.6590	11,595	11,079	11,585	0	(24)	0	0	6.000	4.886	MON	55	665	10/14/2009	12/01/2036
3128MJ-V2-3	FHLMC 30 YR GOLD PC GRP POOL G08632			4	1.A	63,260	93.5710	56,383	60,257	62,749	0	(190)	0	0	3.500	2.882	MON	176	2,109	04/28/2015	03/01/2045
3128MJ-VV-9	FHLMC 30 YR GOLD PC GRP POOL G08627			4	1.A	118,419	93.5710	105,749	113,015	117,500	0	(354)	0	0	3.500	2.904	MON	330	3,955	03/26/2015	02/01/2045
3128MJ-WC-0	FHLMC 30 YR GOLD PC GRP POOL G08642			4	1.A	127,609	96.6650	116,319	120,332	126,937	0	112	0	0	4.000	2.722	MON	401	4,813	07/16/2015	05/01/2045
3128MJ-X7-0	FHLMC 30 YR GOLD PC GRP POOL G08701			4	1.A	345,668	91.1970	307,174	336,826	344,355	0	(362)	0	0	3.000	2.669	MON	842	10,105	04/19/2016	04/01/2046
3128MJ-XK-1	FHLMC 30 YR GOLD PC GRP POOL G08681			4	1.A	141,338	93.5700	126,782	135,495	140,502	0	(274)	0	0	3.500	2.936	MON	395	4,742	03/23/2016	12/01/2045
3128MJ-YB-0	FHLMC 30 YR GOLD PC GRP POOL G08705			4	1.A	955,469	91.4040	852,359	932,520	951,999	0	(1,004)	0	0	3.000	2.699	MON	2,331	27,976	05/18/2016	05/01/2046
3128P7-5H-2	FHLMC 30 YR GOLD PC GRP POOL C91748			4	1.A	327,605	96.2490	305,393	317,293	323,793	0	(992)	0	0	3.500	2.947	MON	925	11,105	04/09/2014	02/01/2034
3132DW-JM-6	FHLMC 30 YR POOL SD8368			4	1.A	2,947,556	101.6140	2,976,521	2,929,249	2,947,382	0	(174)	0	0	6.000	5.910	MON	14,646	0	12/01/2023	10/01/2053
3132GT-SA-6	FHLMC 30 YR GOLD PC GRP POOL Q08313			4	1.A	72,508	97.5320	66,520	68,203	72,122	0	178	0	0	4.000	2.083	MON	227	2,728	10/08/2014	05/01/2042
3132GU-KK-9	FHLMC 30 YR GOLD PC GRP POOL Q08998			4	1.A	276,092	94.8130	254,997	268,948	274,517	0	(323)	0	0	3.500	3.159	MON	784	9,413	06/06/2014	06/01/2042
3132M6-NV-8	FHLMC 30 YR GOLD PC GRP POOL Q26104			4	1.A	188,123	96.6650	172,599	178,553	187,209	0	(215)	0	0	4.000	2.677	MON	595	7,142	05/07/2014	05/01/2044
3137BR-7J-8	FHLMC CMO SER 4608 JV PAC			4	1.A	431,022	82.8560	341,901	412,646	428,143	0	(141)	0	0	3.500	3.041	MON	1,204	14,443	10/13/2016	01/15/2055
3138EE-RL-5	FNMA PASS THRU POOL AK9490			4	1.A	116,483	97.3960	107,536	110,410	115,497	0	(408)	0	0	4.000	3.041	MON	368	4,416	09/23/2014	04/01/2042
3138WG-DN-1	FNMA PASS THRU POOL AS6408			4	1.A	213,487	93.4440	194,654	208,312	212,795	0	(411)	0	0	3.500	3.148	MON	608	7,291	02/16/2017	01/01/2046
31392M-HL-9	FHLMC REMIC SER 2465 PG PAC			4	1.A	36,907	103.1220	37,131	36,007	36,399	0	(128)	0	0	6.500	6.136	MON	195	2,340	03/21/2006	06/15/2032
31408G-ZH-3	FNMA PASS THRU POOL 851344			4	1.A	47,194	104.6000	48,197	46,078	46,700	0	(44)	0	0	6.500	6.166	MON	250	2,995	03/20/2006	02/01/2036
31410G-KU-6	FNMA PASS THRU POOL 888707			4	1.A	31,896	104.5590	31,724	30,341	31,388	0	(174)	0	0	7.500	6.737	MON	190	2,276	11/07/2008	10/01/2037
31412F-H4-8	FNMA PASS THRU POOL 923751			4	1.A	3,332	103.1750	3,346	3,243	3,298	0	(30)	0	0	7.000	6.618	MON	19	227	06/21/2007	04/01/2037

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31412M-A9-9	FNMA PASS THRU POOL 928932			4	1.A	62,719	103.9830	63,298	60,874	62,573	0	450	0	0	6.500	4.604	MON	330	3,957	08/27/2008	11/01/2037
31418A-VV-7	FNMA PASS THRU POOL MA1527			4	1.A	175,761	94.4660	164,926	174,588	175,188	0	(70)	0	0	3.000	2.874	MON	436	5,238	04/29/2014	08/01/2033
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						6,694,250	XXX	6,345,104	6,554,269	6,672,631	0	(4,578)	0	0	XXX	XXX	XXX	25,307	127,936	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						60,743,820	XXX	52,001,223	55,170,269	57,304,755	0	(452,019)	0	0	XXX	XXX	XXX	444,334	2,221,080	XXX	XXX
00209A-AF-3	AT&T WIRELESS SVCS INC SR NT			1	2.B FE	1,316,381	119.7860	1,317,646	1,100,000	1,199,366	0	(10,335)	0	0	8.750	7.116	MS	32,083	96,250	04/21/2003	03/01/2031
037833-BY-5	APPLE INC			1	1.B FE	2,031,900	97.5980	1,951,960	2,000,000	2,008,345	0	(4,214)	0	0	3.250	3.022	FA	23,111	65,000	01/17/2018	02/23/2026
037833-DN-7	APPLE INC			1	1.B FE	5,237,870	94.2520	5,183,860	5,500,000	5,322,247	0	62,029	0	0	2.050	3.313	MS	34,451	112,750	08/16/2022	09/11/2026
05724B-AD-1	BAKER HUGHES			1	1.G FE	7,469,117	93.6160	7,167,241	7,656,000	7,538,880	0	37,630	0	0	2.061	2.602	JD	7,013	157,790	02/15/2022	12/15/2026
06051G-HG-7	BANK OF AMERICA CORP MTN			1	1.E FE	4,033,535	95.5460	3,821,840	4,000,000	4,016,927	0	(3,704)	0	0	3.970	3.858	MS	51,169	158,800	03/19/2019	03/05/2029
06051G-JA-8	BANK OF AMERICA CORP MTN			1	1.G FE	1,239,560	84.5290	845,290	1,000,000	1,221,983	0	(5,613)	0	0	4.083	2.872	MS	11,455	40,830	10/07/2020	03/20/2051
06406R-AB-3	BANK OF NY MELLON CORP			2	1.F FE	3,451,810	96.2830	3,369,905	3,500,000	3,475,959	0	4,987	0	0	3.442	3.613	FA	48,188	120,470	08/08/2018	02/07/2028
06406R-BA-4	BANK OF NY MELLON CORP			2	1.F FE	5,019,400	92.9840	4,649,200	5,000,000	5,011,987	0	(3,859)	0	0	2.050	1.967	JJ	44,132	102,500	01/24/2022	01/26/2027
126650-CX-6	CVS HEALTH CORP			1	2.B FE	2,527,238	98.4200	2,263,660	2,300,000	2,420,464	0	(28,135)	0	0	4.300	2.898	MS	26,373	98,900	01/15/2020	03/25/2028
126650-DK-3	CVS HEALTH CORP			1	2.B FE	1,463,137	86.1390	1,119,807	1,300,000	1,439,637	0	(6,700)	0	0	4.125	3.248	AO	13,406	53,625	05/01/2020	04/01/2040
166764-BL-3	CHEVRON CORP			1	1.C FE	2,896,170	96.7380	2,902,140	3,000,000	2,965,079	0	13,844	0	0	2.954	3.468	MN	11,078	88,620	08/21/2018	05/16/2026
194162-BX-7	COLGATE PALMOLIVE CO SR MTN				1.D FE	1,935,660	104.0810	1,561,215	1,500,000	1,590,050	0	(62,752)	0	0	7.600	3.130	JD	9,500	114,000	01/19/2018	05/19/2025
20030N-BU-4	COMCAST CORP			1	1.G FE	5,540,650	77.7810	3,889,050	5,000,000	5,490,841	0	(15,919)	0	0	3.400	2.800	JJ	78,389	170,000	10/05/2020	07/15/2046
20030N-DA-6	COMCAST CORP			1	1.G FE	3,086,907	90.1310	2,703,930	3,000,000	3,060,809	0	(9,638)	0	0	2.650	2.277	FA	33,125	79,500	03/24/2021	02/01/2030
200339-AJ-8	COMERICA BANK SUB NT				2.B FE	1,983,705	102.4510	2,049,020	2,000,000	1,996,039	0	1,146	0	0	7.875	7.950	MS	46,375	157,500	03/15/2001	09/15/2026
20825C-AZ-7	CONOCOPHILLIPS 144A			1	1.F FE	1,020,470	84.8290	848,290	1,000,000	1,015,379	0	(2,054)	0	0	2.400	2.158	FA	9,067	24,000	06/22/2021	02/15/2031
22160K-AP-0	COSTCO WHOLESALE CORP			1	1.E FE	6,027,807	85.7880	5,497,295	6,408,000	6,109,721	0	43,326	0	0	1.600	2.400	AO	20,221	102,528	02/01/2022	04/20/2030
26442U-AL-8	DUKE ENERGY PROGRESS LLC 1ST MTG			1	1.F FE	5,222,144	82.6880	4,312,179	5,215,000	5,220,587	0	(695)	0	0	2.000	1.984	FA	39,402	104,300	09/21/2021	08/15/2031
26444H-AC-5	DUKE ENERGY FLORIDA LLC 1ST MTG			1	1.F FE	4,954,700	96.6340	4,831,700	5,000,000	4,980,895	0	5,822	0	0	3.200	3.332	JJ	73,778	160,000	12/26/2018	01/15/2027
29364D-AU-4	ENTERGY ARKANSAS INC			1	1.F FE	2,072,190	97.1700	1,943,400	2,000,000	2,018,503	0	(8,844)	0	0	3.500	3.020	AO	17,500	70,000	05/30/2017	04/01/2026
29364W-AX-6	ENTERGY LA LLC			1	1.F FE	993,590	88.3390	883,390	1,000,000	996,364	0	428	0	0	3.050	3.105	JD	2,542	30,500	11/09/2016	06/01/2031
437076-CP-5	HOME DEPOT INC			1	1.F FE	2,509,523	92.5190	2,700,630	2,919,000	2,549,390	0	34,950	0	0	3.250	5.145	AO	20,028	94,868	11/04/2022	04/15/2032
46647P-CC-8	JPMORGAN CHASE & COMPANY			1	1.E FE	7,562,925	84.7430	6,355,725	7,500,000	7,547,734	0	(5,910)	0	0	2.580	2.484	AO	37,088	193,500	05/24/2021	04/22/2032
478160-AJ-3	JOHNSON & JOHNSON NT				1.C FE	1,471,729	115.3990	1,387,096	1,202,000	1,306,353	0	(15,504)	0	0	6.950	5.161	MS	27,846	83,539	03/09/2009	09/01/2029
501044-DN-8	KROGER CO			1	2.B FE	1,200,039	82.1290	821,290	1,000,000	1,185,103	0	(4,825)	0	0	3.950	2.917	JJ	18,214	39,500	10/15/2020	01/15/2050
532457-AM-0	LILLY ELI & CO NT				1.E FE	1,941,510	103.3700	1,550,550	1,500,000	1,565,486	0	(44,151)	0	0	7.125	3.923	JD	8,906	106,875	11/21/2013	06/01/2025
617446-8G-7	MORGAN STANLEY MTN			1	1.G FE	2,835,675	97.5020	2,437,550	2,500,000	2,698,359	0	(36,069)	0	0	4.431	2.741	JJ	48,618	110,775	01/13/2020	01/23/2030
68389X-BE-4	ORACLE CORP			1	2.B FE	2,979,540	89.3700	2,681,100	3,000,000	2,984,356	0	1,063	0	0	3.900	3.957	MN	14,950	117,000	02/25/2019	05/15/2035
68389X-BM-6	ORACLE CORP			1	2.B FE	936,700	94.8620	948,620	1,000,000	977,733	0	8,232	0	0	2.650	3.575	JJ	12,219	26,500	08/13/2018	07/15/2026
747525-AU-7	QUALCOMM INC			1	1.F FE	1,462,680	96.8170	1,452,255	1,500,000	1,483,086	0	4,606	0	0	3.250	3.606	MN	5,552	48,750	04/04/2019	05/20/2027
845743-BR-3	SOUTHWESTERN PUBLIC SERV 1ST MTG			1	1.G FE	2,964,200	76.2460	1,906,150	2,500,000	2,922,957	0	(13,012)	0	0	3.700	2.710	FA	34,944	92,500	09/23/2020	08/15/2047
907818-EK-0	UNION PACIFIC CORP			1	1.G FE	1,541,535	75.3430	1,130,145	1,500,000	1,538,565	0	(1,186)	0	0	3.350	3.187	FA	18,983	50,250	06/02/2021	08/15/2046
911312-BQ-8	UNITED PARCEL SERVICE INC			1	1.F FE	1,633,650	91.4470	1,371,705	1,500,000	1,621,320	0	(2,946)	0	0	4.250	3.745	MS	18,770	63,750	07/15/2019	03/15/2049
91159H-HM-5	US BANCORP			2	1.G FE	3,885,690	95.8590	3,834,360	4,000,000	3,958,761	0	16,199	0	0	3.100	3.556	AO	22,044	124,000	05/17/2018	04/27/2026
913017-CP-2	RTX CORP DEB			1	2.A FE	6,126,600	83.5780	4,178,900	5,000,000	6,025,731	0	(31,605)	0	0	4.050	2.825	MN	32,063	202,500	09/11/2020	05/04/2047
92343V-GJ-7	VERIZON COMMUNICATIONS CORP			1	2.A FE	2,549,675	86.3500	2,158,750	2,500,000	2,537,460	0	(4,896)	0	0	2.550	2.316	MS	17,708	63,750	06/15/2021	03/21/2031
931142-BF-9	WAL MART STORES INC				1.C FE	3,666,435	118.0870	3,542,610	3,000,000	3,273,959	0	(36,421)	0	0	7.550	5.757	FA	85,567	226,500	03/09/2009	02/15/2030
656531-AD-2	NORSK HYDRO A S DEB		D	1	1.D FE	781,512	103.8430	623,058	600,000	634,173	0	(17,271)	0	0	7.150	3.960	MN	5,482	42,900	11/06/2013	11/15/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						115,573,559	XXX	102,192,512	111,200,000	113,910,588	0	(141,996)	0	0	XXX	XXX	XXX	1,061,340	3,795,320	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						115,573,559	XXX	102,192,512	111,200,000	113,910,588	0	(141,996)	0	0	XXX	XXX	XXX	1,061,340	3,795,320	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						226,286,064	XXX	197,542,928	213,323,501	218,260,584	0	(810,962)	0	0	XXX	XXX	XXX	2,022,889	7,595,307	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						7,327,878	XXX	6,924,652	7,177,588	7,303,517	0	(5,536)	0	0	XXX	XXX	XXX	27,303	151,881	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						233,613,942	XXX	204,467,580	220,501,089	225,564,101	0	(816,498)	0	0	XXX	XXX	XXX	2,050,192	7,747,188	XXX	XXX

1.

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

1A 1A ...$ .....68,441,207 1B ..$ ..... 44,334,142 1C ..$ .....10,681,448 1D ..$ .....3,801,713 1E ..$ .....19,239,868 1F .. $ .....29,868,679 1G ..$ 28,431,155

1B 2A ...$ .....8,563,191 2B ..$ .....12,202,698 2C ..$ 0

1C 3A ...$ .....0 3B ..$ .....0 3C ..$ 0

1D 4A ...$ .....0 4B ..$ .....0 4C ..$ 0

1E 5A ...$ .....0 5B ..$ .....0 5C ..$ 0

1F 6 .....$ 0

SCHEDULE 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 Identi-fication	Description	Code	For-eign	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 (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

1A — 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B — 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C — 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D — 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E — 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F — 6 .....$ .....

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00287Y-10-9	ABBVIE INC COM			48,200.000	7,469,554	154.970	7,469,554	471,719	0	285,344	0	(320,048)	0	(320,048)	0	01/02/2013	
031162-10-0	AMGEN INC			3,500.000	1,008,070	288.020	1,008,070	458,045	0	29,820	0	88,830	0	88,830	0	10/15/2014	
075887-10-9	BECTON DICKINSON & CO			5,500.000	1,341,065	243.830	1,341,065	1,300,642	0	14,780	0	(80,318)	0	(80,318)	0	09/25/2023	
166764-10-0	CHEVRON CORP			20,000.000	2,983,200	149.160	2,983,200	3,096,664	0	60,400	0	(113,464)	0	(113,464)	0	05/26/2023	
244199-10-5	DEERE & CO			9,000.000	3,598,830	399.870	3,598,830	1,005,333	13,230	45,450	0	(260,010)	0	(260,010)	0	03/23/2020	
291011-10-4	EMERSON ELECTRIC CO			4,200.000	408,786	97.330	408,786	217,255	0	8,757	0	5,334	0	5,334	0	09/22/2010	
372460-10-5	GENUINE PARTS CO			50,000.000	6,925,000	138.500	6,925,000	1,263,755	47,500	187,250	0	(1,750,500)	0	(1,750,500)	0	03/06/2009	
437076-10-2	HOME DEPOT INC			4,000.000	1,386,200	346.550	1,386,200	769,823	0	33,440	0	122,760	0	122,760	0	03/31/2020	
46625H-10-0	JPMORGAN CHASE & COMPANY			18,500.000	3,146,850	170.100	3,146,850	1,751,332	0	74,925	0	666,000	0	666,000	0	01/31/2019	
58933Y-10-5	MERCK & CO INC			40,000.000	4,360,800	109.020	4,360,800	1,998,099	30,800	87,600	0	(16,455)	0	(16,455)	0	12/11/2023	
609207-10-5	MONDELEZ INTL INC CL A			20,500.000	1,484,815	72.430	1,484,815	1,387,213	8,713	0	0	97,603	0	97,603	0	10/03/2023	
74144T-10-8	PRICE T ROWE GROUP INC			11,100.000	1,195,359	107.690	1,195,359	160,603	0	54,168	0	(15,207)	0	(15,207)	0	03/22/2001	
882508-10-4	TEXAS INSTRUMENTS INC			11,000.000	1,875,060	170.460	1,875,060	1,292,734	0	55,220	0	57,640	0	57,640	0	02/28/2020	
89832Q-10-9	TRUIST FINL CORP			33,000.000	1,218,360	36.920	1,218,360	1,097,910	0	68,640	0	(201,630)	0	(201,630)	0	12/06/2019	
902973-30-4	US BANCORP DEL			30,000.000	1,298,400	43.280	1,298,400	965,970	14,700	57,600	0	(9,900)	0	(9,900)	0	05/12/2020	
911312-10-6	UNITED PARCEL SERVICE INC CL B			6,000.000	943,380	157.230	943,380	552,654	0	38,880	0	(99,660)	0	(99,660)	0	03/14/2017	
92343V-10-4	VERIZON COMMUNICATIONS			22,200.000	836,940	37.700	836,940	605,299	0	58,220	0	(37,740)	0	(37,740)	0	08/24/2010	
G1151C-10-1	ACCENTURE PLC IRELAND PLC SHS		C	9,600.000	3,368,736	350.910	3,368,736	412,593	0	44,640	0	807,073	0	807,073	0	01/15/2010	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					44,849,405	XXX	44,849,405	18,807,643	114,943	1,205,134	0	(1,059,692)	0	(1,059,692)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					44,849,405	XXX	44,849,405	18,807,643	114,943	1,205,134	0	(1,059,692)	0	(1,059,692)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
464287-23-4	ISHARES MSCI EMERGING MKT IDX FD ETF			19,000.000	763,990	40.210	763,990	406,125	0	20,105	0	43,890	0	43,890	0	02/27/2009	
78463X-87-1	SPDR INDEX SHS FDS S&P INTL SMALL CAP ETF			14,000.000	444,640	31.760	444,640	234,597	0	11,733	0	32,900	0	32,900	0	01/29/2009	
922042-77-5	VANGUARD FTSE ALL WORLD EX-US ETF			45,000.000	2,526,300	56.140	2,526,300	2,172,952	0	83,853	0	270,000	0	270,000	0	06/19/2017	
97717W-80-2	WISDOMTREE INTERNATIONAL HIGH DIV FD ETF			20,000.000	777,828	38.891	777,828	793,169	0	43,800	0	60,428	0	60,428	0	09/17/2010	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					4,512,758	XXX	4,512,758	3,606,843	0	159,491	0	407,218	0	407,218	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					49,362,163	XXX	49,362,163	22,414,486	114,943	1,364,625	0	(652,474)	0	(652,474)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					49,362,163	XXX	49,362,163	22,414,486	114,943	1,364,625	0	(652,474)	0	(652,474)	0	XXX	XXX

1.

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

1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-ZQ-6	UNITED STATES TREAS NTS 0.625% 05/15/30		09/06/2023	Various		5,872,349	7,500,000	13,290
0109999999. Subtotal - Bonds - U.S. Governments						5,872,349	7,500,000	13,290
3132DW-JM-6	FHLMC 30 YR POOL SD8368 6.000% 10/01/53		12/01/2023	FHN Financial		2,947,556	2,929,249	5,858
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,947,556	2,929,249	5,858
2509999997. Total - Bonds - Part 3						8,819,905	10,429,249	19,148
2509999998. Total - Bonds - Part 5						0	0	0
2509999999. Total - Bonds						8,819,905	10,429,249	19,148
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
075887-10-9	BECTON DICKINSON & CO		09/25/2023	JP Morgan	2,000.000	531,333		0
166764-10-0	CHEVRON CORP		05/26/2023	ISI Equity Research Sales	20,000.000	3,096,664		0
58933Y-10-5	MERCK & CO INC		12/11/2023	KeyBanc Capital Mkts	10,000.000	1,048,755		0
609207-10-5	MONDELEZ INTL INC CL A		10/03/2023	JP Morgan	20,500.000	1,387,212		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,063,964	XXX	0
5989999997. Total - Common Stocks - Part 3						6,063,964	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						6,063,964	XXX	0
5999999999. Total - Preferred and Common Stocks						6,063,964	XXX	0
6009999999 - Totals						14,883,869	XXX	19,148

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202E-5K-1	GNMA GTD PASS THRU POOL 004450 6.500% 05/20/39		12/01/2023	Paydown		5,879	5,879	6,242	6,206	0	(327)	0	(327)	0	5,879	0	0	0	277	05/20/2039
36202E-J2-6	GNMA GTD PASS THRU POOL 003881 7.000% 07/20/36		12/01/2023	Paydown		11,180	11,180	11,546	11,419	0	(239)	0	(239)	0	11,180	0	0	0	239	07/20/2036
36202E-PP-8	GNMA GTD PASS THRU POOL 004030 7.000% 09/20/37		12/01/2023	Paydown		2,971	2,971	3,080	3,051	0	(80)	0	(80)	0	2,971	0	0	0	120	09/20/2037
36295H-R9-3	GNMA GTD PASS THRU POOL 671112 6.500% 08/15/37		12/01/2023	Paydown		224	224	231	229	0	(5)	0	(5)	0	224	0	0	0	8	08/15/2037
36296U-NG-1	GNMA GTD PASS THRU POOL 701591 6.500% 01/15/39		12/01/2023	Paydown		404	404	426	420	0	(16)	0	(16)	0	404	0	0	0	14	01/15/2039
38378G-2Y-3	GNMA 13 8 B 3.000% 01/20/43		12/01/2023	Paydown		52,597	52,597	53,024	52,971	0	(374)	0	(374)	0	52,597	0	0	0	776	01/20/2043
912810-EQ-7	UNITED STATES TREAS BDS 6.250% 08/15/23		08/15/2023	Maturity		3,200,000	3,200,000	3,978,500	3,244,970	0	(44,970)	0	(44,970)	0	3,200,000	0	0	0	200,000	08/15/2023
0109999999. Subtotal - Bonds - U.S. Governments						3,273,255	3,273,255	4,053,049	3,319,266	0	(46,011)	0	(46,011)	0	3,273,255	0	0	0	201,434	XXX
3128M4-AX-1	FHLMC 30 YR GOLD PC GRP POOL G02422 6.000% 12/01/36		12/01/2023	Paydown		1,684	1,684	1,793	1,764	0	(81)	0	(81)	0	1,684	0	0	0	60	12/01/2036
3128MJ-V2-3	FHLMC 30 YR GOLD PC GRP POOL G08632 3.500% 03/01/45		12/01/2023	Paydown		5,886	5,886	6,179	6,147	0	(262)	0	(262)	0	5,886	0	0	0	108	03/01/2045
3128MJ-VV-9	FHLMC 30 YR GOLD PC GRP POOL G08627 3.500% 02/01/45		12/01/2023	Paydown		10,723	10,723	11,236	11,182	0	(459)	0	(459)	0	10,723	0	0	0	198	02/01/2045
3128MJ-WC-0	FHLMC 30 YR GOLD PC GRP POOL G08642 4.000% 05/01/45		12/01/2023	Paydown		18,847	18,847	19,986	19,864	0	(1,017)	0	(1,017)	0	18,847	0	0	0	399	05/01/2045
3128MJ-X7-0	FHLMC 30 YR GOLD PC GRP POOL G08701 3.000% 04/01/46		12/01/2023	Paydown		32,241	32,241	33,088	32,997	0	(755)	0	(755)	0	32,241	0	0	0	529	04/01/2046
3128MJ-XK-1	FHLMC 30 YR GOLD PC GRP POOL G08681 3.500% 12/01/45		12/01/2023	Paydown		13,905	13,905	14,505	14,447	0	(542)	0	(542)	0	13,905	0	0	0	256	12/01/2045
3128MJ-YB-0	FHLMC 30 YR GOLD PC GRP POOL G08705 3.000% 05/01/46		12/01/2023	Paydown		85,368	85,368	87,469	87,243	0	(1,875)	0	(1,875)	0	85,368	0	0	0	1,360	05/01/2046
3128P7-5H-2	FHLMC 30 YR GOLD PC GRP POOL C91748 3.500% 02/01/34		12/01/2023	Paydown		53,623	53,623	55,366	54,889	0	(1,266)	0	(1,266)	0	53,623	0	0	0	989	02/01/2034
3132GT-SA-6	FHLMC 30 YR GOLD PC GRP POOL Q08313 4.000% 05/01/42		12/01/2023	Paydown		19,241	19,241	20,456	20,297	0	(1,055)	0	(1,055)	0	19,241	0	0	0	398	05/01/2042
3132GU-KK-9	FHLMC 30 YR GOLD PC GRP POOL Q08998 3.500% 06/01/42		12/01/2023	Paydown		24,978	24,978	25,642	25,525	0	(547)	0	(547)	0	24,978	0	0	0	445	06/01/2042
3132M6-NV-8	FHLMC 30 YR GOLD PC GRP POOL Q26104 4.000% 05/01/44		12/01/2023	Paydown		24,532	24,532	25,847	25,751	0	(1,219)	0	(1,219)	0	24,532	0	0	0	798	05/01/2044
3138EE-RL-5	FNMA PASS THRU POOL AK9490 4.000% 04/01/42		12/01/2023	Paydown		12,748	12,748	13,449	13,383	0	(635)	0	(635)	0	12,748	0	0	0	287	04/01/2042
3138WG-DN-1	FNMA PASS THRU POOL AS6408 3.500% 01/01/46		12/01/2023	Paydown		20,841	20,841	21,358	21,330	0	(490)	0	(490)	0	20,841	0	0	0	361	01/01/2046
31392M-HL-9	FHLMC REMIC SER 2465 PG PAC 6.500% 06/15/32		12/01/2023	Paydown		6,641	6,641	6,807	6,737	0	(96)	0	(96)	0	6,641	0	0	0	234	06/15/2032
31408G-ZH-3	FNMA PASS THRU POOL 851344 6.500% 02/01/36		12/01/2023	Paydown		2,806	2,806	2,874	2,847	0	(41)	0	(41)	0	2,806	0	0	0	100	02/01/2036
31410G-KU-6	FNMA PASS THRU POOL 888707 7.500% 10/01/37		12/01/2023	Paydown		4,208	4,208	4,424	4,378	0	(169)	0	(169)	0	4,208	0	0	0	160	10/01/2037
31412F-H4-8	FNMA PASS THRU POOL 923751 7.000% 04/01/37		12/01/2023	Paydown		284	284	291	291	0	(7)	0	(7)	0	284	0	0	0	11	04/01/2037
31412M-A9-9	FNMA PASS THRU POOL 928932 6.500% 11/01/37		12/01/2023	Paydown		44,840	44,840	46,199	45,760	0	(920)	0	(920)	0	44,840	0	0	0	1,679	11/01/2037
31418A-VV-7	FNMA PASS THRU POOL MA1527 3.000% 08/01/33		12/01/2023	Paydown		30,840	30,840	31,048	30,959	0	(118)	0	(118)	0	30,840	0	0	0	484	08/01/2033
491552-UY-9	KENTUCKY ST TURNPIKE ECON TAXABLE DEV ROAD SER B REV 5.244% 07/01/25		07/01/2023	Redemption 100.0000		175,000	175,000	194,693	175,000	0	0	0	0	0	175,000	0	0	0	9,177	07/01/2025
0909999999. Subtotal - Bonds - U.S. Special Revenues						589,236	589,236	622,710	600,791	0	(11,554)	0	(11,554)	0	589,236	0	0	0	18,033	XXX
478160-AF-1	JOHNSON & JOHNSON DEB 6.730% 11/15/23		11/15/2023	Maturity		4,215,000	4,215,000	4,834,456	4,265,685	0	(50,685)	0	(50,685)	0	4,215,000	0	0	0	283,670	11/15/2023
594918-AW-4	MICROSOFT CORP 3.625% 12/15/23		12/15/2023	Maturity		550,000	550,000	584,345	554,046	0	(4,046)	0	(4,046)	0	550,000	0	0	0	19,938	12/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68389X-AS-4	ORACLE CORP 3.625% 07/15/23		07/15/2023	Maturity		1,000,000	1,000,000	1,071,610	1,023,348	0	(23,348)	0	(23,348)	0	1,000,000	0	0	0	36,250	07/15/2023
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,765,000	5,765,000	6,490,411	5,843,079	0	(78,079)	0	(78,079)	0	5,765,000	0	0	0	339,858	XXX
2509999997. Total - Bonds - Part 4						9,627,491	9,627,491	11,166,170	9,763,136	0	(135,644)	0	(135,644)	0	9,627,491	0	0	0	559,325	XXX
2509999998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2509999999. Total - Bonds						9,627,491	9,627,491	11,166,170	9,763,136	0	(135,644)	0	(135,644)	0	9,627,491	0	0	0	559,325	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
00287Y-10-9	ABBVIE INC COM		02/22/2023	Various	17,800.000	2,687,634		174,203	2,876,658	(2,702,455)	0	0	(2,702,455)	0	174,203	0	2,513,431	2,513,431	26,344	
031162-10-0	AMGEN INC		12/11/2023	KeyBanc Capital Mkts	4,000.000	1,088,605		523,480	1,050,560	(527,080)	0	0	(527,080)	0	523,480	0	565,125	565,125	34,080	
037833-10-0	APPLE INC		04/24/2023	Various	10,000.000	1,540,019		235,823	1,299,300	(1,063,478)	0	0	(1,063,478)	0	235,823	0	1,304,196	1,304,196	2,300	
166764-10-0	CHEVRON CORP		04/24/2023	JP Morgan	1,970.000	337,465		82,538	353,595	(271,057)	0	0	(271,057)	0	82,538	0	254,927	254,927	2,975	
403949-10-0	HF SINCLAIR CORP		05/26/2023	ISI Equity Research Sales	38,800.000	1,659,622		2,029,434	2,013,332	16,102	0	0	16,102	0	2,029,434	0	(369,812)	(369,812)	34,920	
65341B-10-6	NEXTERA ENERGY PARTNERS LP		05/26/2023	ISI Equity Research Sales	20,388.000	1,187,360		1,563,316	1,428,995	134,321	0	0	134,321	0	1,563,316	0	(375,956)	(375,956)	33,742	
75513E-10-1	RTX CORP		04/26/2023	Cowen & Company LLC	2,500.000	248,421		121,025	252,300	(131,275)	0	0	(131,275)	0	121,025	0	127,396	127,396	1,375	
911312-10-6	UNITED PARCEL SERVICE INC CL B		06/01/2023	MKM/Roth Partners LLC	2,000.000	336,026		213,415	347,680	(134,265)	0	0	(134,265)	0	213,415	0	122,611	122,611	6,480	
G29183-10-3	EATON CORP PLC	C	10/03/2023	JP Morgan	5,000.000	1,041,475		668,163	784,750	(116,587)	0	0	(116,587)	0	668,163	0	373,312	373,312	12,900	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						10,126,627	XXX	5,611,397	10,407,170	(4,795,774)	0	0	(4,795,774)	0	5,611,397	0	4,515,230	4,515,230	155,116	XXX
5989999997. Total - Common Stocks - Part 4						10,126,627	XXX	5,611,397	10,407,170	(4,795,774)	0	0	(4,795,774)	0	5,611,397	0	4,515,230	4,515,230	155,116	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						10,126,627	XXX	5,611,397	10,407,170	(4,795,774)	0	0	(4,795,774)	0	5,611,397	0	4,515,230	4,515,230	155,116	XXX
5999999999. Total - Preferred and Common Stocks						10,126,627	XXX	5,611,397	10,407,170	(4,795,774)	0	0	(4,795,774)	0	5,611,397	0	4,515,230	4,515,230	155,116	XXX
6009999999 - Totals						19,754,118	XXX	16,777,567	20,170,306	(4,795,774)	(135,644)	0	(4,931,418)	0	15,238,888	0	4,515,230	4,515,230	714,441	XXX

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

N O N E

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

Schedule E - Part 1 - Month End Depository Balances

N O N E

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
	UNITED STATES TREAS BILLS S/T		12/19/2023	5.240	02/06/2024	2,979,040	5,212	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,979,040	5,212	0
0109999999. Total - U.S. Government Bonds						2,979,040	5,212	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						2,979,040	5,212	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						2,979,040	5,212	0
31846V-41-9	FIRST AMER TREAS OBLIG CL V		12/31/2023	5.110		7	0	13
61747C-58-2	MORGAN STANLEY INSTL LIQUIDITY TREAS		12/31/2023	5.340		1,945,845	0	311,849
94975H-29-6	ALLSPRING TREASURY PLUS MM INST		12/31/2023	5.220		2	0	289
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,945,854	0	312,151
8609999999 - Total Cash Equivalents						4,924,894	5,212	312,151

1.

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

1A	1A ...$ 2,979,040	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	Multiple Purposes	0	0	218,913	140,344
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE	B	Multiple Purposes	0	0	150,381	132,575
9. District of Columbia DC	B	Workers Comp	0	0	1,094,566	701,720
10. Florida FL			0	0	0	0
11. Georgia GA	B	Workers Comp	0	0	106,275	107,910
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	Workers Comp	0	0	492,555	315,774
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	Multiple Purposes	0	0	312,160	310,641
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	Multiple Purposes	0	0	1,204,023	771,892
33. New York NY			0	0	0	0
34. North Carolina NC	B	Multiple Purposes	0	0	602,011	385,946
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	Multiple Purposes	2,518,894	2,351,628	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	Multiple Purposes	0	0	492,555	315,774
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,518,894	2,351,628	4,673,439	3,182,576
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0