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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Root Property & Casualty Insurance Company

NAIC Group Code 4991 (Current) 4991 (Prior) NAIC Company Code 24503 Employer's ID Number 52-0249520

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

Country of Domicile United States of America

Incorporated/Organized 06/06/1928 Commenced Business 01/01/1845

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

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

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

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

Internet Website Address www.joinroot.com

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

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Franklin SS

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

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

Subscribed and sworn to before me this
_______ day of _______

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	2,940,573	11.495	2,940,573	0	2,940,573	11.495
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	154,427	0.604	154,427	0	154,427	0.604
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	91,449	0.357	91,449	0	91,449	0.357
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,232,700	8.728	2,232,700	0	2,232,700	8.728
1.06 Industrial and miscellaneous	6,435,236	25.157	6,435,236	0	6,435,236	25.157
1.07 Hybrid securities		0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans		0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	11,854,385	46.342	11,854,385	0	11,854,385	46.342
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000	0	0	0	0.000
3.05 Mutual funds		0.000	0	0	0	0.000
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Exchange traded funds		0.000	0	0	0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	8,627,910	33.729	8,627,910	0	8,627,910	33.729
6.02 Cash equivalents (Schedule E, Part 2)	2,553,171	9.981	2,553,171	0	2,553,171	9.981
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	11,181,081	43.709	11,181,081	0	11,181,081	43.709
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	2,545,000	9.949	2,545,000	0	2,545,000	9.949
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	25,580,465	100.000	25,580,465	0	25,580,465	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
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		1,086
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,246,000	1,246,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		1,247,086
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		13,018,164
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,335,733
3.	Accrual of discount		151,993
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		1,202
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		5,646,322
7.	Deduct amortization of premium		6,385
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		11,854,385
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		11,854,385

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	2,940,573	2,963,940	2,940,447	2,985,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	2,940,573	2,963,940	2,940,447	2,985,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	154,427	153,500	156,486	150,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	91,449	91,926	88,191	100,000
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	2,232,700	2,229,372	2,206,327	2,313,166
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	6,366,222	6,372,906	6,274,157	6,669,241
	9.	Canada	69,014	69,175	66,992	75,000
	10.	Other Countries	0	0	0	0
	11.	Totals	6,435,236	6,442,081	6,341,148	6,744,241
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	11,854,385	11,880,818	11,732,599	12,292,407
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				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	11,854,385	11,880,818	11,732,599	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	0	2,213,740	726,833	0	0	XXX	2,940,573	24.8	4,146,837	31.1	2,940,573	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	0	2,213,740	726,833	0	0	XXX	2,940,573	24.8	4,146,837	31.1	2,940,573	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	77,213	77,213	0	0	0	XXX	154,427	1.3	156,380	1.2	154,427	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	77,213	77,213	0	0	0	XXX	154,427	1.3	156,380	1.2	154,427	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	91,449	0	0	0	XXX	91,449	0.8	88,339	0.7	91,449	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	91,449	0	0	0	XXX	91,449	0.8	88,339	0.7	91,449	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	48,545	1,996,804	169,506	17,845	0	XXX	2,232,700	18.8	2,258,514	17.0	2,232,700	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	48,545	1,996,804	169,506	17,845	0	XXX	2,232,700	18.8	2,258,514	17.0	2,232,700	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	557,969	5,068,290	136,727	26,832	0	XXX	5,789,819	48.8	6,032,904	45.3	4,513,773	1,276,045
6.2 NAIC 2	0	645,417	0	0	0	XXX	645,417	5.4	631,684	4.7	645,417	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	557,969	5,713,708	136,727	26,832	0	XXX	6,435,236	54.3	6,664,587	50.1	5,159,191	1,276,045
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) 683,728	9,447,497	1,033,065	44,677	0	0	11,208,967	94.6	XXX	XXX	9,932,922	1,276,045
12.2 NAIC 2	(d) 0	645,417	0	0	0	0	645,417	5.4	XXX	XXX	645,417	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	683,728	10,092,914	1,033,065	44,677	0	0	(b) 11,854,385	100.0	XXX	XXX	10,578,339	1,276,045
12.8 Line 12.7 as a % of Col. 7	5.8	85.1	8.7	0.4	0.0	0.0	100.0	XXX	XXX	XXX	89.2	10.8
13. Total Bonds Prior Year												
13.1 NAIC 1	5,388,511	5,812,924	1,452,417	29,123	0	0	XXX	XXX	12,682,974	95.3	11,401,202	1,281,772
13.2 NAIC 2	0	559,041	72,643	0	0	0	XXX	XXX	631,684	4.7	631,684	0
13.3 NAIC 3							XXX	XXX	0	0.0	0	0
13.4 NAIC 4							XXX	XXX	0	0.0	0	0
13.5 NAIC 5							XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	5,388,511	6,371,965	1,525,059	29,123	0	0	XXX	XXX	(b) 13,314,658	100.0	12,032,886	1,281,772
13.8 Line 13.7 as a % of Col. 9	40.5	47.9	11.5	0.2	0.0	0.0	XXX	XXX	100.0	XXX	90.4	9.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	339,901	8,678,837	896,339	17,845	0	0	9,932,922	83.8	11,401,202	85.6	9,932,922	XXX
14.2 NAIC 2	0	645,417	0	0	0	0	645,417	5.4	631,684	4.7	645,417	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	339,901	9,324,254	896,339	17,845	0	0	10,578,339	89.2	12,032,886	90.4	10,578,339	XXX
14.8 Line 14.7 as a % of Col. 7	3.2	88.1	8.5	0.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.9	78.7	7.6	0.2	0.0	0.0	89.2	XXX	XXX	XXX	89.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	343,826	768,660	136,727	26,832	0	0	1,276,045	10.8	1,281,772	9.6	XXX	1,276,045
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	343,826	768,660	136,727	26,832	0	0	1,276,045	10.8	1,281,772	9.6	XXX	1,276,045
15.8 Line 15.7 as a % of Col. 7	26.9	60.2	10.7	2.1	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	2.9	6.5	1.2	0.2	0.0	0.0	10.8	XXX	XXX	XXX	XXX	10.8

(a) Includes $ 1,276,045 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	2,213,740	726,833	0	0	XXX	2,940,573	24.8	4,146,837	31.1	2,940,573	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	0	2,213,740	726,833	0	0	XXX	2,940,573	24.8	4,146,837	31.1	2,940,573	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	77,213	77,213	0	0	0	XXX	154,427	1.3	156,380	1.2	154,427	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	77,213	77,213	0	0	0	XXX	154,427	1.3	156,380	1.2	154,427	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	91,449	0	0	0	XXX	91,449	0.8	88,339	0.7	91,449	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	91,449	0	0	0	XXX	91,449	0.8	88,339	0.7	91,449	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	729,484	0	0	0	XXX	729,484	6.2	845,486	6.4	729,484	0
5.02 Residential Mortgage-Backed Securities	12,613	206,441	43,150	17,845	0	XXX	280,049	2.4	146,191	1.1	280,049	0
5.03 Commercial Mortgage-Backed Securities	35,932	1,060,879	126,356	0	0	XXX	1,223,167	10.3	1,266,838	9.5	1,223,167	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	48,545	1,996,804	169,506	17,845	0	XXX	2,232,700	18.8	2,258,514	17.0	2,232,700	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	4,184,310	0	0	0	XXX	4,184,310	35.3	3,969,181	29.8	4,131,598	52,712
6.02 Residential Mortgage-Backed Securities	167,571	291,210	114,114	26,832	0	XXX	599,728	5.1	534,603	4.0	0	599,728
6.03 Commercial Mortgage-Backed Securities	148,067	374,605	0	0	0	XXX	522,673	4.4	757,398	5.7	434,524	88,149
6.04 Other Loan-Backed and Structured Securities	242,331	863,582	22,612	0	0	XXX	1,128,526	9.5	1,403,406	10.5	593,069	535,457
6.05 Totals	557,969	5,713,708	136,727	26,832	0	XXX	6,435,236	54.3	6,664,587	50.1	5,159,191	1,276,045
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	77,213	7,296,196	726,833	0	0	XXX	8,100,242	68.3	XXX	XXX	8,047,530	52,712
12.02 Residential Mortgage-Backed Securities	180,184	497,652	157,264	44,677	0	XXX	879,777	7.4	XXX	XXX	280,049	599,728
12.03 Commercial Mortgage-Backed Securities	184,000	1,435,484	126,356	0	0	XXX	1,745,840	14.7	XXX	XXX	1,657,691	88,149
12.04 Other Loan-Backed and Structured Securities	242,331	863,582	22,612	0	0	XXX	1,128,526	9.5	XXX	XXX	593,069	535,457
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	683,728	10,092,914	1,033,065	44,677	0	0	11,854,385	100.0	XXX	XXX	10,578,339	1,276,045
12.10 Line 12.09 as a % of Col. 7	5.8	85.1	8.7	0.4	0.0	0.0	100.0	XXX	XXX	XXX	89.2	10.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	4,258,580	4,083,228	864,414	0	0	XXX	XXX	XXX	9,206,223	69.1	9,206,223	0
13.02 Residential Mortgage-Backed Securities	141,073	412,799	97,798	29,123	0	XXX	XXX	XXX	680,794	5.1	146,191	534,603
13.03 Commercial Mortgage-Backed Securities	558,031	1,097,666	368,539	0	0	XXX	XXX	XXX	2,024,236	15.2	1,817,511	206,725
13.04 Other Loan-Backed and Structured Securities	430,827	778,271	194,308	0	0	XXX	XXX	XXX	1,403,406	10.5	862,961	540,445
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	5,388,511	6,371,965	1,525,059	29,123	0	0	XXX	XXX	13,314,658	100.0	12,032,886	1,281,772
13.10 Line 13.09 as a % of Col. 9	40.5	47.9	11.5	0.2	0.0	0.0	XXX	XXX	100.0	XXX	90.4	9.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	77,213	7,243,484	726,833	0	0	XXX	8,047,530	67.9	9,206,223	69.1	8,047,530	XXX
14.02 Residential Mortgage-Backed Securities	12,613	206,441	43,150	17,845	0	XXX	280,049	2.4	146,191	1.1	280,049	XXX
14.03 Commercial Mortgage-Backed Securities	184,000	1,347,336	126,356	0	0	XXX	1,657,691	14.0	1,817,511	13.7	1,657,691	XXX
14.04 Other Loan-Backed and Structured Securities	66,076	526,993	0	0	0	XXX	593,069	5.0	862,961	6.5	593,069	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	339,901	9,324,254	896,339	17,845	0	0	10,578,339	89.2	12,032,886	90.4	10,578,339	XXX
14.10 Line 14.09 as a % of Col. 7	3.2	88.1	8.5	0.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.9	78.7	7.6	0.2	0.0	0.0	89.2	XXX	XXX	XXX	89.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	52,712	0	0	0	XXX	52,712	0.4	0	0.0	XXX	52,712
15.02 Residential Mortgage-Backed Securities	167,571	291,210	114,114	26,832	0	XXX	599,728	5.1	534,603	4.0	XXX	599,728
15.03 Commercial Mortgage-Backed Securities	0	88,149	0	0	0	XXX	88,149	0.7	206,725	1.6	XXX	88,149
15.04 Other Loan-Backed and Structured Securities	176,255	336,589	22,612	0	0	XXX	535,457	4.5	540,445	4.1	XXX	535,457
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	343,826	768,660	136,727	26,832	0	0	1,276,045	10.8	1,281,772	9.6	XXX	1,276,045
15.10 Line 15.09 as a % of Col. 7	26.9	60.2	10.7	2.1	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	2.9	6.5	1.2	0.2	0.0	0.0	10.8	XXX	XXX	XXX	XXX	10.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	296,494	296,494	0	0	0
2. Cost of short-term investments acquired	0	0	0	0	0
3. Accrual of discount	2,801	2,801	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	299,295	299,295	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

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	3,170,736	0	3,170,736	0
2. Cost of cash equivalents acquired	3,031,310	0	3,031,310	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	3,648,874	0	3,648,874	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)	2,553,171	0	2,553,171	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,553,171	0	2,553,171	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

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Cabretta Georgia Tax Credit Fund LLC		Savannah	GA	Cabretta Capital Corporation		12/07/2022	1	1,407,665	0	0	0	(1,247,086)	0	0	0	(1,247,086)	0	0.126
4399999. All Other Low Income Housing Tax Credit - Unaffiliated									1,407,665	0	0	0	(1,247,086)	0	0	0	(1,247,086)	0	XXX
6099999. Total - Unaffiliated									1,407,665	0	0	0	(1,247,086)	0	0	0	(1,247,086)	0	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									1,407,665	0	0	0	(1,247,086)	0	0	0	(1,247,086)	0	XXX

1.

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

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	Location 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
	Cabretta Georgia Tax Credit Fund LLC	Savannah	GA	Cabretta Capital Corporation	12/07/2022	1	0	1,246,000	0	0.126
4399999. All Other Low Income Housing Tax Credit - Unaffiliated							0	1,246,000	0	XXX
6099999. Total - Unaffiliated							0	1,246,000	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							0	1,246,000	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Root Property & Casualty Insurance Company

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	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
912828-5U-0	UNITED STATES TREASURY	SD			1.A	0	100.0000	0	0	0	0	(120)	0	0	2.625	2.600	JD	17,325	0	12/31/2018	12/31/2023
912828-5U-0	UNITED STATES TREASURY				1.A	0	100.0000	0	0	0	0	(1,653)	0	0	2.625	2.625	JD	30,056	72,975	12/31/2018	12/31/2023
912828-ZB-9	UNITED STATES TREASURY	SD			1.A	240,689	91.5977	215,254	235,000	237,914	0	(906)	0	0	1.125	0.728	FA	893	2,644	03/17/2020	02/28/2027
91282C-EV-9	UNITED STATES TREASURY				1.A	304,267	96.7852	309,713	320,000	304,461	0	211	0	0	3.250	4.249	JD	5,229		12/19/2023	06/30/2029
91282C-EV-9	UNITED STATES TREASURY	SD			1.A	75,663	96.7852	77,428	80,000	75,723	0	44	0	0	3.250	4.354	JD	1,307	0	11/30/2023	06/30/2029
91282C-EW-7	UNITED STATES TREASURY	SD			1.A	380,954	97.7227	390,891	400,000	382,280	0	1,326	0	0	3.250	4.637	JD	6,536	0	09/19/2023	06/30/2027
91282C-GH-8	UNITED STATES TREASURY	SD			1.A	200,008	98.4219	196,844	200,000	200,015	0	7	0	0	3.500	3.498	JJ	2,929	0	05/15/2023	01/31/2028
91282C-GQ-8	UNITED STATES TREASURY	SD			1.A	341,659	100.4727	346,631	345,000	341,697	0	38	0	0	4.000	4.177	FA	4,663	0	12/01/0620	02/28/2030
91282C-GQ-8	UNITED STATES TREASURY				1.A	4,952	100.4727	5,024	5,000	4,952	0	1	0	0	4.000	4.177	FA	68	0	12/06/2023	02/28/2030
91282C-HB-0	UNITED STATES TREASURY	SD			1.A	387,876	98.8398	395,359	400,000	389,113	0	1,237	0	0	3.625	4.855	MN	1,872	7,250	09/19/2023	05/15/2026
91282C-HX-2	UNITED STATES TREASURY	SD			1.A	497,599	102.1406	510,703	500,000	497,740	0	140	0	0	4.375	4.483	FA	7,392	0	09/19/2023	08/31/2028
91282C-JA-0	UNITED STATES TREASURY	SD			1.A	456,101	103.2188	464,484	450,000	456,011	0	(88)	0	0	4.625	4.310	MS	5,288	0	11/30/2023	09/30/2028
91282C-JA-0	UNITED STATES TREASURY				1.A	50,678	103.2188	51,609	50,000	50,668	0	(13)	0	0	4.625	4.310	MS	588	0	11/30/2023	09/30/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,940,447	XXX	2,963,940	2,985,000	2,940,573	0	223	0	0	XXX	XXX	XXX	84,146	82,869	XXX	XXX
0109999999. Total - U.S. Government Bonds						2,940,447	XXX	2,963,940	2,985,000	2,940,573	0	223	0	0	XXX	XXX	XXX	84,146	82,869	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
68607L-XQ-5	OREGON	SD		1	1.B FE	156,486	102.3330	153,500	150,000	154,427	0	(1,954)	0	0	5.892	4.407	JD	737	8,838	12/08/2022	06/01/2027
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						156,486	XXX	153,500	150,000	154,427	0	(1,954)	0	0	XXX	XXX	XXX	737	8,838	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						156,486	XXX	153,500	150,000	154,427	0	(1,954)	0	0	XXX	XXX	XXX	737	8,838	XXX	XXX
248775-7X-0	DENTON				1.A FE	88,191	91.9260	91,926	100,000	91,449	0	3,110	0	0	0.950	4.556	JJ	438	950	12/12/2022	07/15/2026
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						88,191	XXX	91,926	100,000	91,449	0	3,110	0	0	XXX	XXX	XXX	438	950	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						88,191	XXX	91,926	100,000	91,449	0	3,110	0	0	XXX	XXX	XXX	438	950	XXX	XXX
249182-PN-0	DENVER COLO CITY & CNTY ARPT REV	SD		1	1.D FE	133,580	91.9670	137,951	150,000	137,743	0	3,909	0	0	1.572	4.646	MN	301	2,358	12/06/2022	11/15/2026
67908P-AX-4	OKLAHOMA ST CAPITOL IMPT AUTH REV			1	1.D FE	100,307	100.3320	100,332	100,000	100,187	0	(117)	0	0	5.120	4.989	JJ	2,560	5,120	12/08/2022	07/01/2025
68607V-4M-4	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE	SD		1	1.C FE	75,000	99.3050	74,479	75,000	75,000	0	0	0	0	4.046	4.045	AO	759	1,197	04/26/2023	04/01/2028
759136-VD-3	REGIONAL TRANSN DIST COLO SALES TAX REV	SD		1	1.C FE	131,510	90.6610	135,992	150,000	136,226	0	4,473	0	0	0.900	4.384	MN	225	1,350	12/08/2022	11/01/2026
880558-NV-9	TENNESSEE ST SCH BD AUTH	SD		1	1.B FE	130,779	90.0830	135,125	150,000	135,665	0	4,658	0	0	0.727	4.351	MN	182	1,091	12/12/2022	11/01/2026
977100-GH-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	SD		2	1.C FE	143,238	96.2140	144,321	150,000	144,663	0	1,425	0	0	3.154	4.312	MN	789	4,731	01/10/2023	05/01/2027
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						714,413	XXX	728,198	775,000	729,484	0	14,348	0	0	XXX	XXX	XXX	4,815	15,846	XXX	XXX
3132D6-EB-2	FH SB8230 - RMBS			4	1.A	133,012	100.5651	132,975	132,227	133,025	0	13	0	0	5.000	4.836	MON	551	4,408	04/20/2023	05/01/2038
3137BU-X6-0	FHMS K-062 A2 - CMBS/CMO			4	1.A	146,156	97.1535	145,730	150,000	147,024	0	833	0	0	3.413	4.086	MON	427	5,120	12/13/2022	12/25/2026
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						279,169	XXX	278,705	282,227	280,049	0	846	0	0	XXX	XXX	XXX	978	9,527	XXX	XXX
3136AQ-V8-0	FNA 2016-M1 A2 - CMBS			4	1.A	95,906	96.7478	96,685	99,935	96,545	0	579	0	0	2.939	5.446	MON	245	2,937	12/08/2022	01/25/2026
3137B7-YY-9	FHMS K-037 A2 - CMBS			4	1.A	2,958	99.6167	2,992	3,004	3,004	0	43	0	0	3.490	4.982	MON	9	105	12/01/2022	01/25/2024
3137BL-MZ-8	FHMS K-049 A2 - CMBS			4	1.A	106,305	97.2417	106,966	110,000	107,706	0	1,356	0	0	3.010	4.394	MON	276	3,311	12/14/2022	07/25/2025
3137BP-4K-2	FHMS K-IR1 A2 - CMBS			4	1.A	143,156	96.2786	144,418	150,000	145,155	0	1,905	0	0	2.849	4.317	MON	356	4,274	12/08/2022	03/25/2026
3137BR-QJ-7	FHMS K-057 A2 - CMBS			4	1.A	282,328	95.4936	286,481	300,000	287,315	0	4,765	0	0	2.570	4.414	MON	643	7,710	12/09/2022	07/25/2026
3137FK-ZZ-2	FHMS K-088 A2 - CMBS			4	1.A	138,487	97.0434	138,772	143,000	139,147	0	622	0	0	3.690	4.277	MON	440	5,277	12/06/2022	01/25/2029
3137FL-6P-4	FHMS K-089 A2 - CMBS			4	1.A	145,781	96.4614	144,692	150,000	146,381	0	575	0	0	3.563	4.077	MON	445	5,345	12/13/2022	01/25/2029
3137HA-CX-2	FHMS K-505 A2 - CMBS			4	1.A	151,498	101.6819	152,523	150,000	151,333	0	(165)	0	0	4.819	4.556	MON	602	3,012	07/13/2023	06/25/2028
3140LJ-ZM-1	FN BS7947 - CMBS/RMBS			4	1.A	146,326	99.2935	148,940	150,000	146,581	0	255	0	0	4.550	5.169	MON	588	2,313	08/23/2023	03/01/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,212,746	XXX	1,222,469	1,255,939	1,223,167	0	9,938	0	0	XXX	XXX	XXX	3,603	34,283	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						2,206,327	XXX	2,229,372	2,313,166	2,232,700	0	25,131	0	0	XXX	XXX	XXX	9,396	59,656	XXX	XXX
00287Y-BV-0	ABBVIE INC			1,2	1.G FE	70,499	95.8897	71,917	75,000	71,626	0	1,069	0	0	2.950	4.633	MN	246	2,213	12/08/2022	11/21/2026
00440E-AS-6	CHUBB INA HOLDINGS INC			1	1.F FE	145,412	97.7875	146,681	150,000	147,521	0	1,968	0	0	3.150	4.579	MS	1,391	4,725	12/02/2022	03/15/2025
031162-CQ-1	AMGEN INC			1,2	2.A FE	70,916	95.5281	71,646	75,000	71,726	0	768	0	0	3.200	4.451	MN	393	2,400	12/08/2022	11/02/2027
032654-AN-5	ANALOG DEVICES INC			1,2	1.F FE	145,017	97.6883	146,532	150,000	146,239	0	1,180	0	0	3.500	4.423	JD	379	5,250	12/15/2022	12/05/2026
06051G-GA-1	BANK OF AMERICA CORP			1,2	1.E FE	139,931	95.1453	142,718	150,000	141,903	0	1,905	0	0	3.248	4.819	AO	947	4,872	12/15/2022	10/21/2027
06406R-AN-7	BANK OF NEW YORK MELLON CORP			2	1.E FE	140,156	95.9732	143,960	150,000	144,378	0	4,079	0	0	1.600	4.580	AO	447	2,400	12/15/2022	04/24/2025
071813-CL-1	BAXTER INTERNATIONAL INC			1,2	2.B FE	67,274	91.6210	68,716	75,000	69,103	0	1,738	0	0	1.915	4.683	FA	598	1,436	12/08/2022	02/01/2027
10112R-AY-0	BOSTON PROPERTIES LP			1,2	2.B FE	68,502	92.7513	69,563	75,000	70,181	0	1,593	0	0	2.750	5.294	AO	516	2,063	12/08/2022	10/01/2026
110122-DP-0	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	130,236	88.8283	133,242	150,000	134,091	0	3,724	0	0	1.125	4.122	MN	225	1,688	12/15/2022	11/13/2027
12572Q-AG-0	CME GROUP INC			1,2	1.D FE	81,710	97.8889	82,227	84,000	82,745	0	999	0	0	3.000	4.288	MS	742	2,520	12/15/2022	03/15/2025
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	66,992	92.2334	69,175	75,000	69,014	0	1,871	0	0	1.750	4.710	JD	106	1,313	11/30/2022	12/02/2026
172967-LS-8	CITIGROUP INC			1,2,5	1.G FE	69,227	94.5764	70,932	75,000	70,148	0	874	0	0	3.520	5.052	AO	469	2,640	12/08/2022	10/27/2028
20826F-AU-0	CONOCOPHILLIPS CO			2	1.F FE	16,238	97.1421	16,514	17,000	16,585	0	335	0	0	2.400	4.546	MS	129	408	12/15/2022	03/07/2025
254687-FV-3	WALT DISNEY CO			1	1.G FE	69,179	94.6378	70,978	75,000	71,078	0	1,804	0	0	1.750	4.470	JJ	613	1,313	12/08/2022	01/13/2026
291011-BP-8	EMERSON ELECTRIC CO			1,2	1.F FE	131,814	90.7124	136,069	150,000	136,574	0	4,447	0	0	0.875	4.320	AO	277	1,313	12/02/2022	10/15/2026
30303M-8L-9	META PLATFORMS INC			1,2	1.E FE	79,981	101.4586	81,167	80,000	79,984	0	4	0	0	4.600	4.605	MN	470	1,963	05/01/2023	05/15/2028
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	144,498	97.6413	146,462	150,000	146,973	0	2,312	0	0	2.850	4.532	AO	1,069	4,275	12/02/2022	04/01/2025
437076-CN-0	HOME DEPOT INC			1,2	1.F FE	142,055	95.6188	143,428	150,000	143,835	0	1,720	0	0	2.875	4.228	AO	910	4,313	12/15/2022	04/15/2027
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	146,963	98.3263	147,489	150,000	147,986	0	988	0	0	3.750	4.490	JD	469	5,625	12/15/2022	12/01/2025
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	143,927	97.1026	145,654	150,000	145,678	0	1,692	0	0	3.300	4.597	MN	633	4,950	12/15/2022	05/15/2026
46647P-DG-8	JPMORGAN CHASE & CO			1,2,5	1.E FE	148,709	100.0290	150,044	150,000	148,980	0	260	0	0	4.851	5.031	JJ	3,153	7,277	12/15/2022	07/25/2028
502431-AP-4	L3HARRIS TECHNOLOGIES INC			1	2.B FE	74,902	102.0749	76,556	75,000	74,902	0	0	0	0	5.400	5.448	JJ	1,699	0	07/27/2023	01/15/2027
548661-DP-9	LOWE'S COMPANIES INC			1,2	2.A FE	70,747	95.7361	71,802	75,000	71,695	0	899	0	0	3.100	4.538	MN	375	2,325	12/08/2022	05/03/2027
57636Q-AG-9	MASTERCARD INC			1,2	1.E FE	144,290	96.4396	144,659	150,000	145,714	0	1,376	0	0	2.950	4.008	MN	492	4,425	12/15/2022	11/21/2026
58933Y-BD-6	MERCK & CO INC			1,2	1.E FE	130,190	89.9945	134,992	150,000	133,379	0	2,949	0	0	1.900	4.422	JD	166	2,850	11/30/2022	12/10/2028
61761J-3R-8	MORGAN STANLEY			1	1.E FE	141,347	95.7552	143,633	150,000	143,742	0	2,238	0	0	3.125	4.872	JJ	2,005	4,688	12/02/2022	07/27/2026
63743H-FG-2	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.F FE	149,750	101.1398	151,710	150,000	149,786	0	36	0	0	4.800	4.838	MS	2,120	5,380	12/09/2022	03/15/2028
666807-BM-3	NORTHROP GRUMMAN CORP			1,2	2.A FE	72,046	97.7078	73,281	75,000	73,517	0	1,362	0	0	2.930	4.908	JJ	1,013	2,198	11/30/2022	01/15/2025
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUNDING				1.A FE	51,694	87.7676	52,661	60,000	52,712	0	1,018	0	0	1.700	4.785	JD	85	1,020	04/19/2023	06/01/2028
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	132,690	90.9443	136,416	150,000	137,423	0	4,428	0	0	1.150	4.588	FA	661	1,725	12/02/2022	08/13/2026
760759-AT-7	REPUBLIC SERVICES INC			1,2	2.A FE	72,621	98.0210	73,516	75,000	73,041	0	398	0	0	3.950	4.617	MN	379	2,963	12/08/2022	05/15/2028
87264A-BD-6	T-MOBILE USA INC			1,2	2.B FE	71,437	96.9927	72,745	75,000	72,238	0	760	0	0	3.750	4.979	AO	594	2,813	12/08/2022	04/15/2027
87612E-BM-7	TARGET CORP			1,2	1.F FE	23,015	93.2973	23,324	25,000	23,490	0	459	0	0	1.950	4.082	JJ	225	488	12/15/2022	01/15/2027
87612E-BM-7	TARGET CORP	SD		1,2	1.F FE	115,085	93.2973	116,622	125,000	117,460	0	2,296	0	0	1.950	4.082	JJ	1,124	2,438	12/15/2022	01/15/2027
89788M-AA-0	TRUIST FINANCIAL CORP			1,2	1.G FE	137,775	93.8486	140,773	150,000	142,512	0	4,433	0	0	1.200	4.479	FA	730	1,800	12/02/2022	08/05/2025
907818-EY-0	UNION PACIFIC CORP			1,2	1.G FE	145,305	99.1484	148,723	150,000	146,103	0	736	0	0	3.950	4.572	MS	1,827	5,925	11/30/2022	09/10/2028
91159H-JF-8	US BANCORP			1,2,5	1.F FE	148,217	98.5252	147,788	150,000	148,590	0	359	0	0	4.548	4.794	JJ	3,013	6,822	12/15/2022	07/22/2028
92826C-AD-4	VISA INC			1,2	1.D FE	144,989	97.5669	146,350	150,000	146,655	0	1,609	0	0	3.150	4.355	JD	223	4,725	12/15/2022	12/14/2025
95000U-3E-1	WELLS FARGO & CO			1,2,5	1.E FE	75,000	102.1068	76,580	75,000	75,000	0	0	0	0	5.574	5.577	JJ	1,812	0	07/18/2023	07/25/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,120,327	XXX	4,187,245	4,366,000	4,184,310	0	60,688	0	0	XXX	XXX	XXX	32,724	117,535	XXX	XXX
12647M-AM-7	CSMC 2013-6 1A1 - CMO/RMBS			4	1.A FE	93,606	94.0122	95,137	101,196	94,750	0	1,054	0	0	2.500	5.939	MON	211	2,529	11/30/2022	07/25/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
33851M-AA-0	FSMT 2021-9INV A1 - CMO/RMBS			4	1.A FE	129,661	85.7953	128,512	149,789	130,297	0	602	0	0	2.500	6.784	MON	312	3,745	11/30/2022	10/25/2041
36270X-AZ-7	GSMBS 2023-PJ4 A15 - RMBS			4	1.A FE	137,810	100.1739	140,006	139,763	137,832	0	21	0	0	6.000	6.500	MON	699	2,795	08/18/2023	01/26/2054
46592A-AD-6	JPMMT 203 A3A - CMO/RMBS			4	1.A FE	113,798	84.8710	110,379	130,055	114,987	0	1,227	0	0	3.000	5.300	MON	325	3,902	12/15/2022	08/25/2050
82281E-BR-7	SCOT 161 2A3 - CMO/RMBS			4	1.A FE	120,938	91.9514	124,774	135,695	121,861	0	925	0	0	3.000	6.151	MON	339	4,071	12/05/2022	10/25/2031
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						595,814	XXX	598,807	656,498	599,728	0	3,829	0	0	XXX	XXX	XXX	1,886	17,042	XXX	XXX
05491Y-AA-8	BAMLL 2018-PARK A - CMBS			4	1.A FE	85,938	92.2340	92,234	100,000	88,149	0	2,083	0	0	4.227	7.192	MON	352	4,148	12/06/2022	08/12/2038
12592K-BC-7	COMM 2014-UBS5 A4 - CMBS			4	1.A FE	145,342	98.0610	147,091	150,000	148,067	0	2,619	0	0	3.838	5.775	MON	480	5,757	12/14/2022	09/12/2047
17291E-AW-1	CGCMT 2016-P6 A5 - CMBS			4	1.A FE	140,496	94.2259	141,339	150,000	142,841	0	2,208	0	0	3.720	5.556	MON	465	5,580	12/06/2022	12/10/2049
95000L-AZ-6	WFCM 2016-C33 A4 - CMBS			4	1.A FE	140,748	95.5536	143,330	150,000	143,616	0	2,700	0	0	3.426	5.571	MON	428	5,139	12/06/2022	03/17/2059
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						512,523	XXX	523,995	550,000	522,673	0	9,609	0	0	XXX	XXX	XXX	1,725	20,624	XXX	XXX
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -			1	1.F FE	74,124	97.9789	76,288	77,861	74,255	0	138	0	0	5.250	6.786	AO	1,022	4,088	12/19/2022	10/01/2030
02582J-JT-8	AMXCA 2022-2 A - ABS			4	1.A FE	144,943	97.9539	146,931	150,000	147,081	0	2,010	0	0	3.390	4.908	MON	226	5,085	12/06/2022	05/17/2027
05377R-EH-3	AESOP 211 A - ABS			4	1.A FE	86,805	90.9483	90,948	100,000	90,566	0	3,536	0	0	1.380	5.608	MON	42	1,380	12/06/2022	08/20/2027
14041N-GB-1	COMET 2022-3 A - ABS			4	1.A FE	151,201	100.2718	150,408	150,000	150,775	0	(407)	0	0	4.950	4.693	MON	330	7,425	12/09/2022	10/15/2027
14318M-AD-1	CARMX 2022-3 A3 - ABS			4	1.A FE	146,297	98.6692	148,004	150,000	148,063	0	1,659	0	0	3.970	5.229	MON	265	5,955	12/06/2022	04/15/2027
17305E-GS-8	CCCIT 2018-A7 A7 - ABS			4	1.A FE	146,596	97.6911	146,537	150,000	147,151	0	531	0	0	3.960	4.403	AO	1,287	5,940	12/14/2022	10/15/2030
17331K-AB-5	CITZN 2023-1 A2A - ABS			4	1.A FE	143,876	100.1957	144,163	143,882	143,878	0	2	0	0	6.130	6.214	MON	392	4,067	06/23/2023	07/15/2026
42806M-AE-9	HERTZ 2021-2 A - ABS			4	1.A FE	86,309	90.5618	90,562	100,000	89,819	0	3,310	0	0	1.680	5.721	MON	28	1,680	12/06/2022	12/27/2027
89237M-AA-7	TALNT 211 A - ABS			4	1.A FE	132,334	92.1293	138,194	150,000	136,939	0	4,326	0	0	1.070	4.445	MON	27	1,605	12/06/2022	02/27/2034
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,112,484	XXX	1,132,034	1,171,743	1,128,526	0	15,105	0	0	XXX	XXX	XXX	3,619	37,225	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,341,148	XXX	6,442,081	6,744,241	6,435,236	0	89,231	0	0	XXX	XXX	XXX	39,954	192,425	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						8,019,863	XXX	8,124,809	8,376,000	8,100,242	0	76,415	0	0	XXX	XXX	XXX	122,860	226,038	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						874,983	XXX	877,512	938,725	879,777	0	4,675	0	0	XXX	XXX	XXX	2,864	26,569	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,725,269	XXX	1,746,464	1,805,939	1,745,840	0	19,546	0	0	XXX	XXX	XXX	5,329	54,906	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						1,112,484	XXX	1,132,034	1,171,743	1,128,526	0	15,105	0	0	XXX	XXX	XXX	3,619	37,225	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						11,732,599	XXX	11,880,818	12,292,407	11,854,385	0	115,741	0	0	XXX	XXX	XXX	134,671	344,738	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 6,764,622	1B ..$ 290,091	1C ..$ 355,889	1D ..$ 614,303	1E ..$ 1,013,080	1F ..$ 1,238,427	1G ..$ 932,555
1B	2A ...$ 289,979	2B ..$ 355,438	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 6,764,622	1B ..$ 290,091	1C ..$ 355,889	1D ..$ 614,303	1E ..$ 1,013,080	1F ..$ 1,238,427	1G ..$ 932,555
1B	2A ...$ 289,979	2B ..$ 355,438	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-5U-0	UNITED STATES TREASURY		12/28/2023	TRANSFER		320,002	320,000	4,132
91282C-EV-9	UNITED STATES TREASURY		12/19/2023	Various		379,929	400,000	5,564
91282C-EW-7	UNITED STATES TREASURY		09/19/2023	NOMURA SECURITIES INTERNATIONAL		380,954	400,000	2,897
91282C-GH-8	UNITED STATES TREASURY		05/15/2023	NOMURA SECURITIES INTERNATIONAL		200,008	200,000	2,030
91282C-GQ-8	UNITED STATES TREASURY		12/06/2023	BMO Capital Markets		346,611	350,000	3,769
91282C-HB-0	UNITED STATES TREASURY		09/19/2023	ACADEMY SECURITIES, INC.		387,876	400,000	5,043
91282C-HX-2	UNITED STATES TREASURY		09/19/2023	ACADEMY SECURITIES, INC.		497,599	500,000	1,202
91282C-JA-0	UNITED STATES TREASURY		11/30/2023	GOLDMAN SACHS & CO. INC.		506,779	500,000	3,917
0109999999. Subtotal - Bonds - U.S. Governments						3,019,760	3,070,000	28,554
3132D6-EB-2	FH SB8230 - RMBS		04/20/2023	ACADEMY SECURITIES, INC.		150,891	150,000	479
3137HA-CX-2	FHMS K-505 A2 - CMBS		07/13/2023	JP MORGAN SECURITIES INC.		151,498	150,000	382
3140LJ-ZM-1	FN BS7947 - CMBS/RMBS		08/23/2023	STONEX FINANCIAL INC.		146,326	150,000	512
68607V-4M-4	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		04/26/2023	CITIBANK		75,000	75,000	0
977100-GH-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		01/10/2023	TRUIST		143,238	150,000	933
0909999999. Subtotal - Bonds - U.S. Special Revenues						666,953	675,000	2,306
12647M-AM-7	CSMC 2013-6 1A1 - CMO/RMBS		01/01/2023	CITIBANK, N.A.		(6,693)	0	(1)
17331K-AB-5	CITZN 231 A2A - ABS		06/23/2023	JP MORGAN SECURITIES INC.		149,994	150,000	0
30303M-8L-9	META PLATFORMS INC		05/01/2023	MERRILL LYNCH FIXED INCOME		79,981	80,000	0
36270X-AZ-7	GSMBS 23PJ4 A15 - RMBS		08/18/2023	GOLDMAN SACHS & CO. INC.		147,904	150,000	750
502431-AP-4	L3HARRIS TECHNOLOGIES INC		07/27/2023	MERRILL LYNCH FIXED INCOME		74,902	75,000	0
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUNDING		04/19/2023	PNC BANK		51,694	60,000	397
82281E-BR-7	SCOT 161 2A3 - CMO/RMBS		01/01/2023	CITIBANK, N.A.		(1,302)	0	(1)
95000U-3E-1	WELLS FARGO & CO		07/18/2023	WELLS FARGO BROKERAGE		75,000	75,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						571,478	590,000	1,145
2509999997. Total - Bonds - Part 3						4,258,191	4,335,000	32,006
2509999998. Total - Bonds - Part 5						77,542	78,623	36
2509999999. Total - Bonds						4,335,733	4,413,623	32,042
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						4,335,733	XXX	32,042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-5U-0	UNITED STATES TREASURY		12/31/2023	Various		4,222,780	4,225,000	4,234,223	3,906,076	0	(829)	0	(829)	0	4,225,076	0	(2,638)	(2,638)	39,795	12/31/2023
0109999999. Subtotal - Bonds - U.S. Governments						4,222,780	4,225,000	4,234,223	3,906,076	0	(829)	0	(829)	0	4,225,076	0	(2,638)	(2,638)	39,795	XXX
3130AU-CS-1	FEDERAL HOME LOAN BANKS		12/21/2023	Maturity @ 100.00		150,000	150,000	149,902	149,905	0	95	0	95	0	150,000	0	0	0	7,125	12/21/2023
3132D6-EB-2	FH SB8230 - RMBS		12/01/2023	Paydown		17,773	17,773	17,878	0	0	(106)	0	(106)	0	17,773	0	0	0	297	05/01/2038
3136AQ-V8-0	FNA 2016-M1 A2 - CMBS		12/01/2023	Paydown		61,016	61,016	58,557	58,593	0	2,423	0	2,423	0	61,016	0	0	0	814	01/25/2026
3137B7-YY-9	FHMS K-037 A2 - CMBS		12/01/2023	Paydown		146,996	146,996	144,739	144,877	0	2,119	0	2,119	0	146,996	0	0	0	4,467	01/25/2024
67908P-AX-4	OKLAHOMA ST CAPITOL IMPT AUTH REV		07/03/2023	Call @ 100.00		50,000	50,000	50,154	50,152	0	(29)	0	(29)	0	50,123	0	(123)	(123)	2,560	07/01/2025
0909999999. Subtotal - Bonds - U.S. Special Revenues						425,785	425,785	421,229	403,527	0	4,503	0	4,503	0	425,908	0	(123)	(123)	15,263	XXX
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -		10/01/2023	Paydown		15,713	15,713	14,959	14,957	0	756	0	756	0	15,713	0	0	0	619	10/01/2030
12647M-AM-7	CSMC 2013-6 1A1 - CMO/RMBS		12/01/2023	Paydown		34,957	34,957	32,335	25,673	0	2,591	0	2,591	0	28,264	0	6,693	6,693	456	07/25/2028
17331K-AB-5	CITZN 2023-1 A2A - ABS		12/15/2023	Paydown		6,118	6,118	6,118	0	0	0	0	0	0	6,118	0	0	0	173	07/15/2026
178772-AA-7	CLMT 2016-CLNE A - CMBS		11/14/2023	Paydown		125,000	125,000	120,356	120,659	0	4,341	0	4,341	0	125,000	0	0	0	3,231	11/12/2031
20826F-AU-0	CONOCOPHILLIPS CO		05/25/2023	TENDER		124,129	133,000	127,042	127,135	0	1,027	0	1,027	0	128,162	0	(4,033)	(4,033)	2,288	03/07/2025
33851M-AA-0	FSMT 2021-9INV A1 - CMO/RMBS		12/01/2023	Paydown		17,967	17,967	15,553	15,557	0	2,410	0	2,410	0	17,967	0	0	0	247	10/25/2041
36270X-AZ-7	GSMBS 2023-PJ4 A15 - RMBS		12/01/2023	Paydown		10,237	10,237	10,094	0	0	143	0	143	0	10,237	0	0	0	130	01/26/2054
41284U-AE-4	HDMOT 2020-A A4 - ABS		09/20/2023	Paydown		150,000	150,000	147,234	147,528	0	2,472	0	2,472	0	150,000	0	0	0	1,797	04/15/2027
46592A-AD-6	JPMMT 203 A3A - CMO/RMBS		12/01/2023	Paydown		7,845	7,845	6,864	6,862	0	983	0	983	0	7,845	0	0	0	141	08/25/2050
47787J-AB-4	JDOT 2022 A2 - ABS		10/20/2023	Paydown		127,809	127,809	126,122	126,158	0	1,651	0	1,651	0	127,809	0	0	0	1,038	10/15/2024
61762M-BW-0	MSBAM 2013-C10 A4 - CMBS		06/21/2023	Paydown		125,000	125,000	123,672	123,676	0	1,324	0	1,324	0	125,000	0	0	0	2,292	07/17/2046
82281E-BR-7	SCOT 161 2A3 - CMO/RMBS		12/01/2023	Paydown		24,359	24,359	21,710	(1,285)	0	2,630	0	2,630	0	23,056	0	1,302	1,302	317	10/25/2031
88161F-AC-0	TESLA 21A A3 - ABS		09/21/2023	Paydown		150,000	150,000	144,867	145,218	0	4,782	0	4,782	0	150,000	0	0	0	501	03/20/2025
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						919,134	928,005	896,926	852,137	0	25,111	0	25,111	0	915,172	0	3,962	3,962	13,231	XXX
2509999997. Total - Bonds - Part 4						5,567,699	5,578,790	5,552,378	5,161,739	0	28,785	0	28,785	0	5,566,155	0	1,202	1,202	68,289	XXX
2509999998. Total - Bonds - Part 5						78,623	78,623	77,542	0	0	1,081	0	1,081	0	78,623	0	0	0	887	XXX
2509999999. Total - Bonds						5,646,322	5,657,413	5,629,920	5,161,739	0	29,866	0	29,866	0	5,644,778	0	1,202	1,202	69,177	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						5,646,322	XXX	5,629,920	5,161,739	0	29,866	0	29,866	0	5,644,778	0	1,202	1,202	69,177	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
89173H-AA-4	TPMT 2017-2 A1 - RMBS		03/03/2023	CITIBANK, N.A.	12/26/2023	Paydown	78,623	77,542	78,623	78,623	0	1,081	0	1,081	0	0	0	0	887	36
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							78,623	77,542	78,623	78,623	0	1,081	0	1,081	0	0	0	0	887	36
2509999998. Total - Bonds							78,623	77,542	78,623	78,623	0	1,081	0	1,081	0	0	0	0	887	36
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								77,542	78,623	78,623	0	1,081	0	1,081	0	0	0	0	887	36

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Huntington National Bank ... Columbus, OH		3.950	421,298	0	8,299,924	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	327,986	XXX
0199999. Totals - Open Depositories	XXX	XXX	421,298	0	8,627,910	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	421,298	0	8,627,910	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	421,298	0	8,627,910	XXX

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

1.	January	35,478,050	4.	April	24,926,633	7.	July	19,485,799	10.	October	10,179,855
2.	February	33,608,294	5.	May	20,683,956	8.	August	14,544,853	11.	November	10,489,647
3.	March	30,200,502	6.	June	22,051,506	9.	September	13,562,330	12.	December	8,627,910

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/04/2023	5.100		2	0	0
94975H-29-6	ALLSPRING:TRS+ MM I	SD	08/02/2023	5.200		0	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3	0	0
31607A-70-3	FIDELITY IMM:GOVT INSTL		12/27/2023	5.270		2,553,168	10,433	28,720
31846V-84-9	FIRST AMER:GVT OBLG A	SD	10/03/2023	4.670		0	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						2,553,169	10,433	28,720
8609999999 - Total Cash Equivalents						2,553,171	10,433	28,720

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
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	BENEFIT OF ALL POLICYHOLDERS	117,460	116,622	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	BENEFIT OF ALL POLICYHOLDERS	39,617	40,189	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS	ST	Property/Casualty	0	0	15,178	15,178
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	B	PROPERTY/CASUALTY - WORKERS' COMPENSATION	0	0	207,691	207,691
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	B	PROPERTY/CASUALTY	106,302	96,178	0	0
29.	Nevada NV	B	BENEFIT OF ALL POLICYHOLDERS	212,805	216,759	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	BENEFIT OF ALL POLICYHOLDERS	318,929	325,153	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	BENEFIT OF ALL POLICYHOLDERS	302,082	306,444	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	BENEFIT OF ALL POLICYHOLDERS	200,015	196,844	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	O	State Deposit	2,069,290	2,094,753	0	0
42.	South Dakota SD	B	RETALIATORY DEPOSIT	131,612	119,077	0	0
43.	Tennessee TN	B	RECIPROCITY PURPOSES	0	0	105,000	105,000
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
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	3,498,112	3,512,018	327,868	327,868
	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