

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE
FALLS LAKE NATIONAL INSURANCE COMPANY

NAIC Group Code.....3494.....3494..... NAIC Company Code.....31925.... Employer's ID Number.....42-1019055.....
(Current)(Prior)

Organized under the Laws of.....OH..... State of Domicile or Port of Entry.....OH.....
Country of Domicile.....US.....
Incorporated/Organized.....02/06/1974..... Commenced Business.....02/21/1974.....
Statutory Home Office.....3366 RIVERSIDE DRIVE, SUITE 103..... UPPER ARLINGTON, OH, US 43221.....
Main Administrative Office.....6131 FALLS OF NEUSE RD., SUITE 306.....
RALEIGH, NC, US 27609..... 919-882-3585.....
(Telephone)
Mail Address.....P.O. BOX 27648..... RICHMOND, VA, US 23261.....
Primary Location of Books and
Records.....6131 FALLS OF NEUSE RD., SUITE 306.....
RALEIGH, NC, US 27609..... 919-882-3585.....
(Telephone)
Internet Website Address.....WWW.FALLSLAKEINS.COM.....
Statutory Statement Contact.....TIMOTHY SEAN MACALEESE..... 804-281-2683.....
(Telephone)
ACCOUNTING@FALLSLAKEINS.COM..... 888-698-7290.....
(E-Mail) (Fax)

OFFICERS

.....WILLIAM KENAH BOWMAN, PRESIDENT/CEO..... TIMOTHY SEAN MACALEESE, SVP/CHIEF FINANCIAL OFFICER.....
.....ERIC FOREST LILAND, SECRETARY/CHIEF ACTUARY..... DANIEL ARTHUR SHULTIS, TREASURER/CONTROLLER.....

OTHER

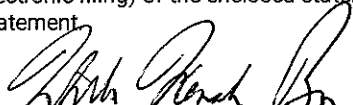
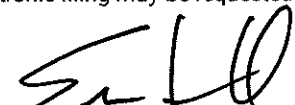
.....SARAH CASEY DORAN, CHAIRMAN OF THE BOARD..... BENSON LEE JEFFRESS, ASSISTANT SECRETARY.....

DIRECTORS OR TRUSTEES

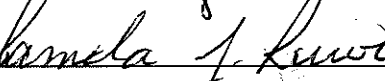
.....SARAH CASEY DORAN..... WILLIAM KENAH BOWMAN.....
.....MICHAEL EDWARD CROW..... ANGELA JENKINS BURNETT.....
.....TIMOTHY SEAN MACALEESE..... THOMAS EDWARD PEACH.....

State of North Carolina.....
County of Wake..... SS

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

x  x  x 
William Kenah Bowman Eric Forest Liland Timothy Sean MacAleese
President/CEO Secretary/Chief Actuary SVP/Chief Financial Officer

Subscribed and sworn to before me
this 8 day of

February, 2024
x 

a. Is this an original filing? Yes
b. If no:

PAMELA J RUIVO
NOTARY PUBLIC
Johnston County
North Carolina
My Commission Expires Sept. 25, 2026

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	5,941,197	1.9	5,941,197	0	5,941,197	1.9
1.02	All other governments	0	0	0	0	0	0
1.03	U.S. states, territories and possessions, etc. guaranteed	1,194,030	0.4	1,194,030	0	1,194,030	0.4
1.04	U.S. political subdivisions of states, territories, and possessions, guaranteed	2,271,952	0.7	2,271,952	0	2,271,952	0.7
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	28,950,028	9.3	28,950,028	0	28,950,028	9.3
1.06	Industrial and miscellaneous	38,958,220	12.5	38,958,220	0	38,958,220	12.5
1.07	Hybrid securities	0	0	0	0	0	0
1.08	Parent, subsidiaries and affiliates	0	0	0	0	0	0
1.09	SVO identified funds	0	0	0	0	0	0
1.10	Unaffiliated bank loans	0	0	0	0	0	0
1.11	Unaffiliated certificates of deposit	0	0	0	0	0	0
1.12	Total long-term bonds	77,315,427	24.8	77,315,427	0	77,315,427	24.8
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)	185,925	0.1	185,925	0	185,925	0.1
2.02	Parent, subsidiaries and affiliates	0	0	0	0	0	0
2.03	Total preferred stocks	185,925	0.1	185,925	0	185,925	0.1
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0	0	0	0	0
3.02	Industrial and miscellaneous Other (Unaffiliated)	0	0	0	0	0	0
3.03	Parent, subsidiaries and affiliates Publicly traded	0	0	0	0	0	0
3.04	Parent, subsidiaries and affiliates Other	192,537,960	61.8	192,537,960	0	192,537,960	61.8
3.05	Mutual funds	0	0	0	0	0	0
3.06	Unit investment trusts	0	0	0	0	0	0
3.07	Closed-end funds	0	0	0	0	0	0
3.08	Exchange traded funds	0	0	0	0	0	0
3.09	Total common stocks	192,537,960	61.8	192,537,960	0	192,537,960	61.8
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages	0	0	0	0	0	0
4.02	Residential mortgages	0	0	0	0	0	0
4.03	Commercial mortgages	0	0	0	0	0	0
4.04	Mezzanine real estate loans	0	0	0	0	0	0
4.05	Total valuation allowance	0	0	0	0	0	0
4.06	Total mortgage loans	0	0	0	0	0	0
5.	Real estate (Schedule A):						
5.01	Properties occupied by company	0	0	0	0	0	0
5.02	Properties held for production of income	0	0	0	0	0	0
5.03	Properties held for sale	0	0	0	0	0	0
5.04	Total real estate	0	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	30,679,396	9.8	30,679,396	0	30,679,396	9.8
6.02	Cash equivalents (Schedule E, Part 2)	2,897,663	0.9	2,897,663	0	2,897,663	0.9
6.03	Short-term investments (Schedule DA)	7,914,177	2.5	7,914,177	0	7,914,177	2.5
6.04	Total cash, cash equivalents and short-term investments	41,491,236	13.3	41,491,236	0	41,491,236	13.3
7.	Contract loans	0	0	0	0	0	0
8.	Derivatives (Schedule DB)	0	0	0	0	0	0
9.	Other invested assets (Schedule BA)	0	0	0	0	0	0
10.	Receivables for securities	0	0	0	0	0	0
11.	Securities lending (Schedule DL, Part 1)	0	0	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0	0	0	0	0
13.	Total invested assets	311,530,548	100.0	311,530,548	0	311,530,548	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	0	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		0
5.	Deduct amounts received on disposals, Part 3, Column 15.....		0
6.	Total foreign exchange change in book / adjusted carrying value.....		
6.1	Totals, Part 1, Column 15.....	0	
6.2	Totals, Part 3, Column 13.....	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	0	
7.2	Totals, Part 3, Column 10.....	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	0	
8.2	Totals, Part 3, Column 9.....	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	0	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....	0	0
4.	Accrual of discount.....		0
5.	Unrealized valuation increase / (decrease):		
5.1	Totals, Part 1, Column 9.....	0	
5.2	Totals, Part 3, Column 8.....	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		0
7.	Deduct amounts received on disposals, Part 3, Column 15.....		0
8.	Deduct amortization of premium and mortgage interest points and commission fees.....		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....	0	
9.2	Totals, Part 3, Column 13.....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....	0	
10.2	Totals, Part 3, Column 10.....	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		0
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).....	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	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	0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		0
8.	Deduct amortization of premium and depreciation.....		0
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	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	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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		236,644,873
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		14,144,531
3.	Accrual of discount.....		393,583
4.	Unrealized valuation increase / (decrease):		
4.1	Part 1, Column 12.....	0	
4.2	Part 2, Section 1, Column 15.....	1,800	
4.3	Part 2, Section 2, Column 13.....	22,136,911	
4.4	Part 4, Column 11.....	0	22,138,711
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(8,461)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,196,954
7.	Deduct amortization of premium.....		76,971
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
	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....		0
10.			
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		270,039,312
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		270,039,312

SCHEDULE D - SUMMARY BY COUNTRY

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

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
Governments (including all obligations guaranteed by governments)				
1. United States	5,941,197	5,793,442	5,921,618	5,955,000
2. Canada	0	0	0	0
3. Other Countries	0	0	0	0
4. Totals	5,941,197	5,793,442	5,921,618	5,955,000
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	1,194,030	1,214,570	1,211,790	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	2,271,952	2,260,537	2,264,639	2,400,000
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	28,950,028	28,794,023	29,162,792	29,641,839
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	38,537,955	38,779,845	38,208,733	40,012,294
9. Canada	172,384	168,316	170,461	175,000
10. Other Countries	247,881	243,407	247,881	247,881
11. Totals	38,958,220	39,191,568	38,627,075	40,435,175
Parent, Subsidiaries and Affiliates				
12. Totals	0	0	0	0
13. Total Bonds	77,315,427	77,254,140	77,187,914	79,432,014
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States	185,925	185,925	199,725	XXX
15. Canada	0	0	0	XXX
16. Other Countries	0	0	0	XXX
17. Totals	185,925	185,925	199,725	XXX
Parent, Subsidiaries and Affiliates				
18. Totals	0	0	0	XXX
19. Total Preferred Stocks	185,925	185,925	199,725	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States	0	0	0	XXX
21. Canada	0	0	0	XXX
22. Other Countries	0	0	0	XXX
23. Totals	0	0	0	XXX
Parent, Subsidiaries and Affiliates				
24. Totals	192,537,960	192,537,960	142,262,851	XXX
25. Total Common Stocks	192,537,960	192,537,960	142,262,851	XXX
26. Total Stocks	192,723,885	192,723,885	142,462,576	XXX
27. Total Bonds and Stocks	270,039,312	269,978,025	219,650,490	XXX

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments												
1.1.	NAIC 1.....	8,913,734	4,941,640	0	0	0	XXX	13,855,374	16.3	15,919,412	20.8	13,855,374	0
1.2.	NAIC 2.....	0	0	0	0	0	XXX	0	0	0	0	0	0
1.3.	NAIC 3.....	0	0	0	0	0	XXX	0	0	0	0	0	0
1.4.	NAIC 4.....	0	0	0	0	0	XXX	0	0	0	0	0	0
1.5.	NAIC 5.....	0	0	0	0	0	XXX	0	0	0	0	0	0
1.6.	NAIC 6.....	0	0	0	0	0	XXX	0	0	0	0	0	0
1.7.	Totals.....	8,913,734	4,941,640	0	0	0	XXX	13,855,374	16.3	15,919,412	20.8	13,855,374	0
2.	All Other Governments												
2.1.	NAIC 1.....	0	0	0	0	0	XXX	0	0	0	0	0	0
2.2.	NAIC 2.....	0	0	0	0	0	XXX	0	0	0	0	0	0
2.3.	NAIC 3.....	0	0	0	0	0	XXX	0	0	0	0	0	0
2.4.	NAIC 4.....	0	0	0	0	0	XXX	0	0	0	0	0	0
2.5.	NAIC 5.....	0	0	0	0	0	XXX	0	0	0	0	0	0
2.6.	NAIC 6.....	0	0	0	0	0	XXX	0	0	0	0	0	0
2.7.	Totals.....	0	0	0	0	0	XXX	0	0	0	0	0	0
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1.	NAIC 1.....	0	0	0	1,194,030	0	XXX	1,194,030	1.4	1,208,161	1.6	1,194,030	0
3.2.	NAIC 2.....	0	0	0	0	0	XXX	0	0	0	0	0	0
3.3.	NAIC 3.....	0	0	0	0	0	XXX	0	0	0	0	0	0
3.4.	NAIC 4.....	0	0	0	0	0	XXX	0	0	0	0	0	0
3.5.	NAIC 5.....	0	0	0	0	0	XXX	0	0	0	0	0	0
3.6.	NAIC 6.....	0	0	0	0	0	XXX	0	0	0	0	0	0
3.7.	Totals.....	0	0	0	1,194,030	0	XXX	1,194,030	1.4	1,208,161	1.6	1,194,030	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1.	NAIC 1.....	149,849	963,524	550,597	607,982	0	XXX	2,271,952	2.7	1,494,819	2.0	2,271,952	0
4.2.	NAIC 2.....	0	0	0	0	0	XXX	0	0	0	0	0	0
4.3.	NAIC 3.....	0	0	0	0	0	XXX	0	0	0	0	0	0
4.4.	NAIC 4.....	0	0	0	0	0	XXX	0	0	0	0	0	0
4.5.	NAIC 5.....	0	0	0	0	0	XXX	0	0	0	0	0	0
4.6.	NAIC 6.....	0	0	0	0	0	XXX	0	0	0	0	0	0
4.7.	Totals.....	149,849	963,524	550,597	607,982	0	XXX	2,271,952	2.7	1,494,819	2.0	2,271,952	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1.....	1,916,263	8,534,124	8,029,780	8,173,925	2,295,936	XXX	28,950,028	34.0	24,487,849	32.0	28,950,028	0
5.2.	NAIC 2.....	0	0	0	0	0	XXX	0	0	0	0	0	0
5.3.	NAIC 3.....	0	0	0	0	0	XXX	0	0	0	0	0	0
5.4.	NAIC 4.....	0	0	0	0	0	XXX	0	0	0	0	0	0
5.5.	NAIC 5.....	0	0	0	0	0	XXX	0	0	0	0	0	0
5.6.	NAIC 6.....	0	0	0	0	0	XXX	0	0	0	0	0	0
5.7.	Totals.....	1,916,263	8,534,124	8,029,780	8,173,925	2,295,936	XXX	28,950,028	34.0	24,487,849	32.0	28,950,028	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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1.	NAIC 1.....	4,392,639	22,795,447	6,303,228	156,909	0	XXX	33,648,223	39.5	28,640,055	37.4	30,901,952	2,746,271
6.2.	NAIC 2.....	0	3,733,864	1,576,133	0	0	XXX	5,309,997	6.2	4,794,984	6.3	5,293,270	16,727
6.3.	NAIC 3.....	0	0	0	0	0	XXX	0	0	0	0	0	0
6.4.	NAIC 4.....	0	0	0	0	0	XXX	0	0	0	0	0	0
6.5.	NAIC 5.....	0	0	0	0	0	XXX	0	0	0	0	0	0
6.6.	NAIC 6.....	0	0	0	0	0	XXX	0	0	0	0	0	0
6.7.	Totals.....	4,392,639	26,529,311	7,879,361	156,909	0	XXX	38,958,220	45.7	33,435,039	43.7	36,195,222	2,762,998
7.	Hybrid Securities												
7.1.	NAIC 1.....	0	0	0	0	0	XXX	0	0	0	0	0	0
7.2.	NAIC 2.....	0	0	0	0	0	XXX	0	0	0	0	0	0
7.3.	NAIC 3.....	0	0	0	0	0	XXX	0	0	0	0	0	0
7.4.	NAIC 4.....	0	0	0	0	0	XXX	0	0	0	0	0	0
7.5.	NAIC 5.....	0	0	0	0	0	XXX	0	0	0	0	0	0
7.6.	NAIC 6.....	0	0	0	0	0	XXX	0	0	0	0	0	0
7.7.	Totals.....	0	0	0	0	0	XXX	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
8.2.	NAIC 2.....	0	0	0	0	0	XXX	0	0	0	0	0	0
8.3.	NAIC 3.....	0	0	0	0	0	XXX	0	0	0	0	0	0
8.4.	NAIC 4.....	0	0	0	0	0	XXX	0	0	0	0	0	0
8.5.	NAIC 5.....	0	0	0	0	0	XXX	0	0	0	0	0	0
8.6.	NAIC 6.....	0	0	0	0	0	XXX	0	0	0	0	0	0
8.7.	Totals.....	0	0	0	0	0	XXX	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
9.2.	NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
9.3.	NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
9.4.	NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
9.5.	NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
9.6.	NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
9.7.	Totals.....	XXX	XXX	XXX	XXX	XXX	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
10.2.	NAIC 2.....	0	0	0	0	0	XXX	0	0	0	0	0	0
10.3.	NAIC 3.....	0	0	0	0	0	XXX	0	0	0	0	0	0
10.4.	NAIC 4.....	0	0	0	0	0	XXX	0	0	0	0	0	0
10.5.	NAIC 5.....	0	0	0	0	0	XXX	0	0	0	0	0	0
10.6.	NAIC 6.....	0	0	0	0	0	XXX	0	0	0	0	0	0
10.7.	Totals.....	0	0	0	0	0	XXX	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
11.2.	NAIC 2.....	0	0	0	0	0	XXX	0	0	0	0	0	0
11.3.	NAIC 3.....	0	0	0	0	0	XXX	0	0	0	0	0	0
11.4.	NAIC 4.....	0	0	0	0	0	XXX	0	0	0	0	0	0
11.5.	NAIC 5.....	0	0	0	0	0	XXX	0	0	0	0	0	0
11.6.	NAIC 6.....	0	0	0	0	0	XXX	0	0	0	0	0	0
11.7.	Totals.....	0	0	0	0	0	XXX	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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12.	Total Bonds Current Year												
12.1.	NAIC 1.....	(d) 15,372,485	37,234,735	14,883,605	10,132,846	2,295,936	0	79,919,607	93.8	XXX	XXX	77,173,336	2,746,271
12.2.	NAIC 2.....	(d) 0	3,733,864	1,576,133	0	0	0	5,309,997	6.2	XXX	XXX	5,293,270	16,727
12.3.	NAIC 3.....	(d) 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	XXX	XXX	0	0
12.5.	NAIC 5.....	(d) 0	0	0	0	0	0	0	0	XXX	XXX	0	0
12.6.	NAIC 6.....	(d) 0	0	0	0	0	0	0	0	XXX	XXX	0	0
12.7.	Totals.....	15,372,485	40,968,599	16,459,738	10,132,846	2,295,936	0	(b) 85,229,604	100.0	XXX	XXX	82,466,606	2,762,998
12.8.	Line 12.7 as a % of Col. 7.....	18.0	48.1	19.3	11.9	2.7	0	100.0	XXX	XXX	XXX	96.8	3.2
13.	Total Bonds Prior Year												
13.1.	NAIC 1.....	12,759,340	33,462,882	12,675,453	11,168,401	1,684,220	0	XXX	XXX	71,750,296	93.7	68,785,491	2,964,805
13.2.	NAIC 2.....	0	2,150,273	1,963,318	681,393	0	0	XXX	XXX	4,794,984	6.3	4,778,387	16,597
13.3.	NAIC 3.....	0	0	0	0	0	0	XXX	XXX	0	0	0	0
13.4.	NAIC 4.....	0	0	0	0	0	0	XXX	XXX	0	0	0	0
13.5.	NAIC 5.....	0	0	0	0	0	0	XXX	XXX	(c) 0	0	0	0
13.6.	NAIC 6.....	0	0	0	0	0	0	XXX	XXX	(c) 0	0	0	0
13.7.	Totals.....	12,759,340	35,613,155	14,638,771	11,849,794	1,684,220	0	XXX	XXX	(b) 76,545,280	100.0	73,563,878	2,981,402
13.8.	Line 13.7 as a % of Col. 9.....	16.7	46.5	19.1	15.5	2.2	0	XXX	XXX	100.0	XXX	96.1	3.9
14.	Total Publicly Traded Bonds												
14.1.	NAIC 1.....	15,064,687	35,094,535	14,626,684	10,091,494	2,295,936	0	77,173,336	90.5	68,785,489	89.9	77,173,336	XXX
14.2.	NAIC 2.....	0	3,717,137	1,576,133	0	0	0	5,293,270	6.2	4,778,387	6.2	5,293,270	XXX
14.3.	NAIC 3.....	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	XXX
14.5.	NAIC 5.....	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	XXX
14.7.	Totals.....	15,064,687	38,811,672	16,202,817	10,091,494	2,295,936	0	82,466,606	96.8	73,563,876	96.1	82,466,606	XXX
14.8.	Line 14.7 as a % of Col. 7.....	18.3	47.1	19.6	12.2	2.8	0	100.0	XXX	XXX	XXX	100.0	XXX
14.9.	Line 14.7 as a % of Line 12.7, Col. 7, Section 12.....	17.7	45.5	19.0	11.8	2.7	0	96.8	XXX	XXX	XXX	96.8	XXX
15.	Total Privately Placed Bonds												
15.1.	NAIC 1.....	307,798	2,140,200	256,921	41,352	0	0	2,746,271	3.2	2,964,805	3.9	XXX	2,746,271
15.2.	NAIC 2.....	0	16,727	0	0	0	0	16,727	0.0	16,597	0.0	XXX	16,727
15.3.	NAIC 3.....	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	XXX	0
15.5.	NAIC 5.....	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	XXX	0
15.7.	Totals.....	307,798	2,156,927	256,921	41,352	0	0	2,762,998	3.2	2,981,402	3.9	XXX	2,762,998
15.8.	Line 15.7 as a % of Col. 7.....	11.1	78.1	9.3	1.5	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.....	0.4	2.5	0.3	0.0	0	0	3.2	XXX	XXX	XXX	XXX	3.2

(a) Includes \$2,762,998 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 of bonds with 5GI designations, \$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 \$7,914,177; 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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1.	U.S. Governments												
1.01.	Issuer Obligations	8,913,734	4,941,640	0	0	0	XXX	13,855,374	16.3	15,919,412	20.8	13,855,374	0
1.02.	Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0	0	0	0	0
1.03.	Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	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
1.05.	Totals	8,913,734	4,941,640	0	0	0	XXX	13,855,374	16.3	15,919,412	20.8	13,855,374	0
2.	All Other Governments												
2.01.	Issuer Obligations	0	0	0	0	0	XXX	0	0	0	0	0	0
2.02.	Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0	0	0	0	0
2.03.	Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	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
2.05.	Totals	0	0	0	0	0	XXX	0	0	0	0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01.	Issuer Obligations	0	0	0	1,194,030	0	XXX	1,194,030	1.4	1,208,161	1.6	1,194,030	0
3.02.	Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0	0	0	0	0
3.03.	Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	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
3.05.	Totals	0	0	0	1,194,030	0	XXX	1,194,030	1.4	1,208,161	1.6	1,194,030	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01.	Issuer Obligations	149,849	963,524	550,597	607,982	0	XXX	2,271,952	2.7	1,494,819	2.0	2,271,952	0
4.02.	Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0	0	0	0	0
4.03.	Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	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
4.05.	Totals	149,849	963,524	550,597	607,982	0	XXX	2,271,952	2.7	1,494,819	2.0	2,271,952	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations	659,608	3,452,389	3,453,336	2,048,980	239,994	XXX	9,854,307	11.6	6,440,293	8.4	9,854,307	0
5.02.	Residential Mortgage-Backed Securities	1,256,655	5,081,735	4,576,444	5,264,001	2,055,942	XXX	18,234,777	21.4	17,181,432	22.4	18,234,777	0
5.03.	Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0	0	0	0	0
5.04.	Other Loan-Backed and Structured Securities	0	0	0	860,944	0	XXX	860,944	1.0	866,124	1.1	860,944	0
5.05.	Totals	1,916,263	8,534,124	8,029,780	8,173,925	2,295,936	XXX	28,950,028	34.0	24,487,849	32.0	28,950,028	0
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	1,997,734	20,855,448	7,270,420	115,557	0	XXX	30,239,159	35.5	26,690,632	34.9	28,298,732	1,940,427
6.02.	Residential Mortgage-Backed Securities	59,917	216,501	256,920	41,352	0	XXX	574,690	0.7	612,498	0.8	0	574,690
6.03.	Commercial Mortgage-Backed Securities	247,881	0	352,021	0	0	XXX	599,902	0.7	602,304	0.8	352,021	247,881
6.04.	Other Loan-Backed and Structured Securities	2,087,107	5,457,362	0	0	0	XXX	7,544,469	8.9	5,529,605	7.2	7,544,469	0
6.05.	Totals	4,392,639	26,529,311	7,879,361	156,909	0	XXX	38,958,220	45.7	33,435,039	43.7	36,195,222	2,762,998
7.	Hybrid Securities												
7.01.	Issuer Obligations	0	0	0	0	0	XXX	0	0	0	0	0	0
7.02.	Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0	0	0	0	0
7.03.	Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	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
7.05.	Totals	0	0	0	0	0	XXX	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
8.02.	Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0	0	0	0	0
8.03.	Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	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
8.05.	Affiliated Bank Loans-Issued	0	0	0	0	0	XXX	0	0	0	0	0	0
8.06.	Affiliated Bank Loans-Acquired	0	0	0	0	0	XXX	0	0	0	0	0	0
8.07.	Totals	0	0	0	0	0	XXX	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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
9.01.	Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	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
10.02.	Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0	0	0	0	0
10.03.	Totals	0	0	0	0	0	XXX	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
12.	Total Bonds Current Year												
12.01.	Issuer Obligations	11,720,925	30,213,001	11,274,353	3,966,549	239,994	XXX	57,414,822	67.4	XXX	XXX	55,474,395	1,940,427
12.02.	Residential Mortgage-Backed Securities	1,316,572	5,298,236	4,833,364	5,305,353	2,055,942	XXX	18,809,467	22.1	XXX	XXX	18,234,777	574,690
12.03.	Commercial Mortgage-Backed Securities	247,881	0	352,021	0	0	XXX	599,902	0.7	XXX	XXX	352,021	247,881
12.04.	Other Loan-Backed and Structured Securities	2,087,107	5,457,362	0	860,944	0	XXX	8,405,413	9.9	XXX	XXX	8,405,413	0
12.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX	0	0
12.06.	Affiliated Bank Loans	0	0	0	0	0	XXX	0	0	XXX	XXX	0	0
12.07.	Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0	XXX	XXX	0	0
12.08.	Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0	XXX	XXX	0	0
12.09.	Totals	15,372,485	40,968,599	16,459,738	10,132,846	2,295,936	0	85,229,604	100.0	XXX	XXX	82,466,606	2,762,998
12.10.	Lines 12.09 as a % Col. 7	18.0	48.1	19.3	11.9	2.7	0	100.0	XXX	XXX	XXX	96.8	3.2
13.	Total Bonds Prior Year												
13.01.	Issuer Obligations	11,484,798	24,335,432	9,310,671	6,382,640	239,776	XXX	XXX	XXX	51,753,317	67.6	49,834,412	1,918,904
13.02.	Residential Mortgage-Backed Securities	979,692	5,792,969	4,975,796	4,601,029	1,444,444	XXX	XXX	XXX	17,793,930	23.2	17,181,432	612,498
13.03.	Commercial Mortgage-Backed Securities	30,233	219,767	352,304	0	0	XXX	XXX	XXX	602,304	0.8	352,304	250,000
13.04.	Other Loan-Backed and Structured Securities	264,617	5,264,988	0	866,124	0	XXX	XXX	XXX	6,395,729	8.4	6,195,729	200,000
13.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0	0	0
13.06.	Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0	0	0
13.07.	Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0	0	0
13.08.	Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0	0	0
13.09.	Totals	12,759,340	35,613,156	14,638,771	11,849,793	1,684,220	0	XXX	XXX	76,545,280	100.0	73,563,877	2,981,402
13.10.	Line 13.09 as a % of Col. 9	16.7	46.5	19.1	15.5	2.2	0	XXX	XXX	100.0	XXX	96.1	3.9
14.	Total Publicly Traded Bonds												
14.01.	Issuer Obligations	11,720,925	28,272,575	11,274,353	3,966,549	239,994	XXX	55,474,396	65.1	49,834,412	65.1	55,474,396	XXX
14.02.	Residential Mortgage-Backed Securities	1,256,655	5,081,735	4,576,443	5,264,001	2,055,942	XXX	18,234,776	21.4	17,181,432	22.4	18,234,776	XXX
14.03.	Commercial Mortgage-Backed Securities	0	0	352,021	0	0	XXX	352,021	0.4	352,304	0.5	352,021	XXX
14.04.	Other Loan-Backed and Structured Securities	2,087,107	5,457,362	0	860,944	0	XXX	8,405,413	9.9	6,195,730	8.1	8,405,413	XXX
14.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX
14.06.	Affiliated Bank Loans	0	0	0	0	0	XXX	0	0	0	0	0	XXX
14.07.	Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0	0	0	0	XXX
14.08.	Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0	0	0	0	XXX
14.09.	Totals	15,064,687	38,811,672	16,202,817	10,091,494	2,295,936	0	82,466,606	96.8	73,563,878	96.1	82,466,606	XXX
14.10.	Line 14.09 as a % of Col. 7	18.3	47.1	19.6	12.2	2.8	0	100.0	XXX	XXX	XXX	100.0	XXX
14.11.	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	17.7	45.5	19.0	11.8	2.7	0	96.8	XXX	XXX	XXX	96.8	XXX
15.	Total Privately Placed Bonds												
15.01.	Issuer Obligations	0	1,940,426	0	0	0	XXX	1,940,426	2.3	1,918,904	2.5	XXX	1,940,426
15.02.	Residential Mortgage-Backed Securities	59,917	216,501	256,921	41,352	0	XXX	574,691	0.7	612,498	0.8	XXX	574,691
15.03.	Commercial Mortgage-Backed Securities	247,881	0	0	0	0	XXX	247,881	0.3	250,000	0.3	XXX	247,881
15.04.	Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0	200,000	0.3	XXX	0
15.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	0
15.06.	Affiliated Bank Loans	0	0	0	0	0	XXX	0	0	0	0	XXX	0
15.07.	Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0	0	0	XXX	0
15.08.	Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0	0	0	XXX	0
15.09.	Totals	307,798	2,156,927	256,921	41,352	0	0	2,762,998	3.2	2,981,402	3.9	XXX	2,762,998
15.10.	Line 15.09 as a % of Col. 7	11.1	78.1	9.3	1.5	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	0.4	2.5	0.3	0.0	0	0	3.2	XXX	XXX	XXX	XXX	3.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year.....	10,485,587	10,485,587	0	0	0
2.	Cost of short-term investments acquired.....	10,486,704	10,486,704	0	0	0
3.	Accrual of discount.....	166,677	166,677	0	0	0
4.	Unrealized valuation increase / (decrease).....	0	0	0	0	0
5.	Total gain (loss) on disposals.....	(1,239)	(1,239)	0	0	0
6.	Deduct consideration received on disposals.....	13,223,552	13,223,552	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).....	7,914,177	7,914,177	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).....	7,914,177	7,914,177	0	0	0

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

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

NONE

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

NONE

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

NONE

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

NONE

(SI-14) Schedule DB - Verification

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year.....	3,019,735	0	3,019,735	0
2.	Cost of cash equivalents acquired	14,678,107	0	14,678,107	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	14,800,179	0	14,800,179	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).....	2,897,663	0	2,897,663	0
11.	Deduct total nonadmitted amounts	0	0	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,897,663	0	2,897,663	0

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

(E-01) Schedule A - Part 1
NONE

(E-02) Schedule A - Part 2
NONE

(E-03) Schedule A - Part 3
NONE

(E-04) Schedule B - Part 1
NONE

(E-05) Schedule B - Part 2
NONE

(E-06) Schedule B - Part 3
NONE

(E-07) Schedule BA - Part 1
NONE

(E-08) Schedule BA - Part 2
NONE

(E-09) Schedule BA - Part 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
91282C-AZ-4	UNITED STATES TREASURY	SD			1.A	420,083	92.859	390,009	420,000	420,032	0	(17)	0	0	0.375	0.371	MN	138	1,575	12/16/2020	11/30/2025
91282C-BW-0	UNITED STATES TREASURY	SD			1.A	348,402	92.516	323,805	350,000	349,239	0	322	0	0	0.750	0.845	AO	447	2,625	05/20/2021	04/30/2026
91282C-EC-1	UNITED STATES TREASURY	SD			1.A	688,079	93.781	642,402	685,000	686,990	0	(605)	0	0	1.875	1.780	FA	4,340	12,844	03/08/2022	02/28/2027
91282C-ED-9	UNITED STATES TREASURY				1.A	975,589	96.625	966,250	1,000,000	989,775	0	8,250	0	0	1.750	2.619	MS	5,192	17,500	04/07/2022	03/15/2025
91282C-EG-2	UNITED STATES TREASURY	SD			1.A	408,560	99.250	406,925	410,000	409,819	0	727	0	0	2.250	2.432	MS	2,344	9,225	04/07/2022	03/31/2024
91282C-EG-2	UNITED STATES TREASURY				1.A	587,928	99.250	585,575	590,000	589,738	0	1,051	0	0	2.250	2.433	MS	3,373	13,275	04/07/2022	03/31/2024
91282C-EY-3	UNITED STATES TREASURY				1.A	243,438	97.813	244,531	250,000	245,987	0	2,482	0	0	3.000	4.088	JJ	3,465	7,500	12/22/2022	07/15/2025
91282C-FZ-9	UNITED STATES TREASURY				1.A	755,276	99.828	748,711	750,000	754,262	0	(982)	0	0	3.875	3.718	MN	2,541	29,063	12/19/2022	11/30/2027
91282C-GT-2	UNITED STATES TREASURY				1.A	747,717	98.938	742,031	750,000	748,028	0	311	0	0	3.625	3.693	MS	6,908	13,594	04/17/2023	03/31/2028
91282C-GV-7	UNITED STATES TREASURY				1.A	746,545	99.094	743,203	750,000	747,327	0	781	0	0	3.750	3.915	AO	5,994	14,063	04/17/2023	04/15/2026
0019999999 – U.S. Governments, Issuer Obligations						5,921,618	XXX	5,793,442	5,955,000	5,941,197	0	12,320	0	0	XXX	XXX	XXX	34,742	121,263	XXX	XXX
0109999999 – Subtotals – U.S. Governments						5,921,618	XXX	5,793,442	5,955,000	5,941,197	0	12,320	0	0	XXX	XXX	XXX	34,742	121,263	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
13063A-5E-0	CALIFORNIA ST			1	1.D FE	1,211,790	121.457	1,214,570	1,000,000	1,194,030	0	(14,131)	0	0	7.500	5.051	AO	18,750	75,000	09/23/2022	04/01/2034
0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						1,211,790	XXX	1,214,570	1,000,000	1,194,030	0	(14,131)	0	0	XXX	XXX	XXX	18,750	75,000	XXX	XXX
0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						1,211,790	XXX	1,214,570	1,000,000	1,194,030	0	(14,131)	0	0	XXX	XXX	XXX	18,750	75,000	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
345102-LT-2	FOOTHILL-DE ANZA CALIF CMNTY COLLEGE DIS			1	1.A FE	599,925	87.156	653,670	750,000	607,982	0	6,455	0	0	3.223	5.077	FA	10,072	24,173	09/28/2022	08/01/2038
611322-JD-1	MONROE TWP N J BRD ED GLOUCESTER CNTY				1.D FE	300,000	86.674	260,022	300,000	300,000	0	0	0	0	1.735	1.735	MS	1,735	5,205	09/10/2021	03/01/2029
64966M-QH-5	NEW YORK N Y	SD		1	1.C FE	148,701	98.218	147,327	150,000	149,849	0	197	0	0	2.520	2.657	AO	945	3,780	10/16/2017	10/01/2024
68583R-DD-1	OREGON CMNTY COLLEGE DIST				1.C FE	100,836	87.343	87,343	100,000	100,597	0	(103)	0	0	1.673	1.559	JD	841	837	08/31/2021	06/30/2029
686053-CT-4	OREGON SCH BRDS ASSN				1.C FE	772,283	103.041	772,808	750,000	768,901	0	(3,382)	0	0	5.680	5.047	JD	21,418	21,300	02/06/2023	06/30/2028
68607V-3S-2	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			1,2	1.C FE	150,000	95.858	143,787	150,000	150,000	0	0	0	0	3.991	3.991	AO	1,497	5,987	04/13/2022	04/01/2033
974535-LZ-7	WINNEBAGO & BOONE CNTYS ILL SCH DIST NO			2	1.D FE	192,894	97.790	195,580	200,000	194,623	0	1,684	0	0	3.800	4.799	JD	633	7,600	12/22/2022	12/01/2026
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						2,264,639	XXX	2,260,537	2,400,000	2,271,952	0	4,851	0	0	XXX	XXX	XXX	37,141	68,881	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,264,639	XXX	2,260,537	2,400,000	2,271,952	0	4,851	0	0	XXX	XXX	XXX	37,141	68,881	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
010268-CX-6	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1,2	1.C FE	582,180	77.390	580,425	750,000	590,154	0	7,974	0	0	2.650	4.794	MS	6,625	19,875	01/06/2023	09/01/2037
052414-PJ-2	AUSTIN TEX ELEC UTIL SYS REV	SD		2	1.D FE	175,716	103.775	155,663	150,000	155,223	0	(2,671)	0	0	5.000	3.070	MN	958	7,500	05/13/2015	11/15/2027
20281P-KL-5	COMMONWEALTH FING AUTH PA REV			1	1.F FE	371,412	94.740	378,960	400,000	374,120	0	2,120	0	0	4.014	4.879	JD	1,338	16,056	09/21/2022	06/01/2033
232287-EP-3	CUYAHOGA CNTY OHIO SALES TAX REV			2	1.C FE	107,943	78.848	98,560	125,000	109,681	0	1,028	0	0	2.708	4.052	JJ	1,693	3,385	04/12/2022	07/01/2035
235241-LX-2	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.C FE	197,269	101.571	177,749	175,000	195,950	0	(789)	0	0	4.922	3.981	JD	718	8,614	04/13/2022	12/01/2041
240523-YV-6	DEKALB CNTY GA WTR & SEW REV	SD		2	1.D FE	286,090	104.280	260,700	250,000	257,287	0	(3,982)	0	0	5.000	3.270	AO	3,125	12,500	11/10/2015	10/01/2032
24917D-AG-8	DENVER COLO CITY & CNTY DEDICATED TAX RE			2	1.D FE	275,961	93.890	281,670	300,000	278,039	0	2,023	0	0	3.818	4.872	FA	4,773	11,454	12/22/2022	08/01/2032
452024-HH-8	ILLINOIS MUN ELEC AGY PWR SUPPLY SYS REV			1	1.F FE	558,105	112.388	561,940	500,000	556,565	0	(1,540)	0	0	7.288	5.884	FA	15,183	18,220	07/24/2023	02/01/2035
45203H-2A-9	ILLINOIS FIN AUTH REV	SD			1.B FE	242,376	111.843	223,686	200,000	217,486	0	(3,247)	0	0	5.000	3.070	JD	833	10,000	05/13/2015	12/01/2028
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1.D FE	146,481	109.027	136,284	125,000	143,442	0	(1,843)	0	0	6.184	4.293	JJ	3,865	7,730	05/05/2022	01/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
49151F-XL-9	KENTUCKY ST PPTY & BLDGS COMMN REVS			1	1.E FE	193,488	97.783	195,566	200,000	196,240	0	2,679	0	0	3.307	4.782	MN	1,102	6,614	12/22/2022	05/01/2025
575896-PS-8	MASSACHUSETTS ST PORT AUTH REV	SD		2	1.C FE	346,020	104.075	312,225	300,000	307,890	0	(5,056)	0	0	5.000	3.190	JJ	7,500	15,000	07/09/2015	07/01/2032
576000-LA-9	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.D FE	750,735	101.500	761,250	750,000	750,663	0	(72)	0	0	4.885	4.863	JJ	16,894	18,319	02/22/2023	07/15/2028
592647-BC-4	METROPOLITAN WASH D C ARPTS AUTH ARPT SY	SD		2	1.D FE	280,353	102.708	256,770	250,000	256,003	0	(3,267)	0	0	5.000	3.570	AO	3,125	12,500	07/01/2015	10/01/2030
59333P-2J-6	MIAMI-DADE CNTY FLA AVIATION REV				1.F FE	238,148	96.289	240,723	250,000	241,192	0	2,964	0	0	3.004	4.379	AO	1,878	7,510	12/22/2022	10/01/2026
60416T-RN-0	MINNESOTA ST HSG FIN AGY			2	1.B FE	150,000	94.996	142,494	150,000	150,000	0	0	0	0	4.135	4.136	JJ	3,101	6,203	04/14/2022	07/01/2032
60416T-RP-5	MINNESOTA ST HSG FIN AGY			2	1.B FE	150,000	95.086	142,629	150,000	150,000	0	0	0	0	4.185	4.186	JJ	3,139	6,278	04/14/2022	01/01/2033
60636W-NU-5	MISSOURI ST HWYS & TRANSN COMMN ST RD RE			1	1.B FE	781,275	103.769	778,268	750,000	778,984	0	(2,291)	0	0	5.445	4.923	MN	6,806	40,838	01/05/2023	05/01/2033
64985T-DD-0	NEW YORK ST URBAN EEV CORP ST SALES TAX			1,2	1.B FE	87,670	91.999	91,999	100,000	90,446	0	2,702	0	0	1.550	4.805	MS	456	1,550	12/22/2022	03/15/2027
650028-ZB-2	NEW YORK ST TWY AUTH ST PERS INCOME TAX			2	1.B FE	239,695	99.366	248,415	250,000	239,994	0	218	0	0	4.000	4.261	MS	2,944	10,000	07/14/2022	03/15/2049
650035-8W-1	NEW YORK ST URBAN DEV CORP REV			1,2	1.B FE	734,072	94.763	758,104	800,000	742,239	0	6,526	0	0	3.900	5.115	MS	9,187	31,200	09/28/2022	03/15/2033
65887P-RU-1	NORTH DAKOTA PUB FIN AUTH	SD		2	1.A FE	468,052	101.835	407,340	400,000	406,227	0	(8,112)	0	0	5.000	2.880	AO	5,000	20,000	07/10/2015	10/01/2029
658909-Q3-3	NORTH DAKOTA ST HSG FIN AGY			2	1.B FE	250,000	96.248	240,620	250,000	250,000	0	0	0	0	4.920	4.920	JJ	6,150	12,881	05/06/2022	07/01/2037
663903-DN-9	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE				1.B FE	109,059	104.616	104,616	100,000	107,898	0	(715)	0	0	5.438	4.355	MN	695	5,438	05/05/2022	11/15/2032
663903-FH-0	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE	SD		2	1.B FE	282,025	101.668	254,170	250,000	253,381	0	(3,762)	0	0	5.000	3.409	MN	1,597	12,500	05/12/2015	11/15/2039
709235-T4-7	PENNSYLVANIA ST UNIV			1	1.C FE	585,030	86.451	648,383	750,000	599,637	0	11,754	0	0	2.465	5.121	MS	6,163	18,488	09/29/2022	09/01/2033
762197-SK-8	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH	SD			1.E FE	269,758	103.798	238,735	230,000	238,707	0	(4,923)	0	0	5.000	2.710	MS	3,386	11,500	03/09/2017	09/15/2025
882669-CC-6	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	80,422	80.072	80,072	100,000	82,713	0	1,355	0	0	2.040	4.156	FA	850	2,040	04/12/2022	02/01/2034
88283L-KV-7	TEXAS TRANSN COMMN ST HWY FD REV			1	1.A FE	271,061	96.691	275,569	285,000	272,419	0	1,068	0	0	4.000	4.590	AO	2,850	11,400	09/21/2022	10/01/2033
914440-UU-4	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1.D FE	119,914	91.170	113,963	125,000	120,475	0	326	0	0	3.646	4.062	MN	760	4,558	04/12/2022	11/01/2034
977100-HV-1	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	739,605	100.198	751,485	750,000	741,251	0	1,646	0	0	4.330	4.630	MN	5,413	23,003	02/22/2023	05/01/2028
0819999999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations.						10,069,913	XXX	9,899,031	10,165,000	9,854,307	0	2,114	0	0	XXX	XXX	XXX	128,106	393,151	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
3131XT-PS-3	FH ZM0433 - RMBS			4	1.A	89,156	92.267	88,733	96,169	88,851	0	(272)	0	0	3.500	4.732	MON	280	3,366	12/22/2022	11/01/2045
3132DM-3L-7	FH SD0803 - RMBS			4	1.A	447,566	89.086	390,600	438,455	446,998	0	(207)	0	0	3.000	2.734	MON	1,096	13,154	01/27/2022	01/01/2052
3132DN-JY-0	FH SD1179 - RMBS			4	1.A	426,250	89.314	411,918	461,200	428,020	0	1,107	0	0	3.000	3.973	MON	1,153	13,836	06/22/2022	06/01/2052
3132DN-VV-2	FH SD1528 - RMBS			4	1.A	2,428,998	97.859	2,461,616	2,515,467	2,431,596	0	1,288	0	0	4.500	4.989	MON	9,433	113,196	09/23/2022	08/01/2052
3132DP-AH-1	FH SD1808 - RMBS			4	1.A	919,846	97.069	921,536	949,365	920,973	0	1,053	0	0	4.500	4.937	MON	3,560	42,721	11/30/2022	08/01/2052
3132DP-GF-9	FH SD1998 - RMBS			4	1.A	1,898,648	98.981	1,860,112	1,879,268	1,897,754	0	(895)	0	0	5.000	4.850	MON	7,830	86,133	01/09/2023	12/01/2052
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	136,953	82.117	109,153	132,924	137,283	0	(65)	0	0	2.000	1.606	MON	222	2,658	08/28/2020	09/01/2050
3132EQ-DZ-2	FH SD3720 - RMBS			4	1.A	470,753	100.025	482,019	481,897	470,738	0	(15)	0	0	5.000	5.336	MON	2,008	6,024	08/31/2023	08/01/2053
3138ES-AS-7	FN AL9916 - RMBS			4	1.A	57,166	96.170	56,732	58,992	57,053	0	(105)	0	0	4.000	4.528	MON	197	2,360	12/22/2022	02/01/2047
3140QE-6W-7	FN CA7184 - RMBS			4	1.A	136,625	81.893	134,850	164,666	137,332	0	840	0	0	2.000	4.339	MON	274	3,293	12/22/2022	09/01/2050
3140QE-S6-0	FN CA6840 - RMBS			4	1.A	83,631	90.132	83,378	92,507	83,980	0	404	0	0	2.000	4.231	MON	154	1,850	12/22/2022	09/01/2035
3140QN-TM-4	FN CB3255 - RMBS			4	1.A	862,776	92.392	820,600	888,173	863,512	0	266	0	0	3.500	3.868	MON	2,591	31,086	04/22/2022	04/01/2052
3140QN-W9-9	FN CB3371 - RMBS			4	1.A	1,331,904	92.124	1,241,951	1,348,123	1,332,501	0	206	0	0	3.500	3.648	MON	3,932	47,184	04/08/2022	04/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140QP-2F-3	FN CB4373 - RMBS			4	1.A	460,075	94.582	436,237	461,228	460,069	0	11	0	0	4.000	4.031	MON	1,537	18,449	08/17/2022	08/01/2052
3140QP-SS-7	FN CB4128 - RMBS			4	1.A	4,764,579	97.282	4,786,893	4,920,656	4,767,856	0	1,420	0	0	4.500	4.956	MON	18,452	221,430	09/22/2022	07/01/2052
3140XG-NB-1	FN FS1285 - RMBS			4	1.A	161,689	93.212	149,244	160,113	161,747	0	15	0	0	3.500	3.352	MON	467	5,604	03/22/2022	02/01/2052
3140XH-7H-4	FN FS2695 - RMBS			4	1.A	3,548,918	97.533	3,586,922	3,677,635	3,548,514	0	(1,078)	0	0	4.500	5.016	MON	13,791	165,494	09/23/2022	08/01/2052
0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						18,225,534	XXX	18,022,494	18,726,839	18,234,777	0	3,974	0	0	XXX	XXX	XXX	66,978	777,838	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN			1	1.D FE	867,345	116.333	872,498	750,000	860,944	0	(5,181)	0	0	7.017	5.486	JD	2,339	52,628	09/26/2022	12/15/2037
0849999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						867,345	XXX	872,498	750,000	860,944	0	(5,181)	0	0	XXX	XXX	XXX	2,339	52,628	XXX	XXX
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						29,162,792	XXX	28,794,023	29,641,839	28,950,028	0	908	0	0	XXX	XXX	XXX	197,423	1,223,616	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
002824-BP-4	ABBOTT LABORATORIES			1,2	1.D FE	285,272	89.031	289,351	325,000	295,795	0	6,546	0	0	1.150	3.535	JJ	1,568	3,738	05/13/2022	01/30/2028
010392-FY-9	ALABAMA POWER CO			1,2	1.G FE	949,090	98.002	980,023	1,000,000	960,794	0	9,557	0	0	3.750	4.933	MS	12,500	39,479	10/06/2022	09/01/2027
015271-AK-5	ALEXANDRIA REAL ESTATE																				
	EQUITIES INC			1,2	2.A FE	908,880	96.259	962,587	1,000,000	927,212	0	15,512	0	0	3.950	6.007	JJ	18,214	39,500	10/21/2022	01/15/2028
02361D-AY-6	AMEREN ILLINOIS CO			1,2	1.F FE	895,200	93.692	936,921	1,000,000	905,758	0	8,414	0	0	3.850	5.216	MS	12,833	38,714	09/27/2022	09/01/2032
025816-CW-7	AMERICAN EXPRESS CO			2	2.A FE	399,252	98.744	394,974	400,000	399,411	0	97	0	0	4.050	4.081	MN	2,610	16,200	04/28/2022	05/03/2029
03027X-BV-1	AMERICAN TOWER CORP			1,2	2.C FE	97,207	96.291	96,291	100,000	98,110	0	539	0	0	3.650	4.288	MS	1,075	3,650	04/19/2022	03/15/2027
037833-ET-3	APPLE INC			1,2	1.B FE	748,553	99.815	748,613	750,000	748,723	0	171	0	0	4.000	4.043	MN	4,250	0	05/08/2023	05/10/2028
038222-AJ-4	APPLIED MATERIALS INC			1,2	1.F FE	179,650	98.600	172,551	175,000	177,227	0	(1,426)	0	0	3.900	3.027	AO	1,706	6,825	04/12/2022	10/01/2025
04352E-AA-3	ASCENSION HEALTH			1,2	1.C FE	106,231	89.548	89,548	100,000	104,498	0	(756)	0	0	2.532	1.690	MN	324	2,532	09/02/2021	11/15/2029
06051G-JS-9	BANK OF AMERICA CORP			1,2	1.G FE	135,095	91.703	137,555	150,000	139,313	0	2,575	0	0	1.734	3.899	JJ	1,149	2,601	05/03/2022	07/22/2027
06051G-KP-3	BANK OF AMERICA CORP			1,2,5	1.G FE	250,000	97.278	243,195	250,000	250,000	0	0	0	0	4.376	4.378	AO	1,945	10,940	04/21/2022	04/27/2028
06406R-BD-8	BANK OF NEW YORK MELLON																				
	CORP				1.E FE	250,258	96.623	241,557	250,000	250,203	0	(33)	0	0	3.850	3.833	AO	1,738	9,625	04/25/2022	04/26/2029
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO		A	1,2	1.F FE	170,461	96.181	168,316	175,000	172,384	0	1,142	0	0	2.750	3.473	MS	1,604	4,813	04/19/2022	03/01/2026
14040H-CX-1	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	239,610	99.426	248,565	250,000	240,625	0	1,015	0	0	5.468	6.365	FA	5,696	6,835	06/27/2023	02/01/2029
172967-LS-8	CITIGROUP INC			1,2,5	1.G FE	901,800	94.127	941,272	1,000,000	919,720	0	14,223	0	0	3.520	5.439	AO	6,258	35,200	09/23/2022	10/27/2028
20030N-BN-0	COMCAST CORP			1,2	1.G FE	242,577	97.609	244,022	250,000	245,355	0	2,706	0	0	3.375	4.577	FA	3,188	8,438	12/22/2022	08/15/2025
210518-DS-2	CONSUMERS ENERGY CO			1,2	1.F FE	1,003,470	100.348	1,003,481	1,000,000	1,002,935	0	(535)	0	0	4.650	4.570	MS	15,500	29,838	01/06/2023	03/01/2028
22160K-AP-0	COSTCO WHOLESALE CORP			1,2	1.E FE	86,834	85.701	85,701	100,000	89,342	0	1,486	0	0	1.600	3.500	AO	316	1,600	04/13/2022	04/20/2030
24422E-WM-7	JOHN DEERE CAPITAL CORP				1.F FE	749,520	99.563	746,719	750,000	749,809	0	237	0	0	4.550	4.584	AO	7,583	34,125	10/05/2022	10/11/2024
24422E-WZ-8	JOHN DEERE CAPITAL CORP				1.F FE	249,778	101.426	253,566	250,000	249,794	0	16	0	0	4.700	4.715	JD	685	5,940	06/05/2023	06/10/2030
25468P-DK-9	TWDC ENTERPRISES 18 CORP	SD		1	1.G FE	156,163	96.658	149,820	155,000	155,267	0	(120)	0	0	3.000	2.916	FA	1,783	4,650	01/20/2016	02/13/2026
278642-BA-0	EBAY INC			1,2	2.A FE	768,885	104.433	783,248	750,000	765,114	0	(3,471)	0	0	5.950	5.359	MN	4,834	49,060	11/28/2022	11/22/2027
278865-BP-4	ECOLAB INC			1,2	1.G FE	994,020	103.164	1,031,642	1,000,000	995,302	0	1,131	0	0	5.250	5.381	JJ	24,208	34,708	11/07/2022	01/15/2028
29736R-AJ-9	ESTEE LAUDER COMPANIES INC			1,2	1.F FE	697,148	95.724	717,931	750,000	710,516	0	11,113	0	0	3.150	4.948	MS	6,956	23,625	10/14/2022	03/15/2027
29736R-AR-1	ESTEE LAUDER COMPANIES INC			1,2	1.F FE	172,762	83.579	167,158	200,000	177,251	0	2,698	0	0	1.950	3.768	MS	1,148	3,900	04/25/2022	03/15/2031
316773-DJ-6	FIFTH THIRD BANCORP			1,2,5	2.A FE	1,000,000	103.641	1,036,407	1,000,000	1,000,000	0	0	0	0	6.361	6.365	AO	11,308	63,610	10/24/2022	10/27/2028
369550-BQ-0	GENERAL DYNAMICS CORP			1,2	1.G FE	114,281	77.116	115,674	150,000	115,557	0	1,243	0	0	2.850	4.812	JD	356	4,275	12/22/2022	06/01/2041
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	786,899	92.781	835,030	900,000	812,068	0	20,386	0	0	2.640	5.351	FA	8,382	23,760	10/13/2022	02/24/2028
437076-CN-0	HOME DEPOT INC			1,2	1.F FE	244,213	95.604	239,010	250,000	246,067	0	1,112	0	0	2.875	3.385	AO	1,517	7,188	04/26/2022	04/15/2027
438516-CH-7	HONEYWELL INTERNATIONAL INC			1	1.F FE	999,830	99.601	996,012	1,000,000	999,927	0	83	0	0	4.850	4.859	MN	8,083	48,365	10/28/2022	11/01/2024
440452-AF-7	HORMEL FOODS CORP			1,2	1.G FE	217,824	84.888	212,219	250,000	223,833	0	3,543	0	0	1.800	3.637	JD	250	4,500	04/12/2022	06/11/2030
458140-BY-5	INTEL CORP			1,2	1.F FE	951,940	97.889	978,885	1,000,000	963,383	0	9,125	0	0	3.750	4.873	FA	15,208	37,500	09/26/2022	08/05/2027
459200-KS-9	INTERNATIONAL BUSINESS																				
	MACHINES CORP			1	1.G FE	977,530	98.886	988,859	1,000,000	987,003	0	7,800	0	0	4.000	4.870	JJ	17,111	40,000	10/12/2022	07/27/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46647P-DA-1	JPMORGAN CHASE & CO			1,2,5	1.G FE	300,000	98.585	295,754	300,000	300,000	0	0	0	0	4.323	4.325	AO	2,342	12,969	04/19/2022	04/26/2028
49271V-AP-5	KEURIG DR PEPPER INC			1,2	2.B FE	249,533	97.477	243,693	250,000	249,633	0	61	0	0	3.950	3.981	AO	2,085	9,875	04/07/2022	04/15/2029
49326E-EN-9	KEYCORP			1,2,5	2.B FE	680,063	91.764	688,230	750,000	686,463	0	5,070	0	0	4.789	5.984	JD	2,993	35,918	09/27/2022	06/01/2033
539830-BR-9	LOCKHEED MARTIN CORP			1,2	1.G FE	149,868	96.512	144,768	150,000	149,882	0	12	0	0	3.900	3.911	JD	260	5,850	04/21/2022	06/15/2032
539830-BZ-1	LOCKHEED MARTIN CORP			1,2	1.G FE	249,550	100.470	251,174	250,000	249,597	0	47	0	0	4.450	4.491	MN	1,422	5,253	05/23/2023	05/15/2028
57636Q-AU-8	MASTERCARD INC			1,2	1.E FE	170,244	84.234	168,467	200,000	174,674	0	2,699	0	0	2.000	3.881	MN	478	4,000	05/02/2022	11/18/2031
58769J-AC-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	995,010	102.024	1,020,240	1,000,000	995,993	0	900	0	0	5.250	5.365	MN	4,667	52,646	11/21/2022	11/29/2027
595620-AM-7	MIDAMERICAN ENERGY CO			1,2	1.F FE	245,471	98.201	245,503	250,000	247,998	0	2,460	0	0	3.500	4.549	AO	1,847	8,750	12/22/2022	10/15/2024
61747Y-EQ-4	MORGAN STANLEY			1,2,5	1.G FE	400,000	99.441	397,766	400,000	400,000	0	0	0	0	3.620	3.623	AO	2,976	14,480	04/18/2022	04/17/2025
66989H-AJ-7	NOVARTIS CAPITAL CORP			1,2	1.E FE	240,968	97.198	242,995	250,000	244,032	0	2,982	0	0	3.000	4.333	MN	854	7,500	12/22/2022	11/20/2025
67021C-AK-3	NSTAR ELECTRIC CO			1,2	1.F FE	190,419	96.845	193,690	200,000	193,664	0	3,159	0	0	3.250	5.047	MN	831	6,500	12/22/2022	11/15/2025
713448-FM-5	PEPSICO INC			1,2	1.E FE	918,730	97.751	977,514	1,000,000	927,157	0	6,711	0	0	3.900	4.956	JJ	17,658	39,000	09/27/2022	07/18/2032
74005P-BQ-6	LINDE INC			1,2	1.F FE	247,858	97.298	243,244	250,000	248,791	0	552	0	0	3.200	3.443	JJ	3,356	8,000	04/19/2022	01/30/2026
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	674,850	94.166	706,242	750,000	697,151	0	17,793	0	0	2.250	5.074	MS	4,969	16,875	09/27/2022	09/15/2026
74456Q-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	97,451	95.148	95,148	100,000	98,218	0	489	0	0	3.000	3.566	MN	383	3,000	06/01/2022	05/15/2027
74456Q-BX-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	93,965	96.308	96,308	100,000	95,117	0	912	0	0	3.650	4.832	MS	1,217	3,650	09/22/2022	09/01/2028
756109-BG-8	REALTY INCOME CORP			1,2	1.G FE	706,320	97.269	729,514	750,000	716,489	0	8,201	0	0	3.950	5.323	FA	11,192	29,625	09/29/2022	08/15/2027
756109-BH-6	REALTY INCOME CORP			1,2	1.G FE	231,145	95.096	237,740	250,000	233,168	0	2,023	0	0	3.400	5.273	JJ	3,919	4,250	06/13/2023	01/15/2028
771196-BV-3	ROCHE HOLDINGS INC			1,2	1.C FE	901,960	94.137	941,369	1,000,000	927,706	0	20,493	0	0	2.314	4.786	MS	7,135	23,140	09/26/2022	03/10/2027
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	16,594	98.435	16,734	17,000	16,727	0	129	0	0	4.000	4.866	JD	19	680	12/22/2022	12/21/2025
857477-BS-1	STATE STREET CORP			2,5	1.F FE	182,064	92.817	185,633	200,000	186,516	0	2,995	0	0	2.203	4.007	FA	1,762	4,406	06/29/2022	02/07/2028
857477-BT-9	STATE STREET CORP			2,5	1.F FE	605,130	84.093	630,697	750,000	619,969	0	11,855	0	0	2.623	5.040	FA	7,869	19,673	09/26/2022	02/07/2033
87612E-BE-5	TARGET CORP			1	1.F FE	235,704	96.133	240,333	250,000	239,929	0	4,113	0	0	2.500	4.371	AO	1,319	6,250	12/22/2022	04/15/2026
89236T-KJ-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	984,450	100.535	1,005,345	1,000,000	998,010	0	2,882	0	0	4.550	4.907	MS	12,765	45,500	10/05/2022	09/20/2027
907818-EP-9	UNION PACIFIC CORP			1,2	1.G FE	687,998	95.800	718,496	750,000	703,406	0	12,710	0	0	3.000	5.077	AO	4,750	22,500	10/12/2022	04/15/2027
91159H-JK-7	US BANCORP			1,2,5	1.F FE	1,000,000	98.226	982,260	1,000,000	1,000,000	0	0	0	0	4.653	4.655	FA	19,388	23,265	01/26/2023	02/01/2029
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	385,484	94.842	379,366	400,000	389,604	0	2,511	0	0	2.950	3.692	AO	2,491	11,800	05/04/2022	10/15/2027
92826C-AD-4	VISA INC			1,2	1.D FE	241,648	97.484	243,710	250,000	244,411	0	2,690	0	0	3.150	4.358	JD	372	7,875	12/22/2022	12/14/2025
92939U-AD-8	WEC ENERGY GROUP INC			1,2	2.A FE	110,384	88.467	110,584	125,000	114,633	0	2,501	0	0	1.375	3.745	AO	363	1,719	04/11/2022	10/15/2027
95000U-2J-1	WELLS FARGO & CO			1,2,5	1.E FE	797,110	86.494	864,940	1,000,000	821,927	0	19,881	0	0	2.572	5.649	FA	10,002	25,720	09/27/2022	02/11/2031
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						29,920,197	XXX	30,534,160	31,622,000	30,239,159	0	252,958	0	0	XXX	XXX	XXX	333,570	1,106,400	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
95003A-AC-8	WFMBS 211 A3 - CMO/RMBS			4	1.A	567,583	86.781	567,328	653,744	574,690	0	6,797	0	0	2.500	5.218	MON	1,362	16,344	12/06/2022	12/26/2050
1029999999 – Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						567,583	XXX	567,328	653,744	574,690	0	6,797	0	0	XXX	XXX	XXX	1,362	16,344	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities																					
06540M-BH-7	BANK 2022-BNK41 A4 - CMBS			4	1.A	352,488	91.896	321,637	350,000	352,021	0	(283)	0	0	3.916	3.772	MON	1,142	13,450	04/25/2022	04/17/2065
55284A-AA-6	MF1 2021-FL7 A - CMBS		C	4,5	1.A FE	247,881	98.195	243,407	247,881	247,881	0	0	0	0	6.553	6.627	MON	632	15,354	09/10/2021	10/21/2036
1039999999 – Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						600,369	XXX	565,044	597,881	599,902	0	(283)	0	0	XXX	XXX	XXX	1,774	28,804	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
02582J-JV-3	AMXCA 2022-3 A - ABS			4	1.A FE	978,320	98.350	983,495	1,000,000	983,507	0	3,310	0	0	3.750	4.279	MON	1,667	37,500	09/22/2022	08/16/2027
14043Q-AC-6	COPAR 2022-1 A3 - ABS			4	1.A FE	349,924	97.956	342,846	350,000	349,967	0	26	0	0	3.170	3.199	MON	493	11,095	04/26/2022	04/15/2027
14317H-AC-5	CARMX 2022-2 A3 - ABS			4	1.A FE	343,582	98.383	338,078	343,635	343,615	0	19	0	0	3.520	3.522	MON	533	11,993	04/21/2022	02/16/2027
14318D-AC-3	CARMX 2023-1 A3 - ABS			4	1.A FE	749,938	99.589	746,919	750,000	749,958	0	21	0	0	4.750	4.801	MON	1,583	31,667	01/19/2023	10/15/2027
14318U-AD-3	CARMX 2022-4 A3 - ABS			4	1.A FE	999,766	100.307	1,003,070	1,000,000	999,862	0	85	0	0	5.340	5.409	MON	2,373	53,400	10/26/2022	08/16/2027
14318X-AC-9	CARMX 2023-4 A3 - ABS			4	1.A FE	249,951	102.852	257,131	250,000	249,954	0	3	0	0	6.000	6.083	MON	667	2,375	10/12/2023	07/17/2028
233869-AC-0	DTRT 221 A3 - ABS			4	1.A FE	999,934	99.753	997,529	1,000,000	999,972	0	33	0	0	5.230	5.291	MON	2,324	52,300	10/12/2022	02/17/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
34529N-AD-2	FORDL 2023-B A3 - ABS			4	1.A FE	249,962	101.077	252,692	250,000	249,968	0	6	0	0	5.910	5.994	MON	657	3,530	09/14/2023	10/15/2026
36265Q-AD-8	GMCAR 2022-4 A3 - ABS			4	1.A FE	999,836	99.601	996,005	1,000,000	999,909	0	59	0	0	4.820	4.875	MON	2,008	48,200	10/04/2022	08/16/2027
36266F-AC-3	GMALT 2022-2 A3 - ABS			4	1.A FE	192,895	99.346	191,653	192,915	192,910	0	20	0	0	3.420	3.456	MON	202	6,598	05/03/2022	06/20/2025
379930-AD-2	GMCAR 2023-4 A3 - ABS			4	1.A FE	249,949	102.406	256,015	250,000	249,921	0	(28)	0	0	5.780	5.871	MON	522	2,609	10/03/2023	08/16/2028
58770A-AC-7	MBART 2023-1 A3 - ABS			4	1.A FE	749,910	99.387	745,402	750,000	749,940	0	30	0	0	4.510	4.557	MON	1,503	30,067	01/18/2023	11/15/2027
92868A-AC-9	VWALT 2022-A A3 - ABS			4	1.A FE	124,990	99.239	124,048	125,000	124,998	0	5	0	0	3.440	3.469	MON	131	4,300	06/07/2022	07/21/2025
98163Q-AD-1	WOART 2022-B A3 - ABS			4	1.A FE	199,976	98.089	196,177	200,000	199,990	0	9	0	0	3.250	3.277	MON	289	6,500	05/24/2022	07/15/2027
98164G-AD-2	WOART 2022-A A4 - ABS			4	1.A FE	99,995	93.974	93,974	100,000	99,997	0	1	0	0	1.900	1.909	MON	84	1,900	02/08/2022	03/15/2028
1049999999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						7,538,926	XXX	7,525,036	7,561,550	7,544,469	0	3,599	0	0	XXX	XXX	XXX	15,037	304,032	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						38,627,075	XXX	39,191,568	40,435,175	38,958,220	0	263,071	0	0	XXX	XXX	XXX	351,743	1,455,580	XXX	XXX
2419999999 – Subtotals – Issuer Obligations						49,388,157	XXX	49,701,740	51,142,000	49,500,645	0	258,112	0	0	XXX	XXX	XXX	552,310	1,764,694	XXX	XXX
2429999999 – Subtotals – Residential Mortgage-Backed Securities						18,793,117	XXX	18,589,822	19,380,583	18,809,467	0	10,771	0	0	XXX	XXX	XXX	68,340	794,182	XXX	XXX
2439999999 – Subtotals – Commercial Mortgage-Backed Securities						600,369	XXX	565,044	597,881	599,902	0	(283)	0	0	XXX	XXX	XXX	1,774	28,804	XXX	XXX
2449999999 – Subtotals – Other Loan-Backed and Structured Securities						8,406,271	XXX	8,397,534	8,311,550	8,405,413	0	(1,582)	0	0	XXX	XXX	XXX	17,376	356,660	XXX	XXX
2509999999 – Subtotals – Total Bonds						77,187,914	XXX	77,254,140	79,432,014	77,315,427	0	267,018	0	0	XXX	XXX	XXX	639,800	2,944,339	XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
	1A	1A \$34,181,664	1B \$3,811,864	1C \$4,746,114	1D \$5,050,935	1E \$3,930,290	1F \$12,539,876	1G \$7,744,687			
	1B	2A \$4,035,165	2B \$1,176,722	2C \$98,110							
	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 Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred																				
61761J-40-6	MORGAN STANLEY			7,500.000	25.00	0	185,925	24.790	185,925	199,725	2,988	11,953	0	1,800	0	0	1,800	0	2.C FE	03/25/2015
4019999999 – Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred							185,925	XXX	185,925	199,725	2,988	11,953	0	1,800	0	0	1,800	0	XXX	XXX
4109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)							185,925	XXX	185,925	199,725	2,988	11,953	0	1,800	0	0	1,800	0	XXX	XXX
4509999999 – Total Preferred Stocks							185,925	XXX	185,925	199,725	2,988	11,953	0	1,800	0	0	1,800	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 \$185,925							
	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 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Parent, Subsidiaries and Affiliates, Other																	
000000-00-0.....	STONEWOOD INSURANCE COMPANY.....			20,000.000.....	81,941,541.....	4,097.080.....	81,941,541.....	54,260,851.....	0.....	0.....	0.....	9,867,363.....	0.....	9,867,363.....	0.....	01/03/2012.....	XXX.....
000000-00-0.....	FALLS LAKE FIRE AND CASUALTY COMPANY.....			26,000.000.....	110,596,419.....	4,253.710.....	110,596,419.....	88,002,000.....	0.....	0.....	0.....	12,269,548.....	0.....	12,269,548.....	0.....	12/18/2015.....	XXX.....
5929999999 – Parent, Subsidiaries and Affiliates, Other.....					192,537,960.....	XXX.....	192,537,960.....	142,262,851.....	0.....	0.....	0.....	22,136,911.....	0.....	22,136,911.....	0.....	XXX.....	XXX.....
5979999999 – Subtotals – Parent, Subsidiaries and Affiliates.....					192,537,960.....	XXX.....	192,537,960.....	142,262,851.....	0.....	0.....	0.....	22,136,911.....	0.....	22,136,911.....	0.....	XXX.....	XXX.....
5989999999 – Total Common Stocks.....					192,537,960.....	XXX.....	192,537,960.....	142,262,851.....	0.....	0.....	0.....	22,136,911.....	0.....	22,136,911.....	0.....	XXX.....	XXX.....
5999999999 – Total Preferred and Common Stocks.....					192,723,885.....	XXX.....	192,723,885.....	142,462,576.....	2,988.....	11,953.....	0.....	22,138,711.....	0.....	22,138,711.....	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	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds: U.S. Governments								
91282C-GT-2	UNITED STATES TREASURY		04/17/2023	BNP PARIBAS SECURITIES CORP.	XXX	747,717	750,000	1,337
91282C-GV-7	UNITED STATES TREASURY		04/17/2023	NOMURA SECURITIES INTERNATIONAL	XXX	746,545	750,000	231
0109999999 – Bonds: U.S. Governments						1,494,263	1,500,000	1,568
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
686053-CT-4	OREGON SCH BRDS ASSN		02/06/2023	ROBERT W. BAIRD & CO. INCORPORATED	XXX	772,283	750,000	4,497
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						772,283	750,000	4,497
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
010268-CX-6	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		01/06/2023	WELLS FARGO SECURITIES LLC	XXX	582,180	750,000	7,122
3132DP-GF-9	FH SD1998 - RMBS		01/09/2023	J.P. MORGAN SECURITIES LLC	XXX	2,011,125	1,990,597	3,041
3132E0-DZ-2	FH SD3720 - RMBS		08/31/2023	NOMURA SECURITIES INTERNATIONAL	XXX	483,146	494,584	893
452024-HH-8	ILLINOIS MUN ELEC AGY PWR SUPPLY SYS REV		07/24/2023	CHASE SECURITIES, INC.	XXX	558,105	500,000	17,714
576000-LA-9	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		02/22/2023	HILLTOP SECURITIES INC	XXX	750,735	750,000	3,969
60636W-NU-5	MISSOURI ST HWYS & TRANSN COMMN ST RD RE		01/05/2023	CITIGROUP GLOBAL MARKETS, INC	XXX	781,275	750,000	7,714
977100-HV-1	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		02/22/2023	WELLS FARGO SECURITIES LLC	XXX	739,605	750,000	722
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						5,906,171	5,985,181	41,174
Bonds: Industrial and Miscellaneous (Unaffiliated)								
037833-ET-3	APPLE INC		05/08/2023	GOLDMAN	XXX	748,553	750,000	0
14040H-CX-1	CAPITAL ONE FINANCIAL CORP		06/27/2023	RBC CAPITAL MARKETS	XXX	239,610	250,000	5,620
14318D-AC-3	CARMX 2023-1 A3 - ABS		01/19/2023	BOFA SECURITIES INC.	XXX	749,938	750,000	0
14318X-AC-9	CARMX 2023-4 A3 - ABS		10/12/2023	RBC Capital Markets LLC	XXX	249,951	250,000	0
210518-DS-2	CONSUMERS ENERGY CO		01/06/2023	J.P. MORGAN SECURITIES LLC	XXX	1,003,470	1,000,000	0
24422E-WZ-8	JOHN DEERE CAPITAL CORP		06/05/2023	J.P. MORGAN SECURITIES LLC	XXX	249,778	250,000	0
34529N-AD-2	FORDL 2023-B A3 - ABS		09/14/2023	BARCLAYS CAPITAL INC.	XXX	249,962	250,000	0
379930-AD-2	GMCAR 2023-4 A3 - ABS		10/03/2023	MUFG SECURITIES AMERICAS INC.	XXX	249,949	250,000	0
539830-BZ-1	LOCKHEED MARTIN CORP		05/23/2023	BARCLAYS CAPITAL FIXED INCOME	XXX	249,550	250,000	0
58770A-AC-7	MBART 2023-1 A3 - ABS		01/18/2023	MUFG SECURITIES AMERICAS INC.	XXX	749,910	750,000	0
756109-BH-6	REALTY INCOME CORP		06/13/2023	BNY/SUNTRUST CAPITAL MARKETS	XXX	231,145	250,000	3,542
91159H-JK-7	US BANCORP		01/26/2023	U.S. BANCORP INVESTMENTS INC.	XXX	1,000,000	1,000,000	0
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						5,971,814	6,000,000	9,162
2509999997 – Subtotals - Bonds - Part 3						14,144,531	14,235,181	56,400
2509999999 – Subtotals - Bonds						14,144,531	14,235,181	56,400
6009999999 – Totals						14,144,531	XXX	56,400

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds: U.S. Governments																				
912828-R2-8	UNITED STATES TREASURY		04/30/2023	Maturity @ 100.00	XXX	1,000,000	1,000,000	997,464	999,211	0	789	0	789	0	1,000,000	0	0	0	8,125	04/30/2023
0109999999 – Bonds: U.S. Governments						1,000,000	1,000,000	997,464	999,211	0	789	0	789	0	1,000,000	0	0	0	8,125	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3131XT-PS-3	FH ZM0433 - RMBS		12/01/2023	Paydown	XXX	16,825	16,825	15,598	15,593	0	1,233	0	1,233	0	16,825	0	0	0	367	11/01/2045
3132DM-3L-7	FH SD0803 - RMBS		12/01/2023	Paydown	XXX	31,560	31,560	32,216	32,190	0	(630)	0	(630)	0	31,560	0	0	0	519	01/01/2052
3132DN-JY-0	FH SD1179 - RMBS		12/01/2023	Paydown	XXX	23,365	23,365	21,595	21,628	0	1,737	0	1,737	0	23,365	0	0	0	398	06/01/2052
3132DN-VV-2	FH SD1528 - RMBS		12/01/2023	Paydown	XXX	192,699	192,699	186,075	186,175	0	6,524	0	6,524	0	192,699	0	0	0	5,288	08/01/2052
3132DP-AH-1	FH SD1808 - RMBS		12/01/2023	Paydown	XXX	47,614	47,614	46,133	46,137	0	1,477	0	1,477	0	47,614	0	0	0	1,036	08/01/2052
3132DP-GF-9	FH SD1998 - RMBS		12/01/2023	Paydown	XXX	111,329	111,329	112,477	0	0	(1,148)	0	(1,148)	0	111,329	0	0	0	2,912	12/01/2052
3132DV-7B-5	FH SD8090 - RMBS		12/01/2023	Paydown	XXX	8,204	8,204	8,453	8,477	0	(273)	0	(273)	0	8,204	0	0	0	90	09/01/2050
3132E0-DZ-2	FH SD3720 - RMBS		12/01/2023	Paydown	XXX	12,686	12,686	12,393	0	0	293	0	293	0	12,686	0	0	0	88	08/01/2053
3138ES-AS-7	FN AL9916 - RMBS		12/01/2023	Paydown	XXX	11,665	11,665	11,304	11,303	0	363	0	363	0	11,665	0	0	0	185	02/01/2047
3140QE-6W-7	FN CA7184 - RMBS		12/01/2023	Paydown	XXX	11,070	11,070	9,185	9,176	0	1,894	0	1,894	0	11,070	0	0	0	106	09/01/2050
3140QE-S6-0	FN CA6840 - RMBS		12/01/2023	Paydown	XXX	15,027	15,027	13,585	13,576	0	1,451	0	1,451	0	15,027	0	0	0	166	09/01/2035
3140QN-TM-4	FN CB3255 - RMBS		12/01/2023	Paydown	XXX	64,129	64,129	62,295	62,329	0	1,800	0	1,800	0	64,129	0	0	0	1,282	04/01/2052
3140QN-W9-9	FN CB3371 - RMBS		12/01/2023	Paydown	XXX	87,287	87,287	86,237	86,262	0	1,025	0	1,025	0	87,287	0	0	0	1,710	04/01/2052
3140QP-2F-3	FN CB4373 - RMBS		12/01/2023	Paydown	XXX	27,125	27,125	27,058	27,057	0	68	0	68	0	27,125	0	0	0	590	08/01/2052
3140QP-SS-7	FN CB4128 - RMBS		12/01/2023	Paydown	XXX	414,197	414,197	401,059	401,216	0	12,982	0	12,982	0	414,197	0	0	0	10,048	07/01/2052
3140XG-NB-1	FN FS1285 - RMBS		12/01/2023	Paydown	XXX	18,074	18,074	18,252	18,257	0	(183)	0	(183)	0	18,074	0	0	0	341	02/01/2052
3140XH-7H-4	FN FS2695 - RMBS		12/01/2023	Paydown	XXX	394,386	394,386	380,583	380,655	0	13,731	0	13,731	0	394,386	0	0	0	9,639	08/01/2052
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,487,242	1,487,243	1,444,497	1,320,031	0	42,343	0	42,343	0	1,487,243	0	0	0	34,765	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
06406R-BC-0	BANK OF NEW YORK MELLON CORP		09/18/2023	Call @ 96.96	XXX	96,964	100,000	99,986	99,989	0	3	0	3	0	99,992	0	(3,028)	(3,028)	2,968	04/25/2025
14317H-AC-5	CARMX 2022-2 A3 - ABS		12/15/2023	Paydown	XXX	6,365	6,365	6,364	6,365	0	1	0	1	0	6,365	0	0	0	222	02/16/2027
20030N-BL-4	COMCAST CORP		05/11/2023	Call @ 98.72	XXX	320,827	325,000	327,103	326,546	0	(286)	0	(286)	0	326,260	0	(5,433)	(5,433)	8,074	02/15/2025
36266F-AC-3	GMALT 2022-2 A3 - ABS		12/20/2023	Paydown	XXX	32,085	32,085	32,082	32,081	0	4	0	4	0	32,085	0	0	0	1,086	06/20/2025
55284A-AA-6	MF1 2021-FL7 A - CMBS	C	12/18/2023	Paydown	XXX	2,119	2,119	2,119	2,119	0	0	0	0	0	2,119	0	0	0	131	10/21/2036
88161F-AD-8	TESLA 21A A4 - ABS		10/20/2023	Paydown	XXX	200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,084	03/20/2025
95003A-AC-8	WFMBS 211 A3 - CMO/RMBS		12/01/2023	Paydown	XXX	51,352	51,352	44,589	44,605	0	6,747	0	6,747	0	51,352	0	0	0	727	12/26/2050
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						709,712	716,921	712,242	711,704	0	6,469	0	6,469	0	718,173	0	(8,461)	(8,461)	14,292	XXX
2509999997 – Subtotals - Bonds - Part 4						3,196,954	3,204,163	3,154,203	3,030,946	0	49,601	0	49,601	0	3,205,416	0	(8,461)	(8,461)	57,182	XXX
2509999999 – Subtotals - Bonds						3,196,954	3,204,163	3,154,203	3,030,946	0	49,601	0	49,601	0	3,205,416	0	(8,461)	(8,461)	57,182	XXX
6009999999 – Totals						3,196,954	XXX	3,154,203	3,030,946	0	49,601	0	49,601	0	3,205,416	0	(8,461)	(8,461)	57,182	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
6009999999 – Totals								0	0	0	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE D - PART 6 - SECTION 1

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	10	11
									Number of Shares	% of Outstanding
Common Stocks, U.S. Property & Casualty Insurer										
000000-00-0	STONEWOOD INSURANCE COMPANY		11828	20-0328998	8bi	81,941,541	0	0	20,000.000	100.000
000000-00-0	FALLS LAKE FIRE AND CASUALTY COMPANY		15884	47-1588915	8bi	110,596,420	0	0	26,000.000	100.000
1199999 – Common Stocks, U.S. Property & Casualty Insurer						192,537,961	0	0	XXX	XXX
1899999 – Subtotals – Common Stocks						192,537,961	0	0	XXX	XXX
1999999 – Totals – Preferred and Common Stocks						192,537,961	0	0	XXX	XXX

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 – Totals – Preferred and Common Stocks			0	XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book / Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds: U.S. Governments, Issuer Obligations																			
UNITED STATES TREASURY	%		09/28/2023	BMO CAPITAL MARKET	01/16/2024	6,335,912	0	89,222	0	0	6,350,000	6,246,690	0	0	0	5.503	N/A	0	0
UNITED STATES TREASURY			12/27/2023	CORP	04/04/2024	1,578,265	0	1,156	0	0	1,600,000	1,577,109	0	0	0	5.366	N/A	0	0
0019999999 – Bonds: U.S. Governments, Issuer Obligations						7,914,177	0	90,378	0	0	7,950,000	7,823,799	0	0	XXX	XXX	XXX	0	0
0109999999 – Bonds: Subtotals – U.S. Governments						7,914,177	0	90,378	0	0	7,950,000	7,823,799	0	0	XXX	XXX	XXX	0	0
2419999999 – Total Bonds, Subtotals – Issuer Obligations						7,914,177	0	90,378	0	0	7,950,000	7,823,799	0	0	XXX	XXX	XXX	0	0
2509999999 – Total Bonds, Subtotals – Bonds						7,914,177	0	90,378	0	0	7,950,000	7,823,799	0	0	XXX	XXX	XXX	0	0
7709999999 – Total Short-Term Investments						7,914,177	0	90,378	0	0	XXX	7,823,799	0	0	XXX	XXX	XXX	0	0

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:														
	1A	1A	\$7,914,177	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													

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

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

NONE

(E-26) Schedule DL - Part 2

NONE

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
KEY BANK – CLEVELAND, OH.....		0	0	0	30,174,396	XXX
US BANK – MINNEAPOLIS, MN.....	SD	0	0	0	505,000	XXX
0199998 – Deposits in 0 depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories.....			0	0	0	XXX
0199999 – Totals – Open Depositories.....			0	0	30,679,396	XXX
0399999 – Total Cash on Deposit.....			0	0	30,679,396	XXX
0599999 – Total Cash.....			0	0	30,679,396	XXX

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

1. January.....	21,935,006	4. April.....	26,051,344	7. July.....	28,519,876	10. October.....	34,108,563
2. February.....	22,661,035	5. May.....	25,580,831	8. August.....	30,994,428	11. November.....	33,770,376
3. March.....	28,798,397	6. June.....	27,293,554	9. September.....	30,820,466	12. December.....	30,679,396

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
31846V-41-9	FIRST AMER:TRS OBG V	%SD	12/21/2023	5.110	XXX	315,000	1,368	14,554
31846V-80-7	FIRST AMER:TRS OBG Y	%SD	12/21/2023	4.960	XXX	1,807,235	7,617	78,507
60934N-50-0	FEDERATED HRMS TRS INST	%	12/26/2023	5.210	XXX	102,975	0	0
94975H-29-6	ALLSPRING:TRS+ MM I	%SD	11/02/2023	5.220	XXX	120,062	533	5,654
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						2,345,273	9,518	98,715
All Other Money Market Mutual Funds								
000000-00-0	RBS CITIZENS NA CASH SWEEP	%SD	12/01/2023	0	XXX	552,390	0	25,456
8309999999 – All Other Money Market Mutual Funds						552,390	0	25,456
8609999999 – Total Cash Equivalents						2,897,663	9,518	124,171

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	B	COLLATERAL SECURITIES FOR THE AR DOI	0	0	0	0		
2.	Alaska	AK			0	0	0	0		
3.	Arizona	AZ			0	0	0	0		
4.	Arkansas	AR			170,260	164,707	0	0		
5.	California	CA			0	0	0	0		
6.	Colorado	CO			0	0	0	0		
7.	Connecticut	CT	ST	COLLATERAL SECURITIES FOR THE DE DOI	0	0	0	0		
8.	Delaware	DE			110,000	110,000	0	0		
9.	District of Columbia	DC			0	0	0	0		
10.	Florida	FL			0	0	0	0		
11.	Georgia	GA			120,062	120,062	0	0		
12.	Hawaii	HI			0	0	0	0		
13.	Idaho	ID	B	COLLATERAL SECURITIES FOR THE ID DOI	686,990	642,402	0	0		
14.	Illinois	IL			0	0	0	0		
15.	Indiana	IN			0	0	0	0		
16.	Iowa	IA			0	0	0	0		
17.	Kansas	KS			0	0	0	0		
18.	Kentucky	KY			0	0	0	0		
19.	Louisiana	LA	ST	COLLATERAL SECURITIES FOR THE NC DOI	0	0	0	0		
20.	Maine	ME			0	0	0	0		
21.	Maryland	MD			0	0	0	0		
22.	Massachusetts	MA			217,486	223,686	0	0		
23.	Michigan	MI			0	0	0	0		
24.	Minnesota	MN			0	0	0	0		
25.	Mississippi	MS	B	COLLATERAL SECURITIES FOR THE NM DOI	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			309,326	286,799	0	0		
30.	New Hampshire	NH			552,390	552,390	0	0		
31.	New Jersey	NJ	ST	COLLATERAL SECURITIES FOR THE OH DOI	0	0	0	0		
32.	New Mexico	NM			340,026	315,722	0	0		
33.	New York	NY			0	0	0	0		
34.	North Carolina	NC			315,000	315,000	0	0		
35.	North Dakota	ND			0	0	0	0		
36.	Ohio	OH			3,831,802	3,840,165	0	0		
37.	Oklahoma	OK	O	COLLATERAL SECURITIES FOR THE OR DOI	0	0	0	0		
38.	Oregon	OR			789,826	787,038	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	B	COLLATERAL SECURITIES FOR THE VA DOI	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			119,919	111,294	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.	US 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		
59.	Totals	XXX			XXX	XXX	7,563,087	7,469,265	0	0
Details of Write-Ins										
5801.					0	0	0	0		
5802.					0	0	0	0		
5803.					0	0	0	0		
5898.	Summary of remaining write-ins for Line 58 from overflow page				0	0	0	0		
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)				0	0	0	0		