



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

NAIC Group Code	4982, 4982	NAIC Company Code	35602	Employer's ID Number	31-0926059
	(Current) (Prior)				
Organized under the Laws of	OH	State of Domicile or Port of Entry	OH		
Country of Domicile	US				
Incorporated/Organized	02/09/1978	Commenced Business	03/01/1978		
Statutory Home Office	41 S. HIGH STREET, SUITE 1700	COLUMBUS, OH, US 43215			
Main Administrative Office	1330 AVENUE OF THE AMERICAS, STE 23A				
	NEW YORK, NY, US 10019	800-684-5428			
		(Telephone)			
Mail Address	1330 AVENUE OF THE AMERICAS, STE 23A	NEW YORK, NY, US 10019			
Primary Location of Books and Records	1330 AVENUE OF THE AMERICAS, STE 23A				
	NEW YORK, NY, US 10019	800-684-5428			
		(Telephone)			
Internet Website Address	WWW.OBSIDIANSPECIALTY.COM				
Statutory Statement Contact	WENDY DOBRINDT	646-493-6054			
		(Telephone)			
	WDOBRINDT@OBSIDIANSPECIALTY.COM				
	(E-Mail)	(Fax)			
OFFICERS					
CRAIG RAPPAPORT, PRESIDENT & CHIEF OPERATING OFFICER		EMILY CANELO, CHIEF LEGAL OFFICER & SECRETARY			
NICHOLAS DAGENAIS#, TREASURER & CHIEF FINANCIAL OFFICER		WILLIAM JEWETT, CHIEF EXECUTIVE OFFICER			
OTHER					
KAITLYN WHITNEY#, ASSISTANT SECRETARY					
DIRECTORS OR TRUSTEES					
WILLIAM JEWETT		EMILY CANELO			
CRAIG RAPPAPORT		JAMES RYAN CLARK			
MICHAEL WALLER#					

State of Connecticut
County of Middlesex 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 <u>[Signature]</u>	x <u>[Signature]</u>	x <u>[Signature]</u>
CRAIG RAPPAPORT	NICHOLAS DAGENAIS	EMILY CANELO
PRESIDENT & CHIEF OPERATING OFFICER	TREASURER & CHIEF FINANCIAL OFFICER	SECRETARY

Subscribed and sworn to before me
this 29th day of February, 2024

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

x [Signature]

Andrea H Quattrocci
Notary Public, State of Connecticut
My Commission Expires February 28, 2027



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	5,875,213	12.5	5,875,214		5,875,214	12.5
1.02	All other governments						
1.03	U.S. states, territories and possessions, etc. guaranteed	1,027,520	2.2	1,027,520		1,027,520	2.2
1.04	U.S. political subdivisions of states, territories, and possessions, guaranteed	747,099	1.6	747,099		747,099	1.6
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	13,481,750	28.8	13,481,753		13,481,753	28.8
1.06	Industrial and miscellaneous	15,702,677	33.5	15,702,679		15,702,679	33.5
1.07	Hybrid securities						
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds						
1.10	Unaffiliated bank loans						
1.11	Unaffiliated certificates of deposit						
1.12	Total long-term bonds	36,834,259	78.6	36,834,265		36,834,265	78.6
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)						
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks						
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02	Industrial and miscellaneous Other (Unaffiliated)						
3.03	Parent, subsidiaries and affiliates Publicly traded						
3.04	Parent, subsidiaries and affiliates Other						
3.05	Mutual funds						
3.06	Unit investment trusts						
3.07	Closed-end funds						
3.08	Exchange traded funds						
3.09	Total common stocks						
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages						
4.03	Commercial mortgages						
4.04	Mezzanine real estate loans						
4.05	Total valuation allowance						
4.06	Total mortgage loans						
5.	Real estate (Schedule A):						
5.01	Properties occupied by company						
5.02	Properties held for production of income						
5.03	Properties held for sale						
5.04	Total real estate						
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	6,090,548	13.0	6,090,548		6,090,548	13.0
6.02	Cash equivalents (Schedule E, Part 2)	3,935,333	8.4	3,935,334		3,935,334	8.4
6.03	Short-term investments (Schedule DA)						
6.04	Total cash, cash equivalents and short-term investments	10,025,881	21.4	10,025,882		10,025,882	21.4
7.	Contract loans						
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)						
10.	Receivables for securities						
11.	Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	46,860,140	100.0	46,860,147		46,860,147	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....	22,602,935
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....	14,821,118
3.	Accrual of discount.....	18,562
4.	Unrealized valuation increase / (decrease):	
4.1	Part 1, Column 12.....	
4.2	Part 2, Section 1, Column 15.....	
4.3	Part 2, Section 2, Column 13.....	
4.4	Part 4, Column 11.....	
5.	Total gain (loss) on disposals, Part 4, Column 19.....	
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....	530,285
7.	Deduct amortization of premium.....	78,063
8.	Total foreign exchange change in book / adjusted carrying value:	
8.1	Part 1, Column 15.....	
8.2	Part 2, Section 1, Column 19.....	
8.3	Part 2, Section 2, Column 16.....	
8.4	Part 4, Column 15.....	
9.	Deduct current year's other-than-temporary impairment recognized:	
9.1	Part 1, Column 14.....	
9.2	Part 2, Section 1, Column 17.....	
9.3	Part 2, Section 2, Column 14.....	
9.4	Part 4, Column 13.....	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	36,834,267
12.	Deduct total nonadmitted amounts.....	
13.	Statement value at end of current period (Line 11 minus Line 12).....	36,834,267

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	5,875,214	5,433,171	5,899,122	5,891,375
2. Canada				
3. Other Countries				
4. Totals	5,875,214	5,433,171	5,899,122	5,891,375
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	1,027,520	875,155	1,094,815	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	747,099	611,205	715,197	850,000
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	13,481,750	12,937,566	13,555,348	13,541,135
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	14,703,138	14,053,217	14,747,905	15,334,379
9. Canada				
10. Other Countries	999,541	969,222	998,290	1,000,000
11. Totals	15,702,679	15,022,439	15,746,195	16,334,379
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	36,834,262	34,879,536	37,010,677	37,616,889
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States				XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals				XXX
Parent, Subsidiaries and Affiliates				
24. Totals				XXX
25. Total Common Stocks				XXX
26. Total Stocks				XXX
27. Total Bonds and Stocks	36,834,262	34,879,536	37,010,677	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.....	74,656	5,393,718	372,201	33,258	1,381	XXX	5,875,214	16.0	5,602,096	24.8	5,875,214	
1.2.	NAIC 2.....						XXX						
1.3.	NAIC 3.....						XXX						
1.4.	NAIC 4.....						XXX						
1.5.	NAIC 5.....						XXX						
1.6.	NAIC 6.....						XXX						
1.7.	Totals.....	74,656	5,393,718	372,201	33,258	1,381	XXX	5,875,214	16.0	5,602,096	24.8	5,875,214	
2.	All Other Governments												
2.1.	NAIC 1.....						XXX						
2.2.	NAIC 2.....						XXX						
2.3.	NAIC 3.....						XXX						
2.4.	NAIC 4.....						XXX						
2.5.	NAIC 5.....						XXX						
2.6.	NAIC 6.....						XXX						
2.7.	Totals.....						XXX						
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1.	NAIC 1.....		527,520		500,000		XXX	1,027,520	2.8	1,049,398	4.6	1,027,520	
3.2.	NAIC 2.....						XXX						
3.3.	NAIC 3.....						XXX						
3.4.	NAIC 4.....						XXX						
3.5.	NAIC 5.....						XXX						
3.6.	NAIC 6.....						XXX						
3.7.	Totals.....		527,520		500,000		XXX	1,027,520	2.8	1,049,398	4.6	1,027,520	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1.	NAIC 1.....		100,000	647,099			XXX	747,099	2.0	737,131	3.3	747,099	
4.2.	NAIC 2.....						XXX						
4.3.	NAIC 3.....						XXX						
4.4.	NAIC 4.....						XXX						
4.5.	NAIC 5.....						XXX						
4.6.	NAIC 6.....						XXX						
4.7.	Totals.....		100,000	647,099			XXX	747,099	2.0	737,131	3.3	747,099	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1.....	1,192,419	4,927,817	3,612,868	3,030,224	718,424	XXX	13,481,752	36.6	6,385,539	28.3	13,481,753	
5.2.	NAIC 2.....						XXX						
5.3.	NAIC 3.....						XXX						
5.4.	NAIC 4.....						XXX						
5.5.	NAIC 5.....						XXX						
5.6.	NAIC 6.....						XXX						
5.7.	Totals.....	1,192,419	4,927,817	3,612,868	3,030,224	718,424	XXX	13,481,752	36.6	6,385,539	28.3	13,481,753	

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.....	1,198,813	7,221,712	5,099,563	1,444,219	238,581	XXX	15,202,888	41.3	8,329,134	36.9	8,317,882	6,885,006
6.2.	NAIC 2.....		499,791				XXX	499,791	1.4	499,632	2.2	499,791	
6.3.	NAIC 3.....						XXX						
6.4.	NAIC 4.....						XXX						
6.5.	NAIC 5.....						XXX						
6.6.	NAIC 6.....						XXX						
6.7.	Totals.....	1,198,813	7,721,503	5,099,563	1,444,219	238,581	XXX	15,702,679	42.6	8,828,766	39.1	8,817,673	6,885,006
7.	Hybrid Securities												
7.1.	NAIC 1.....						XXX						
7.2.	NAIC 2.....						XXX						
7.3.	NAIC 3.....						XXX						
7.4.	NAIC 4.....						XXX						
7.5.	NAIC 5.....						XXX						
7.6.	NAIC 6.....						XXX						
7.7.	Totals.....						XXX						
8.	Parent, Subsidiaries and Affiliates												
8.1.	NAIC 1.....						XXX						
8.2.	NAIC 2.....						XXX						
8.3.	NAIC 3.....						XXX						
8.4.	NAIC 4.....						XXX						
8.5.	NAIC 5.....						XXX						
8.6.	NAIC 6.....						XXX						
8.7.	Totals.....						XXX						
9.	SVO Identified Funds												
9.1.	NAIC 1.....	XXX	XXX	XXX	XXX	XXX							
9.2.	NAIC 2.....	XXX	XXX	XXX	XXX	XXX							
9.3.	NAIC 3.....	XXX	XXX	XXX	XXX	XXX							
9.4.	NAIC 4.....	XXX	XXX	XXX	XXX	XXX							
9.5.	NAIC 5.....	XXX	XXX	XXX	XXX	XXX							
9.6.	NAIC 6.....	XXX	XXX	XXX	XXX	XXX							
9.7.	Totals.....	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.1.	NAIC 1.....						XXX						
10.2.	NAIC 2.....						XXX						
10.3.	NAIC 3.....						XXX						
10.4.	NAIC 4.....						XXX						
10.5.	NAIC 5.....						XXX						
10.6.	NAIC 6.....						XXX						
10.7.	Totals.....						XXX						
11.	Unaffiliated Certificates of Deposit												
11.1.	NAIC 1.....						XXX						
11.2.	NAIC 2.....						XXX						
11.3.	NAIC 3.....						XXX						
11.4.	NAIC 4.....						XXX						
11.5.	NAIC 5.....						XXX						
11.6.	NAIC 6.....						XXX						
11.7.	Totals.....						XXX						

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

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

NAIC Designation		1	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) 2,465,888	18,170,767	9,731,731	5,007,701	958,386		36,334,473	98.6	XXX	XXX	29,449,468	6,885,006
12.2.	NAIC 2.....	(d) 499,791						499,791	1.4	XXX	XXX	499,791	
12.3.	NAIC 3.....	(d)								XXX	XXX		
12.4.	NAIC 4.....	(d)								XXX	XXX		
12.5.	NAIC 5.....	(d)						(c)		XXX	XXX		
12.6.	NAIC 6.....	(d)						(c)		XXX	XXX		
12.7.	Totals.....	2,465,888	18,670,558	9,731,731	5,007,701	958,386		(b) 36,834,264	100.0	XXX	XXX	29,949,259	6,885,006
12.8.	Line 12.7 as a % of Col. 7.....	6.7	50.7	26.4	13.6	2.6		100.0	XXX	XXX	XXX	81.3	18.7
13.	Total Bonds Prior Year												
13.1.	NAIC 1.....	563,048	12,181,337	7,123,110	1,992,537	243,266		XXX	XXX	22,103,298	97.8	22,103,298	
13.2.	NAIC 2.....		499,632					XXX	XXX	499,632	2.2	499,632	
13.3.	NAIC 3.....							XXX	XXX				
13.4.	NAIC 4.....							XXX	XXX				
13.5.	NAIC 5.....							XXX	XXX	(c)			
13.6.	NAIC 6.....							XXX	XXX	(c)			
13.7.	Totals.....	563,048	12,680,969	7,123,110	1,992,537	243,266		XXX	XXX	(b) 22,602,930	100.0	22,602,930	
13.8.	Line 13.7 as a % of Col. 9.....	2.5	56.1	31.5	8.8	1.1		XXX	XXX	100.0	XXX	100.0	
14.	Total Publicly Traded Bonds												
14.1.	NAIC 1.....	1,766,485	16,000,309	7,398,118	3,564,750	719,805		29,449,467	80.0	22,103,298	97.8	29,449,467	XXX
14.2.	NAIC 2.....		499,791					499,791	1.4	499,632	2.2	499,791	XXX
14.3.	NAIC 3.....												XXX
14.4.	NAIC 4.....												XXX
14.5.	NAIC 5.....												XXX
14.6.	NAIC 6.....												XXX
14.7.	Totals.....	1,766,485	16,500,100	7,398,118	3,564,750	719,805		29,949,258	81.3	22,602,930	100.0	29,949,258	XXX
14.8.	Line 14.7 as a % of Col. 7.....	5.9	55.1	24.7	11.9	2.4		100.0	XXX	XXX	XXX	100.0	XXX
14.9.	Line 14.7 as a % of Line 12.7, Col. 7, Section 12.....	4.8	44.8	20.1	9.7	2.0		81.3	XXX	XXX	XXX	81.3	XXX
15.	Total Privately Placed Bonds												
15.1.	NAIC 1.....	699,403	2,170,458	2,333,613	1,442,951	238,581		6,885,006	18.7			XXX	6,885,006
15.2.	NAIC 2.....											XXX	
15.3.	NAIC 3.....											XXX	
15.4.	NAIC 4.....											XXX	
15.5.	NAIC 5.....											XXX	
15.6.	NAIC 6.....											XXX	
15.7.	Totals.....	699,403	2,170,458	2,333,613	1,442,951	238,581		6,885,006	18.7			XXX	6,885,006
15.8.	Line 15.7 as a % of Col. 7.....	10.2	31.5	33.9	21.0	3.5		100.0	XXX	XXX	XXX	XXX	100.0
15.9.	Line 15.7 as a % of Line 12.7, Col. 7, Section 12.....	1.9	5.9	6.3	3.9	0.6		18.7	XXX	XXX	XXX	XXX	18.7

(a) Includes \$6,885,006 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ current year of bonds with Z designations and \$ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ current year of bonds with 5GI designations, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

SCHEDULE D – PART 1A – SECTION 2

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

Distribution by Type		1	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		5,240,525	295,306			XXX	5,535,831	15.0	5,547,871	24.5	5,535,831	
1.02.	Residential Mortgage-Backed Securities	74,656	153,193	76,896	33,258	1,381	XXX	339,384	0.9	54,225	0.2	339,384	
1.03.	Commercial Mortgage-Backed Securities						XXX						
1.04.	Other Loan-Backed and Structured Securities						XXX						
1.05.	Totals	74,656	5,393,718	372,202	33,258	1,381	XXX	5,875,215	16.0	5,602,096	24.8	5,875,215	
2.	All Other Governments												
2.01.	Issuer Obligations						XXX						
2.02.	Residential Mortgage-Backed Securities						XXX						
2.03.	Commercial Mortgage-Backed Securities						XXX						
2.04.	Other Loan-Backed and Structured Securities						XXX						
2.05.	Totals						XXX						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01.	Issuer Obligations		527,520		500,000		XXX	1,027,520	2.8	1,049,398	4.6	1,027,520	
3.02.	Residential Mortgage-Backed Securities						XXX						
3.03.	Commercial Mortgage-Backed Securities						XXX						
3.04.	Other Loan-Backed and Structured Securities						XXX						
3.05.	Totals		527,520		500,000		XXX	1,027,520	2.8	1,049,398	4.6	1,027,520	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01.	Issuer Obligations		100,000	647,099			XXX	747,099	2.0	737,131	3.3	747,099	
4.02.	Residential Mortgage-Backed Securities						XXX						
4.03.	Commercial Mortgage-Backed Securities						XXX						
4.04.	Other Loan-Backed and Structured Securities						XXX						
4.05.	Totals		100,000	647,099			XXX	747,099	2.0	737,131	3.3	747,099	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations		1,053,843	250,000			XXX	1,303,843	3.5	1,309,677	5.8	1,303,843	
5.02.	Residential Mortgage-Backed Securities	1,192,419	3,873,973	3,362,868	3,030,224	718,424	XXX	12,177,908	33.1	5,075,862	22.5	12,177,909	
5.03.	Commercial Mortgage-Backed Securities						XXX						
5.04.	Other Loan-Backed and Structured Securities						XXX						
5.05.	Totals	1,192,419	4,927,816	3,612,868	3,030,224	718,424	XXX	13,481,751	36.6	6,385,539	28.3	13,481,752	
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	496,856	4,050,878	998,789			XXX	5,546,523	15.1	5,555,218	24.6	5,546,523	
6.02.	Residential Mortgage-Backed Securities	701,958	2,178,491	2,339,901	1,444,219	238,581	XXX	6,903,150	18.7			18,144	6,885,006
6.03.	Commercial Mortgage-Backed Securities		242,228	1,760,873			XXX	2,003,101	5.4	2,023,712	9.0	2,003,101	
6.04.	Other Loan-Backed and Structured Securities		1,249,905				XXX	1,249,905	3.4	1,249,836	5.5	1,249,905	
6.05.	Totals	1,198,814	7,721,502	5,099,563	1,444,219	238,581	XXX	15,702,679	42.6	8,828,766	39.1	8,817,673	6,885,006
7.	Hybrid Securities												
7.01.	Issuer Obligations						XXX						
7.02.	Residential Mortgage-Backed Securities						XXX						
7.03.	Commercial Mortgage-Backed Securities						XXX						
7.04.	Other Loan-Backed and Structured Securities						XXX						
7.05.	Totals						XXX						
8.	Parent, Subsidiaries and Affiliates												
8.01.	Issuer Obligations						XXX						
8.02.	Residential Mortgage-Backed Securities						XXX						
8.03.	Commercial Mortgage-Backed Securities						XXX						
8.04.	Other Loan-Backed and Structured Securities						XXX						
8.05.	Affiliated Bank Loans-Issued						XXX						
8.06.	Affiliated Bank Loans-Acquired						XXX						
8.07.	Totals						XXX						

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

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

Distribution by Type		1	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							
10.	Unaffiliated Bank Loans												
10.01.	Unaffiliated Bank Loans - Issued						XXX						
10.02.	Unaffiliated Bank Loans - Acquired						XXX						
10.03.	Totals						XXX						
11.	Unaffiliated Certificates of Deposit												
11.01.	Totals						XXX						
12.	Total Bonds Current Year												
12.01.	Issuer Obligations	496,856	10,972,766	2,191,194	500,000		XXX	14,160,816	38.4	XXX	XXX	14,160,816	
12.02.	Residential Mortgage-Backed Securities	1,969,033	6,205,657	5,779,665	4,507,701	958,386	XXX	19,420,442	52.7	XXX	XXX	12,535,437	6,885,006
12.03.	Commercial Mortgage-Backed Securities		242,228	1,760,873			XXX	2,003,101	5.4	XXX	XXX	2,003,101	
12.04.	Other Loan-Backed and Structured Securities		1,249,905				XXX	1,249,905	3.4	XXX	XXX	1,249,905	
12.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06.	Affiliated Bank Loans						XXX			XXX	XXX		
12.07.	Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08.	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09.	Totals	2,465,889	18,670,556	9,731,732	5,007,701	958,386		36,834,264	100.0	XXX	XXX	29,949,259	6,885,006
12.10.	Lines 12.09 as a % Col. 7	6.7	50.7	26.4	13.6	2.6		100.0	XXX	XXX	XXX	81.3	18.7
13.	Total Bonds Prior Year												
13.01.	Issuer Obligations		9,729,287	3,720,008	750,000		XXX	XXX	XXX	14,199,295	62.8	14,199,295	
13.02.	Residential Mortgage-Backed Securities	499,910	1,681,740	1,462,634	1,242,537	243,266	XXX	XXX	XXX	5,130,087	22.7	5,130,087	
13.03.	Commercial Mortgage-Backed Securities	63,138	20,106	1,940,468			XXX	XXX	XXX	2,023,712	9.0	2,023,712	
13.04.	Other Loan-Backed and Structured Securities		1,249,836				XXX	XXX	XXX	1,249,836	5.5	1,249,836	
13.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06.	Affiliated Bank Loans						XXX	XXX	XXX				
13.07.	Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08.	Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09.	Totals	563,048	12,680,969	7,123,110	1,992,537	243,266		XXX	XXX	22,602,930	100.0	22,602,930	
13.10.	Line 13.09 as a % of Col. 9	2.5	56.1	31.5	8.8	1.1		XXX	XXX	100.0	XXX	100.0	
14.	Total Publicly Traded Bonds												
14.01.	Issuer Obligations	496,856	10,972,767	2,191,193	500,000		XXX	14,160,816	38.4	14,199,295	62.8	14,160,816	XXX
14.02.	Residential Mortgage-Backed Securities	1,269,630	4,035,200	3,446,053	3,064,750	719,805	XXX	12,535,438	34.0	5,130,087	22.7	12,535,438	XXX
14.03.	Commercial Mortgage-Backed Securities		242,228	1,760,873			XXX	2,003,101	5.4	2,023,712	9.0	2,003,101	XXX
14.04.	Other Loan-Backed and Structured Securities		1,249,905				XXX	1,249,905	3.4	1,249,836	5.5	1,249,905	XXX
14.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06.	Affiliated Bank Loans						XXX						XXX
14.07.	Unaffiliated Bank Loans						XXX						XXX
14.08.	Unaffiliated Certificates of Deposit						XXX						XXX
14.09.	Totals	1,766,486	16,500,100	7,398,119	3,564,750	719,805		29,949,260	81.3	22,602,930	100.0	29,949,260	XXX
14.10.	Line 14.09 as a % of Col. 7	5.9	55.1	24.7	11.9	2.4		100.0	XXX	XXX	XXX	100.0	XXX
14.11.	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.8	44.8	20.1	9.7	2.0		81.3	XXX	XXX	XXX	81.3	XXX
15.	Total Privately Placed Bonds												
15.01.	Issuer Obligations						XXX					XXX	
15.02.	Residential Mortgage-Backed Securities	699,403	2,170,458	2,333,613	1,442,951	238,581	XXX	6,885,006	18.7			XXX	6,885,006
15.03.	Commercial Mortgage-Backed Securities						XXX					XXX	
15.04.	Other Loan-Backed and Structured Securities						XXX					XXX	
15.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06.	Affiliated Bank Loans						XXX					XXX	
15.07.	Unaffiliated Bank Loans						XXX					XXX	
15.08.	Unaffiliated Certificates of Deposit						XXX					XXX	
15.09.	Totals	699,403	2,170,458	2,333,613	1,442,951	238,581		6,885,006	18.7			XXX	6,885,006
15.10.	Line 15.09 as a % of Col. 7	10.2	31.5	33.9	21.0	3.5		100.0	XXX	XXX	XXX	XXX	100.0
15.11.	Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.9	5.9	6.3	3.9	0.6		18.7	XXX	XXX	XXX	XXX	18.7

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(SI-14) Schedule DB - Verification

NONE

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

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year.....	3,301,823		3,301,823	—
2.	Cost of cash equivalents acquired.....	43,190,150		43,190,150	
3.	Accrual of discount.....				
4.	Unrealized valuation increase / (decrease).....				
5.	Total gain (loss) on disposals.....				
6.	Deduct consideration received on disposals.....	42,556,639		42,556,639	
7.	Deduct amortization of premium.....				
8.	Total foreign exchange change in book / adjusted carrying value.....				
9.	Deduct current year's other-than-temporary impairment recognized.....				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,935,334		3,935,334	—
11.	Deduct total nonadmitted amounts.....				
12.	Statement value at end of current period (Line 10 minus Line 11).....	3,935,334		3,935,334	—

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

(E-01) Schedule A - Part 1
NONE

(E-02) Schedule A - Part 2
NONE

(E-03) Schedule A - Part 3
NONE

(E-04) Schedule B - Part 1
NONE

(E-05) Schedule B - Part 2
NONE

(E-06) Schedule B - Part 3
NONE

(E-07) Schedule BA - Part 1
NONE

(E-08) Schedule BA - Part 2
NONE

(E-09) Schedule BA - Part 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
912810-FP-8	UNITED STATES TREASURY BOND	SD			1.A	288,375	109.375	328,125	300,000	295,306		523			5.375	5.645	FA	6,091	16,113	06/05/2001	02/15/2031
912828-ZB-9	UNITED STATES TREASURY NOTE	SD			1.A	5,271,318	91.625	4,764,500	5,200,000	5,240,525		(12,563)			1.125	0.875	FA	19,768	58,500	07/16/2021	02/28/2027
0019999999 – U.S. Governments, Issuer Obligations						5,559,693	XXX	5,092,625	5,500,000	5,535,831		(12,040)			XXX	XXX	XXX	25,859	74,613	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
36179V-ZQ-6	GNMA II POOL MA7051			4	1.A FE	291,714	84.947	292,213	343,994	291,714					2.000	6.539	MON	573		12/28/2023	12/20/2050
	GOVERNMENT NATL MTG ASSOC																				
36207J-ZR-7	#433752			4	1.A FE	2,786	102.144	2,812	2,753	2,766		(9)			7.000	6.539	MON	16	193	05/01/1998	05/15/2028
36208W-CM-3	GNMA POOL 462776			4	1.A FE	5,258	100.961	5,317	5,266	5,258		2			6.500	6.475	MON	29	342	07/01/1998	07/15/2028
36209N-CP-5	GNMA POOL 476278			4	1.A FE	4,047	102.411	4,096	3,999	4,020		(11)			7.000	6.567	MON	23	280	05/01/1998	05/15/2028
	GOVERNMENT NATL MTG ASSOC																				
36295Q-VU-1	#677527			4	1.A FE	13,190	101.162	13,238	13,086	13,190		(13)			6.000	5.570	MON	65	785	06/25/2008	11/15/2037
36295X-ZZ-1	GNMA POOL 683960			4	1.A FE	7,038	106.927	7,450	6,968	7,038		(4)			6.000	5.472	MON	35	418	07/29/2008	02/15/2038
36296K-MW-9	GNMA POOL 693473			4	1.A FE	15,396	100.722	15,421	15,310	15,396		(11)			5.500	5.162	MON	70	842	11/20/2008	06/15/2038
0029999999 – U.S. Governments, Residential Mortgage-Backed Securities						339,429	XXX	340,547	391,376	339,382		(46)			XXX	XXX	XXX	811	2,860	XXX	XXX
0109999999 – Subtotals – U.S. Governments						5,899,122	XXX	5,433,172	5,891,376	5,875,213		(12,086)			XXX	XXX	XXX	26,670	77,473	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
419792-ZB-5	HAWAII ST			1	1.C FE										2.145		FA	322		08/06/2020	08/01/2036
419792-ZB-5	HAWAII ST	SD		1	1.C FE	500,000	74.932	374,660	500,000	500,000					2.145	2.145	FA	4,469	10,403	08/06/2020	08/01/2036
882830-AD-4	TEXAS ST TRANSPRTN COMMISSION	SD		1	1.A FE	594,815	100.099	500,495	500,000	527,520		(21,878)			5.000	0.574	AO	6,250	25,000	11/24/2020	04/01/2025
0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						1,094,815	XXX	875,155	1,000,000	1,027,520		(21,878)			XXX	XXX	XXX	11,041	35,403	XXX	XXX
0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						1,094,815	XXX	875,155	1,000,000	1,027,520		(21,878)			XXX	XXX	XXX	11,041	35,403	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
097067-NH-1	BOERNE TX INDEP SCH DIST	@		3	1.A FE	198,875	70.540	176,350	250,000	213,015		4,761				2.273	N/A			11/18/2020	02/01/2031
432272-GA-4	HILLSBOROUGH CA SCH DIST	@		3	1.A FE	39,917	57.337	34,402	60,000	44,180		1,250				2.890	N/A			05/29/2020	09/01/2034
432272-GA-4	HILLSBOROUGH CA SCH DIST	@SD		3	1.A FE	126,405	57.337	108,940	190,000	139,904		3,957				2.890	N/A			05/29/2020	09/01/2034
698873-H3-3	PAPILLION-LA VISTA NE SCH DIST	SD		2	1.C FE	250,000	79.318	198,295	250,000	250,000					2.008	2.008	JD	2,928	2,510	11/18/2020	12/01/2033
951140-J3-7	WEST ALLEGHENY PA SCH DIST	SD		1	1.C FE	100,000	93.218	93,218	100,000	100,000					2.300	2.300	MS	1,917	1,150	04/01/2020	03/01/2027
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						715,197	XXX	611,205	850,000	747,099		9,968			XXX	XXX	XXX	4,845	3,660	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						715,197	XXX	611,205	850,000	747,099		9,968			XXX	XXX	XXX	4,845	3,660	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																					
20281P-KN-1	CMWLTH FING AUTH PA			1	1.E FE	329,648	96.680	314,210	325,000	327,357		(643)			3.451	3.225	JD	935	11,216	04/02/2020	06/01/2027
	MASSACHUSETTS ST BAY																				
575579-KZ-9	TRANSPRTN	SD			1.B FE	787,962	113.526	794,682	700,000	726,486		(5,191)			5.500	4.560	JJ	19,250	38,500	08/10/2007	07/01/2028
709235-T3-9	PENNSYLVANIA ST UNIV	SD		1	1.C FE	250,000	87.384	218,460	250,000	250,000					2.395	2.395	MS	4,990	2,994	05/06/2020	09/01/2032
0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						1,367,610	XXX	1,327,352	1,275,000	1,303,843		(5,834)			XXX	XXX	XXX	25,175	52,710	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																					
3133AA-LF-7	UMBS - POOL QB3926			4	1.A FE	270,572	81.900	271,105	331,021	270,572					2.000	4.931	MON	552		12/28/2023	10/01/2050
3133KG-P4-4	UMBS - POOL RA1343			4	1.A FE	1,116,348	89.429	950,945	1,063,346	1,116,348		(5,169)			3.000	1.828	MON	2,658	31,900	03/26/2020	09/01/2049
31346Y-XK-4	UMBS - POOL QA5182			4	1.A FE	1,052,245	89.414	892,066	997,684	1,052,245		(4,363)			3.000	1.918	MON	2,494	29,930	04/14/2020	12/01/2049
	FEDERAL NATIONAL MTG ASSOC																				
31371K-ZA-2	#254637	SD		4	1.A FE	30,726	101.100	28,842	28,528	30,726		(432)			5.500	2.647	MON	131	1,569	12/02/2010	02/01/2033
31384V-V3-3	UMBS - POOL 535334			4	1.A FE	4,202	103.117	4,195	4,068	4,202		(27)			7.500	4.152	MON	25	305	01/14/2002	06/01/2030
31400W-SW-1	UMBS - POOL 699933			4	1.A FE	48,986	101.085	49,165	48,637	48,911		(115)			5.500	5.213	MON	223	2,675	09/13/2005	04/01/2033
31406U-K3-1	UMBS - POOL 820314			4	1.A FE	32,062	103.799	33,803	32,566	32,140		63			5.000	5.282	MON	136	1,628	08/03/2005	08/01/2035

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
3140KA-RE-8	UMBS - POOL BP3184	SD		4	1.A FE	706,551	90.138	600,824	666,558	706,551		(3,973)			3.000	1.852	MON	1,666	20,830	04/13/2020	03/01/2050
3140KA-RE-8	UMBS - POOL BP3184			4	1.A FE	234,136	90.138	200,275	222,186	235,517		(1,324)			3.000	1.852	MON	555	5,832	04/13/2020	03/01/2050
3140QB-S7-4	UMBS - POOL CA4141			4	1.A FE	237,132	90.264	194,263	215,217	228,096		(1,030)			3.000	1.747	MON	538	6,457	04/08/2020	09/01/2049
3140QP-2F-3	UMBS - POOL CB4373			4	1.A FE	653,910	94.582	654,355	691,842	653,910					4.000	4.815	MON	2,306		12/28/2023	08/01/2052
3140QR-KE-2	UMBS - POOL CB5692				1.A FE	955,404	101.777	955,762	939,073	955,404					5.500	5.161	MON	4,304		12/28/2023	02/01/2053
3140XE-CK-8	UMBS - POOL FM9973			4	1.A FE	364,692	89.311	364,829	408,495	364,692					3.000	4.735	MON	1,021		12/28/2023	08/01/2051
3140XJ-JR-5	UMBS - POOL FS2971			4	1.A FE	2,814,316	97.505	2,813,916	2,885,928	2,814,316					4.500	4.847	MON	10,822		12/28/2023	10/01/2052
31411W-4N-4	UMBS - POOL 917129			4	1.A FE	13,777	105.390	14,741	13,987	13,777		73			6.000	6.334	MON	70	839	07/09/2007	06/01/2037
31414S-YU-1	UMBS - POOL 975123			4	1.A FE	1,991	103.658	2,070	1,997	1,992		1			5.500	5.469	MON	9	110	09/05/2008	05/01/2038
31418D-2V-3	UMBS - POOL MA4387			4	1.A FE	731,318	85.769	614,476	716,430	729,133		(2,200)			2.000	1.644	MON	1,194	14,329	06/29/2021	07/01/2041
31418D-NA-6	UMBS - POOL MA3984	SD		4	1.A FE	391,342	92.722	349,013	376,409	391,347		(2,218)			2.500	0.985	MON	784	9,410	03/26/2020	04/01/2035
31418E-GC-8	UMBS - POOL MA4694			4	1.A FE	634,587	96.436	634,992	658,458	634,587					3.500	4.294	MON	1,921		12/28/2023	08/01/2037
3142GQ-CG-5	UMBS - POOL RJ0070				1.A FE	1,893,441	100.859	1,980,577	1,963,705	1,893,441		1,293			5.500	6.024	MON	9,000	18,001	10/05/2023	10/01/2053
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						12,187,738	XXX	11,610,214	12,266,135	12,177,907		(19,421)			XXX	XXX	XXX	40,409	143,815	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						13,555,348	XXX	12,937,566	13,541,135	13,481,750		(25,255)			XXX	XXX	XXX	65,584	196,525	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
02665W-DD-0	AMERICAN HONDA FINANCE	SD		1	1.G FE	360,765	97.812	366,793	375,000	372,642		3,327			2.150	3.077	MS	2,486	9,067	04/08/2020	09/10/2024
02665W-DD-0	AMERICAN HONDA FINANCE			1	1.G FE	120,255	97.812	122,264	125,000	124,214		1,109			2.150	3.077	MS	829	1,679	04/08/2020	09/10/2024
06051G-HG-7	BANK OF AMERICA CORP			1	1.E FE	1,084,990	95.464	954,640	1,000,000	1,047,269		(10,535)			3.970	2.764	MS	12,792	39,700	04/08/2020	03/05/2029
172967-MQ-1	CITIGROUP INC.			1	1.G FE	500,000	97.368	486,838	500,000	500,000					3.106	3.106	AO	3,581	15,530	04/01/2020	04/08/2026
22550L-2C-4	CREDIT SUISSE NEW YORK		D		1.E FE	998,290	96.922	969,222	1,000,000	999,541		349			2.950	2.987	AO	6,719	29,500	04/06/2020	04/09/2025
29736R-AQ-3	ESTEE LAUDER CO INC			1	1.F FE	748,620	88.585	664,388	750,000	749,092		131			2.600	2.621	AO	4,117	19,500	04/07/2020	04/15/2030
29736R-AQ-3	ESTEE LAUDER CO INC	SD		1	1.F FE	249,540	88.585	221,463	250,000	249,697		44			2.600	2.621	AO	1,372	6,500	04/07/2020	04/15/2030
35137L-AM-7	FOX CORP			1	2.B FE	499,220	97.300	486,499	500,000	499,791		159			3.050	3.084	AO	3,558	15,250	03/31/2020	04/07/2025
90320W-AD-5	UPMC HEALTH SYSTEM			1	1.F FE	1,015,940	97.766	977,656	1,000,000	1,004,277		(3,281)			3.600	3.250	AO	7,600	36,000	04/08/2020	04/03/2025
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						5,577,620	XXX	5,249,763	5,500,000	5,546,523		(8,697)			XXX	XXX	XXX	43,054	172,726	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
12656T-AD-0	CREDIT SUISSE MORTGAGE TRUST 21-RPL2 M1			2	1.A FE	184,604	73.449	183,623	250,000	184,638		34			2.750	5.795	MON	573		12/28/2023	01/25/2060
362924-AE-2	GS MORTGAGE-BACKED SECURITIES 22-PJ3 A4			2	1.A	1,433,550	81.734	1,462,594	1,789,448	1,433,550		1,247			2.500	5.862	MON	3,728	5,592	12/28/2023	08/25/2052
55285K-AA-3	MFRA TRUST 22-INV3 A1			2,4	1.A FE	238,888	104.320	238,894	229,001	238,888					6.000	4.827	MON	1,145		12/28/2023	10/25/2057
61748H-AR-2	MORGAN STANLEY MORTGAGE LOAN T 04-SAR 3A			2,4,5	1.A FM	18,144	93.474	18,164	19,432	18,144					5.415	7.117	MON	88		12/28/2023	07/25/2034
64831V-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM5 A1			2,4	1.A FE	1,703,573	103.971	1,701,574	1,636,589	1,703,573					6.296	5.334	MON	8,587		12/28/2023	11/25/2052
67114V-AA-1	ONSLow BAY FINANCIAL LLC 22-NQM1 A1			2,4	1.A FE	630,979	81.192	630,314	776,322	630,979					2.305	7.324	MON	1,491		12/28/2023	11/25/2061
67647A-AA-3	OCEANVIEW MORTGAGE TRUST 22-1 A1			2,4	1.A	1,475,076	93.840	1,472,502	1,569,165	1,475,076					4.500	5.377	MON	5,884		12/28/2023	11/25/2052
89173F-AB-6	TOWD POINT MORTGAGE TRUST 17-1 A2			2,4	1.A	243,358	97.351	243,379	250,000	243,408		51			3.500	5.951	MON	729		12/28/2023	10/25/2056
89177J-AB-4	TOWD POINT MORTGAGE TRUST 19-2 A2			2	1.A	694,672	86.641	693,125	800,000	694,771		99			3.750	5.861	MON	2,500		12/28/2023	12/25/2058
92539N-AA-4	VERUS SECURITIZATION TRUST 22-7 A1			2,4	1.A FE	280,121	99.016	280,147	282,932	280,121					5.152	5.312	MON	1,215		12/28/2023	07/25/2067
1029999999 – Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						6,902,965	XXX	6,924,316	7,602,889	6,903,148		1,431			XXX	XXX	XXX	25,940	5,592	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities																					

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
36258R-AZ-6	GS MORTGAGE SECURITIES TRUST 20-GC47 A4			2,4	1.A	1,767,495	83.624	1,463,418	1,750,000	1,760,873		(1,882)			2.125	2.002	MON	3,098	37,179	05/07/2020	05/12/2053
46591A-AZ-8	JPMDB COMMERCIAL MORTGAGE SECU 18-C8 A3			2,4	1.A	248,382	95.729	221,602	231,490	242,228		(332)			3.944	2.700	MON	761	9,131	03/27/2020	06/15/2051
1039999999 – Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						2,015,877	XXX	1,685,020	1,981,490	2,003,101		(2,214)			XXX	XXX	XXX	3,859	46,310	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
380140-AD-5	GM FINANCIAL SECURITIZED TERM 21-3 A4			2,4	1.A FE	1,249,733	93.067	1,163,340	1,250,000	1,249,905		69			0.730	0.736	MON	380	9,125	07/13/2021	08/16/2027
1049999999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						1,249,733	XXX	1,163,340	1,250,000	1,249,905		69			XXX	XXX	XXX	380	9,125	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						15,746,195	XXX	15,022,439	16,334,379	15,702,677		(9,411)			XXX	XXX	XXX	73,233	233,753	XXX	XXX
2419999999 – Subtotals – Issuer Obligations						14,314,935	XXX	13,156,100	14,125,000	14,160,816		(38,481)			XXX	XXX	XXX	109,974	339,112	XXX	XXX
2429999999 – Subtotals – Residential Mortgage-Backed Securities						19,430,132	XXX	18,875,077	20,260,400	19,420,437		(18,036)			XXX	XXX	XXX	67,160	152,267	XXX	XXX
2439999999 – Subtotals – Commercial Mortgage-Backed Securities						2,015,877	XXX	1,685,020	1,981,490	2,003,101		(2,214)			XXX	XXX	XXX	3,859	46,310	XXX	XXX
2449999999 – Subtotals – Other Loan-Backed and Structured Securities						1,249,733	XXX	1,163,340	1,250,000	1,249,905		69			XXX	XXX	XXX	380	9,125	XXX	XXX
2509999999 – Subtotals – Total Bonds						37,010,677	XXX	34,879,537	37,616,890	36,834,259		(58,662)			XXX	XXX	XXX	181,373	546,814	XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																		
	1A	1A	\$29,133,893	1B	\$726,486	1C	\$1,100,000	1D	\$	1E	\$2,374,167	1F	\$2,003,066	1G	\$996,856					
	1B	2A	\$	2B	\$499,791	2C	\$													
	1C	3A	\$	3B	\$	3C	\$													
	1D	4A	\$	4B	\$	4C	\$													
	1E	5A	\$	5B	\$	5C	\$													
	1F	6	\$																	

(E-11) Schedule D - Part 2 - Section 1

NONE

(E-12) Schedule D - Part 2 - Section 2

NONE

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								
36179V-ZQ-6	GNMA II POOL MA7051		12/28/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	291,714	343,994	516
0109999999 – Bonds: U.S. Governments						291,714	343,994	516
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3133AA-LF-7	UMBS - POOL QB3926		12/28/2023	NOMURA SECURITIES INTERNATIONAL INC.	XXX	270,572	331,021	497
3140QP-2F-3	UMBS - POOL CB4373		12/28/2023	WELLS FARGO SECURITIES LLC	XXX	653,910	691,842	2,076
3140QR-KE-2	UMBS - POOL CB5692		12/28/2023	WELLS FARGO SECURITIES LLC	XXX	955,404	939,073	3,874
3140XE-CK-8	UMBS - POOL FM9973		12/28/2023	WELLS FARGO SECURITIES LLC	XXX	364,692	408,495	919
3140XJ-JR-5	UMBS - POOL FS2971		12/28/2023	J.P. MORGAN SECURITIES LLC	XXX	2,814,316	2,885,928	9,740
31418E-GC-8	UMBS - POOL MA4694		12/28/2023	TRUIST SECURITIES INC.	XXX	634,587	658,458	1,728
3142GQ-CG-5	UMBS - POOL RJ0070		10/05/2023	WELLS FARGO SECURITIES LLC	XXX	1,928,438	2,000,000	3,361
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						7,621,919	7,914,817	22,195
Bonds: Industrial and Miscellaneous (Unaffiliated)								
12656T-AD-0	CREDIT SUISSE MORTGAGE TRUST 21-RPL2 M1		12/28/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	184,604	250,000	516
362924-AE-2	GS MORTGAGE-BACKED SECURITIES 22-PJ3 A4		12/28/2023	GOLDMAN SACHS & CO. LLC	XXX	1,438,070	1,795,217	2,553
55285K-AA-3	MFRA TRUST 22-INV3 A1		12/28/2023	WELLS FARGO SECURITIES LLC	XXX	238,888	229,001	1,031
61748H-AR-2	MORGAN STANLEY MORTGAGE LOAN T 04-5AR 3A		12/28/2023	CONVERSION BROKER	XXX	18,144	19,432	79
64831V-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 22-NQM5 A1		12/28/2023	MORGAN STANLEY & CO. LLC	XXX	1,703,573	1,636,589	7,728
67114V-AA-1	ONSLow BAY FINANCIAL LLC 22-NQM1 A1		12/28/2023	GOLDMAN SACHS & CO. LLC	XXX	630,979	776,322	1,342
67647A-AA-3	OCEANVIEW MORTGAGE TRUST 22-1 A1		12/28/2023	BOFA SECURITIES INC.	XXX	1,475,076	1,569,165	5,296
89173F-AB-6	TOWD POINT MORTGAGE TRUST 17-1 A2		12/28/2023	PERFORMANCE TRUST CAPITAL PARTNERS LLC	XXX	243,358	250,000	656
89177J-AB-4	TOWD POINT MORTGAGE TRUST 19-2 A2		12/28/2023	BOFA SECURITIES INC.	XXX	694,672	800,000	2,250
92539N-AA-4	VERUS SECURITIZATION TRUST 22-7 A1		12/28/2023	NOMURA SECURITIES INTERNATIONAL INC.	XXX	280,121	282,932	1,093
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						6,907,485	7,608,658	22,544
2509999997 – Subtotals - Bonds - Part 3						14,821,118	15,867,469	45,255
2509999999 – Subtotals - Bonds						14,821,118	15,867,469	45,255
6009999999 – Totals						14,821,118	XXX	45,255

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																				
36207J-ZR-7	GOVERNMENT NATL MTG ASSOC #433752		12/01/2023	MBS PAYDOWN 100.0000	XXX	605	605	613	606		(1)		(1)		605			23		05/15/2028
36208W-CM-3	GNMA POOL 462776		12/01/2023	MBS PAYDOWN 100.0000	XXX	1,057	1,057	1,056	1,057						1,057			38		07/15/2028
36209N-CP-5	GNMA POOL 476278		12/01/2023	MBS PAYDOWN 100.0000	XXX	758	758	767	759		(1)		(1)		758			29		05/15/2028
36295Q-VU-1	GOVERNMENT NATL MTG ASSOC #677527		12/01/2023	MBS PAYDOWN 100.0000	XXX	1,698	1,698	1,712	1,699		(1)		(1)		1,698			35		11/15/2037
36295X-ZZ-1	GNMA POOL 683960		12/01/2023	MBS PAYDOWN 100.0000	XXX	418	418	423	418						418			14		02/15/2038
36296K-MW-9	GNMA POOL 693473		12/01/2023	MBS PAYDOWN 100.0000	XXX	1,970	1,970	1,981	1,970						1,970			51		06/15/2038
0109999999 – Bonds: U.S. Governments								6,506	6,506		(3)		(3)		6,506			190		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																				
3133KG-P4-4	UMBS - POOL RA1343		12/01/2023	MBS PAYDOWN 100.0000	XXX	108,344	108,344	113,744	108,575		(231)		(231)		108,344			1,693		09/01/2049
31346Y-XK-4	UMBS - POOL QA5182		12/01/2023	MBS PAYDOWN 100.0000	XXX	82,724	82,724	87,248	82,885		(161)		(161)		82,724			1,321		12/01/2049
31371K-ZA-2	FEDERAL NATIONAL MTG ASSOC #254637		12/01/2023	MBS PAYDOWN 100.0000	XXX	6,130	6,130	6,602	6,170		(40)		(40)		6,130			182		02/01/2033
31384V-V3-3	UMBS - POOL 535334		12/01/2023	MBS PAYDOWN 100.0000	XXX	903	903	932	905		(3)		(3)		903			39		06/01/2030
31400W-SW-1	UMBS - POOL 699933		12/01/2023	MBS PAYDOWN 100.0000	XXX	23,346	23,346	23,513	23,372		(27)		(27)		23,346			880		04/01/2033
31406U-K3-1	UMBS - POOL 820314		12/01/2023	MBS PAYDOWN 100.0000	XXX	2,863	2,863	2,818	2,860		2		2		2,863			78		08/01/2035
3140KA-RE-8	UMBS - POOL BP3184		12/01/2023	MBS PAYDOWN 100.0000	XXX	92,182	92,182	97,569	92,416		(235)		(235)		92,182			1,423		03/01/2050
3140QB-S7-4	UMBS - POOL CA4141		12/01/2023	MBS PAYDOWN 100.0000	XXX	17,851	17,851	19,669	17,889		(38)		(38)		17,851			272		09/01/2049
31411W-4N-4	UMBS - POOL 917129		12/01/2023	MBS PAYDOWN 100.0000	XXX	5,518	5,518	5,435	5,508		10		10		5,518			181		06/01/2037
31414S-YU-1	UMBS - POOL 975123		12/01/2023	MBS PAYDOWN 100.0000	XXX	741	741	738	740						741			30		05/01/2038
31418D-2V-3	UMBS - POOL MA4387		12/01/2023	MBS PAYDOWN 100.0000	XXX	62,773	62,773	64,078	62,855		(82)		(82)		62,773			677		07/01/2041
31418D-NA-6	UMBS - POOL MA3984		12/01/2023	MBS PAYDOWN 100.0000	XXX	59,830	59,830	62,204	59,987		(157)		(157)		59,830			802		04/01/2035
3142GQ-CG-5	UMBS - POOL RJ0070		12/01/2023	MBS PAYDOWN 100.0000	XXX	36,295	36,295	34,996			6		6		36,295			254		10/01/2053
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								499,500	499,500		(956)		(956)		499,500			7,832		XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
362924-AE-2	GS MORTGAGE-BACKED SECURITIES 22-PJ3 A4		12/01/2023	MBS PAYDOWN 100.0000	XXX	5,769	5,769	4,520			3		3		5,769			24		08/25/2052
46591A-AZ-8	JPMDB COMMERCIAL MORTGAGE SECU 18-C8 A3		11/01/2023	MBS PAYDOWN 100.0000	XXX	18,510	18,510	19,860	18,396		114		114		18,510			445		06/15/2051
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)								24,279	24,279		117		117		24,279			469		XXX
2509999997 – Subtotals - Bonds - Part 4								530,285	530,285		(842)		(842)		530,285			8,491		XXX
2509999999 – Subtotals - Bonds								530,285	530,285		(842)		(842)		530,285			8,491		XXX
6009999999 – Totals								530,285	XXX		(842)		(842)		530,285			8,491		XXX

(E-15) Schedule D - Part 5

NONE

(E-16) Schedule D - Part 6 - Section 1

NONE

(E-16) Schedule D - Part 6 - Section 2

NONE

(E-17) Schedule DA - Part 1

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

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

NONE

(E-26) Schedule DL - Part 2

NONE

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

NONE

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						
TD BANK –			182,208		6,090,548	XXX
INTEREST RECEIVED DURING YEAR ON DISPOSED HOLDINGS –			5,333			XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories			187,541		6,090,548	XXX
0399999 – Total Cash on Deposit			187,541		6,090,548	XXX
0599999 – Total Cash			187,541		6,090,548	XXX

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

1. January	1,580,136	4. April	475,290	7. July	2,626,193	10. October	5,169,431
2. February	1,878,539	5. May	2,166,453	8. August	2,401,308	11. November	6,482,538
3. March	2,260,241	6. June	2,647,352	9. September	3,433,076	12. December	6,090,548

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 AM TREAS OBLI-INS INV		12/19/2023		XXX	300,000		
233809-30-0	FIDELITY INVESTMENTS TREASURY ONLY MMF		12/19/2023		XXX	23,044		
31846V-54-2	FIRST AMER TREASURY OBLIG-Z		12/19/2023		XXX	3,460,522		
711990-33-3	TD BANK Cash Equivalent	O	01/01/2023		XXX	151,767		
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						3,935,333		
8609999999 – Total Cash Equivalents						3,935,333		

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama	AL					
2.	Alaska	AK					
3.	Arizona	AZ					
4.	Arkansas	AR	B Benefit of Policyholders	150,000	112,398		
5.	California	CA					
6.	Colorado	CO					
7.	Connecticut	CT					
8.	Delaware	DE					
9.	District of Columbia	DC					
10.	Florida	FL	B Benefit of Policyholders	280,423	250,305		
11.	Georgia	GA	B Benefit of Policyholders	60,000	44,959		
12.	Hawaii	HI					
13.	Idaho	ID					
14.	Illinois	IL					
15.	Indiana	IN					
16.	Iowa	IA					
17.	Kansas	KS					
18.	Kentucky	KY					
19.	Louisiana	LA					
20.	Maine	ME					
21.	Maryland	MD					
22.	Massachusetts	MA	B Benefit of Policyholders	124,214	122,264		
23.	Michigan	MI					
24.	Minnesota	MN					
25.	Mississippi	MS					
26.	Missouri	MO					
27.	Montana	MT					
28.	Nebraska	NE					
29.	Nevada	NV	B Benefit of Policyholders	207,567	227,052		
30.	New Hampshire	NH					
31.	New Jersey	NJ	B Benefit of Policyholders	5,240,525	4,764,500		
32.	New Mexico	NM	B Benefit of Policyholders	518,919	567,630		
33.	New York	NY					
34.	North Carolina	NC					
35.	North Dakota	ND					
36.	Ohio	OH	B Benefit of Policyholders	1,154,385	1,049,782		
37.	Oklahoma	OK	B Benefit of Policyholders	295,306	328,125		
38.	Oregon	OR	B Benefit of Policyholders	260,000	194,823		
39.	Pennsylvania	PA					
40.	Rhode Island	RI					
41.	South Carolina	SC	B Benefit of Policyholders	139,904	108,940		
42.	South Dakota	SD					
43.	Tennessee	TN					
44.	Texas	TX					
45.	Utah	UT					
46.	Vermont	VT					
47.	Virginia	VA	B Benefit of Policyholders	630,000	532,453		
48.	Washington	WA					
49.	West Virginia	WV					
50.	Wisconsin	WI					
51.	Wyoming	WY					
52.	American Samoa	AS					
53.	Guam	GU					
54.	Puerto Rico	PR					
55.	US Virgin Islands	VI					
56.	Northern Mariana Islands	MP					
57.	Canada	CAN					
58.	Aggregate Alien and Other	OT	XXX				
59.	Totals	XXX	XXX	9,061,243	8,303,231		
Details of Write-Ins							
5801.						
5802.						
5803.						
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						