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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Century Surety Company

NAIC Group Code 0572 (Current) 0572 (Prior) NAIC Company Code 36951 Employer's ID Number 31-0936702

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

Incorporated/Organized 06/22/1978 Commenced Business 08/11/1978

Statutory Home Office 550 Polaris Parkway (Street and Number), Westerville, OH, US 43082 (City or Town, State, Country and Zip Code)

Main Administrative Office 550 Polaris Parkway (Street and Number)
Westerville, OH, US 43082 (City or Town, State, Country and Zip Code), 614-895-2000 (Area Code) (Telephone Number)

Mail Address 550 Polaris Parkway (Street and Number or P.O. Box), Westerville, OH, US 43082 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 26255 American Drive (Street and Number)
Southfield, MI, US 48034 (City or Town, State, Country and Zip Code), 248-358-1100 (Area Code) (Telephone Number)

Internet Website Address www.ameritrustgroup.com

Statutory Statement Contact Todd Alan Bordeaux (Name), 248-358-1100-8522 (Area Code) (Telephone Number)
todd.bordeaux@ameritrustgroup.com (E-mail Address), 248-358-1614 (FAX Number)

OFFICERS

President	Cheung Kwan	Secretary	Bobbi Jo Elliot
Treasurer	Anthony George Phillips		

OTHER

DIRECTORS OR TRUSTEES

Lisa Marie Corless	Tricia Ann Keith	Cheung Kwan
Anthony George Phillips	John Stephen Roberts	

State of Michigan
County of Oakland
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.

Cheung Kwan	Bobbi Jo Elliott	Anthony George Phillips
President	Secretary	Treasurer

Subscribed and sworn to before me this
day of

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	2,424,887	2.470	2,424,887		2,424,887	2.470
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,250,924	1.274	1,250,924		1,250,924	1.274
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	5,704,676	5.812	5,704,676		5,704,676	5.812
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	23,927,079	24.376	23,927,079		23,927,079	24.376
1.06 Industrial and miscellaneous	7,250,898	7.387	7,250,898		7,250,898	7.387
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	40,558,465	41.320	40,558,465		40,558,465	41.320
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	40,833,447	41.600	40,833,447		40,833,447	41.600
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	40,833,447	41.600	40,833,447		40,833,447	41.600
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	8,538,437	8.699	8,538,437		8,538,437	8.699
6.02 Cash equivalents (Schedule E, Part 2)	8,226,547	8.381	8,226,547		8,226,547	8.381
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	16,764,984	17.080	16,764,984		16,764,984	17.080
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	98,156,896	100.000	98,156,896		98,156,896	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		85,021,590
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,872,428
3.	Accrual of discount		45,276
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	91,776	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	762,012	
	4.4. Part 4, Column 11		853,788
5.	Total gain (loss) on disposals, Part 4, Column 19		(4,200)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		7,049,584
7.	Deduct amortization of premium		347,386
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)		81,391,912
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		81,391,912

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	2,424,887	2,396,474	2,500,307	2,405,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	2,424,887	2,396,474	2,500,307	2,405,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,250,924	1,191,177	1,282,765	1,205,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	5,704,676	5,224,056	5,702,613	5,750,000
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	23,927,079	21,894,798	24,271,195	23,133,052
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank	8.	United States	6,997,027	6,684,398	7,444,786	7,313,983
Loans, Unaffiliated Certificates of	9.	Canada				
Deposit and Hybrid Securities	10.	Other Countries	253,871	173,695	264,372	224,412
(unaffiliated)	11.	Totals	7,250,898	6,858,093	7,709,158	7,538,395
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	40,558,465	37,564,597	41,466,037	40,031,447
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous	21.	Canada				
(unaffiliated), Mutual Funds, Unit	22.	Other Countries				
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals	40,833,447	40,833,447	35,279,669	
	25.	Total Common Stocks	40,833,447	40,833,447	35,279,669	
	26.	Total Stocks	40,833,447	40,833,447	35,279,669	
	27.	Total Bonds and Stocks	81,391,912	78,398,044	76,745,706	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		2,424,887				XXX	2,424,887	6.0	1,152,272	2.6	2,424,887	
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		2,424,887				XXX	2,424,887	6.0	1,152,272	2.6	2,424,887	
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		1,250,924				XXX	1,250,924	3.1	1,315,848	2.9	1,250,924	
3.2 NAIC 2						XXX			432,266	1.0		
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		1,250,924				XXX	1,250,924	3.1	1,748,115	3.9	1,250,924	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	550,000	3,771,248	1,383,428			XXX	5,704,676	14.1	4,680,698	10.4	5,704,676	
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	550,000	3,771,248	1,383,428			XXX	5,704,676	14.1	4,680,698	10.4	5,704,676	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,706,906	15,524,921	4,541,864	448,280	412,792	XXX	23,634,763	58.3	29,108,861	64.8	23,634,763	0
5.2 NAIC 2		292,316				XXX	292,316	0.7	303,614	0.7	292,316	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	2,706,906	15,817,237	4,541,864	448,280	412,792	XXX	23,927,079	59.0	29,412,475	65.4	23,927,079	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	55,329	1,547,241	1,518,534	74,526		XXX	3,195,631	7.9	3,963,378	8.8	2,985,859	209,772
6.2 NAIC 2		3,009,759				XXX	3,009,759	7.4	3,017,440	6.7	3,009,759	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6	43,747	174,990	218,737	608,034		XXX	1,045,508	2.6	975,777	2.2	1,045,508	
6.7 Totals	99,077	4,731,990	1,737,272	682,560		XXX	7,250,898	17.9	7,956,595	17.7	7,041,126	209,772
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 3,312,235	24,519,222	7,443,827	522,806	412,792		36,210,882	89.3	XXX	XXX	36,001,109	209,772
12.2 NAIC 2	(d)	3,302,075					3,302,075	8.1	XXX	XXX	3,302,075	
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) 43,747	174,990	218,737	608,034			(c) 1,045,508	2.6	XXX	XXX	1,045,508	
12.7 Totals	3,355,983	27,996,287	7,662,564	1,130,839	412,792		(b) 40,558,465	100.0	XXX	XXX	40,348,693	209,772
12.8 Line 12.7 as a % of Col. 7	8.3	69.0	18.9	2.8	1.0		100.0	XXX	XXX	XXX	99.5	0.5
13. Total Bonds Prior Year												
13.1 NAIC 1	6,255,988	19,873,632	13,117,607	529,685	444,146		XXX	XXX	40,221,058	89.5	40,011,286	209,772
13.2 NAIC 2	276,419	3,476,901					XXX	XXX	3,753,320	8.3	3,753,320	0
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6	37,382	149,528	186,910	601,957			XXX	XXX	(c) 975,777	2.2	975,777	0
13.7 Totals	6,569,789	23,500,060	13,304,517	1,131,642	444,146		XXX	XXX	(b) 44,950,155	100.0	44,740,383	209,772
13.8 Line 13.7 as a % of Col. 9	14.6	52.3	29.6	2.5	1.0		XXX	XXX	100.0	XXX	99.5	0.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	3,312,235	24,519,222	7,234,054	522,806	412,792		36,001,109	88.8	40,011,286	89.0	36,001,109	XXX
14.2 NAIC 2		3,302,075					3,302,075	8.1	3,753,320	8.3	3,302,075	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6	43,747	174,990	218,737	608,034			1,045,508	2.6	975,777	2.2	1,045,508	XXX
14.7 Totals	3,355,983	27,996,287	7,452,792	1,130,839	412,792		40,348,693	99.5	44,740,383	99.5	40,348,693	XXX
14.8 Line 14.7 as a % of Col. 7	8.3	69.4	18.5	2.8	1.0		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.3	69.0	18.4	2.8	1.0		99.5	XXX	XXX	XXX	99.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	0	0	209,772				209,772	0.5	209,772	0.5	XXX	209,772
15.2 NAIC 2									0	0.0	XXX	
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6									0	0.0	XXX	
15.7 Totals	0	0	209,772				209,772	0.5	209,772	0.5	XXX	209,772
15.8 Line 15.7 as a % of Col. 7	0.0	0.0	100.0				100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.0	0.0	0.5				0.5	XXX	XXX	XXX	XXX	0.5

(a) Includes $ 209,772 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 192,637 current year of bonds with Z designations and $ .... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ .... current year, $ .... prior year of bonds with 5GI designations and $ 1,045,508 current year, $ 975,777 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		2,424,887				XXX	2,424,887	6.0	1,152,272	2.6	2,424,887	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals		2,424,887				XXX	2,424,887	6.0	1,152,272	2.6	2,424,887	
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		1,250,924				XXX	1,250,924	3.1	1,748,115	3.9	1,250,924	
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		1,250,924				XXX	1,250,924	3.1	1,748,115	3.9	1,250,924	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	550,000	3,771,248	1,383,428			XXX	5,704,676	14.1	4,680,698	10.4	5,704,676	
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	550,000	3,771,248	1,383,428			XXX	5,704,676	14.1	4,680,698	10.4	5,704,676	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,546,814	15,309,550	4,117,846		324,415	XXX	22,298,625	55.0	27,612,191	61.4	22,298,625	
5.02 Residential Mortgage-Backed Securities	160,092	507,688	424,018	448,280	88,377	XXX	1,628,454	4.0	1,800,284	4.0	1,628,454	0
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	2,706,906	15,817,237	4,541,864	448,280	412,792	XXX	23,927,079	59.0	29,412,475	65.4	23,927,079	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations		4,444,468	1,177,387	589,919		XXX	6,211,774	15.3	6,980,017	15.5	6,211,774	0
6.02 Residential Mortgage-Backed Securities	29,914	10,873	4,300	48		XXX	45,135	0.1	15,786	0.0	45,135	0
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities	69,163	276,650	555,585	92,592		XXX	993,989	2.5	960,791	2.1	784,217	209,772
6.05 Totals	99,077	4,731,990	1,737,272	682,560		XXX	7,250,898	17.9	7,956,595	17.7	7,041,126	209,772
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	3,096,814	27,201,077	6,678,662	589,919	324,415	XXX	37,890,887	93.4	XXX	XXX	37,890,887	0
12.02 Residential Mortgage-Backed Securities	190,006	518,560	428,317	448,328	88,377	XXX	1,673,589	4.1	XXX	XXX	1,673,589	0
12.03 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
12.04 Other Loan-Backed and Structured Securities	69,163	276,650	555,585	92,592		XXX	993,989	2.5	XXX	XXX	784,217	209,772
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	3,355,983	27,996,287	7,662,564	1,130,839	412,792		40,558,465	100.0	XXX	XXX	40,348,693	209,772
12.10 Line 12.09 as a % of Col. 7	8.3	69.0	18.9	2.8	1.0		100.0	XXX	XXX	XXX	99.5	0.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	6,311,574	22,636,757	12,316,944	553,220	354,797	XXX	XXX	XXX	42,173,293	93.8	42,173,293	0
13.02 Residential Mortgage-Backed Securities	197,311	619,687	473,280	436,444	89,349	XXX	XXX	XXX	1,816,070	4.0	1,816,070	0
13.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
13.04 Other Loan-Backed and Structured Securities	60,904	243,616	514,292	141,979		XXX	XXX	XXX	960,791	2.1	751,019	209,772
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	6,569,789	23,500,060	13,304,517	1,131,642	444,146		XXX	XXX	44,950,155	100.0	44,740,383	209,772
13.10 Line 13.09 as a % of Col. 9	14.6	52.3	29.6	2.5	1.0		XXX	XXX	100.0	XXX	99.5	0.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	3,096,814	27,201,077	6,678,662	589,919	324,415	XXX	37,890,887	93.4	42,173,293	93.8	37,890,887	XXX
14.02 Residential Mortgage-Backed Securities	190,006	518,560	428,317	448,328	88,377	XXX	1,673,589	4.1	1,816,070	4.0	1,673,589	XXX
14.03 Commercial Mortgage-Backed Securities						XXX						XXX
14.04 Other Loan-Backed and Structured Securities	69,163	276,650	345,813	92,592		XXX	784,217	1.9	751,019	1.7	784,217	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	3,355,983	27,996,287	7,452,792	1,130,839	412,792		40,348,693	99.5	44,740,383	99.5	40,348,693	XXX
14.10 Line 14.09 as a % of Col. 7	8.3	69.4	18.5	2.8	1.0		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.3	69.0	18.4	2.8	1.0		99.5	XXX	XXX	XXX	99.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations		0				XXX	0	0.0	0	0.0	XXX	0
15.02 Residential Mortgage-Backed Securities			0			XXX	0	0.0	0	0.0	XXX	0
15.03 Commercial Mortgage-Backed Securities						XXX					XXX	
15.04 Other Loan-Backed and Structured Securities			209,772			XXX	209,772	0.5	209,772	0.5	XXX	209,772
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		0	209,772				209,772	0.5	209,772	0.5	XXX	209,772
15.10 Line 15.09 as a % of Col. 7		0.0	100.0				100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12		0.0	0.5				0.5	XXX	XXX	XXX	XXX	0.5

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,401,900		2,401,900	
2. Cost of cash equivalents acquired	13,467,797		13,467,797	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	7,643,150		7,643,150	
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)	8,226,547		8,226,547	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	8,226,547		8,226,547	

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-3Z-1	UNITED STATES TREASURY	SD			1.A	975,625	97.8438	856,133	875,000	899,633		(21,086)			2.750	0.321	FA	8,131	24,063	05/22/2020	02/28/2025
912828-3Z-1	UNITED STATES TREASURY				1.A	5,575	97.8438	4,892	5,000	5,141		(120)			2.750	0.321	FA	46	138	05/22/2020	02/28/2025
91282C-FM-8	UNITED STATES TREASURY				1.A	1,292,789	100.6875	1,308,938	1,300,000	1,294,062		1,273			4.125	4.258	MS	13,626	53,625	02/28/2023	09/30/2027
91282C-FU-0	UNITED STATES TREASURY				1.A	226,318	100.6719	226,512	225,000	226,052		(241)			4.125	3.992	AO	1,581	9,281	11/21/2022	10/31/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,500,307	XXX	2,396,474	2,405,000	2,424,887		(20,174)			XXX	XXX	XXX	23,384	87,106	XXX	XXX
0109999999. Total - U.S. Government Bonds						2,500,307	XXX	2,396,474	2,405,000	2,424,887		(20,174)			XXX	XXX	XXX	23,384	87,106	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
011770-U7-7	ALASKA ST			1	1.D FE	323,943	102.9330	308,799	300,000	317,405		(4,468)			5.342	3.602	FA	6,678	16,026	07/06/2022	08/01/2027
20772K-NW-5	CONNECTICUT ST			1	1.D FE	105,000	94.7260	99,462	105,000	105,000					0.923	0.923	JD	81	969	05/20/2021	06/01/2025
373384-NZ-5	GEORGIA ST			1	1.A FE	106,957	100.0000	100,000	100,000	102,307		(1,203)			4.503	3.196	MN	751	4,503	12/10/2019	11/01/2025
419792-ZL-3	HAWAII ST	SD		1	1.C FE	426,462	93.9690	399,368	425,000	425,642		(362)			0.852	0.765	AO	905	3,621	09/22/2021	10/01/2025
646039-VF-1	NEW JERSEY ST			2	1.E FE	320,403	103.1080	283,547	275,000	300,571		(7,136)			5.000	0.268	JD	1,146	13,750	02/26/2021	06/01/2027
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,282,765	XXX	1,191,177	1,205,000	1,250,924		(13,169)			XXX	XXX	XXX	9,560	38,869	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						1,282,765	XXX	1,191,177	1,205,000	1,250,924		(13,169)			XXX	XXX	XXX	9,560	38,869	XXX	XXX
03667P-FX-5	ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST				1.C FE	686,636	90.2500	604,675	670,000	681,740		(2,439)			2.118	1.719	FA	5,913	14,191	12/16/2021	08/01/2028
111746-HY-2	BROCKTON MASS				1.E FE	550,000	96.5430	530,987	550,000	550,000					1.075	1.075	MN	985	5,913	10/21/2021	11/01/2024
167560-WA-5	CHICAGO ILL MET WTR RECLAMATION DIST GTR			1	1.B FE	300,000	90.2400	270,720	300,000	300,000					1.818	1.818	JD	455	5,454	11/17/2021	12/01/2027
170016-E3-9	CHIPPEWA VALLEY MICH SCHS				1.B FE	132,203	90.9710	136,457	150,000	134,640		2,437			2.337	4.520	MN	584	3,506	01/09/2023	05/01/2029
283734-Y3-9	EL PASO TEX				1.C FE	412,460	89.7670	368,045	410,000	411,460		(391)			1.341	1.240	FA	2,077	5,498	05/10/2021	08/15/2027
592112-UH-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.B FE	275,000	80.4750	221,306	275,000	275,000					1.486	1.486	JJ	2,043	4,087	01/27/2021	07/01/2031
64763F-ZU-6	NEW ORLEANS LA				1.F FE	553,900	92.4540	508,497	550,000	552,176		(793)			1.569	1.417	MS	2,877	8,630	10/14/2021	09/01/2026
64966M-YN-3	NEW YORK N Y	SD		1	1.C FE	1,034,924	95.3140	1,048,454	1,100,000	1,046,031		11,107			3.460	4.749	AO	9,515	38,060	01/05/2023	04/01/2028
758449-RZ-7	REEDY CREEK IMPT DIST FLA			1	1.D FE	784,130	89.2620	687,317	770,000	779,841		(2,125)			2.047	1.745	JD	1,313	15,762	12/15/2021	06/01/2028
799408-2J-7	SAN RAMON VALLEY CALIF UNI SCH DIST				1.B FE	373,361	87.8790	329,546	375,000	373,788		205			1.794	1.855	FA	2,803	6,728	11/18/2021	08/01/2029
969887-8K-7	WILLIAMSON CNTY TEX				1.A FE	600,000	86.3420	518,052	600,000	600,000					1.286	1.286	FA	2,915	7,716	01/27/2021	02/15/2029
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						5,702,613	XXX	5,224,056	5,750,000	5,704,676		8,001			XXX	XXX	XXX	31,480	115,542	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						5,702,613	XXX	5,224,056	5,750,000	5,704,676		8,001			XXX	XXX	XXX	31,480	115,542	XXX	XXX
010268-CL-2	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	300,000	97.3070	291,921	300,000	300,000					0.689	0.689	MS	689	2,067	10/07/2021	09/01/2024
010831-DV-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE				1.B FE	488,040	95.7210	406,814	425,000	466,241		(9,007)			3.595	1.325	JD	1,273	15,279	07/20/2021	06/01/2028
015086-NK-3	ALEXANDRIA LA UTILS REV			1	1.C FE	393,794	94.1250	357,675	380,000	386,903		(2,908)			1.805	1.015	MN	1,143	6,859	08/10/2021	05/01/2026
072024-XB-3	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.C FE	160,000	95.1350	152,216	160,000	160,000					0.879	0.879	AO	352	1,406	03/03/2021	04/01/2025
072031-AM-9	BAY AREA WTR SUPPLY & CONSV AGY CALIF RE			1	1.D FE	465,545	97.4610	414,209	425,000	442,590		(9,939)			3.165	0.777	AO	3,363	13,451	09/02/2021	10/01/2025
091096-NU-7	BIRMINGHAM ALA WTRWKS BRD WTR REV				1.C FE	70,000	100.0000	70,000	70,000	70,000					0.570	0.570	JJ	200	399	07/14/2021	01/01/2024
114894-ZM-3	BROWARD CNTY FLA ARPT SYS REV	SD		1	1.E FE	454,504	94.3370	400,932	425,000	440,917		(5,673)			2.384	0.999	AO	2,533	10,132	08/03/2021	10/01/2026
118217-CG-1	BUCKEYE OHIO TOB SETTLEMENT FING AUTH			1	1.F FE	435,957	89.6440	380,987	425,000	431,481		(1,834)			2.000	1.540	JD	708	8,500	07/08/2021	06/01/2027
13067W-SW-3	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			1	1.B FE	426,496	90.3740	384,090	425,000	425,852		(286)			1.051	0.981	JD	372	4,467	09/21/2021	12/01/2026
13077D-QC-9	CALIFORNIA ST UNIV REV			1	1.D FE	160,000	96.2520	154,003	160,000	160,000					0.563	0.563	MN	150	901	07/09/2021	11/01/2024
155498-MH-8	CENTRAL TEX REGL MOBILITY AUTH REV				1.G FE	606,446	86.5820	523,821	605,000	606,118		(172)			2.274	2.241	JJ	6,879	13,758	01/03/2022	01/01/2030
167593-S7-8	CHICAGO ILL O HARE INTL ARPT REV			1	1.E FE	554,554	96.4280	530,354	550,000	551,451		(1,435)			1.368	1.102	JJ	3,762	7,524	10/22/2021	01/01/2025
235036-4L-1	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	446,905	95.5200	405,960	425,000	434,439		(5,080)			2.156	0.931	MN	1,527	9,163	07/08/2021	11/01/2025
235241-VJ-2	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.C FE	377,779	91.0320	341,370	375,000	376,580		(531)			1.147	1.000	JD	358	4,301	09/21/2021	12/01/2026
25477G-DA-0	DISTRICT COLUMBIA INCOME TAX REV	SD		1	1.B FE	1,000,000	100.0680	1,000,680	1,000,000	1,000,000					5.093	5.092	JD	4,244	50,930	12/09/2009	12/01/2024
341271-AD-6	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	432,136	94.9650	403,601	425,000	427,777		(1,832)			1.258	0.819	JJ	2,673	5,347	08/05/2021	07/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
342816-S2-2	FLORIDA ST MUN PWR AGY REV			1,2	1.G FE	300,000	91.7390	275,217	300,000	300,000					1.425	1.425	AO	1,069	4,275	04/16/2021	10/01/2026
442349-EP-7	HOUSTON TEX ARPT SYS REV				1.E FE	554,070	91.8550	505,203	550,000	552,554		(703)			1.816	1.679	JJ	4,994	9,988	10/19/2021	07/01/2027
446201-AC-9	HUNTINGTON BEACH CALIF PENSION OBLIG			1	1.B FE	250,000	97.9200	244,800	250,000	250,000					0.617	0.617	JD	69	1,543	03/18/2021	06/15/2024
49151F-E8-9	KENTUCKY ST PPTY & BLDGS COMMN REVS				1.E FE	489,980	95.5000	448,850	470,000	479,164		(4,913)			2.293	1.214	MN	1,796	10,777	10/08/2021	11/01/2025
53945C-HC-7	LOS ANGELES CALIF WASTEWATER SYS REV			1	1.C FE	464,032	96.7340	411,120	425,000	443,575		(7,519)			3.144	1.300	JD	1,114	13,362	03/29/2021	06/01/2026
542691-DY-3	LONG IS PWR AUTH N Y ELEC SYS REV			2	1.F FE	147,429	95.4640	138,423	145,000	145,889		(528)			1.000	0.629	MS	483	1,450	01/14/2021	09/01/2025
544445-SL-4	LOS ANGELES CALIF DEPT ARPTS ARPT REV				1.D FE	286,946	112.8310	236,945	210,000	266,307		(7,262)			5.000	1.190	MN	1,342	10,500	01/28/2021	05/15/2031
57421F-AH-0	MARYLAND ST DEPT TRANSN SPL TRANSN PROJ				1.F FE	425,000	83.7420	355,904	425,000	425,000					1.686	1.686	FA	2,986	7,166	02/11/2021	08/01/2030
590545-X2-0	MESA ARIZ UTIL SYS REV				1.E FE	551,722	97.8520	538,186	550,000	551,255		(330)			3.750	3.680	JJ	10,313	21,141	05/31/2022	07/01/2027
591745-7T-5	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO				1.A FE	645,000	89.4350	576,856	645,000	645,000					1.746	1.746	JJ	5,631	11,262	12/10/2021	07/01/2028
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.F FE	553,975	96.9360	484,680	500,000	529,453		(11,449)			4.053	1.639	JJ	10,133	20,265	10/29/2021	07/01/2026
592041-XR-3	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1	1.A FE	463,365	93.7010	398,229	425,000	450,718		(5,185)			2.790	1.466	AO	2,964	11,858	07/13/2021	10/01/2028
59333H-CR-5	MIAMI-DADE CNTY FLA PROFESSIONAL SPORTS			1	1.E FE	521,997	95.9790	455,900	475,000	505,951		(7,864)			3.808	1.995	AO	4,522	18,088	12/08/2021	10/01/2027
59333P-4Q-8	MIAMI-DADE CNTY FLA AVIATION REV	SD		2	1.E FE	634,428	92.3030	553,818	600,000	627,487		(3,658)			3.375	2.630	AO	5,063	20,250	01/27/2022	10/01/2030
59334P-JD-0	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA				1.C FE	428,672	88.3390	375,441	425,000	427,424		(519)			1.500	1.369	JJ	3,188	6,375	07/21/2021	07/01/2028
59335K-CQ-8	MIAMI-DADE CNTY FLA SEAPORT REV				1.F FE	674,443	87.7990	614,593	700,000	681,486		3,647			1.692	2.283	AO	2,961	11,844	01/19/2022	10/01/2028
594698-RV-6	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1	1.C FE	160,000	97.0080	155,213	160,000	160,000					0.797	0.797	MS	425	1,275	06/23/2021	09/01/2024
62620H-CZ-3	MUNICIPAL ELEC AUTH GA			1	1.G FE	498,795	92.4420	462,210	500,000	499,288		228			1.897	1.946	JJ	4,743	9,485	10/29/2021	01/01/2027
64577B-8B-3	NEW JERSEY ECONOMIC DEV AUTH REV			1	1.F FE	306,492	97.5800	278,103	285,000	293,260		(5,595)			3.282	1.263	JD	416	9,354	08/11/2021	06/15/2025
64577X-BZ-8	NEW JERSEY ECONOMIC DEV AUTH REV				1.F FE	45,772	100.5830	40,233	40,000	40,773		(1,696)			5.000	0.721	JD	89	2,000	01/08/2021	06/15/2024
646140-DR-1	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	753,807	89.3730	688,172	770,000	759,066		2,610			1.483	1.853	JJ	5,710	11,419	12/16/2021	01/01/2028
64986A-L7-4	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1	1.A FE	410,949	102.0940	357,329	350,000	374,049		(9,413)			5.239	2.341	JD	815	18,337	12/10/2019	06/15/2026
64990F-B2-9	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.B FE	425,000	92.7830	394,328	425,000	425,000					1.262	1.262	MS	1,579	5,364	03/19/2021	03/15/2026
650036-AX-4	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	418,102	87.9270	373,690	425,000	420,368		835			1.827	2.049	MS	2,286	7,765	03/26/2021	03/15/2029
68607D-VF-9	OREGON ST DEPT TRANSN HWY USER TAX REV			1	1.B FE	428,876	84.2160	357,918	425,000	427,649		(431)			1.430	1.319	MN	777	6,078	02/08/2021	11/15/2029
70917T-JF-9	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.D FE	151,174	96.8600	140,447	145,000	147,502		(1,696)			2.500	1.298	JD	161	3,625	10/22/2021	06/15/2025
70917T-JR-3	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV				1.E FE	422,245	96.6490	391,428	405,000	411,988		(524)			2.500	1.298	JD	450	5,063	10/22/2021	06/15/2025
735000-TH-4	PORT OAKLAND CALIF REV				1.F FE	362,057	110.5100	303,903	275,000	334,040		(9,714)			5.000	1.180	MN	2,292	13,750	01/07/2021	11/01/2029
735389-B4-9	PORT SEATTLE WASH REV	SD			1.D FE	518,985	103.9750	441,894	425,000	467,233		(17,883)			5.000	0.697	MN	3,542	21,250	01/29/2021	05/01/2026
759136-VC-5	REGIONAL TRANSN DIST COLO SALES TAX REV			1	1.C FE	125,000	93.2350	116,544	125,000	125,000					0.700	0.700	MN	146	875	02/19/2021	11/01/2025
79467B-DR-3	SALES TAX SECURITIZATION CORP ILL				1.C FE	831,277	94.8180	730,099	770,000	811,314		(9,866)			3.230	1.833	JJ	12,436	24,871	12/13/2021	01/01/2028
798136-WU-7	SAN JOSE CALIF ARPT REV				1.F FE	158,201	100.2040	140,286	140,000	141,041		(6,289)			5.000	0.479	MS	2,333	7,000	03/25/2021	03/01/2024
88256H-BA-5	TEXAS MUN GAS ACQUISITION & SUPPLY CORP			1	2.A FE	324,340	102.2880	276,178	270,000	292,316		(11,298)			5.000	0.731	JD	600	13,500	01/26/2021	12/15/2025
898735-UH-6	TUCSON ARIZ CTFS PARTN			1	1.D FE	425,000	97.5390	414,541	425,000	425,000					0.459	0.459	JJ	975	1,951	02/18/2021	07/01/2024
914716-V7-7	UNIVERSITY N C CHARLOTTE REV			1	1.D FE	225,011	88.4460	199,004	225,000	225,007		(1)			1.957	1.956	AO	1,101	4,403	11/17/2021	04/01/2029
91743P-DR-3	UTAH HSG CORP				1.B FE	325,388	87.8560	271,936	309,525	324,415		(397)			2.500	2.258	MON	215	7,738	05/28/2021	06/21/2051
92778V-EW-4	VIRGINIA COLLEGE BUILDING AUTHORITY	SD		1	1.B FE	463,684	95.8930	407,545	425,000	446,836		(6,904)			2.900	1.198	FA	5,135	12,325	07/12/2021	02/01/2027
92817S-XW-3	VIRGINIA ST PUB SCH AUTH			1	1.B FE	807,422	98.2570	687,799	700,000	785,871		(11,249)			4.250	2.329	JD	1,322	29,750	01/20/2022	12/15/2030
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						22,750,788	XXX	20,461,595	21,689,525	22,298,625		(174,264)			XXX	XXX	XXX	136,398	551,801	XXX	XXX
31393E-B3-2	FNR 2003-94 CE - CMO/RMBS			4	1.A	2,924	98.9460	2,829	2,859	2,872		(8)			5.000	4.351	MON	12	143	01/27/2004	10/25/2033
31395P-EM-0	FHR 2952 PA - CMO/RMBS			4	1.A	15,447	100.1069	15,870	15,853	15,670		56			5.000	5.806	MON	66	793	03/28/2007	02/15/2035
3140JG-LW-3	FN BN0340 - RMBS			4	1.A	272,771	98.1231	256,371	261,275	293,968		192			4.500	2.707	MON	980	11,757	05/21/2019	12/01/2048
3140JL-X4-1	FN BN4298 - RMBS			4	1.A	848,401	99.1448	803,902	810,836	895,381		(2,454)			4.500	2.956	MON	3,041	36,488	05/02/2019	12/01/2048
3140X5-T7-8	FN FM2373 - RMBS			4	1.A	380,864	100.4331	354,231	352,703	420,564		(2,009)			5.000	2.141	MON	1,470	17,635	03/27/2020	12/01/2049

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,520,407	XXX	1,433,203	1,443,527	1,628,454		(4,224)			XXX	XXX	XXX	5,568	66,816	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						24,271,195	XXX	21,894,798	23,133,052	23,927,079		(178,488)			XXX	XXX	XXX	141,966	618,617	XXX	XXX
01448P-AB-8	ALESCO PREFERRED FUNDING III PRINCIPAL P	@			1.B FE	36,340	78.3050	59,747	76,300	47,507		2,790			0.000	6.330	MAT			04/19/2004	04/25/2034
01448U-AB-7	ALESCO PREFERRED FUNDING VI LTD.	@			1.B FE	290,343	69.1560	167,299	241,915	167,299	15,143	(3,231)			0.000	(1.149)	MAT			12/08/2004	12/23/2034
20268J-AE-3	COMMONSPIRIT HEALTH			1,2	1.G FE	431,949	93.8882	399,025	425,000	427,951		(1,659)			1.547	1.145	AO	1,644	6,575	07/26/2021	10/01/2025
46647P-BJ-4	JPMORGAN CHASE & CO			1,2,5	1.E FE	1,219,953	97.2518	1,021,144	1,050,000	1,177,387		(15,763)			4.493	2.639	MS	12,711	47,177	03/25/2021	03/24/2031
81257V-AA-9	SEATTLE CHILDREN'S HOSPITAL			1,2	1.C FE	155,000	85.3010	132,217	155,000	155,000					1.208	1.208	AO	468	1,872	02/04/2021	10/01/2027
85440K-AC-8	LELAND STANFORD JUNIOR UNIVERSITY			1,2	1.A FE	425,697	90.4975	384,614	425,000	425,402		(114)			1.289	1.261	JD	457	5,478	05/12/2021	06/01/2027
86944B-AF-0	SUTTER HEALTH			1,2	1.E FE	428,200	93.6372	397,958	425,000	426,355		(823)			1.321	1.122	FA	2,121	5,614	09/23/2021	08/15/2025
87330L-AG-6	TABERNA PREFERRED FUNDING I LTD.				1.B FE	484,643	77.4000	375,114	484,643	375,114	21,998	0			0.000	0.000	N/A			03/08/2005	07/05/2035
92343V-EP-5	VERIZON COMMUNICATIONS INC			2,5	2.A FE	3,041,443	100.8225	3,024,675	3,000,000	3,009,759		(7,680)			6.741	6.571	FMAN	26,404	188,770	06/30/2022	05/15/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,513,567	XXX	5,961,792	6,282,858	6,211,774	37,141	(26,481)			XXX	XXX	XXX	43,804	255,486	XXX	XXX
291701-CS-7	EFLOT 1998-2 M2 - RMBS			4	1.A FM	326	0.0010	0	32,587	29,118	21,925	7,193			7.930	0.000	MON	43		06/17/1998	06/25/2024
456606-DD-1	INHEL SPMD 2001-C M2 - RMBS			4,5	1.A FM	14,820	105.2038	35,809	34,037	16,017		300			7.645	17.672	MON	43	2,640	03/28/2006	12/25/2032
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						15,145	XXX	35,809	66,624	45,135	21,925	7,493			XXX	XXX	XXX	86	2,640	XXX	XXX
01448P-AA-0	ALESCO PREFERRED FUNDING III PRINCIPAL P	@		4	1.B FE	27,250	78.3050	21,338	27,250	27,250					0.000	0.000	MAT			03/09/2005	03/09/2034
01448U-AD-3	ALESCO PREFERRED FUNDING VI PRINCIPAL PR	@	C	4	1.B FE	264,372	77.4000	173,695	224,412	253,871		(2,623)			0.000	(1.091)	MON			03/11/2005	03/23/2035
01449A-AD-6	ALESCO PREFERRED FUNDING VII LTD. - ABS	@		4	1.B FE	679,051	69.1560	503,096	727,479	503,096	32,710	3,111			0.000	0.451	MAT			04/05/2005	07/23/2035
348663-AC-9	FTSHR 05 PPN - CDO	@		4	1.B FE	209,772	77.4000	162,364	209,772	209,772		0			0.000	0.000	MON			03/17/2005	11/05/2041
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,180,445	XXX	860,492	1,188,913	993,989	32,710	488			XXX	XXX	XXX			XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						7,709,158	XXX	6,858,093	7,538,395	7,250,898	91,776	(18,501)			XXX	XXX	XXX	43,891	258,126	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						38,750,040	XXX	35,235,093	37,332,383	37,890,887	37,141	(226,088)			XXX	XXX	XXX	244,627	1,048,805	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						1,535,552	XXX	1,469,012	1,510,151	1,673,589	21,925	3,269			XXX	XXX	XXX	5,654	69,455	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						1,180,445	XXX	860,492	1,188,913	993,989	32,710	488			XXX	XXX	XXX			XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						41,466,037	XXX	37,564,597	40,031,447	40,558,465	91,776	(222,332)			XXX	XXX	XXX	250,282	1,118,260	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 6,695,951	1B ..$ 7,639,567	1C ..$ 6,408,445	1D ..$ 3,335,883	1E ..$ 7,768,585	1F ..$ 3,574,600	1G ..$ 1,833,357
1B	2A ...$ 3,302,075	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 6,695,951	1B ..$ 7,639,567	1C ..$ 6,408,445	1D ..$ 3,335,883	1E ..$ 7,768,585	1F ..$ 3,574,600	1G ..$ 1,833,357
1B	2A ...$ 3,302,075	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)						XXX										XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
99C000-16-5	ProCentury Insurance Company			138,500.000	40,833,447	294.826	40,833,447	35,279,669				762,012		762,012		06/01/2005	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					40,833,447	XXX	40,833,447	35,279,669				762,012		762,012		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					40,833,447	XXX	40,833,447	35,279,669				762,012		762,012		XXX	XXX
5989999999 - Total Common Stocks					40,833,447	XXX	40,833,447	35,279,669				762,012		762,012		XXX	XXX
5999999999 - Total Preferred and Common Stocks					40,833,447	XXX	40,833,447	35,279,669				762,012		762,012		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-FM-8	UNITED STATES TREASURY		02/28/2023	GOLDMAN SACHS & CO.		1,292,789	1,300,000	22,393
0109999999. Subtotal - Bonds - U.S. Governments						1,292,789	1,300,000	22,393
170016-E3-9	CHIPPEWA VALLEY MICH SCHS		01/09/2023	RAYMOND JAMES/FI		132,203	150,000	682
64966M-YN-3	NEW YORK N Y		01/05/2023	WELLS FARGO SECURITIES, LLC		1,034,924	1,100,000	10,361
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,167,127	1,250,000	11,042
70917T-JR-3	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		11/22/2023	JANNEY MONTGOMERY SCOTT INC		412,512	405,000	4,416
0909999999. Subtotal - Bonds - U.S. Special Revenues						412,512	405,000	4,416
2509999997. Total - Bonds - Part 3						2,872,428	2,955,000	37,851
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						2,872,428	2,955,000	37,851
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						2,872,428	XXX	37,851

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
373384-NZ-5	GEORGIA ST		11/01/2023	Call @ 100.00		50,000	50,000	53,479	51,755		(499)		(499)		51,256		(1,256)	(1,256)	2,252	11/01/2025
452153-BE-8	ILLINOIS ST		03/01/2023	Maturity @ 100.00		275,000	275,000	291,761	276,419		(1,419)		(1,419)		275,000				5,500	03/01/2023
452153-DF-3	ILLINOIS ST		07/13/2023	Jefferies LLC		155,474	150,000	156,863	155,847		(946)		(946)		154,901		572	572	6,583	03/01/2026
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						480,474	475,000	502,102	484,021		(2,864)		(2,864)		481,157		(684)	(684)	14,335	XXX
64966Q-VD-9	NEW YORK N Y		03/01/2023	Maturity @ 100.00		150,000	150,000	163,629	151,150		(1,150)		(1,150)		150,000				3,750	03/01/2023
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						150,000	150,000	163,629	151,150		(1,150)		(1,150)		150,000				3,750	XXX
283791-BW-0	EL PASO TEX MUN DRAIN UTIL SYS REV		03/01/2023	Maturity @ 100.00		475,000	475,000	527,302	477,698		(2,698)		(2,698)		475,000				11,875	03/01/2023
29270C-YR-0	ENERGY NORTHWEST WASH ELEC REV		07/01/2023	Maturity @ 100.00		425,000	425,000	447,682	430,967		(5,967)		(5,967)		425,000				13,188	07/01/2023
31393E-B3-2	FNR 2003-94 CE - CMO/RMBS		12/01/2023	Paydown		1,650	1,650	1,687	1,662		(12)		(12)		1,650				43	10/25/2033
31395P-EM-0	FHR 2952 PA - CMO/RMBS		12/01/2023	Paydown		5,166	5,166	5,034	5,088		78		78		5,166				143	02/15/2035
3140JG-LW-3	FN BN0340 - RMBS		12/01/2023	Paydown		33,950	33,950	35,444	38,174		(4,223)		(4,223)		33,950				942	12/01/2048
3140JL-X4-1	FN BN4298 - RMBS		12/01/2023	Paydown		73,578	73,578	76,987	81,473		(7,895)		(7,895)		73,578				2,136	12/01/2048
3140X5-T7-8	FN FM2373 - RMBS		12/01/2023	Paydown		34,396	34,396	37,142	41,209		(6,814)		(6,814)		34,396				868	12/01/2049
38122N-A5-1	GOLDEN ST TOB SECURITIZATION CORP CALIF		06/01/2023	Maturity @ 100.00		950,000	950,000	950,000	950,000						950,000				3,192	06/01/2023
452227-SK-8	ILLINOIS ST SALES TAX REV		06/15/2023	Maturity @ 100.00		140,000	140,000	140,000	140,000						140,000				429	06/15/2023
542691-EY-2	LONG IS PWR AUTH N Y ELEC SYS REV		03/01/2023	Maturity @ 100.00		60,000	60,000	60,000	60,000						60,000				108	03/01/2023
64577X-BY-1	NEW JERSEY ECONOMIC DEV AUTH REV		06/15/2023	Maturity @ 100.00		55,000	55,000	60,719	56,078		(1,078)		(1,078)		55,000				1,375	06/15/2023
677632-ZU-8	OHIO ST UNIV GEN RCPTS		06/01/2023	Call @ 100.00		1,775,000	1,775,000	2,106,324	1,785,780		(23,790)		(23,790)		1,775,000				44,375	06/01/2023
70917S-L5-0	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		11/22/2023	Unknown		412,512	405,000	422,245	416,726		(4,213)		(4,213)		412,512				9,478	06/15/2025
759911-XS-4	REGIONAL TRANSN AUTH ILL		07/01/2023	Maturity @ 100.00		400,000	400,000	457,360	408,233		(8,233)		(8,233)		400,000				22,000	07/01/2023
837151-WM-7	SOUTH CAROLINA ST PUB SVC AUTH REV		12/01/2023	Call @ 100.00		770,000	770,000	801,247	783,338		(13,338)		(13,338)		770,000				18,388	12/01/2023
91743P-DR-3	UTAH HSG CORP		12/21/2023	Call @ 100.00		28,574	28,574	30,039	29,985		(18)		(18)		29,968		(1,394)	(1,394)	364	06/21/2051
0909999999. Subtotal - Bonds - U.S. Special Revenues						5,639,827	5,632,315	6,159,212	5,706,410		(78,199)		(78,199)		5,641,221		(1,394)	(1,394)	128,904	XXX
456606-DD-1	INHEL SPMD 2001-C M2 - RMBS		10/25/2023	Paydown		150	150	65	69		80		80		150				3	12/25/2032
50180A-AB-0	LBSBN 2005-2 N2 - ABS	C	01/27/2023	Paydown		9,133	9,133	9,133			9,133		9,133		9,133				60	09/27/2030
784710-AB-1	SSM HEALTH CARE CORP		04/26/2023	Call @ 100.00		770,000	770,000	805,266	778,903		(6,780)		(6,780)		772,122		(2,122)	(2,122)	11,438	06/01/2023
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						779,283	779,283	814,465	778,972		2,434		2,434		781,405		(2,122)	(2,122)	11,501	XXX
2509999997. Total - Bonds - Part 4						7,049,584	7,036,598	7,639,408	7,120,552		(79,779)		(79,779)		7,053,784		(4,200)	(4,200)	158,489	XXX
2509999998. Total - Bonds - Part 5																				XXX
2509999999. Total - Bonds						7,049,584	7,036,598	7,639,408	7,120,552		(79,779)		(79,779)		7,053,784		(4,200)	(4,200)	158,489	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						7,049,584	XXX	7,639,408	7,120,552		(79,779)		(79,779)		7,053,784		(4,200)	(4,200)	158,489	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
6009999999 - Totals																				

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
99C000-16-5	ProCentury Insurance Company		21903	94-6078027	8BI	40,833,447			138,500.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						40,833,447			XXX	XXX
1899999. Total Common Stocks						40,833,447			XXX	XXX
1999999 - Totals						40,833,447			XXX	XXX

1. Total amount of goodwill nonadmitted $ ....

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Troy, MI		0.000			11,562,285	XXX
JP Morgan Chase Bank, NA	Columbus, OH		0.000			(3,023,849)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			8,538,437	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			8,538,437	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			8,538,437	XXX

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

1. January	6,501,699	4. April	19,977,834	7. July	5,841,327	10. October	7,560,323
2. February	2,939,245	5. May	3,898,017	8. August	3,711,815	11. November	5,447,033
3. March	1,995,720	6. June	6,571,265	9. September	7,552,935	12. December	8,538,437

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
31846V-45-0	FIRST AMER:US TRS MM Z		12/26/2023	5.180		7,592,833	33,436	133,037
38142B-70-8	GOLDMAN:FS TRS I SVC	SD	12/04/2023	4.680		633,714	2,538	13,691
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						8,226,547	35,974	146,728
8609999999 - Total Cash Equivalents						8,226,547	35,974	146,728

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	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
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	Statutory Deposit			822,521	782,750
23.	Michigan MI	B	Statutory Deposit	77,111	73,383		
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY	B	Statutory Deposit			3,307,233	3,236,666
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Statutory Deposit	2,864,414	2,766,891		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Statutory Deposit			226,052	226,512
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	2,941,525	2,840,274	4,355,806	4,245,928
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				