PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

PROGRESSIVE PREFERRED INSURANCE COMPANY

NAIC Group Code 0155 (Current) 0155 (Prior) NAIC Company Code 37834 Employer's ID Number 34-1287020

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

Country of Domicile United States of America

Incorporated/Organized 09/24/1979 Commenced Business 04/15/1980

Statutory Home Office 6300 WILSON MILLS ROAD, W33 (Street and Number), CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code)

Main Administrative Office 6300 WILSON MILLS ROAD, W33 (Street and Number)
CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code), 440-461-5000 (Area Code) (Telephone Number)

Mail Address P.O. BOX 89490 (Street and Number or P.O. Box), CLEVELAND, OH, US 44101-6490 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6300 WILSON MILLS ROAD, W33 (Street and Number)
CLEVELAND, OH, US 44143-2182 (City or Town, State, Country and Zip Code), 440-395-4460 (Area Code) (Telephone Number)

Internet Website Address PROGRESSIVE.COM

Statutory Statement Contact MICHELLE CRISTEN CAVELL (Name), 440-395-4460 (Area Code) (Telephone Number)
FINANCIAL_REPORTING@PROGRESSIVE.COM (E-mail Address), 440-603-5500 (FAX Number)

OFFICERS

PRESIDENT	GEOFFREY THOMAS SOUSER	TREASURER	PATRICK SEAN BRENNAN
SECRETARY	PETER JAMES ALBERT		

OTHER

PETER JAMES ALBERT, (VICE PRESIDENT)	MICHELLE CRISTEN CAVELL, (VICE PRESIDENT)	CHRISTINA LYNN CREWS, (ASST. SECRETARY)
HEATHER ELIZABETH DAY, (VICE PRESIDENT)	JAMES LEE KUSMER, (ASST. TREASURER)	

DIRECTORS OR TRUSTEES

CHARLES ERNEST CONOVER	JOHN ALLEN CURTISS JR.	KATHRYN MARGARET LEMIEUX
GEOFFREY THOMAS SOUSER	KANIK (NMN) VARMA	

State of OHIO
County of CUYAHOGA 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.

GEOFFREY THOMAS SOUSER	CHRISTINA LYNN CREWS	JAMES LEE KUSMER
PRESIDENT	ASSISTANT SECRETARY	ASSISTANT TREASURER

Subscribed and sworn to before me this
9TH day of FEBRUARY, 2024

Diana M. Pistone

DIANA M PISTONE
Notary Public, State of Ohio
My Comm. Exp. Jan. 16, 2026
Recorded in Cuyahoga County

DIANA M. PISTONE, NOTARY PUBLIC STATE OF OHIO

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	850,612,214	53.700	850,612,214		850,612,214	53.700
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	32,356,423	2.043	32,356,423		32,356,423	2.043
1.06 Industrial and miscellaneous	685,744,328	43.292	685,744,328		685,744,328	43.292
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	1,568,712,965	99.034	1,568,712,965		1,568,712,965	99.034
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		0.000				0.000
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		0.000				0.000
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)		0.000				0.000
6.02 Cash equivalents (Schedule E, Part 2)	4,697,970	0.297	4,697,970		4,697,970	0.297
6.03 Short-term investments (Schedule DA)	8,287,324	0.523	8,287,324		8,287,324	0.523
6.04 Total cash, cash equivalents and short-term investments	12,985,294	0.820	12,985,294		12,985,294	0.820
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	2,316,796	0.146	2,316,796		2,316,796	0.146
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	1,584,015,055	100.000	1,584,015,055		1,584,015,055	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
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		1,278,994,757
2.	Cost of bonds and stocks acquired, Part 3, Column 7		642,761,063
3.	Accrual of discount		1,972,113
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	1,598,166	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	5,034,930	6,633,096
5.	Total gain (loss) on disposals, Part 4, Column 19		(11,212,513)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		344,820,100
7.	Deduct amortization of premium		5,615,451
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)		1,568,712,965
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,568,712,965

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	850,612,214	833,341,437	849,222,109	853,000,000
	2.	Canada				
	3.	Other Countries				
	4.	Totals	850,612,214	833,341,437	849,222,109	853,000,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals				
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	32,356,423	29,180,787	52,253,444	25,095,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	634,323,102	612,197,960	635,807,212	634,061,587
	9.	Canada	16,998,808	16,444,550	16,996,050	17,000,000
	10.	Other Countries	34,422,418	33,791,810	34,329,570	34,500,000
	11.	Totals	685,744,328	662,434,320	687,132,832	685,561,587
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	1,568,712,965	1,524,956,544	1,588,608,385	1,563,656,587
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States				
	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20.	United States				
	21.	Canada				
	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	1,568,712,965	1,524,956,544	1,588,608,385	

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	171,727,531	555,326,460	128,256,193			XXX	855,310,184	54.1	612,371,847	47.8	855,310,184	
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	171,727,531	555,326,460	128,256,193			XXX	855,310,184	54.1	612,371,847	47.8	855,310,184	
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						XXX						
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						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
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						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,910,156	13,812,886	16,633,381			XXX	32,356,423	2.0	28,725,757	2.2	32,356,423	
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	1,910,156	13,812,886	16,633,381			XXX	32,356,423	2.0	28,725,757	2.2	32,356,423	

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	118,987,980	172,002,261	28,160,948			XXX	319,151,189	20.2	283,515,786	22.1	123,081,204	196,069,985
6.2 NAIC 2	78,076,421	213,650,737	82,801,259			XXX	374,528,417	23.7	308,961,861	24.1	304,577,517	69,950,900
6.3 NAIC 3	352,046					XXX	352,046	0.0	41,663,944	3.3		352,046
6.4 NAIC 4						XXX			6,249,891	0.5		
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	197,416,447	385,652,998	110,962,207			XXX	694,031,652	43.9	640,391,482	50.0	427,658,721	266,372,931
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) 292,625,667	741,141,607	173,050,522				1,206,817,796	76.3	XXX	XXX	1,010,747,811	196,069,985
12.2 NAIC 2	(d) 78,076,421	213,650,737	82,801,259				374,528,417	23.7	XXX	XXX	304,577,517	69,950,900
12.3 NAIC 3	(d) 352,046						352,046	0.0	XXX	XXX		352,046
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	371,054,134	954,792,344	255,851,781				(b) 1,581,698,259	100.0	XXX	XXX	1,315,325,328	266,372,931
12.8 Line 12.7 as a % of Col. 7	23.5	60.4	16.2				100.0	XXX	XXX	XXX	83.2	16.8
13. Total Bonds Prior Year												
13.1 NAIC 1	114,513,963	684,854,150	125,245,277				XXX	XXX	924,613,390	72.2	736,387,876	188,225,514
13.2 NAIC 2	43,993,907	187,407,064	77,560,890				XXX	XXX	308,961,861	24.1	216,355,554	92,606,307
13.3 NAIC 3		27,073,716	14,590,228				XXX	XXX	41,663,944	3.3	39,511,330	2,152,614
13.4 NAIC 4			6,249,891				XXX	XXX	6,249,891	0.5	3,768,500	2,481,391
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	158,507,870	899,334,930	223,646,286				XXX	XXX	(b) 1,281,489,086	100.0	996,023,260	285,465,826
13.8 Line 13.7 as a % of Col. 9	12.4	70.2	17.5				XXX	XXX	100.0	XXX	77.7	22.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	203,208,380	652,663,361	154,876,070				1,010,747,811	63.9	736,387,876	57.5	1,010,747,811	XXX
14.2 NAIC 2	77,732,462	162,543,796	64,301,259				304,577,517	19.3	216,355,554	16.9	304,577,517	XXX
14.3 NAIC 3									39,511,330	3.1		XXX
14.4 NAIC 4									3,768,500	0.3		XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	280,940,842	815,207,157	219,177,329				1,315,325,328	83.2	996,023,260	77.7	1,315,325,328	XXX
14.8 Line 14.7 as a % of Col. 7	21.4	62.0	16.7				100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	17.8	51.5	13.9				83.2	XXX	XXX	XXX	83.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	89,417,287	88,478,246	18,174,452				196,069,985	12.4	188,225,514	14.7	XXX	196,069,985
15.2 NAIC 2	343,959	51,106,941	18,500,000				69,950,900	4.4	92,606,307	7.2	XXX	69,950,900
15.3 NAIC 3	352,046						352,046	0.0	2,152,614	0.2	XXX	352,046
15.4 NAIC 4									2,481,391	0.2	XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	90,113,292	139,585,187	36,674,452				266,372,931	16.8	285,465,826	22.3	XXX	266,372,931
15.8 Line 15.7 as a % of Col. 7	33.8	52.4	13.8				100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	5.7	8.8	2.3				16.8	XXX	XXX	XXX	XXX	16.8

(a) Includes $ 266,372,931 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, $ .... 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 $ 4,697,970 ; NAIC 2 $ 8,287,324 ; 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	171,727,531	555,326,460	128,256,193			XXX	855,310,184	54.1	612,371,847	47.8	855,310,184	
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	171,727,531	555,326,460	128,256,193			XXX	855,310,184	54.1	612,371,847	47.8	855,310,184	
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						XXX						
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						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
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						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	779,362	13,256,492	11,611,534			XXX	25,647,388	1.6	18,996,539	1.5	25,647,388	
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities	1,130,794	556,394	5,021,847			XXX	6,709,035	0.4	9,729,218	0.8	6,709,035	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	1,910,156	13,812,886	16,633,381			XXX	32,356,423	2.0	28,725,757	2.2	32,356,423	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	122,881,491	279,803,586	74,287,755			XXX	476,972,832	30.2	427,174,354	33.3	387,747,531	89,225,301
6.02 Residential Mortgage-Backed Securities						XXX			7,317,914	0.6		
6.03 Commercial Mortgage-Backed Securities	45,913,806	10,244,082	13,754,834			XXX	69,912,722	4.4	83,159,925	6.5		69,912,722
6.04 Other Loan-Backed and Structured Securities	28,621,150	95,605,330	22,919,618			XXX	147,146,098	9.3	122,739,289	9.6	39,911,190	107,234,908
6.05 Totals	197,416,447	385,652,998	110,962,207			XXX	694,031,652	43.9	640,391,482	50.0	427,658,721	266,372,931
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	295,388,384	848,386,538	214,155,482			XXX	1,357,930,404	85.9	XXX	XXX	1,268,705,103	89,225,301
12.02 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
12.03 Commercial Mortgage-Backed Securities	47,044,600	10,800,476	18,776,681			XXX	76,621,757	4.8	XXX	XXX	6,709,035	69,912,722
12.04 Other Loan-Backed and Structured Securities	28,621,150	95,605,330	22,919,618			XXX	147,146,098	9.3	XXX	XXX	39,911,190	107,234,908
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	371,054,134	954,792,344	255,851,781				1,581,698,259	100.0	XXX	XXX	1,315,325,328	266,372,931
12.10 Line 12.09 as a % of Col. 7	23.5	60.4	16.2				100.0	XXX	XXX	XXX	83.2	16.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	54,273,382	834,138,358	170,131,000			XXX	XXX	XXX	1,058,542,740	82.6	952,521,409	106,021,331
13.02 Residential Mortgage-Backed Securities	1,377,901	4,559,743	1,380,270			XXX	XXX	XXX	7,317,914	0.6		7,317,914
13.03 Commercial Mortgage-Backed Securities	59,203,715	13,677,115	20,008,313			XXX	XXX	XXX	92,889,143	7.2	9,729,218	83,159,925
13.04 Other Loan-Backed and Structured Securities	43,652,872	46,959,714	32,126,703			XXX	XXX	XXX	122,739,289	9.6	33,772,633	88,966,656
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	158,507,870	899,334,930	223,646,286				XXX	XXX	1,281,489,086	100.0	996,023,260	285,465,826
13.10 Line 13.09 as a % of Col. 9	12.4	70.2	17.5				XXX	XXX	100.0	XXX	77.7	22.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	273,037,338	781,512,283	214,155,482			XXX	1,268,705,103	80.2	952,521,409	74.3	1,268,705,103	XXX
14.02 Residential Mortgage-Backed Securities						XXX						XXX
14.03 Commercial Mortgage-Backed Securities	1,130,794	556,394	5,021,847			XXX	6,709,035	0.4	9,729,218	0.8	6,709,035	XXX
14.04 Other Loan-Backed and Structured Securities	6,772,710	33,138,480				XXX	39,911,190	2.5	33,772,633	2.6	39,911,190	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	280,940,842	815,207,157	219,177,329				1,315,325,328	83.2	996,023,260	77.7	1,315,325,328	XXX
14.10 Line 14.09 as a % of Col. 7	21.4	62.0	16.7				100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	17.8	51.5	13.9				83.2	XXX	XXX	XXX	83.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	22,351,046	66,874,255				XXX	89,225,301	5.6	106,021,331	8.3	XXX	89,225,301
15.02 Residential Mortgage-Backed Securities						XXX			7,317,914	0.6	XXX	
15.03 Commercial Mortgage-Backed Securities	45,913,806	10,244,082	13,754,834			XXX	69,912,722	4.4	83,159,925	6.5	XXX	69,912,722
15.04 Other Loan-Backed and Structured Securities	21,848,440	62,466,850	22,919,618			XXX	107,234,908	6.8	88,966,656	6.9	XXX	107,234,908
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	90,113,292	139,585,187	36,674,452				266,372,931	16.8	285,465,826	22.3	XXX	266,372,931
15.10 Line 15.09 as a % of Col. 7	33.8	52.4	13.8				100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	5.7	8.8	2.3				16.8	XXX	XXX	XXX	XXX	16.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	8,267,480	8,267,480			
3. Accrual of discount	19,844	19,844			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
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)	8,287,324	8,287,324			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	8,287,324	8,287,324			

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,494,329	2,494,329		
2. Cost of cash equivalents acquired	55,987,887	55,987,878	9	
3. Accrual of discount	215,763	215,763		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	54,000,009	54,000,000	9	
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)	4,697,970	4,697,970		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	4,697,970	4,697,970		

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-3V-0	US TREASURY NOTES				1.A	7,353,516	97.6560	7,324,200	7,500,000	7,475,193		22,200			2.500	2.812	JJ	78,465	187,500	02/21/2018	01/31/2025
912828-4Z-0	US TREASURY NOTES				1.A	3,922,188	97.3480	3,893,920	4,000,000	3,979,734		11,634			2.750	3.064	FA	37,170	110,000	09/25/2018	08/31/2025
912828-5T-3	US TREASURY NOTES				1.A	10,001,172	96.9060	9,690,600	10,000,000	10,000,376		(183)			2.625	2.623	JD	721	262,500	01/16/2019	12/31/2025
912828-6R-6	US TREASURY NOTES				1.A	20,096,875	99.0000	19,800,000	20,000,000	20,006,268		(20,561)			2.250	2.146	AO	76,648	450,000	05/23/2019	04/30/2024
912828-6Z-8	US TREASURY NOTES				1.A	22,397,949	98.3320	22,124,700	22,500,000	22,489,317		21,164			1.750	1.846	JD	1,082	393,750	07/24/2019	06/30/2024
912828-W7-1	US TREASURY NOTES				1.A	4,946,094	99.2030	4,960,150	5,000,000	4,997,001		11,259			2.125	2.358	MS	26,998	106,250	04/23/2019	03/31/2024
912828-Y8-7	US TREASURY NOTES				1.A	15,182,813	98.1130	14,716,950	15,000,000	15,022,143		(37,747)			1.750	1.493	JJ	109,851	262,500	08/22/2019	07/31/2024
912828-YE-4	US TREASURY NOTES				1.A	2,557,391	97.5510	2,536,326	2,600,000	2,594,074		8,796			1.250	1.597	FA	10,982	32,500	09/23/2019	08/31/2024
912828-YH-7	US TREASURY NOTES				1.A	7,019,414	97.4880	6,824,160	7,000,000	7,002,944		(3,954)			1.500	1.442	MS	26,680	105,000	10/02/2019	09/30/2024
912828-YV-6	US TREASURY NOTES				1.A	5,010,156	96.9920	4,849,600	5,000,000	5,001,958		(2,136)			1.500	1.456	MN	6,557	75,000	01/28/2020	11/30/2024
912828-Z7-8	US TREASURY NOTES				1.A	17,777,813	92.8240	16,708,320	18,000,000	17,860,115		43,770			1.500	1.760	JJ	112,989	270,000	02/07/2022	01/31/2027
912828-ZW-3	US TREASURY NOTES				1.A	17,985,078	93.9260	16,906,680	18,000,000	17,995,441		3,035			0.250	0.267	JD	124	45,000	07/28/2020	06/30/2025
91282C-AJ-0	US TREASURY NOTES				1.A	15,994,570	93.3550	14,936,800	16,000,000	15,998,165		1,097			0.250	0.257	FA	13,516	40,000	09/21/2020	08/31/2025
91282C-BC-4	US TREASURY NOTES				1.A	14,945,508	92.6760	13,901,400	15,000,000	14,977,829		11,026			0.375	0.449	JD	155	56,250	01/21/2021	12/31/2025
91282C-BH-3	US TREASURY NOTES				1.A	14,860,742	92.3910	13,858,650	15,000,000	14,940,894		28,146			0.375	0.566	JJ	23,539	56,250	02/22/2021	01/31/2026
91282C-BM-2	US TREASURY NOTES				1.A	19,916,406	99.3790	19,875,800	20,000,000	19,996,525		28,328			0.125	0.267	FA	9,443	25,000	03/02/2021	02/15/2024
91282C-BQ-3	US TREASURY NOTES				1.A	6,380,410	92.4100	6,006,650	6,500,000	6,447,101		24,080			0.500	0.881	FA	10,982	32,500	03/18/2021	02/28/2026
91282C-BS-9	US TREASURY NOTES				1.A	9,925,000	89.6720	8,967,200	10,000,000	9,953,524		10,535			1.250	1.363	MS	31,762	125,000	04/01/2021	03/31/2028
91282C-BT-7	US TREASURY NOTES				1.A	4,972,266	92.7770	4,638,850	5,000,000	4,987,290		5,568			0.750	0.864	MS	9,529	37,500	04/13/2021	03/31/2026
91282C-BZ-3	US TREASURY NOTES	SD			1.A	7,978,750	89.5200	7,161,600	8,000,000	7,986,510		3,000			1.250	1.290	AO	17,033	100,000	05/18/2021	04/30/2028
91282C-CB-5	US TREASURY NOTES				1.A	5,992,031	85.7770	5,146,620	6,000,000	5,993,962		759			1.625	1.639	MN	12,589	97,500	05/17/2021	05/15/2031
91282C-CF-6	US TREASURY NOTES				1.A	10,472,441	92.3090	9,692,445	10,500,000	10,486,477		5,521			0.750	0.804	MN	6,885	78,750	06/28/2021	05/31/2026
91282C-CL-3	US TREASURY NOTES				1.A	15,000,000	97.5230	14,628,450	15,000,000	15,000,000					0.375	0.375	JJ	25,985	56,250	07/26/2021	07/15/2024
91282C-CP-4	US TREASURY NOTES				1.A	14,895,703	91.5980	13,739,700	15,000,000	14,945,259		20,895			0.625	0.768	JJ	39,232	93,750	08/12/2021	07/31/2026
91282C-CW-9	US TREASURY NOTES				1.A	15,217,340	91.6800	14,027,040	15,300,000	15,254,861		16,612			0.750	0.862	FA	38,775	114,750	09/28/2021	08/31/2026
91282C-CX-7	US TREASURY NOTES				1.A	24,863,867	96.8440	24,211,000	25,000,000	24,967,085		46,474			0.375	0.563	MS	27,816	93,750	10/12/2021	09/15/2024
91282C-DK-4	US TREASURY NOTES				1.A	5,017,969	92.4530	4,622,650	5,000,000	5,010,623		(3,567)			1.250	1.175	MN	5,464	62,500	12/06/2021	11/30/2026
91282C-DL-2	US TREASURY NOTES	SD			1.A	5,155,582	89.4260	4,560,726	5,100,000	5,139,635		(7,755)			1.500	1.336	MN	6,689	76,500	12/06/2021	11/30/2028
91282C-DQ-1	US TREASURY NOTES				1.A	4,941,211	92.3050	4,615,250	5,000,000	4,964,046		11,642			1.250	1.496	JD	172	62,500	01/07/2022	12/31/2026
91282C-DZ-1	US TREASURY NOTES				1.A	14,825,977	96.5040	14,475,600	15,000,000	14,932,020		59,277			1.500	1.909	FA	84,986	225,000	03/11/2022	02/15/2025
91282C-ED-9	US TREASURY NOTES				1.A	9,760,547	96.6290	9,662,900	10,000,000	9,899,776		80,712			1.750	2.600	MS	51,923	175,000	04/04/2022	03/15/2025
91282C-EF-4	US TREASURY NOTES				1.A	4,951,367	95.5740	4,778,700	5,000,000	4,967,493		9,412			2.500	2.710	MS	31,762	125,000	04/05/2022	03/31/2027
91282C-ET-4	US TREASURY NOTES				1.A	2,933,320	95.7110	2,871,330	3,000,000	2,952,793		12,898			2.625	3.114	MN	6,885	78,750	06/23/2022	05/31/2027
91282C-EY-3	US TREASURY NOTES				1.A	39,900,195	97.8160	39,126,400	40,000,000	39,947,271		32,716			3.000	3.088	JJ	554,348	1,200,000	07/22/2022	07/15/2025
91282C-FC-0	US TREASURY NOTES				1.A	4,929,102	93.6410	4,682,050	5,000,000	4,942,128		9,427			2.625	2.851	JJ	54,925	131,250	08/08/2022	07/31/2029
91282C-FE-6	US TREASURY NOTES				1.A	39,828,125	98.0080	39,203,200	40,000,000	39,903,460		56,436			3.125	3.277	FA	472,147	1,250,000	08/22/2022	08/15/2025
91282C-FG-1	US TREASURY NOTES				1.A	29,862,891	98.8160	29,644,800	30,000,000	29,952,247		66,674			3.250	3.491	FA	329,464	975,000	09/06/2022	08/31/2024
91282C-FH-9	US TREASURY NOTES				1.A	19,599,219	97.1880	19,437,600	20,000,000	19,696,443		74,654			3.125	3.570	FA	211,195	625,000	09/20/2022	08/31/2027
91282C-FL-0	US TREASURY NOTES				1.A	9,874,609	99.7970	9,979,700	10,000,000	9,893,555		16,033			3.875	4.084	MS	98,463	387,500	10/17/2022	09/30/2029
91282C-FY-2	US TREASURY NOTES				1.A	8,105,000	99.8090	7,984,720	8,000,000	8,090,371		(13,482)			3.875	3.660	MN	27,104	310,000	12/02/2022	11/30/2029
91282C-GB-1	US TREASURY NOTES				1.A	5,107,031	99.8240	4,991,200	5,000,000	5,093,727		(13,304)			3.875	3.525	JD	532	193,750	01/12/2023	12/31/2029
91282C-GC-9	US TREASURY NOTES				1.A	20,220,313	99.8360	19,967,200	20,000,000	20,181,860		(38,453)			3.875	3.629	JD	2,129	775,000	01/24/2023	12/31/2027
91282C-GP-0	US TREASURY NOTES				1.A	20,039,063	100.3280	20,065,600	20,000,000	20,032,610		(6,452)			4.000	3.956	FA	270,330	400,000	03/10/2023	02/29/2028
91282C-GT-2	US TREASURY NOTES				1.A	30,070,687	98.9100	29,673,000	30,000,000	30,059,992		(10,694)			3.625	3.573	MS	276,332	543,750	04/19/2023	03/31/2028
91282C-GU-9	US TREASURY NOTES				1.A	4,973,828	99.1210	4,956,050	5,000,000	4,982,852		9,024			3.875	4.156	MS	49,232	96,875	04/17/2023	03/31/2025

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
91282C-GV-7	US TREASURY NOTES				1.A	10,011,328	99.0700	9,907,000	10,000,000	10,008,486		(2,842)			3.750	3.709	AO	79,918	187,500	04/25/2023	04/15/2026
91282C-GX-3	US TREASURY NOTES				1.A	19,889,453	99.1020	19,820,400	20,000,000	19,922,718		33,265			3.875	4.173	AO	132,006	387,500	05/22/2023	04/30/2025
91282C-GZ-8	US TREASURY NOTES				1.A	14,991,797	97.7380	14,660,700	15,000,000	14,991,995		198			3.500	3.509	AO	89,423	262,500	04/28/2023	04/30/2030
91282C-HA-2	US TREASURY NOTES				1.A	5,006,894	98.4100	4,920,500	5,000,000	5,005,969		(925)			3.500	3.469	AO	29,808	87,500	05/15/2023	04/30/2028
91282C-HB-0	US TREASURY NOTES				1.A	19,849,835	98.8400	19,768,000	20,000,000	19,878,551		28,717			3.625	3.894	MN	93,613	362,500	05/23/2023	05/15/2026
91282C-HE-4	US TREASURY NOTES				1.A	4,966,211	98.9410	4,947,050	5,000,000	4,969,684		3,473			3.625	3.775	MN	15,847	90,625	06/02/2023	05/31/2028
91282C-HJ-3	US TREASURY NOTES				1.A	9,769,922	99.1020	9,910,200	10,000,000	9,783,568		13,646			3.750	4.133	JD	1,030	187,500	07/11/2023	06/30/2030
91282C-HK-0	US TREASURY NOTES				1.A	54,488,029	100.4730	55,260,150	55,000,000	54,532,868		44,838			4.000	4.209	JD	6,044	1,100,000	07/25/2023	06/30/2028
91282C-HQ-7	US TREASURY NOTES				1.A	9,908,594	101.0310	10,103,100	10,000,000	9,914,744		6,151			4.125	4.331	JJ	172,622		08/14/2023	07/31/2028
91282C-HW-4	US TREASURY NOTES				1.A	44,325,977	101.2540	45,564,300	45,000,000	44,349,617		23,640			4.125	4.377	FA	627,249		09/15/2023	08/31/2030
91282C-HX-2	US TREASURY NOTES				1.A	9,970,313	102.1410	10,214,100	10,000,000	9,971,580		1,268			4.375	4.442	FA	147,837		09/06/2023	08/31/2028
91282C-HZ-7	US TREASURY NOTES				1.A	14,857,422	104.2420	15,636,300	15,000,000	14,860,195		2,774			4.625	4.787	MS	176,281		10/23/2023	09/30/2030
91282C-JA-0	US TREASURY NOTES				1.A	4,948,242	103.2190	5,160,950	5,000,000	4,949,807		1,566			4.625	4.863	MS	58,760		10/23/2023	09/30/2028
91282C-JG-7	US TREASURY NOTES				1.A	10,260,938	105.7660	10,576,600	10,000,000	10,257,073		(3,864)			4.875	4.434	AO	83,036		11/21/2023	10/31/2030
91282C-JN-2	US TREASURY NOTES				1.A	20,215,625	102.3280	20,465,600	20,000,000	20,212,411		(3,213)			4.375	4.133	MN	76,503		12/06/2023	11/30/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						849,222,109	XXX	833,341,437	853,000,000	850,612,214		753,208			XXX	XXX	XXX	5,079,567	13,666,250	XXX	XXX
0109999999. Total - U.S. Government Bonds						849,222,109	XXX	833,341,437	853,000,000	850,612,214		753,208			XXX	XXX	XXX	5,079,567	13,666,250	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
414009-PR-5	HARRIS CNTY TX CULTURAL EDU FA				1.D FE	10,010,000	80.6030	8,068,360	10,010,000	10,010,000					2.081	2.081	JJ	104,154	208,308	07/24/2020	07/01/2032
63968M-N3-9	NEBRASKA ST INV SF HSG REV			2	1.A FE	6,965,000	98.9660	6,892,982	6,965,000	6,965,000					5.000	5.000	MS	116,083	182,831	01/26/2023	03/01/2050
64971X-EM-6	NEW YORK CITY NY TRANSITIONALF				1.A FE	8,849,580	96.5660	7,628,714	7,900,000	8,451,889		(114,049)			3.550	1.949	FA	116,854	280,450	06/02/2020	08/01/2028
686087-QX-8	OREGON ST HSG & CMNTY			2	1.C FE	234,141	99.9110	219,804	220,000	220,499		(2,471)			4.000	2.400	JJ	4,400	8,800	11/28/2018	07/01/2044
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						26,058,721	XXX	22,809,860	25,095,000	25,647,388		(116,520)			XXX	XXX	XXX	341,491	680,389	XXX	XXX
3137BD-CX-2	FHMS 2014-K039 X1 IO			4	1.A FE	2,508,375	0.1650	72,261		65,833		(283,946)			0.765	30.447	MON	27,933	322,349	04/14/2015	07/25/2024
3137BF-XU-0	FHMS 2015-K042 X1 IO			4	1.A FE	13,694,251	0.6390	1,026,491		1,014,540		(1,572,155)			1.139	7.262	MON	152,537	1,722,335	01/21/2015	12/25/2024
3137FN-BA-7	FHMS 2019-K096 X1 IO			4	1.A FE	9,992,097	5.0120	5,272,175		5,628,662		(1,046,687)			1.256	2.995	MON	110,115	1,241,947	08/15/2019	07/25/2029
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						26,194,723	XXX	6,370,927		6,709,035		(2,902,788)			XXX	XXX	XXX	290,585	3,286,631	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						52,253,444	XXX	29,180,787	25,095,000	32,356,423		(3,019,308)			XXX	XXX	XXX	632,076	3,967,020	XXX	XXX
00287Y-BZ-1	ABBVIE INC			2	1.G FE	4,995,550	97.6900	4,884,500	5,000,000	4,999,093		915			2.600	2.619	MN	14,444	130,000	11/12/2019	11/21/2024
00914A-AL-6	AIR LEASE CORP			2	2.B FE	5,362,589	99.3780	5,489,641	5,524,000	5,513,921		80,757			0.700	2.191	FA	14,608	38,668	02/08/2022	02/15/2024
010392-GB-8	ALABAMA POWER CO			2	1.E FE	4,996,200	107.5070	5,375,350	5,000,000	4,995,806		(394)			5.850	5.860	MN	42,250		11/06/2023	11/15/2033
023608-AK-8	AMEREN CORPORATION			2	2.B FE	4,995,400	88.3440	4,417,200	5,000,000	4,997,140		639			1.750	1.764	MS	25,764	87,500	02/24/2021	03/15/2028
025816-CS-6	AMERICAN EXPRESS CO			2	1.F FE	9,990,700	93.6820	9,368,200	10,000,000	9,993,772		1,804			2.550	2.570	MS	82,875	255,000	03/01/2022	03/04/2027
02665W-CT-6	AMERICAN HONDA FINANCE				1.G FE	1,450,566	99.9460	1,337,277	1,338,000	1,338,912		(29,857)			3.550	1.296	JJ	22,298	47,499	03/06/2020	01/12/2024
03027X-CC-2	AMERICAN TOWER CORP			2	2.C FE	6,979,840	101.5680	7,109,760	7,000,000	6,982,392		2,552			5.250	5.312	JJ	220,500		05/22/2023	07/15/2028
03073E-AR-6	CENCORA INC			2	2.A FE	1,992,040	89.6580	1,793,160	2,000,000	1,993,717		882			2.800	2.854	MN	7,156	56,000	01/31/2022	05/15/2030
031162-DR-8	AMGEN INC			2	2.A FE	14,952,750	102.5230	15,378,450	15,000,000	14,954,651		1,901			5.250	5.291	MS	260,313	393,750	02/15/2023	03/02/2033
052769-AD-8	AUTODESK INC			2	2.A FE	8,010,921	99.0670	7,638,066	7,710,000	7,766,893		(45,088)			4.375	3.746	JD	14,992	337,313	01/25/2018	06/15/2025
053332-AY-8	AUTOZONE INC			2	2.B FE	9,991,200	98.1940	9,819,400	10,000,000	9,997,236		1,760			3.625	3.644	AO	76,528	362,500	03/26/2020	04/15/2025
05369A-AK-7	AVIATION CAPITAL GROUP			2	2.C FE	4,952,200	92.6840	4,634,200	5,000,000	4,979,622		9,460			1.950	2.151	JJ	40,896	97,500	01/12/2021	01/30/2026
06368L-C5-3	BANK OF MONTREAL				1.F FE	5,000,000	101.3750	5,068,750	5,000,000	5,000,000					5.266	5.266	JD	14,628		12/05/2023	12/11/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
071813-CH-0	BAXTER INTERNATIONAL INC.				2.B FE	5,000,000	96.3120	4,815,600	5,000,000	5,000,000					1.322	1.322	MN	5,876	66,100	11/16/2021	11/29/2024
075887-CQ-0	BECTON DICKINSON & CO			2	2.B FE	5,000,000	100.4260	5,021,300	5,000,000	5,000,000					4.693	4.693	FA	89,949	117,325	02/06/2023	02/13/2028
10112R-AZ-7	BOSTON PROPERTIES LP			2	2.B FE	6,955,568	97.2020	7,139,487	7,345,000	7,271,960		67,317			3.200	4.187	JJ	108,380	235,040	11/20/2018	01/15/2025
125523-AH-3	THE CIGNA GROUP			2	2.A FE	7,493,315	99.1940	6,755,111	6,810,000	7,302,895		(100,841)			4.375	2.671	AO	62,898	297,938	02/01/2022	10/15/2028
125523-CP-3	THE CIGNA GROUP			2	2.A FE	2,702,370	92.6690	2,780,070	3,000,000	2,741,506		39,136			1.250	5.448	MS	11,042	18,750	08/18/2023	03/15/2026
14448C-AT-1	CARRIER GLOBAL CORP				2.B FE	10,039,700	101.3300	10,133,000	10,000,000	10,038,198		(1,502)			5.800	5.583	MN	49,944		12/07/2023	11/30/2025
15189T-BB-2	CENTERPOINT ENERGY INC			2	2.B FE	9,980,600	85.2620	8,526,200	10,000,000	9,985,145		1,774			2.650	2.672	JD	22,083	265,000	05/11/2021	06/01/2031
161175-AY-0	CCO SAFARI II LLC			2	2.C FE	5,533,989	99.0490	5,582,402	5,636,000	5,568,307		34,318			4.908	5.721	JJ	121,403	138,307	02/23/2023	07/23/2025
20030N-ED-9	COMCAST CORP			2	1.G FE	4,989,200	100.4280	5,021,400	5,000,000	4,990,690		1,490			4.550	4.591	JJ	146,611		05/01/2023	01/15/2029
22822V-BB-6	CROWN CASTLE INC			2	2.B FE	4,988,650	98.6690	4,933,450	5,000,000	4,989,352		702			4.800	4.850	MS	80,000	83,333	04/24/2023	09/01/2028
26442C-AX-2	DUKE ENERGY CAROLINAS			2	1.F FE	4,884,100	98.4280	4,921,400	5,000,000	4,900,582		16,482			3.950	4.407	MN	25,236	197,500	01/27/2023	11/15/2028
294429-AS-4	EQUIFAX INC			2	2.B FE	7,939,450	89.5290	7,162,320	8,000,000	7,950,781		6,787			3.100	3.207	MN	31,689	248,000	02/16/2022	05/15/2030
29444U-BQ-8	EQUINIX INC			2	2.B FE	6,814,403	92.3860	6,984,382	7,560,000	6,865,949		51,546			1.450	5.638	MN	14,007	33,060	12/11/2023	05/15/2026
30040W-AJ-7	EVERSOURCE ENERGY			2	2.A FE	1,174,657	93.1640	1,215,790	1,305,000	1,202,789		28,132			0.800	5.935	FA	3,944	5,220	07/06/2023	08/15/2025
303250-AF-1	FAIR ISAAC CORP			2	3.B FE	383,160	94.6360	352,046	372,000	352,046	17,160	(2,708)			4.000	3.231	JD	661	14,880	09/25/2020	06/15/2028
31620M-BQ-8	FIDELITY NATIONAL INFORM				2.B FE	7,495,575	99.1240	7,434,300	7,500,000	7,499,736		1,476			0.600	0.620	MS	15,000	45,000	02/23/2021	03/01/2024
31620M-BR-6	FIDELITY NATIONAL INFORM			2	2.B FE	10,983,500	92.3960	10,163,560	11,000,000	10,992,685		3,295			1.150	1.181	MS	42,167	126,500	02/23/2021	03/01/2026
337738-BB-3	FISERV INC			2	2.B FE	4,996,700	92.4710	4,623,550	5,000,000	4,998,309		459			2.250	2.260	JD	9,375	112,500	05/11/2020	06/01/2027
35805B-AC-2	FRESENIUS MED CARE III			2	2.C FE	9,803,400	90.3370	9,033,700	10,000,000	9,879,701		39,196			1.875	2.302	JD	15,625	187,500	02/07/2022	12/01/2026
36264F-AK-7	GSK CONSUMER HEALTHCARE			2	2.B FE	4,990,147	96.2150	4,810,750	5,000,000	4,992,537		2,184			3.375	3.423	MS	45,469	168,750	10/28/2022	03/24/2027
370334-CW-2	GENERAL MILLS INC			2	2.B FE	4,471,850	103.6400	4,663,800	4,500,000	4,472,443		593			5.500	5.645	AO	50,875		10/13/2023	10/17/2028
38141G-YM-0	GOLDMAN SACHS GROUP INC			2	1.F FE	5,000,000	91.4820	4,574,100	5,000,000	5,000,000					1.948	1.948	AO	18,939	97,400	10/18/2021	10/21/2027
40139L-AG-8	GUARDIAN LIFE GLOB FUND				1.B FE	4,995,400	94.3640	4,718,200	5,000,000	4,998,610		925			1.100	1.119	JD	1,222	55,000	06/16/2020	06/23/2025
44644M-AH-4	HUNTINGTON NATIONAL BANK			2	1.G FE	5,000,000	98.7500	4,937,500	5,000,000	5,000,000					5.699	5.699	MN	34,036	284,950	11/14/2022	11/18/2025
49271V-AH-3	KEURIG DR PEPPER INC			2	2.B FE	2,718,477	98.9410	2,441,864	2,468,000	2,560,407		(73,801)			4.417	1.346	MN	10,901	109,012	11/02/2021	05/25/2025
502431-AP-4	L3HARRIS TECH INC				2.B FE	5,058,750	102.0750	5,103,750	5,000,000	5,057,742		(1,008)			5.400	4.985	JJ	113,250		12/06/2023	01/15/2027
55903V-BA-0	WARNERMEDIA HOLDINGS INC			2	2.C FE	5,000,000	95.8180	4,790,900	5,000,000	5,000,000					3.755	3.755	MS	55,282	93,875	04/28/2023	03/15/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			2	2.B FE	4,744,359	95.7330	4,814,413	5,029,000	4,748,401		4,042			3.500	5.074	JD	7,823	88,008	12/06/2023	12/15/2027
573874-AF-1	MARVELL TECHNOLOGY INC			2	2.C FE	9,998,100	90.2400	9,024,000	10,000,000	9,998,625		261			2.450	2.453	AO	51,722	245,000	04/05/2021	04/15/2028
574599-BS-4	MASCO CORP			2	2.B FE	2,789,420	87.4930	2,856,646	3,265,000	2,832,668		43,248			1.500	5.102	FA	18,502	24,488	07/12/2023	02/15/2028
579780-AQ-0	MCCORMICK & CO INC			2	2.B FE	4,982,900	87.3570	4,367,850	5,000,000	4,988,648		1,631			2.500	2.539	AO	26,389	125,000	04/13/2020	04/15/2030
59217G-ER-6	MET LIFE GLOB FUNDING I				1.D FE	4,994,300	91.3130	4,565,650	5,000,000	4,996,473		1,118			1.875	1.899	JJ	44,271	93,750	01/03/2022	01/11/2027
608190-AM-6	MOHAWK INDUSTRIES INC			2	2.A FE	4,999,350	103.6630	5,183,150	5,000,000	4,998,866		(484)			5.850	5.853	MS	83,688		09/11/2023	09/18/2028
609207-AU-9	MONDELEZ INTERNTL INC			2	2.B FE	4,973,200	95.3220	4,766,100	5,000,000	4,992,564		5,416			1.500	1.612	MN	11,875	75,000	04/30/2020	05/04/2025
61747Y-ER-2	MORGAN STANLEY			2	1.E FE	5,000,000	97.7420	4,887,100	5,000,000	5,000,000					4.210	4.210	AO	41,515	210,500	04/18/2022	04/20/2028
62829D-2A-7	MUTUAL OF OMAHA GLOBAL				1.E FE	4,996,200	101.8970	5,094,850	5,000,000	4,996,444		244			5.800	5.828	JJ	124,056		07/19/2023	07/27/2026
64110L-AX-4	NETFLIX INC				2.B FE	5,162,465	108.7260	4,437,108	4,081,000	4,874,003	809,830	(136,360)			6.375	2.488	MN	33,243	260,164	11/05/2021	05/15/2029
65339K-CN-8	NEXTERA ENERGY CAPITAL			2	2.A FE	4,996,300	101.0590	5,052,950	5,000,000	4,996,523		223			5.000	5.012	FA	85,417	138,194	02/06/2023	02/28/2030
666807-BS-0	NORTHROP GRUMMAN CORP			2	2.A FE	4,604,700	99.4510	4,475,295	4,500,000	4,569,538		(9,869)			4.400	4.110	MN	33,000	198,000	03/20/2020	05/01/2030
67103H-AM-9	O'REILLY AUTOMOT			2	2.B FE	5,977,969	102.3960	6,029,076	5,888,000	5,975,921		(2,048)			5.750	5.170	MN	38,558		12/06/2023	11/20/2026
70450Y-AC-7	PAYPAL HOLDINGS INC			2	1.G FE	6,499,134	97.8770	6,316,003	6,453,000	6,459,977		(10,554)			2.400	2.232	AO	38,718	154,872	03/06/2020	10/01/2024
70450Y-AG-8	PAYPAL HOLDINGS INC			2	1.G FE	7,998,400	95.4410	7,635,280	8,000,000	7,999,505		317			1.650	1.654	JD	11,000	132,000	05/11/2020	06/01/2025
718547-AF-9	PHILLIPS 66 CO			2	2.A FE	2,935,995	96.4120	2,892,360	3,000,000	2,947,813		11,818			3.550	4.225	AO	26,625	53,250	04/28/2023	10/01/2026
74256L-EL-9	PRINCIPAL LIFE GLB FND II				1.E FE	4,992,900	98.5700	4,928,500	5,000,000	4,999,310		2,370			0.750	0.798	AO	8,229	37,500	04/05/2021	04/12/2024
74368C-BQ-6	PROTECTIVE LIFE GLOBAL				1.D FE	5,000,000	100.7000	5,035,000	5,000,000	5,000,000					5.366	5.366	JJ	130,424	134,150	01/03/2023	01/06/2026

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
75513E-CT-6	RTX Corp			2	2.A FE	4,995,500	102.7600	5,138,000	5,000,000	4,995,279		(221)			5.750	5.783	MN	42,326		11/06/2023	11/08/2026
771196-CF-7	ROCHE HOLDING INC			2	1.C FE	10,000,000	103.7120	10,371,200	10,000,000	10,000,000					5.338	5.338	MN	71,173		11/06/2023	11/13/2028
776743-AH-9	ROPER TECHNOLOGIES INC			2	2.B FE	9,981,500	97.5340	9,753,400	10,000,000	9,997,124		3,759			2.350	2.389	MS	69,194	235,000	08/19/2019	09/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION			2	2.A FE	8,427,018	100.1910	7,384,077	7,370,000	7,665,901		(319,082)			5.625	1.208	MS	138,188	414,563	08/09/2021	03/01/2025
785592-AV-8	SABINE PASS LIQUEFACTION			2	2.A FE	5,395,465	101.8000	4,623,756	4,542,000	4,933,700		(191,841)			5.875	1.477	JD	741	266,843	08/30/2021	06/30/2026
824348-AW-6	SHERWIN-WILLIAMS CO			2	2.B FE	2,396,114	96.5250	2,468,144	2,557,000	2,413,970		17,857			3.450	5.259	JD	7,351	44,108	07/07/2023	06/01/2027
842587-DS-3	SOUTHERN CO			2	2.B FE	4,999,950	104.0510	5,202,550	5,000,000	4,999,511		(439)			5.500	5.500	MS	86,319		09/05/2023	03/15/2029
85207U-AJ-4	SPRINT CORP			2	2.B FE	15,039,760	101.7490	13,442,060	13,211,000	13,769,251	771,176	(622,878)			7.625	2.689	FA	380,550	944,300	02/21/2023	02/15/2025
87612G-AE-1	TARGA RESOURCES CORP			2	2.C FE	4,988,950	104.5700	5,228,500	5,000,000	4,988,742		(208)			6.150	6.202	MS	44,417		11/06/2023	03/01/2029
883556-CS-9	THERMO FISHER SCIENTIFIC INC				1.G FE	10,000,000	96.8150	9,681,500	10,000,000	10,000,000					1.215	1.215	AO	24,638	121,500	10/19/2021	10/18/2024
98956P-AU-6	ZIMMER BIOMET HLDGS INC				2.B FE	10,000,000	96.4170	9,641,700	10,000,000	10,000,000					1.450	1.450	MN	15,708	145,000	11/15/2021	11/22/2024
286181-AD-4	ELEMENT FLEET MANAGEMENT		A	2	2.B FE	6,998,950	97.1650	6,801,550	7,000,000	6,999,602		193			3.850	3.853	JD	11,978	269,500	05/28/2020	06/15/2025
89352H-BB-4	TRANS-CANADA PIPELINES		A	2	2.A FE	9,997,100	96.4300	9,643,000	10,000,000	9,999,206		969			1.000	1.010	AO	21,944	100,000	10/07/2021	10/12/2024
00217G-AA-1	APTIV PLC / APTIV CORP		D		2.B FE	4,865,500	96.6870	4,834,350	5,000,000	4,945,447		46,474			2.396	3.386	FA	44,259	119,800	03/31/2022	02/18/2025
44920U-AT-5	HYUNDAI CAPITAL SERVICES		D		2.A FE	4,977,150	92.4470	4,622,350	5,000,000	4,985,605		4,443			2.500	2.598	JJ	54,514	125,000	01/18/2022	01/24/2027
716973-AC-6	PFE		D	2	1.F FE	7,491,000	99.9480	7,496,100	7,500,000	7,491,676		676			4.450	4.477	MN	38,938	166,875	05/16/2023	05/19/2028
82620K-AX-1	SIEMENS FINANCIERINGSMAT		D		1.E FE	16,995,920	99.0530	16,839,010	17,000,000	16,999,690		1,345			0.650	0.658	MS	33,764	110,500	03/02/2021	03/11/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						471,258,486	XXX	456,486,464	468,464,000	468,685,508	1,598,166	(1,006,297)			XXX	XXX	XXX	3,924,173	9,839,535	XXX	XXX
05608F-AL-5	BX TRUST 2019-CALM D			4	1.A	11,304,108	98.8090	11,453,939	11,592,000	11,593,287		(5,961)			6.926	7.019	MON	37,913	769,923	09/15/2020	11/25/2032
05609R-AJ-3	BX TRUST 2021-BXMF C			4	1.A	20,903,003	97.5720	20,602,782	21,115,465	21,114,617		70,051			6.667	6.773	MON	66,481	1,332,705	10/28/2021	10/15/2026
12482H-AG-9	CAMB 2019-LIFE B			4	1.A	13,199,625	99.1990	13,094,268	13,200,000	13,205,902		(328,555)			6.659	3.716	MON	41,508	837,255	03/05/2020	12/15/2037
44421L-AE-2	HY 2016-10HY B			4	1.A	10,442,578	91.9760	9,197,600	10,000,000	10,244,082		(93,788)			3.076	2.036	MON	25,632	301,798	11/02/2021	08/10/2038
50085P-AG-2	KREST 2021-CHIP C			4	1.G FE	13,781,593	67.1490	9,172,553	13,660,000	13,754,834		(12,473)			3.024	2.879	MON	34,429	405,372	08/09/2021	11/05/2044
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						69,630,907	XXX	63,521,142	69,567,465	69,912,722		(370,726)			XXX	XXX	XXX	205,963	3,647,053	XXX	XXX
00217Q-AB-7	ARIFL 2022-A A2				1.A FE	2,556,336	99.0880	2,533,048	2,556,362	2,556,214		190			3.120	3.159	MON	3,545	79,758	04/07/2022	01/15/2031
04033G-AB-3	ARIFL 2023-B A2				1.A FE	9,999,777	101.1110	10,111,100	10,000,000	9,993,742		(6,035)			6.050	6.163	MON	26,889	107,556	10/02/2023	07/15/2032
12597P-AD-0	CNH 2020-A A4			4	1.A FE	6,201,482	99.3100	6,159,865	6,202,663	6,202,539		297			1.510	1.520	MON	4,163	93,660	05/19/2020	04/15/2027
165183-CQ-5	CFII 2021-1A B			4	1.A FE	5,349,462	95.6250	5,115,938	5,350,000	5,349,865		79			0.990	0.995	MON	2,354	52,965	03/16/2021	04/15/2033
23292H-AC-5	DLLAA LLC 2023-1A A3				1.A FE	9,999,417	101.5780	10,157,800	10,000,000	9,997,964		(1,453)			5.640	5.712	MON	17,233	217,767	07/25/2023	02/22/2028
23345F-AC-6	DLLMT 2021-1A A3				1.A FE	3,190,518	97.9620	3,270,459	3,338,498	3,278,493		87,975			1.000	5.280	MON	1,020	30,603	01/25/2023	07/21/2025
233868-AC-2	DTRT 2023-1 A3				1.A FE	9,999,847	101.4050	10,140,500	10,000,000	9,999,810		(37)			5.900	5.974	MON	26,222	127,833	09/20/2023	03/15/2027
25211A-AE-9	DWOLF 2017-1A AR			4	1.A FE	19,750,213	99.9220	19,829,992	19,845,471	20,229,971		81,422			6.575	5.886	JAJO	279,111	1,172,535	02/14/2022	10/15/2030
25265L-AA-8	DNFRA 2021-1A A			4	1.F FE	7,500,000	88.7630	6,657,225	7,500,000	7,500,000					1.760	1.766	MON	4,033	132,000	06/08/2021	04/15/2049
25755T-AH-3	DPABS 2017-1A A23			4	2.A FE	13,439,645	95.3770	13,483,923	14,137,500	13,568,172		128,527			4.118	5.427	JAJO	106,733	533,667	02/02/2023	07/25/2047
25755T-AP-5	DPABS 2021-1A A2II			4	2.A FE	19,500,000	85.7260	16,716,570	19,500,000	19,500,000					3.151	3.163	JAJO	112,648	614,445	04/08/2021	04/25/2051
26857L-AA-0	ELFI 2020-A A			4	1.A FE	3,231,026	87.8790	2,840,279	3,232,034	3,231,027		142			1.730	1.748	MON	932	55,914	06/18/2020	08/25/2045
344940-AD-3	FORDO 2023-C A3				1.A FE	4,998,926	102.0730	5,103,650	5,000,000	4,998,938		12			5.530	5.601	MON	12,289	18,433	11/16/2023	09/15/2028
362585-AB-7	GMCAR 2022-2 A2				1.A FE	701,472	99.8030	700,111	701,493	701,486		63			2.520	2.555	MON	737	17,678	04/05/2022	05/16/2025
39154T-BQ-0	GALC 2021-2 A3				1.A FE	1,583,164	97.5420	1,634,532	1,675,721	1,637,651		54,487			0.670	5.576	MON	499	9,355	02/17/2023	07/15/2025
43815Q-AC-1	HAROT 2023-3 A3				1.A FE	4,998,969	101.2990	5,064,950	5,000,000	4,999,099		130			5.410	5.481	MON	9,768	87,160	08/15/2023	02/18/2028
44933V-AB-7	HALST 2023-A A2A				1.A FE	3,490,137	99.8740	3,485,982	3,490,380	3,490,302		164			5.200	5.264	MON	8,067	158,811	01/24/2023	04/15/2025
78448P-AF-7	SMB 2015-A C			4	1.B FE	6,754,493	95.4270	6,679,890	7,000,000	6,901,508		16,150			4.500	4.858	MON	14,000	315,000	04/15/2015	10/15/2048
92348K-AK-9	VZMT 2022-2 C				1.E FE	7,998,953	96.1600	7,692,800	8,000,000	7,998,231		798			2.010	2.029	MON	4,913	160,800	01/19/2022	07/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92348K-BV-4	VZMT 2023-4 C				1.E FE	4,999,602	100.9620	5,048,100	5,000,000	5,011,086		11,484			5.650	6.181	MON	8,632	133,402	06/27/2023	06/20/2029
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						146,243,439	XXX	142,426,714	147,530,122	147,146,098		374,395			XXX	XXX	XXX	643,788	4,119,342	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						687,132,832	XXX	662,434,320	685,561,587	685,744,328	1,598,166	(1,002,628)			XXX	XXX	XXX	4,773,924	17,605,930	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						1,346,539,316	XXX	1,312,637,761	1,346,559,000	1,344,945,110	1,598,166	(369,609)			XXX	XXX	XXX	9,345,231	24,186,174	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						95,825,630	XXX	69,892,069	69,567,465	76,621,757		(3,273,514)			XXX	XXX	XXX	496,548	6,933,684	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						146,243,439	XXX	142,426,714	147,530,122	147,146,098		374,395			XXX	XXX	XXX	643,788	4,119,342	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						1,588,608,385	XXX	1,524,956,544	1,563,656,587	1,568,712,965	1,598,166	(3,268,728)			XXX	XXX	XXX	10,485,567	35,239,200	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 1,015,563,127	1B ..$ 11,900,118	1C ..$ 10,220,499	1D ..$ 20,006,473	1E ..$ 50,000,567	1F ..$ 39,886,030	1G ..$ 54,543,011
1B	2A ...$ 119,123,054	2B ..$ 199,720,651	2C ..$ 47,397,389				
1C	3A ...$	3B ..$ 352,046	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-GB-1	US TREASURY NOTES 3.875% 12/31/29		01/12/2023	Goldman Sachs		5,107,031	5,000,000	6,958
91282C-GC-9	US TREASURY NOTES 3.875% 12/31/27		01/24/2023	Morgan Stanley		20,220,313	20,000,000	53,522
91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28		03/10/2023	Wells Fargo Bank		20,039,063	20,000,000	28,261
91282C-GT-2	US TREASURY NOTES 3.625% 03/31/28		04/19/2023	Various		30,070,687	30,000,000	32,189
91282C-GU-9	US TREASURY NOTES 3.875% 03/31/25		04/17/2023	Wells Fargo Bank		4,973,828	5,000,000	9,529
91282C-GV-7	US TREASURY NOTES 3.750% 04/15/26		04/25/2023	Morgan Stanley		10,011,328	10,000,000	11,270
91282C-GX-3	US TREASURY NOTES 3.875% 04/30/25		05/22/2023	Various		19,889,453	20,000,000	42,120
91282C-GZ-8	US TREASURY NOTES 3.500% 04/30/30		04/28/2023	Bank of America Corp		14,991,797	15,000,000	1,427
91282C-HA-2	US TREASURY NOTES 3.500% 04/30/28		05/15/2023	MarketAxess		5,006,894	5,000,000	7,609
91282C-HB-0	US TREASURY NOTES 3.625% 05/15/26		05/23/2023	Various		19,849,835	20,000,000	11,821
91282C-HE-4	US TREASURY NOTES 3.625% 05/31/28		06/02/2023	Citigroup		4,966,211	5,000,000	2,476
91282C-HJ-3	US TREASURY NOTES 3.750% 06/30/30		07/11/2023	Morgan Stanley		9,769,922	10,000,000	12,228
91282C-HK-0	US TREASURY NOTES 4.000% 06/30/28		07/25/2023	Various		54,488,029	55,000,000	81,522
91282C-HQ-7	US TREASURY NOTES 4.125% 07/31/28		08/14/2023	Wells Fargo Bank		9,908,594	10,000,000	16,814
91282C-HW-4	US TREASURY NOTES 4.125% 08/31/30		09/15/2023	Various		44,325,977	45,000,000	66,861
91282C-HX-2	US TREASURY NOTES 4.375% 08/31/28		09/06/2023	Wells Fargo Bank		9,970,312	10,000,000	8,413
91282C-HZ-7	US TREASURY NOTES 4.625% 09/30/30		10/23/2023	Various		14,857,421	15,000,000	36,646
91282C-JA-0	US TREASURY NOTES 4.625% 09/30/28		10/23/2023	Bank of America Corp		4,948,241	5,000,000	15,164
91282C-JG-7	US TREASURY NOTES 4.875% 10/31/30		11/21/2023	Wells Fargo Bank		10,260,937	10,000,000	29,464
91282C-JN-2	US TREASURY NOTES 4.375% 11/30/28		12/06/2023	Various		20,215,624	20,000,000	15,540
0109999999. Subtotal - Bonds - U.S. Governments						333,871,497	335,000,000	489,834
63968M-N3-9	NEBRASKA ST INV SF HSG REV 5.000% 03/01/50		01/26/2023	JP Morgan Securities Inc		6,965,000	6,965,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						6,965,000	6,965,000	
010392-GB-8	ALABAMA POWER CO 5.850% 11/15/33		11/06/2023	Morgan Stanley		4,996,200	5,000,000	
03027X-CC-2	AMERICAN TOWER CORP 5.250% 07/15/28		05/22/2023	JP Morgan Securities Inc		6,979,840	7,000,000	
031162-DR-8	AMGEN INC 5.250% 03/02/33		02/15/2023	Citigroup		14,952,750	15,000,000	
04033G-AB-3	ARIFL 2023-B A2 6.050% 07/15/32		10/02/2023	Bank of America Corp		9,999,777	10,000,000	
06368L-C5-3	BANK OF MONTREAL 5.266% 12/11/26		12/05/2023	Bank of Montreal		5,000,000	5,000,000	
075887-CQ-0	BECTON DICKINSON & CO 4.693% 02/13/28		02/06/2023	Barclays Capital		5,000,000	5,000,000	
125523-CP-3	THE CIGNA GROUP 1.250% 03/15/26		08/18/2023	Goldman Sachs		2,702,370	3,000,000	16,354
14448C-AT-1	CARRIER GLOBAL CORP 5.800% 11/30/25		12/07/2023	Various		10,039,700	10,000,000	8,861
161175-AY-0	CCO SAFARI II LLC 4.908% 07/23/25		02/23/2023	Various		5,533,989	5,636,000	25,137
20030N-ED-9	COMCAST CORP 4.550% 01/15/29		05/01/2023	Morgan Stanley		4,989,200	5,000,000	
22822V-BB-6	CROWN CASTLE INC 4.800% 09/01/28		04/24/2023	Bank of America Corp		4,988,650	5,000,000	
23292H-AC-5	DLLAA LLC 2023-1A A3 5.640% 02/22/28		07/25/2023	Barclays Capital		9,999,417	10,000,000	
23345F-AC-6	DLLMT 2021-1A A3 1.000% 07/21/25		01/25/2023	Mitsubishi Securities		3,190,518	3,338,498	615
233868-AC-2	DTRT 2023-1 A3 5.900% 03/15/27		09/20/2023	Bank of America Corp		9,999,847	10,000,000	
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		02/02/2023	Various		13,439,645	14,137,500	97,569
26442C-AX-2	DUKE ENERGY CAROLINAS 3.950% 11/15/28		01/27/2023	Royal Bank of Canada		4,884,100	5,000,000	41,694
29444U-BQ-8	EQUINIX INC 1.450% 05/15/26		12/11/2023	Various		6,814,403	7,560,000	26,709
30040W-AJ-7	EVERSOURCE ENERGY 0.800% 08/15/25		07/06/2023	JP Morgan Securities Inc		1,174,657	1,305,000	4,205
344940-AD-3	FORDO 2023-C A3 5.530% 09/15/28		11/16/2023	SMBC Nikko Securities Inc		4,998,926	5,000,000	
370334-CW-2	GENERAL MILLS INC 5.500% 10/17/28		10/13/2023	Wells Fargo Bank		4,471,850	4,500,000	
39154T-BQ-0	GALC 2021-2 A3 0.670% 07/15/25		02/17/2023	Mitsubishi Securities		1,583,164	1,675,721	218
43815Q-AC-1	HAROT 2023-3 A3 5.410% 02/18/28		08/15/2023	Bank of America Corp		4,998,969	5,000,000	
44933V-AB-7	HALST 2023-A A2A 5.200% 04/15/25		01/24/2023	Citigroup		3,490,137	3,490,380	
502431-AP-4	L3HARRIS TECH INC 5.400% 01/15/27		12/06/2023	Bank of America Corp		5,058,750	5,000,000	96,000
55903V-BA-0	WARNERMEDIA HOLDINGS INC 3.755% 03/15/27		04/28/2023	Tax Free Exchange		5,000,000	5,000,000	22,426
573284-AT-3	MARTIN MARIETTA MATERIALS 3.500% 12/15/27		12/06/2023	Mitsubishi Securities		4,744,359	5,029,000	84,585
574599-BS-4	MASCO CORP 1.500% 02/15/28		07/12/2023	Barclays Capital		2,789,420	3,265,000	20,270
608190-AM-6	MOHAWK INDUSTRIES INC 5.850% 09/18/28		09/11/2023	JP Morgan Securities Inc		4,999,350	5,000,000	
62829D-2A-7	MUTUAL OF OMAHA GLOBAL 5.800% 07/27/26		07/19/2023	JP Morgan Securities Inc		4,996,200	5,000,000	
65339K-CN-8	NEXTERA ENERGY CAPITAL 5.000% 02/28/30		02/06/2023	Morgan Stanley		4,996,300	5,000,000	
67103H-AM-9	O'REILLY AUTOMOT 5.750% 11/20/26		12/06/2023	Barclays Capital		5,977,969	5,888,000	16,928
718547-AF-9	PHILLIPS 66 CO 3.550% 10/01/26		04/28/2023	Tax Free Exchange		2,935,995	3,000,000	7,988

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
74368C-BQ-6	PROTECTIVE LIFE GLOBAL 5.366% 01/06/26		01/03/2023	Morgan Stanley		5,000,000	5,000,000	
75513E-CT-6	RTX Corp 5.750% 11/08/26		11/06/2023	Citigroup		4,995,500	5,000,000	
771196-CF-7	ROCHE HOLDING INC 5.338% 11/13/28		11/06/2023	Deutsche Bank		10,000,000	10,000,000	
824348-AW-6	SHERWIN-WILLIAMS CO 3.450% 06/01/27		07/07/2023	Goldman Sachs		2,396,114	2,557,000	9,802
842587-DS-3	SOUTHERN CO 5.500% 03/15/29		09/05/2023	Wells Fargo Bank		4,999,950	5,000,000	
85207U-AJ-4	SPRINT CORP 7.625% 02/15/25		02/21/2023	Credit Suisse		2,047,500	2,000,000	3,389
87612G-AE-1	TARGA RESOURCES CORP 6.150% 03/01/29		11/06/2023	Wells Fargo Bank		4,988,950	5,000,000	
92348K-BV-4	VZMT 2023-4 C 5.650% 06/20/29		06/27/2023	Bank of America Corp		4,999,602	5,000,000	
716973-AC-6	PFE 4.450% 05/19/28	D	05/16/2023	Bank of America Corp		7,491,000	7,500,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						232,645,068	235,882,099	482,750
2509999997. Total - Bonds - Part 3						573,481,565	577,847,099	972,584
2509999998. Total - Bonds - Part 5						69,279,498	69,882,901	235,113
2509999999. Total - Bonds						642,761,063	647,730,000	1,207,697
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						642,761,063	XXX	1,207,697

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
912828-4L-1	US TREASURY NOTES 2.750% 04/30/23		04/30/2023	Maturity		2,800,000	2,800,000	2,800,219	2,799,902		98		98		2,800,000				38,500	04/30/2023
912828-5P-1	US TREASURY NOTES 2.875% 11/30/23		11/30/2023	Maturity		5,000,000	5,000,000	5,045,508	5,008,785		(8,785)		(8,785)		5,000,000				143,750	11/30/2023
912828-5Z-9	US TREASURY NOTES 2.500% 01/31/24		12/07/2023	Wells Fargo Bank		8,863,148	8,900,000	8,913,852	8,903,072		(2,919)		(2,919)		8,900,153		(37,004)	(37,004)	301,101	01/31/2024
912828-VS-6	US TREASURY NOTES 2.500% 08/15/23		08/15/2023	Maturity		5,075,000	5,075,000	5,153,509	5,080,913		(5,913)		(5,913)		5,075,000				126,875	08/15/2023
91282C-AW-1	US TREASURY NOTES 0.250% 11/15/23		11/15/2023	Maturity		18,000,000	18,000,000	18,026,719	18,007,932		(7,932)		(7,932)		18,000,000				45,000	11/15/2023
91282C-FK-2	US TREASURY NOTES 3.500% 09/15/25		03/10/2023	Wells Fargo Bank		53,728,124	55,000,000	54,015,234	54,089,398		64,803		64,803		54,154,202		(426,077)	(426,077)	951,865	09/15/2025
0109999999. Subtotal - Bonds - U.S. Governments						93,466,272	94,775,000	93,955,041	93,890,002		39,352		39,352		93,929,355		(463,081)	(463,081)	1,607,091	XXX
3137B2-HP-8	FHMS 2013-K028 X1 IO 0.155% 02/25/23		01/01/2023	Paydown				564,328											5,169	02/25/2023
3137BD-CX-2	FHMS 2014-K039 X1 IO 0.765% 07/25/24		12/01/2023	Paydown				285,164	39,765		(39,765)		(39,765)						30,697	07/25/2024
3137BF-XU-0	FHMS 2015-K042 X1 IO 1.139% 12/25/24		12/01/2023	Paydown				300,224	56,709		(56,709)		(56,709)						20,393	12/25/2024
3137FN-BA-7	FHMS 2019-K096 X1 IO 1.256% 07/25/29		12/01/2023	Paydown				31,317	20,922		(20,922)		(20,922)						2,122	07/25/2029
686087-QX-8	OREGON ST HSG & CMNTY 4.000% 07/01/44		12/21/2023	Redemption 100.0000		195,000	195,000	207,534	197,632		(2,632)		(2,632)		195,000				8,083	07/01/2044
0909999999. Subtotal - Bonds - U.S. Special Revenues						195,000	195,000	1,388,567	315,028		(120,028)		(120,028)		195,000				66,464	XXX
00217Q-AB-7	ARIFL 2022-A A2 3.120% 01/15/31		12/15/2023	Paydown		3,943,638	3,943,638	3,943,598	3,943,116		522		522		3,943,638				66,289	01/15/2031
02665W-CT-6	AMERICAN HONDA FINANCE 3.550% 01/12/24		11/01/2023	MarketAxess		5,521,385	5,570,000	6,038,604	5,698,089		(59,083)		(59,083)		5,639,006		(117,621)	(117,621)	186,915	01/12/2024
03066T-AB-7	AMCAR 2022-1 A2 2.050% 01/20/26		10/18/2023	Paydown		5,334,918	5,334,918	5,334,621	5,334,804		114		114		5,334,918				47,981	01/20/2026
03073E-AS-4	CENCORA INC 0.737% 03/15/23		03/15/2023	Maturity		2,212,000	2,212,000	2,212,000	2,212,000						2,212,000				8,151	03/15/2023
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV 3.650% 02/01/26		12/15/2023	Wells Fargo Bank		3,634,284	3,713,000	3,624,816	3,671,006		12,557		12,557		3,683,563		(49,279)	(49,279)	187,476	02/01/2026
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV 3.650% 02/01/26		12/05/2023	Call 97.0370		8,526,641	8,787,000	8,578,309	8,687,619		(160,978)		(160,978)		8,526,642				431,197	02/01/2026
05609J-AN-2	BXHPP 2021-FILM D 6.836% 08/15/36		07/20/2023	Deutsche Bank		9,983,438	11,500,000	11,471,250	11,496,592		2,419		2,419		11,499,011		(1,515,573)	(1,515,573)	443,335	08/15/2036
05609R-AJ-3	BX TRUST 2021-BXMF C 6.667% 10/15/26		10/15/2023	Paydown		1,384,535	1,384,535	1,370,604	1,379,886		4,649		4,649		1,384,535				71,821	10/15/2026
058498-AV-8	BALL CORP 4.875% 03/15/26		06/14/2023	Goldman Sachs		4,873,750	5,000,000	5,175,000	4,843,150	251,966	(13,870)		238,096		5,081,246		(207,496)	(207,496)	182,406	03/15/2026
085770-AA-3	BERRY GLOBAL ESCROW CORP 4.875% 07/15/26		05/01/2023	Goldman Sachs		4,896,875	5,000,000	5,290,000	5,093,986		(21,127)		(21,127)		5,072,859		(175,984)	(175,984)	195,000	07/15/2026
097023-DD-4	BOEING CO 1.167% 02/04/23		02/04/2023	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				29,175	02/04/2023
12597P-AD-0	CNH 2020-A A4 1.510% 04/15/27		12/15/2023	Paydown		397,337	397,337	397,261	397,310		27		27		397,337				6,000	04/15/2027
23292G-AB-9	DLLST 2022-1A A2 2.790% 01/22/24		09/20/2023	Paydown		5,000,000	5,000,000	4,999,778	4,999,638		362		362		5,000,000				53,476	01/22/2024
25211A-AE-9	DWOLF 2017-1A AR 6.575% 10/15/30		10/16/2023	Paydown		1,004,529	1,004,529	999,707	1,019,870		(15,341)		(15,341)		1,004,529				58,384	10/15/2030
254687-FW-1	DISNEY WALT CO 2.200% 01/13/28		01/17/2023	JP Morgan Securities Inc		4,549,700	5,000,000	4,983,750	4,989,093		112		112		4,989,204		(439,504)	(439,504)	56,833	01/13/2028
25755T-AP-5	DPABS 2021-1A A2II 3.151% 04/25/51		10/25/2023	Paydown		200,000	200,000	200,000	200,000						200,000				3,939	04/25/2051
26857L-AA-0	ELFI 2020-A A 1.730% 08/25/45		12/25/2023	Paydown		621,335	621,335	621,141	621,114		221		221		621,335				5,736	08/25/2045
303250-AF-1	FAIR ISAAC CORP 4.000% 06/15/28		07/27/2023	Morgan Stanley		1,835,000	2,000,000	2,073,720	1,815,020	219,981	(10,265)		209,716		2,024,736		(189,736)	(189,736)	50,222	06/15/2028
320517-AD-7	FIRST HORIZON CORP 4.000% 05/26/25		05/04/2023	JP Morgan Securities Inc		3,650,000	5,000,000	4,980,950	4,990,206		1,424		1,424		4,991,630		(1,341,630)	(1,341,630)	90,000	05/26/2025
337738-AQ-1	FISERV INC 3.800% 10/01/23		10/01/2023	Maturity		3,391,000	3,391,000	3,388,491	3,390,453		547		547		3,391,000				128,858	10/01/2023
34528L-AB-1	FORDL 2022-A A2A 2.780% 10/15/24		09/15/2023	Paydown		5,696,172	5,696,172	5,696,066	5,696,122		50		50		5,696,172				71,306	10/15/2024
35564T-AH-3	STACR 2019-DNA3 M2 7.485% 07/25/49		11/06/2023	Bank of America Corp		5,962,556	5,845,643	5,895,879	5,926,803		(49,892)		(49,892)		5,876,911		85,645	85,645	361,305	07/25/2049
35564T-AH-3	STACR 2019-DNA3 M2 7.485% 07/25/49		10/25/2023	Paydown		1,372,061	1,372,061	1,383,852	1,391,111		(19,049)		(19,049)		1,372,061				43,076	07/25/2049
362585-AB-7	GMCAR 2022-2 A2 2.520% 05/16/25		12/16/2023	Paydown		7,444,061	7,444,061	7,443,841	7,443,302		759		759		7,444,061				98,387	05/16/2025
44891W-AB-5	HALST 2022-A A2 0.810% 04/15/24		07/15/2023	Paydown		7,734,715	7,734,715	7,734,402	7,734,615		100		100		7,734,715				23,160	04/15/2024
55903V-AG-8	WARNERMEDIA HOLDINGS INC 3.755% 03/15/27		04/28/2023	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				116,301	03/15/2027
64110L-AT-3	NETFLIX INC 5.875% 11/15/28		04/12/2023	HSBC Securities Inc		10,802,241	10,251,000	12,386,220	10,389,696	1,529,528	(74,589)		1,454,939		11,844,635		(1,042,394)	(1,042,394)	248,447	11/15/2028
67103H-AD-9	O'REILLY AUTOMOT 3.850% 06/15/23		06/15/2023	Maturity		5,000,000	5,000,000	5,027,800	5,001,628		(1,628)		(1,628)		5,000,000				96,250	06/15/2023
718547-AE-2	PHILLIPS 66 CO 3.550% 10/01/26		04/28/2023	Tax Free Exchange		2,935,995	3,000,000	2,919,300	2,930,322		5,673		5,673		2,935,995				61,238	10/01/2026
78409V-BC-7	S&P GLOBAL INC 2.900% 03/01/32		02/28/2023	Tax Free Exchange		9,885,761	10,000,000	9,875,600	9,883,792		1,968		1,968		9,885,761				142,583	03/01/2032
78442P-GE-0	SLM CORP 3.125% 11/02/26		06/23/2023	Various		8,601,675	10,000,000	9,942,700	8,504,500	1,450,477	4,740		1,455,217		9,959,716		(1,358,041)	(1,358,041)	183,344	11/02/2026
810186-AW-6	SCOTTS MIRACLE GRO 4.375% 02/01/32		11/01/2023	Various		3,772,125	5,000,000	5,000,000	3,768,500	1,231,500			1,231,500		5,000,000		(1,227,876)	(1,227,876)	263,918	02/01/2032

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
92343V-GJ-7	VERIZON COMMUNICATIONS INC 2.550% 03/21/31		04/17/2023	Wells Fargo Bank		5,923,890	7,000,000	6,971,230	6,975,667		862		862		6,976,529		(1,052,639)	(1,052,639)	103,133	03/21/2031
983133-AA-7	WYNN RESORTS FINANCE LLC 5.125% 10/01/29		02/09/2023	Various		2,629,350	2,895,000	2,826,244	2,481,391	351,478	902		352,380		2,833,771		(204,422)	(204,422)	53,699	10/01/2029
286181-AF-9	ELEMENT FLEET MANAGEMENT 1.600% 04/06/24	A	04/27/2023	Barclays Capital		9,588,900	10,000,000	9,988,300	9,994,919		1,351		1,351		9,996,270		(407,370)	(407,370)	91,111	04/06/2024
380881-ER-9	GCCT 2018-4A A 3.440% 10/15/25	A	08/15/2023	Paydown		5,283,000	5,283,000	5,255,140	5,277,699		5,301		5,301		5,283,000				121,157	10/15/2025
111013-AL-2	SKY PLC 3.750% 09/16/24	D	05/10/2023	Call 98.8450		9,637,388	9,750,000	9,609,893	9,704,747		(67,359)		(67,359)		9,637,388				237,656	09/16/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						183,230,255	191,330,944	193,640,067	187,887,766	5,034,930	(448,521)		4,586,409		192,474,174		(9,243,920)	(9,243,920)	4,619,265	XXX
2509999997. Total - Bonds - Part 4						276,891,527	286,300,944	288,983,675	282,092,796	5,034,930	(529,197)		4,505,733		286,598,529		(9,707,001)	(9,707,001)	6,292,820	XXX
2509999998. Total - Bonds - Part 5						67,928,573	69,882,901	69,279,498			154,587		154,587		69,434,085		(1,505,512)	(1,505,512)	1,122,761	XXX
2509999999. Total - Bonds						344,820,100	356,183,845	358,263,173	282,092,796	5,034,930	(374,610)		4,660,320		356,032,614		(11,212,513)	(11,212,513)	7,415,581	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						344,820,100	XXX	358,263,173	282,092,796	5,034,930	(374,610)		4,660,320		356,032,614		(11,212,513)	(11,212,513)	7,415,581	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
91282C-HH-7	US TREASURY NOTES 4.125% 06/15/26		06/30/2023	Goldman Sachs	09/20/2023	Barclays Capital	10,000,000	9,893,359	9,809,375	9,900,403		7,043		7,043			(91,028)	(91,028)	110,451	20,287
91282C-HL-8	US TREASURY NOTES 4.625% 06/30/25		07/03/2023	Citigroup	11/07/2023	Wells Fargo Bank	10,000,000	9,954,297	9,933,203	9,961,356		7,059		7,059			(28,153)	(28,153)	164,640	6,284
91282C-HM-6	US TREASURY NOTES 4.500% 07/15/26		07/28/2023	Bank of America Corp	11/21/2023	Wells Fargo Bank	5,000,000	4,998,828	4,979,688	4,998,759		(69)		(69)			(19,071)	(19,071)	79,484	9,783
91282C-HU-8	US TREASURY NOTES 4.375% 08/15/26		09/06/2023	Goldman Sachs	09/13/2023	Wells Fargo Bank	20,000,000	19,800,781	19,816,406	19,801,843		1,062		1,062			14,563	14,563	71,332	54,688
0109999999. Subtotal - Bonds - U.S. Governments							45,000,000	44,647,265	44,538,672	44,662,361		15,095		15,095			(123,689)	(123,689)	425,907	91,042
63968M-N3-9	NEBRASKA ST INV SF HSG REV 5.000% 03/01/50		01/26/2023	JP Morgan Securities Inc	09/01/2023	Redemption 100.0000	35,000	35,000	35,000	35,000									919	
0909999999. Subtotal - Bonds - U.S. Special Revenues							35,000	35,000	35,000	35,000									919	
14448C-AY-0	CARRIER GLOBAL CORP 5.900% 03/15/34		11/15/2023	Bank of America Corp	11/17/2023	Jane Street Execution Svcs	2,500,000	2,496,075	2,528,700	2,496,075							32,625	32,625		
23345F-AC-6	DLLMT 2021-1A A3 1.000% 07/21/25		01/25/2023	Mitsubishi Securities	12/20/2023	Paydown	2,161,502	2,065,693	2,161,502	2,161,502		95,809		95,809					14,880	398
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		02/02/2023	Various	10/25/2023	Paydown	137,500	130,732	137,500	137,500		6,768		6,768					3,346	1,020
39154T-BQ-0	GALC 2021-2 A3 0.670% 07/15/25		02/17/2023	Mitsubishi Securities	12/15/2023	Paydown	539,279	509,492	539,279	539,279		29,787		29,787					2,638	70
44933V-AB-7	HALST 2023-A A2A 5.200% 04/15/25		01/24/2023	Citigroup	12/15/2023	Paydown	2,009,620	2,009,480	2,009,620	2,009,620		140		140					67,913	
458140-CD-0	INTEL CORP 4.875% 02/10/26		02/07/2023	JP Morgan Securities Inc	11/13/2023	PNC BANK	7,500,000	7,500,000	7,421,700	7,500,000							(78,300)	(78,300)	279,297	
78409V-BK-9	S&P GLOBAL INC 2.900% 03/01/32		02/28/2023	Tax Free Exchange	11/29/2023	Various	10,000,000	9,885,761	8,556,600	9,892,748		6,988		6,988			(1,336,148)	(1,336,148)	327,861	142,583
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							24,847,901	24,597,233	23,354,901	24,736,724		139,492		139,492			(1,381,823)	(1,381,823)	695,935	144,071
2509999998. Total - Bonds							69,882,901	69,279,498	67,928,573	69,434,085		154,587		154,587			(1,505,512)	(1,505,512)	1,122,761	235,113
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								69,279,498	67,928,573	69,434,085		154,587		154,587			(1,505,512)	(1,505,512)	1,122,761	235,113

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
1999999 - Totals									XXX	XXX

NONE

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

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
AERCAP IRELAND CAP/GLOBA		D	12/07/2023	Toronto Dominion	10/29/2024	8,287,324		19,844			8,592,000	8,267,480	24,416		1.650	6.104	AO		16,540
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,287,324		19,844			8,592,000	8,267,480	24,416		XXX	XXX	XXX		16,540
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,287,324		19,844			8,592,000	8,267,480	24,416		XXX	XXX	XXX		16,540
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						8,287,324		19,844			8,592,000	8,267,480	24,416		XXX	XXX	XXX		16,540
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds						8,287,324		19,844			8,592,000	8,267,480	24,416		XXX	XXX	XXX		16,540
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						8,287,324		19,844			XXX	8,267,480	24,416		XXX	XXX	XXX		16,540

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$ 8,287,324	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
CITIBANK	NEW YORK, NY						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				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				XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX				XXX

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

1. January		4. April		7. July	119	10. October	
2. February		5. May		8. August		11. November	
3. March	1	6. June		9. September		12. December	

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
	TREASURY BILL		12/22/2023	5.180	01/04/2024	4,697,970		4,056
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,697,970		4,056
0109999999. Total - U.S. Government Bonds						4,697,970		4,056
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						4,697,970		4,056
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						4,697,970		4,056
8609999999 - Total Cash Equivalents						4,697,970		4,056

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 4,697,970	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						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Insur underwriting collateral			302,331	268,277
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						
23.	Michigan MI						
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	B	Insur underwriting collateral			418,225	371,118
33.	New York NY						
34.	North Carolina NC	B	Insur underwriting collateral			428,303	380,061
35.	North Dakota ND						
36.	Ohio OH	B	Insur underwriting collateral	3,993,255	3,580,800		
37.	Oklahoma OK						
38.	Oregon OR	B	Insur underwriting collateral			332,565	295,106
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Insur underwriting collateral			201,554	178,852
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	Insur underwriting collateral			186,438	165,438
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	3,993,255	3,580,800	1,869,416	1,658,852
	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				