PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

SCOTTSDALE INSURANCE COMPANY

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 41297 Employer's ID Number 31-1024978

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

Country of Domicile United States of America

Incorporated/Organized 01/04/1982 Commenced Business 07/01/1982

Statutory Home Office ONE WEST NATIONWIDE BLVD. (Street and Number), COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Main Administrative Office 18700 N. HAYDEN ROAD (Street and Number)

SCOTTSDALE, AZ, US 85255 (City or Town, State, Country and Zip Code), 480-365-4000 (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number or P.O. Box), COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number)

COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code), 614-249-1545 (Area Code) (Telephone Number)

Internet Website Address WWW.NATIONWIDE.COM

Statutory Statement Contact ANDREA D. IACOBONI (Name), 614-249-1545 (Area Code) (Telephone Number)

FINRPT@NATIONWIDE.COM (E-mail Address), 866-315-1430 (FAX Number)

OFFICERS

PRESIDENT	RUSSELL MARK JOHNSTON	VP & TREASURER	MELISSA NICOLE TOMITA #
SVP & SECRETARY	DENISE LYNN SKINGLE		

OTHER

PAMELA ANN BIESECKER, SVP-HEAD OF TAXATION | VINITA JANE CLEMENTS, EVP-CHIEF HRO

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN	OSCAR GUERRERO	RUSSELL MARK JOHNSTON
DAVID NEIL NELSON	ELIZABETH MARGARET RICZKO	

State of OHIO
County of FRANKLIN
SS

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

RUSSELL MARK JOHNSTON PRESIDENT	DENISE LYNN SKINGLE SVP & SECRETARY	MELISSA NICOLE TOMITA VP & TREASURER

Subscribed and sworn to before me this 5 day of FEBRUARY 2024

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............

NOTARIAL SEAL STATE OF OHIO

ANDREW SWARTZEL
NOTARY PUBLIC • STATE OF OHIO
Comm. No. 2021-RE-839107
My Commission Expires Oct. 24, 2026

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	55,356,826	26.976	55,356,827		55,356,827	26.976
1.02 All other governments	17,953,395	8.749	17,953,394		17,953,394	8.749
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	26,077,684	12.708	26,077,684		26,077,684	12.708
1.06 Industrial and miscellaneous	97,297,345	47.415	97,297,349	22,653	97,320,002	47.426
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	196,685,250	95.849	196,685,254	22,653	196,707,907	95.860
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	66,254,734	32.287	66,254,733		66,254,733	32.287
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	66,254,734	32.287	66,254,733		66,254,733	32.287
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)	(73,073,731)	(35.610)	(73,073,731)		(73,073,731)	(35.610)
6.02 Cash equivalents (Schedule E, Part 2)	13,330,550	6.496	13,330,551	1,984,509	15,315,060	7.463
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	(59,743,181)	(29.114)	(59,743,180)	1,984,509	(57,758,671)	(28.147)
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)	2,007,162	0.978	2,007,162	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	205,203,965	100.000	205,203,969	2,007,162	205,203,969	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column		
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)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		267,696,191
2.	Cost of bonds and stocks acquired, Part 3, Column 7		13,672,460
3.	Accrual of discount		710,531
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	1,684,971	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(1,544,569)	
	4.4. Part 4, Column 11	3,682,322	3,822,724
5.	Total gain (loss) on disposals, Part 4, Column 19		(878,262)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		21,833,648
7.	Deduct amortization of premium		657,002
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	405,634	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		405,634
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		1,365
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		262,939,992
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		262,939,992

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	55,356,826	47,788,797	48,911,381	50,503,932
Governments	2. Canada	17,953,394	16,537,267	18,074,580	18,122,782
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	73,310,220	64,326,064	66,985,961	68,626,714
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	26,077,684	25,431,149	25,959,656	27,485,934
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	85,449,419	76,808,956	86,843,255	83,380,171
	9. Canada	1,934,785	1,829,147	1,936,641	1,943,000
	10. Other Countries	9,913,146	9,025,836	10,038,734	9,659,685
	11. Totals	97,297,350	87,663,939	98,818,630	94,982,856
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	196,685,254	177,421,152	191,764,247	191,095,504
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals	66,254,734	66,254,734	77,310,762	
	25. Total Common Stocks	66,254,734	66,254,734	77,310,762	
	26. Total Stocks	66,254,734	66,254,734	77,310,762	
	27. Total Bonds and Stocks	262,939,988	243,675,886	269,075,009	

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	87,062	13,543,919	7,645,213		34,080,632	XXX	55,356,826	28.1	56,488,346	27.8	55,356,827	(1)
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	87,062	13,543,919	7,645,213		34,080,632	XXX	55,356,826	28.1	56,488,346	27.8	55,356,827	(1)
2. All Other Governments												
2.1 NAIC 1		10,562,753	7,390,641			XXX	17,953,394	9.1	17,511,544	8.6	17,953,394	
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		10,562,753	7,390,641			XXX	17,953,394	9.1	17,511,544	8.6	17,953,394	
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	1,182,003	4,324,741	10,063,371	6,960,760	2,495,486	XXX	25,026,361	12.7	26,068,344	12.9	23,154,770	1,871,591
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6		1,051,322				XXX	1,051,322	0.5	1,064,406	0.5	1,051,322	
5.7 Totals	1,182,003	5,376,063	10,063,371	6,960,760	2,495,486	XXX	26,077,683	13.3	27,132,750	13.4	24,206,092	1,871,591

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	1,175,275	7,648,870	31,785,088	448,023	3,290,773	XXX	44,348,029	22.5	41,086,073	20.3	30,331,069	14,016,960
6.2 NAIC 2	308,533	14,033,898	22,662,533	1,291,067	2,515,455	XXX	40,811,486	20.7	35,671,427	17.6	33,178,334	7,633,152
6.3 NAIC 3	244,611	5,739,306	2,664,051			XXX	8,647,968	4.4	14,857,181	7.3	3,181,594	5,466,374
6.4 NAIC 4		622,649	2,867,216			XXX	3,489,865	1.8	6,353,783	3.1	1,917,077	1,572,788
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	1,728,419	28,044,723	59,978,888	1,739,090	5,806,228	XXX	97,297,348	49.5	97,968,464	48.3	68,608,074	28,689,274
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			3,764,625	1.9		
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX			3,764,625	1.9		
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) 2,444,340	36,080,283	56,884,313	7,408,783	39,866,891		142,684,610	72.5	XXX	XXX	126,796,060	15,888,550
12.2 NAIC 2	(d) 308,533	14,033,898	22,662,533	1,291,067	2,515,455		40,811,486	20.7	XXX	XXX	33,178,334	7,633,152
12.3 NAIC 3	(d) 244,611	5,739,306	2,664,051				8,647,968	4.4	XXX	XXX	3,181,594	5,466,374
12.4 NAIC 4	(d)	622,649	2,867,216				3,489,865	1.8	XXX	XXX	1,917,077	1,572,788
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)	1,051,322					(c) 1,051,322	0.5	XXX	XXX	1,051,322	
12.7 Totals	2,997,484	57,527,458	85,078,113	8,699,850	42,382,346		(b) 196,685,251	100.0	XXX	XXX	166,124,387	30,560,864
12.8 Line 12.7 as a % of Col. 7	1.5	29.2	43.3	4.4	21.5		100.0	XXX	XXX	XXX	84.5	15.5
13. Total Bonds Prior Year												
13.1 NAIC 1	7,508,623	18,427,032	65,879,144	8,417,806	40,921,702		XXX	XXX	141,154,307	69.6	127,414,855	13,739,452
13.2 NAIC 2	317,082	9,119,459	22,005,398	1,192,023	3,037,465		XXX	XXX	35,671,427	17.6	27,107,914	8,563,513
13.3 NAIC 3	88,330	5,671,244	9,097,607				XXX	XXX	14,857,181	7.3	4,946,045	9,911,136
13.4 NAIC 4		4,344,221	5,489,403	284,784			XXX	XXX	10,118,408	5.0	5,424,174	4,694,234
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6		1,064,406					XXX	XXX	(c) 1,064,406	0.5	1,064,406	
13.7 Totals	7,914,035	38,626,362	102,471,552	9,894,613	43,959,167		XXX	XXX	(b) 202,865,729	100.0	165,957,394	36,908,335
13.8 Line 13.7 as a % of Col. 9	3.9	19.0	50.5	4.9	21.7		XXX	XXX	100.0	XXX	81.8	18.2
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,102,816	31,662,186	47,000,187	7,252,963	39,777,908		126,796,060	64.5	127,414,855	62.8	126,796,060	XXX
14.2 NAIC 2	154,613	10,515,242	18,883,547	1,173,192	2,451,740		33,178,334	16.9	27,107,914	13.4	33,178,334	XXX
14.3 NAIC 3	93,788	2,528,130	559,676				3,181,594	1.6	4,946,045	2.4	3,181,594	XXX
14.4 NAIC 4		622,649	1,294,428				1,917,077	1.0	5,424,174	2.7	1,917,077	XXX
14.5 NAIC 5												XXX
14.6 NAIC 6		1,051,322					1,051,322	0.5	1,064,406	0.5	1,051,322	XXX
14.7 Totals	1,351,217	46,379,529	67,737,838	8,426,155	42,229,648		166,124,387	84.5	165,957,394	81.8	166,124,387	XXX
14.8 Line 14.7 as a % of Col. 7	0.8	27.9	40.8	5.1	25.4		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	0.7	23.6	34.4	4.3	21.5		84.5	XXX	XXX	XXX	84.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,341,524	4,418,097	9,884,126	155,820	88,983		15,888,550	8.1	13,739,452	6.8	XXX	15,888,550
15.2 NAIC 2	153,920	3,518,656	3,778,986	117,875	63,715		7,633,152	3.9	8,563,513	4.2	XXX	7,633,152
15.3 NAIC 3	150,823	3,211,176	2,104,375				5,466,374	2.8	9,911,136	4.9	XXX	5,466,374
15.4 NAIC 4			1,572,788				1,572,788	0.8	4,694,234	2.3	XXX	1,572,788
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	1,646,267	11,147,929	17,340,275	273,695	152,698		30,560,864	15.5	36,908,335	18.2	XXX	30,560,864
15.8 Line 15.7 as a % of Col. 7	5.4	36.5	56.7	0.9	0.5		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.8	5.7	8.8	0.1	0.1		15.5	XXX	XXX	XXX	XXX	15.5

(a) Includes $ 28,145,682 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations and $ 280,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ .... current year, $ .... prior year of bonds with 5GI designations and $ 1,051,322 current year, $ 1,064,406 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		13,447,206	7,645,213		34,080,632	XXX	55,173,051	28.1	56,190,947	27.7	55,173,051	
1.02 Residential Mortgage-Backed Securities	87,062	96,714				XXX	183,776	0.1	297,400	0.1	183,776	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	87,062	13,543,920	7,645,213		34,080,632	XXX	55,356,827	28.1	56,488,347	27.8	55,356,827	
2. All Other Governments												
2.01 Issuer Obligations		10,562,753	7,390,641			XXX	17,953,394	9.1	17,511,544	8.6	17,953,394	
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		10,562,753	7,390,641			XXX	17,953,394	9.1	17,511,544	8.6	17,953,394	
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	217,304	2,095,771	6,876,030	2,656,696		XXX	11,845,801	6.0	11,999,640	5.9	9,974,209	1,871,592
5.02 Residential Mortgage-Backed Securities	964,699	3,280,292	3,187,341	4,304,064	2,495,486	XXX	14,231,882	7.2	15,133,110	7.5	14,231,882	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	1,182,003	5,376,063	10,063,371	6,960,760	2,495,486	XXX	26,077,683	13.3	27,132,750	13.4	24,206,091	1,871,592
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	150,821	23,637,295	35,904,059	1,583,270	5,717,245	XXX	66,992,690	34.1	66,015,431	32.5	48,394,791	18,597,899
6.02 Residential Mortgage-Backed Securities	74,703	152,585	34,802			XXX	262,090	0.1	352,393	0.2		262,090
6.03 Commercial Mortgage-Backed Securities	715,569	1,681,769	22,693,447			XXX	25,090,785	12.8	25,170,115	12.4	17,962,979	7,127,806
6.04 Other Loan-Backed and Structured Securities	787,325	2,573,074	1,346,581	155,821	88,983	XXX	4,951,784	2.5	6,430,524	3.2	2,250,304	2,701,480
6.05 Totals	1,728,418	28,044,723	59,978,889	1,739,091	5,806,228	XXX	97,297,349	49.5	97,968,463	48.3	68,608,074	28,689,275
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			3,764,625	1.9		
10.03 Totals						XXX			3,764,625	1.9		
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	368,125	49,743,025	57,815,943	4,239,966	39,797,877	XXX	151,964,936	77.3	XXX	XXX	131,495,445	20,469,491
12.02 Residential Mortgage-Backed Securities	1,126,464	3,529,591	3,222,143	4,304,064	2,495,486	XXX	14,677,748	7.5	XXX	XXX	14,415,658	262,090
12.03 Commercial Mortgage-Backed Securities	715,569	1,681,769	22,693,447			XXX	25,090,785	12.8	XXX	XXX	17,962,979	7,127,806
12.04 Other Loan-Backed and Structured Securities	787,325	2,573,074	1,346,581	155,821	88,983	XXX	4,951,784	2.5	XXX	XXX	2,250,304	2,701,480
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	2,997,483	57,527,459	85,078,114	8,699,851	42,382,346		196,685,253	100.0	XXX	XXX	166,124,386	30,560,867
12.10 Line 12.09 as a % of Col. 7	1.5	29.2	43.3	4.4	21.5		100.0	XXX	XXX	XXX	84.5	15.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	5,201,987	26,768,363	75,402,089	4,982,826	39,362,297	XXX	XXX	XXX	151,717,562	74.8	125,632,935	26,084,627
13.02 Residential Mortgage-Backed Securities	1,220,357	2,842,955	2,672,693	4,450,028	4,596,870	XXX	XXX	XXX	15,782,903	7.8	15,430,510	352,393
13.03 Commercial Mortgage-Backed Securities	15,845	2,375,814	22,778,456			XXX	XXX	XXX	25,170,115	12.4	18,029,375	7,140,740
13.04 Other Loan-Backed and Structured Securities	1,475,845	2,874,605	1,618,315	461,759		XXX	XXX	XXX	6,430,524	3.2	3,099,950	3,330,574
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		3,764,625				XXX	XXX	XXX	3,764,625	1.9	3,764,625	
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	7,914,034	38,626,362	102,471,553	9,894,613	43,959,167		XXX	XXX	202,865,729	100.0	165,957,395	36,908,334
13.10 Line 13.09 as a % of Col. 9	3.9	19.0	50.5	4.9	21.7		XXX	XXX	100.0	XXX	81.8	18.2
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations		41,629,875	46,009,317	4,122,090	39,734,162	XXX	131,495,444	66.9	125,632,935	61.9	131,495,444	XXX
14.02 Residential Mortgage-Backed Securities	1,051,762	3,377,006	3,187,341	4,304,064	2,495,486	XXX	14,415,659	7.3	15,430,510	7.6	14,415,659	XXX
14.03 Commercial Mortgage-Backed Securities			17,962,979			XXX	17,962,979	9.1	18,029,375	8.9	17,962,979	XXX
14.04 Other Loan-Backed and Structured Securities	299,456	1,372,647	578,201			XXX	2,250,304	1.1	3,099,950	1.5	2,250,304	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			3,764,625	1.9		XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	1,351,218	46,379,528	67,737,838	8,426,154	42,229,648		166,124,386	84.5	165,957,395	81.8	166,124,386	XXX
14.10 Line 14.09 as a % of Col. 7	0.8	27.9	40.8	5.1	25.4		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	0.7	23.6	34.4	4.3	21.5		84.5	XXX	XXX	XXX	84.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	368,125	8,113,150	11,806,626	117,876	63,715	XXX	20,469,492	10.4	26,084,627	12.9	XXX	20,469,492
15.02 Residential Mortgage-Backed Securities	74,702	152,585	34,802			XXX	262,089	0.1	352,393	0.2	XXX	262,089
15.03 Commercial Mortgage-Backed Securities	715,569	1,681,769	4,730,468			XXX	7,127,806	3.6	7,140,740	3.5	XXX	7,127,806
15.04 Other Loan-Backed and Structured Securities	487,869	1,200,427	768,380	155,821	88,983	XXX	2,701,480	1.4	3,330,574	1.6	XXX	2,701,480
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	1,646,265	11,147,931	17,340,276	273,697	152,698		30,560,867	15.5	36,908,334	18.2	XXX	30,560,867
15.10 Line 15.09 as a % of Col. 7	5.4	36.5	56.7	0.9	0.5		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.8	5.7	8.8	0.1	0.1		15.5	XXX	XXX	XXX	XXX	15.5

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	16,859,941			16,859,941
2. Cost of cash equivalents acquired	595,432,138			595,432,138
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	598,961,528			598,961,528
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)	13,330,551			13,330,551
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	13,330,551			13,330,551

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

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
912810-RL-4	U S Treasury Tips	SD			1.A	13,128,654	102.8640	13,115,097	12,750,000	16,428,186	517,428	7,982			0.750	0.821	FA	47,192	122,854	12/11/2017	02/15/2045
912810-RR-1	U S Treasury Tips				1.A	10,845,494	107.0330	10,350,063	9,670,000	13,557,299	417,725	(32,957)			1.000	0.614	FA	47,428	122,806	08/19/2016	02/15/2046
912810-TD-0	U S Treasury Nt	SD			1.A	4,070,428	69.6560	3,316,894	4,761,800	4,095,147		14,952			2.250	2.990	FA	40,469	107,141	05/03/2022	02/15/2052
91282C-BS-9	US Treasury Nt				1.A	4,078,846	89.7580	4,039,101	4,500,000	4,180,268		69,437			1.250	3.047	MS	14,293	56,250	07/13/2022	03/31/2028
91282C-DF-5	US Treasury Nt				1.A	9,031,792	89.1020	9,266,566	10,400,000	9,266,938		209,475			1.375	3.870	AO	24,357	143,000	11/16/2022	10/31/2028
91282C-DY-4	US Treasury Nt				1.A	4,765,555	86.1410	4,512,217	5,238,200	4,836,737		43,165			1.875	2.943	FA	37,098	98,216	05/03/2022	02/15/2032
91282C-HT-1	US Treasury Nt	LS			1.A FE	2,805,129	100.0780	3,002,343	3,000,000	2,808,476		3,347			3.875	4.707	FA	43,910		10/16/2023	08/15/2033
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						48,725,898	XXX	47,602,281	50,320,000	55,173,051	935,153	315,401			XXX	XXX	XXX	254,747	650,267	XXX	XXX
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			4	1.A	52,886	101.2510	52,097	51,453	51,505		(98)			7.250	6.869	MON	311	3,730	01/30/2002	09/15/2025
911760-HH-2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z			4	1.A	117,769	101.2290	119,812	118,357	117,987		20			6.750	6.892	MON	666	7,989	01/24/2002	06/15/2026
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1G			4	1.A	14,828	103.4330	14,607	14,122	14,283		(35)			6.750	6.070	MON	79	953	11/02/2001	06/15/2028
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						185,483	XXX	186,516	183,932	183,775		(113)			XXX	XXX	XXX	1,056	12,672	XXX	XXX
0109999999. Total - U.S. Government Bonds						48,911,381	XXX	47,788,797	50,503,932	55,356,826	935,153	315,288			XXX	XXX	XXX	255,803	662,939	XXX	XXX
135087-E6-7	Canada /Govt/ Bd CDN$	SD			1.A FE	2,274,189	95.2940	2,158,738	2,265,348	2,265,117		(84)		52,072	1.500	1.501	JD	2,886	33,400	03/20/2017	06/01/2026
135087-F8-2	Canada /Govt/ Bd CDN$	M			1.A FE	3,654,515	92.8140	3,504,282	3,775,580	3,639,554		40,649		79,963	1.000	2.097	JD	3,207	37,111	09/21/2017	06/01/2027
135087-H2-3	Canada /Govt/ Bd CDN$	M			1.A FE	4,774,715	95.4230	4,323,330	4,530,695	4,658,083		(27,889)		107,525	2.000	1.341	JD	7,696	89,067	09/26/2019	06/01/2028
135087-K3-7	Canada /Govt/ Bd CDN$	SD			1.A FE	3,709,331	89.4240	3,376,255	3,775,580	3,866,250		(12,955)		88,300	1.250	0.864	JD	3,997	46,326	03/25/2020	06/01/2030
135087-L4-4	Canada /Govt/ Bd CDN$	SD			1.A FE	3,661,830	84.0840	3,174,662	3,775,580	3,524,391		36,494		77,774	0.500	1.517	JD	1,599	18,530	03/15/2021	12/01/2030
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						18,074,580	XXX	16,537,267	18,122,783	17,953,395		36,215		405,634	XXX	XXX	XXX	19,385	224,434	XXX	XXX
0309999999. Total - All Other Government Bonds						18,074,580	XXX	16,537,267	18,122,783	17,953,395		36,215		405,634	XXX	XXX	XXX	19,385	224,434	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
544445-BW-8	Los Angeles CA Dep of Arpt Rev Amt Sub LA Intl Arpt Ser B			2	1.D FE	62,024	104.7780	57,628	55,000	56,999		(796)			5.000	3.391	MN	351	2,750	01/06/2017	05/15/2032
54445C-AB-9	Los Angeles CA Dep of Arpt Rev Txbl Green Bond Rent Car Ser A			1	1.E FE	843,000	92.9770	783,796	843,000	843,000					3.258	3.258	MN	3,509	27,465	03/03/2022	05/15/2030
54445C-AC-7	Los Angeles CA Dep of Arpt Rev Txbl Green Bond Rent Car Ser A			1	1.E FE	1,700,000	92.1680	1,566,863	1,700,000	1,700,000					3.358	3.358	MN	7,294	57,086	03/03/2022	05/15/2031
54445C-AD-5	Los Angeles CA Dep of Arpt Rev Txbl Green Bond Rent Car Ser A			1	1.E FE	775,000	91.1340	706,292	775,000	775,000					3.408	3.408	MN	3,375	26,412	03/03/2022	05/15/2032
54445C-AE-3	Los Angeles CA Dep of Arpt Rev Txbl Green Bond Rent Car Ser A			1	1.E FE	1,685,000	91.4460	1,540,863	1,685,000	1,685,000					3.608	3.608	MN	7,768	60,795	03/03/2022	05/15/2033
745291-SZ-8	Puerto Rico Pub Fin Corp Rev Unref Comwlth Approp-E				6. *	1,162,180	108.9940	1,089,936	1,000,000	1,051,322		(13,084)			5.500	3.950	FA	22,917	55,000	12/06/2013	08/01/2027
76116E-GR-5	Resolution Funding Corp Strips	@			1.A FE	1,062,839	77.2980	1,100,726	1,424,000	1,206,192		32,705			0.000	2.768	N/A			05/23/2019	01/15/2030
88059E-V9-2	Tenn Val Auth Cpn Strip Strips	@			1.A	375,632	59.7720	371,781	622,000	436,074		13,909			0.000	3.268	N/A			05/23/2019	12/15/2034
88258M-AA-3	Texas Natural Gas Securitiztn Txbl-Texas Natural Gas Ser A				1.A FE	990,420	101.4330	1,014,330	1,000,000	990,623		203			5.102	5.214	MS	17,007		09/06/2023	04/01/2035
910208-AA-5	United Elec Securitization Sec Nt				1.A FE	1,871,592	100.4070	1,879,217	1,871,592	1,871,592					5.109	5.096	JD	7,968	92,167	12/07/2022	06/01/2031
914119-V6-6	University Cincinnati OH Rev Txbl Ref Ser B			2	1.D FE	1,230,000	85.8600	1,056,082	1,230,000	1,230,000					2.983	2.983	JD	3,058	36,691	11/21/2019	06/01/2034
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						11,757,687	XXX	11,167,514	12,205,592	11,845,802		32,937			XXX	XXX	XXX	73,247	358,366	XXX	XXX
3132DN-RC-9	FHLMC Pool #SD1383			4	1.A	1,185,711	81.8040	1,232,127	1,506,188	1,193,970		6,430			2.000	4.417	MON	2,510	30,124	11/03/2022	02/25/2052
3132DW-DS-9	FHLMC Pool #SD8213			4	1.A	155,837	88.4730	162,579	183,760	156,516		513			3.000	4.766	MON	459	5,513	11/03/2022	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214			4	1.A	407,491	91.7790	425,252	463,345	408,769		996			3.500	4.994	MON	1,351	16,217	11/03/2022	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258			4	1.A	1,112,531	99.1260	1,145,584	1,155,689	1,113,321		625			5.000	5.522	MON	4,815	57,784	11/03/2022	10/25/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3133T3-Q2-7	FHLMC REMIC Ser 1674-Z			4	1.A	60	99.7080	58	58	58					6.750	5.975	MON		4	11/02/2001	02/15/2024
3133TC-6P-8	FHLMC Structured Ser 2008 M			4	1.A	19,928	101.6870	19,526	19,202	19,367		(47)			7.000	6.138	MON	112	1,344	10/24/2001	11/20/2027
3133TC-AU-2	FHLMC Structured Ser FSPC T-9 A6			4	1.A	40	99.1270	41	42	41					6.564	7.409	MON		3	01/28/2000	03/25/2029
31359U-TL-9	FNMA REMIC Ser 1998-54C			4	1.A	3,667	100.9140	3,687	3,653	3,651		(1)			6.000	5.921	MON	18	219	09/19/2001	09/18/2028
31359U-YS-8	FNMA REMIC Ser 1998-58 Cl ZB			4	1.A	4,363	100.2840	4,489	4,477	4,425		5			6.000	6.541	MON	22	269	08/05/2002	10/25/2028
31359V-BH-5	FNMA REMIC Ser 1998-73 Cl MZ			4	1.A	22,514	92.1700	20,228	21,946	22,210		128			6.300	6.148	MON	115	1,383	09/25/2002	10/17/2038
31396N-EM-4	FHLMC REMIC Ser 3140 Cl UP			4	1.A	384,394	103.5000	400,287	386,751	384,913		26			6.000	6.165	MON	1,934	23,205	06/19/2006	03/15/2036
3140XG-PS-2	FNMA Pool #FS1332			4	1.A	1,183,029	91.9270	1,134,850	1,234,507	1,184,056		471			3.500	4.088	MON	3,601	43,208	08/30/2022	03/25/2052
31418E-CU-2	FNMA Pool #MA4582			4	1.A	745,148	89.5320	761,364	850,383	751,909		5,334			2.000	4.316	MON	1,417	17,008	11/03/2022	04/25/2037
31418E-D5-6	FNMA Pool #MA4623			4	1.A	1,077,544	85.1520	1,124,313	1,320,368	1,083,765		4,895			2.500	4.523	MON	2,751	33,009	11/03/2022	06/25/2052
31418E-E6-3	FNMA Pool #MA4656			4	1.A	2,523,302	97.0430	2,454,431	2,529,230	2,523,576		(32)			4.500	4.533	MON	9,485	113,815	08/30/2022	07/01/2052
31418E-HJ-2	FNMA Pool #MA4732			4	1.A	2,538,118	94.6820	2,452,090	2,589,813	2,539,469		880			4.000	4.228	MON	8,633	103,592	08/30/2022	09/01/2052
31418E-KS-8	FNMA Pool #MA4804			4	1.A	1,086,394	94.6510	1,133,339	1,197,386	1,088,972		2,061			4.000	5.043	MON	3,991	47,895	11/03/2022	11/25/2052
31418E-KT-6	FNMA Pool #MA4805			4	1.A	710,138	97.0430	736,429	758,872	711,153		803			4.500	5.306	MON	2,846	34,149	11/03/2022	11/25/2052
31418E-LY-4	FNMA Pool #MA4842			4	1.A	915,311	100.5790	934,774	929,398	915,507		162			5.500	5.733	MON	4,260	51,117	11/03/2022	11/25/2052
31419B-BF-1	FNMA Pool #AE0937			4	1.A	126,449	94.3430	118,187	125,274	126,234		(37)			3.500	3.264	MON	365	4,385	08/25/2011	02/25/2041
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						14,201,969	XXX	14,263,635	15,280,342	14,231,882		23,212			XXX	XXX	XXX	48,685	584,243	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						25,959,656	XXX	25,431,149	27,485,934	26,077,684		56,149			XXX	XXX	XXX	121,932	942,609	XXX	XXX
01741R-AM-4	Allegheny Technologies Inc Sr Nt			1	4.A FE	103,761	93.1260	107,095	115,000	105,221	2,966	942			5.125	6.542	AO	1,473	5,894	06/07/2022	10/01/2031
022249-AU-0	Aluminum Co of America Sr Nt			1	2.C FE	266,319	105.3240	263,310	250,000	262,261	11,628	(2,652)			6.750	5.382	JJ	7,781	16,875	06/08/2022	01/15/2028
02406P-BB-5	American Axle & Mfg Inc Sr Nt			1	4.B FE	776,094	88.4080	742,624	840,000	742,624	61,651	7,161			5.000	6.275	AO	10,500	42,000	03/08/2022	10/01/2029
03027X-AY-6	American Tower Corp Sr Nt			1	2.C FE	129,093	76.1360	95,170	125,000	128,853		(93)			3.700	3.515	AO	976	4,625	04/29/2021	10/15/2049
032177-AJ-6	Amsted Industries Sr Nt				3.C FE	251,495	91.5370	257,218	281,000	256,222	13,033	3,070			4.625	6.329	MN	1,661	12,996	06/08/2022	05/15/2030
03523T-BV-9	Anheuser-Busch InBev WldwdInc Sr Nt			1	1.G FE	97,312	107.8290	80,872	75,000	95,963		(510)			5.550	3.791	JJ	1,827	4,163	03/31/2021	01/23/2049
03524B-AF-3	Anheuser-Busch Inbev Fin Sr Nt			1	1.G FE	73,354	95.5710	57,343	60,000	72,308		(430)			4.625	3.229	FA	1,156	2,775	06/30/2021	02/01/2044
03674X-AQ-9	Antero Resources Corp Sr Nt			1	3.A FE	156,739	102.6000	150,822	147,000	150,822	4,474	(2,560)			7.625	5.589	FA	4,670	11,209	06/08/2022	02/01/2029
03674X-AS-5	Antero Resources Corp Sr Nt	LS		1	3.A FE	553,797	95.9510	518,133	540,000	518,133	19,730	(2,123)			5.375	4.876	MS	9,675	29,025	03/10/2022	03/01/2030
03690A-AF-3	Antero Midstream Part/Fl Sr Nt			1	3.C FE	305,215	98.9470	298,821	302,000	298,821	18,078	(815)			5.750	5.437	JJ	8,007	17,365	03/10/2022	01/15/2028
06051G-JA-8	Bank of America Corp Fix to Flt Sr Nt			1	1.G FE	192,331	84.4820	135,171	160,000	190,495		(752)			4.083	3.025	MS	1,833	6,533	06/30/2021	03/20/2051
06406F-AE-3	Bank NY Co Inc Sr Nt				1.F FE	996,130	94.4810	944,810	1,000,000	998,889		404			2.450	2.494	FA	9,119	24,500	08/09/2016	08/17/2026
06849R-AG-7	Barrick NA Finance LLC Co Gtd Nt			1	2.A FE	179,982	105.8140	137,558	130,000	175,258		(1,935)			5.700	3.098	MN	638	7,410	06/30/2021	05/30/2041
092113-AT-6	Black Hills Corp Sr Nt			1	2.A FE	102,303	84.1590	84,159	100,000	101,687		(251)			2.500	2.208	JD	111	2,500	06/30/2021	06/15/2030
097023-CJ-2	Boeing Co Sr Nt			1	2.C FE	91,220	88.6680	79,801	90,000	91,006		(82)			3.600	3.468	MN	540	3,240	04/12/2021	05/01/2034
097023-CV-5	Boeing Co Sr Nt				2.C FE	215,353	103.6980	181,471	175,000	211,247		(1,551)			5.705	3.969	MN	1,664	9,984	03/31/2021	05/01/2040
097023-CW-3	Boeing Co Sr Nt			1	2.C FE	158,639	103.9510	129,939	125,000	156,857		(675)			5.805	4.182	MN	1,209	7,256	03/31/2021	05/01/2050
097023-CY-9	Boeing Co Sr Nt			1	2.C FE	118,765	101.9190	101,919	100,000	113,740		(2,051)			5.150	2.687	MN	858	5,150	06/30/2021	05/01/2030
10373Q-AV-2	BP Cap Mkts America Sr Nt			1	1.F FE	972,073	95.8490	958,494	1,000,000	988,604		3,499			3.017	3.415	JJ	13,828	30,170	12/14/2018	01/16/2027
10373Q-BG-4	BP Cap Mkts America Sr Nt			1	1.F FE	114,420	71.2280	89,035	125,000	115,038		231			3.000	3.466	FA	1,323	3,750	03/31/2021	02/24/2050
10373Q-BL-3	BP Cap Mkts America Sr Nt			1	1.F FE	258,709	95.9530	220,691	230,000	250,788		(3,215)			3.633	2.029	AO	1,973	8,356	06/30/2021	04/06/2030
110122-CR-7	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	89,060	87.0350	65,276	75,000	88,174		(332)			4.250	3.229	AO	576	3,188	03/31/2021	10/26/2049
11135F-AS-0	Broadcom Inc Sr Nt			1	2.C FE	182,850	96.0710	153,714	160,000	178,315		(1,853)			4.300	2.797	MN	879	6,880	06/30/2021	11/15/2032
12513G-BH-1	CDW LLC Sr Nt			1	2.C FE	160,000	91.6190	146,590	160,000	160,000					3.276	3.276	JD	437	5,242	11/23/2021	12/01/2028
126408-HQ-9	CSX Corp Sr Nt			1	1.G FE	103,196	88.6060	88,606	100,000	102,298		(365)			2.400	1.984	FA	907	2,400	06/30/2021	02/15/2030
134429-BJ-7	Campbell Soup Co Sr Nt	LS		1	2.B FE	80,945	86.7730	69,418	80,000	80,688		(105)			2.375	2.223	AO	354	1,900	06/30/2021	04/24/2030

SCHEDULE D - PART 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
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
144285-AL-7	Carpenter Technology Corp Sr Nt			1	3.B FE	128,647	100.3770	133,502	133,000	129,603	2,303	616			6.375	7.042	JJ	3,910	8,479	06/07/2022	07/15/2028
14448C-AS-3	Carrier Global Corp Sr Nt			1	2.B FE	215,233	78.2860	168,314	215,000	215,219		(6)			3.577	3.570	AO	1,837	7,691	04/22/2021	04/05/2050
163851-AH-1	Chemours Co Sr Nt			1	4.A FE	156,840	87.8500	153,738	175,000	153,738	8,187	2,046			4.625	6.400	MN	1,034	8,094	06/07/2022	11/15/2029
172967-MY-4	Citigroup Inc Sr Nt Fix to Float			1	1.G FE	163,629	83.5650	133,704	160,000	162,784		(344)			2.561	2.302	MN	683	4,098	06/30/2021	05/01/2032
185899-AK-7	Cleveland Cliffs Inc Sr Nt			1	3.C FE	1,167,132	92.8380	1,114,058	1,200,000	1,114,058	36,324	4,197			4.625	5.097	MS	18,500	55,500	03/14/2022	03/01/2029
20030N-CM-1	Comcast Corp Sr Nt			1	1.G FE	208,779	95.6900	153,104	160,000	205,709		(1,257)			4.700	3.030	AO	1,588	7,520	06/30/2021	10/15/2048
20030N-DM-0	Comcast Corp Sr Nt			1	1.G FE	316,150	84.4260	270,164	320,000	317,087		380			1.950	2.090	JJ	2,877	6,240	06/30/2021	01/15/2031
21036P-BF-4	Constellation Brands Inc Sr Nt			1	2.C FE	168,637	89.6480	143,436	160,000	166,288		(955)			2.875	2.182	MN	767	4,600	06/30/2021	05/01/2030
210385-AB-6	Constellation En Gen LLC Sr Nt			1	2.B FE	1,234,037	103.0910	1,288,641	1,250,000	1,234,753		716			5.600	5.934	MS	23,333		10/16/2023	03/01/2028
224044-CN-5	Cox Communications Inc Sr Nt			1	2.B FE	81,518	84.8240	67,859	80,000	81,161		(146)			2.600	2.380	JD	92	2,080	06/30/2021	06/15/2031
22822V-AL-5	Crown Castle Intl Corp Sr Nt			1	2.B FE	115,460	96.4330	96,433	100,000	110,478		(2,026)			4.300	2.031	FA	1,624	4,300	06/30/2021	02/15/2029
22822V-AQ-4	Crown Castle Intl Corp Sr Nt			1	2.B FE	53,562	81.1590	40,579	50,000	53,364		(75)			4.150	3.743	JJ	1,038	2,075	03/31/2021	07/01/2050
22966R-AE-6	Cubesmart LP Sr Nt			1	2.B FE	114,805	97.1590	97,159	100,000	110,053		(1,934)			4.375	2.189	FA	1,653	4,375	06/30/2021	02/15/2029
23345M-AA-5	DT Midstream Inc Sr Nt				3.A FE	411,750	92.2090	414,942	450,000	414,942	23,219	4,733			4.125	5.607	JD	825	18,563	06/08/2022	06/15/2029
235825-AG-1	DANA Inc Sr Nt			1	3.C FE	600,750	99.1300	594,781	600,000	594,781	49,237	(243)			5.625	5.579	JD	1,500	33,750	03/09/2022	06/15/2028
24703T-AG-1	Dell Int LLC / EMC Corp 1st Lien			1	2.B FE	1,494,060	103.1200	1,598,352	1,550,000	1,495,707		1,646			5.300	6.030	AO	20,538		10/16/2023	10/01/2029
25278X-AR-0	Diamondback Energy Inc Sr Nt			1	2.B FE	104,182	89.1160	89,116	100,000	103,179		(409)			3.125	2.624	MS	842	3,125	06/30/2021	03/24/2031
25470D-AR-0	Discovery Communications Sr Nt			1	2.C FE	111,589	95.3140	95,314	100,000	107,289		(1,744)			3.950	2.029	MS	1,108	3,950	06/30/2021	03/20/2028
25470D-AT-6	Discovery Communications Sr Nt			1	2.C FE	118,581	86.4220	86,422	100,000	117,402		(445)			5.200	4.038	MS	1,459	5,200	03/31/2021	09/20/2047
256746-AH-1	Dollar Tree Inc Sr Nt			1	2.B FE	114,325	97.9890	97,989	100,000	109,127		(2,109)			4.200	1.888	MN	537	4,200	06/30/2021	05/15/2028
260543-DD-2	Dow Chemical Co Sr Nt			1	2.A FE	132,882	77.4900	100,737	130,000	132,723		(62)			3.600	3.478	MN	598	4,680	04/29/2021	11/15/2050
26885B-AC-4	EQM Midstream Partners Sr Nt			1	3.C FE	699,033	99.3090	715,026	720,000	704,324	58,227	2,920			5.500	6.056	JJ	18,260	39,600	03/09/2022	07/15/2028
28414H-AG-8	Elanco Animal Health Inc Sr Nt	LS		1	4.A FE	648,309	103.7750	622,649	600,000	622,649	59,058	(7,117)			6.650	5.127	FA	13,633	39,150	03/10/2022	08/28/2028
29278N-AQ-6	Energy Transfer Operating LP Sr Nt			1	2.C FE	174,376	92.8940	148,630	160,000	170,533		(1,568)			3.750	2.581	MN	767	6,000	06/30/2021	05/15/2030
29336T-AC-4	EnLink Midstream Partners LP Sr Nt			1	3.A FE	470,506	98.5640	464,234	471,000	464,194	14,681	36			5.625	5.640	JJ	12,217	26,494	06/14/2022	01/15/2028
29364W-BH-0	Entergy Louisiana LLC 1st Lien			1	1.F FE	101,872	83.2150	83,215	100,000	101,478		(163)			2.350	2.153	JD	104	2,350	06/30/2021	06/15/2032
30225V-AP-2	Extra Space Storage LP Sr Nt			1	2.B FE	129,108	83.4670	108,507	130,000	129,159		52			2.200	2.303	AO	604	1,430	07/25/2023	10/15/2030
30231G-AW-2	Exxon Mobil Corp Sr Nt			1	1.D FE	1,793,559	89.4130	1,372,483	1,535,000	1,772,434		(7,576)			4.114	3.125	MS	21,050	63,150	06/30/2021	03/01/2046
30231G-BK-7	Exxon Mobil Corp Sr Nt			1	1.D FE	1,425,088	95.1990	1,189,993	1,250,000	1,370,935		(19,032)			3.482	1.766	MS	12,332	43,525	02/10/2021	03/19/2030
313747-BA-4	Federal Realty Investors Tr Sr Nt			1	2.A FE	1,498,542	90.9190	1,227,405	1,350,000	1,454,342		(15,651)			3.500	2.155	JD	3,938	47,250	06/30/2021	06/01/2030
35137L-AK-1	Fox Corp Sr Nt			1	2.B FE	128,020	96.1630	96,163	100,000	126,353		(631)			5.576	3.899	JJ	2,416	5,576	03/31/2021	01/25/2049
361448-AZ-6	GATX Corp Sr Nt			1	2.B FE	1,310,613	96.1320	1,201,644	1,250,000	1,277,222		(8,525)			3.850	3.084	MS	12,165	48,125	11/21/2019	03/30/2027
361448-BH-5	GATX Corp Sr Nt			1	2.B FE	499,720	66.1600	330,798	500,000	499,724		4			3.100	3.103	JD	1,292	15,500	02/01/2021	06/01/2051
370334-CL-6	General Mills Inc Sr Nt			1	2.B FE	201,976	90.4490	171,853	190,000	198,687		(1,336)			2.875	2.066	AO	1,153	5,463	06/30/2021	04/15/2030
37045V-AU-4	General Motors Co Sr Nt			1	2.B FE	621,525	106.1540	530,770	500,000	571,170		(18,688)			6.800	2.612	AO	8,500	34,000	03/30/2021	10/01/2027
37045X-CY-0	General Motors Co Sr Nt			1	2.B FE	164,766	91.0310	141,098	155,000	162,059		(1,025)			3.600	2.798	JD	155	5,580	04/20/2021	06/21/2030
37045X-DE-3	General Motors Finl Co Sr Nt			1	2.B FE	105,285	82.8010	91,081	110,000	106,468		448			2.350	2.858	JJ	1,242	2,585	04/19/2021	01/08/2031
37045X-DH-6	General Motors Finl Co Sr Nt			1	2.B FE	101,778	89.8700	89,870	100,000	101,136		(261)			2.400	2.110	AO	540	2,400	06/30/2021	04/10/2028
37045X-DL-7	General Motors Finl Co Sr Nt			1	2.B FE	101,129	83.9970	83,997	100,000	100,865		(108)			2.700	2.568	JD	158	2,700	06/30/2021	06/10/2031
38869A-AD-9	Graphic Packaging Intern Sr Nt			1	3.B FE	86,815	90.7020	87,981	97,000	87,981	3,957	1,141			3.750	5.448	FA	1,516	3,638	06/09/2022	02/01/2030
428102-AE-7	Hess Midstream Operation Sr Nt			1	3.A FE	228,171	92.4690	231,172	250,000	231,172	14,319	2,414			4.250	5.667	FA	4,014	10,625	06/09/2022	02/15/2030
428104-AA-1	Hess Midstream Operation Sr Nt			1	3.A FE	236,963	96.6140	226,077	234,000	226,077	9,067	(672)			5.125	4.791	JD	533	11,993	03/10/2022	06/15/2028
431282-AR-3	Highwoods Realty Ltd Sr Nt			1	2.B FE	1,419,838	90.8560	1,135,700	1,250,000	1,361,001		(20,515)			4.200	2.322	AO	11,083	52,500	01/25/2021	04/15/2029
44891A-BL-0	Hyundai Capital America Sr Nt			1	2.A FE	234,592	105.8390	196,860	186,000	220,724		(5,191)			6.375	2.965	AO	2,734	11,858	05/06/2021	04/08/2030
44891A-BP-1	Hyundai Capital America Sr Nt			1	2.A FE	226,658	90.2570	203,079	225,000	225,975		(255)			2.375	2.250	AO	1,128	5,344	04/06/2021	10/15/2027

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
45569K-AA-1	PRA Health Sciences Inc Sr Nt			1	2.C FE	281,820	93.6010	283,612	303,000	289,418	10,175	4,922			2.875	4.772	JJ	4,017	8,711	06/07/2022	07/15/2026
458140-BM-1	Intel Corp Sr Nt			1	1.F FE	158,830	95.0460	118,808	125,000	156,816		(777)			4.750	3.278	MS	1,583	5,938	04/29/2021	03/25/2050
459200-KC-4	International Bus Machs Corp Sr Nt			1	1.G FE	144,780	87.9240	109,905	125,000	143,567		(457)			4.250	3.374	MN	679	5,313	03/31/2021	05/15/2049
46188B-AB-8	Invitation Homes OP Sr Nt			1	2.B FE	792,737	89.1060	846,502	950,000	798,233		5,496			2.300	6.146	MN	2,792	10,925	10/16/2023	11/15/2028
465685-AQ-8	ITC Holdings Corp Sr Nt			1	2.B FE	712,541	88.1930	582,074	660,000	696,891		(5,617)			2.950	1.975	MN	2,542	19,470	06/30/2021	05/14/2030
46647P-CE-4	JP Morgan Chase & Co Sr Nt Fixed to Float 4/51			2	1.E FE	64,489	75.1010	45,061	60,000	64,246		(100)			3.328	2.949	AO	383	1,997	06/30/2021	04/22/2052
49446R-AW-9	Kimco Realty Corp Sr Nt			1	2.A FE	165,165	86.8340	138,935	160,000	163,838		(540)			2.700	2.301	AO	1,080	4,320	06/30/2021	10/01/2030
494550-AL-0	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	187,489	113.7800	147,914	130,000	175,611		(4,849)			7.750	2.911	MS	2,967	10,075	06/30/2021	03/15/2032
494550-BU-9	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	634,156	95.1710	490,128	515,000	624,425		(3,486)			5.500	3.960	MS	9,442	28,325	02/08/2021	03/01/2044
501797-AW-4	L Brands Inc Sr Nt	LS		1	3.B FE	650,250	102.2740	613,646	600,000	613,646	59,181	(8,291)			6.625	4.901	AO	9,938	39,750	03/01/2022	10/01/2030
532716-AK-3	Limited Brands Inc Sr Nt			1	4.A FE	342,916	99.8930	329,646	330,000	329,646	45,747	(885)			6.950	6.446	MS	7,645	22,935	03/14/2022	03/01/2033
546676-AW-7	Louisville Gas & Elec Co 1st Mtg Bd			1	1.F FE	1,036,610	97.5870	975,871	1,000,000	1,007,405		(4,069)			3.300	2.863	AO	8,250	33,000	02/04/2016	10/01/2025
55336V-BQ-2	MPLX LP Sr Nt			1	2.B FE	60,804	86.4950	51,897	60,000	60,596		(85)			2.650	2.481	FA	601	1,590	06/30/2021	08/15/2030
565849-AE-6	Marathon Oil Corp Nt			1	2.C FE	227,237	106.0760	185,633	175,000	221,075		(2,463)			6.600	4.075	AO	2,888	11,550	06/30/2021	10/01/2037
58769J-AL-1	Mercedes-Benz Fin N/A Sr Nt	LS		1	1.F FE	595,537	102.0590	622,558	610,000	596,109		572			5.100	5.670	FA	12,790		10/16/2023	08/03/2028
61772B-AC-7	Morgan Stanley Sr Nt Fix to Flt 4/22/41			1	1.E FE	64,066	77.2550	46,353	60,000	63,668		(163)			3.217	2.770	AO	370	1,930	06/30/2021	04/22/2042
61945C-AE-3	Mosaic Co Sr Nt				2.B FE	103,270	99.0050	79,204	80,000	101,432		(719)			5.625	3.707	MN	575	4,500	06/30/2021	11/15/2043
620076-BU-2	Motorola Solutions Inc Sr Nt			1	2.C FE	102,358	85.4840	85,484	100,000	101,801		(227)			2.750	2.474	MN	283	2,750	06/30/2021	05/24/2031
62912X-AF-1	NGPL Pipeco LLC Sr Nt			2	2.C FE	519,917	97.8970	455,219	465,000	498,560		(10,220)			4.875	2.459	FA	8,564	22,669	11/16/2021	08/15/2027
637417-AN-6	National Retail Properties Inc Sr Nt			1	2.A FE	61,352	86.0820	51,649	60,000	60,983		(150)			2.500	2.209	AO	317	1,500	06/30/2021	04/15/2030
65473P-AL-9	Nisource Inc Sr Nt			1	2.B FE	123,479	81.4570	105,894	130,000	125,039		635			1.700	2.284	FA	835	2,210	06/30/2021	02/15/2031
654740-BS-7	Nissan Motor Acceptance Corp Sr Nt			1	2.C FE	161,109	91.9680	147,149	160,000	160,520		(239)			2.000	1.842	MS	996	3,200	06/30/2021	03/09/2026
655844-CR-7	Norfolk Southern Corp Sr Nt			1	2.A FE	911,392	102.6780	975,436	950,000	912,399		1,007			5.050	5.781	FA	19,856		10/16/2023	08/01/2030
682680-AV-5	ONEOK Inc Sr Nt			1	2.B FE	110,293	94.0260	94,026	100,000	109,720		(220)			5.200	4.532	JJ	2,398	5,200	03/31/2021	07/15/2048
682680-AY-9	ONEOK Inc Sr Nt			1	2.B FE	1,325,245	92.2280	1,152,848	1,250,000	1,300,785		(8,608)			3.400	2.591	MS	14,167	42,500	02/03/2021	09/01/2029
682680-BB-8	ONEOK Inc Sr Nt			1	2.B FE	1,407,802	89.9250	1,213,985	1,350,000	1,390,455		(6,202)			3.100	2.554	MS	12,323	41,850	06/30/2021	03/15/2030
682680-BC-6	ONEOK Inc Sr Nt			1	2.B FE	67,531	83.8360	50,302	60,000	67,139		(162)			4.500	3.773	MS	795	2,700	06/30/2021	03/15/2050
682680-BE-2	ONEOK Inc Sr Nt			1	2.B FE	2,716,683	106.9030	2,260,994	2,115,000	2,554,266		(57,630)			6.350	2.952	JJ	61,928	134,303	02/11/2021	01/15/2031
68902V-AK-3	Otis Worldwide Corp Sr Nt			1	2.B FE	51,945	89.2050	44,603	50,000	51,400		(222)			2.565	2.057	FA	485	1,283	06/30/2021	02/15/2030
69007T-AC-8	Outfront Media Cap LLC / C Sr Nt			1	4.B FE	150,938	89.6610	156,906	175,000	154,827	7,178	2,522			4.625	6.944	MS	2,383	8,094	06/08/2022	03/15/2030
720198-AE-0	Piedmont Operating Partnership Sr Nt			1	2.C FE	102,118	75.9230	75,923	100,000	101,577		(222)			3.150	2.878	FA	1,190	3,150	06/30/2021	08/15/2030
74251V-AS-1	Principal Financial Group Sr Nt			1	1.G FE	100,129	84.5700	84,570	100,000	100,095		(14)			2.125	2.109	JD	94	2,125	06/30/2021	06/15/2030
74432Q-CF-0	Prudential Financial Inc Sr Nt Ser MTN			1	1.G FE	68,947	79.5680	47,741	60,000	68,444		(206)			3.700	2.936	MS	666	2,220	06/30/2021	03/13/2051
74834L-BC-3	Quest Diagnostics Inc Sr Nt			1	2.B FE	104,837	87.4080	87,408	100,000	103,695		(464)			2.800	2.245	JD	8	2,800	06/30/2021	06/30/2031
75884R-BA-0	Regency Centers LP Sr Nt			1	2.A FE	1,406,500	93.1030	1,163,786	1,250,000	1,359,863		(16,360)			3.700	2.178	JD	2,056	46,250	02/02/2021	06/15/2030
785592-AX-4	Sabine Pass Liquefaction 1st Lien Nt			1	2.A FE	184,933	97.9540	156,727	160,000	178,011		(2,820)			4.500	2.431	MN	920	7,200	06/30/2021	05/15/2030
808513-CD-5	Schwab /Charles/ Corp Sr Nt Fix to Float 05/19/28			1	1.F FE	1,455,555	102.7660	1,541,492	1,500,000	1,457,024		1,469			5.643	6.279	MN	9,875	42,323	10/16/2023	05/19/2029
827048-AX-7	Silgan Holdings Inc Sr Nt			1	2.C FE	1,749,038	91.4060	1,599,610	1,750,000	1,749,578		183			1.400	1.411	AO	6,125	24,500	02/03/2021	04/01/2026
83001A-AD-4	Six Flags Entertainment Sr Nt			1	4.C FE	267,998	100.2460	277,682	277,000	268,562		564			7.250	7.801	MN	2,566	10,711	05/02/2023	05/15/2031
832696-AS-7	Smucker JM Co Sr Nt			1	2.B FE	61,325	86.5020	51,901	60,000	60,958		(149)			2.375	2.089	MS	420	1,425	06/30/2021	03/15/2030
832696-AW-8	Smucker JM Co Sr Nt			1	2.B FE	1,586,009	105.2770	1,673,900	1,590,000	1,586,127		118			5.900	5.957	MN	17,199		10/16/2023	11/15/2028
845467-AS-8	Southwestern Energy Sr Nt			1	3.A FE	820,510	97.4340	781,423	802,000	781,423	54,893	(2,836)			5.375	4.925	MS	12,693	43,108	06/07/2022	03/15/2030
84861T-AF-5	Spirit Realty LP Sr Nt			1	2.B FE	898,460	91.1080	911,083	1,000,000	916,513		11,572			3.400	5.020	JJ	15,678	34,000	06/01/2022	01/15/2030
84861T-AH-1	Spirit Realty LP Sr Nt			1	2.B FE	59,894	88.8340	53,300	60,000	59,933		15			2.100	2.128	MS	371	1,260	06/30/2021	03/15/2028
86765L-AT-4	Sunoco Finance Corp Sr Nt			1	3.B FE	569,025	93.2790	559,676	600,000	559,676	31,081	3,795			4.500	5.376	MN	3,450	27,000	03/10/2022	05/15/2029

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
87264A-CB-9	T-Mobile USA Inc 1st Lien			1	2.B FE	162,344	86.1970	137,915	160,000	161,771		(234)			2.550	2.375	FA	1,541	4,080	06/30/2021	02/15/2031
897051-AC-2	Tronox Inc Sr Nt	LS		1	4.A FE	351,478	88.5340	346,168	391,000	346,168	16,365	4,939			4.625	6.476	MS	5,325	18,084	06/07/2022	03/15/2029
91324P-CP-5	UnitedHealth Group Inc Sr Nt			1	1.F FE	1,070,290	98.6020	986,023	1,000,000	1,019,108		(12,043)			3.750	2.476	JJ	17,292	37,500	07/24/2019	07/15/2025
91324P-EE-8	UnitedHealth Group Inc Sr Nt			1	1.F FE	105,344	78.4890	78,489	100,000	104,801		(222)			3.050	2.694	MN	390	3,050	06/30/2021	05/15/2041
91324P-EF-5	UnitedHealth Group Inc Sr Nt			1	1.F FE	228,517	75.7400	174,202	230,000	228,596		31			3.250	3.284	MN	955	7,475	05/17/2021	05/15/2051
92277G-AU-1	Ventas Realty LP Sr Nt	LS		1	2.A FE	2,011,182	88.4360	1,658,177	1,875,000	1,968,187		(14,992)			3.000	2.084	JJ	25,938	56,250	01/26/2021	01/15/2030
92277G-AV-9	Ventas Realty LP Sr Nt			1	2.A FE	190,998	97.3720	155,795	160,000	183,161		(3,191)			4.750	2.375	MN	971	7,600	06/30/2021	11/15/2030
92553P-AU-6	Viacom Inc Sr Nt			1	2.C FE	161,241	90.3520	112,941	125,000	158,303		(1,108)			5.850	3.898	MS	2,438	7,313	03/31/2021	09/01/2043
92556H-AD-9	Viacomcbs Inc Sr Nt			1	2.C FE	116,091	89.4950	89,495	100,000	112,679		(1,390)			4.200	2.470	MN	490	4,200	06/30/2021	05/19/2032
92735L-AA-0	Chesapeake Energy Corp Sr Nt			1	3.B FE	736,856	100.4090	708,889	706,000	708,889	28,861	(7,457)			6.750	5.504	AO	10,061	47,655	06/07/2022	04/15/2029
92840V-AE-2	Vistra Operations Co LLC 1st Lien	LS			2.C FE	174,342	93.9170	150,268	160,000	170,251		(1,676)			4.300	3.034	JJ	3,172	6,880	06/30/2021	07/15/2029
92940P-AG-9	Westrock Company Sr Nt	LS		1	2.B FE	105,279	86.3440	86,344	100,000	104,277		(409)			3.000	2.478	JD	133	3,000	06/30/2021	06/15/2033
958667-AC-1	Western Midstream Operat Sr Nt			1	2.C FE	416,835	93.6890	421,600	450,000	422,430	24,848	3,723			4.300	5.499	FA	8,063	19,350	06/07/2022	02/01/2030
96145D-AF-2	Westrock Co Sr Nt			1	2.B FE	997,584	97.9750	979,751	1,000,000	999,481		413			3.750	3.795	MS	11,042	37,500	02/20/2019	03/15/2025
963320-AY-2	Whirlpool Corp Sr Nt			1	2.B FE	101,215	83.9850	83,985	100,000	100,926		(118)			2.400	2.259	MN	307	2,400	06/30/2021	05/15/2031
136385-AJ-0	Canadian Natural Resources Sr Nt		A	1	2.A FE	136,018	106.3950	106,395	100,000	131,486		(1,864)			6.500	3.489	FA	2,456	6,500	06/30/2021	02/15/2037
136385-AX-9	Canadian Natural Resources Sr Nt		A	1	2.A FE	984,150	97.2580	972,576	1,000,000	993,463		1,750			3.850	4.057	JD	3,208	38,500	03/06/2018	06/01/2027
13648T-AA-5	Canadian Pacific Railway Sr Nt		A	1	2.B FE	159,901	85.8150	137,304	160,000	159,929		11			2.050	2.058	MS	1,057	3,280	06/30/2021	03/05/2030
29250N-BE-4	Enbridge Inc Sr Nt		A	1	2.A FE	60,809	73.0210	43,812	60,000	60,769		(17)			3.400	3.328	FA	850	2,040	06/30/2021	08/01/2051
29250N-BF-1	Enbridge Inc Sr Nt		A	1	2.A FE	60,253	81.9410	49,165	60,000	60,206		(19)			2.500	2.459	FA	625	1,500	06/30/2021	08/01/2033
36168Q-AN-4	GFL Environmental Inc Sr Nt		A	1	4.C FE	338,251	94.2840	346,023	367,000	342,524	18,378	3,480			4.750	6.130	JD	775	17,433	06/07/2022	06/15/2029
588056-BB-6	Mercer Intl Inc Sr Nt			1	4.B FE	125,786	85.9830	116,937	136,000	116,937	1,956	1,318			5.125	6.535	FA	2,904	6,970	06/07/2022	02/01/2029
89352H-AM-1	TransCanada Pipelines Ltd Sr Nt		A	2	2.B FE	71,473	94.8920	56,935	60,000	69,471		(817)			4.625	2.792	MS	925	2,775	06/30/2021	03/01/2034
00973R-AF-0	Aker BP ASA Nt		C	1	2.B FE	1,073,249	91.8070	926,329	1,009,000	1,053,612		(6,974)			3.750	2.915	JJ	17,447	37,838	02/09/2021	01/15/2030
00973R-AJ-2	Aker BP ASA Sr Nt		D	1	2.B FE	1,367,050	91.7700	1,147,128	1,250,000	1,335,476		(11,241)			4.000	2.884	JJ	23,056	50,000	02/10/2021	01/15/2031
05578A-AN-8	BPCE SA Sr Pref		D		1.E FE	62,950	88.2580	52,955	60,000	62,109		(342)			2.700	2.049	AO	405	1,620	06/30/2021	10/01/2029
067316-AG-4	Bacardi LTD Sr Nt		D	1	2.C FE	120,493	95.2270	95,227	100,000	117,876		(985)			5.150	3.511	MN	658	5,150	03/31/2021	05/15/2038
202712-BS-3	Commonwealth Bank Aust Subordinated Nt		D		2.A FE	50,000	87.8850	43,943	50,000	50,000					3.784	3.784	MS	562	1,892	03/03/2022	03/14/2032
21684A-AB-2	Rabobank Nederland Sub Nt		D		2.A FE	85,429	103.4110	62,046	60,000	83,386		(837)			5.750	3.110	JD	288	3,450	06/30/2021	12/01/2043
21684A-AD-8	Rabobank Nederland Sub Nt		C		2.A FE	161,984	99.3960	124,245	125,000	159,190		(1,053)			5.250	3.444	FA	2,680	6,563	03/31/2021	08/04/2045
22535W-AJ-6	Credit Agricole Sr Non Pref		D	2	1.G FE	1,243,100	104.9700	1,312,129	1,250,000	1,243,318		218			6.316	6.428	AO	19,299		10/16/2023	10/03/2029
225401-AF-5	UBS Group AG Sr Nt Fix to Float 1/28		D	1	1.G FE	1,000,000	94.4080	944,080	1,000,000	1,000,000					3.869	3.869	JJ	18,163	38,690	01/05/2018	01/12/2029
251566-AA-3	Deutsche Telekom AG Sr Nt		D	1	2.A FE	63,938	80.3070	48,184	60,000	63,715		(92)			3.625	3.266	JJ	967	2,175	06/30/2021	01/21/2050
456837-AW-3	ING Groep NV Sr Nt Fix to Float 4/31		D	2	1.G FE	165,398	85.9330	137,492	160,000	164,131		(517)			2.727	2.338	AO	1,091	4,363	06/30/2021	04/01/2032
456873-AD-0	Ingersoll-Rand Lux Finance Nt		D	1	2.A FE	181,210	96.9140	155,062	160,000	174,443		(2,742)			3.800	1.889	MS	1,689	6,080	06/30/2021	03/21/2029
603051-AC-7	Mineral Resources Sr Nt		D	1	3.C FE	384,375	102.0440	382,665	375,000	381,417	462	(1,971)			8.000	7.320	MN	5,000	30,000	06/09/2022	11/01/2027
62954H-AY-4	NXP Bv/Nxp Fdg/Nxp USA Sr Nt		D	1	2.A FE	173,527	91.9870	147,179	160,000	170,872		(1,651)			3.400	2.201	MN	907	5,440	05/19/2022	05/01/2030
654744-AC-5	Nissan Motor Co Sr Nt		D	1	2.C FE	408,139	95.7100	358,912	375,000	394,363		(5,119)			4.345	2.804	MS	4,707	16,294	03/30/2021	09/17/2027
822582-AY-8	Shell International Finance Sr Nt		C	1	1.D FE	125,888	94.8900	94,890	100,000	123,733		(883)			4.550	2.948	FA	1,757	4,550	06/30/2021	08/12/2043
902613-AE-8	UBS Group AG Sr Nt Fix to Float		D	2	1.G FE	1,377,722	79.8140	1,101,439	1,380,000	1,378,211		199			2.095	2.112	FA	11,243	28,911	06/30/2021	02/11/2032
92769V-AJ-8	Virgin Media Secured Sr Nt		D	1	4.B FE	43,584	88.8480	44,424	50,000	44,424	3,619	634			5.000	7.110	JJ	1,153	2,500	06/07/2022	07/15/2030
92857W-BJ-8	Vodafone Group PLC Sr Nt		D	1	2.B FE	1,041,570	98.7780	987,781	1,000,000	1,009,641		(7,430)			4.125	3.331	MN	3,552	41,250	06/11/2019	05/30/2025
98955D-AA-8	Ziggo BV 1st Lien		D	1	4.A FE	268,444	88.9980	262,545	295,000	262,545	12,968	2,912			4.875	6.388	AO	3,036	14,381	06/07/2022	01/15/2030
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						68,182,251	XXX	61,802,997	65,277,000	66,992,689	725,851	(280,111)			XXX	XXX	XXX	787,613	2,319,884	XXX	XXX

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
03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 Cl A1			4	1.A	141,051	93.5770	131,994	141,054	140,962		68			2.466	2.421	MON	290	3,478	01/17/2020	12/25/2059
92837D-AB-3	Visio RMBS Ser 2019-2 Cl A2			4	1.A	121,221	94.3600	114,388	121,225	121,127		82			2.924	2.905	MON	295	3,545	10/25/2019	11/25/2054
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						262,272	XXX	246,382	262,279	262,089		150			XXX	XXX	XXX	585	7,023	XXX	XXX
05592D-AA-2	BPR Trust CMBS Ser 22-OANA Cl A			4	1.A	299,255	98.3660	295,097	300,000	299,884		377			7.260	7.507	MON	1,028	20,940	04/07/2022	04/15/2037
05592D-AG-9	BPR Trust CMBS Ser 2022-OANA Cl B			4	1.A	399,002	98.0510	392,204	400,000	399,843		506			7.809	8.075	MON	1,475	30,147	04/07/2022	04/15/2037
06539V-AJ-7	BANK CMBS Ser 2022-BNK39 Cl A4			4	1.A	506,777	86.5460	432,729	500,000	505,522		(672)			2.928	2.774	MON	1,220	14,640	02/04/2022	02/15/2055
06541A-BG-4	Bank CMBS Ser 2021-BN31 Cl A4			4	1.A	1,029,924	82.2090	822,088	1,000,000	1,021,474		(2,972)			2.036	1.704	MON	1,697	20,360	01/28/2021	02/15/2054
06541C-BL-9	Bank CMBS Ser 2021-BN33 Cl A5			4	1.A	2,059,998	84.6940	1,693,882	2,000,000	2,044,998		(5,841)			2.556	2.219	MON	4,260	51,120	05/07/2021	05/15/2064
06541L-BG-0	Bank CMBS Ser 2022-BNK40 Cl A4			4	1.A	719,832	89.4150	625,904	700,000	716,486		(1,872)			3.393	3.065	MON	1,980	24,085	02/25/2022	03/15/2064
06541R-BB-8	BANK CMBS Ser 2019-BN23 Cl A3			4	1.A	1,985,469	88.6160	1,595,083	1,800,000	1,925,519		(20,680)			2.920	1.650	MON	4,380	52,560	02/11/2021	12/15/2052
06541U-BW-5	BANK CMBS Ser 2020-BN30 Cl A4			4	1.A	823,985	79.8070	638,452	800,000	816,641		(2,466)			1.925	1.585	MON	1,283	15,400	12/11/2020	12/15/2053
06542B-BH-9	Bank CMBS Ser 2021-BN32 Cl A5			4	1.A	2,129,961	85.8110	1,774,561	2,068,000	2,113,377		(6,110)			2.643	2.302	MON	4,555	54,657	03/16/2021	04/15/2054
08162R-AD-9	Benchmark Mtg Tr CMBS Ser 2021-B23 Cl A5			4	1.A	2,090,770	79.5950	1,615,781	2,030,000	2,073,785		(6,015)			2.070	1.738	MON	3,502	42,021	01/29/2021	02/15/2054
08163B-BA-8	Benchmark Mtg Tr CMBS Ser 2020-B22 Cl A5			4	1.A	617,958	81.5400	489,238	600,000	612,516		(1,853)			1.973	1.632	MON	987	11,838	12/18/2020	01/15/2054
12654Y-AA-7	CPT Mortgage Trust CMBS Ser 2019-CPT Cl A			4	1.A	736,094	84.4000	590,798	700,000	724,936		(4,044)			2.865	2.210	MON	1,671	20,055	03/04/2021	11/13/2039
12654Y-AE-9	CPT Mortgage Trust CMBS Ser 2019-CPT Cl B			4	1.A	862,156	77.7330	621,866	800,000	842,610		(6,901)			2.997	2.024	MON	1,998	24,307	02/10/2021	11/13/2039
22945E-AU-5	CSAIL Commercial Mtg Tr CMBS Ser 2021-C20 Cl A3			4	1.A	2,059,984	85.3220	1,706,436	2,000,000	2,043,347		(6,173)			2.805	2.449	MON	4,675	56,096	03/23/2021	03/15/2054
44421G-AA-1	Hudson Yards Ser 2019-30HY Cl A			4	1.A	705,906	88.5810	620,064	700,000	704,443		(819)			3.228	3.107	MON	1,883	22,596	03/08/2022	07/10/2039
44421L-AA-0	Hudson Yards CMBS Ser 2016-10HY Cl A			4	1.A	962,344	92.8760	928,760	1,000,000	976,403		8,198			2.835	3.787	MON	2,363	28,350	04/01/2022	08/10/2038
449653-AA-2	Commercial Mortgage Pass Th CMBS Ser 2022-LPFX Cl A			4	1.A	721,000	83.9860	587,900	700,000	717,545		(1,954)			3.385	3.040	MON	1,974	23,691	03/04/2022	03/15/2032
556227-AA-4	Madison Avenue Trust CMBS Ser 2015-11MD Cl A			4	1.A	711,430	89.7440	628,207	700,000	705,367		(3,399)			3.555	3.055	MON	2,074	25,229	03/09/2022	09/10/2033
61691Y-AJ-0	Morgan Stanley Capital I Tr CMBS Ser 2021-L5 Cl A4			4	1.A	2,059,885	85.7490	1,714,988	2,000,000	2,044,728		(5,855)			2.728	2.388	MON	4,547	54,560	04/29/2021	05/15/2054
78449R-AA-3	SLG Office Trust CMBS Ser 2021-OVA Cl A			4	1.A	1,753,059	82.8160	1,409,530	1,702,000	1,740,934		(4,894)			2.585	2.251	MON	3,667	44,004	06/15/2021	07/15/2041
90269P-AA-9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-WRM Cl A			4	1.A FM	15,939	93.4250	14,803	15,845	15,841		(4)			3.663	3.398	MON	48	580	12/17/2020	06/10/2030
95003C-AJ-9	Well Fargo Commerical Mtge CMBS Ser 2021-C59 Cl A5			4	1.A	2,059,934	85.0110	1,700,212	2,000,000	2,044,584		(5,888)			2.626	2.286	MON	4,377	52,520	04/22/2021	04/15/2054
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						25,310,662	XXX	20,898,583	24,515,845	25,090,783		(79,331)			XXX	XXX	XXX	55,644	689,756	XXX	XXX
02377D-AA-0	American Airlines Inc LBASS EETC Ser 2017-2B			4	3.A FE	443,916	92.7630	411,788	443,916	411,788	23,967				3.700	3.700	AO	3,467	16,425	09/26/2017	04/15/2027
117017-AC-7	Brunswick & Glynn Co Dev Auth CTL Rev Lease Bd			4	1.A	80,556	100.0110	80,565	80,556	80,556					5.980	5.981	JJ	2,221	4,817	11/19/2002	01/15/2024
126650-BP-4	CVS Health Corp LBASS PTC Nt			1	2.B FE	504,853	100.4160	436,450	434,641	458,050		(4,600)			6.036	3.850	MON	1,530	26,254	05/29/2013	12/10/2028
247361-ZW-1	Delta Airlines Inc PTC Ser 2020-A			1	2.A FE	546,995	88.0070	481,393	546,995	546,995					2.500	2.500	JD	798	13,675	03/06/2020	12/10/2029
38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A Cl A			4	1.A FE	352,208	87.2380	292,710	335,532	350,056		1,627			3.930	3.546	MON	586	13,186	08/01/2019	10/15/2053
64508Q-AA-3	New Haven Fed Office Bldg Ls CTL GSA Gtd Tr 2002			4	1.A	218,765	95.9510	209,906	218,765	218,765					3.000	5.525	MON	292	6,563	10/22/2002	01/15/2027
90932J-AA-0	United Airlines LBASS Ser 2019-2 AA PTT			1	1.E FE	833,470	84.1710	701,539	833,470	833,470					2.700	2.699	MN	3,751	22,504	09/03/2019	11/01/2033
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 2002 Cl 20			4	2.B	266,663	99.6810	265,813	266,663	266,663					6.650	6.743	MON	1,478	18,215	07/28/2002	08/01/2027
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA Ls Bkd Ln			4	1.B	1,087,835	110.7900	1,151,115	1,039,009	1,057,257		(1,924)			7.380	7.019	MON	3,408	76,679	07/30/2002	05/15/2032
94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Corp			1	2.B	87,499	100.0190	87,516	87,499	87,499					6.640	6.733	MON	339	5,809	10/09/2002	10/10/2024
11042T-AA-1	British Airways Plc EETC		C	4	1.D FE	640,685	93.2100	597,182	640,685	640,685					3.800	3.818	MJSD	744	24,346	03/14/2018	09/20/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						5,063,445	XXX	4,715,977	4,927,731	4,951,784	23,967	(4,897)			XXX	XXX	XXX	18,614	228,473	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						98,818,630	XXX	87,663,939	94,982,855	97,297,345	749,818	(364,189)			XXX	XXX	XXX	862,456	3,245,136	XXX	XXX

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
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						146,740,416	XXX	137,110,059	145,925,375	151,964,937	1,661,004	104,442		405,634	XXX	XXX	XXX	1,134,992	3,552,951	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						14,649,724	XXX	14,696,533	15,726,553	14,677,746		23,249			XXX	XXX	XXX	50,326	603,938	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						25,310,662	XXX	20,898,583	24,515,845	25,090,783		(79,331)			XXX	XXX	XXX	55,644	689,756	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						5,063,445	XXX	4,715,977	4,927,731	4,951,784	23,967	(4,897)			XXX	XXX	XXX	18,614	228,473	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						191,764,247	XXX	177,421,152	191,095,504	196,685,250	1,684,971	43,463		405,634	XXX	XXX	XXX	1,259,576	5,075,118	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 118,048,833	1B ..$ 1,057,257	1C ..$	1D ..$ 5,194,786	1E ..$ 6,026,493	1F ..$ 7,112,830	1G ..$ 5,244,410
1B	2A ...$ 9,631,676	2B ..$ 24,817,587	2C ..$ 6,362,222				
1C	3A ...$ 3,198,551	3B ..$ 2,099,795	3C ..$ 3,349,623				
1D	4A ...$ 1,819,967	4B ..$ 1,058,812	4C ..$ 611,086				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$ 1,051,322						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)						XXX										XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
35644@-10-6	Freedom Specialty Ins Co Com			292,000.000	25,667,705	87.903	25,667,705	25,488,157				567,214		567,214		01/14/2011	
81052@-10-5	Scottsdale Surplus Lines Ins Co			10,000.000	21,008,885	2,100.889	21,008,885	18,660,199				476,235		476,235		03/17/1997	
92555@-10-4	Veterinary Pet Ins Com			6,935,387.000	19,578,144	2.823	19,578,144	33,162,406				(2,588,018)		(2,588,018)		12/31/2009	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					66,254,734	XXX	66,254,734	77,310,762				(1,544,569)		(1,544,569)		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					66,254,734	XXX	66,254,734	77,310,762				(1,544,569)		(1,544,569)		XXX	XXX
5989999999 - Total Common Stocks					66,254,734	XXX	66,254,734	77,310,762				(1,544,569)		(1,544,569)		XXX	XXX
5999999999 - Total Preferred and Common Stocks					66,254,734	XXX	66,254,734	77,310,762				(1,544,569)		(1,544,569)		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-HT-1	US Treasury Nt 3.875% 08/15/33		10/16/2023	Bank of America BISD Dealer		2,805,129	3,000,000	19,901
0109999999. Subtotal - Bonds - U.S. Governments						2,805,129	3,000,000	19,901
88258M-AA-3	Texas Natural Gas Securitiztn Txbl-Texas Natural Gas Ser A 5.102% 04/01/35		09/06/2023	Wells Fargo Securities LLC		990,420	1,000,000	992
0909999999. Subtotal - Bonds - U.S. Special Revenues						990,420	1,000,000	992
210385-AB-6	Constellation En Gen LLC Sr Nt 5.600% 03/01/28		10/16/2023	Goldman Sachs & Company		1,234,037	1,250,000	9,139
24703T-AG-1	Dell Int LLC / EMC Corp 1st Lien 5.300% 10/01/29		10/16/2023	RBC Capital Markets LLC		1,494,060	1,550,000	3,879
30225V-AP-2	Extra Space Storage LP Sr Nt 2.200% 10/15/30		07/25/2023	Tax Free Exchange		129,108	130,000	794
46188B-AB-8	Invitation Homes OP Sr Nt 2.300% 11/15/28		10/16/2023	Goldman Sachs & Company		792,737	950,000	9,286
58769J-AL-1	Mercedes-Benz Fin N/A Sr Nt 5.100% 08/03/28		10/16/2023	HSBC Securities USA Inc		595,537	610,000	6,481
655844-CR-7	Norfolk Southern Corp Sr Nt 5.050% 08/01/30		10/16/2023	Deutsche Bank Capital		911,392	950,000	10,128
808513-CD-5	Schwab /Charles/ Corp Sr Nt Fix to Float 05/19/28 5.643% 05/19/29		10/16/2023	Goldman Sachs & Company		1,455,555	1,500,000	35,034
83001A-AD-4	Six Flags Entertainment Sr Nt 7.250% 05/15/31		05/02/2023	Wells Fargo Securities LLC		267,998	277,000	56
832696-AW-8	Smucker JM Co Sr Nt 5.900% 11/15/28		10/16/2023	Suntrust Robinson Humprey Inc		1,586,009	1,590,000	
22535W-AJ-6	Credit Agricole Sr Non Pref 6.316% 10/03/29	D	10/16/2023	Goldman Sachs & Company		1,243,100	1,250,000	3,290
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,709,533	10,057,000	78,087
2509999997. Total - Bonds - Part 3						13,505,082	14,057,000	98,980
2509999998. Total - Bonds - Part 5						167,378	173,000	35
2509999999. Total - Bonds						13,672,460	14,230,000	99,015
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						13,672,460	XXX	99,015

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 11	12	13	14	15	16	17	18	19	20	21
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
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z 7.250% 09/15/25		12/01/2023	Paydown		37,755	37,755	38,806	37,865		(110)		(110)		37,755				1,459	09/15/2025
911760-HH-2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z 6.750% 06/15/26		12/01/2023	Paydown		71,692	71,692	71,335	71,455		236		236		71,692				2,733	06/15/2026
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1G 6.750% 06/15/28		12/01/2023	Paydown		4,133	4,133	4,340	4,191		(57)		(57)		4,133				153	06/15/2028
912810-EQ-7	U S Treasury Bd 6.250% 08/15/23		08/15/2023	Maturity		5,000,000	5,000,000	6,204,500	5,073,579		(73,579)		(73,579)		5,000,000				312,500	08/15/2023
0109999999. Subtotal - Bonds - U.S. Governments						5,113,580	5,113,580	6,318,981	5,187,090		(73,510)		(73,510)		5,113,580				316,845	XXX
167593-WK-4	Chicago IL O'Hare Int Arpt Rev Sr Lien Ser D 5.250% 01/01/33		09/06/2023	Merrill Lynch		1,055,470	1,000,000	1,108,920	1,048,787		(7,869)		(7,869)		1,040,919		14,551	14,551	62,271	01/01/2033
3132DN-RC-9	FHLMC Pool #SD1383 2.000% 02/25/52		12/01/2023	Paydown		87,231	87,231	68,670	68,776		18,454		18,454		87,231				904	02/25/2052
3132DW-DS-9	FHLMC Pool #SD8213 3.000% 05/25/52		12/01/2023	Paydown		9,756	9,756	8,274	8,283		1,474		1,474		9,756				164	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214 3.500% 05/25/52		12/01/2023	Paydown		27,111	27,111	23,843	23,860		3,252		3,252		27,111				540	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258 5.000% 10/25/52		12/01/2023	Paydown		77,718	77,718	74,816	74,827		2,891		2,891		77,718				2,091	10/25/2052
3133T3-Q2-7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24		12/01/2023	Paydown		3,176	3,176	3,286	3,181		(5)		(5)		3,176				98	02/15/2024
3133TC-6P-8	FHLMC Structured Ser 2008 M 7.000% 11/20/27		12/01/2023	Paydown		11,461	11,461	11,894	11,588		(127)		(127)		11,461				445	11/20/2027
3133TC-AU-2	FHLMC Structured Ser FSPC T-9 A6 6.564% 03/25/29		12/01/2023	Paydown		21	21	20	21						21				1	03/25/2029
31358T-L8-0	FNMA REMIC Ser 1993-33 ZB 7.500% 03/25/23		03/01/2023	Paydown		73	73	76	73						73				1	03/25/2023
31359U-TL-9	FNMA REMIC Ser 1998-54C 6.000% 09/18/28		12/01/2023	Paydown		775	775	778	775						775				25	09/18/2028
31359U-YS-8	FNMA REMIC Ser 1998-58 Cl ZB 6.000% 10/25/28		12/01/2023	Paydown		2,808	2,808	2,737	2,773		35		35		2,808				77	10/25/2028
31359V-BH-5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10/17/38		12/01/2023	Paydown		2,654	2,654	2,723	2,671		(16)		(16)		2,654				92	10/17/2038
31396N-EM-4	FHLMC REMIC Ser 3140 Cl UP 6.000% 03/15/36		12/01/2023	Paydown		22,722	22,722	22,583	22,612		109		109		22,722				746	03/15/2036
3140XG-PS-2	FNMA Pool #FS1332 3.500% 03/25/52		12/01/2023	Paydown		106,037	106,037	101,615	101,663		4,374		4,374		106,037				1,988	03/25/2052
31418E-CU-2	FNMA Pool #MA4582 2.000% 04/25/37		12/01/2023	Paydown		95,024	95,024	83,265	83,424		11,600		11,600		95,024				1,050	04/25/2037
31418E-D5-6	FNMA Pool #MA4623 2.500% 06/25/52		12/01/2023	Paydown		65,753	65,753	53,660	53,726		12,026		12,026		65,753				900	06/25/2052
31418E-E6-3	FNMA Pool #MA4656 4.500% 07/01/52		12/01/2023	Paydown		154,239	154,239	153,878	153,897		343		343		154,239				3,864	07/01/2052
31418E-HJ-2	FNMA Pool #MA4732 4.000% 09/01/52		12/01/2023	Paydown		139,131	139,131	136,354	136,379		2,752		2,752		139,131				3,203	09/01/2052
31418E-KS-8	FNMA Pool #MA4804 4.000% 11/25/52		12/01/2023	Paydown		51,465	51,465	46,694	46,717		4,748		4,748		51,465				1,131	11/25/2052
31418E-KT-6	FNMA Pool #MA4805 4.500% 11/25/52		12/01/2023	Paydown		43,009	43,009	40,247	40,259		2,750		2,750		43,009				1,030	11/25/2052
31418E-LY-4	FNMA Pool #MA4842 5.500% 11/25/52		12/01/2023	Paydown		75,632	75,632	74,485	74,488		1,144		1,144		75,632				2,113	11/25/2052
31419B-BF-1	FNMA Pool #AE0937 3.500% 02/25/41		12/01/2023	Paydown		14,337	14,337	14,471	14,451		(114)		(114)		14,337				260	02/25/2041
910208-AA-5	United Elec Securitization Sec Nt 5.109% 06/01/31		12/01/2023	Redemption 100.0000		128,408	128,408	128,408	128,408						128,408				6,323	06/01/2031
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,174,011	2,118,541	2,161,697	2,101,639		57,821		57,821		2,159,460		14,551	14,551	89,317	XXX
01741R-AM-4	Allegheny Technologies Inc Sr Nt 5.125% 10/01/31		10/10/2023	Various		115,590	135,000	121,806	118,934	3,482	835		4,317		123,250		(7,660)	(7,660)	7,021	10/01/2031
02377D-AA-0	American Airlines Inc LBASS EETC Ser 2017-2B 3.700% 04/15/27		10/15/2023	Redemption 100.0000		101,106	101,106	101,106	88,330	12,776			12,776		101,106				2,806	04/15/2027
02406P-BB-5	American Axle & Mfg Inc Sr Nt 5.000% 10/01/29		10/02/2023	Jane Street Advisors		96,480	120,000	110,548	96,259	15,145	791		15,936		112,195		(15,715)	(15,715)	6,050	10/01/2029
032177-AJ-6	Amsted Industries Sr Nt 4.625% 05/15/30		10/25/2023	Various		392,342	469,000	420,380	400,767	22,351	3,992		26,343		427,110		(34,769)	(34,769)	20,049	05/15/2030
03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 Cl A1 2.466% 12/25/59		12/01/2023	Paydown		37,862	37,862	37,862	37,819		43		43		37,862				476	12/25/2059
03690A-AF-3	Antero Midstream Part/Fl Sr Nt 5.750% 01/15/28		10/10/2023	Various		444,435	478,000	479,195	445,644	33,341	(236)		33,105		478,749		(34,315)	(34,315)	33,954	01/15/2028
117017-AC-7	Brunswick & Glynn Co Dev Auth CTL Rev Lease Bd 5.980% 01/15/24		07/15/2023	Redemption 100.0000		154,287	154,287	154,287	154,287						154,287				6,952	01/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
126650-BP-4	CVS Health Corp LBASS PTC Nt 6.036% 12/10/28		12/10/2023	Redemption 100.0000		74,426	74,426	86,448	79,222		(4,796)		(4,796)		74,426				2,456	12/10/2028
144285-AL-7	Carpenter Technology Corp Sr Nt 6.375% 07/15/28		10/10/2023	Various		112,637	117,000	113,171	111,444	2,026	411		2,437		113,881		(1,245)	(1,245)	9,143	07/15/2028
163851-AF-5	Chemours Co Sr Nt 5.750% 11/15/28		10/05/2023	Various		1,516,382	1,770,000	1,681,384	1,589,313	101,091	8,673		109,764		1,699,077		(182,694)	(182,694)	90,848	11/15/2028
185899-AK-7	Cleveland Cliffs Inc Sr Nt 4.625% 03/01/29		10/10/2023	Various		518,342	600,000	584,259	536,769	49,059	1,518		50,577		587,346		(69,004)	(69,004)	30,448	03/01/2029
185899-AL-5	Cleveland-Cliffs Inc Sr Nt 4.875% 03/01/31		10/10/2023	Various		377,474	450,000	415,125	398,556	18,364	2,477		20,841		419,397		(41,923)	(41,923)	24,290	03/01/2031
247361-ZW-1	Delta Airlines Inc PTC Ser 2020-A 2.500% 12/10/29		12/10/2023	Redemption 100.0000		72,287	72,287	72,287	72,287						72,287				1,355	12/10/2029
26885B-AK-6	EQM Midstream Partners Sr Nt 4.500% 01/15/29		10/16/2023	Various		153,489	175,000	154,459	148,052	7,838	2,055		9,893		157,946		(4,456)	(4,456)	9,750	01/15/2029
29336T-AC-4	EnLink Midstream Partners LP Sr Nt 5.625% 01/15/28		10/11/2023	Various		618,848	659,000	663,283	628,886	33,853	(577)		33,276		662,162		(43,313)	(43,313)	45,696	01/15/2028
38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A Cl A 3.930% 10/15/53		11/15/2023	Paydown		45,102	45,102	47,343	46,836		(1,734)		(1,734)		45,102				1,062	10/15/2053
38869A-AD-9	Graphic Packaging Intern Sr Nt 3.750% 02/01/30		10/23/2023	Various		84,717	103,000	92,185	88,010	4,824	936		5,760		93,771		(9,054)	(9,054)	4,612	02/01/2030
428104-AA-1	Hess Midstream Operation Sr Nt 5.125% 06/15/28		10/10/2023	Various		387,929	426,000	432,269	396,292	34,908	(1,077)		33,831		430,123		(42,194)	(42,194)	17,639	06/15/2028
45569K-AA-1	PRA Health Sciences Inc Sr Nt 2.875% 07/15/26		10/02/2023	Jane Street Advisors		131,697	147,000	136,725	133,087	4,936	1,802		6,738		139,825		(8,128)	(8,128)	5,154	07/15/2026
52465#-BP-9	Legg Mason Mtg Cap Corp LBASS Ser 2003-CTL-21 4.820% 03/01/23		03/01/2023	Redemption 100.0000		34,074	34,074	34,074	34,074						34,074				280	03/01/2023
53227J-AC-8	Life Storage LP Sr Nt 2.200% 10/15/30		07/25/2023	Tax Free Exchange		129,238	130,000	128,877	129,044		63		63		129,108		130	130	2,224	10/15/2030
64508Q-AA-3	New Haven Fed Office Bldg Ls CTL GSA Gtd Tr 2002 3.000% 01/15/27		12/15/2023	Redemption 100.0000		61,235	61,235	61,235	61,235						61,235				1,075	01/15/2027
653240-AA-9	Newtown CTL Ser 2002 6.082% 05/15/23		05/15/2023	Redemption 100.0000		71,499	71,499	71,496	71,498						71,499				1,091	05/15/2023
67020B-AA-8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls Rental 6.500% 11/07/23		11/07/2023	Redemption 100.0000		158,827	158,827	158,827	158,827						158,827				5,219	11/07/2023
71376L-AE-0	Performance Food Group Sr Nt 4.250% 08/01/29		10/06/2023	Various		381,444	450,000	394,875	389,830	8,498	5,010		13,508		403,338		(21,894)	(21,894)	22,734	08/01/2029
83001A-AC-6	Six Flags Entertainment Sr Nt 5.500% 04/15/27		05/02/2023	Wells Fargo Securities LLC		429,188	450,000	435,071	406,629	29,998	927		30,925		437,553		(8,365)	(8,365)	13,681	04/15/2027
845467-AS-8	Southwestern Energy Sr Nt 5.375% 03/15/30		10/02/2023	Jane Street Advisors		178,834	198,000	204,435	180,068	23,603	(738)		22,865		202,933		(24,099)	(24,099)	11,204	03/15/2030
85205T-AL-4	Spirit Aerosystems Inc 2nd Lien Nt 7.500% 04/15/25		11/21/2023	Call 100.7800		176,365	175,000	177,809	172,967	4,033	(1,363)		2,670		175,637		(637)	(637)	15,803	04/15/2025
86765L-AZ-0	Sunoco Finance Corp Sr Nt 4.500% 04/30/30		10/16/2023	Various		385,025	450,000	404,289	390,717	15,730	3,728		19,458		410,176		(25,151)	(25,151)	19,124	04/30/2030
897051-AC-2	Tronox Inc Sr Nt 4.625% 03/15/29		10/02/2023	Jane Street Advisors		222,865	279,000	258,773	231,808	28,920	1,884		30,804		262,611		(39,746)	(39,746)	13,585	03/15/2029
90783R-AA-2	Union Pacific RR PTC Ser 2002-1 6.061% 01/17/23		01/17/2023	Redemption 100.0000		342,692	342,692	394,806	343,276		(584)		(584)		342,692				10,397	01/17/2023
90932J-AA-0	United Airlines LBASS Ser 2019-2 AA PTT 2.700% 11/01/33		11/01/2023	Redemption 100.0000		51,054	51,054	51,054	51,054						51,054				1,034	11/01/2033
92735L-AA-0	Chesapeake Energy Corp Sr Nt 6.750% 04/15/29		10/04/2023	Various		332,876	344,000	362,747	334,978	24,386	(3,311)		21,075		356,053		(23,176)	(23,176)	22,562	04/15/2029
92837D-AB-3	Visio RMBS Ser 2019-2 Cl A2 2.924% 11/25/54		12/01/2023	Paydown		52,713	52,713	52,711	52,635		78		78		52,713				821	11/25/2054
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 2002 Cl 20 6.650% 08/01/27		12/01/2023	Redemption 100.0000		61,510	61,510	61,510	61,510						61,510				2,336	08/01/2027
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA Ls Bkd Ln 7.380% 05/15/32		12/15/2023	Redemption 100.0000		85,944	85,944	89,983	87,613		(1,669)		(1,669)		85,944				3,474	05/15/2032

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 11	12	13	14	15	16	17	18	19	20	21
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
94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Corp 6.640% 10/10/24		12/10/2023	Redemption 100.0000		109,046	109,046	109,046	109,046						109,046				4,114	10/10/2024
36168Q-AN-4	GFL Environmental Inc Sr Nt 4.750% 06/15/29	A	10/10/2023	Various		553,777	633,000	596,739	553,084	47,014	3,307		50,321		603,405		(49,628)	(49,628)	24,379	06/15/2029
588056-BB-6	Mercer Intl Inc Sr Nt 5.125% 02/01/29		10/12/2023	Various		252,298	324,000	309,349	270,785	39,774	1,469		41,243		312,029		(59,731)	(59,731)	19,885	02/01/2029
11042T-AA-1	British Airways Plc EETC 3.800% 09/20/31	C	12/20/2023	Redemption 100.0000		78,710	78,710	78,710	78,710						78,710				1,878	09/20/2031
603051-AC-7	Mineral Resources Sr Nt 8.000% 11/01/27	D	10/02/2023	Jane Street Advisors		122,138	125,000	128,125	127,642	154	(492)		(338)		127,304		(5,167)	(5,167)	9,250	11/01/2027
92769X-AR-6	Virgin Media Secured Sr Nt 4.500% 08/15/30	D	10/10/2023	Various		753,725	920,000	850,345	768,845	86,314	5,400		91,714		860,559		(106,834)	(106,834)	47,830	08/15/2030
98955D-AA-8	Ziggo BV 1st Lien 4.875% 01/15/30	D	10/02/2023	Jane Street Advisors		125,287	155,000	141,047	129,604	12,281	1,146		13,427		143,031		(17,745)	(17,745)	7,325	01/15/2030
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,585,796	11,874,374	11,460,055	10,766,273	664,699	29,968		694,667		11,460,943		(876,513)	(876,513)	581,066	XXX
59081#-AA-2	Messer Industries Initial Term B-1 Loan Nt 1 7.848% 03/02/26		10/13/2023	Bank of America BISD Dealer		3,228,684	3,232,000	3,248,160	3,199,234	41,652	(2,576)		39,076		3,238,311		(9,627)	(9,627)	187,027	03/02/2026
59081#-AA-2	Messer Industries Initial Term B-1 Loan Nt 1 7.848% 03/02/26		11/17/2023	Redemption 100.0000		570,652	570,652	573,505	565,391	7,126	(1,866)		5,260		570,652				28,535	03/02/2026
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,799,336	3,802,652	3,821,665	3,764,625	48,778	(4,442)		44,336		3,808,963		(9,627)	(9,627)	215,562	XXX
2509999997. Total - Bonds - Part 4						21,672,723	22,909,147	23,762,398	21,819,627	713,477	9,837		723,314		22,542,946		(871,589)	(871,589)	1,202,790	XXX
2509999998. Total - Bonds - Part 5						160,925	173,000	167,378			220		220		167,598		(6,673)	(6,673)	5,261	XXX
2509999999. Total - Bonds						21,833,648	23,082,147	23,929,776	21,819,627	713,477	10,057		723,534		22,710,544		(878,262)	(878,262)	1,208,051	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
92555@-10-4	Veterinary Pet Ins Com		02/28/2023	Basis Adjustment	5,630,556.000					2,968,845			2,968,845							
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other							XXX			2,968,845			2,968,845							XXX
5989999997. Total - Common Stocks - Part 4							XXX			2,968,845			2,968,845							XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX			2,968,845			2,968,845							XXX
5999999999. Total - Preferred and Common Stocks							XXX			2,968,845			2,968,845							XXX
6009999999 - Totals						21,833,648	XXX	23,929,776	21,819,627	3,682,322	10,057		3,692,379		22,710,544		(878,262)	(878,262)	1,208,051	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
83001A-AD-4	Six Flags Entertainment Sr Nt 7.250% 05/15/31		05/02/2023	Wells Fargo Securities LLC	10/02/2023	Jane Street Advisors	173,000	167,378	160,925	167,598		220		220			(6,673)	(6,673)	5,261	35
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							173,000	167,378	160,925	167,598		220		220			(6,673)	(6,673)	5,261	35
2509999998. Total - Bonds							173,000	167,378	160,925	167,598		220		220			(6,673)	(6,673)	5,261	35
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								167,378	160,925	167,598		220		220			(6,673)	(6,673)	5,261	35

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
35644@-10-6	Freedom Specialty Insurance Co.		22209	75-6013587	8BI	25,667,705			292,000.000	100.0
81052@-10-5	Scottsdale Surplus Lines Ins. Co.		10672	86-0835870	8BI	21,008,885			10,000.000	100.0
92555@-10-4	Veterinary Pet Insurance Co.		42285	95-3750113	8BI	19,578,144			6,935,387.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						66,254,734			XXX	XXX
1899999. Total Common Stocks						66,254,734			XXX	XXX
1999999 - Totals						66,254,734			XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
	DVM Insurance Agency, Inc	Veterinary Pet Insurance Co.		1,000.000	100.0
	VPI Services, Inc.	Veterinary Pet Insurance Co.		1,000.000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
362334-BQ-6	GSAA Home Equity Tr RMBS Ser 2006-3 Cl A		1.A FM	2,547	2,547	03/25/2036
81376G-AC-4	Securitized AB Receivables LLC RMBS Ser		1.A FM	27,927	20,106	09/25/2036
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				30,474	22,653	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				30,474	22,653	XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities				30,474	22,653	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds				30,474	22,653	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
000000-00-0	Overnight Repos SEC LENDING ONLY		1.A	1,984,509	1,984,509	01/02/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				1,984,509	1,984,509	XXX
9999999999 - Totals				2,014,983	2,007,162	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (906,701) Book/Adjusted Carrying Value $ (906,208)
2. Average balance for the year Fair Value $ 2,023,796 Book/Adjusted Carrying Value $ 2,015,500
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
3A	1A ...$ 2,007,162	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
3B	2A ...$	2B ..$	2C ..$				
3C	3A ...$	3B ..$	3C ..$				
3D	4A ...$	4B ..$	4C ..$				
3E	5A ...$	5B ..$	5C ..$				
3F	6 .....$						

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of New York Mellon	New York, NY					52,455	XXX
Chase Bank	Columbus, OH					(73,126,186)	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			(73,073,731)	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			(73,073,731)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(73,073,731)	XXX

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

1. January	(82,970,642)	4. April	(84,344,223)	7. July	(92,799,589)	10. October	(82,327,114)
2. February	(96,152,045)	5. May	(89,379,317)	8. August	(93,508,875)	11. November	(89,706,525)
3. March	(81,837,774)	6. June	(87,458,522)	9. September	(109,589,276)	12. December	(73,073,731)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
	Nationwide Cash Management Co		12/29/2023	4.752		13,330,550		17,025
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						13,330,550		17,025
8609999999 - Total Cash Equivalents						13,330,550		17,025

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Multiple			752,348	607,872
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	B	For protection of state's ph's			128,849	102,864
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	3,221,213	2,571,588		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	O	For protection of state's ph's			737,315	654,163
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX			19,588,631	17,680,257
59. Subtotal	XXX	XXX	3,221,213	2,571,588	21,207,143	19,045,156
DETAILS OF WRITE-INS						
5801. New York	B	Reinsurance			3,221,213	2,571,588
5802. Canada	B	Reinsurance			16,367,418	15,108,669
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			19,588,631	17,680,257