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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024
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	KIMBERLY ELLEN LACKER #
SVP & SECRETARY	DENISE LYNN SKINGLE		

OTHER

VINITA JANE CLEMENTS, EVP-CHIEF HRO
KEVIN PAUL SCHEIDERER #, VP-CHIEF TAX OFFC

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN	OSCAR GUERRERO	RUSSELL MARK JOHNSTON
CASEY ELLEN KEMPTON #	DAVID NEIL NELSON	

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	KIMBERLY ELLEN LACKER VP & TREASURER

Subscribed and sworn to before me this 4th day of FEBRUARY 2025

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

Ryan James Lamb
Notary Public, State of Ohio
Commission #: 2024-RE-883431
My Commission Expires 10-30-29

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	52,014,703	23.300	52,014,702		52,014,702	23.300
1.02 All other governments	21,474,431	9.619	21,474,431		21,474,431	9.619
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	32,854,373	14.717	32,854,371		32,854,371	14.717
1.06 Industrial and miscellaneous	95,816,832	42.920	95,816,831	21,235	95,838,066	42.930
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	202,160,339	90.556	202,160,335	21,235	202,181,570	90.566
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	70,341,015	31.509	70,341,015		70,341,015	31.509
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	70,341,015	31.509	70,341,015		70,341,015	31.509
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)	(53,485,444)	(23.958)	(53,485,444)		(53,485,444)	(23.958)
6.02 Cash equivalents (Schedule E, Part 2)	1,776,138	0.796	1,776,138	2,430,132	4,206,270	1.884
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	(51,709,306)	(23.163)	(51,709,306)	2,430,132	(49,279,174)	(22.074)
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)	2,451,367	1.098	2,451,367	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	223,243,415	100.000	223,243,411	2,451,367	223,243,411	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		262,939,992
2.	Cost of bonds and stocks acquired, Part 3, Column 7		17,494,901
3.	Accrual of discount		728,550
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	887,738	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	4,086,281	
	4.4. Part 4, Column 11	7,317	4,981,336
5.	Total gain (loss) on disposals, Part 4, Column 19		(182,222)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		11,182,153
7.	Deduct amortization of premium		611,266
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(1,681,820)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		(1,681,820)
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		14,031
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		272,501,349
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		272,501,349

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1.	United States	52,014,703	41,502,682	44,740,059	45,484,142
	2.	Canada	21,474,431	20,670,116	23,185,836	22,246,942
	3.	Other Countries				
	4.	Totals	73,489,134	62,172,798	67,925,895	67,731,084
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	32,854,373	31,614,147	32,686,188	34,061,268
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	84,205,536	76,129,995	85,765,266	82,349,126
	9.	Canada	1,939,171	1,835,056	1,936,641	1,943,000
	10.	Other Countries	9,672,120	8,912,986	9,831,103	9,477,941
	11.	Totals	95,816,827	86,878,037	97,533,010	93,770,067
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	202,160,334	180,664,982	198,145,093	195,562,419
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States				
	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20.	United States				
	21.	Canada				
	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals	70,341,015	70,341,015	77,310,762	
	25.	Total Common Stocks	70,341,015	70,341,015	77,310,762	
	26.	Total Stocks	70,341,015	70,341,015	77,310,762	
	27.	Total Bonds and Stocks	272,501,349	251,005,997	275,455,855	

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	225,826	8,334,242	8,108,821	389,040	34,956,774	XXX	52,014,703	25.7	55,356,826	28.1	52,014,703	
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	225,826	8,334,242	8,108,821	389,040	34,956,774	XXX	52,014,703	25.7	55,356,826	28.1	52,014,703	
2. All Other Governments												
2.1 NAIC 1		9,734,922	11,739,509			XXX	21,474,431	10.6	17,953,394	9.1	21,474,431	
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		9,734,922	11,739,509			XXX	21,474,431	10.6	17,953,394	9.1	21,474,431	
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	2,564,872	7,520,042	13,142,584	6,238,523	2,350,633	XXX	31,816,654	15.7	25,026,361	12.7	30,162,366	1,654,288
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6		1,037,716				XXX	1,037,716	0.5	1,051,322	0.5	1,037,716	
5.7 Totals	2,564,872	8,557,758	13,142,584	6,238,523	2,350,633	XXX	32,854,370	16.3	26,077,683	13.3	31,200,082	1,654,288

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	4,537,208	14,481,059	23,176,225	539,998	2,961,358	XXX	45,695,848	22.6	44,348,029	22.5	31,458,864	14,236,984
6.2 NAIC 2	2,239,720	22,474,185	12,411,839	1,590,444	2,043,375	XXX	40,759,563	20.2	40,811,486	20.7	32,131,109	8,628,454
6.3 NAIC 3	1,530,353	3,727,601	578,065			XXX	5,836,019	2.9	8,647,968	4.4	2,209,194	3,626,825
6.4 NAIC 4		2,346,409	1,178,992			XXX	3,525,401	1.7	3,489,865	1.8	1,935,373	1,590,028
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	8,307,281	43,029,254	37,345,121	2,130,442	5,004,733	XXX	95,816,831	47.4	97,297,348	49.5	67,734,540	28,082,291
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 7,327,906	40,070,265	56,167,139	7,167,561	40,268,765		151,001,636	74.7	XXX	XXX	135,110,364	15,891,272
12.2 NAIC 2	(d) 2,239,720	22,474,185	12,411,839	1,590,444	2,043,375		40,759,563	20.2	XXX	XXX	32,131,109	8,628,454
12.3 NAIC 3	(d) 1,530,353	3,727,601	578,065				5,836,019	2.9	XXX	XXX	2,209,194	3,626,825
12.4 NAIC 4	(d)	2,346,409	1,178,992				3,525,401	1.7	XXX	XXX	1,935,373	1,590,028
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)	1,037,716					(c) 1,037,716	0.5	XXX	XXX	1,037,716	
12.7 Totals	11,097,979	69,656,176	70,336,035	8,758,005	42,312,140		(b) 202,160,335	100.0	XXX	XXX	172,423,756	29,736,579
12.8 Line 12.7 as a % of Col. 7	5.5	34.5	34.8	4.3	20.9		100.0	XXX	XXX	XXX	85.3	14.7
13. Total Bonds Prior Year												
13.1 NAIC 1	2,444,340	36,080,283	56,884,313	7,408,783	39,866,891		XXX	XXX	142,684,610	72.5	126,796,060	15,888,550
13.2 NAIC 2	308,533	14,033,898	22,662,533	1,291,067	2,515,455		XXX	XXX	40,811,486	20.7	33,178,334	7,633,152
13.3 NAIC 3	244,611	5,739,306	2,664,051				XXX	XXX	8,647,968	4.4	3,181,594	5,466,374
13.4 NAIC 4		622,649	2,867,216				XXX	XXX	3,489,865	1.8	1,917,077	1,572,788
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6		1,051,322					XXX	XXX	(c) 1,051,322	0.5	1,051,322	
13.7 Totals	2,997,484	57,527,458	85,078,113	8,699,850	42,382,346		XXX	XXX	(b) 196,685,251	100.0	166,124,387	30,560,864
13.8 Line 13.7 as a % of Col. 9	1.5	29.2	43.3	4.4	21.5		XXX	XXX	100.0	XXX	84.5	15.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	4,695,479	32,025,205	51,130,589	6,990,326	40,268,765		135,110,364	66.8	126,796,060	64.5	135,110,364	XXX
14.2 NAIC 2	2,088,824	16,442,358	10,146,583	1,473,589	1,979,755		32,131,109	15.9	33,178,334	16.9	32,131,109	XXX
14.3 NAIC 3	925,480	1,283,714					2,209,194	1.1	3,181,594	1.6	2,209,194	XXX
14.4 NAIC 4		1,495,854	439,519				1,935,373	1.0	1,917,077	1.0	1,935,373	XXX
14.5 NAIC 5												XXX
14.6 NAIC 6		1,037,716					1,037,716	0.5	1,051,322	0.5	1,037,716	XXX
14.7 Totals	7,709,783	52,284,847	61,716,691	8,463,915	42,248,520		172,423,756	85.3	166,124,387	84.5	172,423,756	XXX
14.8 Line 14.7 as a % of Col. 7	4.5	30.3	35.8	4.9	24.5		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	3.8	25.9	30.5	4.2	20.9		85.3	XXX	XXX	XXX	85.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	2,632,427	8,045,060	5,036,550	177,235			15,891,272	7.9	15,888,550	8.1	XXX	15,891,272
15.2 NAIC 2	150,896	6,031,827	2,265,256	116,855	63,620		8,628,454	4.3	7,633,152	3.9	XXX	8,628,454
15.3 NAIC 3	604,873	2,443,887	578,065				3,626,825	1.8	5,466,374	2.8	XXX	3,626,825
15.4 NAIC 4		850,555	739,473				1,590,028	0.8	1,572,788	0.8	XXX	1,590,028
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	3,388,196	17,371,329	8,619,344	294,090	63,620		29,736,579	14.7	30,560,864	15.5	XXX	29,736,579
15.8 Line 15.7 as a % of Col. 7	11.4	58.4	29.0	1.0	0.2		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.7	8.6	4.3	0.1	0.0		14.7	XXX	XXX	XXX	XXX	14.7

(a) Includes $ 27,721,395 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ .... current year, $ .... prior year of bonds with 5GI designations and $ 1,037,716 current year, $ 1,051,322 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		7,808,876	7,705,872		34,841,869	XXX	50,356,617	24.9	55,173,051	28.1	50,356,617	
1.02 Residential Mortgage-Backed Securities	225,826	525,366	402,950	389,040	114,904	XXX	1,658,086	0.8	183,776	0.1	1,658,086	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	225,826	8,334,242	8,108,822	389,040	34,956,773	XXX	52,014,703	25.7	55,356,827	28.1	52,014,703	
2. All Other Governments												
2.01 Issuer Obligations		9,734,922	11,739,509			XXX	21,474,431	10.6	17,953,394	9.1	21,474,431	
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		9,734,922	11,739,509			XXX	21,474,431	10.6	17,953,394	9.1	21,474,431	
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	228,532	2,132,365	8,310,532	918,856		XXX	11,590,285	5.7	11,845,801	6.0	9,935,996	1,654,289
5.02 Residential Mortgage-Backed Securities	2,336,340	6,425,394	4,832,053	5,319,668	2,350,633	XXX	21,264,088	10.5	14,231,882	7.2	21,264,088	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	2,564,872	8,557,759	13,142,585	6,238,524	2,350,633	XXX	32,854,373	16.3	26,077,683	13.3	31,200,084	1,654,289
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	5,359,383	36,359,688	17,821,743	1,953,207	5,004,733	XXX	66,498,754	32.9	66,992,690	34.1	47,879,006	18,619,748
6.02 Residential Mortgage-Backed Securities	60,153	106,536				XXX	166,689	0.1	262,090	0.1		166,689
6.03 Commercial Mortgage-Backed Securities	2,005,067	4,566,000	18,442,202			XXX	25,013,269	12.4	25,090,785	12.8	17,895,239	7,118,030
6.04 Other Loan-Backed and Structured Securities	882,678	1,997,029	1,081,176	177,235		XXX	4,138,118	2.0	4,951,784	2.5	1,960,295	2,177,823
6.05 Totals	8,307,281	43,029,253	37,345,121	2,130,442	5,004,733	XXX	95,816,830	47.4	97,297,349	49.5	67,734,540	28,082,290
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	5,587,915	56,035,851	45,577,656	2,872,063	39,846,602	XXX	149,920,087	74.2	XXX	XXX	129,646,050	20,274,037
12.02 Residential Mortgage-Backed Securities	2,622,319	7,057,296	5,235,003	5,708,708	2,465,537	XXX	23,088,863	11.4	XXX	XXX	22,922,174	166,689
12.03 Commercial Mortgage-Backed Securities	2,005,067	4,566,000	18,442,202			XXX	25,013,269	12.4	XXX	XXX	17,895,239	7,118,030
12.04 Other Loan-Backed and Structured Securities	882,678	1,997,029	1,081,176	177,235		XXX	4,138,118	2.0	XXX	XXX	1,960,295	2,177,823
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	11,097,979	69,656,176	70,336,037	8,758,006	42,312,139		202,160,337	100.0	XXX	XXX	172,423,758	29,736,579
12.10 Line 12.09 as a % of Col. 7	5.5	34.5	34.8	4.3	20.9		100.0	XXX	XXX	XXX	85.3	14.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	368,125	49,743,025	57,815,943	4,239,966	39,797,877	XXX	XXX	XXX	151,964,936	77.3	131,495,444	20,469,492
13.02 Residential Mortgage-Backed Securities	1,126,464	3,529,591	3,222,143	4,304,064	2,495,486	XXX	XXX	XXX	14,677,748	7.5	14,415,659	262,089
13.03 Commercial Mortgage-Backed Securities	715,569	1,681,769	22,693,447			XXX	XXX	XXX	25,090,785	12.8	17,962,979	7,127,806
13.04 Other Loan-Backed and Structured Securities	787,325	2,573,074	1,346,581	155,821	88,983	XXX	XXX	XXX	4,951,784	2.5	2,250,304	2,701,480
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	2,997,483	57,527,459	85,078,114	8,699,851	42,382,346		XXX	XXX	196,685,253	100.0	166,124,386	30,560,867
13.10 Line 13.09 as a % of Col. 9	1.5	29.2	43.3	4.4	21.5		XXX	XXX	100.0	XXX	84.5	15.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	4,603,613	42,540,447	39,963,800	2,755,208	39,782,982	XXX	129,646,050	64.1	131,495,444	66.9	129,646,050	XXX
14.02 Residential Mortgage-Backed Securities	2,562,168	6,950,760	5,235,002	5,708,707	2,465,537	XXX	22,922,174	11.3	14,415,659	7.3	22,922,174	XXX
14.03 Commercial Mortgage-Backed Securities		1,904,497	15,990,742			XXX	17,895,239	8.9	17,962,979	9.1	17,895,239	XXX
14.04 Other Loan-Backed and Structured Securities	544,004	889,144	527,147			XXX	1,960,295	1.0	2,250,304	1.1	1,960,295	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	7,709,785	52,284,848	61,716,691	8,463,915	42,248,519		172,423,758	85.3	166,124,386	84.5	172,423,758	XXX
14.10 Line 14.09 as a % of Col. 7	4.5	30.3	35.8	4.9	24.5		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	3.8	25.9	30.5	4.2	20.9		85.3	XXX	XXX	XXX	85.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	984,302	13,495,404	5,613,856	116,855	63,620	XXX	20,274,037	10.0	20,469,492	10.4	XXX	20,274,037
15.02 Residential Mortgage-Backed Securities	60,151	106,536	1	1		XXX	166,689	0.1	262,089	0.1	XXX	166,689
15.03 Commercial Mortgage-Backed Securities	2,005,067	2,661,503	2,451,460			XXX	7,118,030	3.5	7,127,806	3.6	XXX	7,118,030
15.04 Other Loan-Backed and Structured Securities	338,674	1,107,885	554,029	177,235		XXX	2,177,823	1.1	2,701,480	1.4	XXX	2,177,823
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	3,388,194	17,371,328	8,619,346	294,091	63,620		29,736,579	14.7	30,560,867	15.5	XXX	29,736,579
15.10 Line 15.09 as a % of Col. 7	11.4	58.4	29.0	1.0	0.2		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.7	8.6	4.3	0.1	0.0		14.7	XXX	XXX	XXX	XXX	14.7

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	13,330,551			13,330,551
2. Cost of cash equivalents acquired	286,159,038			286,159,038
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	297,713,451			297,713,451
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)	1,776,138			1,776,138
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,776,138			1,776,138

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

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	97.2280	12,396,596	12,750,000	16,865,229	428,996	8,048			0.750	0.821	FA	48,418	124,131	12/11/2017	02/15/2045
912810-RR-1	U S Treasury Tips				1.A	10,845,494	100.4320	9,711,815	9,670,000	13,866,090	341,950	(33,159)			1.000	0.614	FA	48,660	126,723	08/19/2016	02/15/2046
912810-TD-0	U S Treasury Nt	SD			1.A	4,070,428	60.7340	2,892,051	4,761,800	4,110,550		15,402			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	90.8130	4,086,563	4,500,000	4,252,037		71,769			1.250	3.047	MS	14,372	56,250	07/13/2022	03/31/2028
91282C-DF-5	US Treasury Nt				1.A	3,386,922	89.5630	3,492,938	3,900,000	3,556,839		81,737			1.375	3.870	AO	9,184	53,625	11/16/2022	10/31/2028
91282C-DY-4	US Treasury Nt				1.A	4,765,555	84.1090	4,405,819	5,238,200	4,881,182		44,445			1.875	2.943	FA	37,098	98,216	05/03/2022	02/15/2032
91282C-HT-1	US Treasury Nt				1.A	2,805,129	95.2030	2,856,093	3,000,000	2,824,690		16,214			3.875	4.707	FA	43,910	116,250	10/16/2023	08/15/2033
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						43,081,028	XXX	39,841,875	43,820,000	50,356,617	770,946	204,456			XXX	XXX	XXX	242,111	682,336	XXX	XXX
36179X-LJ-3	GNMA Pool #MA8429			4	1.A	1,564,914	99.6880	1,565,971	1,570,866	1,564,922		8			5.500	5.579	MON	7,200	57,598	04/08/2024	11/20/2052
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			4	1.A	22,942	101.1990	22,588	22,321	22,297		(47)			7.250	6.863	MON	135	1,618	01/30/2002	09/15/2025
911760-HH-2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z			4	1.A	60,239	101.8460	61,657	60,540	60,361		11			6.750	6.892	MON	341	4,086	01/24/2002	06/15/2026
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1G			4	1.A	10,936	101.6910	10,591	10,415	10,506		(28)			6.750	6.073	MON	59	703	11/02/2001	06/15/2028
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,659,031	XXX	1,660,807	1,664,142	1,658,086		(56)			XXX	XXX	XXX	7,735	64,005	XXX	XXX
0109999999. Total - U.S. Government Bonds						44,740,059	XXX	41,502,682	45,484,142	52,014,703	770,946	204,400			XXX	XXX	XXX	249,846	746,341	XXX	XXX
135087-E6-7	Canada /Govt/ Bd CDN$	SD			1.A FE	2,274,189	98.1450	2,046,954	2,085,651	2,085,546		17		(179,588)	1.500	1.503	JD	2,657	32,664	03/20/2017	06/01/2026
135087-F8-2	Canada /Govt/ Bd CDN$	SD			1.A FE	3,654,515	95.8290	3,331,101	3,476,085	3,386,745		41,737		(294,546)	1.000	2.098	JD	2,952	36,293	09/21/2017	06/01/2027
135087-H2-3	Canada /Govt/ Bd CDN$	SD			1.A FE	4,774,715	97.1930	4,054,205	4,171,301	4,262,631		(28,193)		(367,259)	2.000	1.342	JD	7,086	87,104	09/26/2019	06/01/2028
135087-K3-7	Canada /Govt/ Bd CDN$	SD			1.A FE	3,709,331	91.2840	3,173,095	3,476,085	3,546,831		(13,094)		(306,324)	1.250	0.865	JD	3,690	45,367	03/25/2020	06/01/2030
135087-L4-4	Canada /Govt/ Bd CDN$	SD			1.A FE	3,661,830	86.4210	3,004,060	3,476,085	3,276,844		37,131		(284,678)	0.500	1.516	JD	1,476	18,147	03/15/2021	12/01/2030
135087-M2-7	Canada /Govt/ Unsec Nt	SD			1.A FE	5,111,256	90.9910	5,060,701	5,561,735	4,915,834		54,003		(249,425)	1.500	3.539	JD	7,086	75,976	07/17/2024	06/01/2031
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						23,185,836	XXX	20,670,116	22,246,942	21,474,431		91,601		(1,681,820)	XXX	XXX	XXX	24,947	295,551	XXX	XXX
0309999999. Total - All Other Government Bonds						23,185,836	XXX	20,670,116	22,246,942	21,474,431		91,601		(1,681,820)	XXX	XXX	XXX	24,947	295,551	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	101.5020	55,826	55,000	56,174		(825)			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	91.8910	774,643	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	90.8070	1,543,716	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	89.6000	694,397	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	89.5260	1,508,520	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	105.1450	1,051,454	1,000,000	1,037,716		(13,606)			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	79.1250	1,126,746	1,424,000	1,239,809		33,617			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	58.5570	364,226	622,000	450,441		14,367			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	918,026	100.9750	935,943	926,906	918,856		642			5.102	5.212	AO	11,823	51,232	09/06/2023	04/01/2035
910208-AA-5	United Elec Securitization Sec Nt				1.A FE	1,654,288	99.5910	1,647,529	1,654,288	1,654,288					5.109	5.096	JD	7,043	84,518	12/07/2022	06/01/2031
914119-V6-6	University Cincinnati OH Rev Txbl Ref Ser B			2	1.D FE	1,230,000	83.8900	1,031,843	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						11,467,989	XXX	10,734,843	11,915,194	11,590,284		34,195			XXX	XXX	XXX	67,138	401,949	XXX	XXX
3132DN-RC-9	FHLMC Pool #SD1383			4	1.A	1,123,757	78.0520	1,114,177	1,427,489	1,137,568		5,983			2.000	4.424	MON	2,379	28,550	11/03/2022	02/25/2052
3132DW-DS-9	FHLMC Pool #SD8213			4	1.A	146,075	85.0420	146,483	172,249	147,160		449			3.000	4.833	MON	431	5,167	11/03/2022	05/25/2052

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
3132DW-DT-7	FHLMC Pool #SD8214			4	1.A	378,622	88.5780	381,345	430,519	380,616		807			3.500	5.055	MON	1,256	15,068	11/03/2022	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258			4	1.A	1,024,437	96.8930	1,031,117	1,064,177	1,025,638		474			5.000	5.539	MON	4,434	53,209	11/03/2022	10/25/2052
3132DW-GS-6	FHLMC Pool #SD8309			4	1.A	2,678,706	100.5550	2,674,149	2,659,384	2,678,184		(522)			6.000	5.852	MON	13,297	106,375	04/02/2024	03/01/2053
3132DW-GZ-0	FHLMC Pool #SD8316				1.A	2,771,588	98.8510	2,764,259	2,796,384	2,771,770		181			5.500	5.646	MON	12,817	102,534	04/02/2024	04/25/2053
3133TC-6P-8	FHLMC Structured Ser 2008 M			4	1.A	12,920	102.0200	12,701	12,449	12,525		(32)			7.000	6.147	MON	73	871	10/24/2001	11/20/2027
3133TC-AU-2	FHLMC Structured Ser FSPC T-9 A6			4	1.A	25	99.1180	26	26	26					6.564	7.067	MON		2	01/28/2000	03/25/2029
31359U-TL-9	FNMA REMIC Ser 1998-54C			4	1.A	2,835	101.0810	2,855	2,824	2,822		(1)			6.000	5.924	MON	14	169	09/19/2001	09/18/2028
31359U-YS-8	FNMA REMIC Ser 1998-58 Cl ZB			4	1.A	2,483	100.8000	2,569	2,548	2,522		3			6.000	6.539	MON	13	153	08/05/2002	10/25/2028
31396N-EM-4	FHLMC REMIC Ser 3140 Cl UP			4	1.A	293,775	102.7040	303,569	295,576	294,196		25			6.000	6.165	MON	1,478	17,735	06/19/2006	03/15/2036
3140QT-XA-2	FN Pool# CB7872 Pool #CB7872				1.A	2,700,775	103.6960	2,712,021	2,615,367	2,698,513		(2,263)			7.000	5.556	MON	15,256	122,051	04/08/2024	01/25/2054
3140XG-PS-2	FNMA Pool #FS1332			4	1.A	1,063,546	88.9520	987,208	1,109,825	1,065,038		568			3.500	4.110	MON	3,237	38,844	08/30/2022	03/25/2052
31418E-CU-2	Fn MA5192 Pool #MA4582			4	1.A	665,795	88.3710	671,461	759,823	676,618		4,783			2.000	4.339	MON	1,266	15,196	11/03/2022	04/25/2037
31418E-D5-6	Fn MA5192 Pool #MA4623			4	1.A	1,014,425	81.5990	1,014,292	1,243,025	1,024,445		4,164			2.500	4.610	MON	2,590	31,076	11/03/2022	06/25/2052
31418E-E6-3	Fn MA5192 Pool #MA4656			4	1.A	2,336,071	94.2550	2,207,029	2,341,559	2,336,296		(28)			4.500	4.532	MON	8,781	105,370	08/30/2022	07/01/2052
31418E-HJ-2	Fn MA5192 Pool #MA4732			4	1.A	2,364,726	91.5120	2,208,093	2,412,889	2,366,648		663			4.000	4.238	MON	8,043	96,515	08/30/2022	09/01/2052
31418E-KS-8	Fn MA5192 Pool #MA4804			4	1.A	1,027,337	91.4810	1,035,839	1,132,296	1,031,527		1,752			4.000	5.084	MON	3,774	45,292	11/03/2022	11/25/2052
31418E-KT-6	Fn MA5192 Pool #MA4805			4	1.A	663,884	94.1930	668,246	709,444	665,491		657			4.500	5.332	MON	2,660	31,925	11/03/2022	11/25/2052
31418E-LY-4	Fn MA5192 Pool #MA4842			4	1.A	834,550	99.1900	840,525	847,393	834,841		113			5.500	5.740	MON	3,884	46,607	11/03/2022	12/01/2052
31419B-BF-1	FNMA Pool #AE0937			4	1.A	111,867	91.4390	101,340	110,828	111,645		(32)			3.500	3.271	MON	323	3,879	08/25/2011	02/25/2041
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						21,218,199	XXX	20,879,304	22,146,074	21,264,089		17,744			XXX	XXX	XXX	86,006	866,588	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						32,686,188	XXX	31,614,147	34,061,268	32,854,373		51,939			XXX	XXX	XXX	153,144	1,268,537	XXX	XXX
01741R-AM-4	Allegheny Technologies Inc Sr Nt			1	4.A FE	103,761	93.9410	108,033	115,000	106,228		1,007			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.B FE	266,319	104.6400	261,599	250,000	259,465		(2,796)			6.750	5.382	JJ	7,781	16,875	06/08/2022	01/15/2028
02406P-BB-5	American Axle & Mfg Inc Sr Nt	LS		1	4.B FE	776,094	91.4610	768,272	840,000	768,272	18,008	7,639			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.B FE	129,093	72.0870	90,108	125,000	128,756		(97)			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	94.0420	264,257	281,000	259,494		3,272			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	98.8420	74,131	75,000	95,434		(529)			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	88.9330	53,360	60,000	71,864		(444)			4.625	3.229	FA	1,156	2,775	06/30/2021	02/01/2044
03674X-AQ-9	Antero Resources Corp Sr Nt			1	2.C FE	156,739	102.3960	150,522	147,000	150,897	2,002	(1,928)			7.625	5.589	FA	4,670	11,209	06/08/2022	02/01/2029
03674X-AS-5	Antero Resources Corp Sr Nt			1	2.C FE	553,797	96.6410	521,862	540,000	547,807	31,910	(2,236)			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	99.1540	299,446	302,000	299,446	1,484	(859)			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	77.9770	124,764	160,000	189,717		(778)			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	96.8380	968,381	1,000,000	999,303		414			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	98.1030	127,534	130,000	173,261		(1,997)			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	87.1810	87,181	100,000	101,430		(256)			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	83.6950	75,326	90,000	90,921		(85)			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	95.2060	166,611	175,000	209,631		(1,616)			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	92.8170	116,021	125,000	156,153		(704)			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	98.6070	98,607	100,000	111,630		(2,110)			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.E FE	972,073	96.9120	969,116	1,000,000	992,224		3,619			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.E FE	114,420	63.6490	79,561	125,000	115,277		239			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.E FE	258,709	94.1630	216,575	230,000	247,499		(3,289)			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	80.6670	60,500	75,000	87,831		(343)			4.250	3.229	AO	576	3,188	03/31/2021	10/26/2049
11135F-AS-0	Broadcom Inc Sr Nt			1	2.B FE	182,850	94.3400	150,943	160,000	176,408		(1,908)			4.300	2.797	MN	879	6,880	06/30/2021	11/15/2032

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
12513G-BH-1	CDW LLC Sr Nt			1	2.C FE	160,000	93.0840	148,935	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	LS		1	1.G FE	103,196	88.6030	88,603	100,000	101,926		(373)			2.400	1.984	FA	907	2,400	06/30/2021	02/15/2030
134429-BJ-7	Campbell Soup Co Sr Nt			1	2.B FE	80,945	87.5290	70,023	80,000	80,581		(107)			2.375	2.223	AO	354	1,900	06/30/2021	04/24/2030
144285-AL-7	Carpenter Technology Corp Sr Nt			1	3.B FE	128,647	100.2930	133,390	133,000	130,262		660			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	71.5900	153,918	215,000	215,213		(7)			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	86.9790	152,213	175,000	152,213	(3,707)	2,183			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	84.5960	135,353	160,000	162,431		(353)			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	93.0310	1,116,372	1,200,000	1,116,372	(2,116)	4,430			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	85.7820	137,252	160,000	204,410		(1,299)			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	83.6410	267,650	320,000	317,476		388			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	89.3490	142,958	160,000	165,310		(978)			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.A FE	1,234,037	101.9440	1,274,299	1,250,000	1,238,125		3,371			5.600	5.934	MS	23,333	70,000	10/16/2023	03/01/2028
224044-CN-5	Cox Communications Inc Sr Nt			1	2.B FE	81,518	84.1890	67,351	80,000	81,012		(149)			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	96.7810	96,781	100,000	108,411		(2,067)			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	76.6040	38,302	50,000	53,285		(78)			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	97.0900	97,090	100,000	108,076		(1,977)			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	93.5710	421,070	450,000	421,070	1,124	5,004			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	98.6310	591,787	600,000	591,787	(2,737)	(257)			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	100.9980	1,565,469	1,550,000	1,503,909		8,202			5.300	6.030	AO	20,538	82,150	10/16/2023	10/01/2029
25278X-AR-0	Diamondback Energy Inc Sr Nt			1	2.B FE	104,182	88.4600	88,460	100,000	102,758		(421)			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	94.6830	94,683	100,000	105,504		(1,785)			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	77.0550	77,055	100,000	116,937		(465)			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	97.1850	97,185	100,000	106,976		(2,152)			4.200	1.888	MN	537	4,200	06/30/2021	05/15/2028
260543-DD-2	Dow Chemical Co Sr Nt			1	2.B FE	132,882	68.6120	89,196	130,000	132,659		(65)			3.600	3.478	MN	598	4,680	04/29/2021	11/15/2050
26885B-AC-4	EQM Midstream Partners Sr Nt			1	3.A FE	582,633	98.9180	593,508	600,000	589,570	(12)	2,568			5.500	6.053	JJ	15,217	39,000	03/09/2022	07/15/2028
28414H-AG-8	Elanco Animal Health Inc Sr Nt			1	4.A FE	648,309	101.7070	610,240	600,000	610,240	(5,119)	(7,290)			6.650	5.127	FA	13,633	39,900	03/10/2022	08/28/2028
29278N-AQ-6	Energy Transfer Operating LP Sr Nt			1	2.B FE	174,376	93.2080	149,133	160,000	168,923		(1,611)			3.750	2.581	MN	767	6,000	06/30/2021	05/15/2030
29336T-AC-4	EnLink Midstream Partners LP Sr Nt			1	2.C FE	470,506	100.9330	475,395	471,000	470,515	6,279	42			5.625	5.641	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	83.2480	83,248	100,000	101,311		(166)			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	85.1750	110,728	130,000	129,275		116			2.200	2.303	AO	604	2,860	07/25/2023	10/15/2030
30231G-AW-2	Exxon Mobil Corp Sr Nt			1	1.D FE	1,793,559	80.9660	1,242,834	1,535,000	1,764,592		(7,842)			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	94.1180	1,176,469	1,250,000	1,351,504		(19,431)			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	91.5970	1,236,560	1,350,000	1,438,336		(16,005)			3.500	2.155	JD	3,938	47,250	06/30/2021	06/01/2030
35137L-AK-1	Fox Corp Sr Nt	LS		1	2.B FE	128,020	92.6130	92,613	100,000	125,698		(656)			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	97.5700	1,219,626	1,250,000	1,268,407		(8,815)			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	63.2020	316,010	500,000	499,731		7			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	89.8920	170,794	190,000	197,320		(1,367)			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	104.3930	521,963	500,000	551,937		(19,233)			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	91.5660	141,927	155,000	161,005		(1,054)			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	83.7710	92,148	110,000	106,929		461			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	91.8690	91,869	100,000	100,868		(268)			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	84.6830	84,683	100,000	100,754		(111)			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	90.2020	87,496	97,000	87,496	(1,689)	1,204			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	92.4300	231,076	250,000	231,076	(2,649)	2,553			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	97.3090	227,702	234,000	227,702	2,331	(705)			5.125	4.791	JD	533	11,993	03/10/2022	06/15/2028

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
431282-AR-3	Highwoods Realty Ltd Sr Nt			1	2.C FE	1,419,838	94.9070	1,186,338	1,250,000	1,339,958		(21,044)			4.200	2.322	AO	11,083	52,500	01/25/2021	04/15/2029
44891A-BL-0	Hyundai Capital America Sr Nt			1	1.G FE	234,592	104.4050	194,193	186,000	215,365		(5,359)			6.375	2.965	AO	2,734	11,858	05/06/2021	04/08/2030
44891A-BP-1	Hyundai Capital America Sr Nt			1	1.G FE	226,658	93.2460	209,804	225,000	225,714		(261)			2.375	2.250	AO	1,128	5,344	04/06/2021	10/15/2027
45569K-AA-1	PRA Health Sciences Inc Sr Nt			1	2.C FE	281,820	96.2100	291,515	303,000	294,577		5,159			2.875	4.772	JJ	4,017	8,711	06/07/2022	07/15/2026
458140-BM-1	Intel Corp Sr Nt			1	2.A FE	158,830	77.3080	96,635	125,000	156,011		(805)			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	80.3520	100,440	125,000	143,094		(473)			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	90.2230	857,119	950,000	825,881		27,647			2.300	6.146	MN	2,792	21,850	10/16/2023	11/15/2028
465685-AQ-8	ITC Holdings Corp Sr Nt			1	2.B FE	712,541	89.3460	589,685	660,000	691,155		(5,736)			2.950	1.976	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.F FE	64,489	68.3210	40,993	60,000	64,143		(103)			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	88.6240	141,799	160,000	163,284		(554)			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	112.6750	146,477	130,000	170,603		(5,008)			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	92.5780	476,776	515,000	620,787		(3,639)			5.500	3.960	MS	9,442	28,325	02/08/2021	03/01/2044
501797-AW-4	L Brands Inc Sr Nt			1	3.B FE	650,250	100.8120	604,874	600,000	604,874	(47)	(8,726)			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	100.9970	333,290	330,000	333,290	4,591	(946)			6.950	6.447	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	98.9610	989,605	1,000,000	1,003,207		(4,198)			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	87.5090	52,505	60,000	60,509		(87)			2.650	2.481	FA	601	1,590	06/30/2021	08/15/2030
58769J-AL-1	Mercedes-Benz Fin N/A Sr Nt			1	1.F FE	595,537	100.0840	610,511	610,000	598,853		2,744			5.100	5.670	FA	12,790	31,110	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	73.9870	44,392	60,000	63,500		(168)			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	94.4470	75,558	80,000	100,685		(747)			5.625	3.707	MN	575	4,500	06/30/2021	11/15/2043
620076-BU-2	Motorola Solutions Inc Sr Nt			1	2.B FE	102,358	86.5330	86,533	100,000	101,568		(233)			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	99.2500	461,512	465,000	488,087		(10,473)			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	87.4890	52,493	60,000	60,829		(154)			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	81.7970	106,336	130,000	125,688		649			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	95.9170	153,467	160,000	160,275		(245)			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	100.8770	958,329	950,000	917,263		4,864			5.050	5.781	FA	19,990	47,842	10/16/2023	08/01/2030
682680-AV-5	ONEOK Inc Sr Nt			1	2.B FE	110,293	88.3630	88,363	100,000	109,490		(230)			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	92.9520	1,161,903	1,250,000	1,291,920		(8,866)			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	90.6300	1,223,502	1,350,000	1,384,073		(6,382)			3.100	2.555	MS	12,323	41,850	06/30/2021	03/15/2030
682680-BC-6	ONEOK Inc Sr Nt			1	2.B FE	67,531	78.7520	47,251	60,000	66,971		(169)			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	105.0450	2,221,702	2,115,000	2,494,923		(59,343)			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	88.8030	44,401	50,000	51,173		(227)			2.565	2.057	FA	485	1,283	06/30/2021	02/15/2030
69007T-AC-8	Outfront Media Cap LLC / C Sr Nt	LS		1	4.B FE	150,938	92.3840	161,671	175,000	157,536		2,709			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	85.8180	85,818	100,000	101,349		(229)			3.150	2.878	FA	1,190	3,150	06/30/2021	08/15/2030
74251V-AS-1	Principal Financial Group Sr Nt	LS		1	1.G FE	100,129	86.1260	86,126	100,000	100,081		(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	72.2260	43,335	60,000	68,232		(212)			3.700	2.936	MS	666	2,220	06/30/2021	03/13/2051
74834L-BC-3	Quest Diagnostics Inc Sr Nt			1	2.A FE	104,837	86.7900	86,790	100,000	103,220		(475)			2.800	2.245	JD	8	2,800	06/30/2021	06/30/2031
756109-CA-0	Realty Income Corp Sr Nt			1	1.G FE	52,928	91.8820	55,129	60,000	54,408		1,481			2.100	5.305	MS	371	1,260	01/23/2024	03/15/2028
756109-CC-6	Realty Income Corp Sr Nt			1	1.G FE	903,398	92.9250	929,254	1,000,000	916,669		13,271			3.400	5.307	JJ	15,678	17,000	01/23/2024	01/15/2030
75884R-BA-0	Regency Centers LP Sr Nt			1	2.A FE	1,406,500	93.2890	1,166,115	1,250,000	1,343,136		(16,727)			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	96.8330	154,933	160,000	175,119		(2,893)			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	101.9680	1,529,517	1,500,000	1,463,974		6,950			5.643	6.279	MN	9,875	84,645	10/16/2023	05/19/2029
822905-AD-7	Shell Finance US Inc Sr Nt				1.D FE	123,036	87.2490	87,249	100,000	122,826		(210)			4.550	2.948	FA	1,757		10/08/2024	08/12/2043
827048-AX-7	Silgan Holdings Inc Sr Nt			1	2.C FE	1,749,038	95.3520	1,668,660	1,750,000	1,749,764		187			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.A FE	267,998	102.1060	282,832	277,000	269,448		887			7.250	7.801	MN	2,566	20,083	05/02/2023	05/15/2031
832696-AS-7	Smucker JM Co Sr Nt			1	2.B FE	61,325	88.2410	52,945	60,000	60,805		(153)			2.375	2.089	MS	420	1,425	06/30/2021	03/15/2030

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
832696-AW-8	Smucker JM Co Sr Nt	LS		1	2.B FE	1,586,009	103.5720	1,646,796	1,590,000	1,586,908		781			5.900	5.957	MN	11,987	99,022	10/16/2023	11/15/2028
845467-AS-8	Southwestern Energy Sr Nt			1	2.C FE	820,510	97.8100	784,434	802,000	812,531	34,091	(2,983)			5.375	4.926	MS	12,693	43,108	06/07/2022	03/15/2030
86765L-AT-4	Sunoco Finance Corp Sr Nt			1	3.A FE	569,025	93.9800	563,882	600,000	563,882	199	4,008			4.500	5.376	MN	3,450	27,000	03/10/2022	05/15/2029
87264A-CB-9	T-Mobile USA Inc 1st Lien			1	2.B FE	162,344	85.9360	137,497	160,000	161,531		(240)			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	89.7340	350,861	391,000	350,861	(593)	5,287			4.625	6.478	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	99.5770	995,768	1,000,000	1,006,765		(12,343)			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	72.3010	72,301	100,000	104,573		(228)			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	65.8810	151,527	230,000	228,628		32			3.250	3.284	MN	955	7,475	05/17/2021	05/15/2051
92277G-AU-1	Ventas Realty LP Sr Nt			1	2.A FE	2,011,182	90.1220	1,689,788	1,875,000	1,952,881		(15,306)			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	97.7240	156,359	160,000	179,888		(3,272)			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	86.3050	107,881	125,000	157,147		(1,156)			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	88.1200	88,120	100,000	111,252		(1,427)			4.200	2.470	MN	490	4,200	06/30/2021	05/19/2032
92735L-AA-0	Expand Energy Corp Sr Nt			1	2.C FE	736,856	101.0350	713,310	706,000	716,762	15,762	(7,889)			6.750	5.504	AO	10,061	47,655	06/07/2022	04/15/2029
92840V-AE-2	Vistra Operations Co LLC 1st Lien				2.C FE	174,342	95.4100	152,656	160,000	168,524		(1,727)			4.300	3.034	JJ	3,172	6,880	06/30/2021	07/15/2029
92940P-AG-9	Westrock Company Sr Nt			1	2.B FE	105,279	83.7320	83,732	100,000	103,858		(419)			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	93.7720	421,974	450,000	426,541		4,111			4.050	5.231	FA	7,594	18,225	06/07/2022	02/01/2030
96145D-AF-2	Westrock Co Sr Nt			1	2.B FE	997,584	99.7090	997,091	1,000,000	999,912		431			3.750	3.795	MS	11,042	37,500	02/20/2019	03/15/2025
963320-AY-2	Whirlpool Corp Sr Nt			1	2.C FE	101,215	82.2400	82,240	100,000	100,805		(121)			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	103.9490	103,949	100,000	129,556		(1,929)			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	97.8140	978,144	1,000,000	995,286		1,823			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.A FE	159,901	86.7300	138,767	160,000	159,940		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	66.9360	40,161	60,000	60,751		(18)			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	80.2520	48,151	60,000	60,186		(20)			2.500	2.459	FA	625	1,500	06/30/2021	08/01/2033
36168Q-AN-4	GFL Environmental Inc Sr Nt	LS	A	1	4.C FE	338,251	96.1030	352,698	367,000	347,481	1,255	3,701			4.750	6.131	JD	775	17,433	06/07/2022	06/15/2029
588056-BB-6	Mercer Intl Inc Sr Nt			1	4.B FE	125,786	86.2820	117,343	136,000	117,343	(1,000)	1,405			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	93.0710	55,843	60,000	68,628		(843)			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	92.8760	937,116	1,009,000	1,046,433		(7,179)			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	92.2020	1,152,528	1,250,000	1,323,908		(11,567)			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	89.4220	53,653	60,000	61,759		(350)			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	91.7300	91,730	100,000	116,855		(1,021)			5.150	3.511	MN	658	5,150	03/31/2021	05/15/2038
202712-BS-3	Commonwealth Bank Aust Subordinated Nt		D		1.G FE	50,000	89.3010	44,651	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	99.3990	59,639	60,000	82,522		(864)			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	94.1810	117,726	125,000	158,101		(1,089)			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	103.2950	1,291,184	1,250,000	1,244,336		1,018			6.316	6.428	AO	19,299	78,950	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	96.2690	962,694	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	71.3960	42,838	60,000	63,620		(95)			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	86.0460	137,673	160,000	163,601		(530)			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	95.8370	153,339	160,000	171,640		(2,803)			3.800	1.889	MS	1,689	6,080	06/30/2021	03/21/2029
603051-AC-7	Mineral Resources Sr Nt	LS	D	1	3.C FE	384,375	101.8150	381,806	375,000	379,295		(2,122)			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	91.9270	147,083	160,000	169,181		(1,691)			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	96.3540	361,327	375,000	389,082		(5,281)			4.345	2.804	MS	4,707	16,294	03/30/2021	09/17/2027
902613-AE-8	UBS Group AG Sr Nt Fix to Float		D	2	1.G FE	1,377,722	82.4140	1,137,313	1,380,000	1,378,415		203			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	84.7560	42,378	50,000	42,378	(2,726)	680			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	99.6420	996,418	1,000,000	1,001,942		(7,699)			4.125	3.331	MN	3,552	41,250	06/11/2019	05/30/2025

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1	2	3	4	5	6	7	8	9	10	11	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
98955D-AA-8	Ziggo BV 1st Lien		D	1	4.A FE	268,444	91.5630	270,111	295,000	270,111	4,457	3,108			4.875	6.388	AO	3,036	14,381	06/07/2022	01/15/2030
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						67,833,734	XXX	61,385,282	64,982,000	66,498,756	101,098	(235,837)			XXX	XXX	XXX	776,135	2,758,932	XXX	XXX
03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 Cl A1			4	1.A	97,278	95.2480	92,657	97,279	97,197		(19)			2.466	2.419	MON	200	2,399	01/17/2020	12/25/2059
92837D-AB-3	Visio RMBS Ser 2019-2 Cl A2			4	1.A	69,568	96.6900	67,267	69,570	69,492		(22)			2.924	2.900	MON	170	2,034	10/25/2019	11/25/2054
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						166,846	XXX	159,924	166,849	166,689		(41)			XXX	XXX	XXX	370	4,433	XXX	XXX
05592D-AA-2	BPR Trust CMBS Ser 22-OANA Cl A			4	1.A	299,255	100.3760	301,129	300,000	299,922		38			6.295	6.471	MON	892	21,667	04/07/2022	04/15/2037
05592D-AG-9	BPR Trust CMBS Ser 2022-OANA Cl B			4	1.A	399,002	100.4770	401,906	400,000	399,894		51			6.844	7.036	MON	1,293	31,128	04/07/2022	04/15/2037
06539V-AJ-7	BANK CMBS Ser 2022-BNK39 Cl A4			4	1.A	506,777	86.5800	432,901	500,000	504,831		(690)			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	83.4540	834,536	1,000,000	1,018,452		(3,023)			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	85.7090	1,714,178	2,000,000	2,039,027		(5,971)			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	88.9270	622,488	700,000	714,556		(1,930)			3.393	3.065	MON	1,979	24,149	02/25/2022	03/15/2064
06541R-BB-8	BANK CMBS Ser 2019-BN23 Cl A3			4	1.A	1,985,469	90.0000	1,620,002	1,800,000	1,904,497		(21,021)			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	82.3900	659,119	800,000	814,136		(2,506)			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	86.5500	1,789,856	2,068,000	2,107,126		(6,251)			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	82.2550	1,669,768	2,030,000	2,067,664		(6,120)			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	83.1600	498,958	600,000	610,633		(1,883)			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	87.8190	614,732	700,000	720,801		(4,134)			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	86.4680	691,747	800,000	835,569		(7,042)			2.997	2.024	MON	1,998	24,374	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	86.8810	1,737,616	2,000,000	2,037,022		(6,325)			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	90.9140	636,399	700,000	703,599		(844)			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	96.2200	962,200	1,000,000	989,078		12,675			2.835	4.141	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	86.4640	605,245	700,000	715,531		(2,014)			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	97.8510	684,955	700,000	701,863		(3,503)			3.555	3.055	MON	2,074	25,298	03/09/2022	09/10/2035
61691Y-AJ-0	Morgan Stanley Capital I Tr CMBS Ser 2021-L5 Cl A4			4	1.A	2,059,885	86.6420	1,732,836	2,000,000	2,038,733		(5,995)			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	84.0110	1,429,874	1,702,000	1,735,929		(5,005)			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	93.1120	14,754	15,845	15,845		4			3.663	3.428	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	85.1210	1,702,422	2,000,000	2,038,560		(6,024)			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	21,357,621	24,515,845	25,013,268		(77,513)			XXX	XXX	XXX	55,325	691,664	XXX	XXX
02377D-AA-0	American Airlines Inc LBASS EETC Ser 2017-2B			4	3.A FE	342,810	97.3410	333,693	342,810	333,693	15,694				3.700	3.700	AO	2,678	12,684	09/26/2017	04/15/2027
126650-BP-4	CVS Health Corp LBASS PTC Nt			1	2.B FE	411,529	100.4930	356,043	354,296	369,478		(3,360)			6.036	3.844	MON	1,247	21,727	05/29/2013	12/10/2028
247361-ZW-1	Delta Airlines Inc PTC Ser 2020-A			1	1.G FE	474,708	92.3200	438,250	474,708	474,708					2.500	2.500	JD	692	11,868	03/06/2020	12/10/2029
38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A Cl A			4	1.A FE	310,123	88.4880	261,429	295,439	307,297		(930)			3.930	3.493	MON	516	11,611	08/01/2019	10/15/2053
64508Q-AA-3	New Haven Fed Office Bldg Ls CTL GSA Gtd Tr 2002			4	1.A	150,016	97.5030	146,269	150,016	150,016					3.000	5.525	MON	200	4,500	10/22/2002	01/15/2027
90932J-AA-0	United Airlines LBASS Ser 2019-2 AA PTT			1	1.E FE	782,417	88.1020	689,322	782,417	782,417					2.700	2.699	MN	3,521	21,125	09/03/2019	11/01/2033
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 2002 Cl 20			4	1.D	200,243	97.6490	195,536	200,243	200,243					6.650	6.743	MON	1,110	13,316	07/28/2002	08/01/2027
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA Ls Bkd Ln			4	1.B	990,981	108.0700	1,022,889	946,503	961,326		(1,800)			7.380	7.019	MON	3,105	69,852	07/30/2002	05/15/2032
11042T-AA-1	British Airways Plc EETC		C	4	1.D FE	558,941	95.1400	531,779	558,941	558,941					3.800	3.818	MJSD	649	21,240	03/14/2018	09/20/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,221,768	XXX	3,975,210	4,105,373	4,138,119	15,694	(6,090)			XXX	XXX	XXX	13,718	187,923	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
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						97,533,010	XXX	86,878,037	93,770,067	95,816,832	116,792	(319,481)			XXX	XXX	XXX	845,548	3,642,952	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						145,568,587	XXX	132,632,116	142,964,136	149,920,088	872,044	94,415		(1,681,820)	XXX	XXX	XXX	1,110,331	4,138,768	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						23,044,076	XXX	22,700,035	23,977,065	23,088,864		17,647			XXX	XXX	XXX	94,111	935,026	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						25,310,662	XXX	21,357,621	24,515,845	25,013,268		(77,513)			XXX	XXX	XXX	55,325	691,664	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						4,221,768	XXX	3,975,210	4,105,373	4,138,119	15,694	(6,090)			XXX	XXX	XXX	13,718	187,923	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						198,145,093	XXX	180,664,982	195,562,419	202,160,339	887,738	28,459		(1,681,820)	XXX	XXX	XXX	1,273,485	5,953,381	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 124,653,887	1B ..$ 961,326	1C ..$	1D ..$ 5,284,280	1E ..$ 7,265,676	1F ..$ 5,658,588	1G ..$ 7,177,881
1B	2A ...$ 10,053,566	2B ..$ 21,287,185	2C ..$ 9,418,814				
1C	3A ...$ 2,366,993	3B ..$ 822,632	3C ..$ 2,646,394				
1D	4A ...$ 2,092,391	4B ..$ 1,085,529	4C ..$ 347,481				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$ 1,037,716						

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 Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)						XXX										XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
35644@-10-6	Freedom Specialty Ins Co Com			292,000.000	26,121,756	89.458	26,121,756	25,488,157				454,051		454,051		01/14/2011	
81052@-10-5	Scottsdale Surplus Lines Ins Co			10,000.000	21,539,394	2,153.939	21,539,394	18,660,199				530,509		530,509		03/17/1997	
92555@-10-4	Veterinary Pet Ins Com			6,935,387.000	22,679,865	3.270	22,679,865	33,162,406				3,101,721		3,101,721		12/31/2009	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					70,341,015	XXX	70,341,015	77,310,762				4,086,281		4,086,281		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					70,341,015	XXX	70,341,015	77,310,762				4,086,281		4,086,281		XXX	XXX
5989999999 - Total Common Stocks					70,341,015	XXX	70,341,015	77,310,762				4,086,281		4,086,281		XXX	XXX
5999999999 - Total Preferred and Common Stocks					70,341,015	XXX	70,341,015	77,310,762				4,086,281		4,086,281		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
36179X-LJ-3	GNMA Pool #MA8429 5.500% 11/20/52		04/08/2024	Goldman Sachs & Company		1,564,914	1,570,866	1,920
0109999999. Subtotal - Bonds - U.S. Governments						1,564,914	1,570,866	1,920
135087-M2-7	Canada /Govt/ Unsec Nt 1.500% 06/01/31		07/17/2024	BMO Capital Markets Corp		5,111,256	5,843,898	33,974
0309999999. Subtotal - Bonds - All Other Governments						5,111,256	5,843,898	33,974
3132DW-GS-6	FHLMC Pool #SD8309 6.000% 03/01/53		04/02/2024	BMO Capital Markets Corp		2,678,706	2,659,384	886
3132DW-GZ-0	FHLMC Pool #SD8316 5.500% 04/25/53		04/02/2024	Wells Fargo Securities LLC		2,771,588	2,796,384	854
3140QT-XA-2	FN Pool# CB7872 Pool #CB7872 7.000% 01/25/54		04/08/2024	Goldman Sachs & Company		2,700,775	2,615,367	4,068
0909999999. Subtotal - Bonds - U.S. Special Revenues						8,151,069	8,071,135	5,808
756109-CA-0	Realty Income Corp Sr Nt 2.100% 03/15/28		01/23/2024	Tax Free Exchange		52,928	60,000	448
756109-CC-6	Realty Income Corp Sr Nt 3.400% 01/15/30		01/23/2024	Tax Free Exchange		903,398	1,000,000	756
822905-AD-7	Shell Finance US Inc Sr Nt 4.550% 08/12/43		10/08/2024	Tax Free Exchange		123,036	100,000	708
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,079,362	1,160,000	1,912
2509999997. Total - Bonds - Part 3						15,906,601	16,645,899	43,614
2509999998. Total - Bonds - Part 5						1,588,300	1,559,324	1,782
2509999999. Total - Bonds						17,494,901	18,205,223	45,396
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						17,494,901	XXX	45,396

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z 7.250% 09/15/25		12/01/2024	Paydown		29,132	29,132	29,943	29,162		(29)		(29)		29,132				1,024	09/15/2025
911760-HH-2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z 6.750% 06/15/26		12/01/2024	Paydown		57,818	57,818	57,530	57,637		181		181		57,818				1,989	06/15/2026
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1G 6.750% 06/15/28		12/01/2024	Paydown		3,707	3,707	3,892	3,749		(42)		(42)		3,707				136	06/15/2028
91282C-DF-5	US Treasury Nt 1.375% 10/31/28		07/17/2024	Various		5,731,189	6,500,000	5,644,870	5,791,836		58,299		58,299		5,850,135		(118,946)	(118,946)	53,954	10/31/2028
0109999999. Subtotal - Bonds - U.S. Governments						5,821,846	6,590,657	5,736,235	5,882,384		58,409		58,409		5,940,792		(118,946)	(118,946)	57,103	XXX
3132DN-RC-9	FHLMC Pool #SD1383 2.000% 02/25/52		12/01/2024	Paydown		78,699	78,699	61,954	62,386		16,314		16,314		78,699				811	02/25/2052
3132DW-DS-9	FHLMC Pool #SD8213 3.000% 05/25/52		12/01/2024	Paydown		11,512	11,512	9,762	9,805		1,707		1,707		11,512				197	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214 3.500% 05/25/52		12/01/2024	Paydown		32,826	32,826	28,869	28,960		3,867		3,867		32,826				659	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258 5.000% 10/25/52		12/01/2024	Paydown		91,512	91,512	88,095	88,157		3,355		3,355		91,512				2,627	10/25/2052
3133T3-Q2-7	FHLMC REMIC Ser 1674-Z 6.750% 02/15/24		02/01/2024	Paydown		58	58	60	58						58					02/15/2024
3133TC-6P-8	FHLMC Structured Ser 2008 M 7.000% 11/20/27		12/01/2024	Paydown		6,753	6,753	7,008	6,811		(58)		(58)		6,753				253	11/20/2027
3133TC-AU-2	FHLMC Structured Ser FSPC T-9 A6 6.564% 03/25/29		12/26/2024	Paydown		16	16	15	16						16					03/25/2029
31359U-TL-9	FNMA REMIC Ser 1998-54C 6.000% 09/18/28		12/01/2024	Paydown		829	829	832	829						829				27	09/18/2028
31359U-YS-8	FNMA REMIC Ser 1998-58 Cl ZB 6.000% 10/25/28		12/01/2024	Paydown		1,929	1,929	1,879	1,906		22		22		1,929				56	10/25/2028
31359V-BH-5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10/17/38		09/17/2024	Call 100.0000		20,063	20,063	20,582	20,305		(12)		(12)		20,293		(230)	(230)	948	10/17/2038
31359V-BH-5	FNMA REMIC Ser 1998-73 Cl MZ 6.300% 10/17/38		08/01/2024	Paydown		1,883	1,883	1,932	1,906		(23)		(23)		1,883				45	10/17/2038
31396N-EM-4	FHLMC REMIC Ser 3140 Cl UP 6.000% 03/15/36		12/01/2024	Paydown		91,175	91,175	90,620	90,742		433		433		91,175				2,205	03/15/2036
3140XG-PS-2	FNMA Pool #FS1332 3.500% 03/25/52		12/01/2024	Paydown		124,682	124,682	119,482	119,586		5,095		5,095		124,682				2,208	03/25/2052
31418E-CU-2	Fn MA5192 Pool #MA4582 2.000% 04/25/37		12/01/2024	Paydown		90,560	90,560	79,353	80,073		10,487		10,487		90,560				991	04/25/2037
31418E-D5-6	Fn MA5192 Pool #MA4623 2.500% 06/25/52		12/01/2024	Paydown		77,344	77,344	63,120	63,484		13,860		13,860		77,344				1,113	06/25/2052
31418E-E6-3	Fn MA5192 Pool #MA4656 4.500% 07/01/52		12/01/2024	Paydown		187,671	187,671	187,232	187,252		420		420		187,671				4,757	07/01/2052
31418E-HJ-2	Fn MA5192 Pool #MA4732 4.000% 09/01/52		12/01/2024	Paydown		176,924	176,924	173,393	173,485		3,439		3,439		176,924				4,164	09/01/2052
31418E-KS-8	Fn MA5192 Pool #MA4804 4.000% 11/25/52		12/01/2024	Paydown		65,090	65,090	59,057	59,197		5,893		5,893		65,090				1,477	11/25/2052
31418E-KT-6	Fn MA5192 Pool #MA4805 4.500% 11/25/52		12/01/2024	Paydown		49,428	49,428	46,254	46,320		3,108		3,108		49,428				1,314	11/25/2052
31418E-LY-4	Fn MA5192 Pool #MA4842 5.500% 12/01/52		12/01/2024	Paydown		82,004	82,004	80,761	80,779		1,226		1,226		82,004				2,680	12/01/2052
31419B-BF-1	FNMA Pool #AE0937 3.500% 02/25/41		12/01/2024	Paydown		14,446	14,446	14,582	14,557		(111)		(111)		14,446				273	02/25/2041
88258M-AA-3	Texas Natural Gas Securitiztn Txbl-Texas Natural Gas Ser A 5.102% 04/01/35		04/01/2024	Call 100.0000		29,960	29,960	29,673	29,679		6		6		29,685		274	274	892	04/01/2035
88258M-AA-3	Texas Natural Gas Securitiztn Txbl-Texas Natural Gas Ser A 5.102% 04/01/35		10/01/2024	Redemption 100.0000		43,135	43,135	42,721	42,730		404		404		43,135				2,384	04/01/2035
910208-AA-5	United Elec Securitization Sec Nt 5.109% 06/01/31		12/01/2024	Redemption 100.0000		217,304	217,304	217,304	217,304						217,304				8,742	06/01/2031
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,495,803	1,495,803	1,424,540	1,426,327		69,432		69,432		1,495,758		44	44	38,823	XXX
02377D-AA-0	American Airlines Inc LBASS EETC Ser 2017-2B 3.700% 04/15/27		10/15/2024	Redemption 100.0000		101,106	101,106	101,106	93,789	7,317			7,317		101,106				2,806	04/15/2027
03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 Cl A1 2.466% 12/25/59		12/01/2024	Paydown		43,774	43,774	43,773	43,746		29		29		43,774				618	12/25/2059
117017-AC-7	Brunswick & Glynn Co Dev Auth CTL Rev Lease Bd 5.980% 01/15/24		01/15/2024	Redemption 100.0000		80,556	80,556	80,556	80,556						80,556				2,409	01/15/2024
126650-BP-4	CVS Health Corp LBASS PTC Nt 6.036% 12/10/28		12/10/2024	Redemption 100.0000		80,345	80,345	93,324	85,212		(4,868)		(4,868)		80,345				2,291	12/10/2028
247361-ZW-1	Delta Airlines Inc PTC Ser 2020-A 2.500% 12/10/29		12/10/2024	Redemption 100.0000		72,287	72,287	72,287	72,287						72,287				1,355	12/10/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26885B-AC-4	EQM Midstream Partners Sr Nt 5.500% 07/15/28		12/30/2024	Call 97.1250		116,550	120,000	116,400	117,310		529		529		117,838				8,337	07/15/2028
38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A Cl A 3.930% 10/15/53		12/15/2024	Paydown		40,093	40,093	42,085	41,828		(1,735)		(1,735)		40,093				981	10/15/2053
565849-AE-6	Marathon Oil Corp Nt 6.600% 10/01/37		12/12/2024	Call 108.7540		190,320	175,000	227,237	221,075		(2,426)		(2,426)		218,649		(43,648)	(43,648)	37,897	10/01/2037
64508Q-AA-3	New Haven Fed Office Bldg Ls CTL GSA Gtd Tr 2002 3.000% 01/15/27		12/15/2024	Redemption 100.0000		68,749	68,749	68,749	68,749						68,749				1,122	01/15/2027
67020B-AA-8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls Rental		01/24/2024	Income adjustment															(5)	11/07/2023
84861T-AF-5	Spirit Realty LP Sr Nt 3.400% 01/15/30		01/23/2024	Tax Free Exchange		904,398	1,000,000	898,460	916,513		711		711		917,224		(12,826)	(12,826)	17,756	01/15/2030
84861T-AH-1	Spirit Realty LP Sr Nt 2.100% 03/15/28		01/23/2024	Tax Free Exchange		52,988	60,000	59,894	59,933		1		1		59,934		(6,946)	(6,946)	448	03/15/2028
90932J-AA-0	United Airlines LBASS Ser 2019-2 AA PTT 2.700% 11/01/33		11/01/2024	Redemption 100.0000		51,054	51,054	51,054	51,054						51,054				1,034	11/01/2033
92837D-AB-3	Visio RMBS Ser 2019-2 Cl A2 2.924% 11/25/54		12/01/2024	Paydown		51,655	51,655	51,653	51,613		41		41		51,655				901	11/25/2054
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 2002 Cl 20 6.650% 08/01/27		12/01/2024	Redemption 100.0000		66,420	66,420	66,420	66,420						66,420				2,417	08/01/2027
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA Ls Bkd Ln 7.380% 05/15/32		12/15/2024	Redemption 100.0000		92,506	92,506	96,853	94,131		(1,625)		(1,625)		92,506				3,739	05/15/2032
94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Corp 6.640% 10/10/24		10/10/2024	Redemption 100.0000		87,499	87,499	87,499	87,499						87,499				2,638	10/10/2024
11042T-AA-1	British Airways Plc EETC 3.800% 09/20/31	C	12/20/2024	Redemption 100.0000		81,744	81,744	81,744	81,744						81,744				1,951	09/20/2031
822582-AY-8	Shell International Finance Sr Nt 4.550% 08/12/43	C	10/08/2024	Tax Free Exchange		123,136	100,000	125,888	123,733		(697)		(697)		123,036		100	100	5,258	08/12/2043
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,305,180	2,372,788	2,364,982	2,357,192	7,317	(10,040)		(2,723)		2,354,469		(63,320)	(63,320)	93,953	XXX
2509999997. Total - Bonds - Part 4						9,622,829	10,459,248	9,525,757	9,665,903	7,317	117,801		125,118		9,791,019		(182,222)	(182,222)	189,879	XXX
2509999998. Total - Bonds - Part 5						1,559,324	1,559,324	1,588,300			(28,976)		(28,976)		1,559,324				43,468	XXX
2509999999. Total - Bonds						11,182,153	12,018,572	11,114,057	9,665,903	7,317	88,825		96,142		11,350,343		(182,222)	(182,222)	233,347	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						11,182,153	XXX	11,114,057	9,665,903	7,317	88,825		96,142		11,350,343		(182,222)	(182,222)	233,347	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
36179X-LJ-3	GNMA Pool #MA8429 5.500% 11/20/52		04/08/2024	Goldman Sachs & Company	12/01/2024	Paydown	186,995	186,286	186,995	186,995		709		709					4,395	229
0109999999. Subtotal - Bonds - U.S. Governments							186,995	186,286	186,995	186,995		709		709					4,395	229
3132DW-GS-6	FHLMC Pool #SD8309 6.000% 03/01/53		04/02/2024	BMO Capital Markets Corp	12/01/2024	Paydown	276,813	278,824	276,813	276,813		(2,011)		(2,011)					6,830	92
3132DW-GZ-0	FHLMC Pool #SD8316 5.500% 04/25/53		04/02/2024	Wells Fargo Securities LLC	12/01/2024	Paydown	195,100	193,370	195,100	195,100		1,730		1,730					4,338	60
3140QT-XA-2	FN Pool# CB7872 Pool #CB7872 7.000% 01/25/54		04/08/2024	Goldman Sachs & Company	12/01/2024	Paydown	900,416	929,820	900,416	900,416		(29,404)		(29,404)					27,905	1,401
0909999999. Subtotal - Bonds - U.S. Special Revenues							1,372,329	1,402,014	1,372,329	1,372,329		(29,685)		(29,685)					39,073	1,553
2509999998. Total - Bonds							1,559,324	1,588,300	1,559,324	1,559,324		(28,976)		(28,976)					43,468	1,782
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								1,588,300	1,559,324	1,559,324		(28,976)		(28,976)					43,468	1,782

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
35644@-10-6	Freedom Specialty Insurance Co.		22209	75-6013587	8BI	26,121,756			292,000.000	100.0
81052@-10-5	Scottsdale Surplus Lines Ins. Co.		10672	86-0835870	8BI	21,539,394			10,000.000	100.0
92555@-10-4	Veterinary Pet Insurance Co.		42285	95-3750113	8BI	22,679,865			6,935,387.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						70,341,015			XXX	XXX
1899999. Total Common Stocks						70,341,015			XXX	XXX
1999999 - Totals						70,341,015			XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
	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 (Line 9 for Separate Accounts)
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	2,325	2,325	03/25/2036
81376G-AC-4	Securitized AB Receivables LLC RMBS Ser		6. FE	26,680	18,910	09/25/2036
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				29,005	21,235	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				29,005	21,235	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				29,005	21,235	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				29,005	21,235	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	2,430,132	2,430,132	01/02/2025
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				2,430,132	2,430,132	XXX
9999999999 - Totals				2,459,137	2,451,367	XXX

General Interrogatories:
1. Total activity for the year Fair Value $ 444,154 Book/Adjusted Carrying Value $ 444,205
2. Average balance for the year Fair Value $ 2,593,877 Book/Adjusted Carrying Value $ 2,585,802
3. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
3A	1A ...$ 2,432,457	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
3B	2A ...$	2B ..$	2C ..$				
3C	3A ...$	3B ..$	3C ..$				
3D	4A ...$	4B ..$	4C ..$				
3E	5A ...$	5B ..$	5C ..$				
3F	6 .....$ 18,910						

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 (Line 9 for Separate Accounts))

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					51,924	XXX
Chase Bank	Columbus, OH					(53,537,368)	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			(53,485,444)	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			(53,485,444)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(53,485,444)	XXX

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

1. January	(67,547,183)	4. April	(64,716,504)	7. July	(58,716,531)	10. October	(80,613,973)
2. February	(77,887,507)	5. May	(66,992,024)	8. August	(57,052,928)	11. November	(58,804,179)
3. March	(60,989,850)	6. June	(64,134,536)	9. September	(69,679,961)	12. December	(53,485,444)

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		12/31/2024	5.840		1,776,138		18,509
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,776,138		18,509
8609999999 - Total Cash Equivalents						1,776,138		18,509

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			758,121	537,553
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	3,306,908	2,430,705		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	For protection of state's ph's			725,416	523,701
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			24,781,339	23,100,820
59.	Subtotal	XXX	XXX	3,306,908	2,430,705	26,264,876	24,162,074
	DETAILS OF WRITE-INS						
5801.	New York	B	Reinsurance			3,306,908	2,430,705
5802.	Canada	B	Reinsurance			21,474,431	20,670,115
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX			24,781,339	23,100,820