PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

NATIONWIDE ASSURANCE COMPANY

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 10723 Employer's ID Number 95-0639970

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

Country of Domicile United States of America

Incorporated/Organized 02/13/1942 Commenced Business 04/15/1942

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 ONE WEST NATIONWIDE BLVD. (Street and Number)

COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code), 614-249-1545 (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 & COO	MARK ALLEN BERVEN	VP & TREASURER	PETER JUSTIN ROTHERMEL
SVP & SECRETARY	DENISE LYNN SKINGLE		

OTHER

PAMELA ANN BIESECKER, SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

CHARLES ANTHONY BEAL #	MARK ALLEN BERVEN	OSCAR GUERRERO
ELIZABETH MARGARET RICZKO	GEORGE MIDDLETON WILLIAMS III #	

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.

MARK ALLEN BERVEN	DENISE LYNN SKINGLE	PETER JUSTIN ROTHERMEL
PRESIDENT & COO	SVP & SECRETARY	VP & TREASURER

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

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

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

SUMMARY INVESTMENT SCHEDULE

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	35,540,741	58.059	35,540,741		35,540,741	58.059
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	9,743,389	15.917	9,743,389		9,743,389	15.917
1.06 Industrial and miscellaneous	14,768,783	24.126	14,768,781		14,768,781	24.126
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	60,052,913	98.101	60,052,911		60,052,911	98.101
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	223,324	0.365	223,324		223,324	0.365
6.02 Cash equivalents (Schedule E, Part 2)	438,877	0.717	438,877		438,877	0.717
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	662,201	1.082	662,201		662,201	1.082
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	500,000	0.817	500,000		500,000	0.817
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	61,215,114	100.000	61,215,112		61,215,112	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		500,000
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)		500,000
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		500,000

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		35,618,972
2.	Cost of bonds and stocks acquired, Part 3, Column 7		26,192,318
3.	Accrual of discount		30,774
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		
5.	Total gain (loss) on disposals, Part 4, Column 19		(1,902)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,725,094
7.	Deduct amortization of premium		62,152
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		60,052,916
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		60,052,916

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	35,540,741	35,792,848	35,505,317	35,341,000
	2.	Canada				
	3.	Other Countries				
	4.	Totals	35,540,741	35,792,848	35,505,317	35,341,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	9,743,389	8,225,067	9,750,530	9,772,722
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	14,470,172	14,083,944	14,721,898	14,467,662
	9.	Canada				
	10.	Other Countries	298,614	305,109	298,553	300,000
	11.	Totals	14,768,786	14,389,053	15,020,451	14,767,662
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	60,052,916	58,406,968	60,276,298	59,881,384
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States				
	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20.	United States				
	21.	Canada				
	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	60,052,916	58,406,968	60,276,298	

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		5,354,501	30,186,240			XXX	35,540,741	59.2	11,905,283	33.4	35,540,741	
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		5,354,501	30,186,240			XXX	35,540,741	59.2	11,905,283	33.4	35,540,741	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	884,161	2,690,300	2,204,230	2,555,430	1,409,268	XXX	9,743,389	16.2	10,427,227	29.3	9,743,389	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	884,161	2,690,300	2,204,230	2,555,430	1,409,268	XXX	9,743,389	16.2	10,427,227	29.3	9,743,389	

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	36,633	7,153,145	1,880,772			XXX	9,070,550	15.1	8,668,705	24.3	4,378,093	4,692,457
6.2 NAIC 2	2,165,086	1,294,224	1,861,320	149,375	228,226	XXX	5,698,231	9.5	4,617,755	13.0	4,779,521	918,710
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	2,201,719	8,447,369	3,742,092	149,375	228,226	XXX	14,768,781	24.6	13,286,460	37.3	9,157,614	5,611,167
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) 920,794	15,197,946	34,271,242	2,555,430	1,409,268		54,354,680	90.5	XXX	XXX	49,662,223	4,692,457
12.2 NAIC 2	(d) 2,165,086	1,294,224	1,861,320	149,375	228,226		5,698,231	9.5	XXX	XXX	4,779,521	918,710
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	3,085,880	16,492,170	36,132,562	2,704,805	1,637,494		(b) 60,052,911	100.0	XXX	XXX	54,441,744	5,611,167
12.8 Line 12.7 as a % of Col. 7	5.1	27.5	60.2	4.5	2.7		100.0	XXX	XXX	XXX	90.7	9.3
13. Total Bonds Prior Year												
13.1 NAIC 1	1,737,822	10,853,917	14,192,672	2,570,113	1,646,691		XXX	XXX	31,001,215	87.0	26,951,272	4,049,943
13.2 NAIC 2	55,813	2,522,272	1,661,764	99,436	278,470		XXX	XXX	4,617,755	13.0	3,698,885	918,870
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	1,793,635	13,376,189	15,854,436	2,669,549	1,925,161		XXX	XXX	(b) 35,618,970	100.0	30,650,157	4,968,813
13.8 Line 13.7 as a % of Col. 9	5.0	37.6	44.5	7.5	5.4		XXX	XXX	100.0	XXX	86.1	13.9
14. Total Publicly Traded Bonds												
14.1 NAIC 1	884,160	12,067,669	32,745,695	2,555,430	1,409,268		49,662,222	82.7	26,951,272	75.7	49,662,222	XXX
14.2 NAIC 2	2,001,834	873,330	1,526,757	149,375	228,226		4,779,522	8.0	3,698,885	10.4	4,779,522	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	2,885,994	12,940,999	34,272,452	2,704,805	1,637,494		54,441,744	90.7	30,650,157	86.1	54,441,744	XXX
14.8 Line 14.7 as a % of Col. 7	5.3	23.8	63.0	5.0	3.0		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.8	21.5	57.1	4.5	2.7		90.7	XXX	XXX	XXX	90.7	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	36,634	3,130,277	1,525,547				4,692,458	7.8	4,049,943	11.4	XXX	4,692,458
15.2 NAIC 2	163,252	420,894	334,563				918,709	1.5	918,870	2.6	XXX	918,709
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	199,886	3,551,171	1,860,110				5,611,167	9.3	4,968,813	13.9	XXX	5,611,167
15.8 Line 15.7 as a % of Col. 7	3.6	63.3	33.2				100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.3	5.9	3.1				9.3	XXX	XXX	XXX	XXX	9.3

(a) Includes $ 5,611,167 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .... ; 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		5,354,501	30,186,240			XXX	35,540,741	59.2	11,905,283	33.4	35,540,741	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals		5,354,501	30,186,240			XXX	35,540,741	59.2	11,905,283	33.4	35,540,741	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations						XXX						
5.02 Residential Mortgage-Backed Securities	884,161	2,690,300	2,204,230	2,555,430	1,409,268	XXX	9,743,389	16.2	10,427,227	29.3	9,743,389	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	884,161	2,690,300	2,204,230	2,555,430	1,409,268	XXX	9,743,389	16.2	10,427,227	29.3	9,743,389	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,105,812	5,088,854	2,585,436	149,375	228,226	XXX	10,157,703	16.9	8,078,073	22.7	9,157,615	1,000,088
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities						XXX			532,452	1.5		
6.04 Other Loan-Backed and Structured Securities	95,906	3,358,516	1,156,656			XXX	4,611,078	7.7	4,675,936	13.1		4,611,078
6.05 Totals	2,201,718	8,447,370	3,742,092	149,375	228,226	XXX	14,768,781	24.6	13,286,461	37.3	9,157,615	5,611,166
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	2,105,812	10,443,355	32,771,676	149,375	228,226	XXX	45,698,444	76.1	XXX	XXX	44,698,356	1,000,088
12.02 Residential Mortgage-Backed Securities	884,161	2,690,300	2,204,230	2,555,430	1,409,268	XXX	9,743,389	16.2	XXX	XXX	9,743,389	
12.03 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
12.04 Other Loan-Backed and Structured Securities	95,906	3,358,516	1,156,656			XXX	4,611,078	7.7	XXX	XXX		4,611,078
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	3,085,879	16,492,171	36,132,562	2,704,805	1,637,494		60,052,911	100.0	XXX	XXX	54,441,745	5,611,166
12.10 Line 12.09 as a % of Col. 7	5.1	27.5	60.2	4.5	2.7		100.0	XXX	XXX	XXX	90.7	9.3
13. Total Bonds Prior Year												
13.01 Issuer Obligations	129,895	8,286,497	11,189,058	99,436	278,470	XXX	XXX	XXX	19,983,356	56.1	19,690,478	292,878
13.02 Residential Mortgage-Backed Securities	1,075,475	2,960,834	2,174,114	2,570,113	1,646,691	XXX	XXX	XXX	10,427,227	29.3	10,427,227	
13.03 Commercial Mortgage-Backed Securities	532,452					XXX	XXX	XXX	532,452	1.5	532,452	
13.04 Other Loan-Backed and Structured Securities	55,813	2,128,858	2,491,265			XXX	XXX	XXX	4,675,936	13.1		4,675,936
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	1,793,635	13,376,189	15,854,437	2,669,549	1,925,161		XXX	XXX	35,618,971	100.0	30,650,157	4,968,814
13.10 Line 13.09 as a % of Col. 9	5.0	37.6	44.5	7.5	5.4		XXX	XXX	100.0	XXX	86.1	13.9
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	2,001,834	10,250,699	32,068,222	149,375	228,226	XXX	44,698,356	74.4	19,690,478	55.3	44,698,356	XXX
14.02 Residential Mortgage-Backed Securities	884,161	2,690,300	2,204,230	2,555,430	1,409,268	XXX	9,743,389	16.2	10,427,227	29.3	9,743,389	XXX
14.03 Commercial Mortgage-Backed Securities						XXX			532,452	1.5		XXX
14.04 Other Loan-Backed and Structured Securities						XXX						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	2,885,995	12,940,999	34,272,452	2,704,805	1,637,494		54,441,745	90.7	30,650,157	86.1	54,441,745	XXX
14.10 Line 14.09 as a % of Col. 7	5.3	23.8	63.0	5.0	3.0		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.8	21.5	57.1	4.5	2.7		90.7	XXX	XXX	XXX	90.7	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	103,978	192,656	703,454			XXX	1,000,088	1.7	292,878	0.8	XXX	1,000,088
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities						XXX					XXX	
15.04 Other Loan-Backed and Structured Securities	95,906	3,358,516	1,156,656			XXX	4,611,078	7.7	4,675,936	13.1	XXX	4,611,078
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	199,884	3,551,172	1,860,110				5,611,166	9.3	4,968,814	13.9	XXX	5,611,166
15.10 Line 15.09 as a % of Col. 7	3.6	63.3	33.2				100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.3	5.9	3.1				9.3	XXX	XXX	XXX	XXX	9.3

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	1,130,430			1,130,430
2. Cost of cash equivalents acquired	425,690,232			425,690,232
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	426,381,785			426,381,785
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)	438,877			438,877
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	438,877			438,877

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Colonial County Mutual Surplus Note		Austin	TX	Colonial County Mutual Insurance Company		12/31/2000		500,000	500,000	500,000						50,000		0.000
2899999. Surplus Debentures, etc - Affiliated									500,000	500,000	500,000						50,000		XXX
6099999. Total - Unaffiliated																			XXX
6199999. Total - Affiliated									500,000	500,000	500,000						50,000		XXX
6299999 - Totals									500,000	500,000	500,000						50,000		XXX

1.
Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
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 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 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
912828-3W-8	U S Treasury Nt	SD			1.A	3,340,131	95.6330	3,222,825	3,370,000	3,355,655		3,235			2.750	2.860	FA	35,005	92,675	12/11/2018	02/15/2028
912828-3Z-1	U S Treasury Nt	SD			1.A	1,993,602	97.8440	1,956,876	2,000,000	1,998,846		963			2.750	2.801	FA	18,585	55,000	03/19/2018	02/28/2025
91282C-EB-3	US Treasury Nt				1.A	2,925,012	90.7810	2,723,439	3,000,000	2,943,282		10,256			1.875	2.266	FA	19,260	56,250	03/16/2022	02/28/2029
91282C-FY-2	US Treasury Nt	SD			1.A	3,492,165	99.9690	3,469,917	3,471,000	3,489,415		(2,644)			3.875	3.774	MN	11,824	131,595	12/20/2022	11/30/2029
91282C-HC-8	US Treasury Nt				1.A	392,408	96.1880	384,750	400,000	392,786		378			3.375	3.604	MN	1,743	6,750	06/01/2023	05/15/2033
91282C-JJ-1	US Treasury Nt				1.A FE	11,109,528	105.2030	11,467,138	10,900,000	11,108,626		(902)			4.500	4.260	MN	63,334		12/11/2023	11/15/2033
91282C-JM-4	US Treasury Nt				1.A FE	12,252,471	103.0160	12,567,903	12,200,000	12,252,131		(340)			4.375	4.303	MN	46,923		12/11/2023	11/30/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						35,505,317	XXX	35,792,848	35,341,000	35,540,741		10,946			XXX	XXX	XXX	196,674	342,270	XXX	XXX
0109999999. Total - U.S. Government Bonds						35,505,317	XXX	35,792,848	35,341,000	35,540,741		10,946			XXX	XXX	XXX	196,674	342,270	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
3132CW-AU-8	FHLMC Pool #B0019			4	1.A	189,744	97.0080	177,467	182,941	189,002		(325)			3.500	1.960	MON	534	6,403	10/24/2019	06/25/2034
3132D5-6D-9	FHLMC Pool #SB8068			4	1.A	1,147,402	87.3120	979,592	1,121,940	1,143,565		(1,672)			1.500	0.998	MON	1,402	16,829	09/17/2020	10/25/2035
3132DW-C6-8	FHLMC Pool #SD8193			4	1.A	6,266,255	81.7340	5,180,370	6,338,053	6,269,329		1,459			2.000	2.102	MON	10,563	126,761	01/05/2022	02/25/2052
3132DW-ER-0	FHLMC Pool #SD8244			4	1.A	45,553	94.6820	44,382	46,875	45,585		22			4.000	4.314	MON	156	1,875	09/08/2022	09/25/2052
31359U-YS-8	FNMA REMIC Ser 1998-58 Cl ZB			4	1.A	4,363	100.2840	4,489	4,477	4,425		5			6.000	6.541	MON	22	269	08/05/2002	10/25/2028
3138EA-MJ-3	FNMA Pool #AK5760			4	1.A	857,290	91.1030	750,978	824,318	851,545		(1,059)			3.000	2.260	MON	2,061	24,729	07/31/2012	04/25/2042
3138YK-HF-3	FNMA Pool #AY5629			4	1.A	188,723	90.5320	169,610	187,348	188,568		(32)			3.000	2.809	MON	468	5,620	05/22/2015	06/25/2045
3140KD-G4-6	FNMA Pool #BP5618			4	1.A	682,191	85.8000	562,764	655,903	681,145		(421)			2.500	1.698	MON	1,366	16,398	06/18/2020	06/25/2050
3140XG-U9-8	FNMA Pool #FS1507			4	1.A	112,004	88.3930	107,796	121,951	112,277		180			3.000	3.925	MON	305	3,659	09/08/2022	02/25/2052
3140XG-WN-5	FNMA Pool# FS1552			4	1.A	104,273	85.6560	100,549	117,388	104,608		208			2.500	3.931	MON	245	2,935	09/08/2022	11/25/2051
3140XH-Y7-6	FNMA Pool# FS2533			4	1.A	107,605	81.6630	102,926	126,038	108,208		426			2.000	3.350	MON	210	2,521	09/08/2022	07/25/2052
31418E-E6-3	FNMA Pool #MA4656			4	1.A	45,127	97.0430	44,144	45,490	45,132		4			4.500	4.605	MON	171	2,047	09/07/2022	07/01/2052
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						9,750,530	XXX	8,225,067	9,772,722	9,743,389		(1,205)			XXX	XXX	XXX	17,503	210,046	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						9,750,530	XXX	8,225,067	9,772,722	9,743,389		(1,205)			XXX	XXX	XXX	17,503	210,046	XXX	XXX
03040W-AK-1	American Water Cap Corp Sr Nt			1	2.A FE	1,048,720	99.6110	996,110	1,000,000	1,000,975		(5,823)			3.850	3.249	MS	12,833	38,500	09/02/2014	03/01/2024
036752-AP-8	Anthem Inc Sr Nt			1	2.B FE	124,519	86.7670	108,459	125,000	124,641		45			2.550	2.594	MS	939	3,188	03/08/2021	03/15/2031
036752-AS-2	Anthem Inc Sr Nt			1	2.B FE	49,818	78.6730	39,336	50,000	49,828		4			3.600	3.620	MS	530	1,800	03/08/2021	03/15/2051
037735-CZ-8	Appalachian Pwr Co Sr Nt Ser AA			1	1.G FE	49,808	85.7910	42,895	50,000	49,856		18			2.700	2.744	AO	338	1,350	03/09/2021	04/01/2031
04273W-AC-5	Arrow Electronics Inc Sr Nt			1	2.C FE	119,752	84.8960	101,876	120,000	119,795		22			2.950	2.974	FA	1,337	3,540	11/16/2021	02/15/2032
045054-AL-7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	110,125	93.3870	93,387	100,000	103,979		(2,187)			4.250	1.951	MN	708	4,250	02/18/2021	11/01/2029
05526D-BR-5	BAT Captial Corp Sr Nt			1	2.B FE	167,160	89.5640	179,127	200,000	168,409		1,249			2.259	6.600	MS	1,205		10/19/2023	03/25/2028
125523-CM-0	Cigna Corp Sr Nt			1	2.A FE	174,797	85.4760	149,584	175,000	174,850		19			2.375	2.388	MS	1,224	4,156	03/01/2021	03/15/2031
125523-CQ-1	Cigna Corp Sr Nt			1	2.A FE	59,733	74.1350	44,481	60,000	59,748		6			3.400	3.424	MS	601	2,040	03/02/2021	03/15/2051
210385-AB-6	Constellation En Gen LLC Sr Nt			1	2.B FE	98,723	103.0910	103,091	100,000	98,780		57			5.600	5.934	MS	1,867		10/16/2023	03/01/2028
22003B-AM-8	Corporate Office Prop LP Sr Nt			1	2.C FE	173,744	81.2870	142,252	175,000	174,061		114			2.750	2.832	AO	1,016	4,813	03/04/2021	04/15/2031
24703T-AG-1	Dell Int LLC / EMC Corp 1st Lien			1	2.B FE	96,391	103.1200	103,120	100,000	96,497		106			5.300	6.030	AO	1,325		10/16/2023	10/01/2029
26884L-AG-4	EQT Corp Sr Nt			1	2.C FE	83,020	107.4740	85,979	80,000	82,726		(293)			7.000	6.295	FA	2,333	2,800	03/10/2023	02/01/2030
30040W-AL-2	Eversource Energy Sr Nt			1	2.A FE	49,807	84.6650	42,332	50,000	49,856		18			2.550	2.594	MS	375	1,275	03/08/2021	03/15/2031
31620M-BT-2	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	99,379	84.6530	84,653	100,000	99,541		58			2.250	2.320	MS	750	2,250	02/23/2021	03/01/2031
31620M-BU-9	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	99,395	74.7110	74,711	100,000	99,460		23			3.100	3.141	MS	1,033	3,100	02/23/2021	03/01/2041
361448-AU-7	GATX Corp Sr Nt			1	2.B FE	50,873	94.2460	37,698	40,000	49,915		(366)			5.200	3.455	MS	612	2,080	02/22/2021	03/15/2044

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
46188B-AB-8	Invitation Homes OP Sr Nt			1	2.B FE	330,481	89.1060	356,422	400,000	332,778		2,297			2.300	6.368	MN	1,176	4,600	10/19/2023	11/15/2028
491674-BN-6	Kentucky Utilities Co 1st Lien			2	1.F FE	79,818	104.1390	83,311	80,000	79,833		15			5.450	5.479	AO	920	2,483	03/09/2023	04/15/2033
49177J-AH-5	Kenvue Inc Sr Nt			1	1.F FE	79,813	103.4470	82,758	80,000	79,820		6			5.000	5.042	MS	1,100		10/19/2023	03/22/2030
49177J-AK-8	Kenvue Inc Sr Nt			1	1.F FE	255,392	103.1150	262,943	255,000	255,389		(2)			4.900	4.879	MS	3,436		10/19/2023	03/22/2033
49271V-AM-2	Keurig Dr Pepper Inc Sr Nt			1	2.B FE	59,774	74.5740	44,744	60,000	59,787		5			3.350	3.370	MS	592	2,010	03/01/2021	03/15/2051
529043-AE-1	Lexington Realty Trust Sr Nt			1	2.B FE	74,477	83.1210	62,341	75,000	74,617		51			2.700	2.784	MS	596	2,025	03/10/2021	09/15/2030
546676-AW-7	Louisville Gas & Elec Co 1st Mtg Bd			1	1.F FE	1,036,610	97.5870	975,871	1,000,000	1,007,405		(4,069)			3.300	2.863	AO	8,250	33,000	02/04/2016	10/01/2025
546676-AZ-0	Louisville Gas & Elec Co 1st Lien			1	1.F FE	79,818	104.4400	83,552	80,000	79,833		15			5.450	5.479	AO	920	2,483	03/09/2023	04/15/2033
55354G-AL-4	MSCI Inc Sr Nt			1	2.C FE	68,714	91.2540	73,003	80,000	69,632		918			3.875	6.151	JD	258	3,100	03/09/2023	02/15/2031
58769J-AL-1	Mercedes-Benz Fin N/A Sr Nt			1	1.F FE	58,577	102.0590	61,235	60,000	58,634		56			5.100	5.670	FA	1,258		10/16/2023	08/03/2028
62912X-AF-1	NGPL Pipeco LLC Sr Nt			2	2.C FE	139,763	97.8970	122,371	125,000	134,022		(2,747)			4.875	2.459	FA	2,302	6,094	11/16/2021	08/15/2027
637417-AQ-9	National Retail Properties Inc Sr Nt			1	2.A FE	58,795	73.7430	44,246	60,000	58,863		24			3.500	3.610	AO	443	2,100	03/15/2021	04/15/2051
655844-CQ-9	Norfolk Southern Corp Sr Nt			2	2.A FE	75,033	98.8950	79,116	80,000	75,353		320			4.450	5.257	MS	1,187	2,067	03/09/2023	03/01/2033
655844-CR-7	Norfolk Southern Corp Sr Nt			1	2.A FE	95,936	102.6780	102,678	100,000	96,042		106			5.050	5.781	FA	2,090		10/16/2023	08/01/2030
682680-AW-3	ONEOK Inc Sr Nt			1	2.B FE	56,109	97.2250	48,613	50,000	54,017		(749)			4.350	2.611	MS	640	2,175	02/19/2021	03/15/2029
68389X-CE-3	Oracle Corp Sr Nt			1	2.B FE	124,806	88.6550	110,819	125,000	124,855		18			2.875	2.893	MS	958	3,594	03/22/2021	03/25/2031
71270Q-EB-8	Peoples United Bank Sr Nt				2.A FE	1,013,230	98.8140	988,139	1,000,000	1,000,859		(1,552)			4.000	3.837	JJ	18,444	40,000	08/26/2014	07/15/2024
713448-CY-2	Pepsico Inc Sr Nt			1	1.E FE	2,086,920	98.4230	1,968,462	2,000,000	2,015,848		(9,891)			3.500	2.971	JJ	31,889	70,000	01/19/2016	07/17/2025
808513-CD-5	Schwab /Charles/ Corp Sr Nt Fix to Float 05/19/28			1	1.F FE	145,556	102.7660	154,149	150,000	145,702		147			5.643	6.279	MN	988	4,232	10/16/2023	05/19/2029
832696-AW-8	Smucker JM Co Sr Nt			1	2.B FE	139,649	105.2770	147,387	140,000	139,659		10			5.900	5.957	MN	1,514		10/16/2023	11/15/2028
84861T-AD-0	Spirit Realty LP Sr Nt			1	2.B FE	139,028	94.9390	118,673	125,000	134,429		(1,649)			4.000	2.470	JJ	2,306	5,000	02/22/2021	07/15/2029
84861T-AH-1	Spirit Realty LP Sr Nt			1	2.B FE	79,491	88.8340	71,067	80,000	79,687		70			2.100	2.198	MS	495	1,680	02/22/2021	03/15/2028
84861T-AJ-7	Spirit Realty LP Sr Nt			1	2.B FE	99,344	83.9830	83,983	100,000	99,494		55			2.700	2.770	FA	1,020	2,700	02/22/2021	02/15/2032
907818-DY-1	Union Pacific Corp Nt			1	1.G FE	996,690	97.9560	979,564	1,000,000	999,616		358			3.250	3.288	JJ	14,986	32,500	08/07/2014	01/15/2025
22535W-AJ-6	Credit Agricole Sr Non Pref		D	2	1.G FE	248,620	104.9700	262,426	250,000	248,664		44			6.316	6.428	AO	3,860		10/16/2023	10/03/2029
82620K-BE-2	Siemens Financieringsmat Sr Nt		C	1	1.E FE	49,933	85.3670	42,684	50,000	49,950		6			2.150	2.165	MS	328	1,075	03/02/2021	03/11/2031
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,328,141	XXX	9,839,648	10,230,000	10,157,705		(23,068)			XXX	XXX	XXX	130,982	298,060	XXX	XXX
04016N-AM-5	Ares CLO Ltd CLO Ser 2017-44A Cl A1R			4	1.A FE	400,000	99.7920	399,168	400,000	400,000					6.735	5.396	JAJO	5,763	24,280	03/31/2021	04/15/2034
04018E-AA-9	Ares CLO Ser 2021-59A Cl A			4	1.A FE	250,000	99.6040	249,010	250,000	250,000					6.670	5.324	JAJO	3,150	15,311	03/09/2021	04/25/2034
04018E-AC-5	Ares CLO Ser 2021-59A B1			4	1.C FE	100,000	98.2540	98,254	100,000	100,000					7.040	5.907	JAJO	1,330	6,500	03/09/2021	04/25/2034
126650-BS-8	CVS Health Corp LBASS PTC Nt			1	2.B FE	692,310	105.6810	568,207	537,662	611,078		(9,039)			7.507	4.024	MON	2,354	40,363	09/02/2014	01/10/2032
14312H-AU-0	Carlyle Global Mkt Strategies CLO Ser 2016-1A Cl A1R2			4	1.A FE	400,000	99.7620	399,048	400,000	400,000					6.817	5.498	JAJO	5,530	24,789	04/23/2021	04/20/2034
15032T-BE-5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR			4	1.A FE	1,500,000	99.6700	1,495,047	1,500,000	1,500,000					6.757	5.385	JAJO	20,554	92,045	03/24/2021	04/20/2034
46090X-AA-9	Invesco CLO Ser 2021-1A Cl A1			4	1.A FE	500,000	98.9480	494,742	500,000	500,000					6.655	5.308	JAJO	7,118	29,946	03/19/2021	04/15/2034
46090X-AE-1	Invesco CLO Ser 2021-1A Cl B			4	1.C FE	250,000	99.2430	248,108	250,000	250,000					7.205	6.051	JAJO	3,853	16,363	03/19/2021	04/15/2034
76761R-AY-5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR			4	1.A FE	100,000	99.7500	99,750	100,000	100,000					6.717	5.265	JAJO	1,399	6,098	03/01/2021	01/18/2034
76761R-BA-6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR			4	1.C FE	100,000	98.5650	98,565	100,000	100,000					7.007	5.776	JAJO	1,460	6,392	03/01/2021	01/18/2034
92338B-AN-5	Verde CLO Ltd CLO Ser 2019-1A Cl AR			4	1.A FE	400,000	99.8770	399,506	400,000	400,000					6.755	5.182	JAJO	5,780	24,361	04/13/2021	04/15/2032
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,692,310	XXX	4,549,405	4,537,662	4,611,078		(9,039)			XXX	XXX	XXX	58,291	286,448	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						15,020,451	XXX	14,389,053	14,767,662	14,768,783		(32,107)			XXX	XXX	XXX	189,273	584,508	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

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
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						45,833,458	XXX	45,632,496	45,571,000	45,698,446		(12,122)			XXX	XXX	XXX	327,656	640,330	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						9,750,530	XXX	8,225,067	9,772,722	9,743,389		(1,205)			XXX	XXX	XXX	17,503	210,046	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						4,692,310	XXX	4,549,405	4,537,662	4,611,078		(9,039)			XXX	XXX	XXX	58,291	286,448	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						60,276,298	XXX	58,406,968	59,881,384	60,052,913		(22,366)			XXX	XXX	XXX	403,450	1,136,824	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 48,834,130	1B ..$	1C ..$ 450,000	1D ..$	1E ..$ 2,065,798	1F ..$ 1,706,616	1G ..$ 1,298,136
1B	2A ...$ 2,516,546	2B ..$ 2,497,472	2C ..$ 684,215				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-HC-8	US Treasury Nt 3.375% 05/15/33		06/01/2023	Citigroup		392,408	400,000	660
91282C-JJ-1	US Treasury Nt 4.500% 11/15/33		12/11/2023	Morgan Stanley & Co LLC		11,109,528	10,900,000	36,383
91282C-JM-4	US Treasury Nt 4.375% 11/30/30		12/11/2023	Citigroup		12,252,471	12,200,000	17,500
0109999999. Subtotal - Bonds - U.S. Governments						23,754,407	23,500,000	54,543
05526D-BR-5	BAT Captial Corp Sr Nt 2.259% 03/25/28		10/19/2023	RBC Capital Markets LLC		167,160	200,000	351
210385-AB-6	Constellation En Gen LLC Sr Nt 5.600% 03/01/28		10/16/2023	Goldman Sachs & Company		98,723	100,000	731
24703T-AG-1	Dell Int LLC / EMC Corp 1st Lien 5.300% 10/01/29		10/16/2023	RBC Capital Markets LLC		96,391	100,000	250
26884L-AG-4	EQT Corp Sr Nt 7.000% 02/01/30		03/10/2023	Barclays Capital Inc		83,020	80,000	665
46188B-AB-8	Invitation Homes OP Sr Nt 2.300% 11/15/28		10/19/2023	Various		330,481	400,000	4,006
491674-BN-6	Kentucky Utilities Co 1st Lien 5.450% 04/15/33		03/09/2023	Wells Fargo Securities LLC		79,818	80,000	
49177J-AH-5	Kenvue Inc Sr Nt 5.000% 03/22/30		10/19/2023	Tax Free Exchange		79,813	80,000	300
49177J-AK-8	Kenvue Inc Sr Nt 4.900% 03/22/33		10/19/2023	Tax Free Exchange		255,392	255,000	937
546676-AZ-0	Louisville Gas & Elec Co 1st Lien 5.450% 04/15/33		03/09/2023	Wells Fargo Securities LLC		79,818	80,000	
55354G-AL-4	MSCI Inc Sr Nt 3.875% 02/15/31		03/09/2023	MUFG Securities Inc		68,714	80,000	878
58769J-AL-1	Mercedes-Benz Fin N/A Sr Nt 5.100% 08/03/28		10/16/2023	HSBC Securities USA Inc		58,577	60,000	638
655844-CQ-9	Norfolk Southern Corp Sr Nt 4.450% 03/01/33		03/09/2023	Morgan Stanley & Co LLC		75,033	80,000	405
655844-CR-7	Norfolk Southern Corp Sr Nt 5.050% 08/01/30		10/16/2023	Deutsche Bank Capital		95,936	100,000	1,066
808513-CD-5	Schwab /Charles/ Corp Sr Nt Fix to Float 05/19/28 5.643% 05/19/29		10/16/2023	Goldman Sachs & Company		145,556	150,000	3,503
832696-AW-8	Smucker JM Co Sr Nt 5.900% 11/15/28		10/16/2023	Suntrust Robinson Humprey Inc		139,649	140,000	
22535W-AJ-6	Credit Agricole Sr Non Pref 6.316% 10/03/29	D	10/16/2023	Goldman Sachs & Company		248,620	250,000	658
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,102,701	2,235,000	14,388
2509999997. Total - Bonds - Part 3						25,857,108	25,735,000	68,931
2509999998. Total - Bonds - Part 5						335,210	335,000	
2509999999. Total - Bonds						26,192,318	26,070,000	68,931
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						26,192,318	XXX	68,931

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-4D-9	U S Treasury Nt 2.500% 03/31/23		03/31/2023	Maturity		130,000	130,000	128,000	129,895		105		105		130,000				813	03/31/2023
0109999999. Subtotal - Bonds - U.S. Governments						130,000	130,000	128,000	129,895		105		105		130,000				813	XXX
3132CW-AU-8	FHLMC Pool #B0019 3.500% 06/25/34		12/01/2023	Paydown		34,525	34,525	35,809	35,730		(1,205)		(1,205)		34,525				594	06/25/2034
3132D5-6D-9	FHLMC Pool #SB8068 1.500% 10/25/35		12/01/2023	Paydown		139,029	139,029	142,184	141,916		(2,887)		(2,887)		139,029				1,126	10/25/2035
3132DW-C6-8	FHLMC Pool #SD8193 2.000% 02/25/52		12/01/2023	Paydown		330,487	330,487	326,744	326,828		3,660		3,660		330,487				3,653	02/25/2052
3132DW-ER-0	FHLMC Pool #SD8244 4.000% 09/25/52		12/01/2023	Paydown		2,246	2,246	2,183	2,183		63		63		2,246				50	09/25/2052
31358T-L8-0	FNMA REMIC Ser 1993-33 ZB 7.500% 03/25/23		03/01/2023	Paydown		73	73	76	73						73				1	03/25/2023
31359U-YS-8	FNMA REMIC Ser 1998-58 CI ZB 6.000% 10/25/28		12/01/2023	Paydown		2,808	2,808	2,737	2,773		35		35		2,808				77	10/25/2028
3138EA-MJ-3	FNMA Pool #AK5760 3.000% 04/25/42		12/01/2023	Paydown		71,427	71,427	74,284	73,878		(2,451)		(2,451)		71,427				1,426	04/25/2042
3138YK-HF-3	FNMA Pool #AY5629 3.000% 06/25/45		12/01/2023	Paydown		18,646	18,646	18,783	18,771		(125)		(125)		18,646				321	06/25/2045
3140KD-G4-6	FNMA Pool #BP5618 2.500% 06/25/50		12/01/2023	Paydown		57,954	57,954	60,277	60,222		(2,268)		(2,268)		57,954				728	06/25/2050
3140XG-U9-8	FNMA Pool #FS1507 3.000% 02/25/52		12/01/2023	Paydown		7,232	7,232	6,642	6,647		584		584		7,232				123	02/25/2052
3140XG-WN-5	FNMA Pool# FS1552 2.500% 11/25/51		12/01/2023	Paydown		7,864	7,864	6,985	6,994		870		870		7,864				101	11/25/2051
3140XH-Y7-6	FNMA Pool# FS2533 2.000% 07/25/52		12/01/2023	Paydown		4,520	4,520	3,859	3,865		655		655		4,520				50	07/25/2052
31418E-E6-3	FNMA Pool #MA4656 4.500% 07/01/52		12/01/2023	Paydown		2,774	2,774	2,752	2,752		22		22		2,774				70	07/01/2052
0909999999. Subtotal - Bonds - U.S. Special Revenues						679,585	679,585	683,315	682,632		(3,047)		(3,047)		679,585				8,320	XXX
126650-BS-8	CVS Health Corp LBASS PTC Nt 7.507% 01/10/32		12/10/2023	Redemption 100.0000		48,397	48,397	62,318	55,819		(7,422)		(7,422)		48,397				1,990	01/10/2032
46641W-AW-7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19 CI ASB 3.584% 04/15/47		12/15/2023	Call 100.0000		55,100	55,100	56,753	55,156		(111)		(111)		55,045		55	55	2,083	04/15/2047
46641W-AW-7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19 CI ASB 3.584% 04/15/47		11/01/2023	Paydown		476,807	476,807	491,109	477,296		1,468		1,468		478,764		(1,957)	(1,957)	9,298	04/15/2047
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						580,304	580,304	610,180	588,271		(6,065)		(6,065)		582,206		(1,902)	(1,902)	13,371	XXX
2509999997. Total - Bonds - Part 4						1,389,889	1,389,889	1,421,495	1,400,798		(9,007)		(9,007)		1,391,791		(1,902)	(1,902)	22,504	XXX
2509999998. Total - Bonds - Part 5						335,205	335,000	335,210			(5)		(5)		335,205				9,485	XXX
2509999999. Total - Bonds						1,725,094	1,724,889	1,756,705	1,400,798		(9,012)		(9,012)		1,726,996		(1,902)	(1,902)	31,989	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						1,725,094	XXX	1,756,705	1,400,798		(9,012)		(9,012)		1,726,996		(1,902)	(1,902)	31,989	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
49177J-AG-7	Kenvue Inc Sr Nt 5.000% 03/22/30		03/08/2023	Goldman Sachs & Company	10/19/2023	Tax Free Exchange	80,000	79,799	79,813	79,813		14		14					2,300	
49177J-AJ-1	Kenvue Inc Sr Nt 4.900% 03/22/33		03/14/2023	Goldman Sachs & Company	10/19/2023	Tax Free Exchange	255,000	255,411	255,392	255,392		(19)		(19)					7,185	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							335,000	335,210	335,205	335,205		(5)		(5)					9,485	
2509999998. Total - Bonds							335,000	335,210	335,205	335,205		(5)		(5)					9,485	
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								335,210	335,205	335,205		(5)		(5)					9,485	

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

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 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of New York Mellon ... New York, NY					223,324	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			223,324	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			223,324	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			223,324	XXX

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

1. January	111,432	4. April	187,887	7. July	224,913	10. October	353,413
2. February	334,195	5. May	105,539	8. August	160,827	11. November	319,246
3. March	175,578	6. June	228,635	9. September	326,211	12. December	223,324

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
	Nationwide Cash Management Co		12/29/2023	4.752		438,877		9,581
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						438,877		9,581
8609999999 - Total Cash Equivalents						438,877		9,581

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			114,511	109,980
5. California CA	B	Workers compensation			119,680	115,627
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	ST	For protection of all ph's	100,000	100,000		
9. District of Columbia DC						
10. Florida FL	B	For protection of state's ph's			547,659	525,980
11. Georgia GA	B	For protection of state's ph's			109,532	105,196
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			298,723	286,898
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			149,361	143,449
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Multiple			298,723	286,898
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			340,544	327,064
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			313,659	301,243
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,013,782	1,971,221		
37. Oklahoma OK						
38. Oregon OR	B	Workers compensation			130,690	129,959
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,113,782	2,071,221	2,423,082	2,332,294
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				