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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

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

KEVIN PAUL SCHEIDERER #, VP-CHIEF TAX OFFC

DIRECTORS OR TRUSTEES

CHARLES ANTHONY BEAL	MARK ALLEN BERVEN	OSCAR GUERRERO
CASEY ELLEN KEMPTON #	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 1st 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...........

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	35,654,832	56.307	35,654,832		35,654,832	56.307
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	13,618,571	21.507	13,618,570		13,618,570	21.507
1.06 Industrial and miscellaneous	12,739,272	20.118	12,739,270		12,739,270	20.118
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	62,012,675	97.933	62,012,672		62,012,672	97.933
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)	120,478	0.190	120,478		120,478	0.190
6.02 Cash equivalents (Schedule E, Part 2)	688,558	1.087	688,558		688,558	1.087
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	809,036	1.278	809,036		809,036	1.278
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	500,000	0.790	500,000		500,000	0.790
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	63,321,711	100.000	63,321,708		63,321,708	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1. Book value/recorded investment excluding accrued interest, December 31 of prior year
2. Cost of acquired:
   2.1 Actual cost at time of acquisition (Part 2, Column 7)
   2.2 Additional investment made after acquisition (Part 2, Column 8)
3. Capitalized deferred interest and other:
   3.1 Totals, Part 1, Column 12
   3.2 Totals, Part 3, Column 11
4. Accrual of discount
5. Unrealized valuation increase/(decrease):
   5.1 Totals, Part 1, Column 9
   5.2 Totals, Part 3, Column 8
6. Total gain (loss) on disposals, Part 3, Column 18
7. Deduct amounts received on disposals, Part 3, Column 15
8. Deduct amortization of premium and mortgage interest points and commitment fees
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:
   9.1 Totals, Part 1, Column 13
   9.2 Totals, Part 3, Column 13
10. Deduct current year's other-than-temporary impairment recognized:
    10.1 Totals, Part 1, Column 11
    10.2 Totals, Part 3, Column 10
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)
12. Total valuation allowance
13. Subtotal (Line 11 plus 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		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		60,052,916
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,863,459
3.	Accrual of discount		60,088
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		(43,106)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,836,986
7.	Deduct amortization of premium		83,691
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)		62,012,680
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		62,012,680

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	35,654,832	34,823,778	35,630,430	35,463,797
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	35,654,832	34,823,778	35,630,430	35,463,797
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	13,618,571	11,884,567	13,624,211	13,770,258
Industrial and Miscellaneous, SVO	8.	United States	12,189,998	11,900,110	12,369,814	12,241,504
Identified Funds, Unaffiliated Bank	9.	Canada				
Loans, Unaffiliated Certificates of	10.	Other Countries	549,279	542,912	548,512	574,000
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	12,739,277	12,443,022	12,918,326	12,815,504
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	62,012,680	59,151,367	62,172,967	62,049,559
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous	21.	Canada				
(unaffiliated), Mutual Funds, Unit	22.	Other Countries				
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	62,012,680	59,151,367	62,172,967	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,043,762	9,866,276	23,743,224	1,555	15	XXX	35,654,832	57.5	35,540,741	59.2	35,654,832	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	2,043,762	9,866,276	23,743,224	1,555	15	XXX	35,654,832	57.5	35,540,741	59.2	35,654,832	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,274,067	3,860,845	3,096,923	3,469,192	1,917,542	XXX	13,618,569	22.0	9,743,389	16.2	13,618,569	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	1,274,067	3,860,845	3,096,923	3,469,192	1,917,542	XXX	13,618,569	22.0	9,743,389	16.2	13,618,569	

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	4,008,854	3,448,995	1,424,983			XXX	8,882,832	14.3	9,070,550	15.1	4,589,899	4,292,933
6.2 NAIC 2	164,935	1,427,245	1,636,498	399,495	228,266	XXX	3,856,439	6.2	5,698,231	9.5	3,008,800	847,639
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	4,173,789	4,876,240	3,061,481	399,495	228,266	XXX	12,739,271	20.5	14,768,781	24.6	7,598,699	5,140,572
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) 7,326,683	17,176,116	28,265,130	3,470,747	1,917,557		58,156,233	93.8	XXX	XXX	53,863,300	4,292,933
12.2 NAIC 2	(d) 164,935	1,427,245	1,636,498	399,495	228,266		3,856,439	6.2	XXX	XXX	3,008,800	847,639
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	7,491,618	18,603,361	29,901,628	3,870,242	2,145,823		(b) 62,012,672	100.0	XXX	XXX	56,872,100	5,140,572
12.8 Line 12.7 as a % of Col. 7	12.1	30.0	48.2	6.2	3.5		100.0	XXX	XXX	XXX	91.7	8.3
13. Total Bonds Prior Year												
13.1 NAIC 1	920,794	15,197,946	34,271,242	2,555,430	1,409,268		XXX	XXX	54,354,680	90.5	49,662,222	4,692,458
13.2 NAIC 2	2,165,086	1,294,224	1,861,320	149,375	228,226		XXX	XXX	5,698,231	9.5	4,779,522	918,709
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	3,085,880	16,492,170	36,132,562	2,704,805	1,637,494		XXX	XXX	(b) 60,052,911	100.0	54,441,744	5,611,167
13.8 Line 13.7 as a % of Col. 9	5.1	27.5	60.2	4.5	2.7		XXX	XXX	100.0	XXX	90.7	9.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	7,326,683	14,064,498	27,083,815	3,470,747	1,917,557		53,863,300	86.9	49,662,222	82.7	53,863,300	XXX
14.2 NAIC 2		991,475	1,389,564	399,495	228,266		3,008,800	4.9	4,779,522	8.0	3,008,800	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	7,326,683	15,055,973	28,473,379	3,870,242	2,145,823		56,872,100	91.7	54,441,744	90.7	56,872,100	XXX
14.8 Line 14.7 as a % of Col. 7	12.9	26.5	50.1	6.8	3.8		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	11.8	24.3	45.9	6.2	3.5		91.7	XXX	XXX	XXX	91.7	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1		3,111,618	1,181,315				4,292,933	6.9	4,692,458	7.8	XXX	4,292,933
15.2 NAIC 2	164,935	435,770	246,934				847,639	1.4	918,709	1.5	XXX	847,639
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	164,935	3,547,388	1,428,249				5,140,572	8.3	5,611,167	9.3	XXX	5,140,572
15.8 Line 15.7 as a % of Col. 7	3.2	69.0	27.8				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	5.7	2.3				8.3	XXX	XXX	XXX	XXX	8.3

(a) Includes $ 4,974,517 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	1,999,839	9,799,332	23,730,534			XXX	35,529,705	57.3	35,540,741	59.2	35,529,705	
1.02 Residential Mortgage-Backed Securities	43,923	66,945	12,690	1,555	15	XXX	125,128	0.2			125,128	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	2,043,762	9,866,277	23,743,224	1,555	15	XXX	35,654,833	57.5	35,540,741	59.2	35,654,833	
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	1,274,067	3,860,845	3,096,923	3,469,192	1,917,542	XXX	13,618,569	22.0	9,743,389	16.2	13,618,570	(1)
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	1,274,067	3,860,845	3,096,923	3,469,192	1,917,542	XXX	13,618,569	22.0	9,743,389	16.2	13,618,570	(1)
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,110,861	1,767,830	2,089,228	399,495	228,266	XXX	8,595,680	13.9	10,157,703	16.9	7,598,699	996,981
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities	62,928	3,108,411	972,252			XXX	4,143,591	6.7	4,611,078	7.7		4,143,591
6.05 Totals	4,173,789	4,876,241	3,061,480	399,495	228,266	XXX	12,739,271	20.5	14,768,781	24.6	7,598,699	5,140,572
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	6,110,700	11,567,162	25,819,762	399,495	228,266	XXX	44,125,385	71.2	XXX	XXX	43,128,404	996,981
12.02 Residential Mortgage-Backed Securities	1,317,990	3,927,790	3,109,613	3,470,747	1,917,557	XXX	13,743,697	22.2	XXX	XXX	13,743,698	(1)
12.03 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
12.04 Other Loan-Backed and Structured Securities	62,928	3,108,411	972,252			XXX	4,143,591	6.7	XXX	XXX		4,143,591
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	7,491,618	18,603,363	29,901,627	3,870,242	2,145,823		62,012,673	100.0	XXX	XXX	56,872,102	5,140,571
12.10 Line 12.09 as a % of Col. 7	12.1	30.0	48.2	6.2	3.5		100.0	XXX	XXX	XXX	91.7	8.3
13. Total Bonds Prior Year												
13.01 Issuer Obligations	2,105,812	10,443,355	32,771,676	149,375	228,226	XXX	XXX	XXX	45,698,444	76.1	44,698,356	1,000,088
13.02 Residential Mortgage-Backed Securities	884,161	2,690,300	2,204,230	2,555,430	1,409,268	XXX	XXX	XXX	9,743,389	16.2	9,743,389	
13.03 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
13.04 Other Loan-Backed and Structured Securities	95,906	3,358,516	1,156,656			XXX	XXX	XXX	4,611,078	7.7		4,611,078
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	3,085,879	16,492,171	36,132,562	2,704,805	1,637,494		XXX	XXX	60,052,911	100.0	54,441,745	5,611,166
13.10 Line 13.09 as a % of Col. 9	5.1	27.5	60.2	4.5	2.7		XXX	XXX	100.0	XXX	90.7	9.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	6,008,693	11,128,184	25,363,767	399,495	228,266	XXX	43,128,405	69.5	44,698,356	74.4	43,128,405	XXX
14.02 Residential Mortgage-Backed Securities	1,317,990	3,927,790	3,109,613	3,470,747	1,917,557	XXX	13,743,697	22.2	9,743,389	16.2	13,743,697	XXX
14.03 Commercial Mortgage-Backed Securities						XXX						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	7,326,683	15,055,974	28,473,380	3,870,242	2,145,823		56,872,102	91.7	54,441,745	90.7	56,872,102	XXX
14.10 Line 14.09 as a % of Col. 7	12.9	26.5	50.1	6.8	3.8		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	11.8	24.3	45.9	6.2	3.5		91.7	XXX	XXX	XXX	91.7	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	102,007	438,978	455,995			XXX	996,980	1.6	1,000,088	1.7	XXX	996,980
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities						XXX					XXX	
15.04 Other Loan-Backed and Structured Securities	62,928	3,108,411	972,252			XXX	4,143,591	6.7	4,611,078	7.7	XXX	4,143,591
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	164,935	3,547,389	1,428,247				5,140,571	8.3	5,611,166	9.3	XXX	5,140,571
15.10 Line 15.09 as a % of Col. 7	3.2	69.0	27.8				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	5.7	2.3				8.3	XXX	XXX	XXX	XXX	8.3

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	438,877			438,877
2. Cost of cash equivalents acquired	352,184,484			352,184,484
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	351,934,803			351,934,803
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)	688,558			688,558
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	688,558			688,558

(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		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
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		
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:						
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			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-3W-8	U S Treasury Nt	SD			1.A	3,340,131	95.4610	3,217,032	3,370,000	3,358,983		3,328			2.750	2.860	FA	35,005	92,881	12/11/2018	02/15/2028
912828-3Z-1	U S Treasury Nt	SD			1.A	1,993,602	99.7420	1,994,844	2,000,000	1,999,839		994			2.750	2.801	FA	18,688	55,000	03/19/2018	02/28/2025
91282C-EB-3	US Treasury Nt				1.A	2,925,012	90.5700	2,717,109	3,000,000	2,953,771		10,490			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	97.7500	3,392,903	3,471,000	3,486,578		(2,838)			3.875	3.774	MN	11,890	134,501	12/20/2022	11/30/2029
91282C-HC-8	US Treasury Nt				1.A	392,408	91.9060	367,625	400,000	393,446		660			3.375	3.604	MN	1,753	13,500	06/01/2023	05/15/2033
91282C-JJ-1	US Treasury Nt				1.A	11,109,528	99.5780	10,854,013	10,900,000	11,091,455		(17,171)			4.500	4.260	MN	63,684	490,500	12/11/2023	11/15/2033
91282C-JM-4	US Treasury Nt				1.A	12,252,471	99.6330	12,155,202	12,200,000	12,245,633		(6,498)			4.375	4.303	MN	47,182	533,750	12/11/2023	11/30/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						35,505,317	XXX	34,698,728	35,341,000	35,529,705		(11,035)			XXX	XXX	XXX	197,462	1,376,382	XXX	XXX
36179Y-RK-2	Multiple G2 MA9016 Pool# MA9490				1.A	125,113	101.8350	125,050	122,797	125,127		14			6.500	5.638	MON	244	4,656	05/06/2024	03/11/2054
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						125,113	XXX	125,050	122,797	125,127		14			XXX	XXX	XXX	244	4,656	XXX	XXX
0109999999. Total - U.S. Government Bonds						35,630,430	XXX	34,823,778	35,463,797	35,654,832		(11,021)			XXX	XXX	XXX	197,706	1,381,038	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	156,775	95.7060	144,664	151,154	155,881		(281)			3.500	2.095	MON	441	5,290	10/24/2019	06/25/2034
3132D5-6D-9	FHLMC Pool #SB8068			4	1.A	1,014,655	86.6750	859,937	992,138	1,009,870		(1,391)			1.500	1.028	MON	1,240	14,882	09/17/2020	10/25/2035
3132DS-5H-1	FHLMC Pool# SD5348				1.A	113,204	98.8310	113,706	115,051	113,223		19			5.500	5.691	MON	527	3,691	05/06/2024	11/25/2053
3132DS-E8-1	Fr SD4659 Pool# SD4659				1.A	98,243	96.5500	98,406	101,922	98,289		46			5.000	5.461	MON	425	2,973	05/06/2024	06/25/2053
3132DW-C6-8	FHLMC Pool #SD8193			4	1.A	5,906,432	77.9580	4,657,319	5,974,108	5,910,679		1,349			2.000	2.104	MON	9,957	119,482	01/05/2022	02/25/2052
3132DW-ER-0	FHLMC Pool #SD8244			4	1.A	42,811	91.5120	40,315	44,054	42,861		20			4.000	4.325	MON	147	1,762	09/08/2022	09/25/2052
3132DW-F7-3	FHLMC Pool# SD8290				1.A	386,231	100.5670	383,521	381,359	386,173		(58)			6.000	5.765	MON	1,907	9,534	07/16/2024	01/25/2053
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
3138EA-MJ-3	FNMA Pool #AK5760			4	1.A	752,898	88.6060	641,454	723,941	747,112		(740)			3.000	2.274	MON	1,810	21,718	07/31/2012	04/25/2042
3138YK-HF-3	FNMA Pool #AY5629			4	1.A	172,938	87.1960	149,696	171,678	172,766		(30)			3.000	2.820	MON	429	5,150	05/22/2015	06/25/2045
3140KD-G4-6	FNMA Pool #BP5618			4	1.A	623,136	82.2760	492,938	599,124	621,784		(396)			2.500	1.769	MON	1,248	14,978	06/18/2020	06/25/2050
3140QK-AH-1	FNMA Pool# CB0007				1.A	565,578	84.9450	553,360	651,435	566,470		892			3.000	4.990	MON	1,629	8,143	07/16/2024	04/25/2051
3140XG-U9-8	FNMA Pool #FS1507			4	1.A	104,674	84.9720	96,842	113,970	105,096		167			3.000	3.950	MON	285	3,419	09/08/2022	02/25/2052
3140XG-WN-5	FNMA Pool# FS1552			4	1.A	97,533	82.0900	90,135	109,800	98,070		223			2.500	3.893	MON	229	2,745	09/08/2022	11/25/2051
3140XH-Y7-6	FNMA Pool# FS2533			4	1.A	101,100	77.8740	92,217	118,419	102,004		337			2.000	3.471	MON	197	2,368	09/08/2022	07/25/2052
3140XM-5S-1	Fannie Mae Super Pool# FS6256				1.A	581,332	88.8590	579,190	651,808	582,296		965			3.500	4.924	MON	1,901	11,407	06/05/2024	08/25/2052
3140XN-2V-5	Fannie Mae Super Pool# FS7087				1.A	392,767	99.0000	391,006	394,958	392,768		1			5.500	5.603	MON	1,810	1,810	10/31/2024	08/25/2053
3140XP-JT-7	FNMA Pool# FS7473				1.A	340,038	100.7950	334,127	331,491	339,858		(180)			6.000	5.242	MON	1,657	4,972	09/03/2024	02/25/2054
31418E-7B-0	Fn MA5192 Pool# MA5389				1.A	461,986	100.5500	457,730	455,228	461,965		(20)			6.000	5.900	MON	2,276		12/10/2024	06/25/2054
31418E-E6-3	Fn MA5192 Pool #MA4656			4	1.A	41,779	94.2550	39,695	42,114	41,787		3			4.500	4.607	MON	158	1,895	09/07/2022	07/01/2052
31418E-V8-0	FNMA Pool # MA5138				1.A	433,238	98.8200	427,793	432,900	433,231		(8)			5.500	5.522	MON	1,984		12/10/2024	09/25/2053
31418E-WA-4	Fn MA5192 Pool #MA5140				1.A	1,234,380	102.2200	1,237,947	1,211,058	1,233,866		(514)			6.500	5.996	MON	6,560	59,039	03/04/2024	09/25/2053
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						13,624,211	XXX	11,884,567	13,770,258	13,618,571		407			XXX	XXX	XXX	36,830	295,411	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						13,624,211	XXX	11,884,567	13,770,258	13,618,571		407			XXX	XXX	XXX	36,830	295,411	XXX	XXX
036752-AP-8	Anthem Inc Sr Nt			1	2.A FE	124,519	85.7500	107,188	125,000	124,687		46			2.550	2.594	MS	939	3,188	03/08/2021	03/15/2031
036752-AS-2	Anthem Inc Sr Nt			1	2.A FE	49,818	69.3080	34,654	50,000	49,832		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	2.A FE	49,808	86.4870	43,243	50,000	49,875		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	84.9830	101,979	120,000	119,817		23			2.950	2.974	FA	1,337	3,540	11/16/2021	02/15/2032

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
045054-AL-7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	110,125	94.7680	94,768	100,000	102,007		(1,972)			4.250	1.951	MN	708	4,250	02/18/2021	11/01/2029
05526D-BR-5	BAT Captial Corp Sr Nt			1	2.A FE	167,160	91.8580	183,715	200,000	175,129		6,720			2.259	6.600	MS	1,205	4,518	10/19/2023	03/25/2028
125523-CM-0	Cigna Corp Sr Nt			1	2.A FE	174,797	84.6480	148,133	175,000	174,869		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	65.2460	39,147	60,000	59,754		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.A FE	98,723	101.9440	101,944	100,000	99,050		270			5.600	5.934	MS	1,867	5,600	10/16/2023	03/01/2028
22003B-AM-8	Corporate Office Prop LP Sr Nt			1	2.C FE	173,744	85.2550	149,195	175,000	174,179		118			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	100.9980	100,998	100,000	97,026		529			5.300	6.030	AO	1,325	5,300	10/16/2023	10/01/2029
26884L-AG-4	EQT Corp Sr Nt			1	2.C FE	83,020	106.3400	85,072	80,000	82,328		(399)			7.000	6.295	FA	2,333	5,600	03/10/2023	02/01/2030
30040W-AL-2	Eversource Energy Sr Nt			1	2.B FE	49,807	85.5710	42,786	50,000	49,875		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	84.7590	84,759	100,000	99,600		60			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	72.7000	72,700	100,000	99,484		24			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	90.9820	36,393	40,000	49,556		(359)			5.200	3.455	MS	612	2,080	02/22/2021	03/15/2044
46188B-AB-8	Invitation Homes OP Sr Nt			1	2.B FE	330,481	90.2230	360,892	400,000	344,969		12,191			2.300	6.368	MN	1,176	9,200	10/19/2023	11/15/2028
491674-BN-6	Kentucky Utilities Co 1st Lien			2	1.F FE	79,818	100.8590	80,687	80,000	79,847		14			5.450	5.479	AO	920	4,360	03/09/2023	04/15/2033
49177J-AH-5	Kenvue Inc Sr Nt			1	1.F FE	79,813	100.6200	80,496	80,000	79,846		27			5.000	5.042	MS	1,100	4,000	10/19/2023	03/22/2030
49177J-AK-8	Kenvue Inc Sr Nt			1	1.F FE	255,392	98.2680	250,582	255,000	255,359		(31)			4.900	4.879	MS	3,436	12,495	10/19/2023	03/22/2033
49271V-AM-2	Keurig Dr Pepper Inc Sr Nt			1	2.B FE	59,774	66.9040	40,143	60,000	59,792		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	86.4260	64,820	75,000	74,670		53			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	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
546676-AZ-0	Louisville Gas & Elec Co 1st Lien			1	1.F FE	79,818	101.1630	80,930	80,000	79,847		14			5.450	5.479	AO	920	4,360	03/09/2023	04/15/2033
55354G-AL-4	MSCI Inc Sr Nt			1	2.C FE	68,714	91.8070	73,446	80,000	70,834		1,202			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	100.0840	60,050	60,000	58,904		270			5.100	5.670	FA	1,258	3,060	10/16/2023	08/03/2028
62912X-AF-1	NGPL Pipeco LLC Sr Nt			2	2.C FE	139,763	99.2500	124,062	125,000	131,206		(2,815)			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	67.6840	40,610	60,000	58,888		25			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	95.2560	76,204	80,000	75,760		407			4.450	5.257	MS	1,187	3,560	03/09/2023	03/01/2033
655844-CR-7	Norfolk Southern Corp Sr Nt			1	2.A FE	95,936	100.8770	100,877	100,000	96,554		512			5.050	5.781	FA	2,104	5,036	10/16/2023	08/01/2030
682680-AW-3	ONEOK Inc Sr Nt			1	2.B FE	56,109	97.3170	48,658	50,000	53,246		(771)			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	87.8330	109,791	125,000	124,873		18			2.875	2.893	MS	958	3,594	03/22/2021	03/25/2031
713448-CY-2	Pepsico Inc Sr Nt			1	1.E FE	2,086,920	99.3270	1,986,536	2,000,000	2,005,661		(10,187)			3.500	2.971	JJ	31,889	70,000	01/19/2016	07/17/2025
756109-CA-0	Realty Income Corp Sr Nt			1	1.G FE	70,570	91.8820	73,506	80,000	72,545		1,974			2.100	5.305	MS	495	1,680	01/23/2024	03/15/2028
756109-CB-8	Realty Income Corp Sr Nt			1	1.G FE	117,259	96.1990	120,248	125,000	118,435		1,177			4.000	5.318	JJ	2,306	2,500	01/23/2024	07/15/2029
756109-CE-2	Realty Income Corp Sr Nt			1	1.G FE	82,279	84.7930	84,793	100,000	83,974		1,696			2.700	5.445	FA	1,020	2,700	01/23/2024	02/15/2032
808513-CD-5	Schwab /Charles/ Corp Sr Nt Fix to Float 05/19/28			1	1.F FE	145,556	101.9680	152,952	150,000	146,397		695			5.643	6.279	MN	988	8,465	10/16/2023	05/19/2029
832696-AW-8	Smucker JM Co Sr Nt			1	2.B FE	139,649	103.5720	145,001	140,000	139,728		69			5.900	5.957	MN	1,055	8,719	10/16/2023	11/15/2028
835495-AS-1	Sonoco Products Co Sr Nt			1	2.C FE	224,782	94.7730	214,186	226,000	224,805		23			5.070	5.140	MS	3,246		09/17/2024	09/01/2034
907818-DY-1	Union Pacific Corp Nt			1	1.G FE	996,690	99.9420	999,424	1,000,000	999,986		370			3.250	3.288	JJ	14,986	32,500	08/07/2014	01/15/2025
06738E-BP-9	Barclays Plc Sub Nt		D	2	2.A FE	249,959	88.3480	242,072	274,000	250,455		495			3.564	4.588	MS	2,658	4,883	09/17/2024	09/23/2035
22535W-AJ-6	Credit Agricole Sr Non Pref		D	2	1.G FE	248,620	103.2950	258,237	250,000	248,867		204			6.316	6.428	AO	3,860	15,790	10/16/2023	10/03/2029
82620K-BE-2	Siemens Financieringsmat Sr Nt		C	1	1.D FE	49,933	85.2050	42,602	50,000	49,957		6			2.150	2.165	MS	328	1,075	03/02/2021	03/11/2031
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,693,177	XXX	8,328,084	8,730,000	8,595,680		8,570			XXX	XXX	XXX	105,164	303,341	XXX	XXX
04016N-AM-5	Ares CLO Ltd CLO Ser 2017-44A Cl A1R			4	1.A FE	400,000	100.0460	400,184	400,000	400,000					5.998	5.025	JAJO	5,198	27,076	03/31/2021	04/15/2034
04018E-AA-9	Ares CLO Ser 2021-59A Cl A			4	1.A FE	250,000	100.1230	250,308	250,000	250,000					5.917	4.943	JAJO	2,794	16,824	03/09/2021	04/25/2034
04018E-AC-5	Ares CLO Ser 2021-59A B1			4	1.C FE	100,000	100.0110	100,011	100,000	100,000					6.287	5.509	JAJO	1,188	7,106	03/09/2021	04/25/2034

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
126650-BS-8	CVS Health Corp LBASS PTC Nt			1	2.B FE	625,149	104.5460	507,573	485,504	543,592		(8,206)			7.507	4.024	MON	2,126	36,447	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	100.2050	400,820	400,000	400,000					6.019	5.101	JAJO	4,815	27,473	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	100.2750	1,504,125	1,500,000	1,500,000					5.959	4.935	JAJO	17,877	102,107	03/24/2021	04/20/2034
46090X-AA-9	Invesco CLO Ser 2021-1A Cl A1			4	1.A FE	500,000	100.2270	501,133	500,000	500,000					5.918	4.955	JAJO	6,411	33,439	03/19/2021	04/15/2034
46090X-AE-1	Invesco CLO Ser 2021-1A Cl B			4	1.C FE	250,000	100.2480	250,619	250,000	250,000					6.468	5.683	JAJO	3,503	18,114	03/19/2021	04/15/2034
76761R-AY-5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR			4	1.A FE	100,000	100.0500	100,050	100,000	100,000					5.954	4.918	JAJO	1,240	6,757	03/01/2021	01/18/2034
76761R-BA-6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR			4	1.C FE	100,000	100.1150	100,115	100,000	100,000					6.244	5.423	JAJO	1,301	7,052	03/01/2021	01/18/2034
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,225,149	XXX	4,114,938	4,085,504	4,143,592		(8,206)			XXX	XXX	XXX	46,453	282,395	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						12,918,326	XXX	12,443,022	12,815,504	12,739,272		364			XXX	XXX	XXX	151,617	585,736	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						44,198,494	XXX	43,026,812	44,071,000	44,125,385		(2,465)			XXX	XXX	XXX	302,626	1,679,723	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						13,749,324	XXX	12,009,617	13,893,055	13,743,698		421			XXX	XXX	XXX	37,074	300,067	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						4,225,149	XXX	4,114,938	4,085,504	4,143,592		(8,206)			XXX	XXX	XXX	46,453	282,395	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						62,172,967	XXX	59,151,367	62,049,559	62,012,675		(10,250)			XXX	XXX	XXX	386,153	2,262,185	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 52,423,403	1B ..$	1C ..$ 450,000	1D ..$ 49,957	1E ..$ 2,005,661	1F ..$ 1,703,407	1G ..$ 1,523,807
1B	2A ...$ 1,214,853	2B ..$ 1,736,411	2C ..$ 905,176				
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
36179Y-RK-2	Multiple G2 MA9016 Pool# MA9490 6.500% 03/11/54		05/06/2024	Morgan Stanley & Co LLC		125,113	122,797	133
0109999999. Subtotal - Bonds - U.S. Governments						125,113	122,797	133
3132DS-5H-1	FHLMC Pool# SD5348 5.500% 11/25/53		05/06/2024	Nomura Securities Intl LLC		113,204	115,051	105
3132DS-E8-1	Fr SD4659 Pool# SD4659 5.000% 06/25/53		05/06/2024	Morgan Stanley & Co LLC		98,243	101,922	85
3132DW-F7-3	FHLMC Pool# SD8290 6.000% 01/25/53		07/16/2024	Bank of America BISD Dealer		386,231	381,359	1,017
3140QK-AH-1	FNMA Pool# CB0007 3.000% 04/25/51		07/16/2024	Bank of America BISD Dealer		565,578	651,435	869
3140XM-5S-1	Fannie Mae Super Pool# FS6256 3.500% 08/25/52		06/05/2024	Goldman Sachs & Company		581,332	651,808	317
3140XN-2V-5	Fannie Mae Super Pool# FS7087 5.500% 08/25/53		10/31/2024	Citigroup		392,767	394,958	
3140XP-JT-7	FNMA Pool# FS7473 6.000% 02/25/54		09/03/2024	Citigroup		340,038	331,491	166
31418E-7B-0	Fn MA5192 Pool# MA5389 6.000% 06/25/54		12/10/2024	Citigroup		461,986	455,228	759
31418E-V8-0	FNMA Pool # MA5138 5.500% 09/25/53		12/10/2024	BNP Paribas Securities Corp		433,238	432,900	661
31418E-WA-4	Fn MA5192 Pool #MA5140 6.500% 09/25/53		03/04/2024	Goldman Sachs & Company		1,234,380	1,211,058	875
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,606,997	4,727,210	4,854
756109-CA-0	Realty Income Corp Sr Nt 2.100% 03/15/28		01/23/2024	Tax Free Exchange		70,570	80,000	597
756109-CB-8	Realty Income Corp Sr Nt 4.000% 07/15/29		01/23/2024	Tax Free Exchange		117,259	125,000	111
756109-CE-2	Realty Income Corp Sr Nt 2.700% 02/15/32		01/23/2024	Tax Free Exchange		82,279	100,000	1,185
835495-AS-1	Sonoco Products Co Sr Nt 5.070% 09/01/34		09/17/2024	Morgan Stanley & Co LLC		224,782	226,000	
06738E-BP-9	Barclays Plc Sub Nt 3.564% 09/23/35	D	09/17/2024	Barclays Capital Inc		249,959	274,000	4,747
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						744,849	805,000	6,640
2509999997. Total - Bonds - Part 3						5,476,959	5,655,007	11,627
2509999998. Total - Bonds - Part 5						386,500	384,741	355
2509999999. Total - Bonds						5,863,459	6,039,748	11,982
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						5,863,459	XXX	11,982

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
3132CW-AU-8	FHLMC Pool #B0019 3.500% 06/25/34		12/01/2024	Paydown		31,787	31,787	32,969	32,840		(1,053)		(1,053)		31,787				634	06/25/2034
3132D5-6D-9	FHLMC Pool #SB8068 1.500% 10/25/35		12/01/2024	Paydown		129,802	129,802	132,748	132,304		(2,502)		(2,502)		129,802				1,048	10/25/2035
3132DW-C6-8	FHLMC Pool #SD8193 2.000% 02/25/52		12/01/2024	Paydown		363,945	363,945	359,822	359,999		3,946		3,946		363,945				4,080	02/25/2052
3132DW-ER-0	FHLMC Pool #SD8244 4.000% 09/25/52		12/01/2024	Paydown		2,821	2,821	2,742	2,744		78		78		2,821				66	09/25/2052
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
3138EA-MJ-3	FNMA Pool #AK5760 3.000% 04/25/42		12/01/2024	Paydown		100,377	100,377	104,392	103,692		(3,315)		(3,315)		100,377				2,037	04/25/2042
3138YK-HF-3	FNMA Pool #AY5629 3.000% 06/25/45		12/01/2024	Paydown		15,670	15,670	15,785	15,772		(102)		(102)		15,670				264	06/25/2045
3140KD-G4-6	FNMA Pool #BP5618 2.500% 06/25/50		12/01/2024	Paydown		56,779	56,779	59,055	58,964		(2,185)		(2,185)		56,779				810	06/25/2050
3140XG-U9-8	FNMA Pool #FS1507 3.000% 02/25/52		12/01/2024	Paydown		7,981	7,981	7,330	7,348		633		633		7,981				148	02/25/2052
3140XG-WN-5	FNMA Pool# FS1552 2.500% 11/25/51		12/01/2024	Paydown		7,588	7,588	6,740	6,762		826		826		7,588				108	11/25/2051
3140XH-Y7-6	FNMA Pool# FS2533 2.000% 07/25/52		12/01/2024	Paydown		7,619	7,619	6,504	6,541		1,078		1,078		7,619				89	07/25/2052
31418E-E6-3	Fn MA5192 Pool #MA4656 4.500% 07/01/52		12/01/2024	Paydown		3,375	3,375	3,348	3,349		27		27		3,375				86	07/01/2052
0909999999. Subtotal - Bonds - U.S. Special Revenues						729,673	729,673	733,314	732,221		(2,547)		(2,547)		729,673				9,426	XXX
03040W-AK-1	American Water Cap Corp Sr Nt 3.850% 03/01/24		03/01/2024	Maturity		1,000,000	1,000,000	1,048,720	1,000,975		(975)		(975)		1,000,000				19,250	03/01/2024
126650-BS-8	CVS Health Corp LBASS PTC Nt 7.507% 01/10/32		12/10/2024	Redemption 100.0000		52,159	52,159	67,161	59,281		(7,122)		(7,122)		52,159				2,145	01/10/2032
71270Q-EB-8	Peoples United Bank Sr Nt 4.000% 07/15/24		07/15/2024	Maturity		1,000,000	1,000,000	1,013,230	1,000,859		(859)		(859)		1,000,000				40,000	07/15/2024
84861T-AD-0	Spirit Realty LP Sr Nt 4.000% 07/15/29		01/23/2024	Tax Free Exchange		117,384	125,000	139,028	134,429		(100)		(100)		134,329		(16,946)	(16,946)	2,611	07/15/2029
84861T-AH-1	Spirit Realty LP Sr Nt 2.100% 03/15/28		01/23/2024	Tax Free Exchange		70,650	80,000	79,491	79,687		4		4		79,691		(9,041)	(9,041)	597	03/15/2028
84861T-AJ-7	Spirit Realty LP Sr Nt 2.700% 02/15/32		01/23/2024	Tax Free Exchange		82,379	100,000	99,344	99,494		3		3		99,498		(17,119)	(17,119)	1,185	02/15/2032
92338B-AN-5	Verde CLO Ltd CLO Ser 2019-1A Cl AR 6.018% 04/15/32		09/04/2024	Call 100.0000		399,420	399,420	399,420	399,420						399,420				24,086	04/15/2032
92338B-AN-5	Verde CLO Ltd CLO Ser 2019-1A Cl AR 6.018% 04/15/32		07/15/2024	Paydown		580	580	580	580						580				30	04/15/2032
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,722,572	2,757,159	2,846,974	2,774,725		(9,049)		(9,049)		2,765,677		(43,106)	(43,106)	89,904	XXX
2509999997. Total - Bonds - Part 4						3,452,245	3,486,832	3,580,288	3,506,946		(11,596)		(11,596)		3,495,350		(43,106)	(43,106)	99,330	XXX
2509999998. Total - Bonds - Part 5						384,741	384,741	386,500			(1,757)		(1,757)		384,741				9,906	XXX
2509999999. Total - Bonds						3,836,986	3,871,573	3,966,788	3,506,946		(13,353)		(13,353)		3,880,091		(43,106)	(43,106)	109,236	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						3,836,986	XXX	3,966,788	3,506,946		(13,353)		(13,353)		3,880,091		(43,106)	(43,106)	109,236	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 12	13	14	15	16	17	18	19	20	21
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
36179Y-RK-2	Multiple G2 MA9016 Pool# MA9490 6.500% 03/11/54		05/06/2024	Morgan Stanley & Co LLC	12/20/2024	Paydown	51,831	52,809	51,831	51,831		(978)		(978)					1,574	56
0109999999. Subtotal - Bonds - U.S. Governments							51,831	52,809	51,831	51,831		(978)		(978)					1,574	56
3132DS-5H-1	FHLMC Pool# SD5348 5.500% 11/25/53		05/06/2024	Nomura Securities Intl LLC	12/01/2024	Paydown	1,802	1,773	1,802	1,802		29		29					40	2
3132DS-E8-1	Fr SD4659 Pool# SD4659 5.000% 06/25/53		05/06/2024	Morgan Stanley & Co LLC	12/01/2024	Paydown	3,681	3,548	3,681	3,681		133		133					76	3
3132DW-F7-3	FHLMC Pool# SD8290 6.000% 01/25/53		07/16/2024	Bank of America BISD Dealer	12/01/2024	Paydown	32,986	33,408	32,986	32,986		(421)		(421)					557	88
3140QK-AH-1	FNMA Pool# CB0007 3.000% 04/25/51		07/16/2024	Bank of America BISD Dealer	12/01/2024	Paydown	14,218	12,344	14,218	14,218		1,874		1,874					104	19
3140XM-5S-1	Fannie Mae Super Pool# FS6256 3.500% 08/25/52		06/05/2024	Goldman Sachs & Company	12/01/2024	Paydown	23,976	21,384	23,976	23,976		2,592		2,592					241	12
3140XN-2V-5	Fannie Mae Super Pool# FS7087 5.500% 08/25/53		10/31/2024	Citigroup	12/01/2024	Paydown	5,379	5,349	5,379	5,379		30		30					25	
3140XP-JT-7	FNMA Pool# FS7473 6.000% 02/25/54		09/03/2024	Citigroup	12/01/2024	Paydown	28,409	29,142	28,409	28,409		(732)		(732)					257	14
31418E-WA-4	Fn MA5192 Pool #MA5140 6.500% 09/25/53		03/04/2024	Goldman Sachs & Company	12/01/2024	Paydown	222,459	226,743	222,459	222,459		(4,284)		(4,284)					7,032	161
0909999999. Subtotal - Bonds - U.S. Special Revenues							332,910	333,691	332,910	332,910		(779)		(779)					8,332	299
2509999998. Total - Bonds							384,741	386,500	384,741	384,741		(1,757)		(1,757)					9,906	355
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								386,500	384,741	384,741		(1,757)		(1,757)					9,906	355

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					120,478	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			120,478	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			120,478	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			120,478	XXX

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

1. January	179,343	4. April	105,196	7. July	121,802	10. October	121,084
2. February	362,394	5. May	105,165	8. August	122,084	11. November	120,628
3. March	221,619	6. June	121,813	9. September	120,319	12. December	120,478

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		688,558		2,430
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						688,558		2,430
8609999999 - Total Cash Equivalents						688,558		2,430

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	B	For protection of state's ph's			114,624	109,780
5. California CA	B	Workers compensation			119,763	115,011
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	For protection of state's ph's			548,202	525,035
11. Georgia GA	B	For protection of state's ph's			109,640	105,007
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			299,019	286,383
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			149,510	143,191
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Multiple			299,019	286,383
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			340,882	326,476
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			313,970	300,702
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,014,790	2,009,163		
37. Oklahoma OK						
38. Oregon OR	B	Workers compensation			130,583	127,075
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	2,014,790	2,009,163	2,425,212	2,325,043
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 through 5803 plus 5898)(Line 58 above)	XXX	XXX				