1 8 9 6 1 2 0 1 1 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Crestbrook Insurance Company

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 18961 Employer's ID Number 68-0066866

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Incorporated/Organized 07/09/1985 Commenced Business 06/05/1985

Statutory Home Office One West Nationwide Blvd. (Street and Number), Columbus , OH 43215-2220 (City or Town, State and Zip Code)

Main Administrative Office One West Nationwide Blvd. (Street and Number)

Columbus , OH 43215-2220 (City or Town, State and Zip Code), 614-249-7111 (Area Code) (Telephone Number)

Mail Address One West Nationwide Blvd., 1-04-701 (Street and Number or P.O. Box), Columbus , OH 43215-2220 (City or Town, State and Zip Code)

Primary Location of Books and Records One West Nationwide Blvd., 1-04-701 (Street and Number)

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

Internet Website Address www.nationwide.com

Statutory Statement Contact Arlene E. Swanson (Name), 614-249-1545 (Area Code) (Telephone Number)

FinRpt@nationwide.com (E-mail Address), 866-315-1430 (FAX Number)

OFFICERS

President & COO	Wesley Kim Austen	VP & Treasurer	Carol Lynn Dove
VP & Secretary	Robert William Horner III		

OTHER

Pamela Ann Biesecker Sr VP-Head of Taxation

DIRECTORS OR TRUSTEES

David Gerard Arango	Wesley Kim Austen	Mark Allen Berven
Michael Patrick Leach	Michael Allen Lex	

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.

Wesley Kim Austen	Robert William Horner III	Carol Lynn Dove
President & COO	VP & Secretary	VP & Treasurer

Subscribed and sworn to before me this ______ day of January , 2012

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	32,230,721	31.646	32,230,721		32,230,721	31.646
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	991,059	0.973	991,059		991,059	0.973
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	8,987,602	8.825	8,987,602		8,987,602	8.825
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	12,928,066	12.693	12,928,066		12,928,066	12.693
1.43 Revenue and assessment obligations	13,957,960	13.705	13,957,960		13,957,960	13.705
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000				0.000
1.512 Issued or guaranteed by FNMA and FHLMC	18,295,849	17.964	18,295,849		18,295,849	17.964
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	709,859	0.697	709,859		709,859	0.697
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
1.523 All other	185,333	0.182	185,333		185,333	0.182
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	4,784,462	4.698	4,784,462		4,784,462	4.698
2.2 Unaffiliated non-U.S. securities (including Canada)		0.000				0.000
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000				0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated		0.000				0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	8,777,370	8.618	8,777,370		8,777,370	8.618
11. Other invested assets		0.000				0.000
12. Total invested assets	101,848,282	100.000	101,848,282		101,848,282	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		90,692,832
2.	Cost of bonds and stocks acquired, Part 3, Column 7		32,693,126
3.	Accrual of discount		40,796
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	337,349	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	(32,539)	304,810
5.	Total gain (loss) on disposals, Part 4, Column 19		810,736
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		30,937,872
7.	Deduct amortization of premium		533,513
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.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		93,070,915
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		93,070,915

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	33,221,780	40,795,291	32,328,233	30,100,000
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	33,221,780	40,795,291	32,328,233	30,100,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	8,987,603	9,394,893	9,874,500	8,815,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	12,928,066	13,985,890	13,309,113	12,800,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	32,963,669	34,618,008	33,895,326	32,129,645
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	4,969,797	5,184,186	5,421,617	5,268,656
	9. Canada				
	10. Other Countries				
	11. Totals	4,969,797	5,184,186	5,421,617	5,268,656
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	93,070,915	103,978,268	94,828,789	89,113,301
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	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	93,070,915	103,978,268	94,828,789	

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

Quality Rating per the 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 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1		2,096,521		16,331,681	14,793,578	33,221,780	35.7	40,107,270	44.2	33,221,780	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals		2,096,521		16,331,681	14,793,578	33,221,780	35.7	40,107,270	44.2	33,221,780	
2. All Other Governments											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	4,016,088	3,910,327	1,061,187			8,987,602	9.7	12,255,231	13.5	8,987,602	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals	4,016,088	3,910,327	1,061,187			8,987,602	9.7	12,255,231	13.5	8,987,602	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1		10,894,507		2,033,559		12,928,066	13.9	14,996,895	16.5	12,928,066	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals		10,894,507		2,033,559		12,928,066	13.9	14,996,895	16.5	12,928,066	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	4,732,319	9,315,042	9,510,052	5,930,621	3,475,633	32,963,667	35.4	17,998,069	19.8	32,963,667	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	4,732,319	9,315,042	9,510,052	5,930,621	3,475,633	32,963,667	35.4	17,998,069	19.8	32,963,667	

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

Quality Rating per the 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 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	1,141,364	424,739	1,014,192			2,580,295	2.8	2,478,433	2.7	2,580,295	
6.2 Class 2											
6.3 Class 3											
6.4 Class 4				2,389,500		2,389,500	2.6			2,389,500	
6.5 Class 5								2,856,931	3.2		
6.6 Class 6											
6.7 Totals	1,141,364	424,739	1,014,192	2,389,500		4,969,795	5.3	5,335,364	5.9	4,969,795	
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

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

Quality Rating per the 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 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 9,889,771	26,641,136	11,585,431	24,295,861	18,269,211	90,681,410	97.4	XXX	XXX	90,681,410	
9.2 Class 2	(d)							XXX	XXX		
9.3 Class 3	(d)							XXX	XXX		
9.4 Class 4	(d)			2,389,500		2,389,500	2.6	XXX	XXX	2,389,500	
9.5 Class 5	(d)					(c)		XXX	XXX		
9.6 Class 6	(d)					(c)		XXX	XXX		
9.7 Totals	9,889,771	26,641,136	11,585,431	26,685,361	18,269,211	(b) 93,070,910	100.0	XXX	XXX	93,070,910	
9.8 Line 9.7 as a % of Col. 6	10.6	28.6	12.4	28.7	19.6	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Class 1	20,071,561	25,359,046	22,744,291	19,661,000		XXX	XXX	87,835,898	96.8	87,835,898	
10.2 Class 2						XXX	XXX				
10.3 Class 3						XXX	XXX				
10.4 Class 4						XXX	XXX				
10.5 Class 5	60,379	204,552		2,592,000		XXX	XXX	(c) 2,856,931	3.2	2,856,931	
10.6 Class 6						XXX	XXX	(c)			
10.7 Totals	20,131,940	25,563,598	22,744,291	22,253,000		XXX	XXX	(b) 90,692,829	100.0	90,692,829	
10.8 Line 10.7 as a % of Col. 8	22.2	28.2	25.1	24.5		XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Class 1	9,889,771	26,641,136	11,585,431	24,295,861	18,269,211	90,681,410	97.4	87,835,898	96.8	90,681,410	XXX
11.2 Class 2											XXX
11.3 Class 3											XXX
11.4 Class 4				2,389,500		2,389,500	2.6			2,389,500	XXX
11.5 Class 5								2,856,931	3.2		XXX
11.6 Class 6											XXX
11.7 Totals	9,889,771	26,641,136	11,585,431	26,685,361	18,269,211	93,070,910	100.0	90,692,829	100.0	93,070,910	XXX
11.8 Line 11.7 as a % of Col. 6	10.6	28.6	12.4	28.7	19.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	10.6	28.6	12.4	28.7	19.6	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Class 1										XXX	
12.2 Class 2										XXX	
12.3 Class 3										XXX	
12.4 Class 4										XXX	
12.5 Class 5										XXX	
12.6 Class 6										XXX	
12.7 Totals										XXX	
12.8 Line 12.7 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							XXX	XXX	XXX	XXX	

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

(b) Includes $ .... current year, $ .... prior year of bonds with Z designations and $ .... , current year $ .... 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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ .... current year, $ .... prior year of bonds with 5* designations and $ .... , current year $ .... prior year of bonds with 6* designations. "5*" 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 non-rated 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 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations		2,096,521		16,331,681	14,793,578	33,221,780	35.7	40,107,270	44.2	33,221,780	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals		2,096,521		16,331,681	14,793,578	33,221,780	35.7	40,107,270	44.2	33,221,780	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	4,016,088	3,910,327	1,061,187			8,987,602	9.7	12,255,231	13.5	8,987,602	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	4,016,088	3,910,327	1,061,187			8,987,602	9.7	12,255,231	13.5	8,987,602	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		10,894,507		2,033,559		12,928,066	13.9	14,996,895	16.5	12,928,066	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		10,894,507		2,033,559		12,928,066	13.9	14,996,895	16.5	12,928,066	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	3,503,658	5,121,594	2,223,848			10,849,100	11.7	16,107,299	17.8	10,849,100	
5.2 Residential Mortgage-Backed Securities	1,228,662	4,193,448	4,177,344	5,930,621	3,475,633	19,005,708	20.4	1,890,770	2.1	19,005,708	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities			3,108,860			3,108,860	3.3			3,108,860	
5.5 Totals	4,732,320	9,315,042	9,510,052	5,930,621	3,475,633	32,963,668	35.4	17,998,069	19.8	32,963,668	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,086,527	294,242	1,014,192	2,389,500		4,784,461	5.1	5,070,433	5.6	4,784,461	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities	54,837	130,497				185,334	0.2	264,932	0.3	185,334	
6.4 Other Loan-Backed and Structured Securities											
6.5 Totals	1,141,364	424,739	1,014,192	2,389,500		4,969,795	5.3	5,335,365	5.9	4,969,795	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	8,606,273	22,317,191	4,299,227	20,754,740	14,793,578	70,771,009	76.0	XXX	XXX	70,771,009	
9.2 Residential Mortgage-Backed Securities	1,228,662	4,193,448	4,177,344	5,930,621	3,475,633	19,005,708	20.4	XXX	XXX	19,005,708	
9.3 Commercial Mortgage-Backed Securities	54,837	130,497				185,334	0.2	XXX	XXX	185,334	
9.4 Other Loan-Backed and Structured Securities			3,108,860			3,108,860	3.3	XXX	XXX	3,108,860	
9.5 Totals	9,889,772	26,641,136	11,585,431	26,685,361	18,269,211	93,070,911	100.0	XXX	XXX	93,070,911	
9.6 Line 9.5 as a % of Col. 6	10.6	28.6	12.4	28.7	19.6	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	19,802,640	24,680,839	22,280,225	21,773,424		XXX	XXX	88,537,128	97.6	88,537,128	
10.2 Residential Mortgage-Backed Securities	268,921	678,206	464,066	479,577		XXX	XXX	1,890,770	2.1	1,890,770	
10.3 Commercial Mortgage-Backed Securities	60,379	204,552				XXX	XXX	264,931	0.3	264,931	
10.4 Other Loan-Backed and Structured Securities						XXX	XXX				
10.5 Totals	20,131,940	25,563,597	22,744,291	22,253,001		XXX	XXX	90,692,829	100.0	90,692,829	
10.6 Line 10.5 as a % of Col. 8	22.2	28.2	25.1	24.5		XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	8,606,273	22,317,191	4,299,227	20,754,740	14,793,578	70,771,009	76.0	88,537,128	97.6	70,771,009	XXX
11.2 Residential Mortgage-Backed Securities	1,228,662	4,193,448	4,177,344	5,930,621	3,475,633	19,005,708	20.4	1,890,770	2.1	19,005,708	XXX
11.3 Commercial Mortgage-Backed Securities	54,837	130,497				185,334	0.2	264,931	0.3	185,334	XXX
11.4 Other Loan-Backed and Structured Securities			3,108,860			3,108,860	3.3			3,108,860	XXX
11.5 Totals	9,889,772	26,641,136	11,585,431	26,685,361	18,269,211	93,070,911	100.0	90,692,829	100.0	93,070,911	XXX
11.6 Line 11.5 as a % of Col. 6	10.6	28.6	12.4	28.7	19.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	10.6	28.6	12.4	28.7	19.6	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 Totals										XXX	
12.6 Line 12.5 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	3,580,324			3,580,324	
2. Cost of short-term investments acquired	39,658,396			39,658,396	
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	34,681,113			34,681,113	
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,557,607			8,557,607	
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	8,557,607			8,557,607	

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

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

Schedule E - Verification - Cash Equivalents

NONE

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) 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	Maturity
31331Q-BK-2	Federal Farm Credit Bk Nt				1	975,000	114.8400	1,148,401	1,000,000	991,059		2,131			4.970	5.239	MS	14,496	49,700	10/25/2002	09/16/2015
912810-EQ-7	U S Treasury Bd				1	6,204,500	143.1250	7,156,250	5,000,000	6,125,900		(75,455)			6.250	3.831	FA	118,037	312,500	12/15/2010	08/15/2023
912810-PV-4	U S Treasury Inflation Index IX Nt				1	9,405,755	129.9730	12,997,343	10,000,000	10,205,781	348,725	28,911			1.750	2.163	JJ	87,374	185,502	02/24/2009	01/15/2028
912810-QF-8	U S Treasury Inflation Index Nt				1	14,625,224	140.5790	18,275,266	13,000,000	14,793,578	186,690	(18,336)			2.125	1.736	FA	109,308	144,334	06/02/2011	02/15/2040
912828-CJ-7	U S Treasury Nt	SD			1	517,754	110.4530	552,266	500,000	505,462		(2,144)			4.750	4.261	MN	3,067	23,750	07/29/2005	05/15/2014
912828-KW-9	U S Treasury Nt	SD			1	600,000	110.9610	665,765	600,000	600,000					3.250	3.250	MN	1,705	19,500	05/28/2009	05/31/2016
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						32,328,233	XXX	40,795,291	30,100,000	33,221,780	535,415	(64,893)			XXX	XXX	XXX	333,987	735,286	XXX	XXX
0599999. Total - U.S. Government Bonds						32,328,233	XXX	40,795,291	30,100,000	33,221,780	535,415	(64,893)			XXX	XXX	XXX	333,987	735,286	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
452151-DD-2	Illinois St GO First Ser			1	1FE	1,119,680	103.7040	1,037,040	1,000,000	1,012,950		(16,786)			5.250	3.480	AO	13,125	52,500	12/15/2004	10/01/2012
57582N-SH-9	Massachusetts St GO Ref Ser D				1FE	1,114,820	126.6440	1,266,440	1,000,000	1,061,187		(7,612)			5.500	4.441	AO	13,750	55,000	10/07/2003	10/01/2018
646038-XA-2	New Jersey St GO Ref Ser D				1FE	3,675,788	106.2020	3,329,433	3,135,000	3,219,415		(72,528)			6.000	3.530	FA	71,060	188,100	01/07/2005	02/15/2013
709141-UL-7	Pennsylvania St GO First Ser Preref			1	1FE	1,098,660	100.3640	1,003,640	1,000,000	1,001,308		(15,344)			5.250	3.668	FA	21,875	52,500	12/06/2004	02/01/2012
709141-UN-3	Pennsylvania St GO First Ser			1	1FE	1,023,910	100.3640	1,003,640	1,000,000	1,000,255		(2,976)			5.250	4.940	FA	21,875	52,500	03/18/2002	02/01/2012
709141-UQ-6	Pennsylvania St GO First Ser			1	1FE	1,120,040	100.3640	1,003,640	1,000,000	1,001,576		(18,500)			5.250	3.348	FA	21,875	52,500	12/06/2004	02/01/2012
977056-6X-3	Wisconsin St GO Ser C			1	1FE	721,602	110.4500	751,060	680,000	690,912		(4,357)			5.000	4.270	MN	5,667	34,000	10/24/2003	05/01/2014
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						9,874,500	XXX	9,394,893	8,815,000	8,987,603		(138,103)			XXX	XXX	XXX	169,227	487,100	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						9,874,500	XXX	9,394,893	8,815,000	8,987,603		(138,103)			XXX	XXX	XXX	169,227	487,100	XXX	XXX
167610-2Y-9	Chicago IL Park Dist GO Ltd Tax Ser A	SD		1	1FE	1,093,020	106.5580	1,065,580	1,000,000	1,016,283		(10,315)			5.250	4.119	JJ	26,250	52,500	04/23/2003	07/01/2013
186343-SV-2	Cleveland OH GO			1	1FE	1,084,590	107.6760	1,076,760	1,000,000	1,017,780		(10,656)			5.250	4.079	FA	21,875	52,500	12/06/2004	08/01/2013
253363-RK-3	Dickinson TX Indpt Sch Dist GO			1	1FE	2,983,046	110.6560	3,131,565	2,830,000	2,902,320		(15,711)			5.000	4.316	FA	53,456	141,500	03/07/2006	02/15/2016
590759-M8-6	Mesquite TX ISD GO Ref Ser A			1	1FE	1,449,012	111.0260	1,509,954	1,360,000	1,397,012		(9,280)			5.000	4.182	FA	25,689	68,000	08/16/2005	08/15/2015
667825-RJ-4	Northwest TX Indpt Sch Dist GO Sch Bldg			1	1FE	3,096,232	111.0710	3,276,595	2,950,000	3,019,100		(14,990)			5.000	4.373	FA	55,722	147,500	02/03/2006	02/15/2016
97942N-DM-5	Woodhaven Brownstown MI GO Sch Dist Ref			1	1FE	2,001,348	104.0630	2,247,761	2,160,000	2,033,559		6,132			4.000	4.561	MN	14,400	86,400	02/03/2006	05/01/2026
988168-2A-7	Ysleta TX ISD GO Bldg			1	1FE	1,601,865	111.8450	1,677,675	1,500,000	1,542,012		(10,540)			5.000	4.159	FA	28,333	75,000	08/18/2005	08/15/2015
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						13,309,113	XXX	13,985,890	12,800,000	12,928,066		(65,360)			XXX	XXX	XXX	225,725	623,400	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						13,309,113	XXX	13,985,890	12,800,000	12,928,066		(65,360)			XXX	XXX	XXX	225,725	623,400	XXX	XXX
19679H-CV-2	Colorado Wtr ResPwrDevAuth Rev Ref Revol				1FE	1,168,870	128.6970	1,286,970	1,000,000	1,108,881		(10,310)			5.500	4.001	MS	18,333	55,000	07/14/2005	09/01/2020
19679H-CW-0	Colorado Wtr ResPwrDevAuth Rev Ref Revol				1FE	1,170,350	129.4700	1,294,700	1,000,000	1,114,967		(9,530)			5.500	4.050	MS	18,333	55,000	07/14/2005	09/01/2021
57583P-AR-0	Massachusetts St Rev Grant Antic Nts - S				1FE	2,223,280	104.6160	2,092,320	2,000,000	2,027,751		(28,069)			5.250	3.754	JD	4,667	105,000	12/06/2004	12/15/2012
60242M-BG-7	Milwaukee WI Sew Rev Sys Ser S4			1	1FE	1,076,030	106.5140	1,065,140	1,000,000	1,013,065		(8,796)			5.000	4.040	JD	4,167	50,000	10/02/2003	06/01/2013
658873-AS-3	North Dakota Dept Trans Rev Grant & Rev			1	1FE	2,156,900	110.3140	2,206,280	2,000,000	2,062,058		(16,627)			5.000	4.018	JD	8,333	100,000	08/17/2005	06/01/2015
677632-DM-0	Ohio St Univ Gen Rcpts Rev Ser A			1	1FE	1,616,229	104.4730	1,520,082	1,455,000	1,475,907		(22,072)			5.250	3.639	JD	6,366	76,388	12/06/2004	12/01/2012
977092-NH-4	Wisconsin St Clean Wtr Rev Ref Ser 2				1FE	2,243,720	106.8640	2,137,280	2,000,000	2,046,472		(31,467)			5.250	3.551	JD	8,750	105,000	12/17/2004	06/01/2013
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						11,655,379	XXX	11,602,772	10,455,000	10,849,101		(126,871)			XXX	XXX	XXX	68,949	546,388	XXX	XXX
31377R-BH-2	FNMA DUS Pool #384440			2	1	879,905	120.6520	958,574	794,497	851,712		(3,619)			6.600	5.518	MON	4,370	52,437	03/27/2003	10/25/2026
3138A2-SL-4	FNMA Pool #AH1422			2	1	970,198	105.1740	1,022,877	972,553	970,191		(6)			4.000	4.031	MON	3,242	16,209	07/07/2011	01/25/2041
3138AB-JE-7	FNMA Pool #AH6560			2	1	9,652,883	105.1740	10,079,130	9,583,255	9,651,827		(1,056)			4.000	3.913	MON	31,944	159,721	06/28/2011	02/25/2041
31393A-2V-8	FNMA REMIC Ser 2003-38 Cl MP			2	1	722,322	109.4960	773,509	706,427	709,859		(372)			5.500	5.236	MON	3,238	38,854	04/01/2003	12/01/2022
31419B-CT-0	FNMA Pool #AE0981			2	1	6,823,689	102.9350	6,812,116	6,617,913	6,822,119		(1,571)			3.500	3.165	MON	19,302	38,605	09/23/2011	03/25/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						19,048,997	XXX	19,646,206	18,674,645	19,005,708		(6,624)			XXX	XXX	XXX	62,096	305,826	XXX	XXX
946363-GG-7	Wayne Twp IN Marion Cnty Rev Sch Bldg Re			1	1FE	3,190,950	112.3010	3,369,030	3,000,000	3,108,860		(15,476)			5.000	4.311	JJ	69,167	150,000	02/03/2006	01/15/2018
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						3,190,950	XXX	3,369,030	3,000,000	3,108,860		(15,476)			XXX	XXX	XXX	69,167	150,000	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						33,895,326	XXX	34,618,008	32,129,645	32,963,669		(148,971)			XXX	XXX	XXX	200,212	1,002,214	XXX	XXX
00206R-AR-3	AT&T Inc Nt				1FE	1,017,930	118.0030	1,180,029	1,000,000	1,014,192		(1,586)			5.800	5.556	FA	21,911	58,000	06/22/2009	02/15/2019
079867-AQ-0	BellSouth Telecom Inc Deb			2	1FE	384,728	106.1890	402,035	378,602	380,770		(468)			6.300	6.022	JD	1,060	23,852	06/11/2002	12/15/2015
197677-AG-2	Columbia/HCA Healthcare Corp Nt				4FE	2,845,550	88.5000	2,389,500	2,700,000	2,389,500	(198,066)	(4,434)			7.690	7.245	JD	9,228	207,630	09/24/1997	06/15/2025
66765R-BN-5	Northwest Natural Gas Co MT Nt Ser B				1FE	1,000,000	101.3450	1,013,453	1,000,000	1,000,000					7.130	7.133	JD	5,942	71,300	03/21/2002	03/26/2012

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) 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	Maturity
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,248,208	XXX	4,985,017	5,078,602	4,784,462	(198,066)	(6,488)			XXX	XXX	XXX	38,141	360,782	XXX	XXX
820922-AV-4	CMBS-Shearson Lehman CMO Inc Mtg Bkd Ser			2	1	173,409	104.7960	199,168	190,054	185,333		979			5.750	7.237	MON	911	9,619	12/01/2010	12/02/2014
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						173,409	XXX	199,168	190,054	185,333		979			XXX	XXX	XXX	911	9,619	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,421,617	XXX	5,184,185	5,268,656	4,969,795	(198,066)	(5,509)			XXX	XXX	XXX	39,052	370,401	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						72,415,433	XXX	80,763,863	67,248,602	70,771,012	337,349	(401,715)			XXX	XXX	XXX	836,029	2,752,956	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						19,048,997	XXX	19,646,206	18,674,645	19,005,708		(6,624)			XXX	XXX	XXX	62,096	305,826	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						173,409	XXX	199,168	190,054	185,333		979			XXX	XXX	XXX	911	9,619	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						3,190,950	XXX	3,369,030	3,000,000	3,108,860		(15,476)			XXX	XXX	XXX	69,167	150,000	XXX	XXX
8399999 - Total Bonds						94,828,789	XXX	103,978,267	89,113,301	93,070,913	337,349	(422,836)			XXX	XXX	XXX	968,203	3,218,401	XXX	XXX

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

NONE

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

NONE

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
912810-QF-8	U S Treasury Inflation Index Nt		06/02/2011	Morgan Stanley & Co Inc		14,625,224	13,000,000	85,248
0599999. Subtotal - Bonds - U.S. Governments						14,625,224	13,000,000	85,248
3138A2-SL-4	FNMA Pool #AH1422 4.000% 01/25/41		07/07/2011	Barclays Capital		970,198	972,553	1,405
3138A8-JE-7	FNMA Pool #AH6560 4.000% 02/25/41		06/28/2011	Barclays Capital		9,652,883	9,583,255	13,842
31419B-CT-0	FNMA Pool #AE0981 3.500% 03/25/41		09/23/2011	Nomura Securities Int'l Inc		6,823,689	6,617,913	7,721
3199999. Subtotal - Bonds - U.S. Special Revenues						17,446,770	17,173,721	22,968
8399997. Total - Bonds - Part 3						32,071,994	30,173,721	108,216
8399998. Total - Bonds - Part 5						621,132	612,923	839
8399999. Total - Bonds						32,693,126	30,786,644	109,055
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						32,693,126	XXX	109,055

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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	Maturity Date
912827-6R-8	U S Treasury Inflation Index Nt		01/15/2011	Maturity		12,568,700	10,000,000	12,717,890	12,581,236	(32,539)	(14,897)		(47,436)		12,533,800		34,900	34,900	219,952	01/15/2011
912828-KW-9	U S Treasury Nt 3.250% 05/31/16		06/28/2011	Barclays Capital		10,175,836	9,400,000	9,399,993	9,400,000						9,400,000		775,836	775,836	176,956	05/31/2016
0599999. Subtotal - Bonds - U.S. Governments						22,744,536	19,400,000	22,117,883	21,981,236	(32,539)	(14,897)		(47,436)		21,933,800		810,736	810,736	396,908	XXX
452150-2W-4	Illinois St GO First Ser		11/01/2011	Various		2,000,000	2,000,000	2,182,370	2,022,427		(22,427)		(22,427)		2,000,000				107,500	11/01/2011
677518-2M-3	Ohio St GO Common Schs Cap Facs Ser B		09/15/2011	Call 100.0000		1,095,000	1,095,000	1,200,065	1,107,099		(12,099)		(12,099)		1,095,000				57,488	09/15/2011
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,095,000	3,095,000	3,382,435	3,129,526		(34,526)		(34,526)		3,095,000				164,988	XXX
486062-B8-4	Katy TX Indpt Sch Dist GO Ser 1995		02/15/2011	Various		2,000,000	2,000,000	2,174,310	2,003,468		(3,468)		(3,468)		2,000,000				52,500	02/15/2011
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,000,000	2,000,000	2,174,310	2,003,468		(3,468)		(3,468)		2,000,000				52,500	XXX
31377R-BH-2	FNMA DUS Pool #384440 6.600% 10/25/26		12/01/2011	Paydown		27,917	27,917	30,918	30,054		(2,138)		(2,138)		27,917				1,009	10/25/2026
31393A-2V-8	FNMA REMIC Ser 2003-38 Cl MP		12/01/2011	Paydown		293,573	293,573	300,178	295,154		(1,581)		(1,581)		293,573				8,231	12/01/2022
67755A-X2-4	Ohio St Bldg Auth Rev St Facs-Arts Bldg		04/01/2011	Call 100.0000		1,000,000	1,000,000	1,108,940	1,004,716		(4,716)		(4,716)		1,000,000				27,500	04/01/2011
957886-CP-7	Western CarolinaReglSwrAuthRev SC Swr Sy		03/01/2011	Call 100.0000		1,000,000	1,000,000	1,097,780	1,002,277		(2,277)		(2,277)		1,000,000				26,875	03/01/2011
3199999. Subtotal - Bonds - U.S. Special Revenues						2,321,490	2,321,490	2,537,816	2,332,201		(10,712)		(10,712)		2,321,490				63,615	XXX
079867-AQ-0	BellSouth Telecom Inc Deb		12/15/2011	Redemption 100.0000		80,854	80,854	82,163	81,417		(563)		(563)		80,854				3,840	12/15/2015
820922-AV-4	Shearson Lehman CMO Inc Mtg Bkd Ser E Cl		11/01/2011	Paydown		83,069	83,069	75,794	80,578		2,491		2,491		83,069				2,656	12/02/2014
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						163,923	163,923	157,957	161,995		1,928		1,928		163,923				6,496	XXX
8399997. Total - Bonds - Part 4						30,324,949	26,980,413	30,370,401	29,608,426	(32,539)	(61,675)		(94,214)		29,514,213		810,736	810,736	684,507	XXX
8399998. Total - Bonds - Part 5						612,923	612,923	621,132			(8,208)		(8,208)		612,923				4,688	XXX
8399999. Total - Bonds						30,937,872	27,593,336	30,991,533	29,608,426	(32,539)	(69,883)		(102,422)		30,127,136		810,736	810,736	689,195	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						30,937,872	XXX	30,991,533	29,608,426	(32,539)	(69,883)		(102,422)		30,127,136		810,736	810,736	689,195	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
3138A2-SL-4	FNMA Pool #AH1422 4.000% 01/25/41		07/07/2011	Barclays Capital	12/01/2011	Paydown	27,447	27,381	27,447	27,447		66		66					404	40
3138A8-JE-7	FNMA Pool #AH6560 4.000% 02/25/41		06/28/2011	Barclays Capital	12/01/2011	Paydown	416,746	419,774	416,746	416,746		(3,028)		(3,028)					3,520	602
31419B-CT-0	FNMA Pool #AE0981 3.500% 03/25/41		09/23/2011	Nomura Securities Int'l Inc	12/01/2011	Paydown	168,730	173,977	168,730	168,730		(5,246)		(5,246)					764	197
3199999. Subtotal - Bonds - U.S. Special Revenues							612,923	621,132	612,923	612,923		(8,208)		(8,208)					4,688	839
8399998. Total - Bonds							612,923	621,132	612,923	612,923		(8,208)		(8,208)					4,688	839
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								621,132	612,923	612,923		(8,208)		(8,208)					4,688	839

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

NONE

Schedule D - Part 6 - Section 2

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
	Nationwide Cash Mgmt Partn			12/30/2011	Various	12/31/2012	8,557,607					8,557,607	8,557,607			0.017	0.101	MON	570	
9099999. Subtotal - Other Short-Term Invested Assets							8,557,607					XXX	8,557,607			XXX	XXX	XXX	570	
9199999 - Totals							8,557,607					XXX	8,557,607			XXX	XXX	XXX	570	

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DB - Part B - Section 2B - Brokers with whom cash deposits have been made

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

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 *
The Bank of New York Mellon New York, NY					219,763	XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						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			219,763	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			219,763	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			219,763	XXX

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

1. January	80,195	4. April	123,897	7. July	279,440	10. October	137,290
2. February	125,240	5. May	80,336	8. August	1,931	11. November	11,683
3. March	171,528	6. June	80,217	9. September	136,876	12. December	219,763

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

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	B	For protection of state's ph's			600,000	665,765
4.	Arkansas AR						
5.	California CA	B	Multiple			131,420	143,589
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	For protection of state's ph's			252,731	276,133
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	203,257	213,116		
37.	Oklahoma OK						
38.	Oregon OR						
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 CN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	203,257	213,116	984,151	1,085,487
	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				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ANNUAL STATEMENT BLANK (Continued)

ANNUAL STATEMENT BLANK (Continued)