PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

18961201920100100

ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

CRESTBROOK INSURANCE COMPANY

NAIC Group Code..... 140, 140 (Current Period) (Prior Period)	NAIC Company Code..... 18961	Employer's ID Number..... 68-0066866
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... July 9, 1985	Commenced Business..... June 5, 1985	
Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	8877 N. GAINEY CENTER DRIVE .. SCOTTSDALE .. AZ .. US .. 85258-2108 *(Street and Number) (City or Town, State, Country and Zip Code)*	480-365-4000 *(Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD., FSSC-RR .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-1545 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	CHERYL M DENNIS *(Name)*	614-249-1545 *(Area Code) (Telephone Number) (Extension)*
	FINRPT@NATIONWIDE.COM *(E-Mail Address)*	866-315-1430 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. PAUL M. VANDENBOSCH	PRESIDENT	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. AMBER M. WAYNE #	VP & TREASURER		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JENNIFER BOYD MACKENZIE	SVP-ENTERPRISE BRAND MARKT

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN	GARY ANTHONY DOUGLAS #	ELIZABETH MARGARET RICZKO #	SHELLEY BRAZEAU TEMPLE #
PAUL M. VANDENBOSCH			

State of..... OHIO
County of..... FRANKLIN

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.

(Signature)	(Signature)	(Signature)
PAUL M. VANDENBOSCH	DENISE LYNN SKINGLE	AMBER M. WAYNE
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	SVP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 3 day of FEBRUARY 2020

Jeffrey Boyd

a. Is this an original filing? Yes [X] No [ ]

b. If no 1. State the amendment number

2. Date filed

3. Number of pages attached

NOTARIAL SEAL STATE OF OHIO

JEFFREY BOYD
Notary Public, State of Ohio
My Commission Expires 08-22-2021

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	16,008,825	38.1	16,008,824		16,008,824	38.1
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	4,790,869	11.4	4,790,869		4,790,869	11.4
1.06 Industrial and Miscellaneous	19,511,163	46.4	19,511,161		19,511,161	46.4
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	40,310,857	96.0	40,310,854	0	40,310,854	96.0
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	142,093	0.3	142,093		142,093	0.3
6.02 Cash Equivalents (Schedule E, Part 2)		0.0			0	0.0
6.03 Short-Term Investments (Schedule DA)	1,558,708	3.7	1,558,708		1,558,708	3.7
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	1,700,801	4.0	1,700,801	0	1,700,801	4.0
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)		0.0			0	0.0
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	42,011,658	100.0	42,011,655	0	42,011,655	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year			
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 6)			
	2.2 Additional investment made after acquisition (Part 2, Column 9)			0
3.	Current year change in encumbrances:			
	3.1 Totals, Part 1, Column 13			
	3.2 Totals, Part 3, Column 11			0
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			0
7.	Deduct current year's other-than-temporary impairment recognized:			
	7.1 Totals, Part 1, Column 12			
	7.2 Totals, Part 3, Column 10			0
8.	Deduct current year's depreciation:			
	8.1 Totals, Part 1, Column 11			
	8.2 Totals, Part 3, Column 9			0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)			0
10.	Deduct total nonadmitted amounts			
11.	Statement value at end of current period (Line 9 minus Line 10)			0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year			
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 7)			
	2.2 Additional investment made after acquisition (Part 2, Column 8)			0
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 12			
	3.2 Totals, Part 3, Column 11			0
4.	Accrual of discount			
5.	Unrealized valuation increase (decrease):			
	5.1 Totals, Part 1, Column 9			
	5.2 Totals, Part 3, Column 8			0
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			0
10.	Deduct current year's other-than-temporary impairment recognized:			
	10.1 Totals, Part 1, Column 11			
	10.2 Totals, Part 3, Column 10			0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			0
12.	Total valuation allowance			
13.	Subtotal (Line 11 plus Line 12)			0
14.	Deduct total nonadmitted amounts			
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)			0

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)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
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		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		44,724,123
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,505,411
3.	Accrual of discount		27,671
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	132,695	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		132,695
5.	Total gain (loss) on disposals, Part 4, Column 19		(11,483)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		5,802,563
7.	Deduct amortization of premium		222,629
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		0
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		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		(42,370)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		40,310,855
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		40,310,855

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	16,008,825	16,773,448	16,441,121	15,250,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	16,008,825	16,773,448	16,441,121	15,250,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	4,790,869	4,942,620	5,137,948	4,694,576
Industrial and Miscellaneous,	8. United States	19,511,161	20,244,371	19,940,170	19,237,076
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries				
	11. Totals	19,511,161	20,244,371	19,940,170	19,237,076
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	40,310,855	41,960,439	41,519,239	39,181,652
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	40,310,855	41,960,439	41,519,239	

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 Column 7 as a % of Line 11.7	9 Total from Column 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	999,553	5,405,385	9,603,887			XXX	16,008,825	39.7	15,952,240	35.7	16,008,824	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	999,553	5,405,385	9,603,887	0	0	XXX	16,008,825	39.7	15,952,240	35.7	16,008,824	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,379,101	2,169,956	735,588	440,694	65,531	XXX	4,790,870	11.9	5,248,414	11.7	4,790,869	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,379,101	2,169,956	735,588	440,694	65,531	XXX	4,790,870	11.9	5,248,414	11.7	4,790,869	0

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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	651,283	7,103,358	4,896,370	763,368	15,483	XXX	13,429,862	33.3	16,656,229	37.2	11,134,987	2,294,876
6.2 NAIC 2		4,327,720				XXX	4,327,720	10.7	5,105,836	11.4	4,327,720	
6.3 NAIC 3			1,753,578			XXX	1,753,578	4.4	1,761,405	3.9	1,753,578	
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	651,283	11,431,078	6,649,948	763,368	15,483	XXX	19,511,160	48.4	23,523,470	52.6	17,216,285	2,294,876
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 3,029,937	14,678,699	15,235,845	1,204,062	81,014	0	34,229,557	84.9	XXX	XXX	31,934,680	2,294,876
11.2 NAIC 2	(d) 0	4,327,720	0	0	0	0	4,327,720	10.7	XXX	XXX	4,327,720	0
11.3 NAIC 3	(d) 0	0	1,753,578	0	0	0	1,753,578	4.4	XXX	XXX	1,753,578	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	3,029,937	19,006,419	16,989,423	1,204,062	81,014	0	(b) 40,310,855	100.0	XXX	XXX	38,015,978	2,294,876
11.8 Line 11.7 as a % of Col. 7	7.5	47.1	42.1	3.0	0.2	0.0	100.0	XXX	XXX	XXX	94.3	5.7
12. **Total Bonds Prior Year**												
12.1 NAIC 1	3,147,685	18,884,189	15,232,238	503,580	89,191		XXX	XXX	37,856,883	84.6	36,850,445	1,006,438
12.2 NAIC 2		4,107,367	998,469				XXX	XXX	5,105,836	11.4	5,105,836	
12.3 NAIC 3			1,761,405				XXX	XXX	1,761,405	3.9	1,761,405	
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	3,147,685	22,991,556	17,992,112	503,580	89,191	0	XXX	XXX	(b) 44,724,124	100.0	43,717,686	1,006,438
12.8 Line 12.7 as a % of Col. 9	7.0	51.4	40.2	1.1	0.2	0.0	XXX	XXX	100.0	XXX	97.7	2.3
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	2,987,434	13,486,673	14,954,348	440,694	65,531		31,934,680	79.2	36,850,445	82.4	31,934,680	XXX
13.2 NAIC 2		4,327,720					4,327,720	10.7	5,105,836	11.4	4,327,720	XXX
13.3 NAIC 3			1,753,578				1,753,578	4.4	1,761,405	3.9	1,753,578	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	2,987,434	17,814,393	16,707,926	440,694	65,531	0	38,015,978	94.3	43,717,686	97.7	38,015,978	XXX
13.8 Line 13.7 as a % of Col. 7	7.9	46.9	43.9	1.2	0.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.4	44.2	41.4	1.1	0.2	0.0	94.3	XXX	XXX	XXX	94.3	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	42,502	1,192,027	281,496	763,368	15,483		2,294,876	5.7	1,006,438	2.3	XXX	2,294,876
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	42,502	1,192,027	281,496	763,368	15,483	0	2,294,876	5.7	1,006,438	2.3	XXX	2,294,876
14.8 Line 14.7 as a % of Col. 7	1.9	51.9	12.3	33.3	0.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.1	3.0	0.7	1.9	0.0	0.0	5.7	XXX	XXX	XXX	XXX	5.7

(a) Includes $.....2,294,876 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....0 current year of bonds with Z designations and $.....0 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 $.....0 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5GI designations and $.....0 current year, $.....0 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 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

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 Column 7 as a % of Line 11.08	9 Total from Column 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	999,553	5,405,385	9,603,887			XXX	16,008,825	39.7	15,952,240	35.7	16,008,824	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	999,553	5,405,385	9,603,887	0	0	XXX	16,008,825	39.7	15,952,240	35.7	16,008,824	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations						XXX	0	0.0		0.0		
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	1,009,726	1,023,096				XXX	2,032,822	5.0	2,060,110	4.6	2,032,822	
5.02 Residential Mortgage-Backed Securities	369,374	1,146,860	735,588	440,694	65,531	XXX	2,758,047	6.8	3,188,304	7.1	2,758,047	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	1,379,100	2,169,956	735,588	440,694	65,531	XXX	4,790,869	11.9	5,248,414	11.7	4,790,869	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations		8,193,249	5,345,698			XXX	13,538,947	33.6	16,742,745	37.4	13,538,947	
6.02 Residential Mortgage-Backed Securities	42,502	188,044	281,496	763,368	15,483	XXX	1,290,893	3.2		0.0		1,290,893
6.03 Commercial Mortgage-Backed Securities	608,781	2,549,815	1,022,754			XXX	4,181,350	10.4	4,780,940	10.7	3,177,367	1,003,983
6.04 Other Loan-Backed and Structured Securities		499,971				XXX	499,971	1.2	1,999,786	4.5	499,971	
6.05 Totals	651,283	11,431,079	6,649,948	763,368	15,483	XXX	19,511,161	48.4	23,523,471	52.6	17,216,285	2,294,876
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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 Column 7 as a % of Line 11.08	9 Total from Column 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		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	2,009,279	14,621,730	14,949,585	0	0	XXX	31,580,594	78.3	XXX	XXX	31,580,593	0
11.02 Residential Mortgage-Backed Securities	411,876	1,334,904	1,017,084	1,204,062	81,014	XXX	4,048,940	10.0	XXX	XXX	2,758,047	1,290,893
11.03 Commercial Mortgage-Backed Securities	608,781	2,549,815	1,022,754	0	0	XXX	4,181,350	10.4	XXX	XXX	3,177,367	1,003,983
11.04 Other Loan-Backed and Structured Securities	0	499,971	0	0	0	XXX	499,971	1.2	XXX	XXX	499,971	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	3,029,936	19,006,420	16,989,423	1,204,062	81,014	0	40,310,855	100.0	XXX	XXX	38,015,978	2,294,876
11.09 Line 11.08 as a % of Col. 7	7.5	47.1	42.1	3.0	0.2	0.0	100.0	XXX	XXX	XXX	94.3	5.7
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	2,144,979	16,540,871	16,069,245			XXX	XXX	XXX	34,755,095	77.7	34,755,095	
12.02 Residential Mortgage-Backed Securities	417,744	1,280,570	897,219	503,580	89,191	XXX	XXX	XXX	3,188,304	7.1	3,188,304	
12.03 Commercial Mortgage-Backed Securities	584,962	3,170,329	1,025,649			XXX	XXX	XXX	4,780,940	10.7	3,774,502	1,006,438
12.04 Other Loan-Backed and Structured Securities		1,999,786				XXX	XXX	XXX	1,999,786	4.5	1,999,786	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	3,147,685	22,991,556	17,992,113	503,580	89,191	0	XXX	XXX	44,724,125	100.0	43,717,687	1,006,438
12.09 Line 12.08 as a % of Col. 9	7.0	51.4	40.2	1.1	0.2	0.0	XXX	XXX	100.0	XXX	97.7	2.3
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	2,009,279	14,621,730	14,949,585			XXX	31,580,594	78.3	34,755,095	77.7	31,580,594	XXX
13.02 Residential Mortgage-Backed Securities	369,374	1,146,860	735,588	440,694	65,531	XXX	2,758,047	6.8	3,188,304	7.1	2,758,047	XXX
13.03 Commercial Mortgage-Backed Securities	608,781	1,545,833	1,022,754			XXX	3,177,368	7.9	3,774,502	8.4	3,177,368	XXX
13.04 Other Loan-Backed and Structured Securities		499,971				XXX	499,971	1.2	1,999,786	4.5	499,971	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	2,987,434	17,814,394	16,707,927	440,694	65,531	0	38,015,980	94.3	43,717,687	97.7	38,015,980	XXX
13.09 Line 13.08 as a % of Col. 7	7.9	46.9	43.9	1.2	0.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	7.4	44.2	41.4	1.1	0.2	0.0	94.3	XXX	XXX	XXX	94.3	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities	42,502	188,044	281,496	763,368	15,483	XXX	1,290,893	3.2	0	0.0	XXX	1,290,893
14.03 Commercial Mortgage-Backed Securities		1,003,983				XXX	1,003,983	2.5	1,006,438	2.3	XXX	1,003,983
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	42,502	1,192,027	281,496	763,368	15,483	0	2,294,876	5.7	1,006,438	2.3	XXX	2,294,876
14.09 Line 14.08 as a % of Col. 7	1.9	51.9	12.3	33.3	0.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.1	3.0	0.7	1.9	0.0	0.0	5.7	XXX	XXX	XXX	XXX	5.7

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	1,815,625			1,815,625	
2. Cost of short-term investments acquired	27,920,274			27,920,274	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	28,177,191			28,177,191	
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,558,708	0	0	1,558,708	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1,558,708	0	0	1,558,708	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
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 Designation and 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 EQ 7	U S Treasury Bd	SD..	..		1	6,204,500	116.168	5,808,400	5,000,000	5,405,385		(102,469)			6.250	3.831	FA	118,037	312,500	12/15/2010.	08/15/2023.
912828 4V 9	U S Treasury Nt		..		1	1,985,477	107.852	2,157,032	2,000,000	1,987,172		1,297			2.875	2.960	FA	21,719	57,500	09/12/2018.	08/15/2028.
912828 S5 0	U S Treasury 7/15/2026 TIPS		..		1	7,253,992	107.702	7,808,368	7,250,000	7,616,715	132,695	24,087			0.125	0.459	JJ	4,495	9,609	12/11/2017.	07/15/2026.
912828 XU 9	U S Treasury Nt	SD..	..		1	997,152	99.965	999,648	1,000,000	999,553		975			1.500	1.599	JD	697	15,000	07/06/2017.	06/15/2020.
0199999. U.S. Government - Issuer Obligations						16,441,121	XXX	16,773,448	15,250,000	16,008,825	132,695	(76,110)	0	0	XXX	XXX	XXX	144,948	394,609	XXX	XXX
0599999. Total - U.S. Government						16,441,121	XXX	16,773,448	15,250,000	16,008,825	132,695	(76,110)	0	0	XXX	XXX	XXX	144,948	394,609	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
19679H CV 2	Colorado Wtr ResPwrDevAuth Rev Ref Revol	SD..	..		1FE	1,168,870	102.916	1,029,160	1,000,000	1,009,726		(14,153)			5.500	4.001	MS	18,333	55,000	07/14/2005.	09/01/2020.
19679H CW 0	Colorado Wtr ResPwrDevAuth Rev Ref Revol	SD..	..		1FE	1,170,350	107.290	1,072,900	1,000,000	1,023,096		(13,135)			5.500	4.050	MS	18,333	55,121	07/14/2005.	09/01/2021.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						2,339,220	XXX	2,102,060	2,000,000	2,032,822	0	(27,288)	0	0	XXX	XXX	XXX	36,666	110,121	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
31377R BH 2	FNMA DUS Pool #384440		..		4	526,819	112.526	535,266	475,683	491,481		(2,454)			6.600	5.518	MON	2,616	31,395	03/27/2003.	10/25/2026.
3138A2 SL 4	FNMA Pool #AH1422		..		4	168,083	107.258	180,720	168,491	168,079		(1)			4.000	4.028	MON	562	6,740	07/07/2011.	01/25/2041.
3138YK HF 3	FNMA Pool #AY5629		..		4	1,213,109	102.417	1,233,374	1,204,265	1,212,337		(165)			3.000	2.880	MON	3,011	36,128	05/22/2015.	06/25/2045.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP		..		4	49,846	104.237	50,815	48,749	48,772		(44)			5.500	5.239	MON	223	2,681	04/01/2003.	05/25/2023.
31419L 3D 3	FNMA Pool #AE9795		..		4	840,871	105.392	840,385	797,388	837,378		(795)			3.500	2.413	MON	2,326	27,909	01/06/2015.	11/25/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						2,798,728	XXX	2,840,560	2,694,576	2,758,047	0	(3,459)	0	0	XXX	XXX	XXX	8,738	104,853	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						5,137,948	XXX	4,942,620	4,694,576	4,790,869	0	(30,747)	0	0	XXX	XXX	XXX	45,404	214,974	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
03040W AK 1	American Water Cap Corp Sr Nt		..		2FE	263,140	106.075	265,188	250,000	256,247		(1,379)			3.850	3.204	MS	3,208	9,625	08/26/2014.	03/01/2024.
06051G HC 6	Bank of America Corp Sr Nt		..		1FE	858,284	102.335	881,100	861,000	859,030		460			3.004	3.066	JD	790	25,864	05/23/2018.	12/20/2023.
10373Q AZ 3	BP Cap Mkts America Sr Nt		..		1FE	1,524,918	107.070	1,606,044	1,500,000	1,522,096		(2,695)			3.588	3.352	AO	11,512	53,820	12/14/2018.	04/14/2027.
197677 AG 2	Columbia/HCA Healthcare Corp Nt		..		3FE	1,848,580	120.500	2,048,500	1,700,000	1,753,578		(7,827)			7.690	6.985	JD	5,810	130,730	01/18/1996.	06/15/2025.
341081 FM 4	Florida Pwr & Lt Co Nt		..		1FE	1,065,600	105.078	1,050,778	1,000,000	1,043,164		(6,725)			3.125	2.339	JD	2,604	31,250	07/21/2016.	12/01/2025.
594918 BP 8	Microsoft Corp Sr Nt		..		1FE	1,997,900	99.868	1,997,354	2,000,000	1,999,309		423			1.550	1.572	FA	12,314	31,000	08/01/2016.	08/08/2021.
655044 AH 8	Noble Energy Inc Sr Nt		..		2FE	997,566	105.714	1,057,141	1,000,000	998,706		236			3.900	3.929	MN	4,983	39,000	11/14/2014.	11/15/2024.
713448 CY 2	Pepsico Inc Sr Nt		..		1FE	1,043,460	107.407	1,074,069	1,000,000	1,026,860		(4,395)			3.500	2.971	JJ	15,944	35,000	01/19/2016.	07/17/2025.
84756N AB 5	Spectra Energy Partners Sr Nt		..		2FE	1,085,540	102.998	1,029,975	1,000,000	1,019,120		(12,644)			4.600	3.242	JD	2,044	47,000	05/01/2014.	06/15/2021.
92343V BR 4	Verizon Communications Inc Sr Nt		..		2FE	1,080,230	111.191	1,111,911	1,000,000	1,034,653		(8,481)			5.150	4.131	MS	15,164	51,500	01/24/2014.	09/15/2023.
92826C AC 6	Visa Inc Sr Nt		..		1FE	1,015,960	102.907	1,029,069	1,000,000	1,007,190		(2,317)			2.800	2.546	JD	1,322	28,000	01/21/2016.	12/14/2022.
941063 AQ 2	Waste Management Inc Co Gtd Nt		..		2FE	1,118,780	102.465	1,024,652	1,000,000	1,018,995		(15,784)			4.600	2.928	MS	15,333	46,000	02/19/2013.	03/01/2021.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						13,899,958	XXX	14,175,781	13,311,000	13,538,948	0	(61,128)	0	0	XXX	XXX	XXX	91,028	528,789	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		..		4	1FM	1,291,228	102.908	1,324,004	1,286,587	1,290,893		(335)			4.000	3.964	MON	4,289	51,464	01/09/2019.	09/25/2057.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,291,228	XXX	1,324,004	1,286,587	1,290,893	0	(335)	0	0	XXX	XXX	XXX	4,289	51,464	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00183H AE 1	Avenue of Americas CMBS Ser 2015-1177 Cl		..		1FM	1,015,411	100.584	1,005,835	1,000,000	1,003,983		(2,456)			3.010	2.763	MON	2,508	30,517	01/23/2015.	12/13/2029.
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C		..		1FM	1,029,997	106.019	1,060,191	1,000,000	1,022,754		(2,895)			3.572	3.222	MON	2,977	35,719	05/18/2017.	06/15/2050.
20048E AW 1	Comm Mortgage Trust CMBS Ser 2013-LC6 Cl		..		1FM	938,058	100.378	914,198	910,755	915,748		(2,047)			2.478	2.038	MON	1,881	23,396	01/24/2013.	01/10/2046.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19		..		1FM	1,265,588	102.619	1,260,919	1,228,734	1,238,866		(2,923)			3.584	3.116	MON	3,670	44,421	04/29/2014.	04/15/2047.

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 and 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					4,249,054	XXX	4,241,143	4,139,489	4,181,351	0	(10,321)	0	0	XXX	XXX	XXX	11,036	134,053	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2			4	1FE	499,931	100.689	503,444	500,000	499,971		24			2.490	2.495	JJ	5,568	12,450	01/25/2018.	01/20/2023.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					499,931	XXX	503,444	500,000	499,971	0	24	0	0	XXX	XXX	XXX	5,568	12,450	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					19,940,171	XXX	20,244,372	19,237,076	19,511,163	0	(71,760)	0	0	XXX	XXX	XXX	111,921	726,756	XXX	XXX
Totals																					
7699999.	Total - Issuer Obligations					32,680,299	XXX	33,051,289	30,561,000	31,580,595	132,695	(164,526)	0	0	XXX	XXX	XXX	272,642	1,033,519	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities					4,089,956	XXX	4,164,564	3,981,163	4,048,940	0	(3,794)	0	0	XXX	XXX	XXX	13,027	156,317	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities					4,249,054	XXX	4,241,143	4,139,489	4,181,351	0	(10,321)	0	0	XXX	XXX	XXX	11,036	134,053	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities					499,931	XXX	503,444	500,000	499,971	0	24	0	0	XXX	XXX	XXX	5,568	12,450	XXX	XXX
8399999.	Grand Total - Bonds					41,519,240	XXX	41,960,440	39,181,652	40,310,857	132,695	(178,617)	0	0	XXX	XXX	XXX	302,273	1,336,339	XXX	XXX

Sch. D - Pt. 2 - Sn. 1
NONE

Sch. D - Pt. 2 - Sn. 2
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
Bonds - Industrial and Miscellaneous								
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		01/09/2019	JP Morgan Securities LLC		1,291,228	1,286,587	5,718
3899999.	Total - Bonds - Industrial and Miscellaneous					1,291,228	1,286,587	5,718
8399997.	Total - Bonds - Part 3					1,291,228	1,286,587	5,718
8399998.	Total - Bonds - Summary Item from Part 5					214,183	213,413	949
8399999.	Total - Bonds					1,505,411	1,500,000	6,667
9999999.	Total - Bonds, Preferred and Common Stocks					1,505,411	XXX	6,667

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Special Revenue and Special Assessment																				
31377R BH 2	FNMA DUS Pool #384440 6.600% 10/25/26	..	12/01/2019.	Paydown		51,178	51,178	56,679	53,142		(1,964)		(1,964)		51,178			0	1,851	10/25/2026.
3138A2 SL 4	FNMA Pool #AH1422 4.000% 01/25/41	..	12/01/2019.	Paydown		32,149	32,149	32,071	32,071		79		79		32,149			0	751	01/25/2041.
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45	..	12/01/2019.	Paydown		163,081	163,081	164,279	164,197		(1,116)		(1,116)		163,081			0	3,001	06/25/2045.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP	..	12/01/2019.	Paydown		26,894	26,894	27,499	26,931		(37)		(37)		26,894			0	799	05/25/2023.
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40	..	12/01/2019.	Paydown		143,135	143,135	150,941	150,456		(7,321)		(7,321)		143,135			0	3,428	11/25/2040.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						416,437	416,437	431,469	426,797	0	(10,359)	0	(10,359)	0	416,437	0	0	0	9,830	XXX
Bonds - Industrial and Miscellaneous																				
035242 AL 0	Anheuser-Busch Inbev Fin Sr Nt	..	02/11/2019.	Call 95.7630		957,630	1,000,000	996,210	997,690		59		59		997,749		2,251	2,251	5,047	02/01/2023.
06051G EX 3	Bank of America Corp Nt	..	01/15/2019.	Maturity		145,000	145,000	145,405	145,003		(3)		(3)		145,000			0	1,885	01/15/2019.
17275R AR 3	Cisco Systems Inc Sr Nt	..	03/01/2019.	Maturity		1,000,000	1,000,000	999,290	999,976		24		24		1,000,000			0	10,625	03/01/2019.
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2	..	01/09/2019.	Barclays Capital Inc		1,486,113	1,500,000	1,499,792	1,499,840		7		7		1,499,847		(13,734)	(13,734)	17,741	01/20/2023.
20048E AW 1	Comm Mortgage Trust CMBS Ser 2013-LC6 Cl	..	12/01/2019.	Paydown		312,704	312,704	322,078	315,121		(2,417)		(2,417)		312,704			0	4,321	01/10/2046.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19	..	12/01/2019.	Paydown		271,266	271,266	279,403	274,148		(2,882)		(2,882)		271,266			0	5,047	04/15/2047.
05565Q CR 7	BP Capital Markets PLC Sr Nt	D	05/10/2019.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	11,185	05/10/2019.
3899999. Total - Bonds - Industrial and Miscellaneous						5,172,713	5,228,970	5,242,178	5,231,778	0	(5,212)	0	(5,212)	0	5,226,566	0	(11,483)	(11,483)	55,851	XXX
8399997. Total - Bonds - Part 4						5,589,150	5,645,407	5,673,647	5,658,575	0	(15,571)	0	(15,571)	0	5,643,003	0	(11,483)	(11,483)	65,681	XXX
8399998. Total - Bonds - Summary Item from Part 5						213,413	213,413	214,183			(770)		(770)		213,413				4,658	XXX
8399999. Total - Bonds						5,802,563	5,858,820	5,887,830	5,658,575	0	(16,341)	0	(16,341)	0	5,856,416	0	(11,483)	(11,483)	70,339	XXX
9999999. Total - Bonds, Preferred and Common Stocks						5,802,563	XXX	5,887,830	5,658,575	0	(16,341)	0	(16,341)	0	5,856,416	0	(11,483)	(11,483)	70,339	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - Industrial and Miscellaneous																				
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	01/09/2019	JP Morgan Securities LLC	12/01/2019	Paydown	213,413	214,183	213,413	213,413		(770)		(770)				0	4,658	949
3899999.	Total - Bonds - Industrial and Miscellaneous						213,413	214,183	213,413	213,413	0	(770)	0	(770)	0	0	0	0	4,658	949
8399998.	Total - Bonds						213,413	214,183	213,413	213,413	0	(770)	0	(770)	0	0	0	0	4,658	949
9999999.	Total - Bonds, Preferred and Common Stocks							214,183	213,413	213,413	0	(770)	0	(770)	0	0	0	0	4,658	949

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....0.

2. Total amount of intangible assets nonadmitted $.....0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
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 B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																			
Nationwide Cash Mgmt Partn		..	12/31/2019.	Various	12/30/2020.	1,558,708					1,558,708	1,558,708			1.54	2.33	MON..	410	
9099999. Total - Other Short-Term Invested Assets						1,558,708	0	0	0	0	XXX	1,558,708	0	0	XXX	XXX	XXX	410	0
9199999. Total - Short-Term Investments						1,558,708	0	0	0	0	XXX	1,558,708	0	0	XXX	XXX	XXX	410	0

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
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 *
Open Depositories						
Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	142,093	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	142,093	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	142,093	XXX
0599999. Total Cash.....	XXX	XXX	0	0	142,093	XXX

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

1. January.....	218,609	4. April.....	61,153	7. July.....	5,820	10. October.....	205,748
2. February.....	74,878	5. May.....	119,705	8. August.....	82,154	11. November.....	101,803
3. March.....	162,658	6. June.....	113,170	9. September.....	71,993	12. December.....	142,093

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 & Accrued	9 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Multiple			183,783	197,486
5. California CA	B	Workers compensation			254,053	272,995
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	Workers compensation			118,918	127,785
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Multiple			95,924	97,770
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			297,296	319,462
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			162,162	174,252
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Multiple			389,188	418,205
30. New Hampshire NH	B	For protection of state's ph's			521,779	547,179
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			322,275	337,964
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			335,134	360,121
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,667,017	2,837,940		
37. Oklahoma OK						
38. Oregon OR	B	Multiple			399,998	429,822
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	B	For protection of state's ph's			227,026	243,953
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. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	599,732	599,789
59. Total	XXX	XXX	2,667,017	2,837,940	3,907,268	4,126,783
DETAILS OF WRITE-INS						
5801. United States	B	Workers Compensation			599,732	599,789
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	599,732	599,789

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