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ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

NATIONWIDE INSURANCE COMPANY OF AMERICA

NAIC Group Code..... 140, 140 (Current Period) (Prior Period)	NAIC Company Code..... 25453	Employer's ID Number..... 95-2130882
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... June 30, 1960	Commenced Business..... August 31, 1960	
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	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-7111 *(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.ALLIEDINSURANCE.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. MARK ALLEN BERVEN	PRESIDENT & COO	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. ELIZABETH HUAN SONG KITTO #	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 #	ERIC EUGENE SMITH
SHELLEY BRAZEAU TEMPLE #			

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)
MARK ALLEN BERVEN	DENISE LYNN SKINGLE	ELIZABETH HUAN SONG KITTO
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	SVP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

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

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	

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	72,509,523	44.1	72,509,520		72,509,520	44.1
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	21,942,566	13.4	21,942,567		21,942,567	13.4
1.06 Industrial and Miscellaneous	61,153,561	37.2	61,153,560		61,153,560	37.2
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	155,605,650	94.7	155,605,647	0	155,605,647	94.7
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)	105,181	0.1	105,181		105,181	0.1
6.02 Cash Equivalents (Schedule E, Part 2)		0.0			0	0.0
6.03 Short-Term Investments (Schedule DA)	6,784,833	4.1	6,784,833		6,784,833	4.1
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	6,890,014	4.2	6,890,014	0	6,890,014	4.2
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	1,777,384	1.1	1,777,384		1,777,384	1.1
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	164,273,048	100.0	164,273,045	0	164,273,045	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		1,774,931
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	584,730	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	96,838	681,568
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		679,115
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)		1,777,384
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,777,384

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		155,577,857
2.	Cost of bonds and stocks acquired, Part 3, Column 7		9,880,461
3.	Accrual of discount		61,602
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	961,118	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		961,118
5.	Total gain (loss) on disposals, Part 4, Column 19		153,175
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		10,607,623
7.	Deduct amortization of premium		420,942
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		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		155,605,648
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		155,605,648

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	72,509,522	73,889,370	66,083,187	65,527,307
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	72,509,522	73,889,370	66,083,187	65,527,307
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	21,942,566	22,759,561	22,342,484	20,813,349
Industrial and Miscellaneous,	8. United States	55,590,454	56,881,213	56,554,879	55,155,394
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	4,559,626	4,649,044	4,565,753	4,550,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,003,480	1,083,921	1,007,690	1,000,000
	11. Totals	61,153,560	62,614,178	62,128,322	60,705,394
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	155,605,648	159,263,109	150,553,993	147,046,050
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	155,605,648	159,263,109	150,553,993	

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	37,719,799	14,899,412			19,890,309	XXX	72,509,520	46.6	71,536,708	46.0	72,509,520	
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	37,719,799	14,899,412	0	0	19,890,309	XXX	72,509,520	46.6	71,536,708	46.0	72,509,520	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	3,098,029	7,319,323	9,783,044	1,672,294	69,876	XXX	21,942,566	14.1	16,847,014	10.8	21,942,566	
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	3,098,029	7,319,323	9,783,044	1,672,294	69,876	XXX	21,942,566	14.1	16,847,014	10.8	21,942,566	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	3,262,763	25,562,500	10,580,789	374,308	254,179	XXX	40,034,539	25.7	42,832,258	27.5	35,326,438	4,708,101
6.2 NAIC 2	2,198,952	16,978,576	1,941,493			XXX	21,119,021	13.6	24,361,877	15.7	19,082,666	2,036,355
6.3 NAIC 3						XXX	0	0.0		0.0		
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	5,461,715	42,541,076	12,522,282	374,308	254,179	XXX	61,153,560	39.3	67,194,135	43.2	54,409,104	6,744,456
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) 44,080,591	47,781,235	20,363,833	2,046,602	20,214,364	0	134,486,625	86.4	XXX	XXX	129,778,524	4,708,101
11.2 NAIC 2	(d) 2,198,952	16,978,576	1,941,493	0	0	0	21,119,021	13.6	XXX	XXX	19,082,666	2,036,355
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	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	46,279,543	64,759,811	22,305,326	2,046,602	20,214,364	0	(b) 155,605,646	100.0	XXX	XXX	148,861,190	6,744,456
11.8 Line 11.7 as a % of Col. 7	29.7	41.6	14.3	1.3	13.0	0.0	100.0	XXX	XXX	XXX	95.7	4.3
12. Total Bonds Prior Year												
12.1 NAIC 1	6,446,539	68,563,310	35,222,277	1,382,525	19,601,329		XXX	XXX	131,215,980	84.3	124,517,800	6,698,181
12.2 NAIC 2	154,633	18,126,797	6,080,447				XXX	XXX	24,361,877	15.7	22,278,126	2,083,750
12.3 NAIC 3							XXX	XXX	0	0.0		
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	6,601,172	86,690,107	41,302,724	1,382,525	19,601,329	0	XXX	XXX	(b) 155,577,857	100.0	146,795,926	8,781,931
12.8 Line 12.7 as a % of Col. 9	4.2	55.7	26.5	0.9	12.6	0.0	XXX	XXX	100.0	XXX	94.4	5.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	43,070,894	44,997,456	19,449,208	2,046,602	20,214,364		129,778,524	83.4	124,517,800	80.0	129,778,524	XXX
13.2 NAIC 2	162,597	16,978,576	1,941,493				19,082,666	12.3	22,278,126	14.3	19,082,666	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	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	43,233,491	61,976,032	21,390,701	2,046,602	20,214,364	0	148,861,190	95.7	146,795,926	94.4	148,861,190	XXX
13.8 Line 13.7 as a % of Col. 7	29.0	41.6	14.4	1.4	13.6	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	27.8	39.8	13.7	1.3	13.0	0.0	95.7	XXX	XXX	XXX	95.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,009,697	2,783,779	914,625				4,708,101	3.0	6,698,181	4.3	XXX	4,708,101
14.2 NAIC 2	2,036,355						2,036,355	1.3	2,083,750	1.3	XXX	2,036,355
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	3,046,052	2,783,779	914,625	0	0	0	6,744,456	4.3	8,781,931	5.6	XXX	6,744,456
14.8 Line 14.7 as a % of Col. 7	45.2	41.3	13.6	0.0	0.0	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	2.0	1.8	0.6	0.0	0.0	0.0	4.3	XXX	XXX	XXX	XXX	4.3

(a) Includes $.....6,744,456 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	37,701,654	14,890,154			19,890,309	XXX	72,482,117	46.6	71,502,434	46.0	72,482,117	
1.02 Residential Mortgage-Backed Securities	18,146	9,258				XXX	27,404	0.0	34,274	0.0	27,404	
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	37,719,800	14,899,412	0	0	19,890,309	XXX	72,509,521	46.6	71,536,708	46.0	72,509,521	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			6,213,330			XXX	6,213,330	4.0	6,315,976	4.1	6,213,330	
5.02 Residential Mortgage-Backed Securities	3,098,029	7,319,323	3,569,715	1,672,294	69,876	XXX	15,729,237	10.1	10,531,038	6.8	15,729,237	
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	3,098,029	7,319,323	9,783,045	1,672,294	69,876	XXX	21,942,567	14.1	16,847,014	10.8	21,942,567	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations	3,046,052	27,067,042	7,028,548			XXX	37,141,642	23.9	39,347,651	25.3	33,397,186	3,744,456
6.02 Residential Mortgage-Backed Securities	19,585	87,581	133,616	374,308	254,179	XXX	869,269	0.6		0.0	869,269	
6.03 Commercial Mortgage-Backed Securities	2,233,481	10,845,221	4,200,833			XXX	17,279,535	11.1	21,810,020	14.0	17,279,535	
6.04 Other Loan-Backed and Structured Securities	162,598	4,541,232	1,159,285			XXX	5,863,115	3.8	6,036,464	3.9	2,863,115	3,000,000
6.05 Totals	5,461,716	42,541,076	12,522,282	374,308	254,179	XXX	61,153,561	39.3	67,194,135	43.2	54,409,105	6,744,456
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	40,747,706	41,957,196	13,241,878	0	19,890,309	XXX	115,837,089	74.4	XXX	XXX	112,092,633	3,744,456
11.02 Residential Mortgage-Backed Securities	3,135,760	7,416,162	3,703,331	2,046,602	324,055	XXX	16,625,910	10.7	XXX	XXX	16,625,910	0
11.03 Commercial Mortgage-Backed Securities	2,233,481	10,845,221	4,200,833	0	0	XXX	17,279,535	11.1	XXX	XXX	17,279,535	0
11.04 Other Loan-Backed and Structured Securities	162,598	4,541,232	1,159,285	0	0	XXX	5,863,115	3.8	XXX	XXX	2,863,115	3,000,000
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	46,279,545	64,759,811	22,305,327	2,046,602	20,214,364	0	155,605,649	100.0	XXX	XXX	148,861,193	6,744,456
11.09 Line 11.08 as a % of Col. 7	29.7	41.6	14.3	1.3	13.0	0.0	100.0	XXX	XXX	XXX	95.7	4.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations	145,003	67,360,050	30,126,901		19,534,107	XXX	XXX	XXX	117,166,061	75.3	114,384,130	2,781,931
12.02 Residential Mortgage-Backed Securities	1,795,230	4,697,658	2,622,677	1,382,525	67,222	XXX	XXX	XXX	10,565,312	6.8	10,565,313	
12.03 Commercial Mortgage-Backed Securities	4,506,306	10,817,995	6,485,719			XXX	XXX	XXX	21,810,020	14.0	18,810,020	3,000,000
12.04 Other Loan-Backed and Structured Securities	154,633	3,814,405	2,067,426			XXX	XXX	XXX	6,036,464	3.9	3,036,463	3,000,000
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	6,601,172	86,690,108	41,302,723	1,382,525	19,601,329	0	XXX	XXX	155,577,857	100.0	146,795,926	8,781,931
12.09 Line 12.08 as a % of Col. 9	4.2	55.7	26.5	0.9	12.6	0.0	XXX	XXX	100.0	XXX	94.4	5.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	37,701,654	41,957,196	12,543,474		19,890,309	XXX	112,092,633	72.0	114,384,130	73.5	112,092,633	XXX
13.02 Residential Mortgage-Backed Securities	3,135,760	7,416,162	3,703,331	2,046,602	324,055	XXX	16,625,910	10.7	10,565,313	6.8	16,625,910	XXX
13.03 Commercial Mortgage-Backed Securities	2,233,481	10,845,221	4,200,833			XXX	17,279,535	11.1	18,810,020	12.1	17,279,535	XXX
13.04 Other Loan-Backed and Structured Securities	162,598	1,757,453	943,064			XXX	2,863,115	1.8	3,036,463	2.0	2,863,115	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	43,233,493	61,976,032	21,390,702	2,046,602	20,214,364	0	148,861,193	95.7	146,795,926	94.4	148,861,193	XXX
13.09 Line 13.08 as a % of Col. 7	29.0	41.6	14.4	1.4	13.6	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	27.8	39.8	13.7	1.3	13.0	0.0	95.7	XXX	XXX	XXX	95.7	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	3,046,052		698,404			XXX	3,744,456	2.4	2,781,931	1.8	XXX	3,744,456
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	3,000,000	1.9	XXX	0
14.04 Other Loan-Backed and Structured Securities		2,783,779	216,221			XXX	3,000,000	1.9	3,000,000	1.9	XXX	3,000,000
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	3,046,052	2,783,779	914,625	0	0	0	6,744,456	4.3	8,781,931	5.6	XXX	6,744,456
14.09 Line 14.08 as a % of Col. 7	45.2	41.3	13.6	0.0	0.0	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	2.0	1.8	0.6	0.0	0.0	0.0	4.3	XXX	XXX	XXX	XXX	4.3

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	2,988,222			2,988,222	
2. Cost of short-term investments acquired	147,552,708			147,552,708	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	143,756,097			143,756,097	
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)	6,784,833	0	0	6,784,833	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	6,784,833	0	0	6,784,833	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

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	1370 Standard Building Master Tenant LLC		Cleveland	OH	1370 Standard Building Managing Member LLC		08/05/2016		2,437,920	105,313	105,313		(2,248)	-	-	-	-	75,356	0.600
	EC Bottleworks LLC		Wilmington	DE	Enhanced Capital State HTC Fund LLC		12/18/2019		584,730	389,820	389,820		(194,910)	-	-	-	-	-	12.000
	EC Riverwalk 3 LLC		New Orleans	LA	Enhanced Capital State HTC Fund LLC		12/29/2017		1,907,051	1,202,398	1,202,398		(470,346)	-	-	-	-	-	0.180
	Euclid Grand Apartment LLC		Cleveland	OH	Euclid Grand Manager LLC		09/27/2018		79,852	79,852	79,852		-	-	-	-	-	2,534,805	0.270
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									5,009,553	1,777,383	1,777,383	0	(667,504)	0	0	0	0	2,610,161	XXX
4899999. Subtotal - Unaffiliated									5,009,553	1,777,383	1,777,383	0	(667,504)	0	0	0	0	2,610,161	XXX
5099999. Totals									5,009,553	1,777,383	1,777,383	0	(667,504)	0	0	0	0	2,610,161	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	EC Bottleworks LLC	Wilmington	DE	Enhanced Capital State HTC Fund LLC	12/18/2019.		584,730	-	-	12.000
	EC Riverwalk 3 LLC	New Orleans	LA	Enhanced Capital State HTC Fund LLC	12/29/2017.		-	85,227	-	0.180
	Nationwide Affordable Housing Fund 51 State	Wilmington	DE	TCB Mecklenberg Mill, Inc. #8	12/20/2013.		-	11,611	-	50.000
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							584,730	96,838	0	XXX
4899999. Subtotal - Unaffiliated							584,730	96,838	0	XXX
5099999. Totals							584,730	96,838	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	Nationwide Affordable Housing Fund 51 State	Wilmington	DE	Fully Amortized	12/20/2013	12/31/2019			(11,611)			(11,611)		-	-			0	
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							0	0	(11,611)	0	0	(11,611)	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated							0	0	(11,611)	0	0	(11,611)	0	0	0	0	0	0	0
5099999. Totals							0	0	(11,611)	0	0	(11,611)	0	0	0	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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 RL 4	U S Treasury 02/15/2045 TIPS				1	19,049,420	113.330	20,966,003	18,500,000	19,890,311	344,994	11,208			0.750	0.821	FA	57,274	149,588	12/11/2017	02/15/2045
912828 3J 7	U S Treasury Nt	SD			1	1,977,586	102.043	2,040,860	2,000,000	1,983,824		3,075			2.125	2.300	MN	3,716	42,500	12/13/2017	11/30/2024
912828 G3 8	U S Treasury Nt	SD			1	2,899,465	102.621	3,078,633	3,000,000	2,921,301		14,858			2.250	2.830	MN	8,716	67,500	07/10/2018	11/15/2024
912828 MF 4	U S Treasury 01/15/2020 TIPS				1	30,158,548	119.007	35,702,014	30,000,000	35,702,549	616,124	(16,475)			1.375	1.320	JJ	226,774	484,799	01/19/2010	01/15/2020
912828 U6 5	U S Treasury Nt				1	3,993,920	100.309	4,012,344	4,000,000	3,997,185		1,434			1.750	1.788	MN	6,120	70,000	09/21/2017	11/30/2021
912828 W5 5	U S Treasury Nt				1	3,001,182	100.613	3,018,399	3,000,000	3,000,602		(270)			1.875	1.865	FA	19,008	56,250	10/04/2017	02/28/2022
912828 X7 0	U S Treasury Nt	SD			1	2,980,090	101.371	3,041,133	3,000,000	2,987,242		2,784			2.000	2.103	AO	10,220	60,000	05/24/2017	04/30/2024
912828 XU 9	U S Treasury Nt				1	1,994,304	99.965	1,999,296	2,000,000	1,999,105		1,951			1.500	1.599	JD	1,393	30,000	07/06/2017	06/15/2020
0199999. U.S. Government - Issuer Obligations						66,054,515	XXX	73,858,682	65,500,000	72,482,119	961,118	18,565	0	0	XXX	XXX	XXX	333,221	960,637	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			4	1	28,672	112.383	30,688	27,307	27,404		(166)			6.750	5.976	MON	154	1,843	11/02/2001	06/15/2028
0299999. U.S. Government - Residential Mortgage-Backed Securities						28,672	XXX	30,688	27,307	27,404	0	(166)	0	0	XXX	XXX	XXX	154	1,843	XXX	XXX
0599999. Total - U.S. Government						66,083,187	XXX	73,889,370	65,527,307	72,509,523	961,118	18,399	0	0	XXX	XXX	XXX	333,375	962,480	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																					
59447T MG 5	Michigan St Fin Auth Rev Rev Bds			2	1FE	3,634,560	119.933	3,597,990	3,000,000	3,448,164		(58,785)			5.000	2.611	MN	19,167	150,000	09/14/2016	11/15/2031
71884A YW 3	Phoenix AZ Civic Impt Corp Rev Ref Sub S			2	1FE	2,958,125	118.338	2,958,450	2,500,000	2,765,166		(43,861)			5.000	2.900	JJ	62,500	125,000	04/22/2015	07/01/2030
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						6,592,685	XXX	6,556,440	5,500,000	6,213,330	0	(102,646)	0	0	XXX	XXX	XXX	81,667	275,000	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																					
3132CW AU 8	FHLMC Pool #B0019			4	1	2,675,196	103.672	2,673,980	2,579,279	2,674,290		(905)			3.500	2.224	MON	7,523	15,046	10/24/2019	06/25/2034
3133TC 6P 8	FHLMC Structured Ser 2008 M			4	1	7,121	113.170	7,765	6,861	6,977		(10)			7.000	6.113	MON	40	480	10/24/2001	11/20/2027
3138AE J8 7	FNMA Pool #AI1186			4	1	6,108,462	107.279	6,505,828	6,064,400	6,103,034		(922)			4.000	3.817	MON	20,215	242,576	06/28/2011	04/25/2041
31418C 7F 5	FNMA Pool #MA3593			4	1	1,347,834	105.183	1,360,613	1,293,565	1,346,506		(1,328)			4.500	2.603	MON	4,851	38,807	04/11/2019	02/25/2049
31418D CB 6	FNMA Pool #MA3665			4	1	2,534,908	105.233	2,549,268	2,422,489	2,533,612		(1,295)			4.500	3.359	MON	9,084	54,506	06/14/2019	05/25/2049
31419B CT 0	FNMA Pool #AE0981			4	1	1,371,180	105.393	1,401,553	1,329,830	1,366,803		(738)			3.500	2.856	MON	3,879	46,544	09/23/2011	03/25/2041
31419L 3D 3	FNMA Pool #AE9795			4	1	1,705,098	105.392	1,704,114	1,616,925	1,698,014		(1,613)			3.500	2.413	MON	4,716	56,592	01/06/2015	11/25/2040
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						15,749,799	XXX	16,203,121	15,313,349	15,729,236	0	(6,811)	0	0	XXX	XXX	XXX	50,308	454,551	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						22,342,484	XXX	22,759,561	20,813,349	21,942,566	0	(109,457)	0	0	XXX	XXX	XXX	131,975	729,551	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
031162 BM 1	Amgen Inc Sr Nt			1	2FE	1,955,340	103.157	1,856,830	1,800,000	1,835,177		(18,060)			3.875	2.795	MN	8,913	69,750	10/02/2012	11/15/2021
06051G HC 6	Bank of America Corp Sr Nt			1	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
110122 BD 9	Bristol-Myers Squibb Co Sr Nt			1	1FE	1,011,032	101.632	1,016,322	1,000,000	1,009,697		(1,335)			3.950	2.695	AO	8,339		11/22/2019	10/15/2020
12189L AT 8	Burlington Northern Santa Fe Sr Nt			1	1FE	997,710	105.777	1,057,769	1,000,000	998,844		224			3.400	3.427	MS	11,333	34,000	08/11/2014	09/01/2024
26884T AA 0	ERAC USA Finance Company Sr Nt				2FE	2,281,680	102.389	2,047,782	2,000,000	2,036,355		(47,396)			5.250	2.777	AO	26,250	105,000	06/30/2014	10/01/2020
29278N AF 0	Energy Transfer Partners Sr Nt Ser 10Y			1	2FE	998,190	109.582	1,095,815	1,000,000	998,428		146			4.950	4.973	JD	2,200	49,500	06/05/2018	06/15/2028
46625H JY 7	JPMorgan Chase & Co Sub Nt				1FE	3,979,000	107.058	4,282,300	4,000,000	3,989,133		2,068			3.875	3.939	MS	47,792	155,000	09/03/2014	09/10/2024
64952W CH 4	New York Life Global Fdg Sec Nt				1FE	697,656	100.181	701,265	700,000	698,404		223			2.350	2.388	JJ	7,631	16,450	07/19/2016	07/14/2026
71270Q EB 8	Peoples United Bank Sr Nt				2FE	1,988,180	104.487	2,089,738	2,000,000	1,994,093		1,163			4.000	4.072	JJ	36,889	80,000	06/23/2014	07/15/2024
842434 CQ 3	Southern CA Gas Co 1st Mtg			1	1FE	2,361,992	100.232	2,305,325	2,300,000	2,342,084		(5,983)			2.600	2.293	JD	2,658	59,800	07/25/2016	06/15/2026
907818 DY 1	Union Pacific Corp Nt			1	1FE	999,310	104.793	1,047,929	1,000,000	999,629		67			3.250	3.258	JJ	14,986	32,500	08/07/2014	01/15/2025
91159H HN 3	US Bancorp Sr MT Nt				1FE	1,985,360	100.312	2,006,246	2,000,000	1,990,003		1,389			2.375	2.458	JJ	20,979	47,500	07/19/2016	07/22/2026

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
913017 BV 0	United Technologies Corp Sr Nt			1	2FE	7,174,976	102.604	6,874,461	6,700,000	6,828,689		(51,239)			3.100	2.278	JD	17,308	207,700	10/02/2012.	06/01/2022.
94974B FJ 4	Wells Fargo & Co Sub Nt				1FE	4,997,050	103.564	5,178,190	5,000,000	4,998,970		308			3.450	3.457	FA	66,125	172,500	02/06/2013.	02/13/2023.
67077M AJ 7	Nutrien Ltd Sr Nt		A	1	2FE	4,565,753	102.177	4,649,044	4,550,000	4,559,626		(3,597)			3.150	3.063	AO	35,831	143,325	04/10/2018.	10/01/2022.
21684A AA 4	Rabobank Nederland Sub Nt		D		2FE	1,007,690	108.392	1,083,921	1,000,000	1,003,480		(795)			4.625	4.527	JD	3,854	46,250	01/08/2014.	12/01/2023.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					37,859,203	XXX	38,174,037	36,911,000	37,141,642	0	(122,357)	0	0	XXX	XXX	XXX	311,878	1,245,139	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C			4	1FM	869,087	103.823	907,839	874,413	869,268		181			3.750	3.811	MON	2,733	30,058	01/24/2019.	03/25/2058.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					869,087	XXX	907,839	874,413	869,268	0	181	0	0	XXX	XXX	XXX	2,733	30,058	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201			4	1FM	2,059,894	102.283	2,045,656	2,000,000	2,030,697		(8,454)			3.019	2.562	MON	5,032	60,380	05/20/2016.	06/15/2049.
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C			4	1FM	5,149,867	103.835	5,191,760	5,000,000	5,070,564		(21,282)			3.525	3.066	MON	14,688	176,250	01/27/2016.	02/10/2049.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			4	1FM	2,021,620	100.510	1,972,791	1,962,785	1,973,370		(4,460)			2.699	2.253	MON	4,415	52,976	02/05/2013.	12/15/2048.
74824D AG 5	Queens Center Mtg Tr CMBS Ser 2013-QCA C			4	1FM	2,928,984	103.040	3,091,203	3,000,000	2,945,267		9,210			3.376	3.784	MON	8,440	101,280	03/13/2018.	01/11/2037.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			4	1FM	2,240,546	100.350	2,267,708	2,259,790	2,254,968		1,433			2.459	2.601	MON	4,631	55,737	06/14/2013.	12/10/2045.
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC			4	1FM	3,015,586	101.955	3,058,635	3,000,000	3,004,670		(2,939)			2.978	2.890	MON	7,445	89,340	01/15/2016.	04/15/2050.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					17,416,497	XXX	17,627,753	17,222,575	17,279,536	0	(26,492)	0	0	XXX	XXX	XXX	44,651	535,963	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
126650 BP 4	CVS Health Corp LBASS PTC Nt			1	2FE	1,983,673	111.720	1,896,341	1,697,406	1,863,174		(17,820)			6.036	3.809	MON	5,977	102,455	01/04/2013.	12/10/2028.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R			4	1FE	3,000,000	100.044	3,001,321	3,000,000	3,000,000					3.115	3.127	MJSD.	5,970	112,559	06/09/2017.	06/09/2030.
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2			4	1FE	999,862	100.689	1,006,887	1,000,000	999,941		48			2.490	2.495	JJ	11,136	24,900	01/25/2018.	01/20/2023.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					5,983,535	XXX	5,904,549	5,697,406	5,863,115	0	(17,772)	0	0	XXX	XXX	XXX	23,083	239,914	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					62,128,322	XXX	62,614,178	60,705,394	61,153,561	0	(166,440)	0	0	XXX	XXX	XXX	382,345	2,051,074	XXX	XXX
Totals																					
7699999.	Total - Issuer Obligations					110,506,403	XXX	118,589,159	107,911,000	115,837,091	961,118	(206,438)	0	0	XXX	XXX	XXX	726,766	2,480,776	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities					16,647,558	XXX	17,141,648	16,215,069	16,625,908	0	(6,796)	0	0	XXX	XXX	XXX	53,195	486,452	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities					17,416,497	XXX	17,627,753	17,222,575	17,279,536	0	(26,492)	0	0	XXX	XXX	XXX	44,651	535,963	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities					5,983,535	XXX	5,904,549	5,697,406	5,863,115	0	(17,772)	0	0	XXX	XXX	XXX	23,083	239,914	XXX	XXX
8399999.	Grand Total - Bonds					150,553,993	XXX	159,263,109	147,046,050	155,605,650	961,118	(257,498)	0	0	XXX	XXX	XXX	847,695	3,743,105	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 - U.S. Special Revenue and Special Assessment								
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34		10/24/2019	Morgan Stanley & Co LLC		2,675,196	2,579,279	6,018
31418C 7F 5	FNMA Pool #MA3593 4.500% 02/25/49		04/11/2019	JP Morgan Securities LLC		1,347,834	1,293,565	1,779
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49		06/14/2019	Morgan Stanley & Co LLC		2,534,908	2,422,489	4,845
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					6,557,938	6,295,333	12,642
Bonds - Industrial and Miscellaneous								
110122 BD 9	Bristol-Myers Squibb Co Sr Nt		11/22/2019	Tax Free Exchange		1,011,032	1,000,000	4,060
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		01/24/2019	Bank of America BISD Dealer		869,087	874,413	2,733
3899999.	Total - Bonds - Industrial and Miscellaneous					1,880,119	1,874,413	6,793
8399997.	Total - Bonds - Part 3					8,438,057	8,169,746	19,435
8399998.	Total - Bonds - Summary Item from Part 5					1,442,404	1,388,830	2,558
8399999.	Total - Bonds					9,880,461	9,558,576	21,993
9999999.	Total - Bonds, Preferred and Common Stocks					9,880,461	XXX	21,993

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. Government																				
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	12/01/2019.	Paydown		6,640	6,640	6,972	6,704		(64)		(64)		6,640			0	234	06/15/2028.
0599999.	Total - Bonds - U.S. Government					6,640	6,640	6,972	6,704	0	(64)	0	(64)	0	6,640	0	0	0	234	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3133TC 6P 8	FHLMC Structured Ser 2008 M	..	12/01/2019.	Paydown		1,444	1,444	1,499	1,470		(26)		(26)		1,444			0	54	11/20/2027.
3138AE J8 7	FNMA Pool #AI1186 4.000% 04/25/41	..	12/01/2019.	Paydown		829,632	829,632	835,659	835,043		(5,411)		(5,411)		829,632			0	20,016	04/25/2041.
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41	..	12/01/2019.	Paydown		205,495	205,495	211,885	211,323		(5,827)		(5,827)		205,495			0	4,323	03/25/2041.
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40	..	12/01/2019.	Paydown		290,246	290,246	306,074	305,092		(14,845)		(14,845)		290,246			0	6,952	11/25/2040.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,326,817	1,326,817	1,355,117	1,352,928	0	(26,109)	0	(26,109)	0	1,326,817	0	0	0	31,345	XXX
Bonds - Industrial and Miscellaneous																				
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.
126650 BP 4	CVS Health Corp LBASS PTC Nt	..	12/10/2019.	Redemption 100.0000		140,392	140,392	164,069	155,576		(15,185)		(15,185)		140,392			0	4,632	12/10/2028.
151020 AE 4	Celgene Corp Sr Nt 3.950% 10/15/20	..	11/22/2019.	Tax Free Exchange		1,012,032	1,000,000	1,087,130	1,021,727		(10,695)		(10,695)		1,011,032		1,000	1,000	43,560	10/15/2020.
20047T AJ 8	Comm Mortgage Trust CMBS Ser 2014-TWC Cl	..	05/13/2019.	Paydown		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	56,376	02/13/2032.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	..	12/01/2019.	Paydown		628,774	628,774	647,621	633,593		(4,819)		(4,819)		628,774			0	10,473	12/15/2048.
655044 AP 0	Noble Energy Inc Sr Nt	..	12/04/2019.	UBS Financial Services Inc.		2,086,320	2,000,000	1,923,960	1,927,954		6,191		6,191		1,934,145		152,175	152,175	107,158	01/15/2028.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-	..	12/01/2019.	Paydown		872,817	872,817	865,384	870,401		2,416		2,416		872,817			0	11,820	12/10/2045.
3899999.	Total - Bonds - Industrial and Miscellaneous					7,885,335	7,786,983	7,833,569	7,754,254	0	(22,095)	0	(22,095)	0	7,732,160	0	153,175	153,175	235,904	XXX
8399997.	Total - Bonds - Part 4					9,218,792	9,120,440	9,195,658	9,113,886	0	(48,268)	0	(48,268)	0	9,065,617	0	153,175	153,175	267,483	XXX
8399998.	Total - Bonds - Summary Item from Part 5					1,388,831	1,388,830	1,442,404			(53,574)		(53,574)		1,388,831				22,632	XXX
8399999.	Total - Bonds					10,607,623	10,509,270	10,638,062	9,113,886	0	(101,842)	0	(101,842)	0	10,454,448	0	153,175	153,175	290,115	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					10,607,623	XXX	10,638,062	9,113,886	0	(101,842)	0	(101,842)	0	10,454,448	0	153,175	153,175	290,115	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 - U.S. Special Revenue and Special Assessment																				
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34.	..	10/24/2019	Morgan Stanley & Co LLC	12/01/2019	Paydown	147,742	153,236	147,742	147,742		(5,494)		(5,494)				0	654	345
31418C 7F 5	FNMA Pool #MA3593 4.500% 02/25/49	..	04/11/2019	JP Morgan Securities LLC	12/01/2019	Paydown	655,965	683,484	655,965	655,965		(27,520)		(27,520)				0	12,124	902
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49	..	06/14/2019	Morgan Stanley & Co LLC	12/01/2019	Paydown	459,537	480,862	459,537	459,537		(21,325)		(21,325)				0	7,371	919
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						1,263,243	1,317,582	1,263,244	1,263,244	0	(54,339)	0	(54,339)	0	0	0	0	20,149	2,166
Bonds - Industrial and Miscellaneous																				
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C	..	01/24/2019	Bank of America BISD Dealer	12/01/2019	Paydown	125,587	124,822	125,587	125,587		765		765				0	2,483	392
3899999.	Total - Bonds - Industrial and Miscellaneous						125,587	124,822	125,587	125,587	0	765	0	765	0	0	0	0	2,483	392
8399998.	Total - Bonds						1,388,830	1,442,404	1,388,831	1,388,831	0	(53,574)	0	(53,574)	0	0	0	0	22,632	2,558
9999999.	Total - Bonds, Preferred and Common Stocks							1,442,404	1,388,831	1,388,831	0	(53,574)	0	(53,574)	0	0	0	0	22,632	2,558

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.	6,784,833					6,784,833	6,784,833			1.54	2.33	MON..	3,021	
9099999. Total - Other Short-Term Invested Assets						6,784,833	0	0	0	0	XXX	6,784,833	0	0	XXX	XXX	XXX	3,021	0
9199999. Total - Short-Term Investments						6,784,833	0	0	0	0	XXX	6,784,833	0	0	XXX	XXX	XXX	3,021	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					105,181	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	105,181	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	105,181	XXX
0599999. Total Cash		XXX	XXX	0	0	105,181	XXX

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

1. January	4,930	4. April	34,028	7. July	173,618	10. October	189,981
2. February	34,040	5. May	161,822	8. August	106,646	11. November	105,592
3. March	(249,366)	6. June	104,707	9. September	207,519	12. December	105,181

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

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	For protection of state's ph's			133,908	137,758
5.	California CA	B	Workers compensation			114,070	117,349
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	ST	For protection of all ph's	100,000	100,000		
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	For protection of state's ph's			59,515	61,226
12.	Hawaii HI						
13.	Idaho ID	B	For protection of state's ph's			297,574	306,129
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			168,625	173,473
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	Multiple			297,574	306,129
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	For protection of state's ph's			317,412	326,538
33.	New York NY						
34.	North Carolina NC	B	For protection of state's ph's			313,660	319,319
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	1,947,534	2,052,422		
37.	Oklahoma OK						
38.	Oregon OR	B	Workers compensation			128,949	132,656
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			497,874	506,856
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	0	0
59.	Total	XXX	XXX	2,047,534	2,152,422	2,329,161	2,387,433

DETAILS OF WRITE-INS

5801.							
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	0	0

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