PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

10723202120100100

ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

NATIONWIDE ASSURANCE COMPANY

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

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... February 13, 1942 Commenced Business..... April 15, 1942

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., 1-14-301 .. 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., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-9724 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	ANDREA D IACOBONI *(Name)*	614-249-9724 *(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

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN GARY ANTHONY DOUGLAS OSCAR GUERRERO ELIZABETH MARGARET RICZKO
ERIC EUGENE SMITH

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 8th day of February 2022

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

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	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	5,475,690	14.9	5,475,691		5,475,691	14.9
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	4,458,965	12.1	4,458,964		4,458,964	12.1
1.06 Industrial and Miscellaneous	16,878,462	46.0	16,878,464		16,878,464	46.0
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	26,813,117	73.0	26,813,119	0	26,813,119	73.0
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 Valuation Allowance		0.0			0	0.0
4.06 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)	277,120	0.8	277,120		277,120	0.8
6.02 Cash Equivalents (Schedule E, Part 2)	9,125,713	24.9	9,125,713		9,125,713	24.9
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	9,402,833	25.6	9,402,833	0	9,402,833	25.6
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	500,000	1.4	500,000		500,000	1.4
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	36,715,950	100.0	36,715,952	0	36,715,952	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		500,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		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)		500,000
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		500,000

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		29,809,584
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,292,984
3.	Accrual of discount		5,339
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		0
5.	Total gain (loss) on disposals, Part 4, Column 19		(7,327)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		9,274,433
7.	Deduct amortization of premium		110,445
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		97,420
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		26,813,122
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		26,813,122

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	5,475,691	5,886,072	5,461,732	5,500,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	5,475,691	5,886,072	5,461,732	5,500,000
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	4,458,965	4,443,151	4,466,561	4,337,419
Industrial and Miscellaneous,	8. United States	16,828,528	17,250,782	17,090,720	16,600,127
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	49,938	49,911	49,933	50,000
	11. Totals	16,878,466	17,300,693	17,140,653	16,650,127
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	26,813,122	27,629,916	27,068,946	26,487,546
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	26,813,122	27,629,916	27,068,946	

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		2,126,414	3,349,276			XXX	5,475,690	20.4	5,471,309	18.4	5,475,691	
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	0	2,126,414	3,349,276	0	0	XXX	5,475,690	20.4	5,471,309	18.4	5,475,691	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	973,757	2,169,039	944,252	355,505	16,412	XXX	4,458,965	16.6	6,370,606	21.4	4,458,964	
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	973,757	2,169,039	944,252	355,505	16,412	XXX	4,458,965	16.6	6,370,606	21.4	4,458,964	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	3,508,926	4,341,486	3,334,937			XXX	11,185,349	41.7	11,643,942	39.1	7,135,410	4,049,938
6.2 NAIC 2	52,539	3,377,859	1,657,788	326,173	278,757	XXX	5,693,116	21.2	6,323,728	21.2	4,707,087	986,029
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	3,561,465	7,719,345	4,992,725	326,173	278,757	XXX	16,878,465	62.9	17,967,670	60.3	11,842,497	5,035,967
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) 4,482,683	8,636,939	7,628,465	355,505	16,412	0	21,120,004	78.8	XXX	XXX	17,070,065	4,049,938
11.2 NAIC 2	(d) 52,539	3,377,859	1,657,788	326,173	278,757	0	5,693,116	21.2	XXX	XXX	4,707,087	986,029
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	4,535,222	12,014,798	9,286,253	681,678	295,169	0	(b) 26,813,120	100.0	XXX	XXX	21,777,152	5,035,967
11.8 Line 11.7 as a % of Col. 7	16.9	44.8	34.6	2.5	1.1	0.0	100.0	XXX	XXX	XXX	81.2	18.8
12. **Total Bonds Prior Year**												
12.1 NAIC 1	2,548,898	14,002,220	5,011,519	1,568,735	354,485		XXX	XXX	23,485,857	78.8	19,484,378	4,001,480
12.2 NAIC 2	1,553,843	4,260,446	409,044	100,395			XXX	XXX	6,323,728	21.2	5,525,556	798,172
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	4,102,741	18,262,666	5,420,563	1,669,130	354,485	0	XXX	XXX	(b) 29,809,585	100.0	25,009,934	4,799,652
12.8 Line 12.7 as a % of Col. 9	13.8	61.3	18.2	5.6	1.2	0.0	XXX	XXX	100.0	XXX	83.9	16.1
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	4,482,682	7,872,116	4,343,350	355,505	16,412		17,070,065	63.7	19,484,378	65.4	17,070,065	XXX
13.2 NAIC 2		3,015,264	1,094,513	318,553	278,757		4,707,087	17.6	5,525,556	18.5	4,707,087	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	4,482,682	10,887,380	5,437,863	674,058	295,169	0	21,777,152	81.2	25,009,934	83.9	21,777,152	XXX
13.8 Line 13.7 as a % of Col. 7	20.6	50.0	25.0	3.1	1.4	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	16.7	40.6	20.3	2.5	1.1	0.0	81.2	XXX	XXX	XXX	81.2	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1		764,823	3,285,115				4,049,938	15.1	4,001,480	13.4	XXX	4,049,938
14.2 NAIC 2	52,539	362,595	563,275	7,620			986,029	3.7	798,172	2.7	XXX	986,029
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	52,539	1,127,418	3,848,390	7,620	0	0	5,035,967	18.8	4,799,652	16.1	XXX	5,035,967
14.8 Line 14.7 as a % of Col. 7	1.0	22.4	76.4	0.2	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	0.2	4.2	14.4	0.0	0.0	0.0	18.8	XXX	XXX	XXX	XXX	18.8

(a) Includes $.....5,035,967 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 $.....798,172 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		2,126,414	3,349,276			XXX	5,475,690	20.4	5,471,309	18.4	5,475,691	
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	0	2,126,414	3,349,276	0	0	XXX	5,475,690	20.4	5,471,309	18.4	5,475,691	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						XXX	0	0.0		0.0		
5.02 Residential Mortgage-Backed Securities	973,757	2,169,039	944,252	355,505	16,412	XXX	4,458,965	16.6	6,370,606	21.4	4,458,964	
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	973,757	2,169,039	944,252	355,505	16,412	XXX	4,458,965	16.6	6,370,606	21.4	4,458,964	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	3,007,123	6,174,353	1,333,721	318,553	278,757	XXX	11,112,507	41.4	11,603,944	38.9	10,814,809	297,699
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities	501,803	525,886				XXX	1,027,689	3.8	2,565,554	8.6	1,027,689	
6.04 Other Loan-Backed and Structured Securities	52,539	1,019,105	3,659,004	7,620		XXX	4,738,268	17.7	3,798,171	12.7		4,738,268
6.05 Totals	3,561,465	7,719,344	4,992,725	326,173	278,757	XXX	16,878,464	62.9	17,967,669	60.3	11,842,498	5,035,967
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		
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	3,007,123	8,300,767	4,682,997	318,553	278,757	XXX	16,588,197	61.9	XXX	XXX	16,290,500	297,699
11.02 Residential Mortgage-Backed Securities	973,757	2,169,039	944,252	355,505	16,412	XXX	4,458,965	16.6	XXX	XXX	4,458,964	0
11.03 Commercial Mortgage-Backed Securities	501,803	525,886	0	0	0	XXX	1,027,689	3.8	XXX	XXX	1,027,689	0
11.04 Other Loan-Backed and Structured Securities	52,539	1,019,105	3,659,004	7,620	0	XXX	4,738,268	17.7	XXX	XXX	0	4,738,268
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	4,535,222	12,014,797	9,286,253	681,678	295,169	0	26,813,119	100.0	XXX	XXX	21,777,153	5,035,967
11.09 Line 11.08 as a % of Col. 7	16.9	44.8	34.6	2.5	1.1	0.0	100.0	XXX	XXX	XXX	81.2	18.8
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,504,401	12,224,632	3,346,220			XXX	XXX	XXX	17,075,253	57.3	17,075,253	
12.02 Residential Mortgage-Backed Securities	726,557	2,055,530	1,665,299	1,568,735	354,485	XXX	XXX	XXX	6,370,606	21.4	6,370,606	
12.03 Commercial Mortgage-Backed Securities	1,498,597	1,066,957				XXX	XXX	XXX	2,565,554	8.6	1,564,075	1,001,480
12.04 Other Loan-Backed and Structured Securities	373,185	2,915,547	409,044	100,395		XXX	XXX	XXX	3,798,171	12.7		3,798,172
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	4,102,740	18,262,666	5,420,563	1,669,130	354,485	0	XXX	XXX	29,809,584	100.0	25,009,934	4,799,652
12.09 Line 12.08 as a % of Col. 9	13.8	61.3	18.2	5.6	1.2	0.0	XXX	XXX	100.0	XXX	83.9	16.1
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	3,007,123	8,192,455	4,493,611	318,553	278,757	XXX	16,290,499	60.8	17,075,253	57.3	16,290,499	XXX
13.02 Residential Mortgage-Backed Securities	973,757	2,169,039	944,252	355,505	16,412	XXX	4,458,965	16.6	6,370,606	21.4	4,458,965	XXX
13.03 Commercial Mortgage-Backed Securities	501,803	525,886				XXX	1,027,689	3.8	1,564,075	5.2	1,027,689	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	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	4,482,683	10,887,380	5,437,863	674,058	295,169	0	21,777,153	81.2	25,009,934	83.9	21,777,153	XXX
13.09 Line 13.08 as a % of Col. 7	20.6	50.0	25.0	3.1	1.4	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	16.7	40.6	20.3	2.5	1.1	0.0	81.2	XXX	XXX	XXX	81.2	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations		108,313	189,386			XXX	297,699	1.1	0	0.0	XXX	297,699
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	1,001,480	3.4	XXX	0
14.04 Other Loan-Backed and Structured Securities	52,539	1,019,105	3,659,004	7,620		XXX	4,738,268	17.7	3,798,172	12.7	XXX	4,738,268
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	52,539	1,127,418	3,848,390	7,620	0	0	5,035,967	18.8	4,799,652	16.1	XXX	5,035,967
14.09 Line 14.08 as a % of Col. 7	1.0	22.4	76.4	0.2	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	0.2	4.2	14.4	0.0	0.0	0.0	18.8	XXX	XXX	XXX	XXX	18.8

Sch. DA - Verification
NONE

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

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	5,689,554			5,689,554
2. Cost of cash equivalents acquired	77,275,589			77,275,589
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	73,839,430			73,839,430
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)	9,125,713	0	0	9,125,713
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	9,125,713	0	0	9,125,713

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

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		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Surplus Debentures - Affiliated																			
	Colonial County Mutual Surplus Note		Austin	TX	Colonial County Mutual Insurance Company		12/31/2000		500,000	500,000	500,000						50,000		
2899999. Total - Surplus Debentures - Affiliated									500,000	500,000	500,000	0	0	0	0	0	50,000	0	XXX
4999999. Subtotal - Affiliated									500,000	500,000	500,000	0	0	0	0	0	50,000	0	XXX
5099999. Totals									500,000	500,000	500,000	0	0	0	0	0	50,000	0	XXX

Line Number	Book/Adjusted Carring Value by NAIC Designation Category Footnote:						
1A.	1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
1B.	2A 0	2B 0	2C 0				
1C.	3A 0	3B 0	3C 0				
1D.	4A 0	4B 0	4C 0				
1E.	5A 0	5B 0	5C 0				
1F.	6 0						

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

Annual Statement for the year 2021 of the **NATIONWIDE ASSURANCE COMPANY**

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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																					
912828 3W 8	U S Treasury Nt	SD			1.A	3,340,131	108.148	3,644,601	3,370,000	3,349,276		3,056			2.750	2.860	FA	35,005	92,675	12/11/2018	02/15/2028
912828 3Z 1	U S Treasury Nt	SD			1.A	1,993,602	105.414	2,108,282	2,000,000	1,996,945		912			2.750	2.801	FA	18,688	55,000	03/19/2018	02/28/2025
912828 4D 9	U S Treasury Nt	SD			1.A	128,000	102.453	133,189	130,000	129,469		413			2.500	2.836	MS	830	3,250	04/24/2018	03/31/2023
0199999. U.S. Government - Issuer Obligations						5,461,733	XXX	5,886,072	5,500,000	5,475,690	0	4,381	0	0	XXX	XXX	XXX	54,523	150,925	XXX	XXX
0599999. Total - U.S. Government						5,461,733	XXX	5,886,072	5,500,000	5,475,690	0	4,381	0	0	XXX	XXX	XXX	54,523	150,925	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.A	299,287	105.753	305,156	288,556	298,846		(154)			3.500	1.513	MON	842	10,100	10/24/2019	06/25/2034
3132D5 6D 9	FHLMC Pool #SB8068			4	1.A	1,488,094	100.456	1,461,710	1,455,071	1,486,542		(852)			1.500	0.835	MON	1,819	21,826	09/17/2020	10/25/2035
31358T L8 0	FNMA REMIC Ser 1993-33 ZB			4	1.A	1,030	102.400	1,017	993	994		(4)			7.500	6.479	MON	6	74	07/13/2001	03/25/2023
31359U YS 8	FNMA REMIC Ser 1998-58 CI ZB			4	1.A	10,304	108.495	11,472	10,574	10,432		8			6.000	6.545	MON	53	635	08/05/2002	10/25/2028
3138EA MJ 3	FNMA Pool #AK5760			4	1.A	1,013,423	105.368	1,026,753	974,445	1,008,654		29			3.000	2.189	MON	2,436	29,233	07/31/2012	04/25/2042
3138YK HF 3	FNMA Pool #AY5629			4	1.A	247,633	105.058	258,262	245,828	247,493		16			3.000	2.792	MON	615	7,375	05/22/2015	06/25/2045
3140KD G4 6	FNMA Pool #BP5618			4	1.A	834,634	102.123	819,512	802,472	834,081		(147)			2.500	1.282	MON	1,672	20,062	06/18/2020	06/25/2050
3140QD 6N 9	FNMA Pool #CA6276			4	1.A	572,156	99.962	559,269	559,480	571,923		(60)			2.000	1.552	MON	932	11,190	06/18/2020	07/25/2050
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						4,466,561	XXX	4,443,151	4,337,419	4,458,965	0	(1,164)	0	0	XXX	XXX	XXX	8,375	100,495	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						4,466,561	XXX	4,443,151	4,337,419	4,458,965	0	(1,164)	0	0	XXX	XXX	XXX	8,375	100,495	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
03040W AK 1	American Water Cap Corp Sr Nt			1	2.A FE	1,048,720	105.357	1,053,571	1,000,000	1,012,447		(5,470)			3.850	3.249	MS	12,833	38,500	09/02/2014	03/01/2024
036752 AP 8	Anthem Inc Sr Nt			1	2.B FE	124,519	102.411	128,013	125,000	124,552		34			2.550	2.594	MS	939	1,576	03/08/2021	03/15/2031
036752 AS 2	Anthem Inc Sr Nt			1	2.B FE	49,818	111.479	55,739	50,000	49,821		3			3.600	3.620	MS	530	890	03/08/2021	03/15/2051
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA			1	1.G FE	49,808	102.294	51,147	50,000	49,822		14			2.700	2.744	AO	338	750	03/09/2021	04/01/2031
04273W AC 5	Arrow Electronics Inc Sr Nt			1	2.C FE	119,752	100.930	121,116	120,000	119,753		1			2.950	2.974	FA	295		11/16/2021	02/15/2032
045054 AL 7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	110,125	106.300	106,300	100,000	108,313		(1,812)			4.250	1.951	MN	708	4,250	02/18/2021	11/01/2029
125523 CM 0	Cigna Corp Sr Nt			1	2.B FE	174,797	100.544	175,951	175,000	174,813		16			2.375	2.388	MS	1,224	2,217	03/01/2021	03/15/2031
125523 CQ 1	Cigna Corp Sr Nt			1	2.B FE	59,733	105.475	63,285	60,000	59,737		5			3.400	3.424	MS	601	1,088	03/02/2021	03/15/2051
22003B AM 8	Corporate Office Prop LP Sr Nt			1	2.C FE	173,744	99.595	174,291	175,000	173,835		92			2.750	2.832	AO	1,016	2,861	03/04/2021	04/15/2031
30040W AL 2	Eversource Energy Sr Nt			1	2.A FE	49,807	100.571	50,285	50,000	49,821		14			2.550	2.594	MS	375	652	03/08/2021	03/15/2031
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	99,379	97.989	97,989	100,000	99,426		47			2.250	2.320	MS	750	1,119	02/23/2021	03/01/2031
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	99,395	100.797	100,797	100,000	99,413		18			3.100	3.141	MS	1,033	1,541	02/23/2021	03/01/2041
361448 AU 7	GATX Corp Sr Nt			1	2.B FE	50,873	127.096	50,839	40,000	50,605		(268)			5.200	3.476	MS	612	2,080	02/22/2021	03/15/2044
49271V AM 2	Keurig Dr Pepper Inc Sr Nt			1	2.B FE	59,774	104.328	62,597	60,000	59,778		4			3.350	3.370	MS	592	1,005	03/01/2021	03/15/2051
529043 AE 1	Lexington Realty Trust Sr Nt			1	2.B FE	74,477	99.711	74,784	75,000	74,516		39			2.700	2.784	MS	596	2,121	03/10/2021	09/15/2030
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd			1	1.F FE	1,036,610	105.824	1,058,235	1,000,000	1,015,434		(3,849)			3.300	2.863	AO	8,250	33,000	02/04/2016	10/01/2025
62912X AF 1	NGPL Pipeco LLC Sr Nt			2	2.C FE	139,763	111.291	139,114	125,000	139,448		(314)			4.875	2.459	FA	2,302		11/16/2021	08/15/2027
637417 AQ 9	National Retail Properties Inc Sr Nt			1	2.A FE	58,795	104.015	62,409	60,000	58,815		20			3.500	3.610	AO	443	1,254	03/15/2021	04/15/2051
682680 AW 3	ONEOK Inc Sr Nt			1	2.C FE	56,109	109.812	54,906	50,000	55,496		(613)			4.350	2.611	MS	640	2,175	02/19/2021	03/15/2029
68389X CE 3	Oracle Corp Sr Nt			1	2.A FE	124,806	100.596	125,745	125,000	124,819		13			2.875	2.893	MS	958	1,807	03/22/2021	03/25/2031
71270Q EB 8	Peoples United Bank Sr Nt				2.B FE	1,013,230	105.091	1,050,906	1,000,000	1,003,905		(1,438)			4.000	3.837	JJ	18,444	40,000	08/26/2014	07/15/2024
713448 CY 2	Pepsico Inc Sr Nt			1	1.E FE	2,086,920	107.280	2,145,600	2,000,000	2,035,343		(9,325)			3.500	2.971	JJ	31,889	70,000	01/19/2016	07/17/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
84861T AD 0	Spirit Realty LP Sr Nt			1	2.B FE	139,028	109.953	137,441	125,000	137,687		(1,340)			4.000	2.470	JJ	2,306	2,500	02/22/2021	07/15/2029
84861T AH 1	Spirit Realty LP Sr Nt			1	2.B FE	79,491	97.757	78,206	80,000	79,548		57			2.100	2.198	MS	495	896	02/22/2021	03/15/2028
84861T AJ 7	Spirit Realty LP Sr Nt			1	2.B FE	99,344	99.311	99,311	100,000	99,386		42			2.700	2.770	FA	1,020	1,215	02/22/2021	02/15/2032
907818 DY 1	Union Pacific Corp Nt			1	2.A FE	996,690	105.463	1,054,629	1,000,000	998,911		335			3.250	3.288	JJ	14,986	32,500	08/07/2014	01/15/2025
92826C AC 6	Visa Inc Sr Nt			1	1.D FE	3,047,880	101.831	3,054,942	3,000,000	3,007,123		(7,313)			2.800	2.546	JD	3,967	84,000	01/21/2016	12/14/2022
82620K BE 2	Siemens Financieringsmat Sr Nt		D	1	1.E FE	49,933	99.822	49,911	50,000	49,938		5			2.150	2.165	MS	328	538	03/02/2021	03/11/2031
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						11,273,320	XXX	11,478,059	10,995,000	11,112,505	0	(30,983)	0	0	XXX	XXX	XXX	108,470	330,535	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19			4	1.A	1,054,879	102.540	1,050,172	1,024,160	1,027,689		(2,465)			3.584	3.116	MON	3,059	36,684	04/29/2014	04/15/2047
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,054,879	XXX	1,050,172	1,024,160	1,027,689	0	(2,465)	0	0	XXX	XXX	XXX	3,059	36,684	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
04016N AM 5	Ares CLO Ltd CLO Ser 2017-44A Cl A1R				1.A FE	400,000	99.628	398,512	400,000	400,000					1.204	1.206	JAJO	1,043	2,296	03/31/2021	04/15/2034
04018E AA 9	Ares CLO Ser 2021-59A Cl A				1.A FE	250,000	99.346	248,366	250,000	250,000					1.165	1.166	JAJO	550	1,592	03/09/2021	04/25/2034
04018E AC 5	Ares CLO Ser 2021-59A B1				1.C FE	100,000	98.950	98,950	100,000	100,000					1.535	1.537	JAJO	290	835	03/09/2021	04/25/2034
126650 BS 8	CVS Health Corp LBASS PTC Nt			1	2.B FE	812,453	124.656	786,539	630,967	738,268		(10,458)			7.507	4.024	MON	2,763	47,367	09/02/2014	01/10/2032
14312H AU 0	Carlyle Global Mkt Strategies CLO Ser 20			2	1.A FE	400,000	99.900	399,601	400,000	400,000					1.268	1.270	JAJO	1,029	2,285	04/23/2021	04/20/2034
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR				1.A FE	1,500,000	99.875	1,498,128	1,500,000	1,500,000					1.212	1.213	JAJO	3,685	9,341	03/24/2021	04/20/2034
46090X AA 9	Invesco CLO Ser 2021-1A Cl A1				1.A FE	500,000	99.289	496,447	500,000	500,000					1.130	1.132	JAJO	1,224	2,717	03/19/2021	04/15/2034
46090X AE 1	Invesco CLO Ser 2021-1A Cl B				1.C FE	250,000	99.305	248,262	250,000	250,000					1.680	1.683	JAJO	910	2,012	03/19/2021	04/15/2034
76761R AY 5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR			4	1.A FE	100,000	99.633	99,633	100,000	100,000					1.182	1.184	JAJO	246	722	03/01/2021	01/18/2034
76761R BA 6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR			4	1.C FE	100,000	98.308	98,308	100,000	100,000					1.472	1.475	JAJO	307	894	03/01/2021	01/18/2034
92338B AN 5	Verde CLO Ltd CLO Ser 2019-1A Cl AR				1.A FE	400,000	99.929	399,716	400,000	400,000					1.224	1.225	JAJO	1,061	2,551	04/13/2021	04/15/2032
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						4,812,453	XXX	4,772,462	4,630,967	4,738,268	0	(10,458)	0	0	XXX	XXX	XXX	13,108	72,612	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						17,140,652	XXX	17,300,693	16,650,127	16,878,462	0	(43,906)	0	0	XXX	XXX	XXX	124,637	439,831	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						16,735,053	XXX	17,364,131	16,495,000	16,588,195	0	(26,602)	0	0	XXX	XXX	XXX	162,993	481,460	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						4,466,561	XXX	4,443,151	4,337,419	4,458,965	0	(1,164)	0	0	XXX	XXX	XXX	8,375	100,495	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,054,879	XXX	1,050,172	1,024,160	1,027,689	0	(2,465)	0	0	XXX	XXX	XXX	3,059	36,684	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						4,812,453	XXX	4,772,462	4,630,967	4,738,268	0	(10,458)	0	0	XXX	XXX	XXX	13,108	72,612	XXX	XXX
8399999. Grand Total - Bonds						27,068,946	XXX	27,629,916	26,487,546	26,813,117	0	(40,689)	0	0	XXX	XXX	XXX	187,535	691,251	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A.	1A 14,512,344	1B 0	1C 450,000	1D 3,007,123	1E 2,085,281	1F 1,015,434	1G 49,822
1B.	2A 2,244,813	2B 2,851,455	2C 596,845				
1C.	3A 0	3B 0	3C 0				
1D.	4A 0	4B 0	4C 0				
1E.	5A 0	5B 0	5C 0				
1F.	6 0						

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								
036752 AP 8	Anthem Inc Sr Nt 2.550% 03/15/31		03/08/2021	Barclays Capital Inc.		124,519	125,000	
036752 AS 2	Anthem Inc Sr Nt 3.600% 03/15/51		03/08/2021	JP Morgan Securities LLC		49,818	50,000	
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA		03/09/2021	JP Morgan Securities LLC		49,808	50,000	
04016N AM 5	Ares CLO Ltd CLO Ser 2017-44A Cl A1R		03/31/2021	Goldman Sachs & Company		400,000	400,000	
04018E AA 9	Ares CLO Ser 2021-59A Cl A		03/09/2021	Natixis		250,000	250,000	
04018E AC 5	Ares CLO Ser 2021-59A B1		03/09/2021	Natixis		100,000	100,000	
04273W AC 5	Arrow Electronics Inc Sr Nt		11/16/2021	Various		119,752	120,000	
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		02/18/2021	Jefferies & Company Inc.		110,125	100,000	1,310
125523 CM 0	Cigna Corp Sr Nt 2.375% 03/15/31		03/01/2021	Citigroup		174,797	175,000	
125523 CQ 1	Cigna Corp Sr Nt 3.400% 03/15/51		03/02/2021	Various		59,733	60,000	1
14312H AU 0	Carlyle Global Mkt Strategies CLO Ser 20		04/23/2021	JP Morgan Securities LLC		400,000	400,000	
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR		03/24/2021	Jefferies & Company Inc.		1,500,000	1,500,000	
22003B AM 8	Corporate Office Prop LP Sr Nt		03/04/2021	Various		173,744	175,000	
30040W AL 2	Eversource Energy Sr Nt		03/08/2021	Citigroup		49,807	50,000	
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC		99,379	100,000	
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC		99,395	100,000	
361448 AU 7	GATX Corp Sr Nt 5.200% 03/15/44		02/22/2021	Morgan Stanley & Co LLC		50,873	40,000	919
46090X AA 9	Invesco CLO Ser 2021-1A Cl A1		03/19/2021	Morgan Stanley & Co LLC		500,000	500,000	
46090X AE 1	Invesco CLO Ser 2021-1A Cl B		03/19/2021	Morgan Stanley & Co LLC		250,000	250,000	
49271V AM 2	Keurig Dr Pepper Inc Sr Nt		03/01/2021	Goldman Sachs & Company		59,774	60,000	
529043 AE 1	Lexington Realty Trust Sr Nt		03/10/2021	JP Morgan Securities LLC		74,477	75,000	1,091
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		11/16/2021	Barclays Capital Inc.		139,763	125,000	1,574
637417 AQ 9	National Retail Properties Inc Sr Nt		03/15/2021	Various		58,795	60,000	7
682680 AW 3	ONEOK Inc Sr Nt 4.350% 03/15/29		02/19/2021	Morgan Stanley & Co LLC		56,109	50,000	955
68389X CE 3	Oracle Corp Sr Nt 2.875% 03/25/31		03/22/2021	Bank of America BISD Dealer		124,806	125,000	
76761R AY 5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR		03/01/2021	Goldman Sachs & Company		100,000	100,000	
76761R BA 6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR		03/01/2021	Goldman Sachs & Company		100,000	100,000	
84861T AD 0	Spirit Realty LP Sr Nt		02/22/2021	Citigroup		139,028	125,000	542
84861T AH 1	Spirit Realty LP Sr Nt		02/22/2021	Bank of America BISD Dealer		79,491	80,000	
84861T AJ 7	Spirit Realty LP Sr Nt		02/22/2021	Bank of America BISD Dealer		99,344	100,000	
92338B AN 5	Verde CLO Ltd CLO Ser 2019-1A Cl AR		04/13/2021	Goldman Sachs & Company		400,000	400,000	
82620K BE 2	Siemens Financieringsmat Sr Nt	D	03/02/2021	Morgan Stanley & Co LLC		49,933	50,000	
3899999. Total - Bonds - Industrial and Miscellaneous						6,043,270	5,995,000	6,399
8399997. Total - Bonds - Part 3						6,043,270	5,995,000	6,399
8399998. Total - Bonds - Summary Item from Part 5						249,714	245,000	592
8399999. Total - Bonds						6,292,984	6,240,000	6,991
9999999. Total - Bonds, Preferred and Common Stocks						6,292,984	XXX	6,991

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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																				
312905 KJ 0	FHLMC REMIC Ser 1060-X	..	02/01/2021.	Paydown		118	118	121	118				0		118			0	1	03/15/2021.
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34	..	12/01/2021.	Paydown		222,818	222,818	231,104	230,882		(8,064)		(8,064)		222,818			0	3,508	06/25/2034.
3132D5 6D 9	FHLMC Pool #SB8068 1.500% 10/25/35	..	12/01/2021.	Paydown		491,793	491,793	502,954	502,717		(10,924)		(10,924)		491,793			0	4,313	10/25/2035.
31358T L8 0	FNMA REMIC Ser 1993-33 ZB	..	12/01/2021.	Paydown		1,405	1,405	1,459	1,413		(8)		(8)		1,405			0	54	03/25/2023.
31359U YS 8	FNMA REMIC Ser 1998-58 Cl ZB	..	12/01/2021.	Paydown		4,116	4,116	4,011	4,058		58		58		4,116			0	129	10/25/2028.
3138EA MJ 3	FNMA Pool #AK5760 3.000% 04/25/42	..	12/01/2021.	Paydown		492,220	492,220	511,909	509,485		(17,265)		(17,265)		492,220			0	6,239	04/25/2042.
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45	..	12/01/2021.	Paydown		161,205	161,205	162,389	162,286		(1,081)		(1,081)		161,205			0	2,166	06/25/2045.
3140KD G4 6	FNMA Pool #BP5618 2.500% 06/25/50	..	12/01/2021.	Paydown		339,104	339,104	352,694	352,523		(13,419)		(13,419)		339,104			0	3,679	06/25/2050.
3140QD 6N 9	FNMA Pool #CA6276 2.000% 07/25/50	..	12/01/2021.	Paydown		143,783	143,783	147,041	146,997		(3,213)		(3,213)		143,783			0	1,789	07/25/2050.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,856,562	1,856,562	1,913,682	1,910,479	0	(53,916)	0	(53,916)	0	1,856,562	0	0	0	21,878	XXX
Bonds - Industrial and Miscellaneous																				
126650 BS 8	CVS Health Corp LBASS PTC Nt	..	12/10/2021.	Redemption 100.0000		41,670	41,670	53,655	49,447		(7,777)		(7,777)		41,670			0	1,714	01/10/2032.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R	..	04/22/2021.	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	16,143	06/09/2030.
31428X BC 9	Fedex Corp Sr Nt 3.200% 02/01/25	..	05/20/2021.	Call 109.7420		1,097,420	1,000,000	998,450	999,318		60		60		999,378		622	622	123,109	02/01/2025.
375558 AQ 6	Gilead Sciences Inc Sr Nt	..	01/08/2021.	Call 100.0000		1,500,000	1,500,000	1,619,010	1,504,401		49		49		1,504,450		(4,450)	(4,450)	16,875	04/01/2021.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19	..	12/01/2021.	Paydown		530,814	530,814	546,736	533,921		(566)		(566)		533,355		(2,541)	(2,541)	10,017	04/15/2047.
61763Q AS 0	Morgan Stanley Cap I Tr CMBS Ser 2014-CP	..	04/01/2021.	Paydown		1,000,000	1,000,000	1,029,965	1,001,480		(1,480)		(1,480)		1,000,000			0	11,434	07/13/2029.
3899999.	Total - Bonds - Industrial and Miscellaneous					7,169,904	7,072,484	7,247,816	7,088,567	0	(9,714)	0	(9,714)	0	7,078,853	0	(6,369)	(6,369)	179,292	XXX
8399997.	Total - Bonds - Part 4					9,026,466	8,929,046	9,161,498	8,999,046	0	(63,630)	0	(63,630)	0	8,935,415	0	(6,369)	(6,369)	201,170	XXX
8399998.	Total - Bonds - Summary Item from Part 5					247,967	245,000	249,714			(787)		(787)		248,927		(958)	(958)	4,927	XXX
8399999.	Total - Bonds					9,274,433	9,174,046	9,411,212	8,999,046	0	(64,417)	0	(64,417)	0	9,184,342	0	(7,327)	(7,327)	206,097	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					9,274,433	XXX	9,411,212	8,999,046	0	(64,417)	0	(64,417)	0	9,184,342	0	(7,327)	(7,327)	206,097	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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																				
49271V AN 0	Keurig Dr Pepper Sr Nt	..	03/01/2021	JP Morgan Securities LLC	11/16/2021	JP Morgan Securities LLC	120,000	119,627	117,968	119,650		23		23			(1,681)	(1,681)	1,823	
00973R AE 3	Aker BP ASA Nt 3.000% 01/15/25	D	03/24/2021	Barclays Capital Inc.	11/16/2021	Morgan Stanley & Co LLC	75,000	77,861	78,014	77,380		(481)		(481)			635	635	1,894	444
00973R AG 8	Aker BP ASA Sr Nt 2.875% 01/15/26	D	02/18/2021	Barclays Capital Inc.	11/16/2021	Barclays Capital Inc.	50,000	52,226	51,985	51,897		(329)		(329)			88	88	1,210	148
3899999.	Total - Bonds - Industrial and Miscellaneous						245,000	249,714	247,967	248,927	0	(787)	0	(787)	0	0	(958)	(958)	4,927	592
8399998.	Total - Bonds						245,000	249,714	247,967	248,927	0	(787)	0	(787)	0	0	(958)	(958)	4,927	592
9999999.	Total - Bonds, Preferred and Common Stocks							249,714	247,967	248,927	0	(787)	0	(787)	0	0	(958)	(958)	4,927	592

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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					277,120	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	277,120	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	277,120	XXX
0599999. Total Cash		XXX	XXX	0	0	277,120	XXX

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

1. January	105,059	4. April	104,577	7. July	276,730	10. October	105,656
2. February	105,703	5. May	293,758	8. August	311,539	11. November	202,249
3. March	278,582	6. June	228,537	9. September	260,683	12. December	277,120

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
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co.		12/31/2021	0.030		9,125,713		20
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						9,125,713	0	20
9999999. Total - Cash Equivalents						9,125,713	0	20

Line Nuber	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:			
1A.	1A ...0	1B ...0	1C ...0	1D ...0
	1E ...0	1F ...0	1G ...0	
1B.	2A ...0	2B ...0	2C ...0	
1C.	3A ...0	3B ...0	3C ...0	
1D.	4A ...0	4B ...0	4C ...0	
1E.	5A ...0	5B ...0	5C ...0	
1F.	6 ...0			

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			99,385	108,148
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	ST	For protection of state's ph's	100,000	100,000		
9.	District of Columbia DC						
10.	Florida FL	B	For protection of state's ph's			546,618	594,816
11.	Georgia GA	B	For protection of state's ph's			109,324	118,963
12.	Hawaii HI						
13.	Idaho ID	B	Workers compensation			298,155	324,445
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Multiple			149,078	162,223
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	Multiple			298,155	324,445
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	For protection of state's ph's			339,897	369,868
33.	New York NY						
34.	North Carolina NC	B	For protection of state's ph's			313,063	340,667
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	2,011,853	2,124,504		
37.	Oklahoma OK						
38.	Oregon OR	B	Workers compensation			129,469	133,189
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	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	2,111,853	2,224,504	2,283,144	2,476,764

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