PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

NATIONWIDE INSURANCE COMPANY OF FLORIDA

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period)

NAIC Company Code..... 10948

Employer's ID Number..... 31-1613686

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Incorporated/Organized..... August 18, 1998

Commenced Business..... August 18, 1998

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	1100 LOCUST STREET .. DES MOINES .. IA .. US .. 50391-1100 *(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	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	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

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

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	7,209,750	31.1	7,209,750		7,209,750	31.1
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	748,389	3.2	748,390		748,390	3.2
1.06 Industrial and Miscellaneous	8,958,947	38.6	8,958,948		8,958,948	38.6
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	16,917,086	72.9	16,917,088	0	16,917,088	72.9
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)	173,273	0.7	173,273		173,273	0.7
6.02 Cash Equivalents (Schedule E, Part 2)	6,114,659	26.4	6,114,659		6,114,659	26.4
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	6,287,932	27.1	6,287,932	0	6,287,932	27.1
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)		0.0			0	0.0
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	23,205,018	100.0	23,205,020	0	23,205,020	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,086,312
2.	Cost of bonds and stocks acquired, Part 3, Column 7		
3.	Accrual of discount		64,113
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	259,060	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		259,060
5.	Total gain (loss) on disposals, Part 4, Column 19		
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,441,999
7.	Deduct amortization of premium		50,401
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)		16,917,086
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		16,917,086

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	7,209,750	7,938,941	6,422,373	6,550,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	7,209,750	7,938,941	6,422,373	6,550,000
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	748,389	806,720	803,532	719,422
Industrial and Miscellaneous,	8. United States	8,405,516	8,745,900	8,525,940	8,253,495
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	553,430	571,523	560,527	551,158
	11. Totals	8,958,946	9,317,423	9,086,467	8,804,653
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	16,917,085	18,063,084	16,312,372	16,074,075
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	16,917,085	18,063,084	16,312,372	

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		5,597,806	1,611,944			XXX	7,209,750	42.6	6,930,223	36.3	7,209,750	
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	5,597,806	1,611,944	0	0	XXX	7,209,750	42.6	6,930,223	36.3	7,209,750	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	43,435	627,067	66,792	11,097		XXX	748,391	4.4	812,966	4.3	748,390	
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	43,435	627,067	66,792	11,097	0	XXX	748,391	4.4	812,966	4.3	748,390	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	2,457,049	4,919,988	62,599	16,358		XXX	7,455,994	44.1	6,513,133	34.1	6,902,565	553,430
6.2 NAIC 2	32,572	1,143,726	216,284	61,230		XXX	1,453,812	8.6	3,686,917	19.3	999,482	454,330
6.3 NAIC 3	49,141					XXX	49,141	0.3	1,143,074	6.0	49,141	
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	2,538,762	6,063,714	278,883	77,588	0	XXX	8,958,947	53.0	11,343,124	59.4	7,951,188	1,007,760
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) 2,500,484	11,144,861	1,741,335	27,455	0	0	15,414,135	91.1	XXX	XXX	14,860,705	553,430
11.2 NAIC 2	(d) 32,572	1,143,726	216,284	61,230	0	0	1,453,812	8.6	XXX	XXX	999,482	454,330
11.3 NAIC 3	(d) 49,141	0	0	0	0	0	49,141	0.3	XXX	XXX	49,141	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	2,582,197	12,288,587	1,957,619	88,685	0	0	(b) 16,917,088	100.0	XXX	XXX	15,909,328	1,007,760
11.8 Line 11.7 as a % of Col. 7	15.3	72.6	11.6	0.5	0.0	0.0	100.0	XXX	XXX	XXX	94.0	6.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	294,413	6,597,251	7,344,320	20,338			XXX	XXX	14,256,322	74.7	13,565,187	691,135
12.2 NAIC 2	1,034,416	1,148,918	1,386,879	116,704			XXX	XXX	3,686,917	19.3	3,162,365	524,551
12.3 NAIC 3	514,617	628,457					XXX	XXX	1,143,074	6.0	1,143,074	
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	1,843,446	8,374,626	8,731,199	137,042	0	0	XXX	XXX	(b) 19,086,313	100.0	17,870,626	1,215,686
12.8 Line 12.7 as a % of Col. 9	9.7	43.9	45.7	0.7	0.0	0.0	XXX	XXX	100.0	XXX	93.6	6.4
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	2,357,314	10,734,601	1,741,335	27,455			14,860,705	87.8	13,565,187	71.1	14,860,705	XXX
13.2 NAIC 2		999,482					999,482	5.9	3,162,365	16.6	999,482	XXX
13.3 NAIC 3	49,141						49,141	0.3	1,143,074	6.0	49,141	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	2,406,455	11,734,083	1,741,335	27,455	0	0	15,909,328	94.0	17,870,626	93.6	15,909,328	XXX
13.8 Line 13.7 as a % of Col. 7	15.1	73.8	10.9	0.2	0.0	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	14.2	69.4	10.3	0.2	0.0	0.0	94.0	XXX	XXX	XXX	94.0	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	143,171	410,259					553,430	3.3	691,135	3.6	XXX	553,430
14.2 NAIC 2	32,572	144,244	216,284	61,230			454,330	2.7	524,551	2.7	XXX	454,330
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	175,743	554,503	216,284	61,230	0	0	1,007,760	6.0	1,215,686	6.4	XXX	1,007,760
14.8 Line 14.7 as a % of Col. 7	17.4	55.0	21.5	6.1	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	1.0	3.3	1.3	0.4	0.0	0.0	6.0	XXX	XXX	XXX	XXX	6.0

(a) Includes $.....1,007,760 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		5,597,806	1,611,944			XXX	7,209,750	42.6	6,930,223	36.3	7,209,750	
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	5,597,806	1,611,944	0	0	XXX	7,209,750	42.6	6,930,223	36.3	7,209,750	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		528,472				XXX	528,472	3.1	537,149	2.8	528,472	
5.02 Residential Mortgage-Backed Securities	43,435	98,594	66,792	11,097		XXX	219,918	1.3	275,817	1.4	219,918	
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	43,435	627,066	66,792	11,097	0	XXX	748,390	4.4	812,966	4.3	748,390	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations	1,830,624	3,545,416				XXX	5,376,040	31.8	6,524,928	34.2	4,822,609	553,430
6.02 Residential Mortgage-Backed Securities	24,721	78,366	62,599	16,358		XXX	182,044	1.1	211,912	1.1	182,044	
6.03 Commercial Mortgage-Backed Securities	601,705	2,295,688				XXX	2,897,393	17.1	2,938,659	15.4	2,897,393	
6.04 Other Loan-Backed and Structured Securities	81,713	144,244	216,284	61,230		XXX	503,471	3.0	1,667,626	8.7	49,141	454,330
6.05 Totals	2,538,763	6,063,714	278,883	77,588	0	XXX	8,958,948	53.0	11,343,125	59.4	7,951,187	1,007,760
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	1,830,624	9,671,694	1,611,944	0	0	XXX	13,114,262	77.5	XXX	XXX	12,560,831	553,430
11.02 Residential Mortgage-Backed Securities	68,156	176,960	129,391	27,455	0	XXX	401,962	2.4	XXX	XXX	401,962	0
11.03 Commercial Mortgage-Backed Securities	601,705	2,295,688	0	0	0	XXX	2,897,393	17.1	XXX	XXX	2,897,393	0
11.04 Other Loan-Backed and Structured Securities	81,713	144,244	216,284	61,230	0	XXX	503,471	3.0	XXX	XXX	49,141	454,330
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	2,582,198	12,288,586	1,957,619	88,685	0	0	16,917,088	100.0	XXX	XXX	15,909,327	1,007,760
11.09 Line 11.08 as a % of Col. 7	15.3	72.6	11.6	0.5	0.0	0.0	100.0	XXX	XXX	XXX	94.0	6.0
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,137,550	4,762,046	8,092,704			XXX	XXX	XXX	13,992,300	73.3	13,301,164	691,135
12.02 Residential Mortgage-Backed Securities	96,790	232,839	137,762	20,338		XXX	XXX	XXX	487,729	2.6	487,730	
12.03 Commercial Mortgage-Backed Securities	60,695	2,601,629	276,335			XXX	XXX	XXX	2,938,659	15.4	2,938,659	
12.04 Other Loan-Backed and Structured Securities	548,411	778,113	224,398	116,704		XXX	XXX	XXX	1,667,626	8.7	1,143,074	524,551
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	1,843,446	8,374,627	8,731,199	137,042	0	0	XXX	XXX	19,086,314	100.0	17,870,627	1,215,686
12.09 Line 12.08 as a % of Col. 9	9.7	43.9	45.7	0.7	0.0	0.0	XXX	XXX	100.0	XXX	93.6	6.4
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,687,452	9,261,434	1,611,944			XXX	12,560,830	74.2	13,301,164	69.7	12,560,830	XXX
13.02 Residential Mortgage-Backed Securities	68,156	176,961	129,391	27,455		XXX	401,963	2.4	487,730	2.6	401,963	XXX
13.03 Commercial Mortgage-Backed Securities	601,705	2,295,688				XXX	2,897,393	17.1	2,938,659	15.4	2,897,393	XXX
13.04 Other Loan-Backed and Structured Securities	49,141					XXX	49,141	0.3	1,143,074	6.0	49,141	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	2,406,454	11,734,083	1,741,335	27,455	0	0	15,909,327	94.0	17,870,627	93.6	15,909,327	XXX
13.09 Line 13.08 as a % of Col. 7	15.1	73.8	10.9	0.2	0.0	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	14.2	69.4	10.3	0.2	0.0	0.0	94.0	XXX	XXX	XXX	94.0	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	143,171	410,259				XXX	553,430	3.3	691,135	3.6	XXX	553,430
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	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	32,572	144,244	216,284	61,230		XXX	454,330	2.7	524,551	2.7	XXX	454,330
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	175,743	554,503	216,284	61,230	0	0	1,007,760	6.0	1,215,686	6.4	XXX	1,007,760
14.09 Line 14.08 as a % of Col. 7	17.4	55.0	21.5	6.1	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	1.0	3.3	1.3	0.4	0.0	0.0	6.0	XXX	XXX	XXX	XXX	6.0

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

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)		
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		0
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17		
	3.2 Section 2, Column 19		0
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		0
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		0
11.	Deduct nonadmitted assets		
12	Statement value at end of current period (Line 10 minus Line 11)		0

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year		0		
	Change in the valuation margin on open contracts - all other:				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year		0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year		0		
	Change in amount recognized:				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 Adjustments		0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)				
	4.23 SSAP No. 108 Adjustments		0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory			0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending inventory	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

NONE

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		0
4.	Part D, Section 1, Column 6		
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		0
10.	Part D, Section 1, Column 9		
11.	Part D, Section 1, Column 10		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	3,474,980			3,474,980
2. Cost of cash equivalents acquired	29,054,278			29,054,278
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	26,414,599			26,414,599
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)	6,114,659	0	0	6,114,659
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	6,114,659	0	0	6,114,659

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

General Interrogatory:
1. Mortgages in good standing $..........0 unpaid taxes $..........0 interest due and unpaid.
2. Restructured mortgages $..........0 unpaid taxes $..........0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.
4. Mortgages in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

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

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						

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
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

NONE

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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 PV 4	U S Treasury 01/15/2028 TIPS	SD			1.A	1,175,719	158.589	1,982,360	1,250,000	1,611,944	95,490	4,481			1.750	2.163	JJ	13,342	27,584	02/24/2009	01/15/2028
912828 R3 6	U S Treasury Nt	SD			1.A	1,224,985	101.742	1,271,778	1,250,000	1,233,596		3,563			1.625	1.940	MN	2,637	20,313	07/23/2019	05/15/2026
912828 S5 0	U S Treasury 7/15/2026 TIPS	SD			1.A	2,451,349	125.482	3,074,302	2,450,000	2,784,761	163,570	8,215			0.125	0.459	JJ	1,632	3,375	12/11/2017	07/15/2026
912828 YD 6	U S Treasury Nt	SD			1.A	1,570,319	100.656	1,610,501	1,600,000	1,579,449		4,207			1.375	1.663	FA	7,475	22,000	10/24/2019	08/31/2026
0199999. U.S. Government - Issuer Obligations						6,422,372	XXX	7,938,941	6,550,000	7,209,750	259,060	20,466	0	0	XXX	XXX	XXX	25,086	73,272	XXX	XXX
0599999. Total - U.S. Government						6,422,372	XXX	7,938,941	6,550,000	7,209,750	259,060	20,466	0	0	XXX	XXX	XXX	25,086	73,272	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																					
64971W TV 2	NY City NY Trans Fin Auth Rev Fut Tax Se			2	1.A FE	581,830	113.408	567,038	500,000	528,472		(8,677)			5.000	3.051	FA	10,417	25,000	04/17/2015	02/01/2033
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						581,830	XXX	567,038	500,000	528,472	0	(8,677)	0	0	XXX	XXX	XXX	10,417	25,000	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																					
31358T L8 0	FNMA REMIC Ser 1993-33 ZB			4	1.A	2,061	102.400	2,033	1,986	1,988		(8)			7.500	6.479	MON	12	149	07/13/2001	03/25/2023
31359U TL 9	FNMA REMIC Ser 1998-54C			4	1.A	5,354	109.054	5,817	5,334	5,334		(1)			6.000	5.916	MON	27	320	09/19/2001	09/18/2028
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ			4	1.A	19,977	99.061	19,284	19,466	19,737		9			6.300	6.145	MON	102	1,226	09/25/2002	10/17/2038
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP			4	1.A	11,684	102.324	11,692	11,426	11,406		(14)			5.500	5.239	MON	52	628	04/01/2003	05/25/2023
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41			4	1.A	182,626	110.841	200,856	181,210	181,452		(59)			5.398	5.309	MON	815	9,782	04/23/2003	10/25/2042
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						221,702	XXX	239,682	219,422	219,917	0	(73)	0	0	XXX	XXX	XXX	1,008	12,105	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						803,532	XXX	806,720	719,422	748,389	0	(8,750)	0	0	XXX	XXX	XXX	11,425	37,105	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
23338V AB 2	DTE Electric Co Sr Nt			1	1.F FE	995,910	104.889	1,048,885	1,000,000	999,016		422			3.650	3.697	MS	10,747	36,500	08/20/2013	03/15/2024
69349L AG 3	PNC Bank NA Sub Bk Nt				1.G FE	1,582,105	101.646	1,727,975	1,700,000	1,687,453		14,621			2.700	3.610	MN	7,650	45,900	10/30/2013	11/01/2022
720198 AD 2	Piedmont Operating Partnership Sr Nt			1	2.B FE	997,970	105.213	1,052,130	1,000,000	999,482		219			4.450	4.475	MS	13,103	44,500	03/24/2014	03/15/2024
870845 AC 8	Swiss Bank Corp-NY Sub Nt				1.G FE	1,305,890	123.559	1,235,593	1,000,000	1,136,658		(25,823)			7.750	4.470	MS	25,833	77,500	06/03/2014	09/01/2026
11042A AA 2	British Airways Plc EETC		D	1	1.F FE	560,527	103.695	571,523	551,158	553,430		(777)			4.625	4.385	MJSD	779	25,491	08/13/2013	06/20/2024
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						5,442,402	XXX	5,636,106	5,251,158	5,376,039	0	(11,338)	0	0	XXX	XXX	XXX	58,112	229,891	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	181,462	100.000	181,469	181,469	181,251		(85)			4.772	4.771	MON	722	7,944	02/12/2004	11/25/2033
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1.A FM	794	100.718	800	794	793					4.766	4.747	MON	3	39	02/05/2004	03/25/2034
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						182,256	XXX	182,269	182,263	182,044	0	(85)	0	0	XXX	XXX	XXX	725	7,983	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20			4	1.A	403,911	104.435	409,539	392,148	395,390		(1,700)			3.565	3.085	MON	1,165	13,981	12/14/2016	12/15/2049
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C			4	1.A	308,990	105.093	315,276	299,997	302,935		(1,234)			3.512	3.064	MON	878	10,536	12/06/2016	12/10/2049
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A	1,012,959	105.019	1,032,857	983,492	992,941		(3,961)			3.436	2.986	MON	2,816	33,793	11/22/2016	12/15/2049
61691G AQ 3	Morgan Stanley BAML Tr CMBS Ser 2016-C32			4	1.A	304,468	104.937	310,211	295,618	298,393		(1,212)			3.514	3.056	MON	866	10,388	12/06/2016	12/15/2049
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC			4	1.A	926,958	104.461	940,150	900,000	907,734		(4,031)			3.486	3.020	MON	2,615	31,374	11/22/2016	12/15/2059
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						2,957,286	XXX	3,008,033	2,871,255	2,897,393	0	(12,138)	0	0	XXX	XXX	XXX	8,340	100,072	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1			1,4	3.B FE	42,432	101.215	50,085	49,484	49,141		870			7.041	9.707	AO	871	11,658	08/25/2008	10/01/2023
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl			4	2.C FE	462,090	97.877	440,930	450,493	454,330		(353)			0.953	0.812	MJSD	203	4,150	03/05/2004	03/15/2033
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						504,522	XXX	491,015	499,977	503,471	0	517	0	0	XXX	XXX	XXX	1,074	15,808	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						9,086,466	XXX	9,317,423	8,804,653	8,958,947	0	(23,044)	0	0	XXX	XXX	XXX	68,251	353,754	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						12,446,604	XXX	14,142,085	12,301,158	13,114,261	259,060	451	0	0	XXX	XXX	XXX	93,615	328,163	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						403,958	XXX	421,951	401,685	401,961	0	(158)	0	0	XXX	XXX	XXX	1,733	20,088	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,957,286	XXX	3,008,033	2,871,255	2,897,393	0	(12,138)	0	0	XXX	XXX	XXX	8,340	100,072	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						504,522	XXX	491,015	499,977	503,471	0	517	0	0	XXX	XXX	XXX	1,074	15,808	XXX	XXX
8399999. Grand Total - Bonds						16,312,370	XXX	18,063,084	16,074,075	16,917,086	259,060	(11,328)	0	0	XXX	XXX	XXX	104,762	464,131	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A.	1A 11,037,576	1B 0	1C 0	1D 0	1E 0	1F 1,552,446	1G 2,824,111
1B.	2A 0	2B 999,482	2C 454,330				
1C.	3A 0	3B 49,141	3C 0				
1D.	4A 0	4B 0	4C 0				
1E.	5A 0	5B 0	5C 0				
1F.	6 0						

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired

Line Number	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						

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9899999. Total Common and Preferred Stock					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A.	1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G ....
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						

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

NONE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Special Revenue and Special Assessment																				
31358T L8 0	FNMA REMIC Ser 1993-33 ZB	..	12/01/2021.	Paydown		2,811	2,811	2,917	2,827		(16)		(16)		2,811			0	107	03/25/2023.
31359U TL 9	FNMA REMIC Ser 1998-54C	..	12/01/2021.	Paydown		1,150	1,150	1,154	1,150				0		1,150			0	37	09/18/2028.
31359V BH 5	FNMA REMIC Ser 1998-73 Cl MZ	..	12/01/2021.	Paydown		1,644	1,644	1,687	1,666		(22)		(22)		1,644			0	57	10/17/2038.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP	..	12/01/2021.	Paydown		15,660	15,660	16,012	15,651		9		9		15,660			0	440	05/25/2023.
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41	..	12/01/2021.	Paydown		34,475	34,475	34,744	34,532		(57)		(57)		34,475			0	925	10/25/2042.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					55,740	55,740	56,514	55,826	0	(86)	0	(86)	0	55,740	0	0	0	1,566	XXX
Bonds - Industrial and Miscellaneous																				
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20	..	12/01/2021.	Paydown		7,852	7,852	8,087	7,951		(99)		(99)		7,852			0	280	12/15/2049.
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C	..	12/01/2021.	Paydown		3	3	3	3				0		3			0		12/10/2049.
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-	..	05/01/2021.	Paydown		6,555	6,555	6,555	6,546		9		9		6,555			0	109	04/25/2034.
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2021.	Paydown		19,957	19,957	19,956	19,942		15		15		19,957			0	548	11/25/2033.
478375 AE 8	Johnson Control Intl plc Sr Nt	..	03/01/2021.	Maturity		1,000,000	1,000,000	1,014,823	1,000,622		(622)		(622)		1,000,000			0	21,250	03/01/2021.
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201	..	12/01/2021.	Paydown		16,508	16,508	17,003	16,733		(225)		(225)		16,508			0	566	12/15/2049.
61691G AQ 3	Morgan Stanley BAML Tr CMBS Ser 2016-C32	..	12/01/2021.	Paydown		4,382	4,382	4,513	4,441		(59)		(59)		4,382			0	154	12/15/2049.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	12/01/2021.	Paydown		3,297	3,297	3,297	3,295		3		3		3,297			0	101	03/25/2034.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1	..	10/01/2021.	Paydown		516,615	516,615	442,997	503,954		12,660		12,660		516,615			0	32,833	10/01/2023.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1	..	06/23/2021.	Redemption 100.0000		605,691	605,691	519,380	590,848		14,843		14,843		605,691			0	55,179	10/01/2023.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl	..	12/15/2021.	Paydown		69,224	69,224	71,006	69,868		(644)		(644)		69,224			0	421	03/15/2033.
11042A AA 2	British Airways Plc EETC	D	12/20/2021.	Redemption 100.0000		136,175	136,175	138,490	136,928		(753)		(753)		136,175			0	3,959	06/20/2024.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,386,259	2,386,259	2,246,110	2,361,131	0	25,128	0	25,128	0	2,386,259	0	0	0	115,400	XXX
8399997.	Total - Bonds - Part 4					2,441,999	2,441,999	2,302,624	2,416,957	0	25,042	0	25,042	0	2,441,999	0	0	0	116,966	XXX
8399999.	Total - Bonds					2,441,999	2,441,999	2,302,624	2,416,957	0	25,042	0	25,042	0	2,441,999	0	0	0	116,966	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,441,999	XXX	2,302,624	2,416,957	0	25,042	0	25,042	0	2,441,999	0	0	0	116,966	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

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

1. Total amount of goodwill nonadmitted..................$ ....

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 Goodwill 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

Line Number	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						

NONE

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Written Options																								
TOTALS																								

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					0	0						

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)

NONE

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

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

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

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					173,273	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	173,273	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	173,273	XXX
0599999. Total Cash		XXX	XXX	0	0	173,273	XXX

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

1. January	135,910	4. April	21,674	7. July	109,193	10. October	11,424
2. February	166,564	5. May	74,908	8. August	143,946	11. November	66,587
3. March	120,958	6. June	80,085	9. September	53,395	12. December	173,273

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		6,114,659		104
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						6,114,659	0	104
9999999. Total - Cash Equivalents						6,114,659	0	104

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			123,360	127,178
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	For protection of state's ph's			3,092,678	3,492,205
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN	B	For protection of all ph's	98,688	101,742		
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			310,866	320,488
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	1,675,004	1,834,747		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	For protection of state's ph's			212,178	218,746
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	1,773,692	1,936,489	3,739,082	4,158,617
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