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ANNUAL STATEMENT

For the Year Ended December 31, 2021
of the Condition and Affairs of the

CRESTBROOK INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period)	NAIC Company Code..... 18961	Employer's ID Number..... 68-0066866
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... July 9, 1985	Commenced Business..... June 5, 1985	
Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	18700 N. HAYDEN ROAD .. SCOTTSDALE .. AZ .. US .. 85255 *(Street and Number) (City or Town, State, Country and Zip Code)*	480-365-4000 *(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. PAUL M. VANDENBOSCH	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
PAUL M. VANDENBOSCH			

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

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
PAUL M. VANDENBOSCH	DENISE LYNN SKINGLE	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	

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

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	15,418,889	22.7	15,418,888		15,418,888	22.7
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	10,237,706	15.0	10,237,706		10,237,706	15.0
1.06 Industrial and Miscellaneous	16,917,986	24.9	16,917,988		16,917,988	24.9
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	42,574,581	62.6	42,574,582	0	42,574,582	62.6
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)	6,379	0.0	6,379		6,379	0.0
6.02 Cash Equivalents (Schedule E, Part 2)	25,467,573	37.4	25,467,573		25,467,573	37.4
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	25,473,952	37.4	25,473,952	0	25,473,952	37.4
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	68,048,533	100.0	68,048,534	0	68,048,534	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		42,886,017
2.	Cost of bonds and stocks acquired, Part 3, Column 7		10,300,747
3.	Accrual of discount		27,905
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	484,035	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		484,035
5.	Total gain (loss) on disposals, Part 4, Column 19		(28,600)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		10,931,948
7.	Deduct amortization of premium		266,732
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		103,160
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		42,574,584
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		42,574,584

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	15,418,888	16,733,440	15,443,969	14,250,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	15,418,888	16,733,440	15,443,969	14,250,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	10,237,706	10,044,275	10,294,168	9,837,788
Industrial and Miscellaneous,	8. United States	15,780,600	16,483,055	16,029,112	15,610,723
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	579,251	576,735	579,915	500,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	558,139	559,129	558,133	558,000
	11. Totals	16,917,990	17,618,919	17,167,160	16,668,723
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	42,574,584	44,396,634	42,905,297	40,756,511
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	42,574,584	44,396,634	42,905,297	

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		13,429,023	1,989,865			XXX	15,418,888	36.2	15,019,728	35.0	15,418,888	
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	13,429,023	1,989,865	0	0	XXX	15,418,888	36.2	15,019,728	35.0	15,418,888	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	931,347	2,240,304	6,378,166	582,854	105,035	XXX	10,237,706	24.0	10,262,729	23.9	10,237,706	
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	931,347	2,240,304	6,378,166	582,854	105,035	XXX	10,237,706	24.0	10,262,729	23.9	10,237,706	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	1,658,954	4,829,885	4,738,884			XXX	11,227,723	26.4	12,572,756	29.3	9,404,593	1,823,131
6.2 NAIC 2		415,816	2,212,559	882,843	442,838	XXX	3,954,056	9.3	3,285,615	7.7	2,809,879	1,144,176
6.3 NAIC 3		1,736,209				XXX	1,736,209	4.1	1,745,190	4.1	1,736,209	
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	1,658,954	6,981,910	6,951,443	882,843	442,838	XXX	16,917,988	39.7	17,603,561	41.0	13,950,681	2,967,307
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) 2,590,301	20,499,212	13,106,915	582,854	105,035	0	36,884,317	86.6	XXX	XXX	35,061,187	1,823,131
11.2 NAIC 2	(d) 0	415,816	2,212,559	882,843	442,838	0	3,954,056	9.3	XXX	XXX	2,809,879	1,144,176
11.3 NAIC 3	(d) 0	1,736,209	0	0	0	0	1,736,209	4.1	XXX	XXX	1,736,209	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	2,590,301	22,651,237	15,319,474	1,465,697	547,873	0	(b) 42,574,582	100.0	XXX	XXX	39,607,275	2,967,307
11.8 Line 11.7 as a % of Col. 7	6.1	53.2	36.0	3.4	1.3	0.0	100.0	XXX	XXX	XXX	93.0	7.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	5,648,436	11,786,326	18,823,211	1,246,104	351,136		XXX	XXX	37,855,213	88.3	35,785,575	2,069,637
12.2 NAIC 2	1,006,056	2,279,559					XXX	XXX	3,285,615	7.7	3,285,615	
12.3 NAIC 3		1,745,190					XXX	XXX	1,745,190	4.1	1,745,190	
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	6,654,492	15,811,075	18,823,211	1,246,104	351,136	0	XXX	XXX	(b) 42,886,018	100.0	40,816,380	2,069,637
12.8 Line 12.7 as a % of Col. 9	15.5	36.9	43.9	2.9	0.8	0.0	XXX	XXX	100.0	XXX	95.2	4.8
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	2,477,708	19,890,986	12,004,604	582,854	105,035		35,061,187	82.4	35,785,575	83.4	35,061,187	XXX
13.2 NAIC 2		253,347	1,645,851	467,843	442,838		2,809,879	6.6	3,285,615	7.7	2,809,879	XXX
13.3 NAIC 3		1,736,209					1,736,209	4.1	1,745,190	4.1	1,736,209	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	2,477,708	21,880,542	13,650,455	1,050,697	547,873	0	39,607,275	93.0	40,816,380	95.2	39,607,275	XXX
13.8 Line 13.7 as a % of Col. 7	6.3	55.2	34.5	2.7	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	5.8	51.4	32.1	2.5	1.3	0.0	93.0	XXX	XXX	XXX	93.0	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	112,594	608,226	1,102,311				1,823,131	4.3	2,069,637	4.8	XXX	1,823,131
14.2 NAIC 2		162,469	566,707	415,000			1,144,176	2.7	0	0.0	XXX	1,144,176
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	112,594	770,695	1,669,018	415,000	0	0	2,967,307	7.0	2,069,637	4.8	XXX	2,967,307
14.8 Line 14.7 as a % of Col. 7	3.8	26.0	56.2	14.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.3	1.8	3.9	1.0	0.0	0.0	7.0	XXX	XXX	XXX	XXX	7.0

(a) Includes $.....2,967,307 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		13,429,023	1,989,865			XXX	15,418,888	36.2	15,019,728	35.0	15,418,888	
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	13,429,023	1,989,865	0	0	XXX	15,418,888	36.2	15,019,728	35.0	15,418,888	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			5,255,157			XXX	5,255,157	12.3	6,295,036	14.7	5,255,157	
5.02 Residential Mortgage-Backed Securities	931,347	2,240,304	1,123,009	582,854	105,035	XXX	4,982,549	11.7	3,967,693	9.3	4,982,549	
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	931,347	2,240,304	6,378,166	582,854	105,035	XXX	10,237,706	24.0	10,262,729	23.9	10,237,706	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	1,002,374	6,058,151	4,907,360	882,843	442,838	XXX	13,293,566	31.2	12,472,731	29.1	12,074,484	1,219,083
6.02 Residential Mortgage-Backed Securities	112,594	498,154	137,476			XXX	748,224	1.8	1,068,178	2.5		748,224
6.03 Commercial Mortgage-Backed Securities	543,986	315,532	1,016,679			XXX	1,876,197	4.4	3,562,658	8.3	1,876,197	
6.04 Other Loan-Backed and Structured Securities		110,072	889,928			XXX	1,000,000	2.3	499,995	1.2		1,000,000
6.05 Totals	1,658,954	6,981,909	6,951,443	882,843	442,838	XXX	16,917,987	39.7	17,603,562	41.0	13,950,681	2,967,307
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	1,002,374	19,487,174	12,152,382	882,843	442,838	XXX	33,967,611	79.8	XXX	XXX	32,748,529	1,219,083
11.02 Residential Mortgage-Backed Securities	1,043,941	2,738,458	1,260,485	582,854	105,035	XXX	5,730,773	13.5	XXX	XXX	4,982,549	748,224
11.03 Commercial Mortgage-Backed Securities	543,986	315,532	1,016,679	0	0	XXX	1,876,197	4.4	XXX	XXX	1,876,197	0
11.04 Other Loan-Backed and Structured Securities	0	110,072	889,928	0	0	XXX	1,000,000	2.3	XXX	XXX	0	1,000,000
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	2,590,301	22,651,236	15,319,474	1,465,697	547,873	0	42,574,581	100.0	XXX	XXX	39,607,275	2,967,307
11.09 Line 11.08 as a % of Col. 7	6.1	53.2	36.0	3.4	1.3	0.0	100.0	XXX	XXX	XXX	93.0	7.0
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	4,015,167	13,246,626	16,525,702			XXX	XXX	XXX	33,787,495	78.8	33,787,494	
12.02 Residential Mortgage-Backed Securities	500,623	1,660,264	1,277,744	1,246,104	351,136	XXX	XXX	XXX	5,035,871	11.7	3,967,693	1,068,178
12.03 Commercial Mortgage-Backed Securities	1,638,707	904,186	1,019,765			XXX	XXX	XXX	3,562,658	8.3	2,561,198	1,001,459
12.04 Other Loan-Backed and Structured Securities	499,995					XXX	XXX	XXX	499,995	1.2	499,995	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	6,654,492	15,811,076	18,823,211	1,246,104	351,136	0	XXX	XXX	42,886,019	100.0	40,816,380	2,069,637
12.09 Line 12.08 as a % of Col. 9	15.5	36.9	43.9	2.9	0.8	0.0	XXX	XXX	100.0	XXX	95.2	4.8
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,002,374	19,324,706	11,510,768	467,843	442,838	XXX	32,748,529	76.9	33,787,494	78.8	32,748,529	XXX
13.02 Residential Mortgage-Backed Securities	931,347	2,240,304	1,123,009	582,854	105,035	XXX	4,982,549	11.7	3,967,693	9.3	4,982,549	XXX
13.03 Commercial Mortgage-Backed Securities	543,986	315,532	1,016,679			XXX	1,876,197	4.4	2,561,198	6.0	1,876,197	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	499,995	1.2	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	2,477,707	21,880,542	13,650,456	1,050,697	547,873	0	39,607,275	93.0	40,816,380	95.2	39,607,275	XXX
13.09 Line 13.08 as a % of Col. 7	6.3	55.2	34.5	2.7	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	5.8	51.4	32.1	2.5	1.3	0.0	93.0	XXX	XXX	XXX	93.0	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations		162,469	641,614	415,000		XXX	1,219,083	2.9	0	0.0	XXX	1,219,083
14.02 Residential Mortgage-Backed Securities	112,594	498,154	137,476			XXX	748,224	1.8	1,068,178	2.5	XXX	748,224
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	1,001,459	2.3	XXX	0
14.04 Other Loan-Backed and Structured Securities		110,072	889,928			XXX	1,000,000	2.3	0	0.0	XXX	1,000,000
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	112,594	770,695	1,669,018	415,000	0	0	2,967,307	7.0	2,069,637	4.8	XXX	2,967,307
14.09 Line 14.08 as a % of Col. 7	3.8	26.0	56.2	14.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.3	1.8	3.9	1.0	0.0	0.0	7.0	XXX	XXX	XXX	XXX	7.0

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	5,406,283			5,406,283
2. Cost of cash equivalents acquired	43,431,412			43,431,412
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	23,370,122			23,370,122
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)	25,467,573	0	0	25,467,573
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	25,467,573	0	0	25,467,573

(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

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, 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 EQ 7	U S Treasury Bd	SD			1.A	6,204,500	109.008	5,450,390	5,000,000	5,188,404		(110,549)			6.250	3.831	FA	118,037	312,500	12/15/2010.	08/15/2023.
912828 4V 9	U S Treasury Nt	SD			1.A	1,985,477	109.281	2,185,626	2,000,000	1,989,865		1,366			2.875	2.960	FA	21,719	57,500	09/12/2018.	08/15/2028.
912828 S5 0	U S Treasury 7/15/2026 TIPS				1.A	7,253,992	125.482	9,097,424	7,250,000	8,240,620	484,035	24,308			0.125	0.459	JJ	4,831	9,988	12/11/2017.	07/15/2026.
0199999. U.S. Government - Issuer Obligations						15,443,969	XXX	16,733,440	14,250,000	15,418,889	484,035	(84,875)	0	0	XXX	XXX	XXX	144,587	379,988	XXX	XXX
0599999. Total - U.S. Government						15,443,969	XXX	16,733,440	14,250,000	15,418,889	484,035	(84,875)	0	0	XXX	XXX	XXX	144,587	379,988	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																					
3133EL BN 3	Federal Farm Credit Bank Nt				1.A FE	5,306,710	102.005	5,100,245	5,000,000	5,255,157		(30,505)			1.950	1.269	MN	9,208	97,500	04/20/2020.	11/27/2029.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						5,306,710	XXX	5,100,245	5,000,000	5,255,157	0	(30,505)	0	0	XXX	XXX	XXX	9,208	97,500	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																					
3132DW BC 6	FHLMC Pool #SD8135				1.A	1,108,772	102.134	1,087,470	1,064,748	1,107,811		(960)			2.500	1.568	MON	2,218	19,964	03/02/2021.	03/25/2051.
3138A2 SL 4	FNMA Pool #AH1422			4	1.A	90,600	109.004	98,997	90,820	90,597					4.000	4.027	MON	303	3,633	07/07/2011.	01/25/2041.
3138YK HF 3	FNMA Pool #AY5629			4	1.A	495,266	105.058	516,524	491,656	494,986		32			3.000	2.792	MON	1,229	14,750	05/22/2015.	06/25/2045.
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.
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.
3140X9 6Y 6	FNMA Pool #FM6286				1.A	582,037	102.123	569,950	558,100	581,490		(547)			2.500	1.448	MON	1,163	10,464	03/02/2021.	01/25/2051.
31418D XJ 6	FNMA Pool #MA4280				1.A	417,941	96.817	410,017	423,499	418,051		111			1.500	1.632	MON	529	4,764	03/02/2021.	03/25/2051.
31418D XL 1	FNMA Pool #MA4282				1.A	522,567	102.156	512,801	501,978	522,117		(449)			2.500	1.575	MON	1,046	9,412	03/02/2021.	03/25/2051.
31419L 3D 3	FNMA Pool #AE9795			4	1.A	351,801	107.251	357,798	333,609	350,087		17			3.500	2.156	MON	973	11,676	01/06/2015.	11/25/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						4,987,458	XXX	4,944,030	4,837,788	4,982,549	0	(2,017)	0	0	XXX	XXX	XXX	10,117	106,543	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						10,294,168	XXX	10,044,275	9,837,788	10,237,706	0	(32,522)	0	0	XXX	XXX	XXX	19,325	204,043	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
03040W AK 1	American Water Cap Corp Sr Nt			1	2.A FE	263,140	105.357	263,393	250,000	253,347		(1,472)			3.850	3.204	MS	3,208	9,625	08/26/2014.	03/01/2024.
036752 AP 8	Anthem Inc Sr Nt			1	2.B FE	174,326	102.411	179,219	175,000	174,373		47			2.550	2.594	MS	1,314	2,206	03/08/2021.	03/15/2031.
036752 AS 2	Anthem Inc Sr Nt			1	2.B FE	99,636	111.479	111,479	100,000	99,641		5			3.600	3.620	MS	1,060	1,780	03/08/2021.	03/15/2051.
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA			1	1.G FE	99,615	102.294	102,294	100,000	99,643		28			2.700	2.744	AO	675	1,500	03/09/2021.	04/01/2031.
04273W AC 5	Arrow Electronics Inc Sr Nt			1	2.C FE	169,643	100.930	171,582	170,000	169,644		1			2.950	2.974	FA	418		11/16/2021.	02/15/2032.
045054 AL 7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	165,188	106.300	159,450	150,000	162,469		(2,719)			4.250	1.951	MN	1,063	6,375	02/18/2021.	11/01/2029.
06051G HC 6	Bank of America Corp Sr Nt			1	1.F FE	858,284	102.071	878,829	861,000	859,993		489			3.004	3.066	JD	790	25,864	05/23/2018.	12/20/2023.
10373Q AZ 3	BP Cap Mkts America Sr Nt			1	1.F FE	1,524,918	108.266	1,623,987	1,500,000	1,516,340		(2,924)			3.588	3.352	AO	11,512	53,820	12/14/2018.	04/14/2027.
125523 CM 0	Cigna Corp Sr Nt			1	2.B FE	249,710	100.544	251,359	250,000	249,733		23			2.375	2.388	MS	1,748	3,167	03/01/2021.	03/15/2031.
125523 CQ 1	Cigna Corp Sr Nt			1	2.B FE	89,599	105.475	94,928	90,000	89,606		7			3.400	3.424	MS	901	1,632	03/02/2021.	03/15/2051.
166756 AP 1	Chevron Corp Sr Nt			1	1.D FE	998,955	107.287	1,072,871	1,000,000	999,238		282			3.900	3.928	MN	4,983	39,000	01/06/2021.	11/15/2024.
197677 AG 2	Columbia/HCA Healthcare Corp Nt				3.A FE	1,848,580	117.756	2,001,855	1,700,000	1,736,209		(8,982)			7.690	6.985	JD	5,810	130,730	01/18/1996.	06/15/2025.
22003B AM 8	Corporate Office Prop LP Sr Nt			1	2.C FE	248,190	99.595	248,987	250,000	248,322		132			2.750	2.833	AO	1,451	4,087	03/04/2021.	04/15/2031.
233853 AG 5	Daimler Trucks Finance NA Sr Nt			1	2.A FE	498,465	100.498	502,488	500,000	498,475		10			2.375	2.423	JD	561		12/02/2021.	12/14/2028.
30040W AL 2	Eversource Energy Sr Nt			1	2.A FE	74,711	100.571	75,428	75,000	74,731		21			2.550	2.594	MS	563	978	03/08/2021.	03/15/2031.
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	149,069	97.989	146,984	150,000	149,138		70			2.250	2.320	MS	1,125	1,678	02/23/2021.	03/01/2031.
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	149,093	100.797	151,195	150,000	149,120		28			3.100	3.141	MS	1,550	2,312	02/23/2021.	03/01/2041.

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
341081 FM 4	Florida Pwr & Lt Co Nt			1	1.D FE	1,065,600	106.182	1,061,815	1,000,000	1,029,225		(7,049)			3.125	2.339	JD	2,604	31,250	07/21/2016.	12/01/2025.
361448 AU 7	GATX Corp Sr Nt			1	2.B FE	76,310	127.096	76,258	60,000	75,908		(402)			5.200	3.476	MS	919	3,120	02/22/2021.	03/15/2044.
49271V AM 2	Keurig Dr Pepper Inc Sr Nt			1	2.B FE	89,662	104.328	93,895	90,000	89,667		5			3.350	3.370	MS	888	1,508	03/01/2021.	03/15/2051.
529043 AE 1	Lexington Realty Trust Sr Nt			1	2.B FE	124,128	99.711	124,639	125,000	124,193		66			2.700	2.784	MS	994	3,534	03/10/2021.	09/15/2030.
58933Y BE 4	Merck & Co Inc Sr Nt			1	1.E FE	424,655	100.475	427,553	425,532	424,660		5			2.150	2.173	JD	534		12/07/2021.	12/10/2031.
637417 AQ 9	National Retail Properties Inc Sr Nt			1	2.A FE	87,982	104.015	93,613	90,000	88,015		34			3.500	3.623	AO	665	1,881	03/15/2021.	04/15/2051.
682680 AW 3	ONEOK Inc Sr Nt			1	2.C FE	112,218	109.812	109,812	100,000	110,992		(1,226)			4.350	2.611	MS	1,281	4,350	02/19/2021.	03/15/2029.
68389X CE 3	Oracle Corp Sr Nt			1	2.A FE	174,729	100.596	176,043	175,000	174,747		18			2.875	2.893	MS	1,342	2,530	03/22/2021.	03/25/2031.
713448 CY 2	Pepsico Inc Sr Nt			1	1.E FE	1,043,460	107.280	1,072,800	1,000,000	1,017,671		(4,662)			3.500	2.971	JJ	15,944	35,000	01/19/2016.	07/17/2025.
84861T AD 0	Spirit Realty LP Sr Nt			1	2.B FE	222,444	109.953	219,906	200,000	220,300		(2,144)			4.000	2.470	JJ	3,689	4,000	02/22/2021.	07/15/2029.
84861T AH 1	Spirit Realty LP Sr Nt			1	2.B FE	119,237	97.757	117,309	120,000	119,322		85			2.100	2.198	MS	742	1,344	02/22/2021.	03/15/2028.
84861T AJ 7	Spirit Realty LP Sr Nt			1	2.B FE	149,016	99.311	148,967	150,000	149,079		63			2.700	2.770	FA	1,530	1,823	02/22/2021.	02/15/2032.
92826C AC 6	Visa Inc Sr Nt			1	1.D FE	1,015,960	101.831	1,018,314	1,000,000	1,002,374		(2,438)			2.800	2.546	JD	1,322	28,000	01/21/2016.	12/14/2022.
11271L AD 4	Brookfield Fin Inc Sr Nt		A	1	1.G FE	579,915	115.347	576,735	500,000	579,251		(664)			4.850	2.376	MS	6,197		12/07/2021.	03/29/2029.
00084D AV 2	ABN AMRO Bank NV Sub Nt Fix to Float		D	2	2.B FE	483,234	100.261	484,263	483,000	483,232		(2)			3.324	3.318	MS	803		12/06/2021.	03/13/2037.
82620K BE 2	Siemens Financieringsmat Sr Nt		D	1	1.E FE	74,900	99.822	74,866	75,000	74,907		7			2.150	2.165	MS	493	806	03/02/2021.	03/11/2031.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						13,504,572	XXX	13,913,116	13,064,532	13,293,565	0	(33,258)	0	0	XXX	XXX	XXX	78,679	403,900	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A	749,724	103.250	771,306	747,030	748,224		(991)			3.990	3.875	MON	2,484	29,875	01/09/2019.	09/25/2057.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						749,724	XXX	771,306	747,030	748,224	0	(991)	0	0	XXX	XXX	XXX	2,484	29,875	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C			4	1.A	1,029,997	106.826	1,068,263	1,000,000	1,016,679		(3,086)			3.572	3.222	MON	2,977	35,719	05/18/2017.	06/15/2050.
20048E AW 1	Comm Mortgage Trust CMBS Ser 2013-LC6 Cl			4	1.A	249,940	100.633	244,200	242,665	242,905		(545)			2.478	2.038	MON	501	7,488	01/24/2013.	01/10/2046.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19			4	1.A	632,927	102.540	630,103	614,496	616,613		(1,479)			3.584	3.116	MON	1,835	22,011	04/29/2014.	04/15/2047.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,912,864	XXX	1,942,566	1,857,161	1,876,197	0	(5,110)	0	0	XXX	XXX	XXX	5,313	65,218	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
04018E AA 9	Ares CLO Ser 2021-59A Cl A				1.A FE	350,000	99.346	347,712	350,000	350,000					1.165	1.166	JAJO	770	2,229	03/09/2021.	04/25/2034.
04018E AC 5	Ares CLO Ser 2021-59A B1				1.C FE	150,000	98.950	148,425	150,000	150,000					1.535	1.537	JAJO	435	1,253	03/09/2021.	04/25/2034.
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR				1.A FE	150,000	99.875	149,813	150,000	150,000					1.212	1.213	JAJO	369	936	03/24/2021.	04/20/2034.
15032T BG 0	Cedar Funding Ltd CLO Ser 2013-1A Cl BRR				1.C FE	100,000	98.223	98,223	100,000	100,000					1.482	1.484	JAJO	300	760	03/24/2021.	04/20/2034.
76761R AY 5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR			4	1.A FE	150,000	99.633	149,450	150,000	150,000					1.182	1.184	JAJO	369	1,082	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.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,000,000	XXX	991,931	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	2,550	7,154	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						17,167,160	XXX	17,618,919	16,668,723	16,917,986	0	(39,359)	0	0	XXX	XXX	XXX	89,026	506,147	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						34,255,251	XXX	35,746,801	32,314,532	33,967,611	484,035	(148,638)	0	0	XXX	XXX	XXX	232,474	881,388	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						5,737,182	XXX	5,715,336	5,584,818	5,730,773	0	(3,008)	0	0	XXX	XXX	XXX	12,601	136,418	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,912,864	XXX	1,942,566	1,857,161	1,876,197	0	(5,110)	0	0	XXX	XXX	XXX	5,313	65,218	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,000,000	XXX	991,931	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	2,550	7,154	XXX	XXX
8399999. Grand Total - Bonds						42,905,297	XXX	44,396,634	40,756,511	42,574,581	484,035	(156,756)	0	0	XXX	XXX	XXX	252,938	1,090,178	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

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A.	1A 28,931,016	1B 0	1C 350,000	1D 3,030,837	1E 1,517,238	1F 2,376,333	1G 678,894
1B.	2A 1,089,315	2B 2,173,312	2C 691,427				
1C.	3A 1,736,209	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 - U.S. Special Revenue and Special Assessment								
3132DW BC 6	FHLMC Pool #SD8135 2.500% 03/25/51		03/02/2021	Morgan Stanley & Co LLC		1,108,772	1,064,748	148
3140X9 6Y 6	FNMA Pool #FM6286 2.500% 01/25/51		03/02/2021	JP Morgan Securities LLC		582,037	558,100	78
31418D XJ 6	FNMA Pool #MA4280 1.500% 03/25/51		03/02/2021	Nomura Securities Intl LLC		417,941	423,499	35
31418D XL 1	FNMA Pool #MA4282 2.500% 03/25/51		03/02/2021	Morgan Stanley & Co LLC		522,567	501,978	70
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						2,631,317	2,548,325	331
Bonds - Industrial and Miscellaneous								
036752 AP 8	Anthem Inc Sr Nt 2.550% 03/15/31		03/08/2021	Barclays Capital Inc		174,326	175,000	
036752 AS 2	Anthem Inc Sr Nt 3.600% 03/15/51		03/08/2021	JP Morgan Securities LLC		99,636	100,000	
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA		03/09/2021	JP Morgan Securities LLC		99,615	100,000	
04018E AA 9	Ares CLO Ser 2021-59A Cl A		03/09/2021	Natixis		350,000	350,000	
04018E AC 5	Ares CLO Ser 2021-59A B1		03/09/2021	Natixis		150,000	150,000	
04273W AC 5	Arrow Electronics Inc Sr Nt		11/16/2021	Various		169,643	170,000	
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		02/18/2021	Jefferies & Company Inc		165,188	150,000	1,966
125523 CM 0	Cigna Corp Sr Nt 2.375% 03/15/31		03/01/2021	Citigroup		249,710	250,000	
125523 CQ 1	Cigna Corp Sr Nt 3.400% 03/15/51		03/02/2021	Various		89,599	90,000	1
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR		03/24/2021	Jefferies & Company Inc		150,000	150,000	
15032T BG 0	Cedar Funding Ltd CLO Ser 2013-1A Cl BRR		03/24/2021	Jefferies & Company Inc		100,000	100,000	
166756 AP 1	Chevron Corp Sr Nt 3.900% 11/15/24		01/06/2021	Tax Free Exchange		998,955	1,000,000	5,525
22003B AM 8	Corporate Office Prop LP Sr Nt		03/04/2021	Various		248,190	250,000	
233853 AG 5	Daimler Trucks Finance NA Sr Nt		12/02/2021	JP Morgan Securities LLC		498,465	500,000	
30040W AL 2	Eversource Energy Sr Nt		03/08/2021	Citigroup		74,711	75,000	
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC		149,069	150,000	
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC		149,093	150,000	
361448 AU 7	GATX Corp Sr Nt 5.200% 03/15/44		02/22/2021	Morgan Stanley & Co LLC		76,310	60,000	1,378
49271V AM 2	Keurig Dr Pepper Inc Sr Nt		03/01/2021	Goldman Sachs & Company		89,662	90,000	
529043 AE 1	Lexington Realty Trust Sr Nt		03/10/2021	JP Morgan Securities LLC		124,128	125,000	1,819
58933Y BE 4	Merck & Co Inc Sr Nt 2.150% 12/10/31		12/07/2021	Bank of America BISD Dealer		424,655	425,532	
637417 AQ 9	National Retail Properties Inc Sr Nt		03/15/2021	Various		87,982	90,000	27
682680 AW 3	ONEOK Inc Sr Nt 4.350% 03/15/29		02/19/2021	Morgan Stanley & Co LLC		112,218	100,000	1,909
68389X CE 3	Oracle Corp Sr Nt 2.875% 03/25/31		03/22/2021	Bank of America BISD Dealer		174,729	175,000	
76761R AY 5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR		03/01/2021	Goldman Sachs & Company		150,000	150,000	
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		222,444	200,000	867
84861T AH 1	Spirit Realty LP Sr Nt		02/22/2021	Bank of America BISD Dealer		119,237	120,000	
84861T AJ 7	Spirit Realty LP Sr Nt		02/22/2021	Bank of America BISD Dealer		149,016	150,000	
11271L AD 4	Brookfield Fin Inc Sr Nt	A	12/07/2021	Citigroup		579,915	500,000	4,715
00084D AV 2	ABN AMRO Bank NV Sub Nt Fix to Float	D	12/06/2021	Various		483,234	483,000	
82620K BE 2	Siemens Financieringsmat Sr Nt	D	03/02/2021	Morgan Stanley & Co LLC		74,900	75,000	
3899999. Total - Bonds - Industrial and Miscellaneous						6,884,630	6,753,532	18,207
8399997. Total - Bonds - Part 3						9,515,947	9,301,857	18,538
8399998. Total - Bonds - Summary Item from Part 5						784,800	762,088	726
8399999. Total - Bonds						10,300,747	10,063,945	19,264
9999999. Total - Bonds, Preferred and Common Stocks						10,300,747	XXX	19,264

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																				
19679H CW 0	Colorado Wtr ResPwrDevAuth Rev Ref Revol		09/01/2021.	Maturity		1,000,000	1,000,000	1,170,350	1,009,373		(9,373)		(9,373)		1,000,000			0	55,000	09/01/2021.
31377R BH 2	FNMA DUS Pool #384440 6.600% 10/25/26		11/01/2021.	Paydown		420,478	420,478	465,679	432,238		(11,760)		(11,760)		420,478			0	23,961	10/25/2026.
3138A2 SL 4	FNMA Pool #AH1422 4.000% 01/25/41		12/01/2021.	Paydown		39,260	39,260	39,165	39,164		96		96		39,260			0	753	01/25/2041.
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45		12/01/2021.	Paydown		322,409	322,409	324,777	324,572		(2,162)		(2,162)		322,409			0	4,333	06/25/2045.
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.
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.
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40		12/01/2021.	Paydown		289,037	289,037	304,799	303,298		(14,262)		(14,262)		289,037			0	4,548	11/25/2040.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,569,731	2,569,731	2,820,517	2,623,816	0	(54,084)	0	(54,084)	0	2,569,731	0	0	0	94,503	XXX
Bonds - Industrial and Miscellaneous																				
00183H AE 1	Avenue of Americas CMBS Ser 2015-1177 Cl		10/01/2021.	Paydown		1,000,000	1,000,000	1,015,411	1,001,459		(1,459)		(1,459)		1,000,000			0	25,417	12/13/2029.
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2		01/20/2021.	Paydown		500,000	500,000	499,931	499,995		5		5		500,000			0	6,225	01/20/2023.
20048E AW 1	Comm Mortgage Trust CMBS Ser 2013-LC6 Cl		12/01/2021.	Paydown		358,380	358,380	369,123	359,539		(1,159)		(1,159)		358,380			0	6,130	01/10/2046.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19		12/01/2021.	Paydown		318,489	318,489	328,041	320,353		(340)		(340)		320,013		(1,524)	(1,524)	6,010	04/15/2047.
594918 BP 8	Microsoft Corp Sr Nt 1.550% 08/08/21		07/08/2021.	Call 100.0000		2,000,000	2,000,000	1,997,900	1,999,738		225		225		1,999,963		37	37	28,417	08/08/2021.
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		12/01/2021.	Paydown		318,032	318,032	319,180	318,963		(930)		(930)		318,032			0	7,196	09/25/2057.
655044 AH 8	Noble Energy Inc Sr Nt		01/06/2021.	Tax Free Exchange		998,955	1,000,000	997,566	998,952		3		3		998,955			0	5,525	11/15/2024.
84756N AB 5	Spectra Energy Partners Sr Nt		03/15/2021.	Call 100.0000		1,000,000	1,000,000	1,085,540	1,006,056		(2,679)		(2,679)		1,003,376		(3,376)	(3,376)	11,500	06/15/2021.
92343V BR 4	Verizon Communications Inc Sr Nt		05/28/2021.	Call 110.3160		1,103,160	1,000,000	1,080,230	1,025,789		(3,668)		(3,668)		1,022,121		(22,121)	(22,121)	139,353	09/15/2023.
3899999.	Total - Bonds - Industrial and Miscellaneous					7,597,016	7,494,901	7,692,922	7,530,844	0	(10,002)	0	(10,002)	0	7,520,840	0	(26,984)	(26,984)	235,773	XXX
8399997.	Total - Bonds - Part 4					10,166,747	10,064,632	10,513,439	10,154,660	0	(64,086)	0	(64,086)	0	10,090,571	0	(26,984)	(26,984)	330,276	XXX
8399998.	Total - Bonds - Summary Item from Part 5					765,201	762,088	784,800			(17,985)		(17,985)		766,816		(1,616)	(1,616)	11,846	XXX
8399999.	Total - Bonds					10,931,948	10,826,720	11,298,239	10,154,660	0	(82,071)	0	(82,071)	0	10,857,387	0	(28,600)	(28,600)	342,122	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					10,931,948	XXX	11,298,239	10,154,660	0	(82,071)	0	(82,071)	0	10,857,387	0	(28,600)	(28,600)	342,122	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
3132DW BC 6	FHLMC Pool #SD8135 2.500% 03/25/51	..	03/02/2021	Morgan Stanley & Co LLC	12/01/2021	Paydown	205,427	213,920	205,427	205,427		(8,494)		(8,494)				0	2,657	29
3140X9 6Y 6	FNMA Pool #FM6286 2.500% 01/25/51	..	03/02/2021	JP Morgan Securities LLC	12/01/2021	Paydown	115,039	119,973	115,039	115,039		(4,934)		(4,934)				0	1,474	16
31418D XJ 6	FNMA Pool #MA4280 1.500% 03/25/51	..	03/02/2021	Nomura Securities Intl LLC	12/01/2021	Paydown	25,370	25,037	25,370	25,370		333		333				0	179	2
31418D XL 1	FNMA Pool #MA4282 2.500% 03/25/51	..	03/02/2021	Morgan Stanley & Co LLC	12/01/2021	Paydown	96,252	100,200	96,252	96,252		(3,948)		(3,948)				0	1,245	13
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						442,088	459,130	442,088	442,088	0	(17,043)	0	(17,043)	0	0	0	0	5,555	60
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	170,000	169,471	167,122	169,503		32		32			(2,382)	(2,382)	2,582	
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.	75,000	78,338	77,977	77,845		(493)		(493)			131	131	1,815	222
3899999.	Total - Bonds - Industrial and Miscellaneous						320,000	325,670	323,113	324,728	0	(942)	0	(942)	0	0	(1,616)	(1,616)	6,291	666
8399998.	Total - Bonds						762,088	784,800	765,201	766,816	0	(17,985)	0	(17,985)	0	0	(1,616)	(1,616)	11,846	726
9999999.	Total - Bonds, Preferred and Common Stocks							784,800	765,201	766,816	0	(17,985)	0	(17,985)	0	0	(1,616)	(1,616)	11,846	726

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					6,379	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	6,379	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	6,379	XXX
0599999. Total Cash		XXX	XXX	0	0	6,379	XXX

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

1. January	183,894	4. April	230,712	7. July	5,375	10. October	244,890
2. February	5,982	5. May	5,478	8. August	5,051	11. November	54,659
3. March	177,330	6. June	5,683	9. September	4,891	12. December	6,379

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		25,467,573		819
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						25,467,573	0	819
9999999. Total - Cash Equivalents						25,467,573	0	819

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	Multiple			176,406	185,313
5. California CA	B	Workers compensation			243,855	256,168
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	Workers compensation			114,145	119,909
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Multiple			94,519	103,817
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			285,362	299,771
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			155,652	163,512
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT	B	Workers compensation			24,873	27,320
28. Nebraska NE						
29. Nevada NV	B	Multiple			373,565	392,428
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			313,404	344,236
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			321,681	337,924
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,572,828	2,726,563		
37. Oklahoma OK						
38. Oregon OR	B	Multiple			383,942	403,329
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			217,913	228,916
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	596,959	655,688
59. Total	XXX	XXX	2,572,828	2,726,563	3,302,276	3,518,331

DETAILS OF WRITE-INS

5801. Alabama	B	Workers compensation			596,959	655,688
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	596,959	655,688