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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

ALLIED INSURANCE COMPANY OF AMERICA

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 10127 Employer's ID Number 27-0114983

Organized under the Laws of OHIO, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 02/16/2005 Commenced Business 01/01/2015

Statutory Home Office ONE WEST NATIONWIDE BLVD. (Street and Number), COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Main Administrative Office ONE WEST NATIONWIDE BLVD. (Street and Number)
COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code), 614-249-1545 (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number or P.O. Box), COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number)
COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code), 614-249-1545 (Area Code) (Telephone Number)

Internet Website Address WWW.NATIONWIDE.COM

Statutory Statement Contact ANDREA D. IACOBONI (Name), 614-249-1545 (Area Code) (Telephone Number)
FINRPT@NATIONWIDE.COM (E-mail Address), 866-315-1430 (FAX Number)

OFFICERS

PRESIDENT & COO	MARK ALLEN BERVEN	VP & TREASURER	PETER JUSTIN ROTHERMEL #
SVP & SECRETARY	DENISE LYNN SKINGLE		

OTHER

PAMELA ANN BIESECKER, SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

CATHY A. ALLOCCO #	MARK ALLEN BERVEN	MARK ANTHONY GAETANO #
OSCAR GUERRERO	ELIZABETH MARGARET RICZKO	

State of OHIO
County of FRANKLIN
SS

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.

MARK ALLEN BERVEN	DENISE LYNN SKINGLE	PETER JUSTIN ROTHERMEL
PRESIDENT & COO	SVP & SECRETARY	VP & TREASURER

Subscribed and sworn to before me this 15th day of FEBRUARY 2023

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	8,565,421	50.833	8,565,421		8,565,421	50.833
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	5,345,283	31.722	5,345,283		5,345,283	31.722
1.06 Industrial and miscellaneous	1,563,103	9.276	1,563,104		1,563,104	9.276
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	15,473,807	91.831	15,473,808		15,473,808	91.831
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	60	0.000	60		60	0.000
6.02 Cash equivalents (Schedule E, Part 2)	1,376,353	8.168	1,376,353		1,376,353	8.168
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	1,376,413	8.169	1,376,413		1,376,413	8.169
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	16,850,220	100.000	16,850,221		16,850,221	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		11,173,162
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,786,730
3.	Accrual of discount		77,014
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		
5.	Total gain (loss) on disposals, Part 4, Column 19		(3,058)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,551,622
7.	Deduct amortization of premium		8,415
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		
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		
10.	Total investment income recognized as a result of prepayment penalties 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)		15,473,811
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		15,473,811

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	8,565,421	7,888,165	8,539,476	8,650,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	8,565,421	7,888,165	8,539,476	8,650,000
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	5,345,283	4,497,824	5,132,300	5,887,383
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank	8. United States	1,563,107	1,529,403	1,580,844	1,563,829
Loans, Unaffiliated Certificates of	9. Canada				
Deposit and Hybrid Securities	10. Other Countries				
(unaffiliated)	11. Totals	1,563,107	1,529,403	1,580,844	1,563,829
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	15,473,811	13,915,392	15,252,620	16,101,212
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous	21. Canada				
(unaffiliated), Mutual Funds, Unit	22. Other Countries				
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	15,473,811	13,915,392	15,252,620	

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 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		2,995,962	5,569,459			XXX	8,565,421	55.4	5,993,040	53.6	8,565,421	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals		2,995,962	5,569,459			XXX	8,565,421	55.4	5,993,040	53.6	8,565,421	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	335,185	933,830	2,601,716	1,040,085	434,468	XXX	5,345,284	34.5	3,555,685	31.8	5,345,283	1
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	335,185	933,830	2,601,716	1,040,085	434,468	XXX	5,345,284	34.5	3,555,685	31.8	5,345,283	1

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 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	63,894	251,248	250,000			XXX	565,142	3.7	375,536	3.4	565,143	(1)
6.2 NAIC 2	251,502	746,459				XXX	997,961	6.4	1,248,898	11.2	997,961	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	315,396	997,707	250,000			XXX	1,563,103	10.1	1,624,434	14.5	1,563,104	(1)
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

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 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 399,079	4,181,040	8,421,175	1,040,085	434,468		14,475,847	93.6	XXX	XXX	14,475,847	
12.2 NAIC 2	(d) 251,502	746,459					997,961	6.4	XXX	XXX	997,961	
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	650,581	4,927,499	8,421,175	1,040,085	434,468		(b) 15,473,808	100.0	XXX	XXX	15,473,808	
12.8 Line 12.7 as a % of Col. 7	4.2	31.8	54.4	6.7	2.8		100.0	XXX	XXX	XXX	100.0	
13. Total Bonds Prior Year												
13.1 NAIC 1	3,353,851	3,976,614	2,174,245	405,442	14,109		XXX	XXX	9,924,261	88.8	9,924,261	
13.2 NAIC 2		1,003,452	245,446				XXX	XXX	1,248,898	11.2	1,248,898	
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	3,353,851	4,980,066	2,419,691	405,442	14,109		XXX	XXX	(b) 11,173,159	100.0	11,173,159	
13.8 Line 13.7 as a % of Col. 9	30.0	44.6	21.7	3.6	0.1		XXX	XXX	100.0	XXX	100.0	
14. Total Publicly Traded Bonds												
14.1 NAIC 1	399,079	4,181,041	8,421,174	1,040,085	434,468		14,475,847	93.6	9,924,261	88.8	14,475,847	XXX
14.2 NAIC 2	251,502	746,459					997,961	6.4	1,248,898	11.2	997,961	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	650,581	4,927,500	8,421,174	1,040,085	434,468		15,473,808	100.0	11,173,159	100.0	15,473,808	XXX
14.8 Line 14.7 as a % of Col. 7	4.2	31.8	54.4	6.7	2.8		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.2	31.8	54.4	6.7	2.8		100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1		(1)	1								XXX	
15.2 NAIC 2											XXX	
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals		(1)	1								XXX	
15.8 Line 15.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12		0.0	0.0					XXX	XXX	XXX	XXX	

(a) Includes $ .... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ .... current year of bonds with Z designations and $ .... 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 $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... 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 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

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 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		2,995,962	5,569,459			XXX	8,565,421	55.4	5,993,040	53.6	8,565,421	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals		2,995,962	5,569,459			XXX	8,565,421	55.4	5,993,040	53.6	8,565,421	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations			1,928,248	282,892		XXX	2,211,140	14.3	2,149,682	19.2	2,211,140	
5.02 Residential Mortgage-Backed Securities	335,185	933,830	673,468	757,193	434,468	XXX	3,134,144	20.3	1,406,003	12.6	3,134,143	1
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	335,185	933,830	2,601,716	1,040,085	434,468	XXX	5,345,284	34.5	3,555,685	31.8	5,345,283	1
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	251,502	997,707	250,000			XXX	1,499,209	9.7	1,501,112	13.4	1,499,209	
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	63,894					XXX	63,894	0.4	123,322	1.1	63,894	
6.04 Other Loan-Backed and Structured Securities						XXX						
6.05 Totals	315,396	997,707	250,000			XXX	1,563,103	10.1	1,624,434	14.5	1,563,103	
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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 Col. 7 as a % of Line 12.09	9 Total from Col. 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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations	251,502	3,993,669	7,747,707	282,892		XXX	12,275,770	79.3	XXX	XXX	12,275,770	
12.02 Residential Mortgage-Backed Securities	335,185	933,830	673,468	757,193	434,468	XXX	3,134,144	20.3	XXX	XXX	3,134,143	1
12.03 Commercial Mortgage-Backed Securities	63,894					XXX	63,894	0.4	XXX	XXX	63,894	
12.04 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	650,581	4,927,499	8,421,175	1,040,085	434,468		15,473,808	100.0	XXX	XXX	15,473,807	1
12.10 Line 12.09 as a % of Col. 7	4.2	31.8	54.4	6.7	2.8		100.0	XXX	XXX	XXX	100.0	0.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	3,000,045	4,248,661	2,120,878	274,250		XXX	XXX	XXX	9,643,834	86.3	9,643,834	
13.02 Residential Mortgage-Backed Securities	293,590	668,299	298,813	131,192	14,109	XXX	XXX	XXX	1,406,003	12.6	1,406,003	
13.03 Commercial Mortgage-Backed Securities	60,216	63,106				XXX	XXX	XXX	123,322	1.1	123,322	
13.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	3,353,851	4,980,066	2,419,691	405,442	14,109		XXX	XXX	11,173,159	100.0	11,173,159	
13.10 Line 13.09 as a % of Col. 9	30.0	44.6	21.7	3.6	0.1		XXX	XXX	100.0	XXX	100.0	
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	251,502	3,993,669	7,747,706	282,892		XXX	12,275,769	79.3	9,643,834	86.3	12,275,769	XXX
14.02 Residential Mortgage-Backed Securities	335,185	933,830	673,468	757,193	434,468	XXX	3,134,144	20.3	1,406,003	12.6	3,134,144	XXX
14.03 Commercial Mortgage-Backed Securities	63,894					XXX	63,894	0.4	123,322	1.1	63,894	XXX
14.04 Other Loan-Backed and Structured Securities						XXX						XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals	650,581	4,927,499	8,421,174	1,040,085	434,468		15,473,807	100.0	11,173,159	100.0	15,473,807	XXX
14.10 Line 14.09 as a % of Col. 7	4.2	31.8	54.4	6.7	2.8		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.2	31.8	54.4	6.7	2.8		100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations			1			XXX	1	0.0			XXX	1
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities						XXX					XXX	
15.04 Other Loan-Backed and Structured Securities						XXX					XXX	
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals			1				1	0.0			XXX	1
15.10 Line 15.09 as a % of Col. 7			100.0				100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12			0.0				0.0	XXX	XXX	XXX	XXX	0.0

Schedule DA - Verification - Short-Term Investments

N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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 Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999999 - Totals						XXX	XXX	XXX			XXX	XXX	XXX		

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

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	5,356,772			5,356,772
2. Cost of cash equivalents acquired	206,354,556			206,354,556
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	210,334,975			210,334,975
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,376,353			1,376,353
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,376,353			1,376,353

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

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

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 Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
6099999. Total - Unaffiliated																			XXX
6199999. Total - Affiliated																			XXX
6299999 - Totals																			XXX

1.

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

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-X7-0	U S Treasury Nt	SD			1.A	2,980,090	96.4880	2,894,649	3,000,000	2,995,962		2,967			2.000	2.103	AO	10,276	60,000	05/24/2017	04/30/2024
91282C-DW-8	US Treasury Nt	SD			1.A FE	2,972,121	88.0550	2,641,641	3,000,000	2,975,490		3,368			1.750	1.893	JJ	21,970	26,250	02/09/2022	01/31/2029
91282C-EB-3	US Treasury Nt	SD			1.A FE	2,587,265	88.7500	2,351,875	2,650,000	2,593,969		6,705			1.875	2.245	FA	17,013	24,844	03/17/2022	02/28/2029
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,539,476	XXX	7,888,165	8,650,000	8,565,421		13,040			XXX	XXX	XXX	49,259	111,094	XXX	XXX
0109999999. Total - U.S. Government Bonds						8,539,476	XXX	7,888,165	8,650,000	8,565,421		13,040			XXX	XXX	XXX	49,259	111,094	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
76116E-GR-5	Resolution Funding Corp Strips	@			1.A FE	105,985	72.2120	102,541	142,000	117,019		3,173			0.000	2.768	N/A			05/23/2019	01/15/2030
76116F-AB-3	Resolution Funding Corp Strips	@			1.A FE	863,032	73.4680	849,292	1,156,000	952,796		25,812			0.000	2.765	N/A			05/23/2019	01/15/2030
88059E-5G-5	Tenn Val Auth Cpn Strip Strips	@			1.A	251,146	67.9670	237,884	350,000	277,910		7,703			0.000	2.831	N/A			05/23/2019	03/15/2031
88059E-5N-0	Tenn Val Auth Cpn Strip Strips	@			1.A	215,533	58.5940	199,220	340,000	240,811		7,300			0.000	3.102	N/A			05/23/2019	03/15/2034
88059E-U7-7	Tenn Val Auth Cpn Strip Strips	@			1.A	167,722	72.0830	162,187	225,000	185,408		5,088			0.000	2.802	N/A			05/23/2019	12/15/2029
88059E-U8-5	Tenn Val Auth Cpn Strip Strips	@			1.A	153,933	70.3850	148,513	211,000	170,589		4,796			0.000	2.872	N/A			05/23/2019	06/15/2030
88059E-V2-7	Tenn Val Auth Cpn Strip Strips	@			1.A	202,831	67.0730	191,157	285,000	224,526		6,244			0.000	2.841	N/A			05/23/2019	06/15/2031
88059E-V9-2	Tenn Val Auth Cpn Strip Strips	@			1.A	37,442	56.4700	35,011	62,000	42,081		1,342			0.000	3.268	N/A			05/23/2019	12/15/2034
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,997,624	XXX	1,925,805	2,771,000	2,211,140		61,458			XXX	XXX	XXX			XXX	XXX
3132DW-C6-8	FHLMC Pool #SD8193				1.A	1,883,714	81.4880	1,552,596	1,905,297	1,884,199		485			2.000	2.103	MON	3,176	34,930	01/05/2022	01/25/2052
3140KD-G4-6	FNMA Pool #BP5618			4	1.A	742,468	85.5930	611,013	713,857	741,788		(188)			2.500	1.415	MON	1,487	17,847	06/18/2020	06/25/2050
3140QD-6N-9	FNMA Pool #CA6276			4	1.A	508,494	82.1370	408,410	497,229	508,156		(131)			2.000	1.571	MON	829	9,945	06/18/2020	07/25/2050
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						3,134,676	XXX	2,572,019	3,116,383	3,134,143		166			XXX	XXX	XXX	5,492	62,722	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						5,132,300	XXX	4,497,824	5,887,383	5,345,283		61,624			XXX	XXX	XXX	5,492	62,722	XXX	XXX
092113-AH-2	Black Hills Corp Sr Nt			1	2.A FE	263,460	99.0510	247,627	250,000	251,502		(1,594)			4.250	3.574	MN	915	10,625	06/12/2014	11/30/2023
12189L-AR-2	Burlington Northern Santa Fe Nt			1	1.D FE	258,593	98.6390	246,598	250,000	251,248		(965)			3.750	3.338	AO	2,344	9,375	05/14/2014	04/01/2024
581557-BE-4	McKesson Corp Sr Nt			1	2.A FE	253,495	98.4850	246,212	250,000	250,497		(398)			3.796	3.625	MS	2,794	9,490	05/07/2014	03/15/2024
61761J-ZN-2	Morgan Stanley Sub Nt				2.A FE	241,030	94.7610	236,904	250,000	246,227		781			3.950	4.338	AO	1,865	9,875	05/12/2015	04/23/2027
71270Q-EB-8	Peoples United Bank Sr Nt				2.A FE	248,523	98.0620	245,154	250,000	249,735		164			4.000	4.072	JJ	4,611	10,000	06/23/2014	07/15/2024
91159H-JF-8	US Bancorp Sr Nt Fix to Float			1	1.F FE	250,000	97.5890	243,972	250,000	250,000					4.548	4.548	JJ	5,022		07/19/2022	07/22/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,515,101	XXX	1,466,467	1,500,000	1,499,209		(2,012)			XXX	XXX	XXX	17,551	49,365	XXX	XXX
46641W-AW-7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19 Cl ASB			4	1.A	65,743	98.6010	62,936	63,829	63,894		(155)			3.584	3.116	MON	191	2,323	04/29/2014	04/15/2047
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						65,743	XXX	62,936	63,829	63,894		(155)			XXX	XXX	XXX	191	2,323	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,580,844	XXX	1,529,403	1,563,829	1,563,103		(2,167)			XXX	XXX	XXX	17,742	51,688	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						12,052,201	XXX	11,280,437	12,921,000	12,275,770		72,486			XXX	XXX	XXX	66,810	160,459	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						3,134,676	XXX	2,572,019	3,116,383	3,134,143		166			XXX	XXX	XXX	5,492	62,722	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						65,743	XXX	62,936	63,829	63,894		(155)			XXX	XXX	XXX	191	2,323	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						15,252,620	XXX	13,915,392	16,101,212	15,473,807		72,497			XXX	XXX	XXX	72,493	225,504	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 13,974,598	1B ..$	1C ..$	1D ..$ 251,248	1E ..$	1F ..$ 250,000	1G ..$ ....
1B	2A ...$ 997,961	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
91282C-DW-8	US Treasury Nt 1.750% 01/31/29		02/09/2022	Citigroup		2,972,121	3,000,000	1,450
91282C-EB-3	US Treasury Nt 1.875% 02/28/29		03/17/2022	Various		2,587,265	2,650,000	2,328
0109999999. Subtotal - Bonds - U.S. Governments						5,559,386	5,650,000	3,778
3132DW-C6-8	FHLMC Pool #SD8193 2.000% 01/25/52		01/05/2022	Morgan Stanley & Co LLC		1,883,714	1,905,297	529
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,883,714	1,905,297	529
91159H-JF-8	US Bancorp Sr Nt Fix to Float 4.548% 07/22/28		07/19/2022	Us Bancorp Investments Inc		250,000	250,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						250,000	250,000	
2509999997. Total - Bonds - Part 3						7,693,100	7,805,297	4,307
2509999998. Total - Bonds - Part 5						93,630	94,703	26
2509999999. Total - Bonds						7,786,730	7,900,000	4,333
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						7,786,730	XXX	4,333

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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
912828-W5-5	U S Treasury Nt 1.875% 02/28/22		02/28/2022	Maturity		3,000,000	3,000,000	3,001,182	3,000,045		(45)		(45)		3,000,000				28,125	02/28/2022
0109999999. Subtotal - Bonds - U.S. Governments						3,000,000	3,000,000	3,001,182	3,000,045		(45)		(45)		3,000,000				28,125	XXX
3140KD-G4-6	FNMA Pool #BP5618 2.500% 06/25/50		12/01/2022	Paydown		88,615	88,615	92,166	92,105		(3,490)		(3,490)		88,615				919	06/25/2050
3140QD-6N-9	FNMA Pool #CA6276 2.000% 07/25/50		12/01/2022	Paydown		62,251	62,251	63,661	63,635		(1,384)		(1,384)		62,251				660	07/25/2050
0909999999. Subtotal - Bonds - U.S. Special Revenues						150,866	150,866	155,827	155,740		(4,874)		(4,874)		150,866				1,579	XXX
46641W-AW-7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19 Cl ASB 3.584% 04/15/47		12/01/2022	Paydown		59,070	59,070	60,842	59,274		(65)		(65)		59,209		(138)	(138)	1,160	04/15/2047
94974B-FY-1	Wells Fargo & Co Sr Nt 4.100% 06/03/26		07/19/2022	Goldman Sachs & Company		246,983	250,000	249,743	249,890		13		13		249,903		(2,920)	(2,920)	6,492	06/03/2026
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						306,053	309,070	310,585	309,164		(52)		(52)		309,112		(3,058)	(3,058)	7,652	XXX
2509999997. Total - Bonds - Part 4						3,456,919	3,459,936	3,467,594	3,464,949		(4,971)		(4,971)		3,459,978		(3,058)	(3,058)	37,356	XXX
2509999998. Total - Bonds - Part 5						94,703	94,703	93,630			1,073		1,073		94,703				941	XXX
2509999999. Total - Bonds						3,551,622	3,554,639	3,561,224	3,464,949		(3,898)		(3,898)		3,554,681		(3,058)	(3,058)	38,297	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						3,551,622	XXX	3,561,224	3,464,949		(3,898)		(3,898)		3,554,681		(3,058)	(3,058)	38,297	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
3132DW-C6-8	FHLMC Pool #SD8193 2.000% 01/25/52		01/05/2022	Morgan Stanley & Co LLC	12/01/2022	Paydown	94,703	93,630	94,703	94,703		1,073		1,073					941	26
0909999999. Subtotal - Bonds - U.S. Special Revenues							94,703	93,630	94,703	94,703		1,073		1,073					941	26
2509999998. Total - Bonds							94,703	93,630	94,703	94,703		1,073		1,073					941	26
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								93,630	94,703	94,703		1,073		1,073					941	26

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

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 *
Bank of New York Mellon New York, NY					60	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX			60	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX			60	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			60	XXX

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

1. January	1,128	4. April	1,255	7. July	1,693	10. October	16,999
2. February	17,854	5. May	6,793	8. August	1,983	11. November	6,504
3. March	1,243	6. June	996	9. September	1,200	12. December	60

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 and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
	Nationwide Cash Management Co		12/30/2022	4.311		1,376,353		371
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,376,353		371
8609999999 - Total Cash Equivalents						1,376,353		371

1.

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

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/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Multiple			174,764	168,855
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Multiple			119,838	115,786
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Multiple			94,872	91,664
12.	Hawaii HI						
13.	Idaho ID	B	Workers compensation			249,664	241,221
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						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	Multiple			337,495	302,759
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	For protection of state's ph's			329,556	318,411
33.	New York NY						
34.	North Carolina NC	B	For protection of state's ph's			307,467	272,970
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	5,081,187	4,647,699		
37.	Oklahoma OK						
38.	Oregon OR	B	Multiple			409,448	395,602
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	For protection of state's ph's			124,832	120,610
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			234,684	226,748
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.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	5,081,187	4,647,699	2,382,620	2,254,626
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				