PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

SCOTTSDALE INDEMNITY COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 15580 Employer's ID Number..... 31-1117969

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

Incorporated/Organized..... November 14, 1984 Commenced Business..... August 1, 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 8877 N. GAINEY CENTER DRIVE .. SCOTTSDALE .. AZ .. US .. 85258-2108 480-365-4000
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220 614-249-1545
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.SCOTTSDALEINS.COM

Statutory Statement Contact CHERYL M. DENNIS 614-249-1545
(Name) (Area Code) (Telephone Number)

FINRPT@NATIONWIDE.COM 866-315-1430
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. THOMAS EDWARD CLARK	PRESIDENT	2. DENISE LYNN SKINGLE #	VP & SECRETARY
3. KENNETH ARI LEVINE	VP & TREASURER		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	MARTHA LOVETTE FRYE	SR REG VP-SOUTHEAST DIST
THOMAS WAYNE JURGENS	SVP-BRKG-E&S	DAVID NEIL NELSON	SVP-CONTRC & PRG UNDRW

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN, THOMAS EDWARD CLARK, THOMAS WAYNE JURGENS, MICHAEL PATRICK LEACH, DAVID NEIL NELSON

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)
THOMAS EDWARD CLARK	DENISE LYNN SKINGLE	KENNETH ARI LEVINE
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	VP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 11th day of February 2019

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	21,173,751	52.2	21,173,751		21,173,751	52.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations	5,154,736	12.7	5,154,736		5,154,736	12.7
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	2,443,184	6.0	2,443,184		2,443,184	6.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	14,763	0.0	14,763		14,763	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	802,797	2.0	802,797		802,797	2.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	9,099,099	22.4	9,099,099		9,099,099	22.4
2.2 Unaffiliated non-U.S. securities (including Canada)		0.0			0	0.0
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,869,359	4.6	1,869,359		1,869,359	4.6
11. Other invested assets		0.0			0	0.0
12. Total invested assets	40,557,689	100.0	40,557,689	0	40,557,689	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			37,868,408
2.	Cost of bonds and stocks acquired, Part 3, Column 7			3,932,148
3.	Accrual of discount			12,901
4.	Unrealized valuation increase (decrease):			
	4.1 Part 1, Column 12	348,788		
	4.2 Part 2, Section 1, Column 15			
	4.3 Part 2, Section 2, Column 13			
	4.4 Part 4, Column 11	(183,085)		165,703
5.	Total gain (loss) on disposals, Part 4, Column 19			205,320
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7			3,422,377
7.	Deduct amortization of premium			73,770
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 5R, Line 5R(2)			
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)			38,688,333
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)			38,688,333

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	21,173,751	21,077,820	19,329,806	19,150,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	21,173,751	21,077,820	19,329,806	19,150,000
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	7,612,683	8,236,037	7,770,464	7,390,295
Industrial and Miscellaneous,	8. United States	9,901,899	9,628,453	9,947,113	9,782,500
SVO Identified Funds, Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries				
	11. Totals	9,901,899	9,628,453	9,947,113	9,782,500
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	38,688,333	38,942,310	37,047,383	36,322,795
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	38,688,333	38,942,310	37,047,383	

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	499,957	16,710,632	3,963,162			XXX	21,173,751	54.7	21,083,614	55.7	21,173,751	
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	499,957	16,710,632	3,963,162	0	0	XXX	21,173,751	54.7	21,083,614	55.7	21,173,751	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	302,464	863,092	595,565	518,217	178,609	XXX	2,457,947	6.4	6,865,580	18.1	2,457,947	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4			5,154,736			XXX	5,154,736	13.3		0.0	5,154,736	
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	302,464	863,092	5,750,301	518,217	178,609	XXX	7,612,683	19.7	6,865,580	18.1	7,612,683	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		4,086,982	4,316,771			XXX	8,403,753	21.7	8,421,296	22.2	8,403,753	
6.2 NAIC 2			1,498,143			XXX	1,498,143	3.9	1,497,917	4.0	1,498,143	
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	0	4,086,982	5,814,914	0	0	XXX	9,901,896	25.6	9,919,213	26.2	9,901,896	0
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. **Bank Loans**												
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	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) 802,421	21,660,706	8,875,498	518,217	178,609	0	32,035,451	82.8	XXX	XXX	32,035,451	0
11.2 NAIC 2	(d) 0	0	1,498,143	0	0	0	1,498,143	3.9	XXX	XXX	1,498,143	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	5,154,736	0	0	0	5,154,736	13.3	XXX	XXX	5,154,736	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	802,421	21,660,706	15,528,377	518,217	178,609	0	(b) 38,688,330	100.0	XXX	XXX	38,688,330	0
11.8 Line 11.7 as a % of Col. 7	2.1	56.0	40.1	1.3	0.5	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	3,488,689	19,721,033	12,918,352	228,144	14,272		XXX	XXX	36,370,490	96.0	36,370,491	
12.2 NAIC 2			1,497,917				XXX	XXX	1,497,917	4.0	1,497,917	
12.3 NAIC 3							XXX	XXX	0	0.0		
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	3,488,689	19,721,033	14,416,269	228,144	14,272	0	XXX	XXX	(b) 37,868,407	100.0	37,868,408	0
12.8 Line 12.7 as a % of Col. 9	9.2	52.1	38.1	0.6	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	802,421	21,660,706	8,875,498	518,217	178,609		32,035,451	82.8	36,370,491	96.0	32,035,451	XXX
13.2 NAIC 2			1,498,143				1,498,143	3.9	1,497,917	4.0	1,498,143	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4			5,154,736				5,154,736	13.3	0	0.0	5,154,736	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	802,421	21,660,706	15,528,377	518,217	178,609	0	38,688,330	100.0	37,868,408	100.0	38,688,330	XXX
13.8 Line 13.7 as a % of Col. 7	2.1	56.0	40.1	1.3	0.5	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	2.1	56.0	40.1	1.3	0.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1							0	0.0	0	0.0	XXX	0
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
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	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....0 current year of bonds with Z designations, $.....0 prior 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. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....0 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5* or 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 11.7	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**												
1.1 Issuer Obligations	499,957	16,710,632	3,963,162			XXX	21,173,751	54.7	21,083,614	55.7	21,173,751	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	499,957	16,710,632	3,963,162	0	0	XXX	21,173,751	54.7	21,083,614	55.7	21,173,751	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations						XXX	0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 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 Issuer Obligations						XXX	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 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 Issuer Obligations						XXX	0	0.0		0.0		
5.2 Residential Mortgage-Backed Securities	302,464	863,092	595,565	518,217	178,609	XXX	2,457,947	6.4	1,693,953	4.5	2,457,947	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities			5,154,736			XXX	5,154,736	13.3	5,171,627	13.7	5,154,736	
5.5 Totals	302,464	863,092	5,750,301	518,217	178,609	XXX	7,612,683	19.7	6,865,580	18.1	7,612,683	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations		3,997,984	5,101,115			XXX	9,099,099	23.5	9,113,199	24.1	9,099,099	
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities		88,998	713,799			XXX	802,797	2.1	806,016	2.1	802,797	
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
6.5 Totals	0	4,086,982	5,814,914	0	0	XXX	9,901,896	25.6	9,919,215	26.2	9,901,896	0
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 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 11.7	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**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired						XXX	0	0.0	XXX	XXX		
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. **Total Bonds Current Year**												
11.1 Issuer Obligations	499,957	20,708,616	9,064,277	0	0	XXX	30,272,850	78.2	XXX	XXX	30,272,850	0
11.2 Residential Mortgage-Backed Securities	302,464	863,092	595,565	518,217	178,609	XXX	2,457,947	6.4	XXX	XXX	2,457,947	0
11.3 Commercial Mortgage-Backed Securities	0	88,998	713,799	0	0	XXX	802,797	2.1	XXX	XXX	802,797	0
11.4 Other Loan-Backed and Structured Securities	0	0	5,154,736	0	0	XXX	5,154,736	13.3	XXX	XXX	5,154,736	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	802,421	21,660,706	15,528,377	518,217	178,609	0	38,688,330	100.0	XXX	XXX	38,688,330	0
11.8 Line 11.7 as a % of Col. 7	2.1	56.0	40.1	1.3	0.5	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	3,204,276	18,909,136	8,083,401			XXX	XXX	XXX	30,196,813	79.7	30,196,812	
12.2 Residential Mortgage-Backed Securities	284,413	747,702	419,422	228,144	14,272	XXX	XXX	XXX	1,693,953	4.5	1,693,953	
12.3 Commercial Mortgage-Backed Securities		64,196	741,820			XXX	XXX	XXX	806,016	2.1	806,015	
12.4 Other Loan-Backed and Structured Securities			5,171,627			XXX	XXX	XXX	5,171,627	13.7	5,171,627	
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	3,488,689	19,721,034	14,416,270	228,144	14,272	0	XXX	XXX	37,868,409	100.0	37,868,407	0
12.8 Line 12.7 as a % of Col. 9	9.2	52.1	38.1	0.6	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	499,957	20,708,616	9,064,277			XXX	30,272,850	78.2	30,196,812	79.7	30,272,850	XXX
13.2 Residential Mortgage-Backed Securities	302,464	863,092	595,565	518,217	178,609	XXX	2,457,947	6.4	1,693,953	4.5	2,457,947	XXX
13.3 Commercial Mortgage-Backed Securities		88,998	713,799			XXX	802,797	2.1	806,015	2.1	802,797	XXX
13.4 Other Loan-Backed and Structured Securities			5,154,736			XXX	5,154,736	13.3	5,171,627	13.7	5,154,736	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	802,421	21,660,706	15,528,377	518,217	178,609	0	38,688,330	100.0	37,868,407	100.0	38,688,330	XXX
13.8 Line 13.7 as a % of Col. 7	2.1	56.0	40.1	1.3	0.5	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	2.1	56.0	40.1	1.3	0.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.6 Bank Loans						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,726,185			1,726,185	
2. Cost of short-term investments acquired	200,291,903			200,291,903	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	200,187,979			200,187,979	
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)	1,830,109	0	0	1,830,109	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1,830,109	0	0	1,830,109	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... Pool of Short Term Assets

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)			
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12			
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14			0
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17			
	3.2 Section 2, Column 19			0
4.	Total gain (loss) on termination recognized, Section 2, Column 22			
5.	Considerations received/(paid) on terminations, Section 2, Column 15			
6.	Amortization:			
	6.1 Section 1, Column 19			
	6.2 Section 2, Column 21			0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:			
	8.1 Section 1, Column 18			
	8.2 Section 2, Column 20			0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)			0
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			0

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			
3.1	Add:			
	Change in variation margin on open contracts - highly effective hedges:			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year		0	
	Change in the valuation margin on open contracts - all other:			
	3.13 Section 1, Column 18, current year minus			
	3.14 Section 1, Column 18, prior year	0	0	
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year		0	
	Change in amount recognized:			
	3.23 Section 1, Column 19, current year to date minus			
	3.24 Section 1, Column 19, prior year	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)		0	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)			0
7.	Deduct nonadmitted assets			
8.	Statement value at end of current period (Line 6 minus Line 7)			0

NONE

SCHEDULE DB - PART C - SECTION 1

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

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

SI12

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	
3.	Total (Line 1 plus Line 2)	0
4.	Part D, Section 1, Column 5	
5.	Part D, Section 1, Column 6	
6.	Total (Line 3 minus Line 4 minus Line 5)	0

NONE

		Fair Value Check
7.	Part A, Section 1, Column 16	
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	0
10.	Part D, Section 1, Column 8	
11.	Part D, Section 1, Column 9	
12.	Total (Line 9 minus Line 10 minus Line 11)	0

		Potential Exposure Check
13.	Part A, Section 1, Column 21	
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 11	
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0			
2. Cost of cash equivalents acquired	0			
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals				
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

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

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

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

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

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

General Interrogatory:

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

E04

NONE

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation and Admini-strative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 EE 4	U S Treasury Bd	SD..	..		1	690,078	106.449	532,246	500,000	520,213		(17,151)			8.500	4.755	FA	16,053	42,500	02/03/2006.	02/15/2020.
912828 3J 7	U S Treasury Nt	SD..	..		1	988,793	97.606	976,055	1,000,000	990,375		1,507			2.125	2.300	MN	1,868	21,250	12/13/2017.	11/30/2024.
912828 3W 8	U S Treasury Nt		..		1	991,137	100.516	1,005,156	1,000,000	991,190		53			2.750	2.860	FA	10,387		12/11/2018.	02/15/2028.
912828 4D 9	U S Treasury Nt		..		1	1,969,225	100.012	2,000,234	2,000,000	1,973,285		4,059			2.500	2.836	MS	12,775	25,000	04/24/2018.	03/31/2023.
912828 MF 4	U S Treasury 01/15/2020 TIPS	SD..	..		1	12,217,789	116.192	14,117,370	12,150,000	14,217,134	348,788	(6,959)			1.375	1.316	JJ	90,251	192,244	01/15/2010.	01/15/2020.
912828 SD 3	U S Treasury Nt	SD..	..		1	496,447	99.914	499,571	500,000	499,957		530			1.250	1.357	JJ	2,615	6,250	02/07/2012.	01/31/2019.
912828 X7 0	U S Treasury Nt		..		1	1,976,336	97.359	1,947,188	2,000,000	1,981,597		3,223			2.000	2.184	AO	6,851	40,000	05/10/2017.	04/30/2024.
0199999. U.S. Government - Issuer Obligations						19,329,805	XXX	21,077,820	19,150,000	21,173,751	348,788	(14,738)	0	0	XXX	XXX	XXX	140,800	327,244	XXX	XXX
0599999. Total - U.S. Government						19,329,805	XXX	21,077,820	19,150,000	21,173,751	348,788	(14,738)	0	0	XXX	XXX	XXX	140,800	327,244	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																					
312913 ZE 9	FHLMC REMIC Ser 1437-HD		..	4	1	15,025	104.193	15,262	14,648	14,763		(27)			7.000	6.361	MON	85	1,025	09/05/2001.	12/15/2022.
3140GV ZY 4	FNMA Pool #BH7058		..	4	1	932,723	100.007	938,804	938,737	932,780		57			3.500	3.573	MON	2,738	19,166	05/03/2018.	12/25/2047.
31419L 3D 3	FNMA Pool #AE9795		..	4	1	1,515,266	100.780	1,448,121	1,436,910	1,510,404		(1,326)			3.500	2.386	MON	4,191	50,292	01/06/2015.	11/25/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						2,463,014	XXX	2,402,187	2,390,295	2,457,947	0	(1,296)	0	0	XXX	XXX	XXX	7,014	70,483	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 - Other Loan-Backed and Structured Securities																					
353590 GC 0	Franklin Cnty IN School Rev LBASS Ref Fi		..	4	4AM	5,307,450	116.677	5,833,850	5,000,000	5,154,736		(16,891)			5.000	4.511	JJ	115,278	250,000	09/27/2007.	07/15/2026.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						5,307,450	XXX	5,833,850	5,000,000	5,154,736	0	(16,891)	0	0	XXX	XXX	XXX	115,278	250,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						7,770,464	XXX	8,236,037	7,390,295	7,612,683	0	(18,187)	0	0	XXX	XXX	XXX	122,292	320,483	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
03040W AK 1	American Water Cap Corp Sr Nt		..	1	1FE	1,067,070	102.167	1,021,674	1,000,000	1,044,646		(7,904)			3.850	2.912	MS	12,833	38,500	01/28/2016.	03/01/2024.
035242 AP 1	Anheuser-Busch Inbev Fin Sr Nt		..	1	2FE	1,497,495	94.263	1,413,939	1,500,000	1,498,143		226			3.650	3.670	FA	22,813	54,750	01/13/2016.	02/01/2026.
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd		..	1	1FE	1,542,570	99.397	1,490,954	1,500,000	1,531,665		(3,830)			3.500	3.172	AO	13,125	52,500	01/26/2016.	04/01/2026.
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd		..	1	1FE	1,036,610	98.070	980,699	1,000,000	1,026,662		(3,535)			3.300	2.863	AO	8,250	33,000	02/04/2016.	10/01/2025.
68389X BB 0	Oracle Corp Sr Nt		..	1	1FE	1,481,025	97.853	1,467,800	1,500,000	1,489,447		2,952			2.500	2.720	MN	4,792	37,500	01/28/2016.	05/15/2022.
91159H HL 7	US Bancorp Sr Nt		..		1FE	1,499,790	98.523	1,477,848	1,500,000	1,499,910		42			2.350	2.353	JJ	14,883	35,250	01/26/2016.	01/29/2021.
92826C AC 6	Visa Inc Sr Nt		..	1	1FE	1,014,500	98.745	987,454	1,000,000	1,008,627		(2,049)			2.800	2.569	JD	1,322	28,000	01/19/2016.	12/14/2022.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						9,139,060	XXX	8,840,368	9,000,000	9,099,100	0	(14,098)	0	0	XXX	XXX	XXX	78,018	279,500	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C		..	4	1FM	516,641	100.681	503,405	500,000	513,562		(1,891)			3.630	3.178	MON	1,513	18,150	05/04/2017.	10/10/2048.
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2		..	4	1FM	170,833	100.787	166,299	165,000	169,593		(756)			3.607	3.071	MON	496	5,952	05/04/2017.	11/15/2047.
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2		..	4	1FM	120,580	100.750	118,381	117,500	119,643		(571)			3.306	2.775	MON	324	3,885	05/02/2017.	05/15/2048.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						808,054	XXX	788,085	782,500	802,798	0	(3,218)	0	0	XXX	XXX	XXX	2,333	27,987	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						9,947,114	XXX	9,628,453	9,782,500	9,901,898	0	(17,316)	0	0	XXX	XXX	XXX	80,351	307,487	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						28,468,865	XXX	29,918,188	28,150,000	30,272,851	348,788	(28,836)	0	0	XXX	XXX	XXX	218,818	606,744	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						2,463,014	XXX	2,402,187	2,390,295	2,457,947	0	(1,296)	0	0	XXX	XXX	XXX	7,014	70,483	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						808,054	XXX	788,085	782,500	802,798	0	(3,218)	0	0	XXX	XXX	XXX	2,333	27,987	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						5,307,450	XXX	5,833,850	5,000,000	5,154,736	0	(16,891)	0	0	XXX	XXX	XXX	115,278	250,000	XXX	XXX
8399999. Grand Total - Bonds						37,047,383	XXX	38,942,310	36,322,795	38,688,332	348,788	(50,241)	0	0	XXX	XXX	XXX	343,443	955,214	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

E11

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total $ value (included in Column 8) of all such issues $.....0.

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 3W 8	U S Treasury Nt 2.750% 02/15/28		12/11/2018	Bank of America BISD Dealer		991,137	1,000,000	8,893
912828 4D 9	U S Treasury Nt 2.500% 03/31/23		04/24/2018	Deutsche Bank Capital		1,969,225	2,000,000	3,415
0599999.	Total - Bonds - U.S. Government					2,960,362	3,000,000	12,308
Bonds - U.S. Special Revenue and Special Assessment								
3140GV ZY 4	FNMA Pool #BH7058 3.500% 12/25/47		05/03/2018	JP Morgan Securities LLC		932,723	938,737	274
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					932,723	938,737	274
8399997.	Total - Bonds - Part 3					3,893,085	3,938,737	12,582
8399998.	Total - Bonds - Summary Item from Part 5					39,063	39,314	11
8399999.	Total - Bonds					3,932,148	3,978,051	12,593
9999999.	Total - Bonds, Preferred and Common Stocks					3,932,148	XXX	12,593

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 UX 6	U S Treasury 04/15/2018 TIPS	..	04/15/2018.	Maturity		3,223,620	3,000,000	3,067,112	3,204,276	(183,085)	(2,890)		(185,975)		3,018,300		205,320	205,320	2,015	04/15/2018.
0599999.	Total - Bonds - U.S. Government					3,223,620	3,000,000	3,067,112	3,204,276	(183,085)	(2,890)	0	(185,975)	0	3,018,300	0	205,320	205,320	2,015	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
312913 ZE 9	FHLMC REMIC Ser 1437-HD	..	12/01/2018.	Paydown		7,384	7,384	7,574	7,456		(72)		(72)		7,384			0	250	12/15/2022.
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40	..	12/01/2018.	Paydown		152,059	152,059	160,351	159,976		(7,918)		(7,918)		152,059			0	3,445	11/25/2040.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					159,443	159,443	167,925	167,432	0	(7,990)	0	(7,990)	0	159,443	0	0	0	3,695	XXX
8399997.	Total - Bonds - Part 4					3,383,063	3,159,443	3,235,037	3,371,708	(183,085)	(10,880)	0	(193,965)	0	3,177,743	0	205,320	205,320	5,710	XXX
8399998.	Total - Bonds - Summary Item from Part 5					39,314	39,314	39,063			252		252		39,314				433	XXX
8399999.	Total - Bonds					3,422,377	3,198,757	3,274,100	3,371,708	(183,085)	(10,628)	0	(193,713)	0	3,217,057	0	205,320	205,320	6,143	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,422,377	XXX	3,274,100	3,371,708	(183,085)	(10,628)	0	(193,713)	0	3,217,057	0	205,320	205,320	6,143	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																				
3140GV ZY 4	FNMA Pool #BH7058 3.500% 12/25/47	..	05/03/2018	JP Morgan Securities LLC	12/01/2018	Paydown	39,314	39,063	39,314	39,314		252		252				0	433	11
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						39,314	39,063	39,314	39,314	0	252	0	252	0	0	0	0	433	11
8399998.	Total - Bonds						39,314	39,063	39,314	39,314	0	252	0	252	0	0	0	0	433	11
9999999.	Total - Bonds, Preferred and Common Stocks							39,063	39,314	39,314	0	252	0	252	0	0	0	0	433	11

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....0.
2. Total amount of intangible assets nonadmitted $.....0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																			
Nationwide Cash Mgmt Partn		..	12/31/2018.	Various	12/31/2019.	1,830,109					1,830,109	1,830,109			2.37	1.19	MON..	652	
9099999. Total - Other Short-Term Invested Assets						1,830,109	0	0	0	0	XXX	1,830,109	0	0	XXX	XXX	XXX	652	0
9199999. Total - Short-Term Investments						1,830,109	0	0	0	0	XXX	1,830,109	0	0	XXX	XXX	XXX	652	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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

NONE

SCHEDULE DB - PART A - SECTION 2

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

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....0 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
The Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	39,250	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	39,250	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	39,250	XXX
0599999. Total Cash.....	XXX	XXX	0	0	39,250	XXX

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

1. January.....	37,468	4. April.....	35,056	7. July.....	25,201	10. October.....	208,120
2. February.....	102,443	5. May.....	65,891	8. August.....	5,023	11. November.....	122,372
3. March.....	138,902	6. June.....	99,475	9. September.....	45,751	12. December.....	39,250

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			208,085	212,898
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			35,104	34,858
12. Hawaii HI						
13. Idaho ID						
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			163,412	161,049
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	For protection of state's ph's			208,085	212,898
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			331,776	326,978
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			351,040	348,577
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,859,597	2,844,603		
37. Oklahoma OK						
38. Oregon OR	B	Workers compensation			315,936	313,719
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX	B	For protection of state's ph's			87,760	87,144
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,859,597	2,844,603	1,701,198	1,698,121

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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