PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

NATIONAL CASUALTY COMPANY

NAIC Group Code..... 140, 140 (Current Period) (Prior Period)	NAIC Company Code..... 11991	Employer's ID Number..... 38-0865250
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... December 19, 1904	Commenced Business..... December 31, 1904	

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 *(Street and Number) (City or Town, State, Country and Zip Code)*	480-365-4000 *(Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD., FRAP SOLUTIONS .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-1545 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.SCOTTSDALEINS.COM	
Statutory Statement Contact	CHERYL M DENNIS *(Name)*	614-249-1545 *(Area Code) (Telephone Number) (Extension)*
	FINRPT@NATIONWIDE.COM *(E-Mail Address)*	866-315-1430 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. DENISE LYNN SKINGLE	SVP & SECRETARY	2. AMBER M. WAYNE	VP & TREASURER

OTHER

PAMELA ANN BIESECKER SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN	THOMAS WAYNE JURGENS	DAVID NELSON NELSON	ELIZABETH MARGARET RICZKO

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.

DS	AW	
(Signature)	(Signature)	(Signature)
DENISE LYNN SKINGLE	AMBER M. WAYNE	vacant
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
SVP & SECRETARY	VP & TREASURER	President
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 13th day of February 2021

SunErayer Edwards

SUNSERAYER EDWARDS - NOTARY PUBLIC
STATE OF OHIO
MY COMMISSION EXPIRES 3-16-2024

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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	77,381,108	24.4	77,381,106		77,381,106	24.4
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	2,973,396	0.9	2,973,396		2,973,396	0.9
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	35,847,668	11.3	35,847,668		35,847,668	11.3
1.06 Industrial and Miscellaneous	186,068,264	58.8	186,068,267		186,068,267	58.8
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	302,270,436	95.5	302,270,437	0	302,270,437	95.5
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	10,259	0.0	10,259		10,259	0.0
6.02 Cash Equivalents (Schedule E, Part 2)	11,443,015	3.6	11,443,015		11,443,015	3.6
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	11,453,274	3.6	11,453,274	0	11,453,274	3.6
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	2,776,960	0.9	2,776,960		2,776,960	0.9
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	316,500,670	100.0	316,500,671	0	316,500,671	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		1,411,882
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	922,010	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,164,718	2,086,728
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		721,651
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)		2,776,959
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,776,959

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		136,780,836
2.	Cost of bonds and stocks acquired, Part 3, Column 7		184,411,862
3.	Accrual of discount		410,514
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	167,182	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		167,182
5.	Total gain (loss) on disposals, Part 4, Column 19		(18,258)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		18,856,806
7.	Deduct amortization of premium		673,043
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		48,150
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		302,270,437
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		302,270,437

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	77,381,106	87,139,060	76,632,413	74,029,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	77,381,106	87,139,060	76,632,413	74,029,000
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	2,973,396	3,849,810	2,937,150	3,000,000
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	35,847,668	38,342,854	36,265,724	35,816,765
Industrial and Miscellaneous,	8. United States	180,379,270	192,047,306	180,714,429	180,273,117
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	5,688,997	6,128,932	5,720,947	5,687,332
	11. Totals	186,068,267	198,176,238	186,435,376	185,960,449
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	302,270,437	327,507,962	302,270,663	298,806,214
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	302,270,437	327,507,962	302,270,663	

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	18,921,906	11,018,453	22,376,734	4,926,630	20,137,383	XXX	77,381,106	25.6	41,904,092	30.6	77,381,106	
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	18,921,906	11,018,453	22,376,734	4,926,630	20,137,383	XXX	77,381,106	25.6	41,904,092	30.6	77,381,106	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			2,973,396			XXX	2,973,396	1.0	2,969,381	2.2	2,973,396	
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	2,973,396	0	0	XXX	2,973,396	1.0	2,969,381	2.2	2,973,396	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	2,722,474	6,416,331	21,813,761	4,472,442	422,660	XXX	35,847,668	11.9	29,019,130	21.2	35,847,668	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	2,722,474	6,416,331	21,813,761	4,472,442	422,660	XXX	35,847,668	11.9	29,019,130	21.2	35,847,668	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	10,173,837	87,737,301	21,475,482	123		XXX	119,386,743	39.5	41,487,568	30.3	69,736,378	49,650,365
6.2 NAIC 2	3,839,165	35,599,469	9,495,068	6,944,824		XXX	55,878,526	18.5	20,853,700	15.2	35,661,577	20,216,949
6.3 NAIC 3	59,325	10,280,524				XXX	10,339,849	3.4	546,965	0.4	10,339,849	
6.4 NAIC 4	75,392	378,358	9,399			XXX	463,149	0.2		0.0	463,149	
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	14,147,719	133,995,652	30,979,949	6,944,947	0	XXX	186,068,267	61.6	62,888,233	46.0	116,200,953	69,867,314
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d)31,818,217	105,172,085	68,639,373	9,399,195	20,560,043	0	235,588,913	77.9	XXX	XXX	185,938,548	49,650,365
11.2 NAIC 2	(d)3,839,165	35,599,469	9,495,068	6,944,824	0	0	55,878,526	18.5	XXX	XXX	35,661,577	20,216,949
11.3 NAIC 3	(d)59,325	10,280,524	0	0	0	0	10,339,849	3.4	XXX	XXX	10,339,849	0
11.4 NAIC 4	(d)75,392	378,358	9,399	0	0	0	463,149	0.2	XXX	XXX	463,149	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	35,792,099	151,430,436	78,143,840	16,344,019	20,560,043	0	(b)302,270,437	100.0	XXX	XXX	232,403,123	69,867,314
11.8 Line 11.7 as a % of Col. 7	11.8	50.1	25.9	5.4	6.8	0.0	100.0	XXX	XXX	XXX	76.9	23.1
12. Total Bonds Prior Year												
12.1 NAIC 1	7,582,127	43,854,275	35,939,115	6,808,078	21,196,576		XXX	XXX	115,380,171	84.4	101,514,263	13,865,907
12.2 NAIC 2	108,803	14,129,842	6,615,055				XXX	XXX	20,853,700	15.2	17,845,107	3,008,594
12.3 NAIC 3	546,965						XXX	XXX	546,965	0.4	546,965	
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	8,237,895	57,984,117	42,554,170	6,808,078	21,196,576	0	XXX	XXX	(b)136,780,836	100.0	119,906,335	16,874,501
12.8 Line 12.7 as a % of Col. 9	6.0	42.4	31.1	5.0	15.5	0.0	XXX	XXX	100.0	XXX	87.7	12.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	24,357,385	81,065,920	50,556,005	9,399,195	20,560,043		185,938,548	61.5	101,514,263	74.2	185,938,548	XXX
13.2 NAIC 2	2,122,894	32,057,035	1,481,648				35,661,577	11.8	17,845,107	13.0	35,661,577	XXX
13.3 NAIC 3	59,325	10,280,524					10,339,849	3.4	546,965	0.4	10,339,849	XXX
13.4 NAIC 4	75,392	378,358	9,399				463,149	0.2	0	0.0	463,149	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	26,614,996	123,781,837	52,047,052	9,399,195	20,560,043	0	232,403,123	76.9	119,906,335	87.7	232,403,123	XXX
13.8 Line 13.7 as a % of Col. 7	11.5	53.3	22.4	4.0	8.8	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	8.8	41.0	17.2	3.1	6.8	0.0	76.9	XXX	XXX	XXX	76.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	7,460,831	24,106,165	18,083,369				49,650,365	16.4	13,865,907	10.1	XXX	49,650,365
14.2 NAIC 2	1,716,272	3,542,434	8,013,419	6,944,824			20,216,949	6.7	3,008,594	2.2	XXX	20,216,949
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	9,177,103	27,648,599	26,096,788	6,944,824	0	0	69,867,314	23.1	16,874,501	12.3	XXX	69,867,314
14.8 Line 14.7 as a % of Col. 7	13.1	39.6	37.4	9.9	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.0	9.1	8.6	2.3	0.0	0.0	23.1	XXX	XXX	XXX	XXX	23.1

(a) Includes $.....69,867,315 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current year of bonds with Z designations and $..........0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $..........0 current year of bonds with 5GI designations, $..........0 prior year of bonds with 5GI designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	18,921,906	11,018,453	22,376,734	4,926,630	20,137,383	XXX	77,381,106	25.6	41,904,092	30.6	77,381,106	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	18,921,906	11,018,453	22,376,734	4,926,630	20,137,383	XXX	77,381,106	25.6	41,904,092	30.6	77,381,106	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations			2,973,396			XXX	2,973,396	1.0	2,969,381	2.2	2,973,396	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	0	2,973,396	0	0	XXX	2,973,396	1.0	2,969,381	2.2	2,973,396	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations			17,925,404	1,481,610		XXX	19,407,014	6.4	14,141,421	10.3	19,407,014	
5.02 Residential Mortgage-Backed Securities	2,722,474	6,416,331	3,888,356	2,990,832	422,660	XXX	16,440,653	5.4	14,877,709	10.9	16,440,654	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	2,722,474	6,416,331	21,813,760	4,472,442	422,660	XXX	35,847,667	11.9	29,019,130	21.2	35,847,668	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	4,146,173	102,046,487	14,056,782	6,944,824		XXX	127,194,266	42.1	36,656,987	26.8	101,770,064	25,424,202
6.02 Residential Mortgage-Backed Securities	241,200	898,387	643,846	123		XXX	1,783,556	0.6	2,244,642	1.6	1,427,964	355,593
6.03 Commercial Mortgage-Backed Securities	9,295,480	7,956,824	15,790,608			XXX	33,042,912	10.9	19,629,160	14.4	10,952,487	22,090,425
6.04 Other Loan-Backed and Structured Securities	464,867	23,093,953	488,713			XXX	24,047,533	8.0	4,357,446	3.2	2,050,438	21,997,094
6.05 Totals	14,147,720	133,995,651	30,979,949	6,944,947	0	XXX	186,068,267	61.6	62,888,235	46.0	116,200,953	69,867,314
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	23,068,079	113,064,940	57,332,316	13,353,064	20,137,383	XXX	226,955,782	75.1	XXX	XXX	201,531,580	25,424,202
11.02 Residential Mortgage-Backed Securities	2,963,674	7,314,718	4,532,202	2,990,955	422,660	XXX	18,224,209	6.0	XXX	XXX	17,868,618	355,593
11.03 Commercial Mortgage-Backed Securities	9,295,480	7,956,824	15,790,608	0	0	XXX	33,042,912	10.9	XXX	XXX	10,952,487	22,090,425
11.04 Other Loan-Backed and Structured Securities	464,867	23,093,953	488,713	0	0	XXX	24,047,533	8.0	XXX	XXX	2,050,438	21,997,094
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	35,792,100	151,430,435	78,143,839	16,344,019	20,560,043	0	302,270,436	100.0	XXX	XXX	232,403,123	69,867,314
11.09 Line 11.08 as a % of Col. 7	11.8	50.1	25.9	5.4	6.8	0.0	100.0	XXX	XXX	XXX	76.9	23.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	3,408,515	33,683,508	34,966,957	3,722,592	19,890,309	XXX	XXX	XXX	95,671,881	69.9	88,332,976	7,338,903
12.02 Residential Mortgage-Backed Securities	2,510,916	6,427,428	3,792,254	3,085,486	1,306,267	XXX	XXX	XXX	17,122,351	12.5	16,619,214	503,137
12.03 Commercial Mortgage-Backed Securities	1,626,273	15,318,984	2,683,903			XXX	XXX	XXX	19,629,160	14.4	12,596,700	7,032,461
12.04 Other Loan-Backed and Structured Securities	692,192	2,554,198	1,111,056			XXX	XXX	XXX	4,357,446	3.2	2,357,446	2,000,000
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	8,237,896	57,984,118	42,554,170	6,808,078	21,196,576	0	XXX	XXX	136,780,838	100.0	119,906,336	16,874,501
12.09 Line 12.08 as a % of Col. 9	6.0	42.4	31.1	5.0	15.5	0.0	XXX	XXX	100.0	XXX	87.7	12.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	21,214,877	107,455,378	46,315,700	6,408,240	20,137,383	XXX	201,531,578	66.7	88,332,976	64.6	201,531,578	XXX
13.02 Residential Mortgage-Backed Securities	2,865,852	7,056,948	4,532,203	2,990,955	422,660	XXX	17,868,618	5.9	16,619,214	12.2	17,868,618	XXX
13.03 Commercial Mortgage-Backed Securities	2,285,227	7,956,824	710,437			XXX	10,952,488	3.6	12,596,700	9.2	10,952,488	XXX
13.04 Other Loan-Backed and Structured Securities	249,038	1,312,688	488,713			XXX	2,050,439	0.7	2,357,446	1.7	2,050,439	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	26,614,994	123,781,838	52,047,053	9,399,195	20,560,043	0	232,403,123	76.9	119,906,336	87.7	232,403,123	XXX
13.09 Line 13.08 as a % of Col. 7	11.5	53.3	22.4	4.0	8.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.8	41.0	17.2	3.1	6.8	0.0	76.9	XXX	XXX	XXX	76.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,853,199	5,609,563	11,016,617	6,944,824		XXX	25,424,203	8.4	7,338,903	5.4	XXX	25,424,203
14.02 Residential Mortgage-Backed Securities	97,822	257,771				XXX	355,593	0.1	503,137	0.4	XXX	355,593
14.03 Commercial Mortgage-Backed Securities	7,010,253		15,080,171			XXX	22,090,424	7.3	7,032,461	5.1	XXX	22,090,424
14.04 Other Loan-Backed and Structured Securities	215,829	21,781,265				XXX	21,997,094	7.3	2,000,000	1.5	XXX	21,997,094
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	9,177,103	27,648,599	26,096,788	6,944,824	0	0	69,867,314	23.1	16,874,501	12.3	XXX	69,867,314
14.09 Line 14.08 as a % of Col. 7	13.1	39.6	37.4	9.9	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	3.0	9.1	8.6	2.3	0.0	0.0	23.1	XXX	XXX	XXX	XXX	23.1

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	7,249,556			7,249,556	
2. Cost of short-term investments acquired	0				
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	7,249,556			7,249,556	
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Qualified Cash Pool moving to Sch E

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0			
2. Cost of cash equivalents acquired	371,236,420			371,236,420
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	359,793,405			359,793,405
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)	11,443,015	0	0	11,443,015
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	11,443,015	0	0	11,443,015

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	EC Riverwalk 3 LLC		New Orleans	LA	Enhanced Capital State HTC Fund LLC		01/01/2018		774,437	322,181	322,181		(178,819)				-	-	0.080
	Model Tobacco Development Group LLC		Vienna	VA	Model Tobacco Master Tenant LLC		10/27/2020		922,010	793,333	793,333		(128,677)				-	-	0.080
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									1,696,447	1,115,514	1,115,514	0	(307,496)	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC		Cleveland	OH	RBC Tax Credit IV LLC		10/30/2019		1,749,067	1,661,446	1,661,446		(87,621)				-	-	11.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									1,749,067	1,661,446	1,661,446	0	(87,621)	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									3,445,514	2,776,960	2,776,960	0	(395,117)	0	0	0	0	0	XXX
5099999. Totals									3,445,514	2,776,960	2,776,960	0	(395,117)	0	0	0	0	0	XXX

Book/Adjusted Carring Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	0
2A	0	2B	0	2C	0								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
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
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	Caritas Center LLC	Richmond	VA	CARITAS Structure Inc.	04/09/2019.		-	640		19.700
	Corning Place Master Tenant LLC	Valley View	OH	Corning Place Ohio Investment LLC	03/22/2017.		-	6		0.600
	EC Bottleworks LLC	Wilmington	DE	Enhanced Capital State HTC Fund LLC	12/18/2019.		-	(487,275)		15.000
	Model Tobacco Development Group LLC	Vienna	VA	Model Tobacco Master Tenant LLC	10/27/2020.		922,010	-		0.080
	VA State TC Fund I LLC	St Louis	MO	Enhanced EC Fund LLC	11/09/2018.		-	88		0.500
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							922,010	(486,541)	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC	Cleveland	OH	RBC Tax Credit IV LLC	10/30/2019.			1,651,259		11.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	1,651,259	0	XXX
4899999. Subtotal - Unaffiliated							922,010	1,164,718	0	XXX
5099999. Totals							922,010	1,164,718	0	XXX

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
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	Caritas Center LLC	Richmond	VA..	Fully Amortized	04/09/2019.	12/31/2020.			(640)	-	-	(640)	-	-	-	-	-	0	-
	Corning Place Master Tenant LLC	Valley View	OH.	Fully Amortized	03/22/2017.	12/31/2020.			(6)	-	-	(6)	-	-	-	-	-	0	-
	VA State TC Fund I LLC	St Louis	MO.	Fully Amortized	11/09/2018.	12/31/2020.			(88)	-	-	(88)	-	-	-	-	-	0	-
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							0	0	(734)	0	0	(734)	0	0	0	0	0	0	0
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	ST GA Fund NW 2018 LLC	Atlanta	GA..	Fully Amortized	12/27/2018.	12/31/2020.	325,800		(325,800)	-	-	(325,800)	-	-	-	-	-	0	-
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							325,800	0	(325,800)	0	0	(325,800)	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated							325,800	0	(326,534)	0	0	(326,534)	0	0	0	0	0	0	0
5099999. Totals							325,800	0	(326,534)	0	0	(326,534)	0	0	0	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 EQ 7	U S Treasury Bd	SD			1.A	4,746,443	115.992	4,436,702	3,825,000	4,053,699		(81,421)			6.250	3.831	FA	90,298	239,063	12/15/2010.	08/15/2023.
912810 QD 3	U S Treasury Bd				1.A	4,976,975	151.227	5,601,433	3,704,000	4,926,630		(50,345)			4.375	2.224	MN	21,040	162,050	01/09/2020.	11/15/2039.
912810 RL 4	U S Treasury 02/15/2045 TIPS				1.A	19,049,420	142.542	26,370,299	18,500,000	20,137,383	235,773	11,301			0.750	0.821	FA	57,952	151,465	12/11/2017.	02/15/2045.
912828 4S 6	U S Treasury Nt				1.A	1,038,597	106.266	1,062,656	1,000,000	1,027,824		(10,774)			2.750	1.570	MN	2,418	27,500	01/15/2020.	05/31/2023.
912828 4V 9	U S Treasury Nt	SD			1.A	6,949,169	116.160	8,131,214	7,000,000	6,959,745		4,644			2.875	2.960	FA	76,016	201,250	09/12/2018.	08/15/2028.
912828 G3 8	U S Treasury Nt				1.A	2,899,465	107.727	3,231,798	3,000,000	2,936,604		15,304			2.250	2.830	MN	8,764	67,500	07/10/2018.	11/15/2024.
912828 S7 6	U S Treasury Nt				1.A	14,526,792	100.586	15,087,885	15,000,000	14,923,261		120,117			1.125	2.015	JJ	70,618	168,750	01/29/2020.	07/31/2021.
912828 U6 5	U S Treasury Nt				1.A	3,993,920	101.477	4,059,064	4,000,000	3,998,646		1,461			1.750	1.788	MN	6,154	70,000	09/21/2017.	11/30/2021.
912828 W5 5	U S Treasury Nt				1.A	3,001,182	102.031	3,060,939	3,000,000	3,000,326		(276)			1.875	1.865	FA	19,113	56,250	10/04/2017.	02/28/2022.
912828 YS 3	U S Treasury Nt				1.A	10,093,009	108.074	10,807,420	10,000,000	10,085,114		(7,895)			1.750	1.646	MN	22,721	175,000	02/05/2020.	11/15/2029.
912828 Z9 4	U S Treasury Nt				1.A	5,357,442	105.793	5,289,650	5,000,000	5,331,876		(25,566)			1.500	0.746	FA	28,329	37,500	04/08/2020.	02/15/2030.
0199999. U.S. Government - Issuer Obligations						76,632,414	XXX	87,139,060	74,029,000	77,381,108	235,773	(23,450)	0	0	XXX	XXX	XXX	403,423	1,356,328	XXX	XXX
0599999. Total - U.S. Government						76,632,414	XXX	87,139,060	74,029,000	77,381,108	235,773	(23,450)	0	0	XXX	XXX	XXX	403,423	1,356,328	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
797355 WK 6	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD			1.C FE	2,937,150	128.327	3,849,810	3,000,000	2,973,396		4,015			5.500	5.690	JJ	82,500	165,000	12/10/2008.	07/01/2026.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						2,937,150	XXX	3,849,810	3,000,000	2,973,396	0	4,015	0	0	XXX	XXX	XXX	82,500	165,000	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						2,937,150	XXX	3,849,810	3,000,000	2,973,396	0	4,015	0	0	XXX	XXX	XXX	82,500	165,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
167593 WK 4	Chicago IL O'Hare Int Arpt Rev Sr Lien S			2	1.F FE	1,108,920	122.598	1,225,980	1,000,000	1,070,482		(10,232)			5.250	3.920	JJ	26,250	52,500	12/01/2016.	01/01/2033.
3133EL BN 3	Federal Farm Credit Bank Nt				1.A FE	5,306,710	108.095	5,404,730	5,000,000	5,285,663		(21,048)			1.950	1.269	MN	9,208	97,500	04/20/2020.	11/27/2029.
39081H AM 4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien			2	1.F FE	9,254,880	121.887	9,750,960	8,000,000	8,758,544		(124,607)			5.000	3.111	JJ	200,000	400,000	10/14/2016.	07/01/2031.
544445 BW 8	Los Angeles CA Dep of Arpt Rev Amt Sub L			2	1.D FE	118,410	119.725	125,711	105,000	113,229		(1,376)			5.000	3.391	MN	671	5,250	01/06/2017.	05/15/2032.
76116E GR 5	Resolution Funding Corp Strips	@			1.A	212,717	88.944	253,491	285,000	222,299		6,027				2.768	N/A			05/23/2019.	01/15/2030.
76116F AB 3	Resolution Funding Corp Strips	@			1.A	1,725,318	88.944	2,055,498	2,311,000	1,802,962		48,844				2.765	N/A			05/23/2019.	01/15/2030.
88059E 5G 5	Tenn Val Auth Cpn Strip Strips	@			1.A	503,009	85.396	598,629	701,000	526,187		14,584				2.831	N/A			05/23/2019.	03/15/2031.
88059E 5N 0	Tenn Val Auth Cpn Strip Strips	@			1.A	431,066	77.816	529,149	680,000	452,866		13,728				3.102	N/A			05/23/2019.	03/15/2034.
88059E U7 7	Tenn Val Auth Cpn Strip Strips	@			1.A	334,698	88.214	396,080	449,000	349,963		9,604				2.802	N/A			05/23/2019.	12/15/2029.
88059E U8 5	Tenn Val Auth Cpn Strip Strips	@			1.A	307,866	87.114	367,621	422,000	322,263		9,060				2.872	N/A			05/23/2019.	06/15/2030.
88059E V2 7	Tenn Val Auth Cpn Strip Strips	@			1.A	404,950	84.804	482,534	569,000	423,677		11,783				2.841	N/A			05/23/2019.	06/15/2031.
88059E V9 2	Tenn Val Auth Cpn Strip Strips	@			1.A	74,885	75.775	93,961	124,000	78,878		2,516				3.268	N/A			05/23/2019.	12/15/2034.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						19,783,429	XXX	21,284,344	19,646,000	19,407,013	0	(41,117)	0	0	XXX	XXX	XXX	236,129	555,250	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3132CW AU 8	FHLMC Pool #B0019			4	1.A	3,182,347	105.932	3,250,246	3,068,247	3,179,295		(1,976)			3.500	1.732	MON	8,949	107,389	10/24/2019.	06/25/2034.
3132D5 6D 9	FHLMC Pool #SB8068			4	1.A	4,977,621	102.927	5,009,602	4,867,160	4,975,277		(2,345)			1.500	1.169	MON	6,084	18,252	08/19/2020.	10/25/2035.
3133TC 6P 8	FHLMC Structured Ser 2008 M			4	1.A	8,423	114.141	9,263	8,116	8,239		(13)			7.000	6.123	MON	47	568	10/24/2001.	11/20/2027.
31377R BH 2	FNMA DUS Pool #384440			4	1.A	465,679	114.648	482,071	420,478	432,238		(2,204)			6.600	5.518	MON	2,313	27,751	03/27/2003.	10/25/2026.
3138YY DT 7	FNMA Pool #AZ6413			4	1.A	455,806	105.333	471,529	447,657	455,241		70			3.000	2.653	MON	1,119	13,430	10/27/2015.	11/25/2045.
3140GV ZY 4	FNMA Pool #BH7058			4	1.A	1,003,272	105.926	1,069,575	1,009,741	1,003,400		5			3.500	3.623	MON	2,945	35,341	05/03/2018.	12/25/2047.
3140H5 JW 2	FNMA Pool #BJ3876			4	1.A	1,845,184	104.856	1,996,957	1,904,476	1,847,135		(195)			3.000	3.540	MON	4,761	57,134	02/28/2018.	01/25/2048.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140KD G4 6	FNMA Pool #BP5618			4	1.A	1,187,328	105.507	1,204,438	1,141,576	1,186,750		(578)			2.500	2.047	MON	2,378	14,270	06/18/2020	06/25/2050
3140QD 6N 9	FNMA Pool #CA6276			4	1.A	719,197	103.888	730,609	703,263	718,980		(217)			2.000	1.782	MON	1,172	7,033	06/18/2020	07/25/2050
31416X YZ 7	FNMA Pool #AB2527			4	1.A	1,922,369	109.629	2,092,275	1,908,503	1,920,574		(125)			4.000	3.797	MON	6,362	76,340	06/28/2011	03/25/2041
31418D CA 8	FNMA Pool #MA3664			4	1.A	405,269	106.759	417,527	391,091	404,788		(274)			4.000	1.923	MON	1,304	15,644	07/10/2019	05/25/2049
31419B CT 0	FNMA Pool #AE0981			4	1.A	309,800	107.975	324,418	300,457	308,738		(73)			3.500	2.810	MON	876	10,516	09/23/2011	03/25/2041
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						16,482,295	XXX	17,058,510	16,170,765	16,440,655	0	(7,925)	0	0	XXX	XXX	XXX	38,310	383,668	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						36,265,724	XXX	38,342,854	35,816,765	35,847,668	0	(49,042)	0	0	XXX	XXX	XXX	274,439	938,918	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
023135 AW 6	Amazon.com Inc Sr Nt			1	1.E FE	10,987,838	104.360	11,479,589	11,000,000	10,994,386		2,335			2.400	2.425	FA	94,600	264,000	01/29/2020	02/22/2023
03040W AK 1	American Water Cap Corp Sr Nt			1	2.A FE	1,835,260	109.292	1,912,601	1,750,000	1,781,355		(9,286)			3.850	3.249	MS	22,458	67,375	09/02/2014	03/01/2024
044209 AF 1	Ashland Inc Nt			1	3.A FE	9,550,000	104.750	10,475,000	10,000,000	9,878,383		64,689			4.750	5.545	FA	179,444	475,000	01/29/2020	08/15/2022
06051G HC 6	Bank of America Corp Sr Nt			1	1.F FE	858,284	105.251	906,211	861,000	859,504		475			3.004	3.066	JD	790	25,864	05/23/2018	12/20/2023
12189L AV 3	Burlington Northern Santa Fe Sr Nt			1	1.G FE	11,944,080	109.596	13,151,484	12,000,000	11,974,391		5,154			3.000	3.054	AO	90,000	360,000	01/29/2020	04/01/2025
141781 BM 5	Cargill Inc Sr Nt			1	1.F FE	3,003,420	105.207	3,156,222	3,000,000	3,003,197		(223)			2.125	2.112	AO	12,042	31,875	04/20/2020	04/23/2030
172967 HD 6	Citigroup Inc Sr Nt				2.A FE	9,977,000	109.968	10,996,800	10,000,000	9,992,611		2,259			3.875	3.903	AO	71,042	387,500	01/29/2020	10/25/2023
233331 AS 6	DTE Energy Co Sr Nt			1	2.B FE	1,998,280	108.515	2,170,292	2,000,000	1,999,360		174			3.500	3.510	JD	5,833	70,000	05/06/2014	06/01/2024
23338V AB 2	DTE Electric Co Sr Nt			1	1.F FE	995,910	108.901	1,089,005	1,000,000	998,595		407			3.650	3.697	MS	10,747	36,500	08/20/2013	03/15/2024
24422E TL 3	Deere /John/ Cap Corp Sr Nt				1.F FE	14,995,800	102.437	15,365,580	15,000,000	14,999,103		796			2.650	2.656	JJ	193,229	198,750	01/29/2020	01/06/2022
26884T AD 4	ERAC USA Finance Company Sr Nt			1	2.A FE	1,076,530	102.531	1,025,308	1,000,000	1,007,330		(11,434)			4.500	3.304	FA	16,875	45,000	05/12/2014	08/16/2021
375558 AU 7	Gilead Sciences Inc Sr Nt			1	2.A FE	1,063,340	102.740	1,027,399	1,000,000	1,007,951		(8,416)			4.400	3.509	JD	3,667	44,000	08/27/2013	12/01/2021
478375 AE 8	Johnson Control Intl plc Sr Nt				2.B FE	1,014,823	100.497	1,004,970	1,000,000	1,000,622		(3,764)			4.250	3.861	MS	14,167	42,500	12/28/2016	03/01/2021
579780 AM 9	McCormick & Co Inc Sr Nt			2	2.B FE	6,995,590	108.409	7,588,602	7,000,000	6,997,612		567			3.150	3.160	FA	83,300	220,500	01/29/2020	08/15/2024
637432 ND 3	National Rural Utilities Coop Sr Nt			1	1.E FE	1,998,780	108.684	2,173,676	2,000,000	1,999,461		123			2.850	2.857	JJ	24,383	57,000	01/20/2015	01/27/2025
65473P AJ 4	Nisource Inc Sr Nt			1	2.B FE	1,002,470	115.717	1,157,174	1,000,000	1,002,335		(135)			3.600	3.570	MN	6,000	19,800	04/07/2020	05/01/2030
664397 AM 8	Eversource Energy Sr Nt			1	2.A FE	1,997,960	109.000	2,179,996	2,000,000	1,999,099		206			3.150	3.162	JJ	29,050	63,000	01/12/2015	01/15/2025
71270Q EB 8	Peoples United Bank Sr Nt				2.B FE	1,266,538	107.797	1,347,456	1,250,000	1,256,680		(1,731)			4.000	3.837	JJ	23,056	50,000	08/26/2014	07/15/2024
713448 CY 2	Pepsico Inc Sr Nt			1	1.E FE	3,130,380	112.638	3,379,125	3,000,000	3,067,001		(13,580)			3.500	2.971	JJ	47,833	105,000	01/19/2016	07/17/2025
75513E CE 9	Raytheon Tech Corp Sr Nt			1	2.A FE	999,834	102.844	1,028,435	1,000,000	999,847		12			2.800	2.811	MS	8,244		12/10/2020	03/15/2022
756109 AR 5	Realty Income Corp Sr Nt			1	1.G FE	2,059,540	117.646	2,352,920	2,000,000	2,037,830		(6,036)			4.125	3.744	AO	17,417	82,500	03/08/2017	10/15/2026
83416W AA 1	Solar Star Funding LLC Sr Nt			1	2.B FE	17,218,682	110.482	19,023,544	17,218,682	17,218,682					5.375	5.375	JD	2,571	925,504	01/29/2020	06/30/2035
842400 GF 4	Southern CA Edison Co 1st Mtg Bd			1	1.G FE	428,571	100.216	429,495	428,571	428,571					1.845	1.845	FA	3,295	7,907	01/13/2015	02/01/2022
87305Q CH 2	TTX Co Sr Nt			1	1.F FE	1,528,695	111.327	1,669,907	1,500,000	1,512,921		(2,940)			3.600	3.370	JJ	24,900	54,000	02/17/2015	01/15/2025
89236T DP 7	Toyota Motor Credit Corp Sr Nt				1.E FE	9,986,500	102.359	10,235,870	10,000,000	9,997,082		2,557			2.600	2.629	JJ	122,778	130,000	01/29/2020	01/11/2022
92553P AT 9	Viacom Inc Sr Nt			1	2.B FE	1,484,520	108.868	1,633,019	1,500,000	1,495,225		1,659			4.250	4.378	MS	21,250	63,750	08/12/2013	09/01/2023
94106L BA 6	Waste Management Inc Sr Nt			1	2.A FE	1,991,480	109.482	2,189,634	2,000,000	1,996,133		857			3.125	3.175	MS	20,833	62,500	02/18/2015	03/01/2025
11042A AA 2	British Airways Plc EETC		D	1	1.F FE	699,017	99.442	683,494	687,332	691,135		(1,057)			4.625	4.385	MJSD	971	31,789	08/13/2013	06/20/2024
21684A AA 4	Rabobank Nederland Sub Nt		D		2.A FE	1,007,690	111.455	1,114,552	1,000,000	1,002,648		(832)			4.625	4.527	JD	3,854	46,250	01/08/2014	12/01/2023
423012 AF 0	Heineken NV Sr Nt		C	1	2.A FE	1,987,040	113.803	2,276,060	2,000,000	1,990,937		1,107			3.500	3.573	JJ	29,556	70,000	03/20/2017	01/29/2028
902133 AM 9	Tyco Electronics Group Sr Nt		D	1	2.A FE	2,027,200	102.741	2,054,826	2,000,000	2,004,277		(3,795)			3.500	3.298	FA	28,778	70,000	05/09/2014	02/03/2022
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						127,111,052	XXX	136,278,246	127,195,585	127,194,264	0	20,148	0	0	XXX	XXX	XXX	1,212,963	4,107,864	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser			4	1.A FM	356,769	101.767	360,629	354,368	355,593		(815)			3.000	2.813	MON	89	10,631	04/28/2017.	03/28/2057.
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl			4	1.A FM	53	101.339	58	58	57		1			6.265	7.141	MON		4	06/21/2000.	04/25/2029.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1.A FM	1,637	102.138	1,672	1,637	1,635		1			4.820	4.802	MON	7	83	02/05/2004.	03/25/2034.
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C			4	1.A FM	1,425,245	107.446	1,540,751	1,433,979	1,426,272		730			3.750	3.852	MON	4,481	53,743	01/24/2019.	03/25/2058.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,783,704	XXX	1,903,110	1,790,042	1,783,557	0	(83)	0	0	XXX	XXX	XXX	4,577	64,461	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00183H AE 1	Avenue of Americas CMBS Ser 2015-1177 Cl			4	1.A FM	5,077,053	100.369	5,018,460	5,000,000	5,007,294		(12,620)			3.010	2.763	MON	12,541	153,003	01/23/2015.	12/13/2029.
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201			4	1.A FM	1,802,407	106.216	1,858,780	1,750,000	1,769,271		(7,588)			3.019	2.562	MON	4,403	52,833	05/20/2016.	06/15/2049.
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C			4	1.A FM	514,998	111.826	559,129	500,000	509,882		(1,494)			3.572	3.222	MON	1,488	17,859	05/18/2017.	06/15/2050.
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C			4	1.A FM	516,641	112.084	560,420	500,000	509,596		(2,014)			3.630	3.178	MON	1,513	18,150	05/04/2017.	10/10/2048.
36251X AS 6	GS Mortgage Securities Trust CMBS Ser 20			4	1.A FM	823,970	107.803	862,425	800,000	810,509		(3,438)			3.278	2.819	MON	2,185	26,224	11/16/2016.	11/10/2049.
36252T AS 4	GS Mortgage Securities Trust CMBS Ser 20			4	1.A FM	2,317,372	106.017	2,385,380	2,250,000	2,275,518		(9,574)			2.922	2.474	MON	5,479	65,745	05/17/2016.	05/10/2049.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19			4	1.A FM	1,601,614	104.306	1,621,925	1,554,974	1,564,075		(3,445)			3.584	3.116	MON	4,644	55,732	04/29/2014.	04/15/2047.
61691D AG 2	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A FM	15,105,458	102.571	15,385,590	15,000,000	15,080,171		(10,049)			4.276	4.211	MON	53,450	596,858	01/29/2020.	07/11/2040.
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A FM	823,970	108.974	871,795	800,000	810,908		(3,359)			3.436	2.983	MON	2,291	27,488	11/22/2016.	12/15/2049.
61763Q AS 0	Morgan Stanley Cap I Tr CMBS Ser 2014-CP			4	1.A FM	2,059,930	100.737	2,014,740	2,000,000	2,002,959		(9,588)			3.402	2.925	MON	5,669	69,179	07/18/2014.	07/13/2029.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			4	1.A FM	1,708,607	101.160	1,743,279	1,723,282	1,720,701		1,096			2.459	2.601	MON	3,531	44,420	06/14/2013.	12/10/2045.
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2			4	1.A FM	170,833	109.352	180,430	165,000	168,009		(804)			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	1.A FM	106,554	106.128	110,195	103,833	104,868		(340)			3.306	2.775	MON	286	3,433	05/02/2017.	05/15/2048.
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC			4	1.A FM	720,967	108.475	759,326	700,000	709,150		(3,042)			3.486	3.020	MON	2,034	24,402	11/22/2016.	12/15/2059.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						33,350,374	XXX	33,931,874	32,847,089	33,042,911	0	(66,259)	0	0	XXX	XXX	XXX	100,010	1,161,278	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
023772 AB 2	American Airlines Inc LBASS EETC Ser 201			1	3.B FE	517,451	84.713	461,466	544,741	461,466	(68,591)	2,752			4.000	4.867	JJ	10,047	21,790	07/30/2014.	07/15/2025.
126650 BP 4	CVS Health Corp LBASS PTC Nt			1	2.B	1,214,219	116.178	1,199,188	1,032,201	1,125,823		(11,412)			6.036	3.720	MON	3,634	62,304	01/10/2013.	12/10/2028.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R			4	1.A FE	2,000,000	99.903	1,998,064	2,000,000	2,000,000					1.460	1.463	MJSD.	1,866	42,466	06/09/2017.	06/09/2030.
34532P AA 8	Ford Credit Auto Owner Tr LBASS Ser 2019			4	1.A FE	19,995,426	109.062	21,812,400	20,000,000	19,997,094		816			3.520	3.551	MON	31,289	645,333	01/29/2020.	07/15/2030.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1			4	4.B FE	463,149	107.462	591,890	550,791	463,149					6.280	8.985	MON	1,537	34,590	06/03/2008.	02/15/2036.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						24,190,245	XXX	26,063,008	24,127,733	24,047,532	(68,591)	(7,844)	0	0	XXX	XXX	XXX	48,373	806,483	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						186,435,375	XXX	198,176,238	185,960,449	186,068,264	(68,591)	(54,038)	0	0	XXX	XXX	XXX	1,365,923	6,140,086	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						226,464,045	XXX	248,551,460	223,870,585	226,955,781	235,773	(40,404)	0	0	XXX	XXX	XXX	1,935,015	6,184,442	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						18,265,999	XXX	18,961,620	17,960,807	18,224,212	0	(8,008)	0	0	XXX	XXX	XXX	42,887	448,129	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						33,350,374	XXX	33,931,874	32,847,089	33,042,911	0	(66,259)	0	0	XXX	XXX	XXX	100,010	1,161,278	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						24,190,245	XXX	26,063,008	24,127,733	24,047,532	(68,591)	(7,844)	0	0	XXX	XXX	XXX	48,373	806,483	XXX	XXX
8399999. Grand Total - Bonds						302,270,663	XXX	327,507,962	298,806,214	302,270,436	167,182	(122,515)	0	0	XXX	XXX	XXX	2,126,285	8,600,332	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 160,110,083 1B 0 1C 2,973,396 1D 113,229 1E 26,057,930 1F 31,893,481 1G 14,440,792

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
					2A	23,782,188	2B	32,096,339	2C	0											
					3A	9,878,383	3B	461,466	3C	0											
					4A	0	4B	463,149	4C	0											
					5A	0	5B	0	5C	0											
					6	0															

Sch. D - Pt. 2 - Sn. 1
NONE

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912810 QD 3	U S Treasury Bd 4.375% 11/15/39		01/09/2020	Wells Fargo Securities LLC		4,976,975	3,704,000	24,931
912828 4S 6	U S Treasury Nt 2.750% 05/31/23		01/15/2020	Wells Fargo Securities LLC		1,038,597	1,000,000	3,531
912828 S7 6	U S Treasury Nt 1.125% 07/31/21		01/29/2020	Nationwide Mutual		14,803,144	15,000,000	83,458
912828 YS 3	U S Treasury Nt 1.750% 11/15/29		02/05/2020	Morgan Stanley & Co LLC		10,093,009	10,000,000	39,904
912828 Z9 4	U S Treasury Nt 1.500% 02/15/30		04/08/2020	Bank of America BISD Dealer		5,357,442	5,000,000	11,126
0599999. Total - Bonds - U.S. Government						36,269,167	34,704,000	162,950
Bonds - U.S. Special Revenue and Special Assessment								
3132D5 6D 9	FHLMC Pool #SB8068 1.500% 10/25/35		08/19/2020	Wells Fargo Securities LLC		4,977,621	4,867,160	3,245
3133EL BN 3	Federal Farm Credit Bank Nt		04/20/2020	Various		5,306,710	5,000,000	38,870
3140KD G4 6	FNMA Pool #BP5618 2.500% 06/25/50		06/18/2020	Bank of America BISD Dealer		1,187,328	1,141,576	1,427
3140QD 6N 9	FNMA Pool #CA6276 2.000% 07/25/50		06/18/2020	Morgan Stanley & Co LLC		719,197	703,263	860
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						12,190,856	11,711,999	44,402
Bonds - Industrial and Miscellaneous								
023135 AW 6	Amazon.com Inc Sr Nt 2.400% 02/22/23		01/29/2020	Nationwide Mutual		10,992,051	11,000,000	115,133
044209 AF 1	Ashland Inc Nt 4.750% 08/15/22		01/29/2020	Nationwide Mutual		9,813,695	10,000,000	216,389
12189L AV 3	Burlington Northern Santa Fe Sr Nt		01/29/2020	Nationwide Mutual		11,969,237	12,000,000	118,000
141781 BM 5	Cargill Inc Sr Nt 2.125% 04/23/30		04/20/2020	Various		3,003,420	3,000,000	
172967 HD 6	Citigroup Inc Sr Nt 3.875% 10/25/23		01/29/2020	Nationwide Mutual		9,990,352	10,000,000	101,181
24422E TL 3	Deere /John/ Cap Corp Sr Nt		01/29/2020	Nationwide Mutual		14,998,307	15,000,000	25,396
34532P AA 8	Ford Credit Auto Owner Tr LBASS Ser 2019		01/29/2020	Nationwide Mutual		19,996,278	20,000,000	27,378
579780 AM 9	McCormick & Co Inc Sr Nt		01/29/2020	Nationwide Mutual		6,997,044	7,000,000	100,450
61691D AG 2	Morgan Stanley Capital I Tr CMBS Ser 201		01/29/2020	Nationwide Mutual		15,090,221	15,000,000	51,550
65473P AJ 4	Nisource Inc Sr Nt 3.600% 05/01/30		04/07/2020	Citigroup		1,002,470	1,000,000	
75513E CE 9	Raytheon Tech Corp Sr Nt		12/10/2020	Tax Free Exchange		999,834	1,000,000	6,611
83416W AA 1	Solar Star Funding LLC Sr Nt		01/29/2020	Nationwide Mutual		17,218,682	17,218,682	74,555
89236T DP 7	Toyota Motor Credit Corp Sr Nt		01/29/2020	Nationwide Mutual		9,994,526	10,000,000	13,000
3899999. Total - Bonds - Industrial and Miscellaneous						132,066,117	132,218,682	849,643
8399997. Total - Bonds - Part 3						180,526,140	178,634,681	1,056,995
8399998. Total - Bonds - Summary Item from Part 5						3,885,722	3,874,159	29,852
8399999. Total - Bonds						184,411,862	182,508,840	1,086,847
9999999. Total - Bonds, Preferred and Common Stocks						184,411,862	XXX	1,086,847

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912810 EE 4	U S Treasury Bd 8.500% 02/15/20	..	02/15/2020.	Maturity		1,000,000	1,000,000	1,380,156	1,004,474		(4,474)		(4,474)		1,000,000			0	42,500	02/15/2020.
0599999.	Total - Bonds - U.S. Government					1,000,000	1,000,000	1,380,156	1,004,474	0	(4,474)	0	(4,474)	0	1,000,000	0	0	0	42,500	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34	..	12/01/2020.	Paydown		2,090,311	2,090,311	2,168,044	2,167,310		(77,000)		(77,000)		2,090,311			0	41,162	06/25/2034.
3133TC 6P 8	FHLMC Structured Ser 2008 M	..	12/01/2020.	Paydown		2,176	2,176	2,259	2,213		(37)		(37)		2,176			0	86	11/20/2027.
31358E RK 0	FNMA REMIC Ser 1990-72B	..	07/01/2020.	Paydown		255	255	249	254		2		2		255			0	6	07/25/2020.
31358E XG 2	FNMA REMIC Ser 1990-83A	..	07/01/2020.	Paydown		135	135	135	135		1		1		135			0	4	07/25/2020.
31358G X4 4	FNMA REMIC Ser 1991-56G	..	08/01/2020.	Paydown		291	291	286	289		2		2		291			0	9	06/25/2021.
31377R BH 2	FNMA DUS Pool #384440 6.600% 10/25/26	..	12/01/2020.	Paydown		55,206	55,206	61,140	57,039		(1,833)		(1,833)		55,206			0	1,997	10/25/2026.
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45	..	12/01/2020.	Paydown		239,294	239,294	243,650	243,310		(4,016)		(4,016)		239,294			0	4,363	11/25/2045.
3140GV ZY 4	FNMA Pool #BH7058 3.500% 12/25/47	..	12/01/2020.	Paydown		651,472	651,472	647,299	647,378		4,094		4,094		651,472			0	14,486	12/25/2047.
3140H5 JW 2	FNMA Pool #BJ3876 3.000% 01/25/48	..	12/01/2020.	Paydown		776,970	776,970	752,780	753,656		23,314		23,314		776,970			0	14,288	01/25/2048.
31416X YZ 7	FNMA Pool #AB2527 4.000% 03/25/41	..	12/01/2020.	Paydown		839,482	839,482	845,581	844,846		(5,364)		(5,364)		839,482			0	19,047	03/25/2041.
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49	..	12/01/2020.	Paydown		434,534	434,534	450,285	450,055		(15,522)		(15,522)		434,534			0	9,011	05/25/2049.
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41	..	12/01/2020.	Paydown		142,819	142,819	147,260	146,790		(3,971)		(3,971)		142,819			0	3,098	03/25/2041.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					5,232,945	5,232,945	5,318,968	5,313,275	0	(80,330)	0	(80,330)	0	5,232,945	0	0	0	107,557	XXX
Bonds - Industrial and Miscellaneous																				
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2020.	Redemption 100.0000		37,627	37,627	35,742	36,423		1,204		1,204		37,627			0	1,126	07/15/2025.
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser	..	12/28/2020.	Paydown		145,890	145,890	146,879	146,730		(840)		(840)		145,890			0	2,752	03/28/2057.
110122 BD 9	Bristol-Myers Squibb Co Sr Nt	..	07/17/2020.	Tax Free Exchange		2,005,970	2,000,000	2,021,621	2,019,005		(13,036)		(13,036)		2,005,970			0	59,689	10/15/2020.
126650 BP 4	CVS Health Corp LBASS PTC Nt	..	12/10/2020.	Redemption 100.0000		99,403	99,403	116,931	109,518		(10,115)		(10,115)		99,403			0	3,280	12/10/2028.
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl	..	12/01/2020.	Paydown		75	75	69	73		2		2		75			0	2	04/25/2029.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19	..	12/01/2020.	Paydown		492,915	492,915	507,700	497,256		(1,454)		(1,454)		495,802		(2,887)	(2,887)	9,727	04/15/2047.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1	..	12/15/2020.	Paydown		99,676	99,676	83,816	83,816		15,860		15,860		99,676			0	3,576	02/15/2036.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	12/01/2020.	Paydown		1,207	1,207	1,207	1,205		2		2		1,207			0	25	03/25/2034.
74834L AS 9	Quest Diagnostics Inc Co Gtd Nt	..	11/18/2020.	Call 101.6050		3,048,150	3,000,000	3,338,070	3,054,832		(38,461)		(38,461)		3,016,371		(16,371)	(16,371)	207,559	04/01/2021.
774341 AH 4	Rockwell Collins Sr Nt	..	06/10/2020.	Tax Free Exchange		1,000,745	1,000,000	999,330	999,684		62		62		999,745		1,000	1,000	20,611	03/15/2022.
842400 GF 4	Southern CA Edison Co 1st Mtg Bd	..	08/01/2020.	Paydown		285,714	285,714	285,714	285,714				0		285,714			0	3,954	02/01/2022.
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C	..	12/01/2020.	Paydown		314,847	314,847	312,930	312,995		1,852		1,852		314,847			0	6,577	03/25/2058.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-	..	12/01/2020.	Paydown		1,101,455	1,101,455	1,092,076	1,099,105		2,350		2,350		1,101,455			0	15,581	12/10/2045.
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2	..	12/01/2020.	Paydown		13,667	13,667	14,026	13,848		(181)		(181)		13,667			0	321	05/15/2048.
11042A AA 2	British Airways Plc EETC	D	12/20/2020.	Redemption 100.0000		102,526	102,526	104,269	103,251		(725)		(725)		102,526			0	3,304	06/20/2024.
3899999.	Total - Bonds - Industrial and Miscellaneous					8,749,867	8,695,002	9,060,380	8,763,455	0	(43,480)	0	(43,480)	0	8,719,975	0	(18,258)	(18,258)	338,084	XXX
8399997.	Total - Bonds - Part 4					14,982,812	14,927,947	15,759,504	15,081,204	0	(128,284)	0	(128,284)	0	14,952,920	0	(18,258)	(18,258)	488,141	XXX
8399998.	Total - Bonds - Summary Item from Part 5					3,873,994	3,874,159	3,885,722			(11,730)		(11,730)		3,873,994				93,890	XXX
8399999.	Total - Bonds					18,856,806	18,802,106	19,645,226	15,081,204	0	(140,014)	0	(140,014)	0	18,826,914	0	(18,258)	(18,258)	582,031	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					18,856,806	XXX	19,645,226	15,081,204	0	(140,014)	0	(140,014)	0	18,826,914	0	(18,258)	(18,258)	582,031	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																				
3132D5 6D 9	FHLMC Pool #SB8068 1.500% 10/25/35	..	08/19/2020	Wells Fargo Securities LLC	12/01/2020	Paydown	132,841	135,855	132,841	132,841		(3,015)		(3,015)				0	367	89
3140KD G4 6	FNMA Pool #BP5618 2.500% 06/25/50.	..	06/18/2020	Bank of America BISD Dealer	12/01/2020	Paydown	58,424	60,765	58,424	58,424		(2,342)		(2,342)				0	506	73
3140QD 6N 9	FNMA Pool #CA6276 2.000% 07/25/50	..	06/18/2020	Morgan Stanley & Co LLC	12/01/2020	Paydown	21,737	22,229	21,737	21,737		(492)		(492)				0	134	27
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						213,001	218,849	213,002	213,002	0	(5,849)	0	(5,849)	0	0	0	0	1,007	189
Bonds - Industrial and Miscellaneous																				
110122 CT 3	Bristol-Myers Squibb Co Sr Nt	..	07/17/2020	Tax Free Exchange	10/15/2020	Maturity	2,000,000	2,005,970	2,000,000	2,000,000		(5,970)		(5,970)				0	39,500	20,189
75513E BB 6	Raytheon Tech Corp Sr Nt	..	06/10/2020	Tax Free Exchange	12/10/2020	Tax Free Exchange	1,000,000	999,745	999,834	999,834		89		89				0	20,611	6,611
83416W AA 1	Solar Star Funding LLC Sr Nt	..	01/29/2020	Nationwide Mutual	12/30/2020	Redemption 100.0000	661,158	661,158	661,158	661,158				0				0	32,772	2,863
3899999.	Total - Bonds - Industrial and Miscellaneous						3,661,158	3,666,873	3,660,992	3,660,992	0	(5,881)	0	(5,881)	0	0	0	0	92,883	29,663
8399998.	Total - Bonds						3,874,159	3,885,722	3,873,994	3,873,994	0	(11,730)	0	(11,730)	0	0	0	0	93,890	29,852
9999999.	Total - Bonds, Preferred and Common Stocks							3,885,722	3,873,994	3,873,994	0	(11,730)	0	(11,730)	0	0	0	0	93,890	29,852

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

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

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Bank of New York Mellon	New York, NY					10,259	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	10,259	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	10,259	XXX
0599999. Total Cash		XXX	XXX	0	0	10,259	XXX

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

1. January	143,073	4. April	9,483	7. July	243,098	10. October	10,677
2. February	23,656	5. May	10,922	8. August	124,542	11. November	130,124
3. March	22,872	6. June	10,835	9. September	12,055	12. December	10,259

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
Other Cash Equivalents								
	Nationwide Cash Management Co.		12/31/2020	0.467		11,443,015		940
8799999. Total - Other Cash Equivalents						11,443,015	0	940
8899999. Total - Cash Equivalents						11,443,015	0	940

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0	1B 0	1C 0	1D 0
1E 0	1F 0	1G 0	
2A 0	2B 0	2C 0	
3A 0	3B 0	3C 0	
4A 0	4B 0	4C 0	
5A 0	5B 0	5C 0	
6 0			

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Multiple			158,924	191,940
5. California CA	B	Workers compensation			198,226	256,654
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	Workers compensation			105,979	115,992
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Multiple			109,367	127,776
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			264,948	289,981
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			188,907	220,704
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT	B	Workers compensation			24,856	29,040
28. Nebraska NE						
29. Nevada NV	B	Multiple			297,963	360,647
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			338,045	394,945
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			308,217	360,097
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,495,681	3,176,105		
37. Oklahoma OK						
38. Oregon OR	B	Multiple			406,364	526,141
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	529,895	579,961
59. Total	XXX	XXX	2,495,681	3,176,105	2,931,691	3,453,878

DETAILS OF WRITE-INS

5801. United States	B	Workers Compensation			529,895	579,961
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	529,895	579,961