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ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

SCOTTSDALE INDEMNITY COMPANY

NAIC Group Code..... 140, 140 (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 *(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 NEIL 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.

(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

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

SUNSERAYER EDWARDS - NOTARY PUBLIC
STATE OF OHIO

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	18,371,151	47.9	18,371,151		18,371,151	47.9
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	7,028,374	18.3	7,028,375		7,028,375	18.3
1.06 Industrial and Miscellaneous	8,352,107	21.8	8,352,106		8,352,106	21.8
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	33,751,632	88.0	33,751,632	0	33,751,632	88.0
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)	5,352	0.0	5,352		5,352	0.0
6.02 Cash Equivalents (Schedule E, Part 2)	4,586,911	12.0	4,586,911		4,586,911	12.0
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	4,592,263	12.0	4,592,263	0	4,592,263	12.0
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)		0.0			0	0.0
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	38,343,895	100.0	38,343,895	0	38,343,895	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		38,900,120
2.	Cost of bonds and stocks acquired, Part 3, Column 7		12,528,948
3.	Accrual of discount		17,469
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11	(2,307,944)	(2,307,944)
5.	Total gain (loss) on disposals, Part 4, Column 19		2,304,373
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		17,500,692
7.	Deduct amortization of premium		190,643
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		33,751,631
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		33,751,631

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	18,371,151	19,187,890	18,454,439	18,000,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	18,371,151	19,187,890	18,454,439	18,000,000
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	7,028,374	8,000,988	7,222,684	6,852,287
Industrial and Miscellaneous,	8. United States	8,352,106	9,033,838	8,433,298	8,268,833
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries				
	11. Totals	8,352,106	9,033,838	8,433,298	8,268,833
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	33,751,631	36,222,716	34,110,421	33,121,120
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	33,751,631	36,222,716	34,110,421	

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		15,245,457	3,125,694			XXX	18,371,151	54.4	20,909,935	53.8	18,371,151	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	15,245,457	3,125,694	0	0	XXX	18,371,151	54.4	20,909,935	53.8	18,371,151	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	426,599	879,291	400,152	198,680	5,044	XXX	1,909,766	5.7	2,969,026	7.6	1,909,766	
5.2 NAIC 2			5,118,608			XXX	5,118,608	15.2	5,137,075	13.2	5,118,608	
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	426,599	879,291	5,518,760	198,680	5,044	XXX	7,028,374	20.8	8,106,101	20.8	7,028,374	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	23,535	4,278,184	1,523,634			XXX	5,825,353	17.3	7,349,183	18.9	5,825,352	
6.2 NAIC 2		1,028,135	1,498,620			XXX	2,526,755	7.5	2,534,902	6.5	2,526,754	
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	23,535	5,306,319	3,022,254	0	0	XXX	8,352,108	24.7	9,884,085	25.4	8,352,106	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. **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) 450,134	20,402,932	5,049,480	198,680	5,044	0	26,106,270	77.3	XXX	XXX	26,106,269	0
11.2 NAIC 2	(d) 0	1,028,135	6,617,228	0	0	0	7,645,363	22.7	XXX	XXX	7,645,362	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	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	450,134	21,431,067	11,666,708	198,680	5,044	0	(b) 33,751,633	100.0	XXX	XXX	33,751,631	0
11.8 Line 11.7 as a % of Col. 7	1.3	63.5	34.6	0.6	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	15,398,620	10,379,349	4,799,139	539,574	111,462		XXX	XXX	31,228,144	80.3	31,228,144	
12.2 NAIC 2		1,036,525	6,635,452				XXX	XXX	7,671,977	19.7	7,671,977	
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	15,398,620	11,415,874	11,434,591	539,574	111,462	0	XXX	XXX	(b) 38,900,121	100.0	38,900,121	0
12.8 Line 12.7 as a % of Col. 9	39.6	29.3	29.4	1.4	0.3	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	450,132	20,402,932	5,049,480	198,680	5,044		26,106,268	77.3	31,228,144	80.3	26,106,268	XXX
13.2 NAIC 2		1,028,135	6,617,228				7,645,363	22.7	7,671,977	19.7	7,645,363	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	450,132	21,431,067	11,666,708	198,680	5,044	0	33,751,631	100.0	38,900,121	100.0	33,751,631	XXX
13.8 Line 13.7 as a % of Col. 7	1.3	63.5	34.6	0.6	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.3	63.5	34.6	0.6	0.0	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 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		15,245,457	3,125,694			XXX	18,371,151	54.4	20,909,935	53.8	18,371,151	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	0	15,245,457	3,125,694	0	0	XXX	18,371,151	54.4	20,909,935	53.8	18,371,151	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations						XXX	0	0.0		0.0		
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations						XXX	0	0.0		0.0		
5.02 Residential Mortgage-Backed Securities	426,599	879,291	400,152	198,680	5,044	XXX	1,909,766	5.7	2,969,026	7.6	1,909,766	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities			5,118,608			XXX	5,118,608	15.2	5,137,075	13.2	5,118,608	
5.05 Totals	426,599	879,291	5,518,760	198,680	5,044	XXX	7,028,374	20.8	8,106,101	20.8	7,028,374	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations		4,547,381	3,022,254			XXX	7,569,635	22.4	9,084,605	23.4	7,569,634	
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities	23,535	758,938				XXX	782,473	2.3	799,479	2.1	782,472	
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
6.05 Totals	23,535	5,306,319	3,022,254	0	0	XXX	8,352,108	24.7	9,884,084	25.4	8,352,106	0
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	0	19,792,838	6,147,948	0	0	XXX	25,940,786	76.9	XXX	XXX	25,940,785	0
11.02 Residential Mortgage-Backed Securities	426,599	879,291	400,152	198,680	5,044	XXX	1,909,766	5.7	XXX	XXX	1,909,766	0
11.03 Commercial Mortgage-Backed Securities	23,535	758,938	0	0	0	XXX	782,473	2.3	XXX	XXX	782,472	0
11.04 Other Loan-Backed and Structured Securities	0	0	5,118,608	0	0	XXX	5,118,608	15.2	XXX	XXX	5,118,608	0
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	450,134	21,431,067	11,666,708	198,680	5,044	0	33,751,633	100.0	XXX	XXX	33,751,631	0
11.09 Line 11.08 as a % of Col. 7	1.3	63.5	34.6	0.6	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	14,961,786	9,991,567	5,041,187			XXX	XXX	XXX	29,994,540	77.1	29,994,540	
12.02 Residential Mortgage-Backed Securities	420,210	1,157,509	740,271	539,574	111,462	XXX	XXX	XXX	2,969,026	7.6	2,969,026	
12.03 Commercial Mortgage-Backed Securities	16,624	266,798	516,057			XXX	XXX	XXX	799,479	2.1	799,479	
12.04 Other Loan-Backed and Structured Securities			5,137,075			XXX	XXX	XXX	5,137,075	13.2	5,137,075	
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	15,398,620	11,415,874	11,434,590	539,574	111,462	0	XXX	XXX	38,900,120	100.0	38,900,120	0
12.09 Line 12.08 as a % of Col. 9	39.6	29.3	29.4	1.4	0.3	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations		19,792,838	6,147,948			XXX	25,940,786	76.9	29,994,540	77.1	25,940,786	XXX
13.02 Residential Mortgage-Backed Securities	426,599	879,291	400,152	198,680	5,044	XXX	1,909,766	5.7	2,969,026	7.6	1,909,766	XXX
13.03 Commercial Mortgage-Backed Securities	23,535	758,938				XXX	782,473	2.3	799,479	2.1	782,473	XXX
13.04 Other Loan-Backed and Structured Securities			5,118,608			XXX	5,118,608	15.2	5,137,075	13.2	5,118,608	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	450,134	21,431,067	11,666,708	198,680	5,044	0	33,751,633	100.0	38,900,120	100.0	33,751,633	XXX
13.09 Line 13.08 as a % of Col. 7	1.3	63.5	34.6	0.6	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.3	63.5	34.6	0.6	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
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	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.09 Line 14.08 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
14.10 Line 14.08 as a % of Line 11.08, 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	2,678,888			2,678,888	
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	2,678,888			2,678,888	
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	64,790,920			64,790,920
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	60,204,009			60,204,009
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)	4,586,911	0	0	4,586,911
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	4,586,911	0	0	4,586,911

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 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																					
912828 3J 7	U S Treasury Nt	SD			1.A	988,793	107.293	1,072,930	1,000,000	993,487		1,574			2.125	2.300	MN	1,868	21,250	12/13/2017	11/30/2024
912828 3W 8	U S Treasury Nt	SD			1.A	991,137	114.676	1,146,758	1,000,000	992,944		881			2.750	2.860	FA	10,387	27,500	12/11/2018	02/15/2028
912828 4D 9	U S Treasury Nt				1.A	1,969,225	105.297	2,105,938	2,000,000	1,985,478		6,191			2.500	2.836	MS	12,775	50,000	04/24/2018	03/31/2023
912828 4S 6	U S Treasury Nt				1.A	10,385,971	106.266	10,626,560	10,000,000	10,278,235		(107,736)			2.750	1.570	MN	24,176	275,000	01/15/2020	05/31/2023
912828 X7 0	U S Treasury Nt	SD			1.A	1,976,336	105.992	2,119,844	2,000,000	1,988,257		3,369			2.000	2.184	AO	6,851	40,000	05/10/2017	04/30/2024
912828 Z9 4	U S Treasury Nt				1.A	2,142,977	105.793	2,115,860	2,000,000	2,132,750		(10,227)			1.500	0.746	FA	11,332	15,000	04/08/2020	02/15/2030
0199999. U.S. Government - Issuer Obligations						18,454,439	XXX	19,187,890	18,000,000	18,371,151	0	(105,948)	0	0	XXX	XXX	XXX	67,389	428,750	XXX	XXX
0599999. Total - U.S. Government						18,454,439	XXX	19,187,890	18,000,000	18,371,151	0	(105,948)	0	0	XXX	XXX	XXX	67,389	428,750	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.A	5,192	103.529	5,240	5,061	5,078		(12)			7.000	6.373	MON	30	354	09/05/2001	12/15/2022
3140GV ZY 4	FNMA Pool #BH7058			4	1.A	501,636	105.926	534,788	504,871	501,700		2			3.500	3.623	MON	1,473	17,670	05/03/2018	12/25/2047
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
31419L 3D 3	FNMA Pool #AE9795			4	1.A	1,003,137	108.764	1,034,633	951,264	998,200		(770)			3.500	2.378	MON	2,775	33,294	01/06/2015	11/25/2040
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,915,234	XXX	1,992,188	1,852,287	1,909,766	0	(1,054)	0	0	XXX	XXX	XXX	5,582	66,962	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	SD			2.B FE	5,307,450	120.176	6,008,800	5,000,000	5,118,608		(18,467)			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	6,008,800	5,000,000	5,118,608	0	(18,467)	0	0	XXX	XXX	XXX	115,278	250,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						7,222,684	XXX	8,000,988	6,852,287	7,028,374	0	(19,521)	0	0	XXX	XXX	XXX	120,860	316,962	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
03040W AK 1	American Water Cap Corp Sr Nt			1	2.A FE	1,067,070	109.292	1,092,915	1,000,000	1,028,135		(8,390)			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	2.B FE	1,497,495	113.273	1,699,091	1,500,000	1,498,620		243			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	1.F FE	1,542,570	112.938	1,694,069	1,500,000	1,523,634		(4,084)			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	1.F FE	1,036,610	111.020	1,110,199	1,000,000	1,019,283		(3,747)			3.300	2.863	AO	8,250	33,000	02/04/2016	10/01/2025
68389X BB 0	Oracle Corp Sr Nt			1	1.G FE	1,481,025	102.674	1,540,104	1,500,000	1,495,594		3,118			2.500	2.720	MN	4,792	37,500	01/28/2016	05/15/2022
92826C AC 6	Visa Inc Sr Nt			1	1.D FE	1,014,500	104.642	1,046,415	1,000,000	1,004,368		(2,157)			2.800	2.569	JD	1,322	28,000	01/19/2016	12/14/2022
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						7,639,270	XXX	8,182,793	7,500,000	7,569,634	0	(15,017)	0	0	XXX	XXX	XXX	63,135	244,250	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
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
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
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						794,028	XXX	851,045	768,833	782,473	0	(3,158)	0	0	XXX	XXX	XXX	2,295	27,535	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						8,433,298	XXX	9,033,838	8,268,833	8,352,107	0	(18,175)	0	0	XXX	XXX	XXX	65,430	271,785	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						26,093,709	XXX	27,370,683	25,500,000	25,940,785	0	(120,965)	0	0	XXX	XXX	XXX	130,524	673,000	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,915,234	XXX	1,992,188	1,852,287	1,909,766	0	(1,054)	0	0	XXX	XXX	XXX	5,582	66,962	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						794,028	XXX	851,045	768,833	782,473	0	(3,158)	0	0	XXX	XXX	XXX	2,295	27,535	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						5,307,450	XXX	6,008,800	5,000,000	5,118,608	0	(18,467)	0	0	XXX	XXX	XXX	115,278	250,000	XXX	XXX
8399999. Grand Total - Bonds						34,110,421	XXX	36,222,716	33,121,120	33,751,632	0	(143,644)	0	0	XXX	XXX	XXX	253,679	1,017,497	XXX	XXX

SCHEDULE D - PART 1

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

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

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 21,063,390	1B 0	1C 0	1D 1,004,368	1E 0	1F 2,542,917	1G 1,495,594
2A 1,028,135	2B 6,617,228	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	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 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 4S 6	U S Treasury Nt 2.750% 05/31/23		01/15/2020	Wells Fargo Securities LLC		10,385,971	10,000,000	35,314
912828 Z9 4	U S Treasury Nt 1.500% 02/15/30		04/08/2020	Bank of America BISD Dealer		2,142,977	2,000,000	4,451
0599999. Total - Bonds - U.S. Government						12,528,948	12,000,000	39,765
8399997. Total - Bonds - Part 3						12,528,948	12,000,000	39,765
8399999. Total - Bonds						12,528,948	12,000,000	39,765
9999999. Total - Bonds, Preferred and Common Stocks						12,528,948	XXX	39,765

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																				
912810 EE 4	U S Treasury Bd 8.500% 02/15/20	..	02/15/2020.	Maturity		500,000	500,000	690,078	502,237		(2,237)		(2,237)		500,000			0	21,250	02/15/2020.
912828 MF 4	U S Treasury 01/15/2020 TIPS	..	01/15/2020.	Maturity		14,455,706	12,150,000	12,217,789	14,459,549	(2,307,944)	(269)		(2,308,213)		12,151,337		2,304,369	2,304,369	99,383	01/15/2020.
0599999. Total - Bonds - U.S. Government						14,955,706	12,650,000	12,907,867	14,961,786	(2,307,944)	(2,506)	0	(2,310,450)	0	12,651,337	0	2,304,369	2,304,369	120,633	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
312913 ZE 9	FHLMC REMIC Ser 1437-HD	..	12/01/2020.	Paydown		4,082	4,082	4,187	4,106		(24)		(24)		4,082			0	154	12/15/2022.
3140GV ZY 4	FNMA Pool #BH7058 3.500% 12/25/47	..	12/01/2020.	Paydown		325,736	325,736	323,649	323,689		2,047		2,047		325,736			0	7,243	12/25/2047.
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.
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40	..	12/01/2020.	Paydown		266,967	266,967	281,525	280,356		(13,388)		(13,388)		266,967			0	6,439	11/25/2040.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						1,031,319	1,031,319	1,059,646	1,058,206	0	(26,887)	0	(26,887)	0	1,031,319	0	0	0	22,847	XXX
Bonds - Industrial and Miscellaneous																				
91159H HL 7	US Bancorp Sr Nt 2.350% 01/29/21	..	12/29/2020.	Call 100.0000		1,500,000	1,500,000	1,499,790	1,499,953		44		44		1,499,996		4	4	49,938	01/29/2021.
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.
3899999. Total - Bonds - Industrial and Miscellaneous						1,513,667	1,513,667	1,513,816	1,513,801	0	(137)	0	(137)	0	1,513,663	0	4	4	50,259	XXX
8399997. Total - Bonds - Part 4						17,500,692	15,194,986	15,481,329	17,533,793	(2,307,944)	(29,530)	0	(2,337,474)	0	15,196,319	0	2,304,373	2,304,373	193,739	XXX
8399999. Total - Bonds						17,500,692	15,194,986	15,481,329	17,533,793	(2,307,944)	(29,530)	0	(2,337,474)	0	15,196,319	0	2,304,373	2,304,373	193,739	XXX
9999999. Total - Bonds, Preferred and Common Stocks						17,500,692	XXX	15,481,329	17,533,793	(2,307,944)	(29,530)	0	(2,337,474)	0	15,196,319	0	2,304,373	2,304,373	193,739	XXX

Sch. D - Pt. 5
NONE

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					5,349	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	5,349	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	5,349	XXX
0599999. Total Cash		XXX	XXX	0	0	5,349	XXX

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

1. January	86,779	4. April	25,092	7. July	5,206	10. October	5,538
2. February	8,699	5. May	4,420	8. August	5,382	11. November	249,036
3. March	33,617	6. June	5,654	9. September	30,764	12. December	5,349

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		4,586,911		203
8799999. Total - Other Cash Equivalents						4,586,911	0	203
8899999. Total - Cash Equivalents						4,586,911	0	203

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	For protection of state's ph's			198,589	229,352
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			29,788	34,403
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			163,925	177,033
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			198,589	229,352
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			332,818	359,432
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			297,883	344,027
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,546,972	2,950,279		
37. Oklahoma OK						
38. Oregon OR	B	Workers compensation			268,095	309,625
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			74,560	79,494
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	2,546,972	2,950,279	1,564,247	1,762,718

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