



# ANNUAL STATEMENT

For the Year Ended December 31, 2020  
of the Condition and Affairs of the

## SCOTTSDALE INSURANCE COMPANY

NAIC Group Code..... 140, 140 (Current Period) (Prior Period)      NAIC Company Code..... 41297      Employer's ID Number..... 31-1024978

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

Incorporated/Organized..... January 4, 1982      Commenced Business..... July 1, 1982

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

Main Administrative Office      8877 N. GAINEY CENTER DRIVE .. SCOTTSDALE .. AZ .. US .. 85258-2108      480-365-4000  
*(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*

Mail Address      ONE WEST NATIONWIDE BLVD., 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      614-249-1545  
*(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*

Internet Web Site Address      WWW.SCOTTSDALEINS.COM

Statutory Statement Contact      CHERYL M DENNIS      614-249-1545  
*(Name) (Area Code) (Telephone Number) (Extension)*  
FINRPT@NATIONWIDE.COM      866-315-1430  
*(E-Mail Address) (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.

<u>DS</u> (Signature) DENISE LYNN SKINGLE 1. (Printed Name) SVP & SECRETARY (Title)	<u>Amber</u> (Signature) AMBER M. WAYNE 2. (Printed Name) VP & TREASURER (Title)	<u>Vacant</u> (Signature) 3. (Printed Name) <u>President</u> (Title)
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Subscribed and sworn to before me  
This 13th day of February 2021  
Sfjld

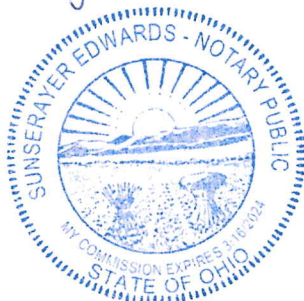
a. Is this an original filing?      Yes [X]      No [ ]

b. If no

1. State the amendment number      \_\_\_\_\_

2. Date filed      \_\_\_\_\_

3. Number of pages attached      \_\_\_\_\_



## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	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.....	44,400,605	24.8	44,400,605		44,400,605	24.8
1.02 All Other Governments.....	15,028,527	8.4	15,028,527		15,028,527	8.4
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.....	1,134,759	0.6	1,134,759		1,134,759	0.6
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	8,135,638	4.5	8,135,639		8,135,639	4.5
1.06 Industrial and Miscellaneous.....	34,691,802	19.4	34,691,802	31,982	34,723,784	19.4
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.....	14,426,761	8.1	14,426,761		14,426,761	8.1
1.11 Total Long-Term Bonds.....	117,818,092	65.8	117,818,093	31,982	117,850,075	65.8
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.....	62,311,173	34.8	62,311,173		62,311,173	34.8
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.....	62,311,173	34.8	62,311,173	0	62,311,173	34.8
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).....	(95,763,638)	(53.5)	(95,763,638)		(95,763,638)	(53.5)
6.02 Cash Equivalents (Schedule E, Part 2).....	94,629,287	52.9	94,629,287		94,629,287	52.9
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	(1,134,351)	(0.6)	(1,134,351)	0	(1,134,351)	(0.6)
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).....	31,982	0.0	31,982	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	179,026,896	100.0	179,026,897	31,982	179,026,897	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.....	<b>NONE</b>	
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

## 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.....	<b>NONE</b>	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

## 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.....	<b>NONE</b>	
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

## SCHEDULE D - VERIFICATION BETWEEN YEARS

### Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....		1,293,414,661
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		37,871,824
3. Accrual of discount.....		512,901
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12.....	430,199	
4.2 Part 2, Section 1, Column 15.....	_____	
4.3 Part 2, Section 2, Column 13.....	969,211	
4.4 Part 4, Column 11.....	(17,556,883)	(16,157,473)
5. Total gain (loss) on disposals, Part 4, Column 19.....	_____	42,590,116
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....	_____	1,178,350,531
7. Deduct amortization of premium.....	_____	1,897,118
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15.....	587,724	
8.2 Part 2, Section 1, Column 19.....	_____	
8.3 Part 2, Section 2, Column 16.....	_____	
8.4 Part 4, Column 15.....	1,026,360	1,614,084
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.....	_____	530,805
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	_____	180,129,269
12. Deduct total nonadmitted amounts.....	_____	
13. Statement value at end of current period (Line 11 minus Line 12).....	_____	180,129,269

**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
<b>BONDS</b>				
1. United States.....	44,400,609	52,380,351	43,811,403	41,066,662
Governments (Including all obligations guaranteed by governments)				
2. Canada.....	15,028,527	15,909,407	14,412,750	14,931,238
3. Other Countries.....				
4. Totals.....	59,429,136	68,289,758	58,224,153	55,997,900
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.....	1,134,759	1,211,592	1,259,805	1,115,000
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.....	8,135,638	9,156,425	8,327,006	8,382,862
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)				
8. United States.....	40,280,268	41,689,613	40,977,686	39,997,068
9. Canada.....	988,415	1,122,047	984,150	1,000,000
10. Other Countries.....	7,849,880	8,103,548	7,893,029	7,868,159
11. Totals.....	49,118,563	50,915,208	49,854,865	48,865,227
Parent, Subsidiaries and Affiliates				
12. Totals.....				
<b>13. Total Bonds.....</b>	<b>117,818,096</b>	<b>129,572,983</b>	<b>117,665,829</b>	<b>114,360,989</b>
<b>PREFERRED STOCKS</b>				
Industrial and Miscellaneous (Unaffiliated)				
14. United States.....				
15. Canada.....				
16. Other Countries.....				
17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates				
18. Totals.....				
<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>COMMON STOCKS</b>				
Industrial and Miscellaneous (Unaffiliated)				
20. United States.....				
21. Canada.....				
22. Other Countries.....				
23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates				
24. Totals.....	62,311,173	62,311,173	77,310,762	
<b>25. Total Common Stocks.....</b>	<b>62,311,173</b>	<b>62,311,173</b>	<b>77,310,762</b>	
<b>26. Total Stocks.....</b>	<b>62,311,173</b>	<b>62,311,173</b>	<b>77,310,762</b>	
<b>27. Total Bonds and Stocks.....</b>	<b>180,129,269</b>	<b>191,884,156</b>	<b>194,976,591</b>	

### 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)
<b>1. U.S. Governments</b>												
1.1 NAIC 1	13,303,647	5,630,149	8,215		25,458,595	.XXX	44,400,606	37.7	216,938,888	17.6	44,400,605	
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	13,303,647	5,630,149	8,215	0	25,458,595	.XXX	44,400,606	37.7	216,938,888	17.6	44,400,605	0
<b>2. All Other Governments</b>												
2.1 NAIC 1			15,028,527			.XXX	15,028,527	12.8	14,599,729	1.2	15,028,527	
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	15,028,527	0	0	.XXX	15,028,527	12.8	14,599,729	1.2	15,028,527	0
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1						.XXX	.0	0.0	8,851,469	0.7		
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	8,851,469	0.7	0	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1		1,134,759				.XXX	1,134,759	1.0	22,516,159	1.8	1,134,759	
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	1,134,759	0	0	0	.XXX	1,134,759	1.0	22,516,159	1.8	1,134,759	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	288,067	2,631,619	2,434,720	1,691,946	202	.XXX	7,046,554	6.0	221,733,702	18.0	7,046,553	
5.2 NAIC 2						.XXX	.0	0.0	5,019,617	0.4		
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			1,089,086			.XXX	1,089,086	0.9	1,100,721	0.1	1,089,086	
5.7 Totals	288,067	2,631,619	3,523,806	1,691,946	202	.XXX	8,135,640	6.9	227,854,040	18.5	8,135,639	0

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### 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)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1.....	2,865,197	6,059,548	6,100,314	987,060		XXX	16,012,119	13.6	387,748,489	31.5	8,456,615	7,555,505
6.2 NAIC 2.....	4,096,942	3,885,289	5,115,233			XXX	13,097,464	11.1	316,053,708	25.7	9,246,751	3,850,713
6.3 NAIC 3.....	85,476	5,496,743				XXX	5,582,219	4.7	10,896,778	0.9	5,582,218	
6.4 NAIC 4.....						XXX	0	0.0		0.0		
6.5 NAIC 5.....						XXX	0	0.0	11,978,934	1.0		
6.6 NAIC 6.....						XXX	0	0.0		0.0		
6.7 Totals.....	7,047,615	15,441,580	11,215,547	987,060	0	XXX	34,691,802	29.4	726,677,909	59.0	23,285,584	11,406,218
<b>7. Hybrid Securities</b>												
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
<b>8. Parent, Subsidiaries and Affiliates</b>												
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
<b>9. SVO Identified Funds</b>												
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
<b>10. Unaffiliated Bank Loans</b>												
10.1 NAIC 1.....						XXX	0	0.0		0.0		
10.2 NAIC 2.....		9,740,869				XXX	9,740,869	8.3	9,848,690	0.8	9,740,869	
10.3 NAIC 3.....						XXX	0	0.0		0.0		
10.4 NAIC 4.....			4,685,892			XXX	4,685,892	4.0	4,785,816	0.4	4,685,892	
10.5 NAIC 5.....						XXX	0	0.0		0.0		
10.6 NAIC 6.....						XXX	0	0.0		0.0		
10.7 Totals.....	0	9,740,869	4,685,892	0	0	XXX	14,426,761	12.2	14,634,506	1.2	14,426,761	0

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### 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)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1.....	(d).....16,456,911	.....15,456,075	.....23,571,776	.....2,679,006	.....25,458,797	.....0	.....83,622,565	.....71.0	.....XXX	.....XXX	.....76,067,059	.....7,555,505
11.2 NAIC 2.....	(d).....4,096,942	.....13,626,158	.....5,115,233	.....0	.....0	.....0	.....22,838,333	.....19.4	.....XXX	.....XXX	.....18,987,620	.....3,850,713
11.3 NAIC 3.....	(d).....85,476	.....5,496,743	.....0	.....0	.....0	.....0	.....5,582,219	.....4.7	.....XXX	.....XXX	.....5,582,218	.....0
11.4 NAIC 4.....	(d).....0	.....0	.....4,685,892	.....0	.....0	.....0	.....4,685,892	.....4.0	.....XXX	.....XXX	.....4,685,892	.....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	.....1,089,086	.....0	.....0	.....0	(c).....1,089,086	.....0.9	.....XXX	.....XXX	.....1,089,086	.....0
11.7 Totals.....	.....20,639,329	.....34,578,976	.....34,461,987	.....2,679,006	.....25,458,797	.....0	(b).....117,818,095	.....100.0	.....XXX	.....XXX	.....106,411,875	.....11,406,218
11.8 Line 11.7 as a % of Col. 7.....	.....17.5	.....29.3	.....29.3	.....2.3	.....21.6	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....90.3	.....9.7
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1.....	.....101,185,969	.....212,291,112	.....388,496,875	.....117,289,399	.....53,125,081	.....0	.....XXX	.....XXX	.....872,388,436	.....70.8	.....659,697,871	.....212,690,563
12.2 NAIC 2.....	.....12,653,286	.....182,265,624	.....120,126,530	.....15,876,575	.....0	.....0	.....XXX	.....XXX	.....330,922,015	.....26.9	.....305,720,483	.....25,201,533
12.3 NAIC 3.....	.....0	.....10,896,778	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....10,896,778	.....0.9	.....10,896,778	.....0
12.4 NAIC 4.....	.....0	.....0	.....4,785,816	.....0	.....0	.....0	.....XXX	.....XXX	.....4,785,816	.....0.4	.....4,785,816	.....0
12.5 NAIC 5.....	.....393,582	.....6,568,537	.....1,744,455	.....3,272,360	.....0	.....0	.....XXX	.....XXX	(c).....11,978,934	.....1.0	.....5,125,000	.....6,853,934
12.6 NAIC 6.....	.....0	.....0	.....1,100,721	.....0	.....0	.....0	.....XXX	.....XXX	(c).....1,100,721	.....0.1	.....1,100,721	.....0
12.7 Totals.....	.....114,232,837	.....412,022,051	.....516,254,397	.....136,438,334	.....53,125,081	.....0	.....XXX	.....XXX	(b).....1,232,072,700	.....100.0	.....987,326,669	.....244,746,030
12.8 Line 12.7 as a % of Col. 9.....	.....9.3	.....33.4	.....41.9	.....11.1	.....4.3	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....80.1	.....19.9
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1.....	.....13,778,882	.....12,627,687	.....22,033,653	.....2,168,039	.....25,458,797	.....0	.....76,067,058	.....64.6	.....659,697,871	.....53.5	.....76,067,058	.....XXX
13.2 NAIC 2.....	.....2,611,067	.....12,390,533	.....3,986,020	.....0	.....0	.....0	.....18,987,620	.....16.1	.....305,720,483	.....24.8	.....18,987,620	.....XXX
13.3 NAIC 3.....	.....85,476	.....5,496,743	.....0	.....0	.....0	.....0	.....5,582,219	.....4.7	.....10,896,778	.....0.9	.....5,582,219	.....XXX
13.4 NAIC 4.....	.....0	.....0	.....4,685,892	.....0	.....0	.....0	.....4,685,892	.....4.0	.....4,785,816	.....0.4	.....4,685,892	.....XXX
13.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....5,125,000	.....0.4	.....0	.....XXX
13.6 NAIC 6.....	.....0	.....0	.....1,089,086	.....0	.....0	.....0	.....1,089,086	.....0.9	.....1,100,721	.....0.1	.....1,089,086	.....XXX
13.7 Totals.....	.....16,475,425	.....30,514,963	.....31,794,651	.....2,168,039	.....25,458,797	.....0	.....106,411,875	.....90.3	.....987,326,669	.....80.1	.....106,411,875	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....15.5	.....28.7	.....29.9	.....2.0	.....23.9	.....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.....	.....14.0	.....25.9	.....27.0	.....1.8	.....21.6	.....0.0	.....90.3	.....XXX	.....XXX	.....XXX	.....90.3	.....XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1.....	.....2,678,029	.....2,828,387	.....1,538,122	.....510,967	.....0	.....0	.....7,555,505	.....6.4	.....212,690,563	.....17.3	.....XXX	.....7,555,505
14.2 NAIC 2.....	.....1,485,875	.....1,235,625	.....1,129,213	.....0	.....0	.....0	.....3,850,713	.....3.3	.....25,201,533	.....2.0	.....XXX	.....3,850,713
14.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....6,853,934	.....0.6	.....XXX	.....0
14.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.7 Totals.....	.....4,163,904	.....4,064,012	.....2,667,335	.....510,967	.....0	.....0	.....11,406,218	.....9.7	.....244,746,030	.....19.9	.....XXX	.....11,406,218
14.8 Line 14.7 as a % of Col. 7.....	.....36.5	.....35.6	.....23.4	.....4.5	.....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.....	.....3.5	.....3.4	.....2.3	.....0.4	.....0.0	.....0.0	.....9.7	.....XXX	.....XXX	.....XXX	.....XXX	.....9.7

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(a) Includes \$.....6,463,555 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 \$.....4,497,300 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
<b>1. U.S. Governments</b>												
1.01 Issuer Obligations.....	12,995,599	5,298,953			25,458,595	.XXX	43,753,147	37.1	216,078,686	17.5	43,753,147	
1.02 Residential Mortgage-Backed Securities.....	308,048	331,196	8,215			.XXX	647,459	0.5	860,202	0.1	647,459	
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.....	13,303,647	5,630,149	8,215	0	25,458,595	.XXX	44,400,606	37.7	216,938,888	17.6	44,400,606	0
<b>2. All Other Governments</b>												
2.01 Issuer Obligations.....			15,028,527			.XXX	15,028,527	12.8	14,599,729	1.2	15,028,527	
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	15,028,527	0	0	.XXX	15,028,527	12.8	14,599,729	1.2	15,028,527	0
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.01 Issuer Obligations.....						.XXX	0	0.0	8,851,469	0.7		
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	8,851,469	0.7	0	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01 Issuer Obligations.....		1,134,759				.XXX	1,134,759	1.0	22,516,159	1.8	1,134,759	
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	1,134,759	0	0	0	.XXX	1,134,759	1.0	22,516,159	1.8	1,134,759	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.01 Issuer Obligations.....		2,127,673	3,329,592	1,625,664		.XXX	7,082,929	6.0	92,295,740	7.5	7,082,929	
5.02 Residential Mortgage-Backed Securities.....	247,765	503,832	194,206	66,282	202	.XXX	1,012,287	0.9	120,511,785	9.8	1,012,288	
5.03 Commercial Mortgage-Backed Securities.....	62	114	7			.XXX	183	0.0	243	0.0	182	
5.04 Other Loan-Backed and Structured Securities.....	40,240					.XXX	40,240	0.0	15,046,272	1.2	40,240	
5.05 Totals.....	288,067	2,631,619	3,523,805	1,691,946	202	.XXX	8,135,639	6.9	227,854,040	18.5	8,135,639	0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.01 Issuer Obligations.....	3,547,980	9,947,626	6,698,562	37,086		.XXX	20,231,254	17.2	468,299,952	38.0	17,355,766	2,875,489
6.02 Residential Mortgage-Backed Securities.....	906,224	653,778	252,846			.XXX	1,812,848	1.5	122,479,940	9.9	1,812,848	
6.03 Commercial Mortgage-Backed Securities.....		502,905	2,330,763			.XXX	2,833,668	2.4	62,368,301	5.1	2,330,763	502,905
6.04 Other Loan-Backed and Structured Securities.....	2,593,411	4,337,270	1,933,376	949,974		.XXX	9,814,031	8.3	73,529,715	6.0	3,599,055	6,214,976
6.05 Totals.....	7,047,615	15,441,579	11,215,547	987,060	0	.XXX	34,691,801	29.4	726,677,908	59.0	23,285,584	11,406,218
<b>7. Hybrid Securities</b>												
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
<b>8. Parent, Subsidiaries and Affiliates</b>												
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

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**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

	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
<b>9. SVO Identified Funds</b>												
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
<b>10. Unaffiliated Bank Loans</b>												
10.01 Unaffiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired.....		9,740,869	4,685,892			XXX	14,426,761	12.2	14,634,506	1.2	14,426,761	
10.03 Totals.....	0	9,740,869	4,685,892	0	0	XXX	14,426,761	12.2	14,634,506	1.2	14,426,761	0
<b>11. Total Bonds Current Year</b>												
11.01 Issuer Obligations.....	16,543,579	18,509,011	25,056,681	1,662,750	25,458,595	XXX	87,230,616	74.0	XXX	XXX	84,355,128	2,875,489
11.02 Residential Mortgage-Backed Securities.....	1,462,037	1,488,806	455,267	66,282	202	XXX	3,472,594	2.9	XXX	XXX	1,659,747	1,812,848
11.03 Commercial Mortgage-Backed Securities.....	62	503,019	2,330,770	0	0	XXX	2,833,851	2.4	XXX	XXX	2,330,945	502,905
11.04 Other Loan-Backed and Structured Securities.....	2,633,651	4,337,270	1,933,376	949,974	0	XXX	9,854,271	8.4	XXX	XXX	3,639,295	6,214,976
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	9,740,869	4,685,892	0	0	XXX	14,426,761	12.2	XXX	XXX	14,426,761	0
11.08 Totals.....	20,639,329	34,578,975	34,461,986	2,679,006	25,458,797	0	117,818,093	100.0	XXX	XXX	106,411,876	11,406,218
11.09 Line 11.08 as a % of Col. 7.....	17.5	29.3	29.3	2.3	21.6	0.0	100.0	XXX	XXX	XXX	90.3	9.7
<b>12. Total Bonds Prior Year</b>												
12.01 Issuer Obligations.....	47,544,182	277,006,571	397,228,029	75,675,349	25,187,604	XXX	XXX	XXX	822,641,735	66.8	764,666,664	57,975,071
12.02 Residential Mortgage-Backed Securities.....	35,949,120	75,349,682	51,253,396	54,700,499	26,599,230	XXX	XXX	XXX	243,851,927	19.8	132,201,449	111,650,478
12.03 Commercial Mortgage-Backed Securities.....	14,841,644	21,895,545	25,631,355	6,062,485	1,338,247	XXX	XXX	XXX	62,368,544	5.1	42,460,026	19,908,519
12.04 Other Loan-Backed and Structured Securities.....	15,897,891	37,770,251	27,507,113	6,062,485	1,338,247	XXX	XXX	XXX	88,575,987	7.2	33,364,025	55,211,962
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....						XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....			14,634,506			XXX	XXX	XXX	14,634,506	1.2	14,634,506	
12.08 Totals.....	114,232,837	412,022,049	516,254,399	136,438,333	53,125,081	0	XXX	XXX	1,232,072,699	100.0	987,326,670	244,746,030
12.09 Line 12.08 as a % of Col. 9.....	9.3	33.4	41.9	11.1	4.3	0.0	XXX	XXX	100.0	XXX	80.1	19.9
<b>13. Total Publicly Traded Bonds</b>												
13.01 Issuer Obligations.....	15,463,275	18,187,838	23,619,756	1,625,664	25,458,595	XXX	84,355,128	71.6	764,666,664	62.1	84,355,128	XXX
13.02 Residential Mortgage-Backed Securities.....	555,813	835,028	202,421	66,282	202	XXX	1,659,746	1.4	132,201,449	10.7	1,659,746	XXX
13.03 Commercial Mortgage-Backed Securities.....	62	114	2,330,770	0	0	XXX	2,330,946	2.0	42,460,026	3.4	2,330,946	XXX
13.04 Other Loan-Backed and Structured Securities.....	456,276	1,751,114	955,812	476,093	0	XXX	3,639,295	3.1	33,364,025	2.7	3,639,295	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.....		9,740,869	4,685,892			XXX	14,426,761	12.2	14,634,506	1.2	14,426,761	XXX
13.08 Totals.....	16,475,426	30,514,963	31,794,651	2,168,039	25,458,797	0	106,411,876	90.3	987,326,670	80.1	106,411,876	XXX
13.09 Line 13.08 as a % of Col. 7.....	15.5	28.7	29.9	2.0	23.9	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.....	14.0	25.9	27.0	1.8	21.6	0.0	90.3	XXX	XXX	XXX	90.3	XXX
<b>14. Total Privately Placed Bonds</b>												
14.01 Issuer Obligations.....	1,080,306	321,172	1,436,925	37,086	0	XXX	2,875,489	2.4	57,975,071	4.7	XXX	2,875,489
14.02 Residential Mortgage-Backed Securities.....	906,224	653,778	252,846	0	0	XXX	1,812,848	1.5	111,650,478	9.1	XXX	1,812,848
14.03 Commercial Mortgage-Backed Securities.....		502,905	0	0	0	XXX	502,905	0.4	19,908,519	1.6	XXX	502,905
14.04 Other Loan-Backed and Structured Securities.....	2,177,375	2,586,156	977,564	473,881	0	XXX	6,214,976	5.3	55,211,962	4.5	XXX	6,214,976
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.....	4,163,905	4,064,011	2,667,335	510,967	0	0	11,406,218	9.7	244,746,030	19.9	XXX	11,406,218
14.09 Line 14.08 as a % of Col. 7.....	36.5	35.6	23.4	4.5	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.....	3.5	3.4	2.3	0.4	0.0	0.0	9.7	XXX	XXX	XXX	XXX	9.7

## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	85,304,368			85,304,368	
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.....	85,304,368			85,304,368	
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

S110

(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

S115

	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.....	5,070,416,804			5,070,416,804
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	4,975,787,517			4,975,787,517
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).....	94,629,287	0	0	94,629,287
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	94,629,287	0	0	94,629,287

(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**

**Sch. BA - Pt. 1  
NONE**

**Sch. BA - Pt. 2  
NONE**

**Sch. BA - Pt. 3  
NONE**









### SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	n	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	
					1A	67,222,808		1B 5,156,293		1C 280,000		1D 1,862,107		1E 985,231		1F 7,061,756		1G 1,054,367				
					2A	5,470,011		2B 6,847,545		2C 10,520,778												
					3A	0		3B 631,718		3C 4,950,500												
					4A	4,685,892		4B 0		4C 0												
					5A	0		5B 0		5C 0												
					6	1,089,086																

### SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

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												

# NONE

## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
<b>Common Stocks - Parent, Subsidiaries and Affiliates Other</b>																		
35644@ 10 6	Freedom Specialty Ins Co Com.....				292,000,000	24,217,142	82.935	24,217,142	25,488,157				639,864		639,864		01/14/2011	
81052@ 10 5	Scottsdale Surplus Lines Ins Co.....				10,000,000	19,874,595	1,987.459	19,874,595	18,660,199				373,813		373,813		03/17/1997	
92555@ 10 4	Veterinary Pet Ins Com.....				6,935,387,000	18,219,436	2.627	18,219,436	33,162,406				(44,466)		(44,466)		12/31/2009	
9399999	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....					62,311,173	XXX	62,311,173	77,310,762	0	0	0	969,211	0	969,211	0	XXX	XXX
9899999	Total Common and Preferred Stock.....					62,311,173	XXX	62,311,173	77,310,762	0	0	0	969,211	0	969,211	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

### 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
<b>Bonds - All Other Government</b>								
135087 K3 7	Canada /Govt/ Bd CDN\$ 1.250% 06/01/30.....		03/25/2020.....	RW Pressprich & Co.....		3,709,331	3,575,259	14,326
1099999. Total - Bonds - All Other Government.....						3,709,331	3,575,259	14,326
<b>Bonds - Industrial and Miscellaneous</b>								
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202.....		01/17/2020.....	Nomura Securities Intl LLC.....		757,329	757,343	1,193
06541R BB 8	BANK CMBS Ser 2019-BN23 CI A3.....		12/21/2020.....	Morgan Stanley & Co LLC.....		889,063	800,000	1,428
06541U BW 5	BANK CMBS Ser 2020-BN30 CI A4.....		12/11/2020.....	Bank of America BISS Dealer.....		823,985	800,000	898
08163B BA 8	Benchmark Mtg Tr CMBS Ser 2020-B22 CI A5.....		12/18/2020.....	Deutsche Bank Capital.....		617,958	600,000	987
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A.....		03/06/2020.....	Morgan Stanley & Co LLC.....		763,856	763,856	
90269P AA 9	UBS-BoFA Merrill Lynch Tr CMBS Ser 2012-.....		12/17/2020.....	Deutsche Bank Capital.....		502,969	500,000	1,018
3899999. Total - Bonds - Industrial and Miscellaneous.....						4,355,160	4,221,199	5,524
8399997. Total - Bonds - Part 3.....						8,064,491	7,796,458	19,850
8399998. Total - Bonds - Summary Item from Part 5.....						29,807,333	29,146,722	101,106
8399999. Total - Bonds.....						37,871,824	36,943,180	120,956
9999999. Total - Bonds, Preferred and Common Stocks.....						37,871,824	XXX	120,956

















### 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	For rei gn	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
30217A AC 7	Experian Finance PLC Sr Nt.....	D	06/29/2020	Nationwide Mutual.....		5,218,680	5,000,000	4,948,500	4,948,733		2,062		2,062		4,950,795		267,885	267,885	76,007	03/08/2030
423012 AF 0	Heineken NV Sr Nt 3.500% 01/29/28.....	C	06/29/2020	Nationwide Mutual.....		5,627,705	5,000,000	4,967,600	4,974,575		1,354		1,354		4,975,930		651,775	651,775	160,417	01/29/2028
456873 AA 6	Ingersoll-Rand Lux Finance Nt.....	C	04/13/2020	Call 100.0000.....		1,000,000	1,000,000	999,340	999,958		36		36		999,994		6	6	11,813	05/01/2020
88167A AC 5	Teva Pharmaceuticals NE Sr Nt.....	C	06/29/2020	Nationwide Mutual.....		1,260,360	1,296,000	1,293,862	1,255,111	40,199	217		40,416		1,295,527		(35,167)	(35,167)	26,770	07/21/2021
92857W BH 2	Vodafone Group PLC Sr Nt.....	D	01/29/2020	Nationwide of America.....		3,075,582	3,000,000	3,086,670	3,076,952		(1,370)		(1,370)		3,075,582				60,313	01/16/2024
3899999	Total - Bonds - Industrial and Miscellaneous.....					709,905,805	686,941,174	705,798,315	696,435,581	90,571	(734,130)		(643,559)		695,792,016		13,582,985	13,582,985	12,254,342	XXX
<b>Bonds - Unaffiliated Bank Loans</b>																				
000000 00 0	Messer Industries Initial Term B-1 Loan.....		09/30/2020	Redemption 100.0000.....		36,000	36,000	36,180	36,165		(165)		(165)		36,000			0	730	03/01/2026
91136E AJ 4	United Rentals North America Term Ln Nt.....		12/31/2020	Redemption 100.0000.....		74,438	74,438	74,852	74,800		(363)		(363)		74,438			0	1,435	10/05/2025
91136E AJ 4	United Rentals North America Term Ln Nt.....		03/31/2020	Redemption 100.0000.....		24,813	24,813	24,951	24,933		(121)		(121)		24,813			0	215	10/05/2025
8299999	Total - Bonds - Unaffiliated Bank Loans.....					135,251	135,251	135,983	135,898	0	(649)		(649)		135,251		0	0	2,380	XXX
8399997	Total - Bonds - Part 4.....					1,146,774,900	1,090,431,226	1,131,148,351	1,123,084,599	(17,556,883)	(1,100,983)		(18,657,866)		1,115,965,565	(1,186,191)	41,977,190	40,790,999	17,610,873	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					31,575,631	29,146,722	29,807,333			(30,821)		(30,821)		29,776,514		1,799,117	1,799,117	380,906	XXX
8399999	Total - Bonds.....					1,178,350,531	1,119,577,948	1,160,955,684	1,123,084,599	(17,556,883)	(1,131,804)		(18,688,687)		1,145,742,079	(1,186,191)	43,776,307	42,590,116	17,991,779	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					1,178,350,531	XXX	1,160,955,684	1,123,084,599	(17,556,883)	(1,131,804)		(18,688,687)		1,145,742,079	(1,186,191)	43,776,307	42,590,116	17,991,779	XXX

E14.7

### 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	F o r e i g n	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
<b>Bonds - Industrial and Miscellaneous</b>																				
00287Y DC 0	Abbvie Inc Sr Nt 3.800% 03/15/25.....		05/14/2020	Tax Free Exchange.....	06/29/2020	Nationwide Mutual.....	4,000,000	4,015,185	4,432,736	4,014,861		(324)		(324)			417,875	417,875	43,911	24,911
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		01/17/2020	Nomura Securities Intl LLC.....	12/01/2020	Paydown.....	182,657	182,654	182,657	182,657		3		3				0	2,712	288
14448C AA 2	Carrier Global Corp Sr Nt.....		02/18/2020	Various.....	06/29/2020	Nationwide Mutual.....	3,000,000	3,009,072	3,000,489	3,008,785		(287)		(287)			(8,296)	(8,296)	27,674	
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A.....		03/06/2020	Morgan Stanley & Co LLC.....	12/10/2020	Redemption 100.0000.....	36,144	36,144	36,144	36,144				0			0	0	673	
337932 AL 1	Firstenergy Corp Sr Nt.....		02/18/2020	Various.....	06/29/2020	Nationwide Mutual.....	2,000,000	1,999,460	2,076,326	1,999,481		21		21			76,845	76,845	18,992	
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt.....		02/21/2020	Various.....	06/29/2020	Nationwide Mutual.....	2,000,000	2,221,211	2,314,362	2,208,252		(12,960)		(12,960)			106,110	106,110	39,178	8,958
68902V AF 4	Otis Worldwide Corp Sr Nt.....		02/19/2020	Various.....	06/29/2020	Nationwide Mutual.....	2,000,000	1,999,997	2,103,230	1,999,992		(5)		(5)			103,238	103,238	17,385	
75513E BB 6	Raytheon Tech Corp Sr Nt.....		06/10/2020	Tax Free Exchange.....	06/29/2020	Nationwide Mutual.....	1,000,000	999,745	1,031,365	999,757		11		11			31,608	31,608	8,089	6,611
75513E BD 2	Raytheon Tech Corp Sr Nt.....		06/10/2020	Tax Free Exchange.....	06/29/2020	Nationwide Mutual.....	1,000,000	998,348	1,074,456	998,376		27		27			76,080	76,080	9,244	7,556
89054X AD 7	Topaz Solar Farms LLC Nt.....		04/28/2020	Tax Free Exchange.....	05/29/2020	Call 100.0000.....	13,429	13,429	13,429	13,429				0			0	0	107	51
89054X AD 7	Topaz Solar Farms LLC Nt.....		04/28/2020	Tax Free Exchange.....	06/29/2020	Nationwide Mutual.....	6,664,492	6,692,941	7,290,941	6,692,442		(498)		(498)			598,499	598,499	80,321	25,270
941053 AH 3	Waste Connections Inc Sr Nt.....		01/21/2020	Various.....	06/29/2020	Nationwide Mutual.....	1,500,000	1,698,219	1,775,448	1,689,290		(8,929)		(8,929)			86,158	86,158	36,833	9,208
941053 AJ 9	Waste Connections Inc Sr Nt.....		01/21/2020	JP Morgan Securities LLC.....	06/29/2020	Nationwide Mutual.....	2,000,000	2,154,440	2,247,520	2,147,854		(6,586)		(6,586)			99,666	99,666	46,278	15,944
94106B AA 9	Waste Connections Inc Sr Nt.....		01/21/2020	Bank of America BISD Dealer.....	06/29/2020	Nationwide Mutual.....	1,750,000	1,749,843	1,848,774	1,749,854		11		11			98,920	98,920	19,717	
225313 AM 7	Credit Agricole SA Sub Nt.....	D	01/31/2020	Various.....	06/29/2020	Nationwide Mutual.....	2,000,000	2,036,645	2,147,754	2,035,340		(1,305)		(1,305)			112,414	112,414	29,792	2,309
3899999.	Total - Bonds - Industrial and Miscellaneous.....						29,146,722	29,807,333	31,575,631	29,776,514	0	(30,821)	0	(30,821)	0	0	1,799,117	1,799,117	380,906	101,106
8399998.	Total - Bonds.....						29,146,722	29,807,333	31,575,631	29,776,514	0	(30,821)	0	(30,821)	0	0	1,799,117	1,799,117	380,906	101,106
9999999.	Total - Bonds, Preferred and Common Stocks.....						29,807,333	29,807,333	31,575,631	29,776,514	0	(30,821)	0	(30,821)	0	0	1,799,117	1,799,117	380,906	101,106

E15

**SCHEDULE D - PART 6 - SECTION 1**  
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company			3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
												11 Number of Shares	12 % of Outstanding
<b>Common Stocks - U.S. Property and Casualty Insurer</b>													
35644@ 10 6	Freedom Specialty Insurance Co.....				22209.....	75-6013587.....	8bi	NO		24,217,142		292,000,000	100.0
81052@ 10 5	Scottsdale Surplus Lines Ins. Co.....				10672.....	86-0835870.....	8bi	NO		19,874,595		10,000,000	100.0
92555@ 10 4	Veterinary Pet Insurance Co.....				42285.....	95-3750113.....	8bi	NO		18,219,436		6,935,387,000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....									0	62,311,173	0	XXX	XXX
1899999. Total - Common Stocks.....									0	62,311,173	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....									0	62,311,173	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....136,940,971.

2. Total amount of intangible assets nonadmitted \$.....0.

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**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
	DVM Insurance Agency, Inc.....	Veterinary Pet Insurance Co.....		1,000,000	100.0
	VPI Services, Inc.....	Veterinary Pet Insurance Co.....		1,000,000	100.0
0299999. Total - Common Stock.....			0	XXX	XXX
0399999. Total - Preferred and Common Stock.....			0	XXX	XXX

**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**



**SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>						
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3 Cl A		1.D FM	4,251	4,251	03/25/2036
81376G AC 4	Securitized AB Receivables LLC RMBS Ser		1.D FM	49,780	27,731	09/25/2036
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			54,031	31,982	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)			54,031	31,982	XXX
<b>Totals</b>						
6499999	Total - Residential Mortgage-Backed Securities			54,031	31,982	XXX
7099999	Subtotal - Bonds			54,031	31,982	XXX
9999999	Totals			54,031	31,982	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(1,057,681) Book/Adjusted Carrying Value \$.....(1,058,996)
- Average balance for the year: Fair Value \$.....468,563 Book/Adjusted Carrying Value \$.....448,933

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0
		1D	31,982	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 DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

**NONE**

**SCHEDULE E - PART 1 - CASH**

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>Open Depositories</b>						
Bank of New York Mellon..... New York, NY.....					95,592	XXX
Chase Bank..... Columbus, OH.....					(95,859,230)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.0	.0	(95,763,638)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.0	.0	(95,763,638)	XXX
0599999. Total Cash.....	XXX	XXX	.0	.0	(95,763,638)	XXX

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

1. January.....(78,954,003)	4. April.....(70,317,041)	7. July.....(83,194,907)	10. October.....(99,422,172)
2. February.....(80,593,529)	5. May.....(72,729,540)	8. August.....(87,239,466)	11. November.....(116,877,927)
3. March.....(75,132,533)	6. June.....(77,019,424)	9. September.....(81,926,763)	12. December.....(95,763,638)

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>Other Cash Equivalents</b>								
	Nationwide Cash Management Co.....		12/31/2020.....	.....0.467		.....94,629,287	.....0	.....1,938
8799999	Total - Other Cash Equivalents.....					.....94,629,287	.....0	.....1,938
8899999	Total - Cash Equivalents.....					.....94,629,287	.....0	.....1,938

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**

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA						
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.....			868,314	942,420
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ	B...	For protection of state's ph's.....			99,966	101,477
32. New Mexico.....NM						
33. New York.....NY						
34. North Carolina.....NC						
35. North Dakota.....ND						
36. Ohio.....OH	B...	For protection of all ph's.....	2,721,268	3,563,554		
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC	B...	For protection of state's ph's.....			664,324	701,700
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	17,338,661	19,037,637
59. Total.....	XXX	XXX	2,721,268	3,563,554	18,971,265	20,783,234

**DETAILS OF WRITE-INS**

5801. Canada.....	B...	Reinsurance.....			14,617,393	15,474,083
5802. New York.....	B...	Reinsurance.....			2,721,268	3,563,554
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	17,338,661	19,037,637