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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

SCOTTSDALE INDEMNITY COMPANY

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

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

Incorporated/Organized..... November 14, 1984 | Commenced Business..... August 1, 1985

Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	18700 N. HAYDEN ROAD .. SCOTTSDALE .. AZ .. US .. 85255 *(Street and Number) (City or Town, State, Country and Zip Code)*	480-365-4000 *(Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD., 1-14-301 .. 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)*	614-249-9724 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.SCOTTSDALEINS.COM	
Statutory Statement Contact	ANDREA D IACOBONI *(Name)*	614-249-9724 *(Area Code) (Telephone Number) (Extension)*
	FINRPT@NATIONWIDE.COM *(E-Mail Address)*	866-315-1430 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. RUSSELL MARK JOHNSTON	PRESIDENT	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. AMBER M. WAYNE	VP & TREASURER		

OTHER

PAMELA ANN BIESECKER — SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN	OSCAR GUERRERO	RUSSELL MARK JOHNSTON	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)
RUSSELL MARK JOHNSTON	DENISE LYNN SKINGLE	AMBER M. WAYNE
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	SVP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8th day of February 2022

a. Is this an original filing? Yes [X] No [ ]
b. If no
1. State the amendment number
2. Date filed
3. Number of pages attached

NOTARIAL SEAL — STATE OF OHIO
ANDREW SWARTZEL
NOTARY PUBLIC • STATE OF OHIO
Comm. No. 2021-RE-839107
My Commission Expires Oct. 24, 2026

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 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	18,255,259	51.4	18,255,258		18,255,258	51.4
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	6,086,832	17.1	6,086,831		6,086,831	17.1
1.06 Industrial and Miscellaneous	9,336,750	26.3	9,336,749		9,336,749	26.3
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	33,678,841	94.8	33,678,838	0	33,678,838	94.8
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		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)	233,664	0.7	233,664		233,664	0.7
6.02 Cash Equivalents (Schedule E, Part 2)	1,598,810	4.5	1,598,810		1,598,810	4.5
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	1,832,474	5.2	1,832,474	0	1,832,474	5.2
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	35,511,315	100.0	35,511,312	0	35,511,312	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		33,751,631
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,129,075
3.	Accrual of discount		17,465
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		0
5.	Total gain (loss) on disposals, Part 4, Column 19		(444)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		1,016,874
7.	Deduct amortization of premium		202,011
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)		33,678,842
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		33,678,842

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	18,255,258	18,539,138	18,454,439	18,000,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	18,255,258	18,539,138	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	6,086,832	6,801,871	6,297,869	5,957,928
Industrial and Miscellaneous,	8. United States	9,311,783	9,660,620	9,413,572	9,222,470
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	24,969	24,955	24,967	25,000
	11. Totals	9,336,752	9,685,575	9,438,539	9,247,470
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	33,678,842	35,026,584	34,190,847	33,205,398
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	33,678,842	35,026,584	34,190,847	

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		15,142,774	3,112,484			XXX	18,255,258	54.2	18,371,151	54.4	18,255,258	
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	15,142,774	3,112,484	0	0	XXX	18,255,258	54.2	18,371,151	54.4	18,255,258	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	272,422	490,092	170,025	54,797	196	XXX	987,532	2.9	1,909,766	5.7	987,532	
5.2 NAIC 2		5,099,299				XXX	5,099,299	15.1	5,118,608	15.2	5,099,299	
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	272,422	5,589,391	170,025	54,797	196	XXX	6,086,831	18.1	7,028,374	20.8	6,086,831	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	1,027,215	3,267,567	49,880			XXX	4,344,662	12.9	5,825,353	17.3	4,319,693	24,969
6.2 NAIC 2	1,498,795	2,572,542	632,081	149,290	139,378	XXX	4,992,086	14.8	2,526,755	7.5	4,882,151	109,936
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	2,526,010	5,840,109	681,961	149,290	139,378	XXX	9,336,748	27.7	8,352,108	24.7	9,201,844	134,905
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) 1,299,637	18,900,433	3,332,389	54,797	196	0	23,587,452	70.0	XXX	XXX	23,562,483	24,969
11.2 NAIC 2	(d) 1,498,795	7,671,841	632,081	149,290	139,378	0	10,091,385	30.0	XXX	XXX	9,981,450	109,936
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	2,798,432	26,572,274	3,964,470	204,087	139,574	0	(b) 33,678,837	100.0	XXX	XXX	33,543,933	134,905
11.8 Line 11.7 as a % of Col. 7	8.3	78.9	11.8	0.6	0.4	0.0	100.0	XXX	XXX	XXX	99.6	0.4
12. Total Bonds Prior Year												
12.1 NAIC 1	450,134	20,402,932	5,049,480	198,680	5,044		XXX	XXX	26,106,270	77.3	26,106,269	
12.2 NAIC 2		1,028,135	6,617,228				XXX	XXX	7,645,363	22.7	7,645,362	
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	450,134	21,431,067	11,666,708	198,680	5,044	0	XXX	XXX	(b) 33,751,633	100.0	33,751,631	0
12.8 Line 12.7 as a % of Col. 9	1.3	63.5	34.6	0.6	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,299,638	18,900,433	3,307,420	54,797	196		23,562,484	70.0	26,106,269	77.3	23,562,484	XXX
13.2 NAIC 2	1,498,795	7,617,684	576,302	149,290	139,378		9,981,449	29.6	7,645,362	22.7	9,981,449	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	2,798,433	26,518,117	3,883,722	204,087	139,574	0	33,543,933	99.6	33,751,631	100.0	33,543,933	XXX
13.8 Line 13.7 as a % of Col. 7	8.3	79.1	11.6	0.6	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.3	78.7	11.5	0.6	0.4	0.0	99.6	XXX	XXX	XXX	99.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1			24,970				24,970	0.1	0	0.0	XXX	24,970
14.2 NAIC 2		54,156	55,779				109,935	0.3	0	0.0	XXX	109,935
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	54,156	80,749	0	0	0	134,905	0.4	0	0.0	XXX	134,905
14.8 Line 14.7 as a % of Col. 7	0.0	40.1	59.9	0.0	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	0.0	0.2	0.2	0.0	0.0	0.0	0.4	XXX	XXX	XXX	XXX	0.4

(a) Includes $.....134,905 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		15,142,774	3,112,484			XXX	18,255,258	54.2	18,371,151	54.4	18,255,258	
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	15,142,774	3,112,484	0	0	XXX	18,255,258	54.2	18,371,151	54.4	18,255,258	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	272,422	490,092	170,025	54,797	196	XXX	987,532	2.9	1,909,766	5.7	987,532	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities		5,099,299				XXX	5,099,299	15.1	5,118,608	15.2	5,099,299	
5.05 Totals	272,422	5,589,391	170,025	54,797	196	XXX	6,086,831	18.1	7,028,374	20.8	6,086,831	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	2,500,951	5,107,400	681,961	149,290	139,378	XXX	8,578,980	25.5	7,569,635	22.4	8,444,076	134,905
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.03 Commercial Mortgage-Backed Securities	25,060	732,709				XXX	757,769	2.2	782,473	2.3	757,768	
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
6.05 Totals	2,526,011	5,840,109	681,961	149,290	139,378	XXX	9,336,749	27.7	8,352,108	24.7	9,201,844	134,905
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		
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	2,500,951	20,250,174	3,794,445	149,290	139,378	XXX	26,834,238	79.7	XXX	XXX	26,699,334	134,905
11.02 Residential Mortgage-Backed Securities	272,422	490,092	170,025	54,797	196	XXX	987,532	2.9	XXX	XXX	987,532	0
11.03 Commercial Mortgage-Backed Securities	25,060	732,709	0	0	0	XXX	757,769	2.2	XXX	XXX	757,768	0
11.04 Other Loan-Backed and Structured Securities	0	5,099,299	0	0	0	XXX	5,099,299	15.1	XXX	XXX	5,099,299	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	2,798,433	26,572,274	3,964,470	204,087	139,574	0	33,678,838	100.0	XXX	XXX	33,543,933	134,905
11.09 Line 11.08 as a % of Col. 7	8.3	78.9	11.8	0.6	0.4	0.0	100.0	XXX	XXX	XXX	99.6	0.4
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations		19,792,838	6,147,948			XXX	XXX	XXX	25,940,786	76.9	25,940,785	
12.02 Residential Mortgage-Backed Securities	426,599	879,291	400,152	198,680	5,044	XXX	XXX	XXX	1,909,766	5.7	1,909,766	
12.03 Commercial Mortgage-Backed Securities	23,535	758,938				XXX	XXX	XXX	782,473	2.3	782,472	
12.04 Other Loan-Backed and Structured Securities			5,118,608			XXX	XXX	XXX	5,118,608	15.2	5,118,608	
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	450,134	21,431,067	11,666,708	198,680	5,044	0	XXX	XXX	33,751,633	100.0	33,751,631	0
12.09 Line 12.08 as a % of Col. 9	1.3	63.5	34.6	0.6	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	2,500,950	20,196,018	3,713,697	149,290	139,378	XXX	26,699,333	79.3	25,940,785	76.9	26,699,333	XXX
13.02 Residential Mortgage-Backed Securities	272,422	490,092	170,025	54,797	196	XXX	987,532	2.9	1,909,766	5.7	987,532	XXX
13.03 Commercial Mortgage-Backed Securities	25,060	732,709				XXX	757,769	2.2	782,472	2.3	757,769	XXX
13.04 Other Loan-Backed and Structured Securities		5,099,299				XXX	5,099,299	15.1	5,118,608	15.2	5,099,299	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	2,798,432	26,518,118	3,883,722	204,087	139,574	0	33,543,933	99.6	33,751,631	100.0	33,543,933	XXX
13.09 Line 13.08 as a % of Col. 7	8.3	79.1	11.6	0.6	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.3	78.7	11.5	0.6	0.4	0.0	99.6	XXX	XXX	XXX	99.6	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations		54,157	80,748			XXX	134,905	0.4	0	0.0	XXX	134,905
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	54,157	80,748	0	0	0	134,905	0.4	0	0.0	XXX	134,905
14.09 Line 14.08 as a % of Col. 7	0.0	40.1	59.9	0.0	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	0.0	0.2	0.2	0.0	0.0	0.0	0.4	XXX	XXX	XXX	XXX	0.4

Sch. DA - Verification
NONE

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	4,586,911			4,586,911
2. Cost of cash equivalents acquired	42,316,409			42,316,409
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	45,304,510			45,304,510
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,598,810	0	0	1,598,810
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	1,598,810	0	0	1,598,810

(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	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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	103.359	1,033,594	1,000,000	995,097		1,610			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	108.148	1,081,484	1,000,000	993,851		907			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	102.453	2,049,062	2,000,000	1,991,838		6,359			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	103.078	10,307,810	10,000,000	10,164,143		(114,092)			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	102.719	2,054,376	2,000,000	1,991,696		3,440			2.000	2.184	AO	6,851	40,000	05/10/2017	04/30/2024
912828 Z9 4	U S Treasury Nt	SD			1.A	2,142,977	100.641	2,012,812	2,000,000	2,118,634		(14,116)			1.500	0.746	FA	11,332	30,000	04/08/2020	02/15/2030
0199999. U.S. Government - Issuer Obligations						18,454,439	XXX	18,539,138	18,000,000	18,255,259	0	(115,892)	0	0	XXX	XXX	XXX	67,389	443,750	XXX	XXX
0599999. Total - U.S. Government						18,454,439	XXX	18,539,138	18,000,000	18,255,259	0	(115,892)	0	0	XXX	XXX	XXX	67,389	443,750	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	1,751	101.991	1,741	1,707	1,708		(5)			7.000	6.371	MON	10	120	09/05/2001	12/15/2022
3140GV ZY 4	FNMA Pool #BH7058			4	1.A	268,666	105.953	286,494	270,398	268,706		6			3.500	3.671	MON	789	9,464	05/03/2018	12/25/2047
31418D CA 8	FNMA Pool #MA3664			4	1.A	182,528	106.538	187,660	176,143	182,265		(47)			4.000	1.542	MON	587	7,046	07/10/2019	05/25/2049
31419L 3D 3	FNMA Pool #AE9795			4	1.A	537,474	107.251	546,636	509,680	534,854		26			3.500	2.156	MON	1,487	17,839	01/06/2015	11/25/2040
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						990,419	XXX	1,022,531	957,928	987,533	0	(20)	0	0	XXX	XXX	XXX	2,873	34,469	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	115.587	5,779,340	5,000,000	5,099,299		(19,309)			5.000	4.511	JJ	115,278	250,000	09/27/2007	07/15/2026
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						5,307,450	XXX	5,779,340	5,000,000	5,099,299	0	(19,309)	0	0	XXX	XXX	XXX	115,278	250,000	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						6,297,869	XXX	6,801,871	5,957,928	6,086,832	0	(19,329)	0	0	XXX	XXX	XXX	118,151	284,469	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
03040W AK 1	American Water Cap Corp Sr Nt			1	2.A FE	1,067,070	105.357	1,053,571	1,000,000	1,019,514		(8,621)			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	107.741	1,616,111	1,500,000	1,498,871		252			3.650	3.670	FA	22,813	54,750	01/13/2016	02/01/2026
036752 AP 8	Anthem Inc Sr Nt			1	2.B FE	49,808	102.411	51,205	50,000	49,821		14			2.550	2.594	MS	375	630	03/08/2021	03/15/2031
036752 AS 2	Anthem Inc Sr Nt			1	2.B FE	24,909	111.479	27,870	25,000	24,910		1			3.600	3.620	MS	265	445	03/08/2021	03/15/2051
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA			1	1.G FE	24,904	102.294	25,573	25,000	24,911		7			2.700	2.744	AO	169	375	03/09/2021	04/01/2031
04273W AC 5	Arrow Electronics Inc Sr Nt			1	2.C FE	49,890	100.930	50,465	50,000	49,891					2.950	2.975	FA	123		11/16/2021	02/15/2032
045054 AL 7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	55,063	106.300	53,150	50,000	54,156		(906)			4.250	1.951	MN	354	2,125	02/18/2021	11/01/2029
125523 CM 0	Cigna Corp Sr Nt			1	2.B FE	74,913	100.544	75,408	75,000	74,920		7			2.375	2.388	MS	524	950	03/01/2021	03/15/2031
125523 CQ 1	Cigna Corp Sr Nt			1	2.B FE	29,866	105.475	31,643	30,000	29,869		2			3.400	3.424	MS	300	544	03/02/2021	03/15/2051
22003B AM 8	Corporate Office Prop LP Sr Nt			1	2.C FE	74,446	99.595	74,696	75,000	74,487		40			2.750	2.834	AO	435	1,226	03/04/2021	04/15/2031
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd			1	1.F FE	1,542,570	107.175	1,607,625	1,500,000	1,519,425		(4,209)			3.500	3.172	AO	13,125	52,500	01/26/2016	04/01/2026
30040W AL 2	Eversource Energy Sr Nt			1	2.A FE	24,904	100.571	25,143	25,000	24,910		7			2.550	2.594	MS	188	326	03/08/2021	03/15/2031
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	49,690	97.989	48,995	50,000	49,713		23			2.250	2.320	MS	375	559	02/23/2021	03/01/2031
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	49,698	100.797	50,398	50,000	49,707		9			3.100	3.141	MS	517	771	02/23/2021	03/01/2041
361448 AU 7	GATX Corp Sr Nt			1	2.B FE	25,437	127.096	25,419	20,000	25,303		(134)			5.200	3.476	MS	306	1,040	02/22/2021	03/15/2044
49271V AM 2	Keurig Dr Pepper Inc Sr Nt			1	2.B FE	29,887	104.328	31,298	30,000	29,889		2			3.350	3.370	MS	296	503	03/01/2021	03/15/2051
529043 AE 1	Lexington Realty Trust Sr Nt			1	2.B FE	49,651	99.711	49,856	50,000	49,677		26			2.700	2.784	MS	398	1,414	03/10/2021	09/15/2030
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd			1	1.F FE	1,036,610	105.824	1,058,235	1,000,000	1,015,434		(3,849)			3.300	2.863	AO	8,250	33,000	02/04/2016	10/01/2025
62912X AF 1	NGPL Pipeco LLC Sr Nt			2	2.C FE	55,905	111.291	55,646	50,000	55,779		(126)			4.875	2.459	FA	921		11/16/2021	08/15/2027
637417 AQ 9	National Retail Properties Inc Sr Nt			1	2.A FE	29,397	104.015	31,204	30,000	29,408		10			3.500	3.610	AO	222	627	03/15/2021	04/15/2051

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
682680 AW 3	ONEOK Inc Sr Nt			1	2.C FE	56,109	109.812	54,906	50,000	55,496		(613)			4.350	2.611	MS	640	2,175	02/19/2021.	03/15/2029.
68389X BB 0	Oracle Corp Sr Nt			1	2.A FE	1,481,025	100.395	1,505,924	1,500,000	1,498,795		3,201			2.500	2.720	MN	4,792	37,500	01/28/2016.	05/15/2022.
68389X CE 3	Oracle Corp Sr Nt			1	2.A FE	74,884	100.596	75,447	75,000	74,892		8			2.875	2.893	MS	575	1,084	03/22/2021.	03/25/2031.
84861T AD 0	Spirit Realty LP Sr Nt			1	2.B FE	83,417	109.953	82,465	75,000	82,612		(804)			4.000	2.470	JJ	1,383	1,500	02/22/2021.	07/15/2029.
84861T AH 1	Spirit Realty LP Sr Nt			1	2.B FE	39,746	97.757	39,103	40,000	39,774		28			2.100	2.198	MS	247	448	02/22/2021.	03/15/2028.
84861T AJ 7	Spirit Realty LP Sr Nt			1	2.B FE	49,672	99.311	49,656	50,000	49,693		21			2.700	2.770	FA	510	608	02/22/2021.	02/15/2032.
92826C AC 6	Visa Inc Sr Nt			1	1.D FE	1,014,500	101.831	1,018,314	1,000,000	1,002,156		(2,213)			2.800	2.569	JD	1,322	28,000	01/19/2016.	12/14/2022.
82620K BE 2	Siemens Financieringsmat Sr Nt		D	1	1.E FE	24,967	99.822	24,955	25,000	24,969		2			2.150	2.165	MS	164	269	03/02/2021.	03/11/2031.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						8,666,433	XXX	8,894,281	8,500,000	8,578,982	0	(17,815)	0	0	XXX	XXX	XXX	72,422	261,869	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C			4	1.A	516,641	106.604	533,021	500,000	507,517		(2,079)			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	170,833	104.967	173,196	165,000	167,180		(829)			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	84,632	103.161	85,077	82,470	83,071		(221)			3.306	2.775	MON	227	2,727	05/02/2017.	05/15/2048.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						772,106	XXX	791,294	747,470	757,768	0	(3,129)	0	0	XXX	XXX	XXX	2,236	26,829	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						9,438,539	XXX	9,685,575	9,247,470	9,336,750	0	(20,944)	0	0	XXX	XXX	XXX	74,658	288,698	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						27,120,872	XXX	27,433,419	26,500,000	26,834,241	0	(133,707)	0	0	XXX	XXX	XXX	139,811	705,619	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						990,419	XXX	1,022,531	957,928	987,533	0	(20)	0	0	XXX	XXX	XXX	2,873	34,469	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						772,106	XXX	791,294	747,470	757,768	0	(3,129)	0	0	XXX	XXX	XXX	2,236	26,829	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						5,307,450	XXX	5,779,340	5,000,000	5,099,299	0	(19,309)	0	0	XXX	XXX	XXX	115,278	250,000	XXX	XXX
8399999. Grand Total - Bonds						34,190,847	XXX	35,026,584	33,205,398	33,678,841	0	(156,165)	0	0	XXX	XXX	XXX	260,198	1,016,917	XXX	XXX

Line Number

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number														
1A.	1A	20,000,560	1B	0	1C	0	1D	1,002,156	1E	24,969	1F	2,534,859	1G	24,911
1B.	2A	2,647,519	2B	7,154,058	2C	289,809								
1C.	3A	0	3B	0	3C	0								
1D.	4A	0	4B	0	4C	0								
1E.	5A	0	5B	0	5C	0								
1F.	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 - Industrial and Miscellaneous								
036752 AP 8	Anthem Inc Sr Nt 2.550% 03/15/31		03/08/2021	Barclays Capital Inc.		49,808	50,000	
036752 AS 2	Anthem Inc Sr Nt 3.600% 03/15/51		03/08/2021	JP Morgan Securities LLC		24,909	25,000	
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA		03/09/2021	JP Morgan Securities LLC		24,904	25,000	
04273W AC 5	Arrow Electronics Inc Sr Nt		11/16/2021	Various		49,890	50,000	
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		02/18/2021	Jefferies & Company Inc.		55,063	50,000	655
125523 CM 0	Cigna Corp Sr Nt 2.375% 03/15/31		03/01/2021	Citigroup		74,913	75,000	
125523 CQ 1	Cigna Corp Sr Nt 3.400% 03/15/51		03/02/2021	Various		29,866	30,000	
22003B AM 8	Corporate Office Prop LP Sr Nt		03/04/2021	Various		74,446	75,000	
30040W AL 2	Eversource Energy Sr Nt		03/08/2021	Citigroup		24,904	25,000	
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC		49,690	50,000	
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC		49,698	50,000	
361448 AU 7	GATX Corp Sr Nt 5.200% 03/15/44		02/22/2021	Morgan Stanley & Co LLC		25,437	20,000	459
49271V AM 2	Keurig Dr Pepper Inc Sr Nt		03/01/2021	Goldman Sachs & Company		29,887	30,000	
529043 AE 1	Lexington Realty Trust Sr Nt		03/10/2021	JP Morgan Securities LLC		49,651	50,000	728
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		11/16/2021	Barclays Capital Inc.		55,905	50,000	630
637417 AQ 9	National Retail Properties Inc Sr Nt		03/15/2021	Various		29,397	30,000	3
682680 AW 3	ONEOK Inc Sr Nt 4.350% 03/15/29		02/19/2021	Morgan Stanley & Co LLC		56,109	50,000	955
68389X CE 3	Oracle Corp Sr Nt 2.875% 03/25/31		03/22/2021	Bank of America BISD Dealer		74,884	75,000	
84861T AD 0	Spirit Realty LP Sr Nt		02/22/2021	Citigroup		83,417	75,000	325
84861T AH 1	Spirit Realty LP Sr Nt		02/22/2021	Bank of America BISD Dealer		39,746	40,000	
84861T AJ 7	Spirit Realty LP Sr Nt		02/22/2021	Bank of America BISD Dealer		49,672	50,000	
82620K BE 2	Siemens Financieringsmat Sr Nt	D	03/02/2021	Morgan Stanley & Co LLC		24,967	25,000	
3899999. Total - Bonds - Industrial and Miscellaneous						1,027,163	1,000,000	3,755
8399997. Total - Bonds - Part 3						1,027,163	1,000,000	3,755
8399998. Total - Bonds - Summary Item from Part 5						101,912	100,000	222
8399999. Total - Bonds						1,129,075	1,100,000	3,977
9999999. Total - Bonds, Preferred and Common Stocks						1,129,075	XXX	3,977

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. Special Revenue and Special Assessment																				
312913 ZE 9	FHLMC REMIC Ser 1437-HD	..	12/01/2021.	Paydown		3,355	3,355	3,441	3,366		(11)		(11)		3,355			0	113	12/15/2022.
3140GV ZY 4	FNMA Pool #BH7058 3.500% 12/25/47	..	12/01/2021.	Paydown		234,473	234,473	232,971	233,000		1,472		1,472		234,473			0	3,576	12/25/2047.
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49	..	12/01/2021.	Paydown		214,949	214,949	222,741	222,476		(7,528)		(7,528)		214,949			0	3,922	05/25/2049.
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40	..	12/01/2021.	Paydown		441,584	441,584	465,664	463,372		(21,788)		(21,788)		441,584			0	6,949	11/25/2040.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					894,361	894,361	924,817	922,214	0	(27,855)	0	(27,855)	0	894,361	0	0	0	14,560	XXX
Bonds - Industrial and Miscellaneous																				
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2	..	12/01/2021.	Paydown		21,362	21,362	21,922	21,575		(213)		(213)		21,362			0	391	05/15/2048.
3899999.	Total - Bonds - Industrial and Miscellaneous					21,362	21,362	21,922	21,575	0	(213)	0	(213)	0	21,362	0	0	0	391	XXX
8399997.	Total - Bonds - Part 4					915,723	915,723	946,739	943,789	0	(28,068)	0	(28,068)	0	915,723	0	0	0	14,951	XXX
8399998.	Total - Bonds - Summary Item from Part 5					101,151	100,000	101,912			(315)		(315)		101,595		(444)	(444)	1,995	XXX
8399999.	Total - Bonds					1,016,874	1,015,723	1,048,651	943,789	0	(28,383)	0	(28,383)	0	1,017,318	0	(444)	(444)	16,946	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,016,874	XXX	1,048,651	943,789	0	(28,383)	0	(28,383)	0	1,017,318	0	(444)	(444)	16,946	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
49271V AN 0	Keurig Dr Pepper Sr Nt	..	03/01/2021	JP Morgan Securities LLC	11/16/2021	JP Morgan Securities LLC	50,000	49,845	49,154	49,854		9		9			(700)	(700)	759	
00973R AE 3	Aker BP ASA Nt 3.000% 01/15/25	D	03/24/2021	Barclays Capital Inc.	11/16/2021	Morgan Stanley & Co LLC	25,000	25,954	26,005	25,793		(160)		(160)			212	212	631	148
00973R AG 8	Aker BP ASA Sr Nt 2.875% 01/15/26	D	02/18/2021	Barclays Capital Inc.	11/16/2021	Barclays Capital Inc.	25,000	26,113	25,992	25,948		(164)		(164)			44	44	605	74
3899999.	Total - Bonds - Industrial and Miscellaneous						100,000	101,912	101,151	101,595	0	(315)	0	(315)	0	0	(444)	(444)	1,995	222
8399998.	Total - Bonds						100,000	101,912	101,151	101,595	0	(315)	0	(315)	0	0	(444)	(444)	1,995	222
9999999.	Total - Bonds, Preferred and Common Stocks							101,912	101,151	101,595	0	(315)	0	(315)	0	0	(444)	(444)	1,995	222

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					233,665	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	233,665	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	233,665	XXX
0599999. Total Cash		XXX	XXX	0	0	233,665	XXX

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

1. January	5,622	4. April	175,224	7. July	112,221	10. October	222,163
2. February	316,284	5. May	5,551	8. August	5,356	11. November	238,682
3. March	258,054	6. June	186,395	9. September	140,065	12. December	233,665

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
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co.		12/31/2021	0.030		1,598,810		10
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						1,598,810	0	10
9999999. Total - Cash Equivalents						1,598,810	0	10

Line Nuber	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:			
1A.	1A 0	1B 0	1C 0	1D 0
	1E 0	1F 0	1G 0	
1B.	2A 0	2B 0	2C 0	
1C.	3A 0	3B 0	3C 0	
1D.	4A 0	4B 0	4C 0	
1E.	5A 0	5B 0	5C 0	
1F.	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			198,770	216,297
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			29,816	32,445
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			164,191	170,543
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			198,770	216,297
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	For protection of state's ph's			333,357	346,254
33.	New York NY						
34.	North Carolina NC	B	For protection of state's ph's			298,155	324,445
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	3,598,889	3,845,303		
37.	Oklahoma OK						
38.	Oregon OR	B	Workers compensation			268,340	292,001
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			74,689	77,039
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	3,598,889	3,845,303	1,566,088	1,675,321

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