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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

SCOTTSDALE INDEMNITY COMPANY

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

Organized under the Laws of OHIO, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 11/14/1984 Commenced Business 08/01/1985

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

Main Administrative Office 18700 N. HAYDEN ROAD (Street and Number)

SCOTTSDALE, AZ, US 85255 (City or Town, State, Country and Zip Code), 480-365-4000 (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number or P.O. Box), COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number)

COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code), 614-249-1545 (Area Code) (Telephone Number)

Internet Website Address WWW.NATIONWIDE.COM

Statutory Statement Contact ANDREA D. IACOBONI (Name), 614-249-1545 (Area Code) (Telephone Number)

FINRPT@NATIONWIDE.COM (E-mail Address), 866-315-1430 (FAX Number)

OFFICERS

PRESIDENT	RUSSELL MARK JOHNSTON	VP & TREASURER	VACANT
SVP & SECRETARY	DENISE LYNN SKINGLE		

OTHER

PAMELA ANN BIESECKER, SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN	OSCAR GUERRERO	RUSSELL MARK JOHNSTON
DAVID NEIL NELSON	ELIZABETH MARGARET RICZKO	

State of OHIO
County of FRANKLIN
SS

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.

RUSSELL MARK JOHNSTON	DENISE LYNN SKINGLE	VACANT
PRESIDENT	SVP & SECRETARY	VP & TREASURER

Subscribed and sworn to before me this
1st day of FEBRUARY 2023

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		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	20,191,170	55.539	20,191,170		20,191,170	55.539
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	8,785,237	24.165	8,785,237		8,785,237	24.165
1.06 Industrial and miscellaneous	5,288,491	14.547	5,288,493		5,288,493	14.547
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	34,264,898	94.252	34,264,900		34,264,900	94.252
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	28,677	0.079	28,677		28,677	0.079
6.02 Cash equivalents (Schedule E, Part 2)	2,061,056	5.669	2,061,056		2,061,056	5.669
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	2,089,733	5.748	2,089,733		2,089,733	5.748
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	36,354,631	100.000	36,354,633		36,354,633	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

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)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
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		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		33,678,842
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,114,560
3.	Accrual of discount		36,063
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		
5.	Total gain (loss) on disposals, Part 4, Column 19		1,101
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,486,175
7.	Deduct amortization of premium		185,299
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		
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		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		105,808
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		34,264,900
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		34,264,900

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 Governments (Including all obligations guaranteed by governments)	1. United States	20,191,170	19,465,846	20,504,321	20,087,000
	2. Canada				
	3. Other Countries				
	4. Totals	20,191,170	19,465,846	20,504,321	20,087,000
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	8,785,237	8,692,548	9,010,979	9,033,282
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	5,263,521	4,867,117	5,395,731	5,198,283
	9. Canada				
	10. Other Countries	24,972	20,375	24,967	25,000
	11. Totals	5,288,493	4,887,492	5,420,698	5,223,283
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	34,264,900	33,045,886	34,935,998	34,343,565
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States				
	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	34,264,900	33,045,886	34,935,998	

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 Col. 7 as a % of Line 12.7	9 Total from Col. 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	12,046,632	2,991,956	5,152,583			XXX	20,191,171	58.9	18,255,258	54.2	20,191,171	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	12,046,632	2,991,956	5,152,583			XXX	20,191,171	58.9	18,255,258	54.2	20,191,171	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	401,097	1,066,566	808,326	946,403	483,735	XXX	3,706,127	10.8	987,532	2.9	3,706,127	
5.2 NAIC 2		5,079,109				XXX	5,079,109	14.8	5,099,299	15.1	5,079,109	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	401,097	6,145,675	808,326	946,403	483,735	XXX	8,785,236	25.6	6,086,831	18.1	8,785,236	

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 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	26,368	3,230,435	49,891			XXX	3,306,694	9.7	4,344,662	12.9	3,281,722	24,972
6.2 NAIC 2		1,118,431	674,414	49,718	139,235	XXX	1,981,798	5.8	4,992,086	14.8	1,874,008	107,790
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	26,368	4,348,866	724,305	49,718	139,235	XXX	5,288,492	15.4	9,336,748	27.7	5,155,730	132,762
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

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 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 12,474,097	7,288,957	6,010,800	946,403	483,735		27,203,992	79.4	XXX	XXX	27,179,020	24,972
12.2 NAIC 2	(d)	6,197,540	674,414	49,718	139,235		7,060,907	20.6	XXX	XXX	6,953,117	107,790
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	12,474,097	13,486,497	6,685,214	996,121	622,970		(b) 34,264,899	100.0	XXX	XXX	34,132,137	132,762
12.8 Line 12.7 as a % of Col. 7	36.4	39.4	19.5	2.9	1.8		100.0	XXX	XXX	XXX	99.6	0.4
13. Total Bonds Prior Year												
13.1 NAIC 1	1,299,637	18,900,433	3,332,389	54,797	196		XXX	XXX	23,587,452	70.0	23,562,484	24,968
13.2 NAIC 2	1,498,795	7,671,841	632,081	149,290	139,378		XXX	XXX	10,091,385	30.0	9,981,449	109,936
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	2,798,432	26,572,274	3,964,470	204,087	139,574		XXX	XXX	(b) 33,678,837	100.0	33,543,933	134,904
13.8 Line 13.7 as a % of Col. 9	8.3	78.9	11.8	0.6	0.4		XXX	XXX	100.0	XXX	99.6	0.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	12,474,097	7,288,957	5,985,828	946,403	483,736		27,179,021	79.3	23,562,484	70.0	27,179,021	XXX
14.2 NAIC 2		6,089,749	674,414	49,718	139,235		6,953,116	20.3	9,981,449	29.6	6,953,116	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	12,474,097	13,378,706	6,660,242	996,121	622,971		34,132,137	99.6	33,543,933	99.6	34,132,137	XXX
14.8 Line 14.7 as a % of Col. 7	36.5	39.2	19.5	2.9	1.8		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	36.4	39.0	19.4	2.9	1.8		99.6	XXX	XXX	XXX	99.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1			24,972		(1)		24,971	0.1	24,968	0.1	XXX	24,971
15.2 NAIC 2		107,791					107,791	0.3	109,936	0.3	XXX	107,791
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals		107,791	24,972		(1)		132,762	0.4	134,904	0.4	XXX	132,762
15.8 Line 15.7 as a % of Col. 7		81.2	18.8		0.0		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12		0.3	0.1		0.0		0.4	XXX	XXX	XXX	XXX	0.4

(a) Includes $ 132,762 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ .... current year of bonds with Z designations and $ .... 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 $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... 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 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

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 Col. 7 as a % of Line 12.09	9 Total from Col. 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	12,046,632	2,991,956	5,152,583			XXX	20,191,171	58.9	18,255,258	54.2	20,191,170	1
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	12,046,632	2,991,956	5,152,583			XXX	20,191,171	58.9	18,255,258	54.2	20,191,170	1
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations						XXX						
5.02 Residential Mortgage-Backed Securities	401,097	1,066,566	808,326	946,403	483,735	XXX	3,706,127	10.8	987,532	2.9	3,706,128	(1)
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities		5,079,109				XXX	5,079,109	14.8	5,099,299	15.1	5,079,109	
5.05 Totals	401,097	6,145,675	808,326	946,403	483,735	XXX	8,785,236	25.6	6,086,831	18.1	8,785,237	(1)
6. Industrial and Miscellaneous												
6.01 Issuer Obligations		3,644,985	724,306	49,718	139,235	XXX	4,558,244	13.3	8,578,980	25.5	4,425,482	132,762
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	26,368	703,880				XXX	730,248	2.1	757,769	2.2	730,248	
6.04 Other Loan-Backed and Structured Securities						XXX						
6.05 Totals	26,368	4,348,865	724,306	49,718	139,235	XXX	5,288,492	15.4	9,336,749	27.7	5,155,730	132,762
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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 Col. 7 as a % of Line 12.09	9 Total from Col. 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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations	12,046,632	6,636,941	5,876,889	49,718	139,235	XXX	24,749,415	72.2	XXX	XXX	24,616,652	132,763
12.02 Residential Mortgage-Backed Securities	401,097	1,066,566	808,326	946,403	483,735	XXX	3,706,127	10.8	XXX	XXX	3,706,128	(1)
12.03 Commercial Mortgage-Backed Securities	26,368	703,880				XXX	730,248	2.1	XXX	XXX	730,248	
12.04 Other Loan-Backed and Structured Securities		5,079,109				XXX	5,079,109	14.8	XXX	XXX	5,079,109	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	12,474,097	13,486,496	6,685,215	996,121	622,970		34,264,899	100.0	XXX	XXX	34,132,137	132,762
12.10 Line 12.09 as a % of Col. 7	36.4	39.4	19.5	2.9	1.8		100.0	XXX	XXX	XXX	99.6	0.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	2,500,951	20,250,174	3,794,445	149,290	139,378	XXX	XXX	XXX	26,834,238	79.7	26,699,333	134,905
13.02 Residential Mortgage-Backed Securities	272,422	490,092	170,025	54,797	196	XXX	XXX	XXX	987,532	2.9	987,532	
13.03 Commercial Mortgage-Backed Securities	25,060	732,709				XXX	XXX	XXX	757,769	2.2	757,769	
13.04 Other Loan-Backed and Structured Securities		5,099,299				XXX	XXX	XXX	5,099,299	15.1	5,099,299	
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	2,798,433	26,572,274	3,964,470	204,087	139,574		XXX	XXX	33,678,838	100.0	33,543,933	134,905
13.10 Line 13.09 as a % of Col. 9	8.3	78.9	11.8	0.6	0.4		XXX	XXX	100.0	XXX	99.6	0.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	12,046,632	6,529,151	5,851,917	49,718	139,235	XXX	24,616,653	71.8	26,699,333	79.3	24,616,653	XXX
14.02 Residential Mortgage-Backed Securities	401,097	1,066,566	808,326	946,403	483,735	XXX	3,706,127	10.8	987,532	2.9	3,706,127	XXX
14.03 Commercial Mortgage-Backed Securities	26,368	703,880				XXX	730,248	2.1	757,769	2.2	730,248	XXX
14.04 Other Loan-Backed and Structured Securities		5,079,109				XXX	5,079,109	14.8	5,099,299	15.1	5,079,109	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals	12,474,097	13,378,706	6,660,243	996,121	622,970		34,132,137	99.6	33,543,933	99.6	34,132,137	XXX
14.10 Line 14.09 as a % of Col. 7	36.5	39.2	19.5	2.9	1.8		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	36.4	39.0	19.4	2.9	1.8		99.6	XXX	XXX	XXX	99.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations		107,790	24,972			XXX	132,762	0.4	134,905	0.4	XXX	132,762
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities						XXX					XXX	
15.04 Other Loan-Backed and Structured Securities						XXX					XXX	
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals		107,790	24,972				132,762	0.4	134,905	0.4	XXX	132,762
15.10 Line 15.09 as a % of Col. 7		81.2	18.8				100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12		0.3	0.1				0.4	XXX	XXX	XXX	XXX	0.4

Schedule DA - Verification - Short-Term Investments

N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999999 - Totals						XXX	XXX	XXX			XXX	XXX	XXX		

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

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	1,598,810			1,598,810
2.	Cost of cash equivalents acquired	41,558,663			41,558,663
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)				
5.	Total gain (loss) on disposals				
6.	Deduct consideration received on disposals	41,096,417			41,096,417
7.	Deduct amortization of premium				
8.	Total foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other than temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,061,056			2,061,056
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	2,061,056			2,061,056

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
6099999. Total - Unaffiliated																			XXX
6199999. Total - Affiliated																			XXX
6299999 - Totals																			XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-3J-7	U S Treasury Nt	SD			1.A	988,793	95.7310	957,305	1,000,000	996,744		1,647			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	94.1640	941,641	1,000,000	994,783		933			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	99.5160	1,990,312	2,000,000	1,998,378		6,541			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	99.2270	9,922,660	10,000,000	10,048,253		(115,890)			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	96.4880	1,929,766	2,000,000	1,995,212		3,515			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	85.4060	1,708,126	2,000,000	2,104,412		(14,222)			1.500	0.746	FA	11,332	30,900	04/08/2020	02/15/2030
91282C-BS-9	US Treasury Nt				1.A	453,205	87.0470	435,235	500,000	456,759		3,554			1.250	3.047	MS	1,597	3,125	07/13/2022	03/31/2028
91282C-FY-2	US Treasury Nt				1.A FE	1,596,677	99.6090	1,580,801	1,587,000	1,596,629		(49)			3.875	3.768	MN	5,436		12/20/2022	11/30/2029
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						20,504,321	XXX	19,465,846	20,087,000	20,191,170		(113,971)			XXX	XXX	XXX	74,422	447,775	XXX	XXX
0109999999. Total - U.S. Government Bonds						20,504,321	XXX	19,465,846	20,087,000	20,191,170		(113,971)			XXX	XXX	XXX	74,422	447,775	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
3132DW-CT-8	FHLMC Pool #SD8182				1.A	1,930,092	81.5510	1,784,203	2,187,848	1,933,959		3,867			2.000	3.307	MON	3,646	25,525	05/11/2022	12/25/2051
3140GV-ZY-4	FNMA Pool #BH7058			4	1.A	212,106	92.5630	197,597	213,474	212,142		4			3.500	3.672	MON	623	7,471	05/03/2018	12/25/2047
3140XG-5K-1	FNMA Pool #FS1749				1.A	1,026,406	84.8100	952,094	1,122,618	1,027,665		1,259			2.500	3.668	MON	2,339	16,372	05/11/2022	04/25/2052
31418D-CA-8	FNMA Pool #MA3664			4	1.A	124,286	95.1910	114,170	119,938	124,099		(8)			4.000	1.563	MON	400	4,798	07/10/2019	05/25/2049
31419L-3D-3	FNMA Pool #AE9795			4	1.A	410,639	93.6530	364,689	389,404	408,263		(375)			3.500	2.166	MON	1,136	13,629	01/06/2015	11/25/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						3,703,529	XXX	3,412,753	4,033,282	3,706,128		4,747			XXX	XXX	XXX	8,144	67,795	XXX	XXX
353590-GC-0	Franklin Cnty IN School Rev LBASS Ref First Mtg Nt	SD			2.B FE	5,307,450	105.5960	5,279,795	5,000,000	5,079,109		(20,190)			5.000	4.511	JJ	115,278	250,000	09/27/2007	07/15/2026
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						5,307,450	XXX	5,279,795	5,000,000	5,079,109		(20,190)			XXX	XXX	XXX	115,278	250,000	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						9,010,979	XXX	8,692,548	9,033,282	8,785,237		(15,443)			XXX	XXX	XXX	123,422	317,795	XXX	XXX
03040W-AK-1	American Water Cap Corp Sr Nt			1	2.A FE	1,067,070	98.4750	984,753	1,000,000	1,010,640		(8,874)			3.850	2.912	MS	12,833	38,500	01/28/2016	03/01/2024
036752-AP-8	Anthem Inc Sr Nt			1	2.B FE	49,808	83.9800	41,990	50,000	49,838		17			2.550	2.594	MS	375	1,275	03/08/2021	03/15/2031
036752-AS-2	Anthem Inc Sr Nt			1	2.B FE	24,909	75.6180	18,904	25,000	24,912		2			3.600	3.620	MS	265	900	03/08/2021	03/15/2051
037735-CZ-8	Appalachian Pwr Co Sr Nt Ser AA			1	1.G FE	24,904	82.5290	20,632	25,000	24,919		9			2.700	2.744	AO	169	675	03/09/2021	04/01/2031
04273W-AC-5	Arrow Electronics Inc Sr Nt			1	2.C FE	49,890	79.0930	39,547	50,000	49,899		9			2.950	2.975	FA	557	1,041	11/16/2021	02/15/2032
045054-AL-7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	55,063	90.8030	45,402	50,000	53,083		(1,073)			4.250	1.951	MN	354	2,125	02/18/2021	11/01/2029
125523-CM-0	Cigna Corp Sr Nt			1	2.A FE	74,913	82.0080	61,506	75,000	74,928		8			2.375	2.388	MS	524	1,781	03/01/2021	03/15/2031
125523-CQ-1	Cigna Corp Sr Nt			1	2.A FE	29,866	71.8360	21,551	30,000	29,871		3			3.400	3.424	MS	300	1,020	03/02/2021	03/15/2051
22003B-AM-8	Corporate Office Prop LP Sr Nt			1	2.C FE	74,446	75.1720	56,379	75,000	74,536		49			2.750	2.834	AO	435	2,063	03/04/2021	04/15/2031
29364D-AU-4	Entergy Arkansas Inc 1st Mtg Bd			1	1.F FE	1,542,570	96.2660	1,443,984	1,500,000	1,515,081		(4,344)			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	82.5600	20,640	25,000	24,919		9			2.550	2.594	MS	188	638	03/08/2021	03/15/2031
31620M-BT-2	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	49,690	78.9090	39,454	50,000	49,741		28			2.250	2.320	MS	375	1,125	02/23/2021	03/01/2031
31620M-BU-9	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	49,698	69.4090	34,705	50,000	49,718		11			3.100	3.141	MS	517	1,550	02/23/2021	03/01/2041
361448-AU-7	GATX Corp Sr Nt			1	2.B FE	25,437	87.0380	17,408	20,000	25,141		(162)			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	69.1190	20,736	30,000	29,891		2			3.350	3.370	MS	296	1,005	03/01/2021	03/15/2051
529043-AE-1	Lexington Realty Trust Sr Nt			1	2.B FE	49,651	79.9610	39,981	50,000	49,711		33			2.700	2.784	MS	398	1,350	03/10/2021	09/15/2030
546676-AW-7	Louisville Gas & Elec Co 1st Mtg Bd			1	1.F FE	1,036,610	95.7230	957,231	1,000,000	1,011,474		(3,960)			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	95.3950	47,698	50,000	54,708		(1,072)			4.875	2.459	FA	921	2,438	11/16/2021	08/15/2027
637417-AQ-9	National Retail Properties Inc Sr Nt			1	2.A FE	29,397	67.5520	20,266	30,000	29,419		12			3.500	3.610	AO	222	1,050	03/15/2021	04/15/2051

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
682680-AW-3	ONEOK Inc Sr Nt			1	2.C FE	56,109	92.7620	46,381	50,000	54,765		(731)			4.350	2.611	MS	640	2,175	02/19/2021	03/15/2029
68389X-CE-3	Oracle Corp Sr Nt			1	2.B FE	74,884	83.2370	62,428	75,000	74,902		10			2.875	2.893	MS	575	2,156	03/22/2021	03/25/2031
84861T-AD-0	Spirit Realty LP Sr Nt			1	2.B FE	83,417	87.1620	65,372	75,000	81,647		(965)			4.000	2.470	JJ	1,383	3,000	02/22/2021	07/15/2029
84861T-AH-1	Spirit Realty LP Sr Nt			1	2.B FE	39,746	81.8050	32,722	40,000	39,808		34			2.100	2.198	MS	247	840	02/22/2021	03/15/2028
84861T-AJ-7	Spirit Realty LP Sr Nt			1	2.B FE	49,672	74.2130	37,107	50,000	49,720		27			2.700	2.770	FA	510	1,350	02/22/2021	02/15/2032
82620K-BE-2	Siemens Financieringsmat Sr Nt		D	1	1.E FE	24,967	81.5000	20,375	25,000	24,972		3			2.150	2.165	MS	164	538	03/02/2021	03/11/2031
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,673,413	XXX	4,197,152	4,500,000	4,558,243		(20,915)			XXX	XXX	XXX	43,929	155,135	XXX	XXX
12593Q-BE-9	Comm Mortgage Trust CMBS Ser 2015-CR26 Cl A4			4	1.A	516,641	95.0320	475,160	500,000	505,372		(2,145)			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-C24 CL A5			4	1.A	170,833	96.1430	158,635	165,000	166,325		(855)			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-C28 Cl ASB			4	1.A	59,811	97.0180	56,545	58,283	58,551		(157)			3.306	2.775	MON	161	1,979	05/02/2017	05/15/2048
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						747,285	XXX	690,340	723,283	730,248		(3,157)			XXX	XXX	XXX	2,170	26,081	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,420,698	XXX	4,887,492	5,223,283	5,288,491		(24,072)			XXX	XXX	XXX	46,099	181,216	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						25,177,734	XXX	23,662,998	24,587,000	24,749,413		(134,886)			XXX	XXX	XXX	118,351	602,910	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						3,703,529	XXX	3,412,753	4,033,282	3,706,128		4,747			XXX	XXX	XXX	8,144	67,795	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						747,285	XXX	690,340	723,283	730,248		(3,157)			XXX	XXX	XXX	2,170	26,081	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						5,307,450	XXX	5,279,795	5,000,000	5,079,109		(20,190)			XXX	XXX	XXX	115,278	250,000	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						34,935,998	XXX	33,045,886	34,343,565	34,264,898		(153,486)			XXX	XXX	XXX	243,943	946,786	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 24,627,546	1B ..$	1C ..$	1D ..$	1E ..$ 24,972	1F ..$ 2,526,555	1G ..$ 24,919
1B	2A ...$ 1,169,777	2B ..$ 5,604,138	2C ..$ 286,991				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
91282C-BS-9	US Treasury Nt 1.250% 03/31/28		07/13/2022	Morgan Stanley & Co LLC		453,205	500,000	1,793
91282C-FY-2	US Treasury Nt 3.875% 11/30/29		12/20/2022	Wells Fargo Securities LLC		1,596,677	1,587,000	3,548
0109999999. Subtotal - Bonds - U.S. Governments						2,049,882	2,087,000	5,341
3132DW-CT-8	FHLMC Pool #SD8182 2.000% 12/25/51		05/11/2022	Bank of America BISD Dealer		1,930,092	2,187,848	1,337
3140XG-5K-1	FNMA Pool #FS1749 2.500% 04/25/52		05/11/2022	Morgan Stanley & Co LLC		1,026,406	1,122,618	858
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,956,498	3,310,466	2,195
2509999997. Total - Bonds - Part 3						5,006,380	5,397,466	7,536
2509999998. Total - Bonds - Part 5						108,180	121,067	81
2509999999. Total - Bonds						5,114,560	5,518,533	7,617
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						5,114,560	XXX	7,617

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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/22		12/01/2022	Paydown		1,707	1,707	1,751	1,708		(1)		(1)		1,707				56	12/15/2022
3140GV-ZY-4	FNMA Pool #BH7058 3.500% 12/25/47		12/01/2022	Paydown		56,924	56,924	56,559	56,568		356		356		56,924				797	12/25/2047
31418D-CA-8	FNMA Pool #MA3664 4.000% 05/25/49		12/01/2022	Paydown		56,204	56,204	58,242	58,158		(1,953)		(1,953)		56,204				832	05/25/2049
31419L-3D-3	FNMA Pool #AE9795 3.500% 11/25/40		12/01/2022	Paydown		120,276	120,276	126,835	126,216		(5,941)		(5,941)		120,276				2,308	11/25/2040
0909999999. Subtotal - Bonds - U.S. Special Revenues						235,111	235,111	243,387	242,650		(7,539)		(7,539)		235,111				3,993	XXX
035242-AP-1	Anheuser-Busch Inbev Fin Sr Nt 3.650% 02/01/26		02/09/2022	Call 107.0540		1,605,810	1,500,000	1,497,495	1,498,871		27		27		1,498,899		1,101	1,101	134,402	02/01/2026
68389X-BB-0	Oracle Corp Sr Nt 2.500% 05/15/22		05/15/2022	Maturity		1,500,000	1,500,000	1,481,025	1,498,795		1,205		1,205		1,500,000				18,750	05/15/2022
92826C-AC-6	Visa Inc Sr Nt 2.800% 12/14/22		12/14/2022	Maturity		1,000,000	1,000,000	1,014,500	1,002,156		(2,156)		(2,156)		1,000,000				28,000	12/14/2022
94989J-BA-3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C28 Cl ASB 3.306% 05/15/48		12/01/2022	Paydown		24,187	24,187	24,821	24,363		(176)		(176)		24,187				466	05/15/2048
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,129,997	4,024,187	4,017,841	4,024,185		(1,100)		(1,100)		4,023,086		1,101	1,101	181,618	XXX
2509999997. Total - Bonds - Part 4						4,365,108	4,259,298	4,261,228	4,266,835		(8,639)		(8,639)		4,258,197		1,101	1,101	185,611	XXX
2509999998. Total - Bonds - Part 5						121,067	121,067	108,180			12,887		12,887		121,067				727	XXX
2509999999. Total - Bonds						4,486,175	4,380,365	4,369,408	4,266,835		4,248		4,248		4,379,264		1,101	1,101	186,338	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						4,486,175	XXX	4,369,408	4,266,835		4,248		4,248		4,379,264		1,101	1,101	186,338	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
3132DW-CT-8	FHLMC Pool #SD8182 2.000% 12/25/51		05/11/2022	Bank of America BISD Dealer	12/01/2022	Paydown	78,211	68,997	78,211	78,211		9,214		9,214					487	48
3140XG-5K-1	FNMA Pool #FS1749 2.500% 04/25/52		05/11/2022	Morgan Stanley & Co LLC	12/01/2022	Paydown	42,856	39,183	42,856	42,856		3,673		3,673					240	33
0909999999. Subtotal - Bonds - U.S. Special Revenues							121,067	108,180	121,067	121,067		12,887		12,887					727	81
2509999998. Total - Bonds							121,067	108,180	121,067	121,067		12,887		12,887					727	81
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								108,180	121,067	121,067		12,887		12,887					727	81

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
Bank of New York Mellon	New York, NY					28,677	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			28,677	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			28,677	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			28,677	XXX

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

1.	January	33,891	4.	April	5,497	7.	July	174,738	10.	October	205,743
2.	February	56,783	5.	May	171,609	8.	August	5,262	11.	November	397,275
3.	March	186,668	6.	June	5,982	9.	September	109,607	12.	December	28,677

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 and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
	Nationwide Cash Management Co		12/30/2022	4.311		2,061,056		736
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						2,061,056		736
8609999999 - Total Cash Equivalents						2,061,056		736

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			214,740	201,139
5. California CA	B	Workers compensation			105,221	85,406
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			114,020	96,574
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			164,463	157,955
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Multiple			325,221	290,816
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			333,909	320,697
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			298,435	282,492
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,531,819	2,600,207		
37. Oklahoma OK						
38. Oregon OR	B	Workers compensation			268,592	254,243
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			74,820	72,366
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	B	For protection of all ph's	1,052,206	854,063		
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	3,584,025	3,454,270	1,899,421	1,761,688
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				