PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
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	MELISSA NICOLE TOMITA #
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	MELISSA NICOLE TOMITA
PRESIDENT	SVP & SECRETARY	VP & TREASURER

Subscribed and sworn to before me this 5 day of FEBRUARY 2024

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

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	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	22,893,476	61.456	22,893,475	0	22,893,475	61.456
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	8,539,693	22.924	8,539,693	0	8,539,693	22.924
1.06 Industrial and miscellaneous	5,237,656	14.060	5,237,655	0	5,237,655	14.060
1.07 Hybrid securities		0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans		0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	36,670,825	98.441	36,670,823	0	36,670,823	98.441
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000	0	0	0	0.000
3.05 Mutual funds		0.000	0	0	0	0.000
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Exchange traded funds		0.000	0	0	0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	31,865	0.086	31,865	0	31,865	0.086
6.02 Cash equivalents (Schedule E, Part 2)	549,049	1.474	549,049	0	549,049	1.474
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	580,914	1.559	580,914	0	580,914	1.559
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	37,251,739	100.000	37,251,737	0	37,251,737	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year
2. Cost of acquired:
   - 2.1 Actual cost at time of acquisition (Part 2, Column 6)
   - 2.2 Additional investment made after acquisition (Part 2, Column 9)
3. Current year change in encumbrances:
   - 3.1 Totals, Part 1, Column 13
   - 3.2 Totals, Part 3, Column 11
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
7. Deduct current year's other than temporary impairment recognized:
   - 7.1 Totals, Part 1, Column 12
   - 7.2 Totals, Part 3, Column 10
8. Deduct current year's depreciation:
   - 8.1 Totals, Part 1, Column 11
   - 8.2 Totals, Part 3, Column 9
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
10. Deduct total nonadmitted amounts
11. Statement value at end of current period (Line 9 minus Line 10)

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year
2. Cost of acquired:
   - 2.1 Actual cost at time of acquisition (Part 2, Column 7)
   - 2.2 Additional investment made after acquisition (Part 2, Column 8)
3. Capitalized deferred interest and other:
   - 3.1 Totals, Part 1, Column 12
   - 3.2 Totals, Part 3, Column 11
4. Accrual of discount
5. Unrealized valuation increase/(decrease):
   - 5.1 Totals, Part 1, Column 9
   - 5.2 Totals, Part 3, Column 8
6. Total gain (loss) on disposals, Part 3, Column 18
7. Deduct amounts received on disposals, Part 3, Column
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
10. Deduct current year's other than temporary impairment recognized:
    - 10.1 Totals, Part 1, Column 11
    - 10.2 Totals, Part 3, Column 10
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)
12. Total valuation allowance
13. Subtotal (Line 11 plus 12)
14. Deduct total nonadmitted amounts
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
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		34,264,900
2.	Cost of bonds and stocks acquired, Part 3, Column 7		14,696,690
3.	Accrual of discount		94,315
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		0
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		12,271,830
7.	Deduct amortization of premium		113,250
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		36,670,825
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		36,670,825

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	22,893,476	22,374,947	22,845,815	23,412,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	22,893,476	22,374,947	22,845,815	23,412,000
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	8,539,693	8,375,900	8,779,848	8,787,485
Industrial and Miscellaneous, SVO	8.	United States	5,212,681	4,946,367	5,369,014	5,172,249
Identified Funds, Unaffiliated Bank	9.	Canada	0	0	0	0
Loans, Unaffiliated Certificates of Deposit and Hybrid Securities	10.	Other Countries	24,975	21,342	24,967	25,000
(unaffiliated)	11.	Totals	5,237,656	4,967,709	5,393,981	5,197,249
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	36,670,825	35,718,556	37,019,644	37,396,734
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	0	0	0	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	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	36,670,825	35,718,556	37,019,644	

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	2,997,229	5,419,875	14,476,370	0	0	XXX	22,893,474	62.4	20,191,171	58.9	22,893,474	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	2,997,229	5,419,875	14,476,370	0	0	XXX	22,893,474	62.4	20,191,171	58.9	22,893,474	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	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	314,893	896,331	732,745	979,505	558,221	XXX	3,481,695	9.5	3,706,127	10.8	3,481,695	0
5.2 NAIC 2	0	5,057,998	0	0	0	XXX	5,057,998	13.8	5,079,109	14.8	5,057,998	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	314,893	5,954,329	732,745	979,505	558,221	XXX	8,539,693	23.3	8,785,236	25.6	8,539,693	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 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	193,042	3,025,880	49,903	0	0	XXX	3,268,825	8.9	3,306,694	9.7	3,243,850	24,975
6.2 NAIC 2	1,053,513	147,469	579,048	74,687	114,113	XXX	1,968,830	5.4	1,981,798	5.8	1,863,232	105,598
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	1,246,555	3,173,349	628,951	74,687	114,113	XXX	5,237,655	14.3	5,288,492	15.4	5,107,082	130,573
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	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	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 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 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) 3,505,164	9,342,086	15,259,018	979,505	558,221	0	29,643,994	80.8	XXX	XXX	29,619,019	24,975
12.2 NAIC 2	(d) 1,053,513	5,205,467	579,048	74,687	114,113	0	7,026,828	19.2	XXX	XXX	6,921,230	105,598
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	4,558,677	14,547,553	15,838,066	1,054,192	672,334	0	(b) 36,670,822	100.0	XXX	XXX	36,540,249	130,573
12.8 Line 12.7 as a % of Col. 7	12.4	39.7	43.2	2.9	1.8	0.0	100.0	XXX	XXX	XXX	99.6	0.4
13. Total Bonds Prior Year												
13.1 NAIC 1	12,474,097	7,288,957	6,010,800	946,403	483,735	0	XXX	XXX	27,203,992	79.4	27,179,021	24,971
13.2 NAIC 2	0	6,197,540	674,414	49,718	139,235	0	XXX	XXX	7,060,907	20.6	6,953,116	107,791
13.3 NAIC 3							XXX	XXX	0	0.0	0	0
13.4 NAIC 4							XXX	XXX	0	0.0	0	0
13.5 NAIC 5							XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	12,474,097	13,486,497	6,685,214	996,121	622,970	0	XXX	XXX	(b) 34,264,899	100.0	34,132,137	132,762
13.8 Line 13.7 as a % of Col. 9	36.4	39.4	19.5	2.9	1.8	0.0	XXX	XXX	100.0	XXX	99.6	0.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	3,505,164	9,342,085	15,234,044	979,505	558,221	0	29,619,019	80.8	27,179,021	79.3	29,619,019	XXX
14.2 NAIC 2	1,001,524	5,151,858	579,048	74,687	114,113	0	6,921,230	18.9	6,953,116	20.3	6,921,230	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	4,506,688	14,493,943	15,813,092	1,054,192	672,334	0	36,540,249	99.6	34,132,137	99.6	36,540,249	XXX
14.8 Line 14.7 as a % of Col. 7	12.3	39.7	43.3	2.9	1.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	12.3	39.5	43.1	2.9	1.8	0.0	99.6	XXX	XXX	XXX	99.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	0	1	24,974	0	0	0	24,975	0.1	24,971	0.1	XXX	24,975
15.2 NAIC 2	51,989	53,609	0	0	0	0	105,598	0.3	107,791	0.3	XXX	105,598
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	51,989	53,610	24,974	0	0	0	130,573	0.4	132,762	0.4	XXX	130,573
15.8 Line 15.7 as a % of Col. 7	39.8	41.1	19.1	0.0	0.0	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	0.1	0.1	0.1	0.0	0.0	0.0	0.4	XXX	XXX	XXX	XXX	0.4

(a) Includes $ 130,573 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	2,997,229	5,419,875	14,476,370	0	0	XXX	22,893,474	62.4	20,191,171	58.9	22,893,474	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	2,997,229	5,419,875	14,476,370	0	0	XXX	22,893,474	62.4	20,191,171	58.9	22,893,474	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.02 Residential Mortgage-Backed Securities	314,893	896,331	732,745	979,505	558,221	XXX	3,481,695	9.5	3,706,127	10.8	3,481,695	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	5,057,998	0	0	0	XXX	5,057,998	13.8	5,079,109	14.8	5,057,998	0
5.05 Totals	314,893	5,954,329	732,745	979,505	558,221	XXX	8,539,693	23.3	8,785,236	25.6	8,539,693	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,053,513	2,665,478	628,951	74,687	114,113	XXX	4,536,742	12.4	4,558,244	13.3	4,406,170	130,572
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	193,042	507,870	0	0	0	XXX	700,912	1.9	730,248	2.1	700,912	0
6.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.05 Totals	1,246,555	3,173,348	628,951	74,687	114,113	XXX	5,237,654	14.3	5,288,492	15.4	5,107,082	130,572
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	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 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	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	4,050,742	8,085,353	15,105,321	74,687	114,113	XXX	27,430,216	74.8	XXX	XXX	27,299,644	130,572
12.02 Residential Mortgage-Backed Securities	314,893	896,331	732,745	979,505	558,221	XXX	3,481,695	9.5	XXX	XXX	3,481,695	0
12.03 Commercial Mortgage-Backed Securities	193,042	507,870	0	0	0	XXX	700,912	1.9	XXX	XXX	700,912	0
12.04 Other Loan-Backed and Structured Securities	0	5,057,998	0	0	0	XXX	5,057,998	13.8	XXX	XXX	5,057,998	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	4,558,677	14,547,552	15,838,066	1,054,192	672,334	0	36,670,821	100.0	XXX	XXX	36,540,249	130,572
12.10 Line 12.09 as a % of Col. 7	12.4	39.7	43.2	2.9	1.8	0.0	100.0	XXX	XXX	XXX	99.6	0.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	12,046,632	6,636,941	5,876,889	49,718	139,235	XXX	XXX	XXX	24,749,415	72.2	24,616,653	132,762
13.02 Residential Mortgage-Backed Securities	401,097	1,066,566	808,326	946,403	483,735	XXX	XXX	XXX	3,706,127	10.8	3,706,127	0
13.03 Commercial Mortgage-Backed Securities	26,368	703,880	0	0	0	XXX	XXX	XXX	730,248	2.1	730,248	0
13.04 Other Loan-Backed and Structured Securities	0	5,079,109	0	0	0	XXX	XXX	XXX	5,079,109	14.8	5,079,109	0
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	12,474,097	13,486,496	6,685,215	996,121	622,970	0	XXX	XXX	34,264,899	100.0	34,132,137	132,762
13.10 Line 13.09 as a % of Col. 9	36.4	39.4	19.5	2.9	1.8	0.0	XXX	XXX	100.0	XXX	99.6	0.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	3,998,752	8,031,745	15,080,347	74,687	114,113	XXX	27,299,644	74.4	24,616,653	71.8	27,299,644	XXX
14.02 Residential Mortgage-Backed Securities	314,893	896,331	732,745	979,505	558,221	XXX	3,481,695	9.5	3,706,127	10.8	3,481,695	XXX
14.03 Commercial Mortgage-Backed Securities	193,042	507,870	0	0	0	XXX	700,912	1.9	730,248	2.1	700,912	XXX
14.04 Other Loan-Backed and Structured Securities	0	5,057,998	0	0	0	XXX	5,057,998	13.8	5,079,109	14.8	5,057,998	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	4,506,687	14,493,944	15,813,092	1,054,192	672,334	0	36,540,249	99.6	34,132,137	99.6	36,540,249	XXX
14.10 Line 14.09 as a % of Col. 7	12.3	39.7	43.3	2.9	1.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	12.3	39.5	43.1	2.9	1.8	0.0	99.6	XXX	XXX	XXX	99.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	51,990	53,608	24,974	0	0	XXX	130,572	0.4	132,762	0.4	XXX	130,572
15.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	51,990	53,608	24,974	0	0	0	130,572	0.4	132,762	0.4	XXX	130,572
15.10 Line 15.09 as a % of Col. 7	39.8	41.1	19.1	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.1	0.1	0.1	0.0	0.0	0.0	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 (RSATs) Open

N O N E

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

N O N E

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

N O N E

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	2,061,056	0	0	2,061,056
2. Cost of cash equivalents acquired	104,803,450	0	0	104,803,450
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	106,315,457	0	0	106,315,457
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	549,049	0	0	549,049
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	549,049	0	0	549,049

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

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 - Other Long-Term Invested Assets Owned

N O N E

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	97.5590	975,586	1,000,000	998,429	0	1,685	0	0	2.125	2.300	MN	1,858	21,250	12/13/2017	11/30/2024
912828-3W-8	U S Treasury Nt	SD			1.A	991,137	95.6330	956,328	1,000,000	995,743	0	960	0	0	2.750	2.860	FA	10,387	27,500	12/11/2018	02/15/2028
912828-X7-0	U S Treasury Nt	SD			1.A	1,976,336	98.9180	1,978,360	2,000,000	1,998,801	0	3,589	0	0	2.000	2.184	AO	6,813	40,000	05/10/2017	04/30/2024
912828-Z9-4	U S Treasury Nt	SD			1.A	2,142,977	87.2500	1,745,000	2,000,000	2,090,084	0	(14,328)	0	0	1.500	0.746	FA	11,332	30,000	04/08/2020	02/15/2030
91282C-BS-9	US Treasury Nt				1.A	2,604,307	89.7580	2,602,976	2,900,000	2,649,247	0	41,386	0	0	1.250	3.457	MS	9,211	21,250	04/10/2023	03/31/2028
91282C-FY-2	US Treasury Nt	SD			1.A	1,596,677	99.9690	1,586,505	1,587,000	1,595,420	0	(1,209)	0	0	3.875	3.774	MN	5,406	44,059	12/20/2022	11/30/2029
91282C-HA-2	US Treasury Nt				1.A	1,771,670	98.5000	1,773,000	1,800,000	1,774,885	0	3,215	0	0	3.500	3.853	AO	10,844	31,500	05/25/2023	04/30/2028
91282C-HC-8	US Treasury Nt				1.A	9,943,565	96.1880	9,907,313	10,300,000	9,960,563	0	16,998	0	0	3.375	3.796	MN	44,886	173,813	06/08/2023	05/15/2033
91282C-JM-4	US Treasury Nt				1.A FE	830,353	103.0160	849,879	825,000	830,304	0	(49)	0	0	4.375	4.267	MN	3,173	0	12/04/2023	11/30/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						22,845,815	XXX	22,374,947	23,412,000	22,893,476	0	52,247	0	0	XXX	XXX	XXX	103,910	389,372	XXX	XXX
0109999999. Total - U.S. Government Bonds						22,845,815	XXX	22,374,947	23,412,000	22,893,476	0	52,247	0	0	XXX	XXX	XXX	103,910	389,372	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3132DW-CT-8	FHLMC Pool #SD8182			4	1.A	1,828,673	81.7810	1,695,226	2,072,884	1,837,310	0	4,973	0	0	2.000	3.267	MON	3,455	41,458	05/11/2022	12/25/2051
3140GV-ZY-4	FNMA Pool #BH7058			4	1.A	192,866	93.2430	180,992	194,109	192,904	0	6	0	0	3.500	3.651	MON	566	6,794	05/03/2018	12/25/2047
3140XG-5K-1	FNMA Pool #FS1749			4	1.A	981,805	85.2470	915,413	1,073,836	985,027	0	2,018	0	0	2.500	3.394	MON	2,237	26,846	05/11/2022	04/25/2052
31418D-CA-8	FNMA Pool #MA3664			4	1.A	111,052	95.9950	102,875	107,167	110,897	0	12	0	0	4.000	2.137	MON	357	4,287	07/10/2019	05/25/2049
31419L-3D-3	FNMA Pool #AE9795			4	1.A	358,002	94.3430	320,284	339,489	355,557	0	(373)	0	0	3.500	2.183	MON	990	11,882	01/06/2015	11/25/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						3,472,398	XXX	3,214,790	3,787,485	3,481,695	0	6,636	0	0	XXX	XXX	XXX	7,605	91,267	XXX	XXX
353590-GC-0	Franklin Cnty IN School Rev LBASS Ref First Mtg Nt	SD		4	2.B FE	5,307,450	103.2220	5,161,110	5,000,000	5,057,998	0	(21,111)	0	0	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	5,161,110	5,000,000	5,057,998	0	(21,111)	0	0	XXX	XXX	XXX	115,278	250,000	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						8,779,848	XXX	8,375,900	8,787,485	8,539,693	0	(14,475)	0	0	XXX	XXX	XXX	122,883	341,267	XXX	XXX
03040W-AK-1	American Water Cap Corp Sr Nt			1	2.A FE	1,067,070	99.6110	996,110	1,000,000	1,001,524	0	(9,117)	0	0	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	86.7670	43,383	50,000	49,856	0	18	0	0	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	78.6730	19,668	25,000	24,914	0	2	0	0	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	85.7910	21,448	25,000	24,928	0	9	0	0	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	84.8960	42,448	50,000	49,909	0	10	0	0	2.950	2.975	FA	557	1,475	11/16/2021	02/15/2032
045054-AL-7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	55,063	93.3870	46,693	50,000	51,989	0	(1,094)	0	0	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	85.4760	64,107	75,000	74,936	0	8	0	0	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	74.1350	22,241	30,000	29,874	0	3	0	0	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	81.2870	60,965	75,000	74,586	0	50	0	0	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	97.2850	1,459,275	1,500,000	1,510,605	0	(4,476)	0	0	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	84.6650	21,166	25,000	24,928	0	9	0	0	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	84.6530	42,326	50,000	49,770	0	29	0	0	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	74.7110	37,356	50,000	49,730	0	12	0	0	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	94.2460	18,849	20,000	24,958	0	(183)	0	0	5.200	3.455	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	74.5740	22,372	30,000	29,894	0	2	0	0	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	83.1210	41,561	50,000	49,745	0	34	0	0	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	97.5870	975,871	1,000,000	1,007,405	0	(4,069)	0	0	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	97.8970	48,948	50,000	53,609	0	(1,099)	0	0	4.875	2.459	FA	921	2,438	11/16/2021	08/15/2027

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
637417-AQ-9	National Retail Properties Inc Sr Nt			1	2.A FE	29,397	73.7430	22,123	30,000	29,431	0	12	0	0	3.500	3.610	AO	222	1,050	03/15/2021	04/15/2051
682680-AW-3	ONEOK Inc Sr Nt			1	2.B FE	56,109	97.2250	48,613	50,000	54,017	0	(749)	0	0	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	88.6550	66,492	75,000	74,913	0	11	0	0	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	94.9390	71,204	75,000	80,658	0	(989)	0	0	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	88.8340	35,533	40,000	39,843	0	35	0	0	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	83.9830	41,992	50,000	49,747	0	27	0	0	2.700	2.770	FA	510	1,350	02/22/2021	02/15/2032
82620K-BE-2	Siemens Financieringsmat Sr Nt		C	1	1.E FE	24,967	85.3670	21,342	25,000	24,975	0	3	0	0	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	4,292,086	4,500,000	4,536,744	0	(21,502)	0	0	XXX	XXX	XXX	43,929	155,569	XXX	XXX
12593Q-BE-9	Comm Mortgage Trust CMBS Ser 2015-CR26 Cl A4			4	1.A	516,641	96.5760	482,882	500,000	503,158	0	(2,214)	0	0	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	97.5780	161,003	165,000	165,444	0	(881)	0	0	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	33,094	98.4160	31,738	32,249	32,310	0	(87)	0	0	3.306	2.775	MON	89	1,066	05/02/2017	05/15/2048
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						720,568	XXX	675,623	697,249	700,912	0	(3,182)	0	0	XXX	XXX	XXX	2,098	25,168	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,393,981	XXX	4,967,709	5,197,249	5,237,656	0	(24,684)	0	0	XXX	XXX	XXX	46,027	180,737	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						27,519,228	XXX	26,667,033	27,912,000	27,430,220	0	30,745	0	0	XXX	XXX	XXX	147,839	544,941	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						3,472,398	XXX	3,214,790	3,787,485	3,481,695	0	6,636	0	0	XXX	XXX	XXX	7,605	91,267	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						720,568	XXX	675,623	697,249	700,912	0	(3,182)	0	0	XXX	XXX	XXX	2,098	25,168	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						5,307,450	XXX	5,161,110	5,000,000	5,057,998	0	(21,111)	0	0	XXX	XXX	XXX	115,278	250,000	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						37,019,644	XXX	35,718,556	37,396,734	36,670,825	0	13,088	0	0	XXX	XXX	XXX	272,820	911,376	XXX	XXX

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 27,076,083	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 24,975	1F ..$ 2,518,010	1G ..$ 24,928
1B	2A ...$ 1,160,693	2B ..$ 5,636,043	2C ..$ 230,093				
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 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		04/10/2023	Bank of America BISD Dealer		2,151,102	2,400,000	902
91282C-HA-2	US Treasury Nt 3.500% 04/30/28		05/25/2023	JP Morgan Securities LLC		1,771,670	1,800,000	4,451
91282C-HC-8	US Treasury Nt 3.375% 05/15/33		06/08/2023	Goldman Sachs & Company		9,943,565	10,300,000	23,616
91282C-JM-4	US Treasury Nt 4.375% 11/30/30		12/04/2023	Citigroup		830,353	825,000	493
0109999999. Subtotal - Bonds - U.S. Governments						14,696,690	15,325,000	29,462
2509999997. Total - Bonds - Part 3						14,696,690	15,325,000	29,462
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						14,696,690	15,325,000	29,462
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						14,696,690	XXX	29,462

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ 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 Con-tractual Maturity Date
912828-4D-9	U S Treasury Nt 2.500% 03/31/23		03/31/2023	Maturity		2,000,000	2,000,000	1,969,225	1,998,378	0	1,622	0	1,622	0	2,000,000	0	0	0	25,000	03/31/2023
912828-4S-6	U S Treasury Nt 2.750% 05/31/23		05/31/2023	Maturity		10,000,000	10,000,000	10,385,971	10,048,253	0	(48,253)	0	(48,253)	0	10,000,000	0	0	0	137,500	05/31/2023
0109999999. Subtotal - Bonds - U.S. Governments						12,000,000	12,000,000	12,355,196	12,046,631	0	(46,631)	0	(46,631)	0	12,000,000	0	0	0	162,500	XXX
3132DW-CT-8	FHLMC Pool #SD8182 2.000% 12/25/51		12/01/2023	Paydown		114,964	114,964	101,419	101,623	0	13,341	0	13,341	0	114,964	0	0	0	1,278	12/25/2051
3140GV-ZY-4	FNMA Pool #BH7058 3.500% 12/25/47		12/01/2023	Paydown		19,364	19,364	19,240	19,243	0	121	0	121	0	19,364	0	0	0	360	12/25/2047
3140XG-5K-1	FNMA Pool #FS1749 2.500% 04/25/52		12/01/2023	Paydown		48,782	48,782	44,601	44,656	0	4,126	0	4,126	0	48,782	0	0	0	665	04/25/2052
31418D-CA-8	FNMA Pool #MA3664 4.000% 05/25/49		12/01/2023	Paydown		12,771	12,771	13,234	13,214	0	(443)	0	(443)	0	12,771	0	0	0	272	05/25/2049
31419L-3D-3	FNMA Pool #AE9795 3.500% 11/25/40		12/01/2023	Paydown		49,915	49,915	52,637	52,333	0	(2,417)	0	(2,417)	0	49,915	0	0	0	424	11/25/2040
0909999999. Subtotal - Bonds - U.S. Special Revenues						245,796	245,796	231,131	231,069	0	14,728	0	14,728	0	245,796	0	0	0	2,999	XXX
94989J-BA-3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C28 Cl ASB 3.306% 05/15/48		12/01/2023	Paydown		26,034	26,034	26,717	26,154	0	(119)	0	(119)	0	26,034	0	0	0	454	05/15/2048
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						26,034	26,034	26,717	26,154	0	(119)	0	(119)	0	26,034	0	0	0	454	XXX
2509999997. Total - Bonds - Part 4						12,271,830	12,271,830	12,613,044	12,303,854	0	(32,022)	0	(32,022)	0	12,271,830	0	0	0	165,953	XXX
2509999998. Total - Bonds - Part 5									0											XXX
2509999999. Total - Bonds						12,271,830	12,271,830	12,613,044	12,303,854	0	(32,022)	0	(32,022)	0	12,271,830	0	0	0	165,953	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						12,271,830	XXX	12,613,044	12,303,854	0	(32,022)	0	(32,022)	0	12,271,830	0	0	0	165,953	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

NONE

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

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					31,865	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	0	0	31,865	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	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	31,865	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	0	0	31,865	XXX

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

1. January	215,075	4. April	36,140	7. July	196,605	10. October	219,070
2. February	5,058	5. May	10,164,715	8. August	4,194	11. November	53,808
3. March	2,090,095	6. June	37,666	9. September	64,185	12. December	31,865

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						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
	Nationwide Cash Management Co		12/29/2023	4.752		549,049	0	0
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						549,049	0	0
8609999999 - Total Cash Equivalents						549,049	0	0

1.

Line Number	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/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	For protection of state's ph's	0	0	214,824	204,353
5.	California CA	B	Workers compensation	0	0	1,009,279	986,969
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	0	0	113,476	98,490
12.	Hawaii HI						
13.	Idaho ID	B	Workers compensation	0	0	261,260	218,125
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	0	0	164,741	160,972
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	Multiple	0	0	324,554	295,966
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	For protection of state's ph's	0	0	334,474	326,821
33.	New York NY						
34.	North Carolina NC	B	For protection of state's ph's	0	0	350,975	330,523
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	2,523,696	2,558,694	0	0
37.	Oklahoma OK						
38.	Oregon OR	B	Multiple	0	0	404,706	371,634
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	0	0	74,955	74,189
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	1,045,042	872,500	0	0
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	3,568,738	3,431,194	3,253,244	3,068,042
	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.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0