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ANNUAL STATEMENT

For the Year Ended December 31, 2019
of the Condition and Affairs of the

HARLEYSVILLE INSURANCE COMPANY OF NEW YORK

NAIC Group Code..... 140, 140 (Current Period) (Prior Period)	NAIC Company Code..... 10674	Employer's ID Number..... 23-2864924
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... October 16, 1996	Commenced Business..... October 10, 1997	

Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	355 MAPLE AVENUE .. HARLEYSVILLE .. PA .. US .. 19438-2297 (Street and Number) (City or Town, State, Country and Zip Code)	215-256-5000 (Area Code) (Telephone Number)
Mail Address	ONE WEST NATIONWIDE BLVD., FSSC-RR .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)	614-249-1545 (Area Code) (Telephone Number)
Internet Web Site Address	WWW.HARLEYSVILLEGROUP.COM	
Statutory Statement Contact	CHERYL M DENNIS (Name)	614-249-1545 (Area Code) (Telephone Number) (Extension)
	FINRPT@NATIONWIDE.COM (E-Mail Address)	866-315-1430 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRESIDENT & COO	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. ELIZABETH HUAN SONG KITTO #	VP & TREASURER		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JENNIFER BOYD MACKENZIE	SVP-ENTERPRISE BRAND MARKT

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN	GARY ANTHONY DOUGLAS #	ELIZABETH MARGARET RICZKO #	ERIC EUGENE SMITH
SHELLEY BRAZEAU TEMPLE #			

State of........ OHIO
County of..... FRANKLIN

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
MARK ALLEN BERVEN	DENISE LYNN SKINGLE	ELIZABETH HUAN SONG KITTO
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	SVP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 3 day of FEBRUARY 2020

Jeffrey Boyd

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

JEFFREY BOYD
Notary Public, State of Ohio
My Commission Expires 08-22-2021

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	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	7,072,354	27.7	7,072,354		7,072,354	27.7
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	7,086,332	27.8	7,086,332		7,086,332	27.8
1.06 Industrial and Miscellaneous	8,774,159	34.4	8,774,159		8,774,159	34.4
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	22,932,845	89.9	22,932,845	0	22,932,845	89.9
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	10,553	0.0	10,553		10,553	0.0
6.02 Cash Equivalents (Schedule E, Part 2)		0.0			0	0.0
6.03 Short-Term Investments (Schedule DA)	2,569,423	10.1	2,569,423		2,569,423	10.1
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	2,579,976	10.1	2,579,976	0	2,579,976	10.1
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)		0.0			0	0.0
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	25,512,821	100.0	25,512,821	0	25,512,821	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		23,588,752
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,262,740
3.	Accrual of discount		22,982
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		0
5.	Total gain (loss) on disposals, Part 4, Column 19		
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		8,823,053
7.	Deduct amortization of premium		118,576
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		22,932,845
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		22,932,845

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	7,072,354	7,401,538	7,057,824	7,150,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	7,072,354	7,401,538	7,057,824	7,150,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	7,086,332	7,104,115	7,089,824	6,830,801
Industrial and Miscellaneous,	8. United States	7,775,734	7,938,374	7,810,151	7,750,000
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	998,425	1,057,733	997,570	1,000,000
	11. Totals	8,774,159	8,996,107	8,807,721	8,750,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	22,932,845	23,501,760	22,955,369	22,730,801
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	22,932,845	23,501,760	22,955,369	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	1,999,532	1,642,822	3,430,000			XXX	7,072,354	30.8	7,062,275	29.9	7,072,354	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	1,999,532	1,642,822	3,430,000	0	0	XXX	7,072,354	30.8	7,062,275	29.9	7,072,354	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0	2,590,104	11.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	2,590,104	11.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0	1,616,861	6.9		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	1,616,861	6.9	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,793,714	3,648,892	1,289,549	336,519	17,658	XXX	7,086,332	30.9	501,550	2.1	7,086,332	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,793,714	3,648,892	1,289,549	336,519	17,658	XXX	7,086,332	30.9	501,550	2.1	7,086,332	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1		3,376,545	4,390,535			XXX	7,767,080	33.9	10,805,873	45.8	7,767,080	
6.2 NAIC 2		509,728	497,351			XXX	1,007,079	4.4	1,012,091	4.3	1,007,079	
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	0	3,886,273	4,887,886	0	0	XXX	8,774,159	38.3	11,817,964	50.1	8,774,159	0
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 3,793,246	8,668,259	9,110,084	336,519	17,658	0	21,925,766	95.6	XXX	XXX	21,925,766	0
11.2 NAIC 2	(d) 0	509,728	497,351	0	0	0	1,007,079	4.4	XXX	XXX	1,007,079	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	3,793,246	9,177,987	9,607,435	336,519	17,658	0	(b) 22,932,845	100.0	XXX	XXX	22,932,845	0
11.8 Line 11.7 as a % of Col. 7	16.5	40.0	41.9	1.5	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	4,708,515	7,723,513	10,144,635				XXX	XXX	22,576,663	95.7	19,536,787	3,039,875
12.2 NAIC 2		515,211	496,880				XXX	XXX	1,012,091	4.3	1,012,090	
12.3 NAIC 3							XXX	XXX	0	0.0		
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	4,708,515	8,238,724	10,641,515	0	0	0	XXX	XXX	(b) 23,588,754	100.0	20,548,877	3,039,875
12.8 Line 12.7 as a % of Col. 9	20.0	34.9	45.1	0.0	0.0	0.0	XXX	XXX	100.0	XXX	87.1	12.9
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	3,793,246	8,668,259	9,110,084	336,519	17,658		21,925,766	95.6	19,536,787	82.8	21,925,766	XXX
13.2 NAIC 2		509,728	497,351				1,007,079	4.4	1,012,090	4.3	1,007,079	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	3,793,246	9,177,987	9,607,435	336,519	17,658	0	22,932,845	100.0	20,548,877	87.1	22,932,845	XXX
13.8 Line 13.7 as a % of Col. 7	16.5	40.0	41.9	1.5	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	16.5	40.0	41.9	1.5	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1							0	0.0	3,039,875	12.9	XXX	0
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	3,039,875	12.9	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $..........0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..........0 current year of bonds with Z designations and $..........0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $..........0 current year of bonds with 5GI designations, $..........0 prior year of bonds with 5GI designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	1,999,532	1,642,822	3,430,000			XXX	7,072,354	30.8	7,062,275	29.9	7,072,354	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	1,999,532	1,642,822	3,430,000	0	0	XXX	7,072,354	30.8	7,062,275	29.9	7,072,354	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations						XXX	0	0.0	2,590,104	11.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	2,590,104	11.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations						XXX	0	0.0	1,616,861	6.9		
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	0	0	0	0	XXX	0	0.0	1,616,861	6.9	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations						XXX	0	0.0	501,550	2.1		
5.02 Residential Mortgage-Backed Securities	1,793,714	3,648,892	1,289,549	336,519	17,658	XXX	7,086,332	30.9		0.0	7,086,332	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	1,793,714	3,648,892	1,289,549	336,519	17,658	XXX	7,086,332	30.9	501,550	2.1	7,086,332	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations		1,516,254	4,030,838			XXX	5,547,092	24.2	5,559,279	23.6	5,547,092	
6.02 Residential Mortgage-Backed Securities		1,397,141	565,920			XXX	1,963,061	8.6	1,951,698	8.3	1,963,061	
6.03 Commercial Mortgage-Backed Securities		472,909	291,128			XXX	764,037	3.3	3,807,040	16.1	764,037	
6.04 Other Loan-Backed and Structured Securities		499,971				XXX	499,971	2.2	499,947	2.1	499,971	
6.05 Totals	0	3,886,275	4,887,886	0	0	XXX	8,774,161	38.3	11,817,964	50.1	8,774,161	0
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	1,999,532	3,159,076	7,460,838	0	0	XXX	12,619,446	55.0	XXX	XXX	12,619,446	0
11.02 Residential Mortgage-Backed Securities	1,793,714	5,046,033	1,855,469	336,519	17,658	XXX	9,049,393	39.5	XXX	XXX	9,049,393	0
11.03 Commercial Mortgage-Backed Securities	0	472,909	291,128	0	0	XXX	764,037	3.3	XXX	XXX	764,037	0
11.04 Other Loan-Backed and Structured Securities	0	499,971	0	0	0	XXX	499,971	2.2	XXX	XXX	499,971	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	3,793,246	9,177,989	9,607,435	336,519	17,658	0	22,932,847	100.0	XXX	XXX	22,932,847	0
11.09 Line 11.08 as a % of Col. 7	16.5	40.0	41.9	1.5	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	4,708,515	4,172,860	8,448,694			XXX	XXX	XXX	17,330,069	73.5	17,330,069	
12.02 Residential Mortgage-Backed Securities		208,376	1,743,322			XXX	XXX	XXX	1,951,698	8.3	1,951,697	
12.03 Commercial Mortgage-Backed Securities		3,357,541	449,499			XXX	XXX	XXX	3,807,040	16.1	767,164	3,039,875
12.04 Other Loan-Backed and Structured Securities		499,947				XXX	XXX	XXX	499,947	2.1	499,947	
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	4,708,515	8,238,724	10,641,515	0	0	0	XXX	XXX	23,588,754	100.0	20,548,877	3,039,875
12.09 Line 12.08 as a % of Col. 9	20.0	34.9	45.1	0.0	0.0	0.0	XXX	XXX	100.0	XXX	87.1	12.9
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,999,532	3,159,076	7,460,838			XXX	12,619,446	55.0	17,330,069	73.5	12,619,446	XXX
13.02 Residential Mortgage-Backed Securities	1,793,714	5,046,033	1,855,469	336,519	17,658	XXX	9,049,393	39.5	1,951,697	8.3	9,049,393	XXX
13.03 Commercial Mortgage-Backed Securities		472,909	291,128			XXX	764,037	3.3	767,164	3.3	764,037	XXX
13.04 Other Loan-Backed and Structured Securities		499,971				XXX	499,971	2.2	499,947	2.1	499,971	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	3,793,246	9,177,989	9,607,435	336,519	17,658	0	22,932,847	100.0	20,548,877	87.1	22,932,847	XXX
13.09 Line 13.08 as a % of Col. 7	16.5	40.0	41.9	1.5	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	16.5	40.0	41.9	1.5	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	3,039,875	12.9	XXX	0
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	0	0	0	0	0	0	0	0.0	3,039,875	12.9	XXX	0
14.09 Line 14.08 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,135,832			1,135,832	
2. Cost of short-term investments acquired	13,389,953			13,389,953	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	11,956,362			11,956,362	
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,569,423	0	0	2,569,423	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	2,569,423	0	0	2,569,423	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Pool of Short Term Assets

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

Sch. E - Pt. 2 Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 2J 8	U S Treasury Nt	SD			1	999,886	99.938	999,375	1,000,000	999,979		38			1.500	1.504	JJ	6,929	15,000	08/07/2017	07/15/2020
912828 3W 8	U S Treasury Nt				1	3,421,752	106.613	3,731,466	3,500,000	3,430,000		7,545			2.750	3.029	FA	36,355	96,250	12/11/2018	02/15/2028
912828 M8 0	U S Treasury Nt	SD			1	650,866	101.129	657,338	650,000	650,378		(125)			2.000	1.979	MN	1,137	13,000	12/18/2015	11/30/2022
912828 X7 0	U S Treasury Nt	SD			1	988,168	101.371	1,013,711	1,000,000	992,444		1,645			2.000	2.184	AO	3,407	20,000	05/10/2017	04/30/2024
912828 XU 9	U S Treasury Nt	SD			1	997,152	99.965	999,648	1,000,000	999,553		975			1.500	1.599	JD	697	15,000	07/06/2017	06/15/2020
0199999. U.S. Government - Issuer Obligations						7,057,824	XXX	7,401,538	7,150,000	7,072,354	0	10,078	0	0	XXX	XXX	XXX	48,525	159,250	XXX	XXX
0599999. Total - U.S. Government						7,057,824	XXX	7,401,538	7,150,000	7,072,354	0	10,078	0	0	XXX	XXX	XXX	48,525	159,250	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3132CW AU 8	FHLMC Pool #B0019			4	1	4,458,659	103.672	4,456,633	4,298,798	4,457,151		(1,509)			3.500	2.224	MON	12,538	25,076	10/24/2019	06/25/2034
31418C 7F 5	FNMA Pool #MA3593			4	1	1,347,834	105.183	1,360,613	1,293,565	1,346,506		(1,328)			4.500	2.603	MON	4,851	38,807	04/11/2019	02/25/2049
31418D CA 8	FNMA Pool #MA3664			4	1	1,283,331	103.911	1,286,869	1,238,438	1,282,675		(656)			4.000	3.135	MON	4,128	20,641	07/10/2019	05/25/2049
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						7,089,824	XXX	7,104,115	6,830,801	7,086,332	0	(3,493)	0	0	XXX	XXX	XXX	21,517	84,524	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						7,089,824	XXX	7,104,115	6,830,801	7,086,332	0	(3,493)	0	0	XXX	XXX	XXX	21,517	84,524	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
124857 AP 8	CBS Corp Sr Nt			1	2FE	495,165	104.651	523,255	500,000	497,351		471			3.500	3.616	JJ	8,069	17,500	01/07/2015	01/15/2025
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd			1	1FE	1,028,380	105.496	1,054,962	1,000,000	1,018,479		(2,631)			3.500	3.172	AO	8,750	35,000	01/26/2016	04/01/2026
341081 FM 4	Florida Pwr & Lt Co Nt			1	1FE	532,800	105.078	525,389	500,000	521,582		(3,363)			3.125	2.339	JD	1,302	15,625	07/21/2016	12/01/2025
69362B AY 8	PSEG Power LLC Sr Nt			1	2FE	535,445	103.073	515,364	500,000	509,728		(5,482)			4.150	2.970	MS	6,110	20,750	01/12/2015	09/15/2021
91159H HN 3	US Bancorp Sr MT Nt				1FE	992,680	100.312	1,003,123	1,000,000	995,001		694			2.375	2.458	JJ	10,490	23,750	07/19/2016	07/22/2026
92826C AC 6	Visa Inc Sr Nt			1	1FE	1,014,500	102.907	1,029,069	1,000,000	1,006,526		(2,102)			2.800	2.569	JD	1,322	28,000	01/19/2016	12/14/2022
902133 AT 4	Tyco Electronics Group Sr Nt		D	1	1FE	997,570	105.773	1,057,733	1,000,000	998,425		225			3.700	3.729	FA	13,978	37,000	01/25/2016	02/15/2026
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						5,596,540	XXX	5,708,895	5,500,000	5,547,092	0	(12,188)	0	0	XXX	XXX	XXX	50,021	177,625	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C			4	1FM	1,938,750	99.971	1,999,418	2,000,000	1,963,060		11,363			2.737	3.233	MON	908	65,192	12/15/2016	11/25/2035
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,938,750	XXX	1,999,418	2,000,000	1,963,060	0	11,363	0	0	XXX	XXX	XXX	908	65,192	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	772,500	104.580	784,350	750,000	764,036		(3,128)			3.467	3.003	MON	2,167	26,003	03/07/2017	03/10/2050
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						772,500	XXX	784,350	750,000	764,036	0	(3,128)	0	0	XXX	XXX	XXX	2,167	26,003	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2			4	1FE	499,931	100.689	503,444	500,000	499,971		24			2.490	2.495	JJ	5,568	12,450	01/25/2018	01/20/2023
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						499,931	XXX	503,444	500,000	499,971	0	24	0	0	XXX	XXX	XXX	5,568	12,450	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						8,807,721	XXX	8,996,107	8,750,000	8,774,159	0	(3,929)	0	0	XXX	XXX	XXX	58,664	281,270	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						12,654,364	XXX	13,110,433	12,650,000	12,619,446	0	(2,110)	0	0	XXX	XXX	XXX	98,546	336,875	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						9,028,574	XXX	9,103,533	8,830,801	9,049,392	0	7,870	0	0	XXX	XXX	XXX	22,425	149,716	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						772,500	XXX	784,350	750,000	764,036	0	(3,128)	0	0	XXX	XXX	XXX	2,167	26,003	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						499,931	XXX	503,444	500,000	499,971	0	24	0	0	XXX	XXX	XXX	5,568	12,450	XXX	XXX
8399999. Grand Total - Bonds						22,955,369	XXX	23,501,760	22,730,801	22,932,845	0	2,656	0	0	XXX	XXX	XXX	128,706	525,044	XXX	XXX

Sch. D - Pt. 2 - Sn. 1
NONE

Sch. D - Pt. 2 - Sn. 2
NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment								
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34		10/24/2019	Morgan Stanley & Co LLC		4,458,659	4,298,798	10,031
31418C 7F 5	FNMA Pool #MA3593 4.500% 02/25/49		04/11/2019	JP Morgan Securities LLC		1,347,834	1,293,565	1,779
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49		07/10/2019	JP Morgan Securities LLC		1,283,331	1,238,438	1,376
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						7,089,824	6,830,801	13,186
8399997. Total - Bonds - Part 3						7,089,824	6,830,801	13,186
8399998. Total - Bonds - Summary Item from Part 5						1,172,916	1,128,053	1,728
8399999. Total - Bonds						8,262,740	7,958,854	14,914
9999999. Total - Bonds, Preferred and Common Stocks						8,262,740	XXX	14,914

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. States, Territories and Possessions																				
70914P JH 6	Pennsylvania St GO First Ser	..	03/15/2019.	Call 100.0000		1,000,000	1,000,000	1,065,550	1,001,600		(1,600)		(1,600)		1,000,000			0	25,000	03/15/2023.
882722 W5 6	Texas St GO Wtr Finl Assistance-D Preref	..	08/01/2019.	Call 100.0000		265,000	265,000	276,227	266,029		(1,029)		(1,029)		265,000			0	13,250	08/01/2025.
882722 X8 9	Texas St GO Wtr Finl Assistance-D Unref	..	08/01/2019.	Call 100.0000		735,000	735,000	766,139	737,854		(2,854)		(2,854)		735,000			0	36,750	08/01/2025.
928109 VL 8	Virginia St GO Ser B 5.000% 06/01/23	..	06/01/2019.	Redemption 100.0000		580,000	580,000	673,583	584,621		(4,621)		(4,621)		580,000			0	14,500	06/01/2023.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,580,000	2,580,000	2,781,499	2,590,104	0	(10,104)	0	(10,104)	0	2,580,000	0	0	0	89,500	XXX
Bonds - U.S. Political Subdivisions of States																				
101547 TY 3	Boulder Valley CO GO Sch Dist #RE-2 Boul	..	06/01/2019.	Call 100.0000		615,000	615,000	627,792	615,648		(648)		(648)		615,000			0	15,375	12/01/2029.
930863 U7 8	Wake Cnty NC GO Public Impt GO Sch Pub I	..	03/01/2019.	Call 100.0000		615,000	615,000	648,827	615,746		(746)		(746)		615,000			0	15,375	03/01/2024.
930863 V6 9	Wake Cnty NC GO Public Impt GO Pub Impt	..	03/01/2019.	Call 100.0000		385,000	385,000	406,176	385,467		(467)		(467)		385,000			0	9,625	03/01/2024.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,615,000	1,615,000	1,682,795	1,616,861	0	(1,861)	0	(1,861)	0	1,615,000	0	0	0	40,375	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
403760 GY 1	Gwinnett Cnty GA Wtr & Swr Rev Ser A	..	09/26/2019.	Call 100.0000		500,000	500,000	522,250	501,550		(1,550)		(1,550)		500,000			0	23,056	08/01/2023.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					500,000	500,000	522,250	501,550	0	(1,550)	0	(1,550)	0	500,000	0	0	0	23,056	XXX
Bonds - Industrial and Miscellaneous																				
12650Y AG 8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB	..	10/01/2019.	Paydown		3,000,000	3,000,000	3,070,665	3,039,875		(39,875)		(39,875)		3,000,000			0	265,253	11/15/2034.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,000,000	3,000,000	3,070,665	3,039,875	0	(39,875)	0	(39,875)	0	3,000,000	0	0	0	265,253	XXX
8399997.	Total - Bonds - Part 4					7,695,000	7,695,000	8,057,209	7,748,390	0	(53,390)	0	(53,390)	0	7,695,000	0	0	0	418,184	XXX
8399998.	Total - Bonds - Summary Item from Part 5					1,128,053	1,128,053	1,172,916			(44,864)		(44,864)		1,128,053				15,842	XXX
8399999.	Total - Bonds					8,823,053	8,823,053	9,230,125	7,748,390	0	(98,254)	0	(98,254)	0	8,823,053	0	0	0	434,026	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					8,823,053	XXX	9,230,125	7,748,390	0	(98,254)	0	(98,254)	0	8,823,053	0	0	0	434,026	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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34.	..	10/24/2019	Morgan Stanley & Co LLC	12/01/2019	Paydown	246,236	255,393	246,236	246,236		(9,157)		(9,157)				0	1,091	575
31418C 7F 5	FNMA Pool #MA3593 4.500% 02/25/49	..	04/11/2019	JP Morgan Securities LLC	12/01/2019	Paydown	655,965	683,484	655,965	655,965		(27,520)		(27,520)				0	12,124	902
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49	..	07/10/2019	JP Morgan Securities LLC	12/01/2019	Paydown	225,852	234,039	225,852	225,852		(8,187)		(8,187)				0	2,627	251
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						1,128,053	1,172,916	1,128,053	1,128,053	0	(44,864)	0	(44,864)	0	0	0	0	15,842	1,728
8399998.	Total - Bonds						1,128,053	1,172,916	1,128,053	1,128,053	0	(44,864)	0	(44,864)	0	0	0	0	15,842	1,728
9999999.	Total - Bonds, Preferred and Common Stocks							1,172,916	1,128,053	1,128,053	0	(44,864)	0	(44,864)	0	0	0	0	15,842	1,728

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $..........0.

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

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Other Short-Term Invested Assets																			
Nationwide Cash Mgmt Partn			12/31/2019	Various	12/30/2020	2,569,423					2,569,423	2,569,423			1.54	2.33	MON	5,924	
9099999. Total - Other Short-Term Invested Assets						2,569,423	0	0	0	0	XXX	2,569,423	0	0	XXX	XXX	XXX	5,924	0
9199999. Total - Short-Term Investments						2,569,423	0	0	0	0	XXX	2,569,423	0	0	XXX	XXX	XXX	5,924	0

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Bank of New York Mellon	New York, NY					10,553	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	10,553	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	10,553	XXX
0599999. Total Cash		XXX	XXX	0	0	10,553	XXX

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

1. January	104,043	4. April	35,145	7. July	10,496	10. October	19,563
2. February	10,312	5. May	97,960	8. August	10,164	11. November	10,320
3. March	15,724	6. June	10,137	9. September	10,615	12. December	10,553

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	For protection of state's ph's			35,020	35,395
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						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY	B	For protection of all ph's	300,175	303,387		
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	For protection of state's ph's			2,991,976	3,012,734
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	For protection of state's ph's			150,087	151,693
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	300,175	303,387	3,177,083	3,199,822

DETAILS OF WRITE-INS

5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK