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ANNUAL STATEMENT

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

HARLEYSVILLE INSURANCE COMPANY

NAIC Group Code..... 140, 140 (Current Period) (Prior Period)
NAIC Company Code..... 23582
Employer's ID Number..... 41-0417250

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

Incorporated/Organized..... June 9, 1930
Commenced Business..... June 9, 1930

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	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-1545 *(Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD., FRAP SOLUTIONS .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(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

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN	GARY ANTHONY DOUGLAS	ELIZABETH MARGARET RICZKO	ERIC EUGENE SMITH

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 13th day of February 2021

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

SUNSERAYER EDWARDS - NOTARY PUBLIC
MY COMMISSION EXPIRES 3-16-2024
STATE OF OHIO

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	10,918,567	36.1	10,918,568		10,918,568	36.1
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	625,000	2.1	625,000		625,000	2.1
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	613,441	2.0	613,441		613,441	2.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	6,074,889	20.1	6,074,888		6,074,888	20.1
1.06 Industrial and Miscellaneous	7,701,577	25.5	7,701,577		7,701,577	25.5
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	25,933,474	85.8	25,933,474	0	25,933,474	85.8
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	21,929	0.1	21,929		21,929	0.1
6.02 Cash Equivalents (Schedule E, Part 2)	4,255,967	14.1	4,255,967		4,255,967	14.1
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	4,277,896	14.2	4,277,896	0	4,277,896	14.2
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)		0.0			0	0.0
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	30,211,370	100.0	30,211,370	0	30,211,370	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

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		26,139,825
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,985,648
3.	Accrual of discount		24,665
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		3,056,295
7.	Deduct amortization of premium		160,372
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)		25,933,471
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		25,933,471

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	10,918,567	12,060,298	10,903,490	10,272,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	10,918,567	12,060,298	10,903,490	10,272,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	625,000	688,138	625,000	625,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	613,441	729,605	666,942	580,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	6,074,889	6,487,539	6,240,704	5,791,303
Industrial and Miscellaneous,	8. United States	7,701,574	8,063,755	7,796,320	7,639,505
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries				
	11. Totals	7,701,574	8,063,755	7,796,320	7,639,505
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	25,933,471	28,029,335	26,232,456	24,907,808
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	25,933,471	28,029,335	26,232,456	

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	824,484	4,448,342	2,690,296	2,955,446		XXX	10,918,568	42.1	8,947,637	34.2	10,918,568	
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	824,484	4,448,342	2,690,296	2,955,446	0	XXX	10,918,568	42.1	8,947,637	34.2	10,918,568	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				625,000		XXX	625,000	2.4	625,000	2.4	625,000	
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	625,000	0	XXX	625,000	2.4	625,000	2.4	625,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1			613,441			XXX	613,441	2.4	619,068	2.4	613,441	
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	613,441	0	0	XXX	613,441	2.4	619,068	2.4	613,441	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	654,622	1,089,230	2,689,224	1,602,331	39,480	XXX	6,074,887	23.4	7,912,082	30.3	6,074,887	
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	654,622	1,089,230	2,689,224	1,602,331	39,480	XXX	6,074,887	23.4	7,912,082	30.3	6,074,887	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	617,783	3,232,782	1,812,289	37,413		XXX	5,700,267	22.0	7,028,961	26.9	3,514,495	2,185,772
6.2 NAIC 2	504,064	1,497,245				XXX	2,001,309	7.7	1,007,079	3.9	2,001,309	
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	1,121,847	4,730,027	1,812,289	37,413	0	XXX	7,701,576	29.7	8,036,040	30.7	5,515,804	2,185,772
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) 2,096,889	8,770,354	7,805,250	5,220,190	39,480	0	23,932,163	92.3	XXX	XXX	21,746,391	2,185,772
11.2 NAIC 2	(d) 504,064	1,497,245	0	0	0	0	2,001,309	7.7	XXX	XXX	2,001,309	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	2,600,953	10,267,599	7,805,250	5,220,190	39,480	0	(b) 25,933,472	100.0	XXX	XXX	23,747,700	2,185,772
11.8 Line 11.7 as a % of Col. 7	10.0	39.6	30.1	20.1	0.2	0.0	100.0	XXX	XXX	XXX	91.6	8.4
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,803,853	11,209,514	8,013,948	3,196,920	908,513		XXX	XXX	25,132,748	96.1	22,623,157	2,509,591
12.2 NAIC 2		509,728	497,351				XXX	XXX	1,007,079	3.9	1,007,079	
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	1,803,853	11,719,242	8,511,299	3,196,920	908,513	0	XXX	XXX	(b) 26,139,827	100.0	23,630,236	2,509,591
12.8 Line 12.7 as a % of Col. 9	6.9	44.8	32.6	12.2	3.5	0.0	XXX	XXX	100.0	XXX	90.4	9.6
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	2,010,006	7,356,135	7,157,993	5,182,777	39,480		21,746,391	83.9	22,623,157	86.5	21,746,391	XXX
13.2 NAIC 2	504,064	1,497,245					2,001,309	7.7	1,007,079	3.9	2,001,309	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	2,514,070	8,853,380	7,157,993	5,182,777	39,480	0	23,747,700	91.6	23,630,236	90.4	23,747,700	XXX
13.8 Line 13.7 as a % of Col. 7	10.6	37.3	30.1	21.8	0.2	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	9.7	34.1	27.6	20.0	0.2	0.0	91.6	XXX	XXX	XXX	91.6	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	86,883	1,414,219	647,257	37,413			2,185,772	8.4	2,509,591	9.6	XXX	2,185,772
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	86,883	1,414,219	647,257	37,413	0	0	2,185,772	8.4	2,509,591	9.6	XXX	2,185,772
14.8 Line 14.7 as a % of Col. 7	4.0	64.7	29.6	1.7	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.3	5.5	2.5	0.1	0.0	0.0	8.4	XXX	XXX	XXX	XXX	8.4

(a) Includes $.....2,185,773 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	824,484	4,448,342	2,690,296	2,955,446		XXX	10,918,568	42.1	8,947,637	34.2	10,918,568	
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	824,484	4,448,342	2,690,296	2,955,446	0	XXX	10,918,568	42.1	8,947,637	34.2	10,918,568	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				625,000		XXX	625,000	2.4	625,000	2.4	625,000	
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	625,000	0	XXX	625,000	2.4	625,000	2.4	625,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			613,441			XXX	613,441	2.4	619,068	2.4	613,441	
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	613,441	0	0	XXX	613,441	2.4	619,068	2.4	613,441	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations			2,258,499	1,332,350		XXX	3,590,849	13.8	3,631,126	13.9	3,590,849	
5.02 Residential Mortgage-Backed Securities	654,622	1,089,230	430,726	269,981	39,480	XXX	2,484,039	9.6	4,280,956	16.4	2,484,039	
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	654,622	1,089,230	2,689,225	1,602,331	39,480	XXX	6,074,888	23.4	7,912,082	30.3	6,074,888	0
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations	504,064	2,501,613	995,713			XXX	4,001,390	15.4	4,007,763	15.3	4,001,390	
6.02 Residential Mortgage-Backed Securities	86,883	401,065	647,257	37,413		XXX	1,172,618	4.5	1,490,349	5.7		1,172,618
6.03 Commercial Mortgage-Backed Securities	30,905	1,827,349	169,319			XXX	2,027,573	7.8	2,037,958	7.8	1,014,419	1,013,154
6.04 Other Loan-Backed and Structured Securities	499,995					XXX	499,995	1.9	499,971	1.9	499,995	
6.05 Totals	1,121,847	4,730,027	1,812,289	37,413	0	XXX	7,701,576	29.7	8,036,041	30.7	5,515,804	2,185,772
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	1,328,548	6,949,955	6,557,949	4,912,796	0	XXX	19,749,248	76.2	XXX	XXX	19,749,248	0
11.02 Residential Mortgage-Backed Securities	741,505	1,490,295	1,077,983	307,394	39,480	XXX	3,656,657	14.1	XXX	XXX	2,484,039	1,172,618
11.03 Commercial Mortgage-Backed Securities	30,905	1,827,349	169,319	0	0	XXX	2,027,573	7.8	XXX	XXX	1,014,419	1,013,154
11.04 Other Loan-Backed and Structured Securities	499,995	0	0	0	0	XXX	499,995	1.9	XXX	XXX	499,995	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	2,600,953	10,267,599	7,805,251	5,220,190	39,480	0	25,933,473	100.0	XXX	XXX	23,747,701	2,185,772
11.09 Line 11.08 as a % of Col. 7	10.0	39.6	30.1	20.1	0.2	0.0	100.0	XXX	XXX	XXX	91.6	8.4
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	999,979	7,780,620	7,092,645	1,957,350		XXX	XXX	XXX	17,830,594	68.2	17,830,594	
12.02 Residential Mortgage-Backed Securities	803,874	1,788,865	1,030,483	1,239,570	908,513	XXX	XXX	XXX	5,771,305	22.1	4,280,956	1,490,349
12.03 Commercial Mortgage-Backed Securities		1,649,787	388,171			XXX	XXX	XXX	2,037,958	7.8	1,018,715	1,019,242
12.04 Other Loan-Backed and Structured Securities		499,971				XXX	XXX	XXX	499,971	1.9	499,971	
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	1,803,853	11,719,243	8,511,299	3,196,920	908,513	0	XXX	XXX	26,139,828	100.0	23,630,236	2,509,591
12.09 Line 12.08 as a % of Col. 9	6.9	44.8	32.6	12.2	3.5	0.0	XXX	XXX	100.0	XXX	90.4	9.6
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,328,548	6,949,955	6,557,949	4,912,796		XXX	19,749,248	76.2	17,830,594	68.2	19,749,248	XXX
13.02 Residential Mortgage-Backed Securities	654,622	1,089,230	430,726	269,981	39,480	XXX	2,484,039	9.6	4,280,956	16.4	2,484,039	XXX
13.03 Commercial Mortgage-Backed Securities	30,905	814,195	169,319			XXX	1,014,419	3.9	1,018,715	3.9	1,014,419	XXX
13.04 Other Loan-Backed and Structured Securities	499,995					XXX	499,995	1.9	499,971	1.9	499,995	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	2,514,070	8,853,380	7,157,994	5,182,777	39,480	0	23,747,701	91.6	23,630,236	90.4	23,747,701	XXX
13.09 Line 13.08 as a % of Col. 7	10.6	37.3	30.1	21.8	0.2	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	9.7	34.1	27.6	20.0	0.2	0.0	91.6	XXX	XXX	XXX	91.6	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	86,883	401,065	647,257	37,413		XXX	1,172,618	4.5	1,490,349	5.7	XXX	1,172,618
14.03 Commercial Mortgage-Backed Securities		1,013,154				XXX	1,013,154	3.9	1,019,242	3.9	XXX	1,013,154
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	86,883	1,414,219	647,257	37,413	0	0	2,185,772	8.4	2,509,591	9.6	XXX	2,185,772
14.09 Line 14.08 as a % of Col. 7	4.0	64.7	29.6	1.7	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.3	5.5	2.5	0.1	0.0	0.0	8.4	XXX	XXX	XXX	XXX	8.4

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	3,600,392			3,600,392	
2. Cost of short-term investments acquired	0				
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	3,600,392			3,600,392	
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Qualified Cash Pool moving to Sch E

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0			
2. Cost of cash equivalents acquired	18,791,512			18,791,512
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	14,535,545			14,535,545
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)	4,255,967	0	0	4,255,967
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	4,255,967	0	0	4,255,967

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	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	9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
742651 DJ 8	Private Export Funding Corp Nt				1.A FE	496,595	103.893	519,466	500,000	499,663		339			4.300	4.373	JD	956	21,500	11/17/2009	12/15/2021
912810 QD 3	U S Treasury Bd				1.A	2,985,648	151.227	3,360,255	2,222,000	2,955,446		(30,202)			4.375	2.224	MN	12,622	97,213	01/09/2020	11/15/2039
912828 2R 0	U S Treasury Nt	SD			1.A	951,567	110.883	1,108,828	1,000,000	963,033		5,002			2.250	2.867	FA	8,499	22,500	08/30/2018	08/15/2027
912828 3F 5	U S Treasury Nt	SD			1.A	745,579	111.039	832,793	750,000	746,847		419			2.250	2.317	MN	2,191	16,875	11/28/2017	11/15/2027
912828 3J 7	U S Treasury Nt	SD			1.A	1,977,586	107.293	2,145,860	2,000,000	1,986,973		3,149			2.125	2.300	MN	3,736	42,500	12/13/2017	11/30/2024
912828 3P 3	U S Treasury Nt	SD			1.A	514,605	107.922	566,590	525,000	518,791		1,457			2.250	2.563	JD	33	11,813	01/19/2018	12/31/2024
912828 3W 8	U S Treasury Nt	SD			1.A	975,395	114.676	1,146,758	1,000,000	980,416		2,426			2.750	3.058	FA	10,387	27,500	11/27/2018	02/15/2028
912828 P7 9	U S Treasury Nt	SD			1.A	498,166	102.945	514,727	500,000	499,399		272			1.500	1.557	FA	2,548	7,500	05/04/2016	02/28/2023
912828 W4 8	U S Treasury Nt	SD			1.A	447,998	106.133	477,598	450,000	449,050		288			2.125	2.194	FA	3,249	9,563	03/27/2017	02/29/2024
912828 WN 6	U S Treasury Nt	SD			1.A	322,183	100.770	327,501	325,000	324,821		429			2.000	2.135	MN	571	6,500	06/25/2014	05/31/2021
912828 X7 0	U S Treasury Nt	SD			1.A	988,168	105.992	1,059,922	1,000,000	994,128		1,684			2.000	2.184	AO	3,425	20,000	05/10/2017	04/30/2024
0199999. U.S. Government - Issuer Obligations						10,903,490	XXX	12,060,298	10,272,000	10,918,567	0	(14,737)	0	0	XXX	XXX	XXX	48,217	283,464	XXX	XXX
0599999. Total - U.S. Government						10,903,490	XXX	12,060,298	10,272,000	10,918,567	0	(14,737)	0	0	XXX	XXX	XXX	48,217	283,464	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
882724 QM 2	Texas St GO Txbl-Ref-State of Tx Hwy Imp			2	1.A FE	625,000	110.102	688,138	625,000	625,000					2.884	2.884	AO	4,506	14,520	11/14/2019	04/01/2033
1199999. U.S. States, Territories & Possessions - Issuer Obligations						625,000	XXX	688,138	625,000	625,000	0	0	0	0	XXX	XXX	XXX	4,506	14,520	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						625,000	XXX	688,138	625,000	625,000	0	0	0	0	XXX	XXX	XXX	4,506	14,520	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
681712 PQ 2	Omaha NE GO Ref Omaha Conv Ctr Arena	SD			1.C FE	666,942	125.794	729,605	580,000	613,441		(5,627)			5.250	4.020	AO	7,613	30,450	04/23/2009	04/01/2026
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						666,942	XXX	729,605	580,000	613,441	0	(5,627)	0	0	XXX	XXX	XXX	7,613	30,450	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						666,942	XXX	729,605	580,000	613,441	0	(5,627)	0	0	XXX	XXX	XXX	7,613	30,450	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 - Issuer Obligations																					
576000 XN 8	Massachusetts St Sch Bldg Rev Txbl-Ref-S			2	1.C FE	504,000	108.411	546,391	504,000	504,000					3.066	3.066	AO	3,262	13,950	11/07/2019	10/15/2033
576000 XP 3	Massachusetts St Sch Bldg Rev Txbl-Ref-S			2	1.C FE	323,350	108.217	349,920	323,350	323,350					3.166	3.166	AO	2,161	9,242	11/07/2019	10/15/2034
59447T MG 5	Michigan St Fin Auth Rev Rev Bds			2	1.F FE	2,423,040	122.134	2,442,680	2,000,000	2,258,499		(40,278)			5.000	2.611	MN	12,778	100,000	09/14/2016	11/15/2031
914119 V6 6	University Cincinnati OH Rev Txbl Ref Se			2	1.D FE	505,000	106.194	536,280	505,000	505,000					2.983	2.983	JD	1,255	14,604	11/21/2019	06/01/2034
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						3,755,390	XXX	3,875,271	3,332,350	3,590,849	0	(40,278)	0	0	XXX	XXX	XXX	19,456	137,796	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																					
3138YK HF 3	FNMA Pool #AY5629			4	1.A	820,043	105.408	858,090	814,065	819,525		3			3.000	2.849	MON	2,035	24,422	05/22/2015	06/25/2045
3140H5 JW 2	FNMA Pool #BJ3876			4	1.A	615,062	104.856	665,653	634,825	615,712		(65)			3.000	3.540	MON	1,587	19,045	02/28/2018	01/25/2048
31418C 7F 5	FNMA Pool #MA3593			4	1.A	644,940	108.405	670,998	618,972	644,015		(290)			4.500	1.842	MON	2,321	27,854	04/11/2019	02/25/2049
31418D CA 8	FNMA Pool #MA3664			4	1.A	405,269	106.759	417,527	391,091	404,788		(274)			4.000	1.923	MON	1,304	15,644	07/10/2019	05/25/2049
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						2,485,314	XXX	2,612,268	2,458,953	2,484,040	0	(626)	0	0	XXX	XXX	XXX	7,247	86,965	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						6,240,704	XXX	6,487,539	5,791,303	6,074,889	0	(40,904)	0	0	XXX	XXX	XXX	26,703	224,761	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
124857 AP 8	CBS Corp Sr Nt			1	2.B FE	495,165	109.703	548,515	500,000	497,839		489			3.500	3.616	JJ	8,069	17,500	01/07/2015	01/15/2025
69362B AY 8	PSEG Power LLC Sr Nt			1	2.A FE	535,445	101.480	507,398	500,000	504,064		(5,665)			4.150	2.970	MS	6,110	20,750	01/12/2015	09/15/2021
907818 DN 5	Union Pacific Corp Sr Nt			1	2.A FE	998,220	104.687	1,046,868	1,000,000	999,406		249			2.750	2.777	AO	5,806	27,500	01/21/2016	04/15/2023
91159H HN 3	US Bancorp Sr MT Nt				1.E FE	992,680	108.259	1,082,586	1,000,000	995,713		712			2.375	2.458	JJ	10,490	23,750	07/19/2016	07/22/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92826C AC 6	Visa Inc Sr Nt			1	1.D FE	1,014,500	104.642	1,046,415	1,000,000	1,004,368		(2,157)			2.800	2.569	JD	1,322	28,000	01/19/2016.	12/14/2022.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						4,036,010	XXX	4,231,782	4,000,000	4,001,390	0	(6,372)	0	0	XXX	XXX	XXX	31,797	117,500	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1.A FM	1,184,988	108.135	1,232,199	1,139,505	1,172,619		(8,793)			4.000	3.391	MON	3,798	45,580	04/19/2017.	03/25/2057.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,184,988	XXX	1,232,199	1,139,505	1,172,619	0	(8,793)	0	0	XXX	XXX	XXX	3,798	45,580	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20			4	1.A FM	1,030,000	109.111	1,091,109	1,000,000	1,014,419		(4,297)			3.467	3.003	MON	2,889	34,670	03/07/2017.	03/10/2050.
94988M AA 8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT			4	1.A FM	1,045,391	100.805	1,008,050	1,000,000	1,013,154		(6,088)			3.544	2.901	MON	2,953	35,440	04/30/2015.	04/16/2035.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						2,075,391	XXX	2,099,159	2,000,000	2,027,573	0	(10,385)	0	0	XXX	XXX	XXX	5,842	70,110	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2			4	1.A FE	499,931	100.123	500,615	500,000	499,995		25			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	500,615	500,000	499,995	0	25	0	0	XXX	XXX	XXX	5,568	12,450	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						7,796,320	XXX	8,063,755	7,639,505	7,701,577	0	(25,525)	0	0	XXX	XXX	XXX	47,005	245,640	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						19,986,832	XXX	21,585,094	18,809,350	19,749,247	0	(67,014)	0	0	XXX	XXX	XXX	111,589	583,730	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						3,670,302	XXX	3,844,467	3,598,458	3,656,659	0	(9,419)	0	0	XXX	XXX	XXX	11,045	132,545	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,075,391	XXX	2,099,159	2,000,000	2,027,573	0	(10,385)	0	0	XXX	XXX	XXX	5,842	70,110	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						499,931	XXX	500,615	500,000	499,995	0	25	0	0	XXX	XXX	XXX	5,568	12,450	XXX	XXX
8399999. Grand Total - Bonds						26,232,456	XXX	28,029,335	24,907,808	25,933,474	0	(86,793)	0	0	XXX	XXX	XXX	134,044	798,835	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 17,727,794	1B 0	1C 1,440,791	1D 1,509,368	1E 995,713	1F 2,258,499	1G 0
2A 1,503,470	2B 497,839	2C 0				
3A 0	3B 0	3C 0				
4A 0	4B 0	4C 0				
5A 0	5B 0	5C 0				
6 0						

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

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912810 QD 3	U S Treasury Bd 4.375% 11/15/39		01/09/2020	Wells Fargo Securities LLC		2,985,648	2,222,000	14,956
0599999. Total - Bonds - U.S. Government						2,985,648	2,222,000	14,956
8399997. Total - Bonds - Part 3						2,985,648	2,222,000	14,956
8399999. Total - Bonds						2,985,648	2,222,000	14,956
9999999. Total - Bonds, Preferred and Common Stocks						2,985,648	XXX	14,956

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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. Government																				
912828 2J 8	U S Treasury Nt 1.500% 07/15/20	..	07/15/2020.	Maturity		1,000,000	1,000,000	999,886	999,979		21		21		1,000,000			0	15,000	07/15/2020.
0599999.	Total - Bonds - U.S. Government					1,000,000	1,000,000	999,886	999,979	0	21	0	21	0	1,000,000	0	0	0	15,000	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45	..	12/01/2020.	Paydown		390,200	390,200	393,065	392,815		(2,616)		(2,616)		390,200			0	7,585	06/25/2045.
3140H5 JW 2	FNMA Pool #BJ3876 3.000% 01/25/48	..	12/01/2020.	Paydown		258,990	258,990	250,927	251,219		7,771		7,771		258,990			0	4,763	01/25/2048.
31418C 7F 5	FNMA Pool #MA3593 4.500% 02/25/49	..	12/01/2020.	Paydown		674,593	674,593	702,894	702,201		(27,609)		(27,609)		674,593			0	14,807	02/25/2049.
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49	..	12/01/2020.	Paydown		434,534	434,534	450,285	450,055		(15,522)		(15,522)		434,534			0	9,011	05/25/2049.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,758,317	1,758,317	1,797,171	1,796,290	0	(37,976)	0	(37,976)	0	1,758,317	0	0	0	36,166	XXX
Bonds - Industrial and Miscellaneous																				
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-	..	12/01/2020.	Paydown		297,978	297,978	309,872	308,937		(10,959)		(10,959)		297,978			0	6,709	03/25/2057.
3899999.	Total - Bonds - Industrial and Miscellaneous					297,978	297,978	309,872	308,937	0	(10,959)	0	(10,959)	0	297,978	0	0	0	6,709	XXX
8399997.	Total - Bonds - Part 4					3,056,295	3,056,295	3,106,929	3,105,206	0	(48,914)	0	(48,914)	0	3,056,295	0	0	0	57,875	XXX
8399999.	Total - Bonds					3,056,295	3,056,295	3,106,929	3,105,206	0	(48,914)	0	(48,914)	0	3,056,295	0	0	0	57,875	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,056,295	XXX	3,106,929	3,105,206	0	(48,914)	0	(48,914)	0	3,056,295	0	0	0	57,875	XXX

Sch. D - Pt. 5
NONE

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Bank of New York Mellon	New York, NY					21,929	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	21,929	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	21,929	XXX
0599999. Total Cash		XXX	XXX	0	0	21,929	XXX

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

1. January	10,655	4. April	10,563	7. July	10,314	10. October	104,833
2. February	10,908	5. May	10,604	8. August	15,552	11. November	32,332
3. March	13,141	6. June	19,828	9. September	10,703	12. December	21,929

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
Other Cash Equivalents								
	Nationwide Cash Management Co.		12/31/2020	0.467		4,255,967		754
8799999. Total - Other Cash Equivalents						4,255,967	0	754
8899999. Total - Cash Equivalents						4,255,967	0	754

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		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	B	For protection of all ph's	59,748	66,623		
3.	Arizona AZ						
4.	Arkansas AR	B	For protection of state's ph's			298,540	343,737
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Workers compensation			98,817	107,922
9.	District of Columbia DC						
10.	Florida FL	B	License requirement-hv			211,531	251,588
11.	Georgia GA	B	License requirement-hv			79,324	94,346
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Multiple			211,531	251,588
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	B	License requirement-hv			52,883	62,897
31.	New Jersey NJ						
32.	New Mexico NM	B	Multiple	548,630	588,637	364,655	427,566
33.	New York NY						
34.	North Carolina NC	B	License requirement-hv			799,236	816,970
35.	North Dakota ND						
36.	Ohio OH	B	Multiple	497,898	555,196	1,987,615	2,132,852
37.	Oklahoma OK						
38.	Oregon OR	B	Surety			266,807	291,389
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	License requirement-hv			490,208	573,379
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	1,106,276	1,210,456	4,861,147	5,354,234

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