PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

* 3 5 6 9 6 2 0 2 0 2 0 1 0 0 1 0 0 *

ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

HARLEYSVILLE PREFERRED INSURANCE COMPANY

NAIC Group Code..... 140, 140 (Current Period) (Prior Period)	NAIC Company Code..... 35696	Employer's ID Number..... 23-2384978
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... October 30, 1985	Commenced Business..... October 30, 1985	

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

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	19,295,798	35.4	19,295,798		19,295,798	35.4
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	2,131,049	3.9	2,131,049		2,131,049	3.9
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	14,853,476	27.3	14,853,475		14,853,475	27.3
1.06 Industrial and Miscellaneous	13,645,124	25.1	13,645,125		13,645,125	25.1
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	49,925,447	91.7	49,925,447	0	49,925,447	91.7
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)	20,951	0.0	20,951		20,951	0.0
6.02 Cash Equivalents (Schedule E, Part 2)	4,498,996	8.3	4,498,996		4,498,996	8.3
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	4,519,947	8.3	4,519,947	0	4,519,947	8.3
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	54,445,394	100.0	54,445,394	0	54,445,394	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		52,258,702
2. Cost of bonds and stocks acquired, Part 3, Column 7		8,098,220
3. Accrual of discount		76,687
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		(1,732)
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		10,165,229
7. Deduct amortization of premium		341,203
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)		49,925,445
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		49,925,445

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	19,295,796	21,403,636	19,198,294	18,981,002
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	19,295,796	21,403,636	19,198,294	18,981,002
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	2,131,049	2,468,890	2,374,070	2,000,000
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	14,853,475	15,429,049	14,974,875	14,346,925
Industrial and Miscellaneous,	8. United States	13,645,125	14,343,638	13,741,353	13,572,065
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries				
	11. Totals	13,645,125	14,343,638	13,741,353	13,572,065
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	49,925,445	53,645,213	50,288,592	48,899,992
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	49,925,445	53,645,213	50,288,592	

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		10,375,896	6,950,048	1,969,854		XXX	19,295,798	38.6	18,279,928	35.0	19,295,798	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	10,375,896	6,950,048	1,969,854	0	XXX	19,295,798	38.6	18,279,928	35.0	19,295,798	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	2,680,398	5.1		
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	2,680,398	5.1	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1		1,073,392	1,057,657			XXX	2,131,049	4.3	2,156,589	4.1	2,131,049	
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	1,073,392	1,057,657	0	0	XXX	2,131,049	4.3	2,156,589	4.1	2,131,049	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	2,739,121	4,692,243	3,117,820	1,908,200	167,069	XXX	12,624,453	25.3	14,261,711	27.3	12,624,452	
5.2 NAIC 2			2,229,023			XXX	2,229,023	4.5		0.0	2,229,023	
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	2,739,121	4,692,243	5,346,843	1,908,200	167,069	XXX	14,853,476	29.8	14,261,711	27.3	14,853,475	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	3,020,822	6,776,910	816,576	37,413		XXX	10,651,721	21.3	13,885,374	26.6	5,452,450	5,199,272
6.2 NAIC 2		995,679	1,997,724			XXX	2,993,403	6.0	994,702	1.9	2,993,403	
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	3,020,822	7,772,589	2,814,300	37,413	0	XXX	13,645,124	27.3	14,880,076	28.5	8,445,853	5,199,272
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) 5,759,943	22,918,441	11,942,101	3,915,467	167,069	0	44,703,021	89.5	XXX	XXX	39,503,749	5,199,272
11.2 NAIC 2	(d) 0	995,679	4,226,747	0	0	0	5,222,426	10.5	XXX	XXX	5,222,426	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	5,759,943	23,914,120	16,168,848	3,915,467	167,069	0	(b) 49,925,447	100.0	XXX	XXX	44,726,175	5,199,272
11.8 Line 11.7 as a % of Col. 7	11.5	47.9	32.4	7.8	0.3	0.0	100.0	XXX	XXX	XXX	89.6	10.4
12. **Total Bonds Prior Year**												
12.1 NAIC 1	6,991,416	24,389,489	18,209,022	992,300	681,773		XXX	XXX	51,264,000	98.1	45,733,444	5,530,558
12.2 NAIC 2			994,702				XXX	XXX	994,702	1.9	994,702	
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	6,991,416	24,389,489	19,203,724	992,300	681,773	0	XXX	XXX	(b) 52,258,702	100.0	46,728,146	5,530,558
12.8 Line 12.7 as a % of Col. 9	13.4	46.7	36.7	1.9	1.3	0.0	XXX	XXX	100.0	XXX	89.4	10.6
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	4,564,799	19,598,982	11,294,844	3,878,054	167,069		39,503,748	79.1	45,733,444	87.5	39,503,748	XXX
13.2 NAIC 2		995,679	4,226,748				5,222,427	10.5	994,702	1.9	5,222,427	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	4,564,799	20,594,661	15,521,592	3,878,054	167,069	0	44,726,175	89.6	46,728,146	89.4	44,726,175	XXX
13.8 Line 13.7 as a % of Col. 7	10.2	46.0	34.7	8.7	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	9.1	41.3	31.1	7.8	0.3	0.0	89.6	XXX	XXX	XXX	89.6	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	1,195,143	3,319,459	647,257	37,413			5,199,272	10.4	5,530,558	10.6	XXX	5,199,272
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	1,195,143	3,319,459	647,257	37,413	0	0	5,199,272	10.4	5,530,558	10.6	XXX	5,199,272
14.8 Line 14.7 as a % of Col. 7	23.0	63.8	12.4	0.7	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	2.4	6.6	1.3	0.1	0.0	0.0	10.4	XXX	XXX	XXX	XXX	10.4

(a) Includes $.....5,199,271 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		10,375,896	6,950,048	1,969,854		XXX	19,295,798	38.6	18,279,928	35.0	19,295,798	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	0	10,375,896	6,950,048	1,969,854	0	XXX	19,295,798	38.6	18,279,928	35.0	19,295,798	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	2,680,398	5.1		
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	2,680,398	5.1	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations		1,073,392	1,057,657			XXX	2,131,049	4.3	2,156,589	4.1	2,131,049	
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	1,073,392	1,057,657	0	0	XXX	2,131,049	4.3	2,156,589	4.1	2,131,049	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations			3,004,419			XXX	3,004,419	6.0	3,163,380	6.1	3,004,419	
5.02 Residential Mortgage-Backed Securities	2,739,121	4,692,243	2,342,424	1,908,200	167,069	XXX	11,849,057	23.7	11,098,332	21.2	11,849,056	
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	2,739,121	4,692,243	5,346,843	1,908,200	167,069	XXX	14,853,476	29.8	14,261,712	27.3	14,853,475	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations		2,998,761	1,997,724			XXX	4,996,485	10.0	4,996,981	9.6	4,996,485	
6.02 Residential Mortgage-Backed Securities	1,083,393	401,065	647,257	37,413		XXX	2,169,128	4.3	3,085,336	5.9	996,509	1,172,619
6.03 Commercial Mortgage-Backed Securities	1,329,520	3,480,677	169,319			XXX	4,979,516	10.0	5,297,791	10.1	1,952,864	3,026,652
6.04 Other Loan-Backed and Structured Securities	607,910	892,085				XXX	1,499,995	3.0	1,499,971	2.9	499,995	1,000,000
6.05 Totals	3,020,823	7,772,588	2,814,300	37,413	0	XXX	13,645,124	27.3	14,880,079	28.5	8,445,853	5,199,271
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	0	14,448,049	13,009,848	1,969,854	0	XXX	29,427,751	58.9	XXX	XXX	29,427,751	0
11.02 Residential Mortgage-Backed Securities	3,822,514	5,093,308	2,989,681	1,945,613	167,069	XXX	14,018,185	28.1	XXX	XXX	12,845,565	1,172,619
11.03 Commercial Mortgage-Backed Securities	1,329,520	3,480,677	169,319	0	0	XXX	4,979,516	10.0	XXX	XXX	1,952,864	3,026,652
11.04 Other Loan-Backed and Structured Securities	607,910	892,085	0	0	0	XXX	1,499,995	3.0	XXX	XXX	499,995	1,000,000
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	5,759,944	23,914,119	16,168,848	3,915,467	167,069	0	49,925,447	100.0	XXX	XXX	44,726,175	5,199,271
11.09 Line 11.08 as a % of Col. 7	11.5	47.9	32.4	7.8	0.3	0.0	100.0	XXX	XXX	XXX	89.6	10.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	3,680,377	11,343,031	16,253,868			XXX	XXX	XXX	31,277,276	59.9	31,277,275	
12.02 Residential Mortgage-Backed Securities	3,022,749	6,997,232	2,489,614	992,300	681,773	XXX	XXX	XXX	14,183,668	27.1	12,693,319	1,490,349
12.03 Commercial Mortgage-Backed Securities	288,290	4,621,330	388,171			XXX	XXX	XXX	5,297,791	10.1	2,257,581	3,040,209
12.04 Other Loan-Backed and Structured Securities		1,427,897	72,074			XXX	XXX	XXX	1,499,971	2.9	499,971	1,000,000
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	6,991,416	24,389,490	19,203,727	992,300	681,773	0	XXX	XXX	52,258,706	100.0	46,728,146	5,530,558
12.09 Line 12.08 as a % of Col. 9	13.4	46.7	36.7	1.9	1.3	0.0	XXX	XXX	100.0	XXX	89.4	10.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations		14,448,049	13,009,848	1,969,854		XXX	29,427,751	58.9	31,277,275	59.9	29,427,751	XXX
13.02 Residential Mortgage-Backed Securities	3,735,630	4,692,243	2,342,424	1,908,200	167,069	XXX	12,845,566	25.7	12,693,319	24.3	12,845,566	XXX
13.03 Commercial Mortgage-Backed Securities	329,175	1,454,369	169,319			XXX	1,952,863	3.9	2,257,581	4.3	1,952,863	XXX
13.04 Other Loan-Backed and Structured Securities	499,995					XXX	499,995	1.0	499,971	1.0	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	4,564,800	20,594,661	15,521,591	3,878,054	167,069	0	44,726,175	89.6	46,728,146	89.4	44,726,175	XXX
13.09 Line 13.08 as a % of Col. 7	10.2	46.0	34.7	8.7	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	9.1	41.3	31.1	7.8	0.3	0.0	89.6	XXX	XXX	XXX	89.6	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	2.3	1,490,349	2.9	XXX	1,172,618
14.03 Commercial Mortgage-Backed Securities	1,000,344	2,026,308				XXX	3,026,652	6.1	3,040,209	5.8	XXX	3,026,652
14.04 Other Loan-Backed and Structured Securities	107,916	892,085				XXX	1,000,001	2.0	1,000,000	1.9	XXX	1,000,001
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	1,195,143	3,319,458	647,257	37,413	0	0	5,199,271	10.4	5,530,558	10.6	XXX	5,199,271
14.09 Line 14.08 as a % of Col. 7	23.0	63.8	12.4	0.7	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	2.4	6.6	1.3	0.1	0.0	0.0	10.4	XXX	XXX	XXX	XXX	10.4

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	2,837,197			2,837,197	
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	2,837,197			2,837,197	
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	18,798,771			18,798,771
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	14,299,775			14,299,775
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)	4,498,996	0	0	4,498,996
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	4,498,996	0	0	4,498,996

(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	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 QD 3	U S Treasury Bd				1.A	1,989,984	151.227	2,239,666	1,481,000	1,969,854		(20,130)			4.375	2.224	MN	8,412	64,794	01/09/2020.	11/15/2039.
912828 2R 0	U S Treasury Nt				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 3J 7	U S Treasury Nt				1.A	988,793	107.293	1,072,930	1,000,000	993,487		1,574			2.125	2.300	MN	1,868	21,250	12/13/2017.	11/30/2024.
912828 3W 8	U S Treasury Nt	SD			1.A	2,973,410	114.676	3,440,274	3,000,000	2,978,831		2,644			2.750	2.860	FA	31,162	82,500	12/11/2018.	02/15/2028.
912828 4L 1	U S Treasury Nt				1.A	2,978,799	106.047	3,181,407	3,000,000	2,989,644		4,244			2.750	2.904	AO	14,130	82,500	05/22/2018.	04/30/2023.
912828 4N 7	U S Treasury Nt				1.A	1,520,748	115.859	1,737,891	1,500,000	1,516,810		(2,037)			2.875	2.706	MN	5,599	43,125	01/09/2019.	05/15/2028.
912828 4V 9	U S Treasury Nt	SD			1.A	1,489,108	116.160	1,742,403	1,500,000	1,491,374		995			2.875	2.960	FA	16,289	43,125	09/12/2018.	08/15/2028.
912828 G3 8	U S Treasury Nt				1.A	1,932,977	107.727	2,154,532	2,000,000	1,957,736		10,202			2.250	2.830	MN	5,843	45,000	07/10/2018.	11/15/2024.
912828 S3 5	U S Treasury Nt				1.A	1,403,208	103.063	1,545,938	1,500,000	1,450,076		19,052			1.375	2.763	JD	57	20,625	06/26/2018.	06/30/2023.
912828 X7 0	U S Treasury Nt	SD			1.A	2,969,700	105.992	3,179,766	3,000,000	2,984,953		4,318			2.000	2.157	AO	10,276	60,000	05/24/2017.	04/30/2024.
0199999. U.S. Government - Issuer Obligations						19,198,294	XXX	21,403,635	18,981,000	19,295,798	0	25,864	0	0	XXX	XXX	XXX	102,135	485,419	XXX	XXX
0599999. Total - U.S. Government						19,198,294	XXX	21,403,635	18,981,000	19,295,798	0	25,864	0	0	XXX	XXX	XXX	102,135	485,419	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
681712 PP 4	Omaha NE GO Ref Omaha Conv Ctr Arena	SD			1.C FE	1,224,170	121.095	1,210,950	1,000,000	1,073,392		(15,838)			5.250	3.380	AO	13,125	52,500	09/18/2009.	04/01/2025.
681712 PQ 2	Omaha NE GO Ref Omaha Conv Ctr Arena	SD			1.C FE	1,149,900	125.794	1,257,940	1,000,000	1,057,657		(9,702)			5.250	4.020	AO	13,125	52,500	04/23/2009.	04/01/2026.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						2,374,070	XXX	2,468,890	2,000,000	2,131,049	0	(25,540)	0	0	XXX	XXX	XXX	26,250	105,000	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						2,374,070	XXX	2,468,890	2,000,000	2,131,049	0	(25,540)	0	0	XXX	XXX	XXX	26,250	105,000	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																					
548100 3N 4	Lower Colo Riv Auth TX Rev Jr Lien Seven			2	1.F FE	804,750	114.640	859,800	750,000	775,396		(3,063)			4.750	4.187	JJ	17,813	35,625	02/03/2009.	01/01/2028.
646136 2B 6	New Jersey St Trans Fd Rev Fed Hwy Reim			2	2.A FE	1,214,807	119.211	1,311,321	1,100,000	1,169,972		(11,385)			5.000	3.701	JD	2,444	55,000	10/27/2016.	06/15/2027.
646136 2C 4	New Jersey St Trans Fd Rev Fed Hwy Reim			2	2.A FE	1,096,730	118.251	1,182,510	1,000,000	1,059,051		(9,580)			5.000	3.791	JD	2,222	50,000	10/27/2016.	06/15/2028.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						3,116,287	XXX	3,353,631	2,850,000	3,004,419	0	(24,028)	0	0	XXX	XXX	XXX	22,479	140,625	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.A	3,182,347	105.932	3,250,246	3,068,247	3,179,295		(1,976)			3.500	1.732	MON	8,949	107,389	10/24/2019.	06/25/2034.
3132D5 6D 9	FHLMC Pool #SB8068			4	1.A	4,977,621	102.927	5,009,602	4,867,160	4,975,277		(2,345)			1.500	1.169	MON	6,084	18,252	08/19/2020.	10/25/2035.
3140KD G4 6	FNMA Pool #BP5618			4	1.A	593,664	105.507	602,219	570,788	593,375		(289)			2.500	2.047	MON	1,189	7,135	06/18/2020.	06/25/2050.
3140QD 6N 9	FNMA Pool #CA6276			4	1.A	359,598	103.888	365,305	351,632	359,490		(109)			2.000	1.782	MON	586	3,516	06/18/2020.	07/25/2050.
31418C 7F 5	FNMA Pool #MA3593			4	1.A	1,934,820	108.405	2,012,994	1,856,917	1,932,044		(869)			4.500	1.842	MON	6,963	83,561	04/11/2019.	02/25/2049.
31418D CA 8	FNMA Pool #MA3664			4	1.A	810,537	106.759	835,053	782,183	809,576		(547)			4.000	1.923	MON	2,607	31,287	07/10/2019.	05/25/2049.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						11,858,587	XXX	12,075,419	11,496,927	11,849,057	0	(6,135)	0	0	XXX	XXX	XXX	26,378	251,140	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						14,974,874	XXX	15,429,050	14,346,927	14,853,476	0	(30,163)	0	0	XXX	XXX	XXX	48,857	391,765	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
124857 AP 8	CBS Corp Sr Nt			1	2.B FE	990,330	109.703	1,097,029	1,000,000	995,679		977			3.500	3.616	JJ	16,139	35,000	01/07/2015.	01/15/2025.
539830 BE 8	Lockheed Martin Corp Sr Nt			1	1.G FE	997,140	109.070	1,090,703	1,000,000	998,714		287			2.900	2.933	MS	9,667	29,000	02/12/2015.	03/01/2025.
61746B DZ 6	Morgan Stanley Sr Nt			1	2.A FE	1,995,900	114.707	2,294,148	2,000,000	1,997,724		399			3.875	3.900	JJ	33,153	77,500	01/22/2016.	01/27/2026.
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						4,997,870	XXX	5,528,295	5,000,000	4,996,485	0	(494)	0	0	XXX	XXX	XXX	60,281	169,500	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.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C			4	1.A FM	968,963	99.987	999,441	999,575	996,509		15,396			1.093	1.857	MON	121	16,135	12/15/2016.	11/25/2035.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,153,951	XXX	2,231,640	2,139,080	2,169,128	0	6,603	0	0	XXX	XXX	XXX	3,919	61,715	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00183H AE 1	Avenue of Americas CMBS Ser 2015-1177 Cl			4	1.A FM	1,007,852	100.369	1,003,692	1,000,000	1,000,344		(1,380)			3.010	2.883	MON	2,508	30,601	03/03/2015.	12/13/2029.
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.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19			4	1.A FM	960,969	104.306	973,155	932,985	938,445		(2,067)			3.584	3.116	MON	2,787	33,439	04/29/2014.	04/15/2047.
94988M AA 8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT			4	1.A FM	2,090,781	100.805	2,016,100	2,000,000	2,026,308		(12,176)			3.544	2.901	MON	5,907	70,880	04/30/2015.	04/16/2035.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						5,089,602	XXX	5,084,056	4,932,985	4,979,516	0	(19,920)	0	0	XXX	XXX	XXX	14,091	169,590	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R			4	1.A FE	1,000,000	99.903	999,032	1,000,000	1,000,000					1.460	1.463	MJSD.	933	21,233	06/09/2017.	06/09/2030.
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						1,499,931	XXX	1,499,647	1,500,000	1,499,995	0	25	0	0	XXX	XXX	XXX	6,501	33,683	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						13,741,354	XXX	14,343,638	13,572,065	13,645,124	0	(13,786)	0	0	XXX	XXX	XXX	84,792	434,488	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						29,686,521	XXX	32,754,451	28,831,000	29,427,751	0	(24,198)	0	0	XXX	XXX	XXX	211,145	900,544	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						14,012,538	XXX	14,307,059	13,636,007	14,018,185	0	468	0	0	XXX	XXX	XXX	30,297	312,855	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						5,089,602	XXX	5,084,056	4,932,985	4,979,516	0	(19,920)	0	0	XXX	XXX	XXX	14,091	169,590	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,499,931	XXX	1,499,647	1,500,000	1,499,995	0	25	0	0	XXX	XXX	XXX	6,501	33,683	XXX	XXX
8399999. Grand Total - Bonds						50,288,592	XXX	53,645,213	48,899,992	49,925,447	0	(43,625)	0	0	XXX	XXX	XXX	262,034	1,416,672	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	39,793,494	1B	0	1C	2,131,049	1D	1,004,368	1E	0	1F	775,396	1G	998,714
2A	4,226,747	2B	995,679	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 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. Government								
912810 QD 3	U S Treasury Bd 4.375% 11/15/39		01/09/2020	Wells Fargo Securities LLC		1,989,984	1,481,000	9,968
0599999. Total - Bonds - U.S. Government						1,989,984	1,481,000	9,968
Bonds - U.S. Special Revenue and Special Assessment								
3132D5 6D 9	FHLMC Pool #SB8068 1.500% 10/25/35		08/19/2020	Wells Fargo Securities LLC		4,977,621	4,867,160	3,245
3140KD G4 6	FNMA Pool #BP5618 2.500% 06/25/50		06/18/2020	Bank of America BISD Dealer		593,664	570,788	713
3140QD 6N 9	FNMA Pool #CA6276 2.000% 07/25/50		06/18/2020	Morgan Stanley & Co LLC		359,598	351,632	430
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						5,930,883	5,789,580	4,388
8399997. Total - Bonds - Part 3						7,920,867	7,270,580	14,356
8399998. Total - Bonds - Summary Item from Part 5						177,353	172,921	138
8399999. Total - Bonds						8,098,220	7,443,501	14,494
9999999. Total - Bonds, Preferred and Common Stocks						8,098,220	XXX	14,494

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. States, Territories and Possessions																				
419792 FS 0	Hawaii St GO Unref Ser DQ	..	06/01/2020.	Maturity		160,000	160,000	165,795	160,000				0		160,000			0	3,970	06/01/2020.
70914P LC 4	Pennsylvania St GO Second Ser	..	07/01/2020.	Maturity		2,500,000	2,500,000	2,874,525	2,520,398		(20,398)		(20,398)		2,500,000			0	125,000	07/01/2020.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,660,000	2,660,000	3,040,320	2,680,398	0	(20,398)	0	(20,398)	0	2,660,000	0	0	0	128,970	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34	..	12/01/2020.	Paydown		2,090,311	2,090,311	2,168,044	2,167,310		(77,000)		(77,000)		2,090,311			0	41,162	06/25/2034.
31418C 7F 5	FNMA Pool #MA3593 4.500% 02/25/49	..	12/01/2020.	Paydown		2,023,778	2,023,778	2,108,681	2,106,604		(82,826)		(82,826)		2,023,778			0	44,421	02/25/2049.
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49	..	12/01/2020.	Paydown		869,067	869,067	900,571	900,111		(31,044)		(31,044)		869,067			0	18,022	05/25/2049.
548100 3N 4	Lower Colo Riv Auth TX Rev Jr Lien Seven	..	01/01/2020.	Redemption 100.0000		130,000	130,000	139,490	134,933		(4,933)		(4,933)		130,000			0	3,088	01/01/2028.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					5,113,156	5,113,156	5,316,786	5,308,958	0	(195,803)	0	(195,803)	0	5,113,156	0	0	0	106,693	XXX
Bonds - Industrial and Miscellaneous																				
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19	..	12/01/2020.	Paydown		295,749	295,749	304,620	298,354		(872)		(872)		297,481		(1,732)	(1,732)	5,836	04/15/2047.
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.
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C	..	12/28/2020.	Paydown		625,425	625,425	606,271	613,874		11,551		11,551		625,425			0	8,429	11/25/2035.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,219,152	1,219,152	1,220,763	1,221,165	0	(280)	0	(280)	0	1,220,884	0	(1,732)	(1,732)	20,974	XXX
8399997.	Total - Bonds - Part 4					9,992,308	9,992,308	10,577,755	10,210,500	0	(216,460)	0	(216,460)	0	9,994,040	0	(1,732)	(1,732)	271,637	XXX
8399998.	Total - Bonds - Summary Item from Part 5					172,921	172,921	177,353			(4,432)		(4,432)		172,921				687	XXX
8399999.	Total - Bonds					10,165,229	10,165,229	10,755,108	10,210,500	0	(220,892)	0	(220,892)	0	10,166,961	0	(1,732)	(1,732)	272,324	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					10,165,229	XXX	10,755,108	10,210,500	0	(220,892)	0	(220,892)	0	10,166,961	0	(1,732)	(1,732)	272,324	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																				
3132D5 6D 9	FHLMC Pool #SB8068 1.500% 10/25/35	..	08/19/2020	Wells Fargo Securities LLC	12/01/2020	Paydown	132,841	135,855	132,841	132,841		(3,015)		(3,015)				0	367	89
3140KD G4 6	FNMA Pool #BP5618 2.500% 06/25/50.	..	06/18/2020	Bank of America BISD Dealer	12/01/2020	Paydown	29,212	30,383	29,212	29,212		(1,171)		(1,171)				0	253	37
3140QD 6N 9	FNMA Pool #CA6276 2.000% 07/25/50	..	06/18/2020	Morgan Stanley & Co LLC	12/01/2020	Paydown	10,868	11,115	10,868	10,868		(246)		(246)				0	67	13
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						172,921	177,353	172,921	172,921	0	(4,432)	0	(4,432)	0	0	0	0	687	139
8399998.	Total - Bonds						172,921	177,353	172,921	172,921	0	(4,432)	0	(4,432)	0	0	0	0	687	139
9999999.	Total - Bonds, Preferred and Common Stocks							177,353	172,921	172,921	0	(4,432)	0	(4,432)	0	0	0	0	687	139

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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
Bank of New York Mellon	New York, NY					20,951	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	20,951	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	20,951	XXX
0599999. Total Cash		XXX	XXX	0	0	20,951	XXX

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

1. January	10,119	4. April	80,296	7. July	10,952	10. October	100,091
2. February	10,591	5. May	10,671	8. August	10,553	11. November	20,635
3. March	9,204	6. June	20,815	9. September	13,157	12. December	20,951

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		4,498,996		603
8799999. Total - Other Cash Equivalents						4,498,996	0	603
8899999. Total - Cash Equivalents						4,498,996	0	603

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						
3.	Arizona AZ						
4.	Arkansas AR	B	Multiple			163,836	189,215
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Multiple			158,871	183,481
9.	District of Columbia DC						
10.	Florida FL	B	License requirement-hv			198,589	229,352
11.	Georgia GA	B	Workers compensation			84,400	97,474
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			3,159,610	3,685,145
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			536,696	605,475
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	B	License requirement-hv			347,987	406,561
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	2,984,953	3,179,766		
37.	Oklahoma OK						
38.	Oregon OR						
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						
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	2,984,953	3,179,766	4,649,989	5,396,703

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