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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

HARLEYSVILLE INSURANCE COMPANY OF NEW YORK

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 10674 Employer's ID Number..... 23-2864924

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

Incorporated/Organized..... October 16, 1996 Commenced Business..... October 10, 1997

Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	ONE WEST NATIONWIDE BLVD. .. 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., 1-14-301 .. 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)*	614-249-9724 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.HARLEYSVILLEGROUP.COM	
Statutory Statement Contact	ANDREA D IACOBONI *(Name)*	614-249-9724 *(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, OSCAR GUERRERO, 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 8th day of February 2022

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

ANDREW SWARTZEL
NOTARY PUBLIC • STATE OF OHIO
Comm. No. 2021-RE-839107
My Commission Expires Oct. 24, 2026

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	7,739,938	15.1	7,739,938		7,739,938	15.1
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	4,291,793	8.4	4,291,793		4,291,793	8.4
1.06 Industrial and Miscellaneous	7,754,704	15.1	7,754,704		7,754,704	15.1
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	19,786,435	38.6	19,786,435	0	19,786,435	38.6
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)	10,132	0.0	10,132		10,132	0.0
6.02 Cash Equivalents (Schedule E, Part 2)	31,403,862	61.3	31,403,862		31,403,862	61.3
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	31,413,994	61.4	31,413,994	0	31,413,994	61.4
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	51,200,429	100.0	51,200,429	0	51,200,429	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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 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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

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		22,655,629
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,237,078
3.	Accrual of discount		15,379
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		(2,412)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		4,998,306
7.	Deduct amortization of premium		120,929
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)		19,786,439
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		19,786,439

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	7,739,938	7,987,817	7,739,507	7,650,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	7,739,938	7,987,817	7,739,507	7,650,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	4,291,793	4,302,839	4,297,204	4,172,567
Industrial and Miscellaneous,	8. United States	6,705,869	6,916,545	6,763,276	6,635,116
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,048,839	1,126,092	1,047,503	1,050,000
	11. Totals	7,754,708	8,042,637	7,810,779	7,685,116
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	19,786,439	20,333,293	19,847,490	19,507,683
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	19,786,439	20,333,293	19,847,490	

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	650,121	995,848	6,093,969			XXX	7,739,938	39.1	7,748,037	34.2	7,739,938	
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	650,121	995,848	6,093,969	0	0	XXX	7,739,938	39.1	7,748,037	34.2	7,739,938	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		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,375,543	2,220,695	593,102	102,452	1	XXX	4,291,793	21.7	6,885,774	30.4	4,291,793	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,375,543	2,220,695	593,102	102,452	1	XXX	4,291,793	21.7	6,885,774	30.4	4,291,793	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	1,146,818	4,125,976	99,760			XXX	5,372,554	27.2	7,019,914	31.0	5,322,616	49,938
6.2 NAIC 2		606,658	1,178,182	318,553	278,757	XXX	2,382,150	12.0	1,001,903	4.4	2,190,169	191,982
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	1,146,818	4,732,634	1,277,942	318,553	278,757	XXX	7,754,704	39.2	8,021,817	35.4	7,512,785	241,920
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 3,172,482	7,342,519	6,786,831	102,452	1	0	17,404,285	88.0	XXX	XXX	17,354,347	49,938
11.2 NAIC 2	(d) 0	606,658	1,178,182	318,553	278,757	0	2,382,150	12.0	XXX	XXX	2,190,169	191,982
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	3,172,482	7,949,177	7,965,013	421,005	278,758	0	(b) 19,786,435	100.0	XXX	XXX	19,544,516	241,920
11.8 Line 11.7 as a % of Col. 7	16.0	40.2	40.3	2.1	1.4	0.0	100.0	XXX	XXX	XXX	98.8	1.2
12. **Total Bonds Prior Year**												
12.1 NAIC 1	3,434,767	6,671,010	10,574,282	973,656	10		XXX	XXX	21,653,725	95.6	21,653,726	
12.2 NAIC 2	504,064	497,839					XXX	XXX	1,001,903	4.4	1,001,903	
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	3,938,831	7,168,849	10,574,282	973,656	10	0	XXX	XXX	(b) 22,655,628	100.0	22,655,629	0
12.8 Line 12.7 as a % of Col. 9	17.4	31.6	46.7	4.3	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	3,172,482	7,342,519	6,736,893	102,452	1		17,354,347	87.7	21,653,726	95.6	17,354,347	XXX
13.2 NAIC 2		498,346	1,094,513	318,553	278,757		2,190,169	11.1	1,001,903	4.4	2,190,169	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	3,172,482	7,840,865	7,831,406	421,005	278,758	0	19,544,516	98.8	22,655,629	100.0	19,544,516	XXX
13.8 Line 13.7 as a % of Col. 7	16.2	40.1	40.1	2.2	1.4	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	16.0	39.6	39.6	2.1	1.4	0.0	98.8	XXX	XXX	XXX	98.8	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1			49,938				49,938	0.3	0	0.0	XXX	49,938
14.2 NAIC 2		108,313	83,669				191,982	1.0	0	0.0	XXX	191,982
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	0	108,313	133,607	0	0	0	241,920	1.2	0	0.0	XXX	241,920
14.8 Line 14.7 as a % of Col. 7	0.0	44.8	55.2	0.0	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	0.0	0.5	0.7	0.0	0.0	0.0	1.2	XXX	XXX	XXX	XXX	1.2

(a) Includes $.....241,920 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	650,121	995,848	6,093,969			XXX	7,739,938	39.1	7,748,037	34.2	7,739,938	
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	650,121	995,848	6,093,969	0	0	XXX	7,739,938	39.1	7,748,037	34.2	7,739,938	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		0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations						XXX	0	0.0		0.0		
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations						XXX	0	0.0		0.0		
5.02 Residential Mortgage-Backed Securities	1,375,543	2,220,695	593,102	102,452	1	XXX	4,291,793	21.7	6,885,774	30.4	4,291,793	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	1,375,543	2,220,695	593,102	102,452	1	XXX	4,291,793	21.7	6,885,774	30.4	4,291,793	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	1,002,156	4,129,564	1,277,942	318,553	278,757	XXX	7,006,972	35.4	5,534,536	24.4	6,765,051	241,920
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	1,226,473	5.4		
6.03 Commercial Mortgage-Backed Securities	144,663	603,071				XXX	747,734	3.8	760,814	3.4	747,734	
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	499,995	2.2		
6.05 Totals	1,146,819	4,732,635	1,277,942	318,553	278,757	XXX	7,754,706	39.2	8,021,818	35.4	7,512,785	241,920
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		
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	1,652,277	5,125,412	7,371,911	318,553	278,757	XXX	14,746,910	74.5	XXX	XXX	14,504,989	241,920
11.02 Residential Mortgage-Backed Securities	1,375,543	2,220,695	593,102	102,452	1	XXX	4,291,793	21.7	XXX	XXX	4,291,793	0
11.03 Commercial Mortgage-Backed Securities	144,663	603,071	0	0	0	XXX	747,734	3.8	XXX	XXX	747,734	0
11.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	3,172,483	7,949,178	7,965,013	421,005	278,758	0	19,786,437	100.0	XXX	XXX	19,544,516	241,920
11.09 Line 11.08 as a % of Col. 7	16.0	40.2	40.3	2.1	1.4	0.0	100.0	XXX	XXX	XXX	98.8	1.2
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	504,064	3,664,723	9,113,786			XXX	XXX	XXX	13,282,573	58.6	13,282,573	
12.02 Residential Mortgage-Backed Securities	2,911,594	2,893,480	1,333,507	973,656	10	XXX	XXX	XXX	8,112,247	35.8	8,112,248	
12.03 Commercial Mortgage-Backed Securities	23,179	610,646	126,989			XXX	XXX	XXX	760,814	3.4	760,814	
12.04 Other Loan-Backed and Structured Securities	499,995					XXX	XXX	XXX	499,995	2.2	499,995	
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	3,938,832	7,168,849	10,574,282	973,656	10	0	XXX	XXX	22,655,629	100.0	22,655,630	0
12.09 Line 12.08 as a % of Col. 9	17.4	31.6	46.7	4.3	0.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,652,276	5,017,099	7,238,304	318,553	278,757	XXX	14,504,989	73.3	13,282,573	58.6	14,504,989	XXX
13.02 Residential Mortgage-Backed Securities	1,375,543	2,220,695	593,102	102,452	1	XXX	4,291,793	21.7	8,112,248	35.8	4,291,793	XXX
13.03 Commercial Mortgage-Backed Securities	144,663	603,071				XXX	747,734	3.8	760,814	3.4	747,734	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	499,995	2.2	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	3,172,482	7,840,865	7,831,406	421,005	278,758	0	19,544,516	98.8	22,655,630	100.0	19,544,516	XXX
13.09 Line 13.08 as a % of Col. 7	16.2	40.1	40.1	2.2	1.4	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	16.0	39.6	39.6	2.1	1.4	0.0	98.8	XXX	XXX	XXX	98.8	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations		108,313	133,607			XXX	241,920	1.2	0	0.0	XXX	241,920
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	0	108,313	133,607	0	0	0	241,920	1.2	0	0.0	XXX	241,920
14.09 Line 14.08 as a % of Col. 7	0.0	44.8	55.2	0.0	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	0.0	0.5	0.7	0.0	0.0	0.0	1.2	XXX	XXX	XXX	XXX	1.2

Sch. DA - Verification
NONE

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	3,203,065			3,203,065
2. Cost of cash equivalents acquired	32,311,270			32,311,270
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	4,110,473			4,110,473
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)	31,403,862	0	0	31,403,862
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	31,403,862	0	0	31,403,862

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

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																					
912828 3W 8	U S Treasury Nt	SD			1.A	3,421,752	108.148	3,785,194	3,500,000	3,445,677		7,957			2.750	3.030	FA	36,355	96,250	12/11/2018	02/15/2028
912828 M8 0	U S Treasury Nt	SD			1.A	650,866	101.449	659,420	650,000	650,121		(130)			2.000	1.979	MN	1,143	13,000	12/18/2015	11/30/2022
912828 X7 0	U S Treasury Nt	SD			1.A	988,168	102.719	1,027,188	1,000,000	995,848		1,720			2.000	2.184	AO	3,425	20,000	05/10/2017	04/30/2024
912828 Z9 4	U S Treasury Nt				1.A	2,678,721	100.641	2,516,015	2,500,000	2,648,292		(17,646)			1.500	0.746	FA	14,164	37,500	04/08/2020	02/15/2030
0199999. U.S. Government - Issuer Obligations						7,739,507	XXX	7,987,817	7,650,000	7,739,938	0	(8,099)	0	0	XXX	XXX	XXX	55,087	166,750	XXX	XXX
0599999. Total - U.S. Government						7,739,507	XXX	7,987,817	7,650,000	7,739,938	0	(8,099)	0	0	XXX	XXX	XXX	55,087	166,750	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	1,496,435	105.753	1,525,781	1,442,782	1,494,230		(770)			3.500	1.513	MON	4,208	50,497	10/24/2019	06/25/2034
3132D5 6D 9	FHLMC Pool #SB8068			4	1.A	2,232,141	100.456	2,192,566	2,182,606	2,229,813		(1,277)			1.500	0.835	MON	2,728	32,739	08/19/2020	10/25/2035
31418C 7F 5	FNMA Pool #MA3593			4	1.A	294,836	107.081	303,003	282,965	294,353		(60)			4.500	1.569	MON	1,061	12,733	04/11/2019	02/25/2049
31418D CA 8	FNMA Pool #MA3664			4	1.A	273,792	106.538	281,489	264,214	273,397		(70)			4.000	1.542	MON	881	10,569	07/10/2019	05/25/2049
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						4,297,204	XXX	4,302,839	4,172,567	4,291,793	0	(2,177)	0	0	XXX	XXX	XXX	8,878	106,538	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						4,297,204	XXX	4,302,839	4,172,567	4,291,793	0	(2,177)	0	0	XXX	XXX	XXX	8,878	106,538	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
036752 AP 8	Anthem Inc Sr Nt			1	2.B FE	124,519	102.411	128,013	125,000	124,552		34			2.550	2.594	MS	939	1,576	03/08/2021	03/15/2031
036752 AS 2	Anthem Inc Sr Nt			1	2.B FE	49,818	111.479	55,739	50,000	49,821		3			3.600	3.620	MS	530	890	03/08/2021	03/15/2051
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA			1	1.G FE	49,808	102.294	51,147	50,000	49,822		14			2.700	2.744	AO	338	750	03/09/2021	04/01/2031
04273W AC 5	Arrow Electronics Inc Sr Nt			1	2.C FE	119,752	100.930	121,116	120,000	119,753		1			2.950	2.974	FA	295		11/16/2021	02/15/2032
045054 AL 7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	110,125	106.300	106,300	100,000	108,313		(1,812)			4.250	1.951	MN	708	4,250	02/18/2021	11/01/2029
124857 AP 8	CBS Corp Sr Nt			1	2.B FE	495,165	105.473	527,364	500,000	498,346		506			3.500	3.616	JJ	8,069	17,500	01/07/2015	01/15/2025
125523 CM 0	Cigna Corp Sr Nt			1	2.B FE	174,797	100.544	175,951	175,000	174,813		16			2.375	2.388	MS	1,224	2,217	03/01/2021	03/15/2031
125523 CQ 1	Cigna Corp Sr Nt			1	2.B FE	59,733	105.475	63,285	60,000	59,737		5			3.400	3.424	MS	601	1,088	03/02/2021	03/15/2051
22003B AM 8	Corporate Office Prop LP Sr Nt			1	2.C FE	173,744	99.595	174,291	175,000	173,835		92			2.750	2.832	AO	1,016	2,861	03/04/2021	04/15/2031
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd			1	1.F FE	1,028,380	107.175	1,071,750	1,000,000	1,012,950		(2,806)			3.500	3.172	AO	8,750	35,000	01/26/2016	04/01/2026
30040W AL 2	Eversource Energy Sr Nt			1	2.A FE	49,807	100.571	50,285	50,000	49,821		14			2.550	2.594	MS	375	652	03/08/2021	03/15/2031
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	99,379	97.989	97,989	100,000	99,426		47			2.250	2.320	MS	750	1,119	02/23/2021	03/01/2031
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	99,395	100.797	100,797	100,000	99,413		18			3.100	3.141	MS	1,033	1,541	02/23/2021	03/01/2041
341081 FM 4	Florida Pwr & Lt Co Nt			1	1.D FE	532,800	106.182	530,908	500,000	514,612		(3,524)			3.125	2.339	JD	1,302	15,625	07/21/2016	12/01/2025
361448 AU 7	GATX Corp Sr Nt			1	2.B FE	50,873	127.096	50,839	40,000	50,605		(268)			5.200	3.476	MS	612	2,080	02/22/2021	03/15/2044
49271V AM 2	Keurig Dr Pepper Inc Sr Nt			1	2.B FE	59,774	104.328	62,597	60,000	59,778		4			3.350	3.370	MS	592	1,005	03/01/2021	03/15/2051
529043 AE 1	Lexington Realty Trust Sr Nt			1	2.B FE	74,477	99.711	74,784	75,000	74,516		39			2.700	2.784	MS	596	2,121	03/10/2021	09/15/2030
62912X AF 1	NGPL Pipeco LLC Sr Nt			2	2.C FE	83,858	111.291	83,468	75,000	83,669		(188)			4.875	2.459	FA	1,381		11/16/2021	08/15/2027
637417 AQ 9	National Retail Properties Inc Sr Nt			1	2.A FE	58,795	104.015	62,409	60,000	58,815		20			3.500	3.610	AO	443	1,254	03/15/2021	04/15/2051
682680 AW 3	ONEOK Inc Sr Nt			1	2.C FE	56,109	109.812	54,906	50,000	55,496		(613)			4.350	2.611	MS	640	2,175	02/19/2021	03/15/2029
68389X CE 3	Oracle Corp Sr Nt			1	2.A FE	124,806	100.596	125,745	125,000	124,819		13			2.875	2.893	MS	958	1,807	03/22/2021	03/25/2031
84861T AD 0	Spirit Realty LP Sr Nt			1	2.B FE	139,028	109.953	137,441	125,000	137,687		(1,340)			4.000	2.470	JJ	2,306	2,500	02/22/2021	07/15/2029
84861T AH 1	Spirit Realty LP Sr Nt			1	2.B FE	79,491	97.757	78,206	80,000	79,548		57			2.100	2.198	MS	495	896	02/22/2021	03/15/2028
84861T AJ 7	Spirit Realty LP Sr Nt			1	2.B FE	99,344	99.311	99,311	100,000	99,386		42			2.700	2.770	FA	1,020	1,215	02/22/2021	02/15/2032
91159H HN 3	US Bancorp Sr MT Nt				1.F FE	992,680	103.862	1,038,619	1,000,000	996,442		729			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	101.831	1,018,314	1,000,000	1,002,156		(2,213)			2.800	2.569	JD	1,322	28,000	01/19/2016.	12/14/2022.
82620K BE 2	Siemens Financieringsmat Sr Nt		D	1	1.E FE	49,933	99.822	49,911	50,000	49,938		5			2.150	2.165	MS	328	538	03/02/2021.	03/11/2031.
902133 AT 4	Tyco Electronics Group Sr Nt		D	1	1.G FE	997,570	107.618	1,076,181	1,000,000	998,901		242			3.700	3.729	FA	13,978	37,000	01/25/2016.	02/15/2026.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						7,048,460	XXX	7,267,666	6,945,000	7,006,970	0	(10,863)	0	0	XXX	XXX	XXX	61,091	189,410	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20			4	1.A	762,319	104.710	774,971	740,116	747,734		(3,054)			3.467	3.006	MON	2,138	25,660	03/07/2017.	03/10/2050.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						762,319	XXX	774,971	740,116	747,734	0	(3,054)	0	0	XXX	XXX	XXX	2,138	25,660	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						7,810,779	XXX	8,042,637	7,685,116	7,754,704	0	(13,917)	0	0	XXX	XXX	XXX	63,229	215,070	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						14,787,967	XXX	15,255,483	14,595,000	14,746,908	0	(18,962)	0	0	XXX	XXX	XXX	116,178	356,160	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						4,297,204	XXX	4,302,839	4,172,567	4,291,793	0	(2,177)	0	0	XXX	XXX	XXX	8,878	106,538	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						762,319	XXX	774,971	740,116	747,734	0	(3,054)	0	0	XXX	XXX	XXX	2,138	25,660	XXX	XXX
8399999. Grand Total - Bonds						19,847,490	XXX	20,333,293	19,507,683	19,786,435	0	(24,193)	0	0	XXX	XXX	XXX	127,194	488,358	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number								
1A.	1A 12,779,465	1B 0	1C 0	1D 1,516,768	1E 49,938	1F 2,009,392	1G 1,048,723	
1B.	2A 233,455	2B 1,607,628	2C 541,066					
1C.	3A 0	3B 0	3C 0					
1D.	4A 0	4B 0	4C 0					
1E.	5A 0	5B 0	5C 0					
1F.	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 - Industrial and Miscellaneous								
036752 AP 8	Anthem Inc Sr Nt 2.550% 03/15/31		03/08/2021	Barclays Capital Inc.		124,519	125,000	
036752 AS 2	Anthem Inc Sr Nt 3.600% 03/15/51		03/08/2021	JP Morgan Securities LLC		49,818	50,000	
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA		03/09/2021	JP Morgan Securities LLC		49,808	50,000	
04273W AC 5	Arrow Electronics Inc Sr Nt		11/16/2021	Various		119,752	120,000	
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		02/18/2021	Jefferies & Company Inc.		110,125	100,000	1,310
125523 CM 0	Cigna Corp Sr Nt 2.375% 03/15/31		03/01/2021	Citigroup		174,797	175,000	
125523 CQ 1	Cigna Corp Sr Nt 3.400% 03/15/51		03/02/2021	Various		59,733	60,000	1
22003B AM 8	Corporate Office Prop LP Sr Nt		03/04/2021	Various		173,744	175,000	
30040W AL 2	Eversource Energy Sr Nt		03/08/2021	Citigroup		49,807	50,000	
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC		99,379	100,000	
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC		99,395	100,000	
361448 AU 7	GATX Corp Sr Nt 5.200% 03/15/44		02/22/2021	Morgan Stanley & Co LLC		50,873	40,000	919
49271V AM 2	Keurig Dr Pepper Inc Sr Nt		03/01/2021	Goldman Sachs & Company		59,774	60,000	
529043 AE 1	Lexington Realty Trust Sr Nt		03/10/2021	JP Morgan Securities LLC		74,477	75,000	1,091
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		11/16/2021	Barclays Capital Inc.		83,858	75,000	945
637417 AQ 9	National Retail Properties Inc Sr Nt		03/15/2021	Various		58,795	60,000	7
682680 AW 3	ONEOK Inc Sr Nt 4.350% 03/15/29		02/19/2021	Morgan Stanley & Co LLC		56,109	50,000	955
68389X CE 3	Oracle Corp Sr Nt 2.875% 03/25/31		03/22/2021	Bank of America BISD Dealer		124,806	125,000	
84861T AD 0	Spirit Realty LP Sr Nt		02/22/2021	Citigroup		139,028	125,000	542
84861T AH 1	Spirit Realty LP Sr Nt		02/22/2021	Bank of America BISD Dealer		79,491	80,000	
84861T AJ 7	Spirit Realty LP Sr Nt		02/22/2021	Bank of America BISD Dealer		99,344	100,000	
82620K BE 2	Siemens Financieringsmat Sr Nt	D	03/02/2021	Morgan Stanley & Co LLC		49,933	50,000	
3899999. Total - Bonds - Industrial and Miscellaneous						1,987,365	1,945,000	5,770
8399997. Total - Bonds - Part 3						1,987,365	1,945,000	5,770
8399998. Total - Bonds - Summary Item from Part 5						249,714	245,000	592
8399999. Total - Bonds						2,237,079	2,190,000	6,362
9999999. Total - Bonds, Preferred and Common Stocks						2,237,079	XXX	6,362

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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. Special Revenue and Special Assessment																				
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34	..	12/01/2021.	Paydown		1,114,090	1,114,090	1,155,521	1,154,412		(40,322)		(40,322)		1,114,090			0	17,541	06/25/2034.
3132D5 6D 9	FHLMC Pool #SB8068 1.500% 10/25/35	..	12/01/2021.	Paydown		737,689	737,689	754,431	754,076		(16,387)		(16,387)		737,689			0	6,470	10/25/2035.
31418C 7F 5	FNMA Pool #MA3593 4.500% 02/25/49	..	12/01/2021.	Paydown		336,007	336,007	350,104	349,602		(13,594)		(13,594)		336,007			0	6,946	02/25/2049.
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49	..	12/01/2021.	Paydown		322,423	322,423	334,111	333,715		(11,292)		(11,292)		322,423			0	5,883	05/25/2049.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,510,209	2,510,209	2,594,167	2,591,805	0	(81,595)	0	(81,595)	0	2,510,209	0	0	0	36,840	XXX
Bonds - Industrial and Miscellaneous																				
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2	..	01/20/2021.	Paydown		500,000	500,000	499,931	499,995		5		5		500,000			0	6,225	01/20/2023.
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20	..	12/01/2021.	Paydown		9,884	9,884	10,181	10,027		(143)		(143)		9,884			0	343	03/10/2050.
69362B AY 8	PSEG Power LLC Sr Nt 4.150% 09/15/21	..	06/15/2021.	Call 100.0000		500,000	500,000	535,445	504,064		(2,610)		(2,610)		501,454		(1,454)	(1,454)	15,563	09/15/2021.
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C	..	09/27/2021.	Paydown		1,230,246	1,230,246	1,192,570	1,226,473		3,773		3,773		1,230,246			0	5,201	11/25/2035.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,240,130	2,240,130	2,238,127	2,240,559	0	1,025	0	1,025	0	2,241,584	0	(1,454)	(1,454)	27,332	XXX
8399997.	Total - Bonds - Part 4					4,750,339	4,750,339	4,832,294	4,832,364	0	(80,570)	0	(80,570)	0	4,751,793	0	(1,454)	(1,454)	64,172	XXX
8399998.	Total - Bonds - Summary Item from Part 5					247,967	245,000	249,714			(787)		(787)		248,927		(958)	(958)	4,927	XXX
8399999.	Total - Bonds					4,998,306	4,995,339	5,082,008	4,832,364	0	(81,357)	0	(81,357)	0	5,000,720	0	(2,412)	(2,412)	69,099	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,998,306	XXX	5,082,008	4,832,364	0	(81,357)	0	(81,357)	0	5,000,720	0	(2,412)	(2,412)	69,099	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 - Industrial and Miscellaneous																				
49271V AN 0	Keurig Dr Pepper Sr Nt	..	03/01/2021	JP Morgan Securities LLC	11/16/2021	JP Morgan Securities LLC	120,000	119,627	117,968	119,650		23		23			(1,681)	(1,681)	1,823	
00973R AE 3	Aker BP ASA Nt 3.000% 01/15/25	D	03/24/2021	Barclays Capital Inc.	11/16/2021	Morgan Stanley & Co LLC	75,000	77,861	78,014	77,380		(481)		(481)			635	635	1,894	444
00973R AG 8	Aker BP ASA Sr Nt 2.875% 01/15/26	D	02/18/2021	Barclays Capital Inc.	11/16/2021	Barclays Capital Inc.	50,000	52,226	51,985	51,897		(329)		(329)			88	88	1,210	148
3899999.	Total - Bonds - Industrial and Miscellaneous						245,000	249,714	247,967	248,927	0	(787)	0	(787)	0	0	(958)	(958)	4,927	592
8399998.	Total - Bonds						245,000	249,714	247,967	248,927	0	(787)	0	(787)	0	0	(958)	(958)	4,927	592
9999999.	Total - Bonds, Preferred and Common Stocks							249,714	247,967	248,927	0	(787)	0	(787)	0	0	(958)	(958)	4,927	592

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					10,132	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	10,132	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	10,132	XXX
0599999. Total Cash		XXX	XXX	0	0	10,132	XXX

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

1. January	10,946	4. April	20,578	7. July	10,935	10. October	10,196
2. February	52,987	5. May	10,668	8. August	10,273	11. November	15,352
3. March	32,313	6. June	10,698	9. September	10,199	12. December	10,132

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
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co.		12/31/2021	0.030		31,403,862		1,647
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						31,403,862	0	1,647
9999999. Total - Cash Equivalents						31,403,862	0	1,647

Line Nuber	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:			
1A.	1A 0	1B 0	1C 0	1D 0
	1E 0	1F 0	1G 0	
1B.	2A 0	2B 0	2C 0	
1C.	3A 0	3B 0	3C 0	
1D.	4A 0	4B 0	4C 0	
1E.	5A 0	5B 0	5C 0	
1F.	6 0			

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			35,007	35,507
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY	B	For protection of all ph's	300,056	304,348		
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	For protection of state's ph's			2,964,807	3,190,156
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	For protection of state's ph's			150,028	152,174
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	300,056	304,348	3,149,842	3,377,837
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