PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

23582202120100100

ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

HARLEYSVILLE INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) | NAIC Company Code..... 23582 | Employer's ID Number..... 41-0417250

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

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

Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)	614-249-1545 (Area Code) (Telephone Number)
Mail Address	ONE WEST NATIONWIDE BLVD., 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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	10,077,492	32.8	10,077,493		10,077,493	32.8
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	625,000	2.0	625,000		625,000	2.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	607,593	2.0	607,593		607,593	2.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	4,872,033	15.9	4,872,033		4,872,033	15.9
1.06 Industrial and Miscellaneous	8,255,830	26.9	8,255,831		8,255,831	26.9
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	24,437,948	79.6	24,437,950	0	24,437,950	79.6
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)	95,780	0.3	95,780		95,780	0.3
6.02 Cash Equivalents (Schedule E, Part 2)	6,184,835	20.1	6,184,835		6,184,835	20.1
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	6,280,615	20.4	6,280,615	0	6,280,615	20.4
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	30,718,563	100.0	30,718,565	0	30,718,565	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		25,933,471
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,153,221
3.	Accrual of discount		25,725
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		3,537,102
7.	Deduct amortization of premium		134,952
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)		24,437,951
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		24,437,951

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	10,077,492	10,629,887	10,084,712	9,447,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	10,077,492	10,629,887	10,084,712	9,447,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	625,000	662,058	625,000	625,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	607,593	693,240	666,942	580,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	4,872,033	5,178,152	5,078,569	4,644,927
Industrial and Miscellaneous,	8. United States	8,205,895	8,408,208	8,284,207	8,141,747
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	49,938	49,911	49,933	50,000
	11. Totals	8,255,833	8,458,119	8,334,140	8,191,747
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	24,437,951	25,621,456	24,789,363	23,488,674
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	24,437,951	25,621,456	24,789,363	

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		4,455,346	2,698,372	2,923,775		XXX	10,077,493	41.2	10,918,568	42.1	10,077,493	
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	4,455,346	2,698,372	2,923,775	0	XXX	10,077,493	41.2	10,918,568	42.1	10,077,493	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1				625,000		XXX	625,000	2.6	625,000	2.4	625,000	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	625,000	0	XXX	625,000	2.6	625,000	2.4	625,000	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1		607,593				XXX	607,593	2.5	613,441	2.4	607,593	
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	607,593	0	0	0	XXX	607,593	2.5	613,441	2.4	607,593	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	409,202	2,857,296	199,353	1,402,923	3,258	XXX	4,872,032	19.9	6,074,887	23.4	4,872,032	
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	409,202	2,857,296	199,353	1,402,923	3,258	XXX	4,872,032	19.9	6,074,887	23.4	4,872,032	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	1,282,053	3,209,089	466,546			XXX	4,957,688	20.3	5,700,267	22.0	3,045,397	1,912,291
6.2 NAIC 2		1,606,320	1,094,513	318,553	278,757	XXX	3,298,143	13.5	2,001,309	7.7	3,189,830	108,313
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	1,282,053	4,815,409	1,561,059	318,553	278,757	XXX	8,255,831	33.8	7,701,576	29.7	6,235,227	2,020,604
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) 1,691,255	11,129,324	3,364,271	4,951,698	3,258	0	21,139,806	86.5	XXX	XXX	19,227,515	1,912,291
11.2 NAIC 2	(d) 0	1,606,320	1,094,513	318,553	278,757	0	3,298,143	13.5	XXX	XXX	3,189,830	108,313
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	1,691,255	12,735,644	4,458,784	5,270,251	282,015	0	(b) 24,437,949	100.0	XXX	XXX	22,417,345	2,020,604
11.8 Line 11.7 as a % of Col. 7	6.9	52.1	18.2	21.6	1.2	0.0	100.0	XXX	XXX	XXX	91.7	8.3
12. **Total Bonds Prior Year**												
12.1 NAIC 1	2,096,889	8,770,354	7,805,250	5,220,190	39,480		XXX	XXX	23,932,163	92.3	21,746,391	2,185,772
12.2 NAIC 2	504,064	1,497,245					XXX	XXX	2,001,309	7.7	2,001,309	
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	2,600,953	10,267,599	7,805,250	5,220,190	39,480	0	XXX	XXX	(b) 25,933,472	100.0	23,747,700	2,185,772
12.8 Line 12.7 as a % of Col. 9	10.0	39.6	30.1	20.1	0.2	0.0	XXX	XXX	100.0	XXX	91.6	8.4
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	1,604,242	9,720,772	2,947,546	4,951,698	3,258		19,227,516	78.7	21,746,391	83.9	19,227,516	XXX
13.2 NAIC 2		1,498,007	1,094,513	318,553	278,757		3,189,830	13.1	2,001,309	7.7	3,189,830	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	1,604,242	11,218,779	4,042,059	5,270,251	282,015	0	22,417,346	91.7	23,747,700	91.6	22,417,346	XXX
13.8 Line 13.7 as a % of Col. 7	7.2	50.0	18.0	23.5	1.3	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	6.6	45.9	16.5	21.6	1.2	0.0	91.7	XXX	XXX	XXX	91.7	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	87,013	1,408,553	416,724				1,912,290	7.8	2,185,772	8.4	XXX	1,912,290
14.2 NAIC 2		108,313					108,313	0.4	0	0.0	XXX	108,313
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	87,013	1,516,866	416,724	0	0	0	2,020,603	8.3	2,185,772	8.4	XXX	2,020,603
14.8 Line 14.7 as a % of Col. 7	4.3	75.1	20.6	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	0.4	6.2	1.7	0.0	0.0	0.0	8.3	XXX	XXX	XXX	XXX	8.3

(a) Includes $.....2,020,604 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		4,455,346	2,698,372	2,923,775		XXX	10,077,493	41.2	10,918,568	42.1	10,077,493	
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	4,455,346	2,698,372	2,923,775	0	XXX	10,077,493	41.2	10,918,568	42.1	10,077,493	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations				625,000		XXX	625,000	2.6	625,000	2.4	625,000	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	625,000	0	XXX	625,000	2.6	625,000	2.4	625,000	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations		607,593				XXX	607,593	2.5	613,441	2.4	607,593	
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	607,593	0	0	0	XXX	607,593	2.5	613,441	2.4	607,593	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations		2,217,192		1,332,350		XXX	3,549,542	14.5	3,590,849	13.8	3,549,542	
5.02 Residential Mortgage-Backed Securities	409,202	640,105	199,353	70,573	3,258	XXX	1,322,491	5.4	2,484,039	9.6	1,322,491	
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	409,202	2,857,297	199,353	1,402,923	3,258	XXX	4,872,033	19.9	6,074,888	23.4	4,872,033	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	1,002,156	2,602,762	1,194,273	318,553	278,757	XXX	5,396,501	22.1	4,001,390	15.4	5,238,249	158,252
6.02 Residential Mortgage-Backed Securities	87,013	401,665	366,786			XXX	855,464	3.5	1,172,618	4.5		855,464
6.03 Commercial Mortgage-Backed Securities	192,884	1,810,982				XXX	2,003,866	8.2	2,027,573	7.8	996,978	1,006,888
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	499,995	1.9		
6.05 Totals	1,282,053	4,815,409	1,561,059	318,553	278,757	XXX	8,255,831	33.8	7,701,576	29.7	6,235,227	2,020,604
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	1,002,156	9,882,893	3,892,645	5,199,678	278,757	XXX	20,256,129	82.9	XXX	XXX	20,097,877	158,252
11.02 Residential Mortgage-Backed Securities	496,215	1,041,770	566,139	70,573	3,258	XXX	2,177,955	8.9	XXX	XXX	1,322,491	855,464
11.03 Commercial Mortgage-Backed Securities	192,884	1,810,982	0	0	0	XXX	2,003,866	8.2	XXX	XXX	996,978	1,006,888
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	1,691,255	12,735,645	4,458,784	5,270,251	282,015	0	24,437,950	100.0	XXX	XXX	22,417,346	2,020,604
11.09 Line 11.08 as a % of Col. 7	6.9	52.1	18.2	21.6	1.2	0.0	100.0	XXX	XXX	XXX	91.7	8.3
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,328,548	6,949,955	6,557,949	4,912,796		XXX	XXX	XXX	19,749,248	76.2	19,749,248	
12.02 Residential Mortgage-Backed Securities	741,505	1,490,295	1,077,983	307,394	39,480	XXX	XXX	XXX	3,656,657	14.1	2,484,039	1,172,618
12.03 Commercial Mortgage-Backed Securities	30,905	1,827,349	169,319			XXX	XXX	XXX	2,027,573	7.8	1,014,419	1,013,154
12.04 Other Loan-Backed and Structured Securities	499,995					XXX	XXX	XXX	499,995	1.9	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	2,600,953	10,267,599	7,805,251	5,220,190	39,480	0	XXX	XXX	25,933,473	100.0	23,747,701	2,185,772
12.09 Line 12.08 as a % of Col. 9	10.0	39.6	30.1	20.1	0.2	0.0	XXX	XXX	100.0	XXX	91.6	8.4
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,002,156	9,774,580	3,842,706	5,199,678	278,757	XXX	20,097,877	82.2	19,749,248	76.2	20,097,877	XXX
13.02 Residential Mortgage-Backed Securities	409,202	640,105	199,353	70,573	3,258	XXX	1,322,491	5.4	2,484,039	9.6	1,322,491	XXX
13.03 Commercial Mortgage-Backed Securities	192,884	804,094				XXX	996,978	4.1	1,014,419	3.9	996,978	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	499,995	1.9	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	1,604,242	11,218,779	4,042,059	5,270,251	282,015	0	22,417,346	91.7	23,747,701	91.6	22,417,346	XXX
13.09 Line 13.08 as a % of Col. 7	7.2	50.0	18.0	23.5	1.3	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	6.6	45.9	16.5	21.6	1.2	0.0	91.7	XXX	XXX	XXX	91.7	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations		108,313	49,939			XXX	158,252	0.6	0	0.0	XXX	158,252
14.02 Residential Mortgage-Backed Securities	87,013	401,665	366,786			XXX	855,464	3.5	1,172,618	4.5	XXX	855,464
14.03 Commercial Mortgage-Backed Securities		1,006,888				XXX	1,006,888	4.1	1,013,154	3.9	XXX	1,006,888
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	87,013	1,516,866	416,725	0	0	0	2,020,604	8.3	2,185,772	8.4	XXX	2,020,604
14.09 Line 14.08 as a % of Col. 7	4.3	75.1	20.6	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	0.4	6.2	1.7	0.0	0.0	0.0	8.3	XXX	XXX	XXX	XXX	8.3

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	4,255,967			4,255,967
2. Cost of cash equivalents acquired	20,988,583			20,988,583
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	19,059,715			19,059,715
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)	6,184,835	0	0	6,184,835
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	6,184,835	0	0	6,184,835

(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	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
U.S. Government - Issuer Obligations																					
912810 QD 3	U S Treasury Bd				1.A	2,985,648	139.641	3,102,814	2,222,000	2,923,775		(31,671)			4.375	2.224	MN	12,622	97,213	01/09/2020.	11/15/2039.
912828 2R 0	U S Treasury Nt	SD			1.A	951,567	104.961	1,049,609	1,000,000	968,179		5,146			2.250	2.867	FA	8,499	22,500	08/30/2018.	08/15/2027.
912828 3F 5	U S Treasury Nt	SD			1.A	745,579	105.055	787,910	750,000	747,275		429			2.250	2.317	MN	2,191	16,875	11/28/2017.	11/15/2027.
912828 3J 7	U S Treasury Nt	SD			1.A	1,977,586	103.359	2,067,188	2,000,000	1,990,193		3,220			2.125	2.300	MN	3,736	42,500	12/13/2017.	11/30/2024.
912828 3P 3	U S Treasury Nt	SD			1.A	514,605	103.789	544,893	525,000	520,286		1,495			2.250	2.563	JD	33	11,813	01/19/2018.	12/31/2024.
912828 3W 8	U S Treasury Nt	SD			1.A	975,395	108.148	1,081,484	1,000,000	982,917		2,501			2.750	3.058	FA	10,387	27,500	11/27/2018.	02/15/2028.
912828 P7 9	U S Treasury Nt	SD			1.A	498,166	101.180	505,899	500,000	499,675		276			1.500	1.557	FA	2,548	7,500	05/04/2016.	02/28/2023.
912828 W4 8	U S Treasury Nt	SD			1.A	447,998	102.867	462,902	450,000	449,344		294			2.125	2.194	FA	3,249	9,563	03/27/2017.	02/29/2024.
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.
0199999. U.S. Government - Issuer Obligations						10,084,712	XXX	10,629,887	9,447,000	10,077,492	0	(16,590)	0	0	XXX	XXX	XXX	46,690	255,464	XXX	XXX
0599999. Total - U.S. Government						10,084,712	XXX	10,629,887	9,447,000	10,077,492	0	(16,590)	0	0	XXX	XXX	XXX	46,690	255,464	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
882724 QM 2	Texas St GO Txbl-Ref-State of Tx Hwy Imp			2	1.A FE	625,000	105.929	662,058	625,000	625,000					2.884	2.884	AO	4,506	18,025	11/14/2019.	04/01/2033.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						625,000	XXX	662,058	625,000	625,000	0	0	0	0	XXX	XXX	XXX	4,506	18,025	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						625,000	XXX	662,058	625,000	625,000	0	0	0	0	XXX	XXX	XXX	4,506	18,025	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
681712 PQ 2	Omaha NE GO Ref Omaha Conv Ctr Arena	SD			1.C FE	666,942	119.524	693,240	580,000	607,593		(5,848)			5.250	4.020	AO	7,613	30,450	04/23/2009.	04/01/2026.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						666,942	XXX	693,240	580,000	607,593	0	(5,848)	0	0	XXX	XXX	XXX	7,613	30,450	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						666,942	XXX	693,240	580,000	607,593	0	(5,848)	0	0	XXX	XXX	XXX	7,613	30,450	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
576000 XN 8	Massachusetts St Sch Bldg Rev Txbl-Ref-S			2	1.C FE	504,000	104.394	526,147	504,000	504,000					3.066	3.066	AO	3,262	15,453	11/07/2019.	10/15/2033.
576000 XP 3	Massachusetts St Sch Bldg Rev Txbl-Ref-S			2	1.C FE	323,350	104.529	337,993	323,350	323,350					3.166	3.166	AO	2,161	10,237	11/07/2019.	10/15/2034.
59447T MG 5	Michigan St Fin Auth Rev Rev Bds			2	1.F FE	2,423,040	120.098	2,401,962	2,000,000	2,217,192		(41,307)			5.000	2.611	MN	12,778	100,000	09/14/2016.	11/15/2031.
914119 V6 6	University Cincinnati OH Rev Txbl Ref Se			2	1.D FE	505,000	104.447	527,459	505,000	505,000					2.983	2.983	JD	1,255	15,064	11/21/2019.	06/01/2034.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						3,755,390	XXX	3,793,561	3,332,350	3,549,542	0	(41,307)	0	0	XXX	XXX	XXX	19,456	140,754	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3138YK HF 3	FNMA Pool #AY5629			4	1.A	495,266	105.058	516,524	491,656	494,986		32			3.000	2.792	MON	1,229	14,750	05/22/2015.	06/25/2045.
3140H5 JW 2	FNMA Pool #BJ3876			4	1.A	350,549	104.309	377,404	361,813	350,887		(33)			3.000	3.883	MON	905	10,854	02/28/2018.	01/25/2048.
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	182,528	106.538	187,660	176,143	182,265		(47)			4.000	1.542	MON	587	7,046	07/10/2019.	05/25/2049.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,323,179	XXX	1,384,591	1,312,577	1,322,491	0	(108)	0	0	XXX	XXX	XXX	3,782	45,383	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						5,078,569	XXX	5,178,152	4,644,927	4,872,033	0	(41,415)	0	0	XXX	XXX	XXX	23,238	186,137	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.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	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
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.
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.
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.
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.
907818 DN 5	Union Pacific Corp Sr Nt			1	2.A FE	998,220	102.065	1,020,647	1,000,000	999,661		255			2.750	2.777	AO	5,806	27,500	01/21/2016.	04/15/2023.
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.
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.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						5,404,072	XXX	5,526,006	5,370,000	5,396,499	0	(4,332)	0	0	XXX	XXX	XXX	41,486	129,285	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1.A	868,252	105.187	878,235	834,926	855,465		(3,724)			4.000	3.332	MON	2,783	33,397	04/19/2017.	03/25/2057.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						868,252	XXX	878,235	834,926	855,465	0	(3,724)	0	0	XXX	XXX	XXX	2,783	33,397	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20			4	1.A	1,016,425	104.710	1,033,295	986,821	996,978		(4,071)			3.467	3.006	MON	2,851	34,213	03/07/2017.	03/10/2050.
94988M AA 8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT			4	1.A	1,045,391	102.058	1,020,583	1,000,000	1,006,888		(6,266)			3.544	2.901	MON	2,953	35,440	04/30/2015.	04/16/2035.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						2,061,816	XXX	2,053,878	1,986,821	2,003,866	0	(10,337)	0	0	XXX	XXX	XXX	5,804	69,653	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						8,334,140	XXX	8,458,119	8,191,747	8,255,830	0	(18,393)	0	0	XXX	XXX	XXX	50,073	232,335	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						20,536,116	XXX	21,304,752	19,354,350	20,256,126	0	(68,077)	0	0	XXX	XXX	XXX	119,751	573,978	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						2,191,431	XXX	2,262,826	2,147,503	2,177,956	0	(3,832)	0	0	XXX	XXX	XXX	6,565	78,780	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						2,061,816	XXX	2,053,878	1,986,821	2,003,866	0	(10,337)	0	0	XXX	XXX	XXX	5,804	69,653	XXX	XXX
8399999. Grand Total - Bonds						24,789,363	XXX	25,621,456	23,488,674	24,437,948	0	(82,246)	0	0	XXX	XXX	XXX	132,120	722,411	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A.	1A 14,884,314	1B 0	1C 1,434,943	1D 1,507,156	1E 49,938	1F 3,213,634	1G 49,822

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	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
1B.					2A	1,233,116	2B	1,607,628	2C	457,397											
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
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						1,903,507	1,870,000	4,825
8399997. Total - Bonds - Part 3						1,903,507	1,870,000	4,825
8399998. Total - Bonds - Summary Item from Part 5						249,714	245,000	592
8399999. Total - Bonds						2,153,221	2,115,000	5,417
9999999. Total - Bonds, Preferred and Common Stocks						2,153,221	XXX	5,417

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
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	11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 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																				
742651 DJ 8	Private Export Funding Corp Nt	..	12/15/2021.	Maturity		500,000	500,000	496,595	499,663		337		337		500,000			0	21,500	12/15/2021.
912828 WN 6	U S Treasury Nt 2.000% 05/31/21	..	05/31/2021.	Maturity		325,000	325,000	322,183	324,821		179		179		325,000			0	3,250	05/31/2021.
0599999.	Total - Bonds - U.S. Government					825,000	825,000	818,778	824,484	0	516	0	516	0	825,000	0	0	0	24,750	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45	..	12/01/2021.	Paydown		322,409	322,409	324,777	324,572		(2,162)		(2,162)		322,409			0	4,333	06/25/2045.
3140H5 JW 2	FNMA Pool #BJ3876 3.000% 01/25/48	..	12/01/2021.	Paydown		273,012	273,012	264,512	264,792		8,220		8,220		273,012			0	3,759	01/25/2048.
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		214,949	214,949	222,741	222,476		(7,528)		(7,528)		214,949			0	3,922	05/25/2049.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,146,377	1,146,377	1,162,134	1,161,442	0	(15,064)	0	(15,064)	0	1,146,377	0	0	0	18,960	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		13,179	13,179	13,575	13,369		(190)		(190)		13,179			0	457	03/10/2050.
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-	..	12/01/2021.	Paydown		304,579	304,579	316,736	313,430		(8,851)		(8,851)		304,579			0	6,236	03/25/2057.
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.
3899999.	Total - Bonds - Industrial and Miscellaneous					1,317,758	1,317,758	1,365,687	1,330,858	0	(11,646)	0	(11,646)	0	1,319,212	0	(1,454)	(1,454)	28,481	XXX
8399997.	Total - Bonds - Part 4					3,289,135	3,289,135	3,346,599	3,316,784	0	(26,194)	0	(26,194)	0	3,290,589	0	(1,454)	(1,454)	72,191	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					3,537,102	3,534,135	3,596,313	3,316,784	0	(26,981)	0	(26,981)	0	3,539,516	0	(2,412)	(2,412)	77,118	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,537,102	XXX	3,596,313	3,316,784	0	(26,981)	0	(26,981)	0	3,539,516	0	(2,412)	(2,412)	77,118	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 12	13	14	15	16	17	18	19	20	21
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					95,780	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	95,780	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	95,780	XXX
0599999. Total Cash		XXX	XXX	0	0	95,780	XXX

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

1. January	10,160	4. April	20,110	7. July	10,958	10. October	10,502
2. February	9,355	5. May	10,401	8. August	15,795	11. November	21,077
3. March	32,106	6. June	16,137	9. September	13,743	12. December	95,780

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		6,184,835		662
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						6,184,835	0	662
9999999. Total - Cash Equivalents						6,184,835	0	662

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	B	For protection of all ph's	59,782	63,033		
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			300,136	325,379
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	Workers compensation			99,102	103,789
9. District of Columbia DC						
10. Florida FL	B	License requirement-hv			209,515	239,048
11. Georgia GA	B	License requirement-hv			78,568	89,643
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			209,515	239,048
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	B	Multiple	548,981	567,957	364,946	403,674
33. New York NY						
34. North Carolina NC	B	License requirement-hv			790,035	820,895
35. North Dakota ND						
36. Ohio OH	B	Multiple	498,184	525,274	1,990,945	2,060,782
37. Oklahoma OK						
38. Oregon OR	B	Surety			267,575	280,231
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	License requirement-hv			491,459	540,742
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	1,106,947	1,156,264	4,801,796	5,103,231
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