PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

HARLEYSVILLE PREFERRED INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 35696 Employer's ID Number..... 23-2384978

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

Incorporated/Organized..... October 30, 1985 Commenced Business..... October 30, 1985

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

Main Administrative Office: ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 — 614-249-1545
(Street and Number) (City or Town, State, Country and Zip Code) (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 — 614-249-9724
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address: WWW.HARLEYSVILLEGROUP.COM

Statutory Statement Contact: ANDREA D IACOBONI — 614-249-9724
(Name) (Area Code) (Telephone Number) (Extension)

FINRPT@NATIONWIDE.COM — 866-315-1430
(E-Mail Address) (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

NOTARIAL SEAL — STATE OF OHIO
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	19,321,941	38.5	19,321,940		19,321,940	38.5
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	2,104,610	4.2	2,104,611		2,104,611	4.2
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	12,964,805	25.8	12,964,808		12,964,808	25.8
1.06 Industrial and Miscellaneous	10,478,827	20.9	10,478,827		10,478,827	20.9
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	44,870,183	89.4	44,870,186	0	44,870,186	89.4
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	20,939	0.0	20,939		20,939	0.0
6.02 Cash Equivalents (Schedule E, Part 2)	5,297,829	10.6	5,297,829		5,297,829	10.6
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	5,318,768	10.6	5,318,768	0	5,318,768	10.6
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	50,188,951	100.0	50,188,954	0	50,188,954	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

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		49,925,445
2. Cost of bonds and stocks acquired, Part 3, Column 7		4,127,266
3. Accrual of discount		54,134
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11		0
5. Total gain (loss) on disposals, Part 4, Column 19		(6,095)
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		8,957,622
7. Deduct amortization of premium		272,941
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)		44,870,187
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		44,870,187

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	19,321,942	20,431,067	19,198,293	18,981,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	19,321,942	20,431,067	19,198,293	18,981,000
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	2,104,610	2,349,424	2,374,070	2,000,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	12,964,805	13,219,572	13,106,188	12,525,123
Industrial and Miscellaneous,	8. United States	10,478,830	10,870,643	10,606,256	10,436,243
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries				
	11. Totals	10,478,830	10,870,643	10,606,256	10,436,243
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	44,870,187	46,870,706	45,284,807	43,942,366
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	44,870,187	46,870,706	45,284,807	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		10,416,346	6,956,849	1,948,745		XXX	19,321,940	43.1	19,295,798	38.6	19,321,940	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	0	10,416,346	6,956,849	1,948,745	0	XXX	19,321,940	43.1	19,295,798	38.6	19,321,940	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		2,104,611				XXX	2,104,611	4.7	2,131,049	4.3	2,104,611	
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	2,104,611	0	0	0	XXX	2,104,611	4.7	2,131,049	4.3	2,104,611	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,714,811	4,862,551	2,365,866	690,190	124,117	XXX	10,757,535	24.0	12,624,453	25.3	10,757,535	
5.2 NAIC 2		2,207,273				XXX	2,207,273	4.9	2,229,023	4.5	2,207,273	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	2,714,811	7,069,824	2,365,866	690,190	124,117	XXX	12,964,808	28.9	14,853,476	29.8	12,964,808	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	1,583,134	6,689,311	1,209,690			XXX	9,482,135	21.1	10,651,721	21.3	5,612,894	3,869,241
6.2 NAIC 2		996,692				XXX	996,692	2.2	2,993,403	6.0	996,692	
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	1,583,134	7,686,003	1,209,690	0	0	XXX	10,478,827	23.4	13,645,124	27.3	6,609,586	3,869,241
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) 4,297,945	24,072,819	10,532,405	2,638,935	124,117	0	41,666,221	92.9	XXX	XXX	37,796,980	3,869,241
11.2 NAIC 2	(d) 0	3,203,965	0	0	0	0	3,203,965	7.1	XXX	XXX	3,203,965	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	4,297,945	27,276,784	10,532,405	2,638,935	124,117	0	(b) 44,870,186	100.0	XXX	XXX	41,000,945	3,869,241
11.8 Line 11.7 as a % of Col. 7	9.6	60.8	23.5	5.9	0.3	0.0	100.0	XXX	XXX	XXX	91.4	8.6
12. **Total Bonds Prior Year**												
12.1 NAIC 1	5,759,943	22,918,441	11,942,101	3,915,467	167,069		XXX	XXX	44,703,021	89.5	39,503,749	5,199,272
12.2 NAIC 2		995,679	4,226,747				XXX	XXX	5,222,426	10.5	5,222,426	
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	5,759,943	23,914,120	16,168,848	3,915,467	167,069	0	XXX	XXX	(b) 49,925,447	100.0	44,726,175	5,199,272
12.8 Line 12.7 as a % of Col. 9	11.5	47.9	32.4	7.8	0.3	0.0	XXX	XXX	100.0	XXX	89.6	10.4
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	4,210,932	21,500,282	9,322,715	2,638,935	124,117		37,796,981	84.2	39,503,749	79.1	37,796,981	XXX
13.2 NAIC 2		3,203,964					3,203,964	7.1	5,222,426	10.5	3,203,964	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	4,210,932	24,704,246	9,322,715	2,638,935	124,117	0	41,000,945	91.4	44,726,175	89.6	41,000,945	XXX
13.8 Line 13.7 as a % of Col. 7	10.3	60.3	22.7	6.4	0.3	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	9.4	55.1	20.8	5.9	0.3	0.0	91.4	XXX	XXX	XXX	91.4	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	87,013	2,572,538	1,209,690				3,869,241	8.6	5,199,272	10.4	XXX	3,869,241
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	87,013	2,572,538	1,209,690	0	0	0	3,869,241	8.6	5,199,272	10.4	XXX	3,869,241
14.8 Line 14.7 as a % of Col. 7	2.2	66.5	31.3	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	0.2	5.7	2.7	0.0	0.0	0.0	8.6	XXX	XXX	XXX	XXX	8.6

(a) Includes $.....3,869,241 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.

Annual Statement for the year 2021 of the **HARLEYSVILLE PREFERRED INSURANCE COMPANY**

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations		10,416,346	6,956,849	1,948,745		XXX	19,321,940	43.1	19,295,798	38.6	19,321,940	
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	0	10,416,346	6,956,849	1,948,745	0	XXX	19,321,940	43.1	19,295,798	38.6	19,321,940	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		2,104,611				XXX	2,104,611	4.7	2,131,049	4.3	2,104,611	
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	2,104,611	0	0	0	XXX	2,104,611	4.7	2,131,049	4.3	2,104,611	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations		2,207,273	633,206			XXX	2,840,479	6.3	3,004,419	6.0	2,840,479	
5.02 Residential Mortgage-Backed Securities	2,714,811	4,862,551	1,732,660	690,190	124,117	XXX	10,124,329	22.6	11,849,057	23.7	10,124,329	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	2,714,811	7,069,824	2,365,866	690,190	124,117	XXX	12,964,808	28.9	14,853,476	29.8	12,964,808	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	1,002,156	3,993,839				XXX	4,995,995	11.1	4,996,485	10.0	4,995,995	
6.02 Residential Mortgage-Backed Securities	87,013	401,665	366,786			XXX	855,464	1.9	2,169,128	4.3		855,465
6.03 Commercial Mortgage-Backed Securities	493,965	3,133,402				XXX	3,627,367	8.1	4,979,516	10.0	1,613,591	2,013,776
6.04 Other Loan-Backed and Structured Securities		157,096	842,904			XXX	1,000,000	2.2	1,499,995	3.0		1,000,000
6.05 Totals	1,583,134	7,686,002	1,209,690	0	0	XXX	10,478,826	23.4	13,645,124	27.3	6,609,586	3,869,241
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	18,722,069	7,590,055	1,948,745	0	XXX	29,263,025	65.2	XXX	XXX	29,263,025	0
11.02 Residential Mortgage-Backed Securities	2,801,824	5,264,216	2,099,446	690,190	124,117	XXX	10,979,793	24.5	XXX	XXX	10,124,329	855,465
11.03 Commercial Mortgage-Backed Securities	493,965	3,133,402	0	0	0	XXX	3,627,367	8.1	XXX	XXX	1,613,591	2,013,776
11.04 Other Loan-Backed and Structured Securities	0	157,096	842,904	0	0	XXX	1,000,000	2.2	XXX	XXX	0	1,000,000
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	4,297,945	27,276,783	10,532,405	2,638,935	124,117	0	44,870,185	100.0	XXX	XXX	41,000,945	3,869,241
11.09 Line 11.08 as a % of Col. 7	9.6	60.8	23.5	5.9	0.3	0.0	100.0	XXX	XXX	XXX	91.4	8.6
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations		14,448,049	13,009,848	1,969,854		XXX	XXX	XXX	29,427,751	58.9	29,427,751	
12.02 Residential Mortgage-Backed Securities	3,822,514	5,093,308	2,989,681	1,945,613	167,069	XXX	XXX	XXX	14,018,185	28.1	12,845,565	1,172,619
12.03 Commercial Mortgage-Backed Securities	1,329,520	3,480,677	169,319			XXX	XXX	XXX	4,979,516	10.0	1,952,864	3,026,652
12.04 Other Loan-Backed and Structured Securities	607,910	892,085				XXX	XXX	XXX	1,499,995	3.0	499,995	1,000,000
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	5,759,944	23,914,119	16,168,848	3,915,467	167,069	0	XXX	XXX	49,925,447	100.0	44,726,175	5,199,271
12.09 Line 12.08 as a % of Col. 9	11.5	47.9	32.4	7.8	0.3	0.0	XXX	XXX	100.0	XXX	89.6	10.4
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	1,002,156	18,722,069	7,590,055	1,948,745		XXX	29,263,025	65.2	29,427,751	58.9	29,263,025	XXX
13.02 Residential Mortgage-Backed Securities	2,714,811	4,862,551	1,732,660	690,190	124,117	XXX	10,124,329	22.6	12,845,565	25.7	10,124,329	XXX
13.03 Commercial Mortgage-Backed Securities	493,965	1,119,626				XXX	1,613,591	3.6	1,952,864	3.9	1,613,591	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	499,995	1.0	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	4,210,932	24,704,246	9,322,715	2,638,935	124,117	0	41,000,945	91.4	44,726,175	89.6	41,000,945	XXX
13.09 Line 13.08 as a % of Col. 7	10.3	60.3	22.7	6.4	0.3	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	9.4	55.1	20.8	5.9	0.3	0.0	91.4	XXX	XXX	XXX	91.4	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities	87,013	401,665	366,786			XXX	855,464	1.9	1,172,619	2.3	XXX	855,464
14.03 Commercial Mortgage-Backed Securities		2,013,777				XXX	2,013,777	4.5	3,026,652	6.1	XXX	2,013,777
14.04 Other Loan-Backed and Structured Securities		157,096	842,904			XXX	1,000,000	2.2	1,000,000	2.0	XXX	1,000,000
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	2,572,538	1,209,690	0	0	0	3,869,241	8.6	5,199,271	10.4	XXX	3,869,241
14.09 Line 14.08 as a % of Col. 7	2.2	66.5	31.3	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	0.2	5.7	2.7	0.0	0.0	0.0	8.6	XXX	XXX	XXX	XXX	8.6

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	4,498,996			4,498,996
2. Cost of cash equivalents acquired	12,469,984			12,469,984
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	11,671,151			11,671,151
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)	5,297,829	0	0	5,297,829
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	5,297,829	0	0	5,297,829

(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	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	1,989,984	139.641	2,068,077	1,481,000	1,948,745		(21,109)			4.375	2.224	MN	8,412	64,794	01/09/2020.	11/15/2039.
912828 2R 0	U S Treasury Nt				1.A	951,567	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 3J 7	U S Treasury Nt				1.A	988,793	103.359	1,033,594	1,000,000	995,097		1,610			2.125	2.300	MN	1,868	21,250	12/13/2017.	11/30/2024.
912828 3W 8	U S Treasury Nt	SD			1.A	2,973,410	108.148	3,244,452	3,000,000	2,981,552		2,720			2.750	2.860	FA	31,162	82,500	12/11/2018.	02/15/2028.
912828 4L 1	U S Treasury Nt				1.A	2,978,799	102.918	3,087,540	3,000,000	2,994,007		4,364			2.750	2.904	AO	14,130	82,500	05/22/2018.	04/30/2023.
912828 4N 7	U S Treasury Nt				1.A	1,520,748	109.023	1,635,351	1,500,000	1,514,720		(2,091)			2.875	2.706	MN	5,599	43,125	01/09/2019.	05/15/2028.
912828 4V 9	U S Treasury Nt	SD			1.A	1,489,108	109.281	1,639,220	1,500,000	1,492,399		1,025			2.875	2.960	FA	16,289	43,125	09/12/2018.	08/15/2028.
912828 G3 8	U S Treasury Nt				1.A	1,932,977	103.695	2,073,906	2,000,000	1,968,222		10,486			2.250	2.830	MN	5,843	45,000	07/10/2018.	11/15/2024.
912828 S3 5	U S Treasury Nt				1.A	1,403,208	101.184	1,517,754	1,500,000	1,469,658		19,582			1.375	2.763	JD	57	20,625	06/26/2018.	06/30/2023.
912828 X7 0	U S Treasury Nt	SD			1.A	2,969,700	102.719	3,081,564	3,000,000	2,989,362		4,408			2.000	2.157	AO	10,276	60,000	05/24/2017.	04/30/2024.
0199999.	U.S. Government - Issuer Obligations					19,198,294	XXX	20,431,067	18,981,000	19,321,941	0	26,141	0	0	XXX	XXX	XXX	102,135	485,419	XXX	XXX
0599999.	Total - U.S. Government					19,198,294	XXX	20,431,067	18,981,000	19,321,941	0	26,141	0	0	XXX	XXX	XXX	102,135	485,419	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
681712 PP 4	Omaha NE GO Ref Omaha Conv Ctr Arena	SD			1.C FE	1,224,170	115.418	1,154,182	1,000,000	1,057,036		(16,356)			5.250	3.380	AO	13,125	52,500	09/18/2009.	04/01/2025.
681712 PQ 2	Omaha NE GO Ref Omaha Conv Ctr Arena	SD			1.C FE	1,149,900	119.524	1,195,242	1,000,000	1,047,574		(10,082)			5.250	4.020	AO	13,125	52,500	04/23/2009.	04/01/2026.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					2,374,070	XXX	2,349,424	2,000,000	2,104,610	0	(26,438)	0	0	XXX	XXX	XXX	26,250	105,000	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions					2,374,070	XXX	2,349,424	2,000,000	2,104,610	0	(26,438)	0	0	XXX	XXX	XXX	26,250	105,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
548100 3N 4	Lower Colo Riv Auth TX Rev Jr Lien Seven			2	1.F FE	659,895	116.709	717,759	615,000	633,206		(2,618)			4.750	4.187	JJ	14,606	29,213	02/03/2009.	01/01/2028.
646136 2B 6	New Jersey St Trans Fd Rev Fed Hwy Reim			2	2.A FE	1,214,807	117.180	1,288,975	1,100,000	1,158,165		(11,807)			5.000	3.701	JD	2,444	55,000	10/27/2016.	06/15/2027.
646136 2C 4	New Jersey St Trans Fd Rev Fed Hwy Reim			2	2.A FE	1,096,730	116.982	1,169,822	1,000,000	1,049,107		(9,944)			5.000	3.791	JD	2,222	50,000	10/27/2016.	06/15/2028.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					2,971,432	XXX	3,176,556	2,715,000	2,840,478	0	(24,369)	0	0	XXX	XXX	XXX	19,272	134,213	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	1,795,723	105.753	1,830,937	1,731,338	1,793,076		(924)			3.500	1.513	MON	5,050	60,597	10/24/2019.	06/25/2034.
3132D5 6D 9	FHLMC Pool #SB8068			4	1.A	3,720,236	100.456	3,654,276	3,637,677	3,716,354		(2,129)			1.500	0.835	MON	4,547	54,565	08/19/2020.	10/25/2035.
3132DW A6 0	FHLMC Pool #SD8129				1.A	1,265,626	102.134	1,227,382	1,201,737	1,264,837		(789)			2.500	1.158	MON	2,504	27,540	01/20/2021.	02/25/2051.
3140KD G4 6	FNMA Pool #BP5618			4	1.A	417,317	102.123	409,756	401,236	417,040		(73)			2.500	1.282	MON	836	10,031	06/18/2020.	06/25/2050.
3140QD 6N 9	FNMA Pool #CA6276			4	1.A	286,078	99.962	279,634	279,740	285,961		(30)			2.000	1.552	MON	466	5,595	06/18/2020.	07/25/2050.
31418C 7F 5	FNMA Pool #MA3593			4	1.A	884,508	107.081	909,008	848,894	883,060		(179)			4.500	1.569	MON	3,183	38,200	04/11/2019.	02/25/2049.
31418D CA 8	FNMA Pool #MA3664			4	1.A	365,056	106.538	375,319	352,285	364,529		(94)			4.000	1.542	MON	1,174	14,092	07/10/2019.	05/25/2049.
31418D WR 9	FNMA Pool #MA4255			4	1.A	1,400,212	99.962	1,356,704	1,357,216	1,399,470		(741)			2.000	1.567	MON	2,262	24,882	01/20/2021.	02/25/2051.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities					10,134,756	XXX	10,043,016	9,810,123	10,124,327	0	(4,959)	0	0	XXX	XXX	XXX	20,022	235,502	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations					13,106,188	XXX	13,219,572	12,525,123	12,964,805	0	(29,328)	0	0	XXX	XXX	XXX	39,294	369,715	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
124857 AP 8	CBS Corp Sr Nt			1	2.B FE	990,330	105.473	1,054,728	1,000,000	996,692		1,013			3.500	3.616	JJ	16,139	35,000	01/07/2015.	01/15/2025.
539830 BE 8	Lockheed Martin Corp Sr Nt			1	1.G FE	997,140	104.735	1,047,346	1,000,000	999,009		295			2.900	2.933	MS	9,667	29,000	02/12/2015.	03/01/2025.
61746B DZ 6	Morgan Stanley Sr Nt			1	1.G FE	1,995,900	108.435	2,168,704	2,000,000	1,998,138		414			3.875	3.900	JJ	33,153	77,500	01/22/2016.	01/27/2026.
92826C AC 6	Visa Inc Sr Nt			1	1.D FE	1,014,500	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.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					4,997,870	XXX	5,289,092	5,000,000	4,995,995	0	(491)	0	0	XXX	XXX	XXX	60,281	169,500	XXX	XXX

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
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
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19			4	1.A	632,927	102.540	630,103	614,496	616,613		(1,479)			3.584	3.116	MON	1,835	22,011	04/29/2014	04/15/2047
94988M AA 8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT			4	1.A	2,090,781	102.058	2,041,166	2,000,000	2,013,776		(12,532)			3.544	2.901	MON	5,907	70,880	04/30/2015	04/16/2035
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						3,740,133	XXX	3,704,564	3,601,317	3,627,367	0	(18,082)	0	0	XXX	XXX	XXX	10,593	127,104	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR				1.A FE	1,000,000	99.875	998,752	1,000,000	1,000,000					1.212	1.213	JAJO	2,457	6,227	03/24/2021	04/20/2034
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,000,000	XXX	998,752	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	2,457	6,227	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						10,606,255	XXX	10,870,643	10,436,243	10,478,827	0	(22,297)	0	0	XXX	XXX	XXX	76,114	336,228	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						29,541,666	XXX	31,246,139	28,696,000	29,263,024	0	(25,157)	0	0	XXX	XXX	XXX	207,938	894,132	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						11,003,008	XXX	10,921,251	10,645,049	10,979,792	0	(8,683)	0	0	XXX	XXX	XXX	22,805	268,899	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						3,740,133	XXX	3,704,564	3,601,317	3,627,367	0	(18,082)	0	0	XXX	XXX	XXX	10,593	127,104	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,000,000	XXX	998,752	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	2,457	6,227	XXX	XXX
8399999. Grand Total - Bonds						45,284,807	XXX	46,870,706	43,942,366	44,870,183	0	(51,922)	0	0	XXX	XXX	XXX	243,793	1,296,362	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number														
1A.	1A	34,929,100	1B	0	1C	2,104,610	1D	1,002,156	1E	0	1F	633,206	1G	2,997,147
1B.	2A	2,207,272	2B	996,692	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												

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment								
3132DW A6 0	FHLMC Pool #SD8129 2.500% 02/25/51		01/20/2021	Morgan Stanley & Co LLC		1,265,626	1,201,737	1,669
31418D WR 9	FNMA Pool #MA4255 2.000% 02/25/51		01/20/2021	JP Morgan Securities LLC		1,400,212	1,357,216	1,508
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						2,665,838	2,558,953	3,177
Bonds - Industrial and Miscellaneous								
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR		03/24/2021	Jefferies & Company Inc.		1,000,000	1,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						1,000,000	1,000,000	0
8399997. Total - Bonds - Part 3						3,665,838	3,558,953	3,177
8399998. Total - Bonds - Summary Item from Part 5						461,428	441,047	573
8399999. Total - Bonds						4,127,266	4,000,000	3,750
9999999. Total - Bonds, Preferred and Common Stocks						4,127,266	XXX	3,750

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Special Revenue and Special Assessment																				
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34	..	12/01/2021.	Paydown		1,336,908	1,336,908	1,386,625	1,385,295		(48,386)		(48,386)		1,336,908			0	21,049	06/25/2034.
3132D5 6D 9	FHLMC Pool #SB8068 1.500% 10/25/35	..	12/01/2021.	Paydown		1,229,482	1,229,482	1,257,386	1,256,793		(27,311)		(27,311)		1,229,482			0	10,784	10/25/2035.
3140KD G4 6	FNMA Pool #BP5618 2.500% 06/25/50	..	12/01/2021.	Paydown		169,552	169,552	176,347	176,261		(6,709)		(6,709)		169,552			0	1,840	06/25/2050.
3140QD 6N 9	FNMA Pool #CA6276 2.000% 07/25/50	..	12/01/2021.	Paydown		71,892	71,892	73,521	73,498		(1,607)		(1,607)		71,892			0	895	07/25/2050.
31418C 7F 5	FNMA Pool #MA3593 4.500% 02/25/49	..	12/01/2021.	Paydown		1,008,022	1,008,022	1,050,312	1,048,805		(40,783)		(40,783)		1,008,022			0	20,837	02/25/2049.
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49	..	12/01/2021.	Paydown		429,897	429,897	445,481	444,953		(15,055)		(15,055)		429,897			0	7,844	05/25/2049.
548100 3N 4	Lower Colo Riv Auth TX Rev Jr Lien Seven	..	01/01/2021.	Call 100.0000		135,000	135,000	144,855	139,571				0		139,571		(4,571)	(4,571)	3,206	01/01/2028.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					4,380,753	4,380,753	4,534,527	4,525,176	0	(139,851)	0	(139,851)	0	4,385,324	0	(4,571)	(4,571)	66,455	XXX
Bonds - Industrial and Miscellaneous																				
00183H AE 1	Avenue of Americas CMBS Ser 2015-1177 Cl	..	10/01/2021.	Paydown		1,000,000	1,000,000	1,007,852	1,000,344		(344)		(344)		1,000,000			0	25,417	12/13/2029.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R	..	04/22/2021.	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	5,381	06/09/2030.
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.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19	..	12/01/2021.	Paydown		318,489	318,489	328,041	320,353		(340)		(340)		320,013		(1,524)	(1,524)	6,010	04/15/2047.
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.
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C	..	09/27/2021.	Paydown		999,575	999,575	968,963	996,509		3,066		3,066		999,575			0	4,226	11/25/2035.
3899999.	Total - Bonds - Industrial and Miscellaneous					4,135,822	4,135,822	4,135,098	4,144,000	0	(6,654)	0	(6,654)	0	4,137,346	0	(1,524)	(1,524)	53,952	XXX
8399997.	Total - Bonds - Part 4					8,516,575	8,516,575	8,669,625	8,669,176	0	(146,505)	0	(146,505)	0	8,522,670	0	(6,095)	(6,095)	120,407	XXX
8399998.	Total - Bonds - Summary Item from Part 5					441,047	441,047	461,428			(20,380)		(20,380)		441,047				6,485	XXX
8399999.	Total - Bonds					8,957,622	8,957,622	9,131,053	8,669,176	0	(166,885)	0	(166,885)	0	8,963,717	0	(6,095)	(6,095)	126,892	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					8,957,622	XXX	9,131,053	8,669,176	0	(166,885)	0	(166,885)	0	8,963,717	0	(6,095)	(6,095)	126,892	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
3132DW A6 0	FHLMC Pool #SD8129 2.500% 02/25/51	..	01/20/2021	Morgan Stanley & Co LLC	12/01/2021	Paydown	298,263	314,120	298,263	298,263		(15,857)		(15,857)				0	4,721	414
31418D WR 9	FNMA Pool #MA4255 2.000% 02/25/51	..	01/20/2021	JP Morgan Securities LLC	12/01/2021	Paydown	142,784	147,308	142,784	142,784		(4,523)		(4,523)				0	1,764	159
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						441,047	461,428	441,047	441,047	0	(20,380)	0	(20,380)	0	0	0	0	6,485	573
8399998.	Total - Bonds						441,047	461,428	441,047	441,047	0	(20,380)	0	(20,380)	0	0	0	0	6,485	573
9999999.	Total - Bonds, Preferred and Common Stocks							461,428	441,047	441,047	0	(20,380)	0	(20,380)	0	0	0	0	6,485	573

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					20,939	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	20,939	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	20,939	XXX
0599999. Total Cash		XXX	XXX	0	0	20,939	XXX

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

1. January	49,344	4. April	82,108	7. July	49,175	10. October	10,537
2. February	10,395	5. May	10,711	8. August	10,204	11. November	21,561
3. March	10,045	6. June	21,111	9. September	10,451	12. December	20,939

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		5,297,829		374
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						5,297,829	0	374
9999999. Total - Cash Equivalents						5,297,829	0	374

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	B	Multiple			163,985	178,445
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Multiple			159,016	173,037
9.	District of Columbia DC						
10.	Florida FL	B	License requirement-hv			198,770	216,297
11.	Georgia GA	B	Workers compensation			84,477	91,926
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Multiple			3,142,543	3,487,566
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						
34.	North Carolina NC	B	License requirement-hv			348,226	382,485
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	2,989,362	3,081,564		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	2,989,362	3,081,564	4,097,017	4,529,756
	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