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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

HARLEYSVILLE INSURANCE COMPANY OF NEW YORK

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

Organized under the Laws of OHIO, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 10/16/1996 Commenced Business 10/10/1997

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

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

Mail Address ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number or P.O. Box), COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code)

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

Internet Website Address WWW.NATIONWIDE.COM

Statutory Statement Contact ANDREA D. IACOBONI (Name), 614-249-1545 (Area Code) (Telephone Number)
FINRPT@NATIONWIDE.COM (E-mail Address), 866-315-1430 (FAX Number)

OFFICERS

PRESIDENT & COO	MARK ALLEN BERVEN	VP & TREASURER	PETER JUSTIN ROTHERMEL #
SVP & SECRETARY	DENISE LYNN SKINGLE		

OTHER

PAMELA ANN BIESECKER, SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

CATHY A. ALLOCCO #	MARK ALLEN BERVEN	MARK ANTHONY GAETANO #
OSCAR GUERRERO	ELIZABETH MARGARET RICZKO	

State of OHIO
County of FRANKLIN
SS

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.

MARK ALLEN BERVEN	DENISE LYNN SKINGLE	PETER JUSTIN ROTHERMEL
PRESIDENT & COO	SVP & SECRETARY	VP & TREASURER

Subscribed and sworn to before me this 1st day of FEBRUARY 2023

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	14,391,642	29.066	14,391,643		14,391,643	29.066
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	6,246,127	12.615	6,246,125		6,246,125	12.615
1.06 Industrial and miscellaneous	27,693,764	55.932	27,693,763		27,693,763	55.932
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	48,331,533	97.613	48,331,531		48,331,531	97.613
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	76,554	0.155	76,554		76,554	0.155
6.02 Cash equivalents (Schedule E, Part 2)	1,105,551	2.233	1,105,551		1,105,551	2.233
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	1,182,105	2.387	1,182,105		1,182,105	2.387
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	49,513,638	100.000	49,513,636		49,513,636	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,786,439
2.	Cost of bonds and stocks acquired, Part 3, Column 7		35,224,659
3.	Accrual of discount		66,900
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		
5.	Total gain (loss) on disposals, Part 4, Column 19		(343,017)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		6,324,656
7.	Deduct amortization of premium		95,120
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		
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		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		16,328
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		48,331,533
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		48,331,533

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 Governments (Including all obligations guaranteed by governments)	1. United States	14,391,642	13,002,080	14,366,399	15,093,000
	2. Canada				
	3. Other Countries				
	4. Totals	14,391,642	13,002,080	14,366,399	15,093,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	6,246,127	5,907,517	6,250,876	6,466,512
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	20,549,022	17,672,168	20,593,018	20,598,764
	9. Canada	965,282	824,651	974,614	900,000
	10. Other Countries	6,179,460	5,411,275	6,177,816	6,180,000
	11. Totals	27,693,764	23,908,094	27,745,448	27,678,764
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	48,331,533	42,817,691	48,362,723	49,238,276
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States				
	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	48,331,533	42,817,691	48,362,723	

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 Col. 7 as a % of Line 12.7	9 Total from Col. 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		997,606	10,945,902		2,448,135	XXX	14,391,643	29.8	7,739,938	39.1	14,391,643	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals		997,606	10,945,902		2,448,135	XXX	14,391,643	29.8	7,739,938	39.1	14,391,643	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,122,274	2,103,324	966,006	971,540	1,082,981	XXX	6,246,125	12.9	4,291,793	21.7	6,246,125	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	1,122,274	2,103,324	966,006	971,540	1,082,981	XXX	6,246,125	12.9	4,291,793	21.7	6,246,125	

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 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	151,563	3,685,183	2,403,719			XXX	6,240,465	12.9	5,372,554	27.2	5,090,811	1,149,654
6.2 NAIC 2		2,197,907	14,790,765	3,346,849	1,117,777	XXX	21,453,298	44.4	2,382,150	12.0	16,120,879	5,332,419
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	151,563	5,883,090	17,194,484	3,346,849	1,117,777	XXX	27,693,763	57.3	7,754,704	39.2	21,211,690	6,482,073
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

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 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 1,273,837	6,786,113	14,315,627	971,540	3,531,116		26,878,233	55.6	XXX	XXX	25,728,579	1,149,654
12.2 NAIC 2	(d)	2,197,907	14,790,765	3,346,849	1,117,777		21,453,298	44.4	XXX	XXX	16,120,879	5,332,419
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	1,273,837	8,984,020	29,106,392	4,318,389	4,648,893		(b) 48,331,531	100.0	XXX	XXX	41,849,458	6,482,073
12.8 Line 12.7 as a % of Col. 7	2.6	18.6	60.2	8.9	9.6		100.0	XXX	XXX	XXX	86.6	13.4
13. Total Bonds Prior Year												
13.1 NAIC 1	3,172,482	7,342,519	6,786,831	102,452	1		XXX	XXX	17,404,285	88.0	17,354,347	49,938
13.2 NAIC 2		606,658	1,178,182	318,553	278,757		XXX	XXX	2,382,150	12.0	2,190,169	191,981
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	3,172,482	7,949,177	7,965,013	421,005	278,758		XXX	XXX	(b) 19,786,435	100.0	19,544,516	241,919
13.8 Line 13.7 as a % of Col. 9	16.0	40.2	40.3	2.1	1.4		XXX	XXX	100.0	XXX	98.8	1.2
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,273,837	6,093,477	13,858,609	971,540	3,531,116		25,728,579	53.2	17,354,347	87.7	25,728,579	XXX
14.2 NAIC 2		344,021	12,738,821	2,346,849	691,188		16,120,879	33.4	2,190,169	11.1	16,120,879	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	1,273,837	6,437,498	26,597,430	3,318,389	4,222,304		41,849,458	86.6	19,544,516	98.8	41,849,458	XXX
14.8 Line 14.7 as a % of Col. 7	3.0	15.4	63.6	7.9	10.1		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.6	13.3	55.0	6.9	8.7		86.6	XXX	XXX	XXX	86.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1		692,636	457,018				1,149,654	2.4	49,938	0.3	XXX	1,149,654
15.2 NAIC 2		1,853,886	2,051,944	1,000,000	426,589		5,332,419	11.0	191,981	1.0	XXX	5,332,419
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals		2,546,522	2,508,962	1,000,000	426,589		6,482,073	13.4	241,919	1.2	XXX	6,482,073
15.8 Line 15.7 as a % of Col. 7		39.3	38.7	15.4	6.6		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12		5.3	5.2	2.1	0.9		13.4	XXX	XXX	XXX	XXX	13.4

(a) Includes $ 6,280,569 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations and $ .... 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 $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... 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 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

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 Col. 7 as a % of Line 12.09	9 Total from Col. 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		997,606	10,945,902		2,448,135	XXX	14,391,643	29.8	7,739,938	39.1	14,391,643	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals		997,606	10,945,902		2,448,135	XXX	14,391,643	29.8	7,739,938	39.1	14,391,643	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations						XXX						
5.02 Residential Mortgage-Backed Securities	1,122,274	2,103,324	966,006	971,540	1,082,981	XXX	6,246,125	12.9	4,291,793	21.7	6,246,125	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	1,122,274	2,103,324	966,006	971,540	1,082,981	XXX	6,246,125	12.9	4,291,793	21.7	6,246,125	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations		4,737,458	16,430,306	3,346,849	1,117,777	XXX	25,632,390	53.0	7,006,972	35.4	20,250,028	5,382,362
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	151,563	1,145,632	764,178			XXX	2,061,373	4.3	747,734	3.8	961,663	1,099,710
6.04 Other Loan-Backed and Structured Securities						XXX						
6.05 Totals	151,563	5,883,090	17,194,484	3,346,849	1,117,777	XXX	27,693,763	57.3	7,754,706	39.2	21,211,691	6,482,072
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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 Col. 7 as a % of Line 12.09	9 Total from Col. 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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations		5,735,064	27,376,208	3,346,849	3,565,912	XXX	40,024,033	82.8	XXX	XXX	34,641,671	5,382,362
12.02 Residential Mortgage-Backed Securities	1,122,274	2,103,324	966,006	971,540	1,082,981	XXX	6,246,125	12.9	XXX	XXX	6,246,125	
12.03 Commercial Mortgage-Backed Securities	151,563	1,145,632	764,178			XXX	2,061,373	4.3	XXX	XXX	961,663	1,099,710
12.04 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	1,273,837	8,984,020	29,106,392	4,318,389	4,648,893		48,331,531	100.0	XXX	XXX	41,849,459	6,482,072
12.10 Line 12.09 as a % of Col. 7	2.6	18.6	60.2	8.9	9.6		100.0	XXX	XXX	XXX	86.6	13.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,652,277	5,125,412	7,371,911	318,553	278,757	XXX	XXX	XXX	14,746,910	74.5	14,504,989	241,921
13.02 Residential Mortgage-Backed Securities	1,375,543	2,220,695	593,102	102,452	1	XXX	XXX	XXX	4,291,793	21.7	4,291,793	
13.03 Commercial Mortgage-Backed Securities	144,663	603,071				XXX	XXX	XXX	747,734	3.8	747,734	
13.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	3,172,483	7,949,178	7,965,013	421,005	278,758		XXX	XXX	19,786,437	100.0	19,544,516	241,921
13.10 Line 13.09 as a % of Col. 9	16.0	40.2	40.3	2.1	1.4		XXX	XXX	100.0	XXX	98.8	1.2
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations		3,881,178	25,274,322	2,346,849	3,139,323	XXX	34,641,672	71.7	14,504,989	73.3	34,641,672	XXX
14.02 Residential Mortgage-Backed Securities	1,122,274	2,103,324	966,006	971,540	1,082,981	XXX	6,246,125	12.9	4,291,793	21.7	6,246,125	XXX
14.03 Commercial Mortgage-Backed Securities	151,563	452,996	357,103			XXX	961,662	2.0	747,734	3.8	961,662	XXX
14.04 Other Loan-Backed and Structured Securities						XXX						XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals	1,273,837	6,437,498	26,597,431	3,318,389	4,222,304		41,849,459	86.6	19,544,516	98.8	41,849,459	XXX
14.10 Line 14.09 as a % of Col. 7	3.0	15.4	63.6	7.9	10.1		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.6	13.3	55.0	6.9	8.7		86.6	XXX	XXX	XXX	86.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations		1,853,886	2,101,886	1,000,000	426,589	XXX	5,382,361	11.1	241,921	1.2	XXX	5,382,361
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities		692,636	407,075			XXX	1,099,711	2.3			XXX	1,099,711
15.04 Other Loan-Backed and Structured Securities						XXX					XXX	
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals		2,546,522	2,508,961	1,000,000	426,589		6,482,072	13.4	241,921	1.2	XXX	6,482,072
15.10 Line 15.09 as a % of Col. 7		39.3	38.7	15.4	6.6		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12		5.3	5.2	2.1	0.9		13.4	XXX	XXX	XXX	XXX	13.4

Schedule DA - Verification - Short-Term Investments

N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

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	31,403,862			31,403,862
2. Cost of cash equivalents acquired	23,618,490			23,618,490
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	53,916,801			53,916,801
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,105,551			1,105,551
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,105,551			1,105,551

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-TD-0	U S Treasury Nt				1.A	2,442,274	70.3130	2,008,898	2,857,100	2,448,135		5,861			2.250	2.990	FA	24,281	32,142	05/03/2022	02/15/2052
912828-3W-8	U S Treasury Nt	SD			1.A	3,421,752	94.1640	3,295,744	3,500,000	3,453,878		8,201			2.750	3.030	FA	36,355	96,250	12/11/2018	02/15/2028
912828-X7-0	U S Treasury Nt	SD			1.A	988,168	96.4880	964,883	1,000,000	997,606		1,758			2.000	2.184	AO	3,425	20,000	05/10/2017	04/30/2024
912828-Z9-4	U S Treasury Nt	SD			1.A	2,678,721	85.4060	2,135,158	2,500,000	2,630,515		(17,777)			1.500	0.746	FA	14,164	37,500	04/08/2020	02/15/2030
91282C-BS-9	US Treasury Nt				1.A	1,178,333	87.0470	1,131,610	1,300,000	1,187,573		9,240			1.250	3.047	MS	4,152	8,125	07/13/2022	03/31/2028
91282C-DY-4	US Treasury Nt				1.A FE	2,859,315	85.1410	2,675,884	3,142,900	2,876,124		16,809			1.875	2.943	FA	22,259	29,465	05/03/2022	02/15/2032
91282C-FY-2	US Treasury Nt				1.A FE	797,836	99.6090	789,903	793,000	797,811		(24)			3.875	3.768	MN	2,716		12/20/2022	11/30/2029
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						14,366,399	XXX	13,002,080	15,093,000	14,391,642		24,068			XXX	XXX	XXX	107,352	223,482	XXX	XXX
0109999999. Total - U.S. Government Bonds						14,366,399	XXX	13,002,080	15,093,000	14,391,642		24,068			XXX	XXX	XXX	107,352	223,482	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
3132CW-AU-8	FHLMC Pool #B0019			4	1.A	1,127,765	96.7060	1,051,517	1,087,330	1,125,288		(816)			3.500	1.553	MON	3,171	38,057	10/24/2019	06/25/2034
3132D5-6D-9	FHLMC Pool #SB8068			4	1.A	1,934,380	86.9200	1,644,059	1,891,453	1,930,730		(1,633)			1.500	0.883	MON	2,364	28,372	08/19/2020	10/25/2035
3132DN-RC-9	FHLMC Pool #SD1383				1.A	371,669	81.5820	385,166	472,124	372,242		573			2.000	3.846	MON	787	787	11/03/2022	02/25/2052
3132DW-DS-9	FHLMC Pool #SD8213				1.A	49,233	87.8760	51,016	58,055	49,286		52			3.000	4.602	MON	145	145	11/03/2022	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214				1.A	126,863	90.9840	131,246	144,252	126,951		88			3.500	4.573	MON	421	421	11/03/2022	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258				1.A	348,666	98.6130	357,167	362,191	348,717		52			5.000	5.358	MON	1,509	1,509	11/03/2022	10/25/2052
3140XG-PS-2	FNMA Pool #FS1332				1.A	89,211	91.0620	84,773	93,093	89,253		42			3.500	3.853	MON	272	1,086	08/30/2022	03/25/2052
31418C-7F-5	FNMA Pool #MA3593			4	1.A	192,944	98.0090	181,489	185,176	192,614		(14)			4.500	1.582	MON	694	8,333	04/11/2019	02/25/2049
31418D-CA-8	FNMA Pool #MA3664			4	1.A	186,429	95.1910	171,255	179,907	186,148		(12)			4.000	1.563	MON	600	7,196	07/10/2019	05/25/2049
31418E-CU-2	FNMA Pool #MA4582				1.A	246,063	89.1410	250,321	280,814	246,534		471			2.000	3.932	MON	468	468	11/03/2022	04/25/2037
31418E-D5-6	FNMA Pool #MA4623				1.A	334,582	84.7950	347,640	409,979	334,993		412			2.500	4.111	MON	854	854	11/03/2022	06/25/2052
31418E-E6-3	FNMA Pool #MA4656				1.A	192,603	96.3560	186,020	193,055	192,626		23			4.500	4.532	MON	724	2,896	08/30/2022	07/01/2052
31418E-HJ-2	FNMA Pool #MA4732			4	1.A	192,408	93.8070	184,169	196,327	192,444		36			4.000	4.297	MON	654	2,618	08/30/2022	09/01/2052
31418E-KS-8	FNMA Pool #MA4804				1.A	341,725	93.8070	353,313	376,638	341,888		163			4.000	4.827	MON	1,255	1,255	11/03/2022	11/25/2052
31418E-KT-6	FNMA Pool #MA4805				1.A	222,336	96.3560	228,936	237,594	222,403		66			4.500	5.088	MON	891	891	11/03/2022	11/25/2052
31418E-LY-4	FNMA Pool #MA4842				1.A	293,999	100.3040	299,430	298,524	294,010		11			5.500	5.669	MON	1,368	1,368	11/03/2022	11/25/2052
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						6,250,876	XXX	5,907,517	6,466,512	6,246,127		(486)			XXX	XXX	XXX	16,177	96,256	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						6,250,876	XXX	5,907,517	6,466,512	6,246,127		(486)			XXX	XXX	XXX	16,177	96,256	XXX	XXX
02665W-EB-3	American Honda Fin Sr MTN			1	1.G FE	498,875	86.1770	430,886	500,000	499,020		145			2.250	2.285	JJ	5,281	11,188	01/11/2022	01/12/2029
031162-DF-4	Amgen Inc Sr Nt			1	2.A FE	412,684	80.4880	334,026	415,000	412,718		34			4.200	4.233	FA	6,246	8,715	02/17/2022	02/22/2052
036752-AP-8	Anthem Inc Sr Nt			1	2.B FE	124,519	83.9800	104,974	125,000	124,596		44			2.550	2.594	MS	939	3,188	03/08/2021	03/15/2031
036752-AS-2	Anthem Inc Sr Nt			1	2.B FE	49,818	75.6180	37,809	50,000	49,824		4			3.600	3.620	MS	530	1,800	03/08/2021	03/15/2051
037735-CZ-8	Appalachian Pwr Co Sr Nt Ser AA			1	1.G FE	49,808	82.5290	41,264	50,000	49,839		17			2.700	2.744	AO	338	1,350	03/09/2021	04/01/2031
04273W-AC-5	Arrow Electronics Inc Sr Nt			1	2.C FE	119,752	79.0930	94,912	120,000	119,773		19			2.950	2.974	FA	1,337	2,498	11/16/2021	02/15/2032
045054-AL-7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	110,125	90.8030	90,803	100,000	106,166		(2,147)			4.250	1.951	MN	708	4,250	02/18/2021	11/01/2029
049560-AR-6	Atmos Energy Corp Sr Nt			1	1.G FE	506,650	86.8410	434,204	500,000	505,857		(793)			2.625	2.428	MS	3,865	13,125	01/11/2022	09/15/2029
092113-AT-6	Black Hills Corp Sr Nt			1	2.A FE	581,088	80.5900	483,538	600,000	582,956		1,868			2.500	2.927	JD	667	15,000	01/27/2022	06/15/2030
096630-AJ-7	Boardwalk Pipelines LLC Sr Unsecured Nt			1	2.C FE	824,200	83.1720	686,166	825,000	824,267		67			3.600	3.611	MS	9,900	16,088	02/09/2022	09/01/2032
125523-CM-0	Cigna Corp Sr Nt			1	2.A FE	174,797	82.0080	143,514	175,000	174,831		18			2.375	2.388	MS	1,224	4,156	03/01/2021	03/15/2031
125523-CQ-1	Cigna Corp Sr Nt			1	2.A FE	59,733	71.8360	43,102	60,000	59,743		5			3.400	3.424	MS	601	2,040	03/02/2021	03/15/2051
22003B-AM-8	Corporate Office Prop LP Sr Nt			1	2.C FE	173,744	75.1720	131,552	175,000	173,947		111			2.750	2.832	AO	1,016	4,813	03/04/2021	04/15/2031

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26442C-BG-8	Duke Energy Corporation 1st Mtg Bd			1	1.F FE	99,939	84.8920	84,892	100,000	99,944		5			2.850	2.857	MS	839	1,512	03/01/2022	03/15/2032
29364D-AU-4	Entergy Arkansas Inc 1st Mtg Bd			1	1.F FE	1,028,380	96.2660	962,656	1,000,000	1,010,054		(2,896)			3.500	3.172	AO	8,750	35,000	01/26/2016	04/01/2026
30034W-AB-2	Evergy Inc Sr Nt			1	2.B FE	502,680	86.6580	433,292	500,000	502,419		(261)			2.900	2.818	MS	4,269	14,500	01/27/2022	09/15/2029
30040W-AL-2	Eversource Energy Sr Nt			1	2.A FE	49,807	82.5600	41,280	50,000	49,838		17			2.550	2.594	MS	375	1,275	03/08/2021	03/15/2031
31620M-BT-2	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	99,379	78.9090	78,909	100,000	99,482		57			2.250	2.320	MS	750	2,250	02/23/2021	03/01/2031
31620M-BU-9	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	99,395	69.4090	69,409	100,000	99,436		23			3.100	3.141	MS	1,033	3,100	02/23/2021	03/01/2041
361448-AU-7	GATX Corp Sr Nt			1	2.B FE	50,873	87.0380	34,815	40,000	50,282		(324)			5.200	3.476	MS	612	2,080	02/22/2021	03/15/2044
436893-AC-5	Home Bancshares Inc Sub Nt Fix to Float			2	2.B FE	415,000	87.0980	361,456	415,000	415,000					3.125	3.125	JJ	5,440	6,917	01/13/2022	01/30/2032
465685-AQ-8	ITC Holdings Corp Sr Nt			1	2.B FE	401,736	84.8320	339,326	400,000	401,596		(140)			2.950	2.888	MN	1,541	11,800	01/27/2022	05/14/2030
46590X-AC-0	JBS USA/Food/Finance Sr Nt			1	2.C FE	842,218	81.6480	750,343	919,000	846,762		4,544			3.750	4.846	JD	2,872	35,382	04/13/2022	12/01/2031
46590X-AE-6	JBS USA/Food/Finance Sr Nt			1	2.C FE	425,815	71.1790	355,895	500,000	426,589		773			4.375	5.379	FA	9,054	11,188	04/13/2022	02/02/2052
49271V-AM-2	Keurig Dr Pepper Inc Sr Nt			1	2.B FE	59,774	69.1190	41,471	60,000	59,783		5			3.350	3.370	MS	592	2,010	03/01/2021	03/15/2051
529043-AE-1	Lexington Realty Trust Sr Nt			1	2.B FE	74,477	79.9610	59,971	75,000	74,566		50			2.700	2.784	MS	596	2,025	03/10/2021	09/15/2030
55336V-BQ-2	MPLX LP Sr Nt			1	2.B FE	1,572,539	81.4320	1,359,906	1,670,000	1,581,133		8,594			2.650	3.450	FA	16,719	22,128	02/22/2022	08/15/2030
62912X-AF-1	NGPL Pipeco LLC Sr Nt			2	2.C FE	83,858	95.3950	71,546	75,000	82,061		(1,608)			4.875	2.459	FA	1,381	3,656	11/16/2021	08/15/2027
637417-AQ-9	National Retail Properties Inc Sr Nt			1	2.A FE	58,795	67.5520	40,531	60,000	58,839		23			3.500	3.610	AO	443	2,100	03/15/2021	04/15/2051
682680-AW-3	ONEOK Inc Sr Nt			1	2.C FE	56,109	92.7620	46,381	50,000	54,765		(731)			4.350	2.611	MS	640	2,175	02/19/2021	03/15/2029
68389X-AV-7	Oracle Corp Sr Nt			1	2.B FE	843,736	88.2230	727,841	825,000	842,672		(1,063)			4.300	4.057	JJ	17,048	17,738	02/15/2022	07/08/2034
68389X-CE-3	Oracle Corp Sr Nt			1	2.B FE	124,806	83.2370	104,046	125,000	124,837		17			2.875	2.893	MS	958	3,594	03/22/2021	03/25/2031
76131V-AA-1	Retail PPTYS Of America Sr Nt			1	2.C FE	348,088	95.3070	319,277	335,000	344,021		(4,068)			4.000	2.578	MS	3,946	13,400	01/27/2022	03/15/2025
76131V-AB-9	Retail PPTYS Of America Sr Nt			1	2.C FE	164,495	88.3820	145,829	165,000	164,537		42			4.750	4.794	MS	2,308	3,919	04/25/2022	09/15/2030
842587-CW-5	Southern Co Sr Nt			1	2.B FE	892,849	87.7260	745,674	850,000	890,824		(2,025)			4.250	3.779	JJ	18,063	18,063	02/17/2022	07/01/2036
84861T-AD-0	Spirit Realty LP Sr Nt			1	2.B FE	139,028	87.1620	108,953	125,000	136,078		(1,609)			4.000	2.470	JJ	2,306	5,000	02/22/2021	07/15/2029
84861T-AH-1	Spirit Realty LP Sr Nt			1	2.B FE	79,491	81.8050	65,444	80,000	79,617		69			2.100	2.198	MS	495	1,680	02/22/2021	03/15/2028
84861T-AJ-7	Spirit Realty LP Sr Nt			1	2.B FE	99,344	74.2130	74,213	100,000	99,440		53			2.700	2.770	FA	1,020	2,700	02/22/2021	02/15/2032
87612B-BQ-4	Targa Resources Partners Sr Nt			1	2.C FE	203,645	94.4610	188,922	200,000	203,255		(390)			5.500	5.128	MS	3,667	5,500	04/26/2022	03/01/2030
87612B-BS-0	Targa Resources Partners Sr Nt			1	2.C FE	691,581	89.6850	596,404	665,000	688,694		(2,887)			4.875	4.205	FA	13,508	16,209	02/23/2022	02/01/2031
87612B-BU-5	Targa Resources Partners Sr Nt			1	2.C FE	1,743,694	84.0670	1,475,369	1,755,000	1,744,559		865			4.000	4.079	JJ	32,370	35,100	02/23/2022	01/15/2032
89214P-DD-8	Townebank/Portsmouth VA Fix to Float			2	2.A FE	375,000	87.2690	327,260	375,000	375,000					3.125	3.125	FA	4,427	6,055	02/02/2022	02/15/2032
89681L-AA-0	Triton Container Sr Nt			1	2.C FE	998,868	77.2530	772,531	1,000,000	999,006		138			3.250	3.263	MS	9,569	21,306	01/13/2022	03/15/2032
91913Y-AV-2	Valero Energy Corp Sr Nt			1	2.B FE	754,292	96.5320	675,725	700,000	746,775		(7,517)			4.350	2.946	JD	2,538	30,450	01/27/2022	06/01/2028
925650-AC-7	Vici Properties LP Sr Nt			1	2.C FE	468,924	94.2440	442,947	470,000	468,970		46			4.950	4.987	FA	8,789	6,850	04/20/2022	02/15/2030
925650-AD-5	Vici Properties LP Sr Nt			1	2.C FE	469,312	92.7860	436,094	470,000	469,362		50			5.125	5.143	MN	3,078	13,114	04/20/2022	05/15/2032
98956P-AG-7	Zimmer Hldgs Inc Sr Nt			1	2.B FE	514,683	83.2260	416,130	500,000	513,917		(766)			4.250	3.959	FA	8,028	10,625	02/16/2022	08/15/2035
11271L-AC-6	Brookfield Fin Inc Sr Nt		A	1	1.G FE	535,670	92.1930	460,967	500,000	530,345		(5,325)			3.900	2.553	JJ	8,450	9,750	02/02/2022	01/25/2028
11271L-AE-2	Brookfield Fin Inc Sr Nt		A	1	1.G FE	438,944	90.9210	363,684	400,000	434,937		(4,007)			4.350	2.966	AO	3,673	17,400	01/27/2022	04/15/2030
00217G-AB-9	Aptiv PLC / Aptiv Corp Sr Nt		D	1	2.B FE	1,660,789	82.4660	1,373,059	1,665,000	1,661,119		330			3.250	3.280	MS	18,038	29,010	02/09/2022	03/01/2032
00973R-AF-0	Aker BP ASA Nt		D	1	2.B FE	804,500	88.2130	701,291	795,000	803,585		(915)			3.750	3.570	JJ	13,747	14,906	02/22/2022	01/15/2030
05578Q-AH-6	BPCE SA Sub Nt Fixed to Float		D	2	2.B FE	1,000,000	74.9310	749,309	1,000,000	1,000,000					3.648	3.648	JJ	16,923	18,240	01/10/2022	01/14/2037
314890-AC-8	Ferguson Finance PLC Sr Nt		D	1	2.B FE	1,665,023	94.7820	1,582,861	1,670,000	1,665,660		636			4.250	4.317	AO	13,998	35,488	04/12/2022	04/20/2027
82620K-BE-2	Siemens Financieringsmat Sr Nt		D	1	1.E FE	49,933	81.5000	40,750	50,000	49,944		6			2.150	2.165	MS	328	1,075	03/02/2021	03/11/2031
902133-AT-4	Tyco Electronics Group Sr Nt		D	1	1.G FE	997,570	96.4010	964,005	1,000,000	999,153		251			3.700	3.729	FA	13,978	37,000	01/25/2016	02/15/2026
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						25,670,832	XXX	22,047,414	25,629,000	25,632,393		(20,546)			XXX	XXX	XXX	309,811	621,481	XXX	XXX
05592D-AA-2	BPR Trust CMBS Ser 22-OANA Cl A				1.A	99,752	98.4730	98,473	100,000	99,835		84			6.234	6.450	MON	294	2,687	04/07/2022	04/15/2037

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05592D-AG-9	BPR Trust CMBS Ser 2022-OANA Cl B				1.A	99,751	93.8680	93,868	100,000	99,834		84			6.783	7.016	MON	320	3,053	04/07/2022	04/15/2037
06539V-AJ-7	BANK CMBS Ser 2022-BNK39 Cl A4				1.A	152,033	84.2340	126,351	150,000	151,858		(175)			2.928	2.774	MON	366	3,660	02/04/2022	02/15/2055
06541L-BG-0	Bank CMBS Ser 2022-BNK40 Cl A4				1.A	205,666	87.7870	175,573	200,000	205,245		(421)			3.394	3.065	MON	566	5,185	02/25/2022	03/15/2064
36252H-AE-1	GS Mortgage Securities Trust CMBS Ser 2017-GS5 Cl AAB			4	1.A	617,757	95.7200	574,097	599,764	604,560		(1,378)			3.467	3.003	MON	1,733	20,794	03/07/2017	03/10/2050
44421G-AA-1	Hudson Yards Ser 2019-30HY Cl A			4	1.A	201,688	86.0410	172,082	200,000	201,503		(184)			3.228	3.107	MON	538	4,842	03/08/2022	07/10/2039
44421L-AA-0	Hudson Yards CMBS Ser 2016-10HY Cl A				1.A	288,703	88.8910	266,674	300,000	290,461		1,758			2.835	3.787	MON	709	5,670	04/01/2022	08/10/2038
449653-AA-2	Commercial Mortgage Pass Th CMBS Ser 2022-LPFX Cl A			4	1.A	206,000	82.8400	165,681	200,000	205,571		(429)			3.385	3.040	MON	564	5,077	03/04/2022	03/15/2032
556227-AA-4	Madison Avenue Trust CMBS Ser 2015-11MD Cl A			4	1.A	203,266	93.9400	187,881	200,000	202,504		(761)			3.555	3.055	MON	592	5,431	03/09/2022	09/10/2033
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,074,616	XXX	1,860,680	2,049,764	2,061,371		(1,422)			XXX	XXX	XXX	5,682	56,399	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						27,745,448	XXX	23,908,094	27,678,764	27,693,764		(21,968)			XXX	XXX	XXX	315,493	677,880	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						40,037,231	XXX	35,049,494	40,722,000	40,024,035		3,522			XXX	XXX	XXX	417,163	844,963	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						6,250,876	XXX	5,907,517	6,466,512	6,246,127		(486)			XXX	XXX	XXX	16,177	96,256	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						2,074,616	XXX	1,860,680	2,049,764	2,061,371		(1,422)			XXX	XXX	XXX	5,682	56,399	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						48,362,723	XXX	42,817,691	49,238,276	48,331,533		1,614			XXX	XXX	XXX	439,022	997,618	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 22,699,140	1B ..$	1C ..$	1D ..$	1E ..$ 49,944	1F ..$ 1,109,998	1G ..$ 3,019,151
1B	2A ...$ 1,713,925	2B ..$ 12,022,641	2C ..$ 7,716,734				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
912810-TD-0	U S Treasury Nt 2.250% 02/15/52		05/03/2022	Bank of America BISD Dealer		2,442,274	2,857,100	13,851
91282C-BS-9	US Treasury Nt 1.250% 03/31/28		07/13/2022	Morgan Stanley & Co LLC		1,178,333	1,300,000	4,662
91282C-DY-4	US Treasury Nt 1.875% 02/15/32		05/03/2022	Bank of America BISD Dealer		2,859,315	3,142,900	12,697
91282C-FY-2	US Treasury Nt 3.875% 11/30/29		12/20/2022	Wells Fargo Securities LLC		797,836	793,000	1,773
0109999999. Subtotal - Bonds - U.S. Governments						7,277,758	8,093,000	32,983
3132DN-RC-9	FHLMC Pool #SD1383 2.000% 02/25/52		11/03/2022	Bank of America BISD Dealer		371,669	472,124	79
3132DW-DS-9	FHLMC Pool #SD8213 3.000% 05/25/52		11/03/2022	Bank of America BISD Dealer		49,233	58,055	15
3132DW-DT-7	FHLMC Pool #SD8214 3.500% 05/25/52		11/03/2022	Wells Fargo Securities LLC		126,863	144,252	42
3132DW-E7-4	FHLMC Pool #SD8258 5.000% 10/25/52		11/03/2022	Toronto Dominion		348,666	362,191	151
3140XG-PS-2	FNMA Pool #FS1332 3.500% 03/25/52		08/30/2022	Wells Fargo Securities LLC		89,211	93,093	272
31418E-CU-2	FNMA Pool #MA4582 2.000% 04/25/37		11/03/2022	Goldman Sachs & Company		246,063	280,814	47
31418E-D5-6	FNMA Pool #MA4623 2.500% 06/25/52		11/03/2022	Morgan Stanley & Co LLC		334,582	409,979	85
31418E-E6-3	FNMA Pool #MA4656 4.500% 07/01/52		08/30/2022	Morgan Stanley & Co LLC		192,603	193,055	724
31418E-HJ-2	FNMA Pool #MA4732 4.000% 09/01/52		08/30/2022	Nomura Securities Intl LLC		192,408	196,327	654
31418E-KS-8	FNMA Pool #MA4804 4.000% 11/25/52		11/03/2022	Barclays Capital Inc		341,725	376,638	126
31418E-KT-6	FNMA Pool #MA4805 4.500% 11/25/52		11/03/2022	Nomura Securities Intl LLC		222,336	237,594	89
31418E-LY-4	FNMA Pool #MA4842 5.500% 11/25/52		11/03/2022	Wells Fargo Securities LLC		293,999	298,524	137
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,809,358	3,122,646	2,421
02665W-EB-3	American Honda Fin Sr MTN 2.250% 01/12/29		01/11/2022	Mizuho Securities USA Inc		498,875	500,000	
031162-DF-4	Amgen Inc Sr Nt 4.200% 02/22/52		02/17/2022	Citigroup		412,684	415,000	
049560-AR-6	Atmos Energy Corp Sr Nt 2.625% 09/15/29		01/11/2022	BNP Paribas Securities Corp		506,650	500,000	4,339
05592D-AA-2	BPR Trust CMBS Ser 22-OANA Cl A 6.234% 04/15/37		04/07/2022	Morgan Stanley & Co LLC		99,752	100,000	
05592D-AG-9	BPR Trust CMBS Ser 2022-OANA Cl B 6.783% 04/15/37		04/07/2022	Morgan Stanley & Co LLC		99,751	100,000	
06539V-AJ-7	BANK CMBS Ser 2022-BNK39 Cl A4 2.928% 02/15/55		02/04/2022	Morgan Stanley & Co LLC		152,033	150,000	110
06541L-BG-0	Bank CMBS Ser 2022-BNK40 Cl A4 3.394% 03/15/64		02/25/2022	Wells Fargo Securities LLC		205,666	200,000	175
092113-AT-6	Black Hills Corp Sr Nt 2.500% 06/15/30		01/27/2022	Wells Fargo Securities LLC		581,088	600,000	1,917
096630-AJ-7	Boardwalk Pipelines LLC Sr Unsecured Nt 3.600% 09/01/32		02/09/2022	Barclays Capital Inc		824,200	825,000	
26442C-BG-8	Duke Energy Corporation 1st Mtg Bd 2.850% 03/15/32		03/01/2022	Wells Fargo Securities LLC		99,939	100,000	
30034W-AB-2	Evergy Inc Sr Nt 2.900% 09/15/29		01/27/2022	Bank of America BISD Dealer		502,680	500,000	5,478
436893-AC-5	Home Bancshares Inc Sub Nt Fix to Float 3.125% 01/30/32		01/13/2022	Piper Sandler Companies		415,000	415,000	
44421G-AA-1	Hudson Yards Ser 2019-30HY Cl A 3.228% 07/10/39		03/08/2022	Bank of America BISD Dealer		201,688	200,000	161
44421L-AA-0	Hudson Yards CMBS Ser 2016-10HY Cl A 2.835% 08/10/38		04/01/2022	Bank of America BISD Dealer		288,703	300,000	95
449653-AA-2	Commercial Mortgage Pass Th CMBS Ser 2022-LPFX Cl A 3.385% 03/15/32		03/04/2022	Citigroup		206,000	200,000	301
465685-AQ-8	ITC Holdings Corp Sr Nt 2.950% 05/14/30		01/27/2022	Barclays Capital Inc		401,736	400,000	2,524
46590X-AC-0	JBS USA/Food/Finance Sr Nt 3.750% 12/01/31		04/13/2022	Barclays Capital Inc		842,218	919,000	13,115
46590X-AE-6	JBS USA/Food/Finance Sr Nt 4.375% 02/02/52		04/13/2022	Morgan Stanley & Co LLC		425,815	500,000	4,433
55336V-BQ-2	MPLX LP Sr Nt 2.650% 08/15/30		02/22/2022	Goldman Sachs & Company		1,572,539	1,670,000	1,106
556227-AA-4	Madison Avenue Trust CMBS Ser 2015-11MD Cl A 3.555% 09/10/33		03/09/2022	Bank of America BISD Dealer		203,266	200,000	197
68389X-AV-7	Oracle Corp Sr Nt 4.300% 07/08/34		02/15/2022	RBC Capital Markets LLC		843,736	825,000	3,843
76131V-AA-1	Retail PPTYS Of America Sr Nt 4.000% 03/15/25		01/27/2022	Wells Fargo Securities LLC		348,088	335,000	5,062
76131V-AB-9	Retail PPTYS Of America Sr Nt 4.750% 09/15/30		04/25/2022	Stifel Nicolaus & Co Inc		164,495	165,000	914
842587-CW-5	Southern Co Sr Nt 4.250% 07/01/36		02/17/2022	Citigroup		892,849	850,000	5,118
87612B-BQ-4	Targa Resources Partners Sr Nt 5.500% 03/01/30		04/26/2022	Various		203,645	200,000	1,421
87612B-BS-0	Targa Resources Partners Sr Nt 4.875% 02/01/31		02/23/2022	JP Morgan Securities LLC		691,581	665,000	1,746
87612B-BU-5	Targa Resources Partners Sr Nt 4.000% 01/15/32		02/23/2022	JP Morgan Securities LLC		1,743,694	1,755,000	6,949
89214P-DD-8	Townebank/Portsmouth VA Fix to Float 3.125% 02/15/32		02/02/2022	Piper Sandler Companies		375,000	375,000	
89681L-AA-0	Triton Container Sr Nt 3.250% 03/15/32		01/13/2022	Various		998,868	1,000,000	
91913Y-AV-2	Valero Energy Corp Sr Nt 4.350% 06/01/28		01/27/2022	JP Morgan Securities LLC		754,292	700,000	5,075
925650-AC-7	Vici Properties LP Sr Nt 4.950% 02/15/30		04/20/2022	JP Morgan Securities LLC		468,924	470,000	
925650-AD-5	Vici Properties LP Sr Nt 5.125% 05/15/32		04/20/2022	Various		469,312	470,000	
98956P-AG-7	Zimmer Hldgs Inc Sr Nt 4.250% 08/15/35		02/16/2022	Various		514,683	500,000	177
11271L-AC-6	Brookfield Fin Inc Sr Nt 3.900% 01/25/28	A	02/02/2022	Citigroup		535,670	500,000	488
11271L-AE-2	Brookfield Fin Inc Sr Nt 4.350% 04/15/30	A	01/27/2022	Bank of America BISD Dealer		438,944	400,000	5,123
00217G-AB-9	Aptiv PLC / Aptiv Corp Sr Nt 3.250% 03/01/32	D	02/09/2022	Various		1,660,789	1,665,000	
00973R-AF-0	Aker BP ASA Nt 3.750% 01/15/30	D	02/22/2022	Goldman Sachs & Company		804,500	795,000	3,230
05578Q-AH-6	BPCE SA Sub Nt Fixed to Float 3.648% 01/14/37	D	01/10/2022	Barclays Capital Inc		1,000,000	1,000,000	

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
314890-AC-8	Ferguson Finance PLC Sr Nt 4.250% 04/20/27	D	04/12/2022	Bank of America BISD Dealer		1,665,023	1,670,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						23,114,376	23,134,000	73,097
2509999997. Total - Bonds - Part 3						33,201,492	34,349,646	108,501
2509999998. Total - Bonds - Part 5						2,023,167	2,024,615	45
2509999999. Total - Bonds						35,224,659	36,374,261	108,546
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						35,224,659	XXX	108,546

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
912828-M8-0	U S Treasury Nt 2.000% 11/30/22		11/30/2022	Maturity		650,000	650,000	650,866	650,121		(121)		(121)		650,000				13,000	11/30/2022
0109999999. Subtotal - Bonds - U.S. Governments						650,000	650,000	650,866	650,121		(121)		(121)		650,000				13,000	XXX
3132CW-AU-8	FHLMC Pool #B0019 3.500% 06/25/34		12/01/2022	Paydown		355,452	355,452	368,670	368,127		(12,675)		(12,675)		355,452				5,212	06/25/2034
3132D5-6D-9	FHLMC Pool #SB8068 1.500% 10/25/35		12/01/2022	Paydown		291,153	291,153	297,761	297,450		(6,297)		(6,297)		291,153				2,100	10/25/2035
31418C-7F-5	FNMA Pool #MA3593 4.500% 02/25/49		12/01/2022	Paydown		97,789	97,789	101,892	101,725		(3,936)		(3,936)		97,789				1,672	02/25/2049
31418D-CA-8	FNMA Pool #MA3664 4.000% 05/25/49		12/01/2022	Paydown		84,307	84,307	87,363	87,237		(2,930)		(2,930)		84,307				1,248	05/25/2049
0909999999. Subtotal - Bonds - U.S. Special Revenues						828,701	828,701	855,686	854,539		(25,838)		(25,838)		828,701				10,232	XXX
124857-AP-8	CBS Corp Sr Nt 3.500% 01/15/25		04/18/2022	Call 103.2655		516,328	500,000	495,165	498,346		118		118		498,463		1,537	1,537	28,417	01/15/2025
341081-FM-4	Florida Pwr & Lt Co Nt 3.125% 12/01/25		10/11/2022	MarketAxess		474,880	500,000	532,800	514,612		(2,811)		(2,811)		511,802		(36,922)	(36,922)	13,542	12/01/2025
36252H-AE-1	GS Mortgage Securities Trust CMBS Ser 2017-GS5 Cl AAB 3.467% 03/10/50		12/01/2022	Paydown		140,352	140,352	144,562	141,796		(1,445)		(1,445)		140,352				2,739	03/10/2050
91159H-HN-3	US Bancorp Sr MT Nt 2.375% 07/22/26		10/11/2022	Deutsche Bank Capital		911,640	1,000,000	992,680	996,442		584		584		997,026		(85,386)	(85,386)	29,094	07/22/2026
92826C-AC-6	Visa Inc Sr Nt 2.800% 12/14/22		10/11/2022	Toronto Dominion		998,100	1,000,000	1,014,500	1,002,156		(1,769)		(1,769)		1,000,386		(2,286)	(2,286)	23,256	12/14/2022
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,041,300	3,140,352	3,179,707	3,153,352		(5,323)		(5,323)		3,148,029		(123,057)	(123,057)	97,048	XXX
2509999997. Total - Bonds - Part 4						4,520,001	4,619,053	4,686,259	4,658,012		(31,282)		(31,282)		4,626,730		(123,057)	(123,057)	120,280	XXX
2509999998. Total - Bonds - Part 5						1,804,655	2,024,615	2,023,167			1,448		1,448		2,024,615		(219,960)	(219,960)	41,593	XXX
2509999999. Total - Bonds						6,324,656	6,643,668	6,709,426	4,658,012		(29,834)		(29,834)		6,651,345		(343,017)	(343,017)	161,873	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						6,324,656	XXX	6,709,426	4,658,012		(29,834)		(29,834)		6,651,345		(343,017)	(343,017)	161,873	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
3132DN-RC-9	FHLMC Pool #SD1383 2.000% 02/25/52		11/03/2022	Bank of America BISD Dealer	12/01/2022	Paydown	1,285	1,012	1,285	1,285		273		273					2	
3132DW-DS-9	FHLMC Pool #SD8213 3.000% 05/25/52		11/03/2022	Bank of America BISD Dealer	12/01/2022	Paydown	194	165	194	194		29		29						
3132DW-DT-7	FHLMC Pool #SD8214 3.500% 05/25/52		11/03/2022	Wells Fargo Securities LLC	12/01/2022	Paydown	585	514	585	585		70		70					2	
3132DW-E7-4	FHLMC Pool #SD8258 5.000% 10/25/52		11/03/2022	Toronto Dominion	12/01/2022	Paydown	2,599	2,502	2,599	2,599		97		97					11	1
3140XG-PS-2	FNMA Pool #FS1332 3.500% 03/25/52		08/30/2022	Wells Fargo Securities LLC	12/01/2022	Paydown	4,047	3,879	4,047	4,047		169		169					30	12
31418E-CU-2	FNMA Pool #MA4582 2.000% 04/25/37		11/03/2022	Goldman Sachs & Company	12/01/2022	Paydown	2,009	1,760	2,009	2,009		249		249					3	
31418E-D5-6	FNMA Pool #MA4623 2.500% 06/25/52		11/03/2022	Morgan Stanley & Co LLC	12/01/2022	Paydown	1,116	911	1,116	1,116		205		205					2	
31418E-E6-3	FNMA Pool #MA4656 4.500% 07/01/52		08/30/2022	Morgan Stanley & Co LLC	12/01/2022	Paydown	4,499	4,489	4,499	4,499		11		11					36	17
31418E-HJ-2	FNMA Pool #MA4732 4.000% 09/01/52		08/30/2022	Nomura Securities Intl LLC	12/01/2022	Paydown	3,673	3,600	3,673	3,673		73		73					30	12
31418E-KS-8	FNMA Pool #MA4804 4.000% 11/25/52		11/03/2022	Barclays Capital Inc	12/01/2022	Paydown	1,728	1,567	1,728	1,728		160		160					6	1
31418E-KT-6	FNMA Pool #MA4805 4.500% 11/25/52		11/03/2022	Nomura Securities Intl LLC	12/01/2022	Paydown	1,404	1,314	1,404	1,404		90		90					5	1
31418E-LY-4	FNMA Pool #MA4842 5.500% 11/25/52		11/03/2022	Wells Fargo Securities LLC	12/01/2022	Paydown	1,476	1,454	1,476	1,476		22		22					7	1
0909999999. Subtotal - Bonds - U.S. Special Revenues							24,615	23,167	24,615	24,615		1,448		1,448					134	45
314382-AA-0	Fells Point Funding Tr Sr Nt 3.046% 01/31/27		02/02/2022	Credit Suisse Securities LLC	10/11/2022	RBC Capital Markets LLC	2,000,000	2,000,000	1,780,040	2,000,000							(219,960)	(219,960)	41,459	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,000,000	2,000,000	1,780,040	2,000,000							(219,960)	(219,960)	41,459	
2509999998. Total - Bonds							2,024,615	2,023,167	1,804,655	2,024,615		1,448		1,448			(219,960)	(219,960)	41,593	45
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								2,023,167	1,804,655	2,024,615		1,448		1,448			(219,960)	(219,960)	41,593	45

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of New York Mellon	New York, NY					76,554	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			76,554	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			76,554	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			76,554	XXX

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

1. January	10,086	4. April	9,791	7. July	10,860	10. October	109,218
2. February	133,775	5. May	15,478	8. August	103,430	11. November	13,702
3. March	10,078	6. June	10,326	9. September	74,242	12. December	76,554

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 and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
	Nationwide Cash Management Co		12/30/2022	4.312		1,105,551		1,225
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,105,551		1,225
8609999999 - Total Cash Equivalents						1,105,551		1,225

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders: 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits: 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			36,827	29,892
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY	B	For protection of all ph's	420,882	341,625		
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	For protection of state's ph's			2,971,251	2,848,165
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	For protection of state's ph's			157,831	128,109
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. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	420,882	341,625	3,165,909	3,006,166
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				