



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

NAIC Group Code 0140 0140 NAIC Company Code 23582 Employer's ID Number 41-0417250  
(Current) (Prior)  
Organized under the Laws of OHIO, State of Domicile or Port of Entry OH  
Country of Domicile United States of America

Incorporated/Organized 06/09/1930 Commenced Business 06/09/1930

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

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

Internet Website Address WWW.NATIONWIDE.COM

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

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

Subscribed and sworn to before me this 15<sup>th</sup> day of FEBRUARY 2023  
Andrew Swartzel



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

- 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.....

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE INSURANCE COMPANY

SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                      | Gross Investment Holdings |                                | Admitted Assets as Reported in the Annual Statement |                                                 |                           |                                |
|--------------------------------------------------------------------------------------------|---------------------------|--------------------------------|-----------------------------------------------------|-------------------------------------------------|---------------------------|--------------------------------|
|                                                                                            | 1                         | 2                              | 3                                                   | 4                                               | 5                         | 6                              |
|                                                                                            | Amount                    | Percentage of Column 1 Line 13 | Amount                                              | Securities Lending Reinvested Collateral Amount | Total (Col. 3 + 4) Amount | Percentage of Column 5 Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1):                                                   |                           |                                |                                                     |                                                 |                           |                                |
| 1.01 U.S. governments .....                                                                | 13,431,972                | 28.271                         | 13,431,970                                          |                                                 | 13,431,970                | 28.271                         |
| 1.02 All other governments .....                                                           |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 1.03 U.S. states, territories and possessions, etc. guaranteed .....                       | 625,000                   | 1.315                          | 625,000                                             |                                                 | 625,000                   | 1.315                          |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed ..... | 601,508                   | 1.266                          | 601,508                                             |                                                 | 601,508                   | 1.266                          |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....    | 24,994,837                | 52.608                         | 24,994,836                                          |                                                 | 24,994,836                | 52.608                         |
| 1.06 Industrial and miscellaneous .....                                                    | 6,353,194                 | 13.372                         | 6,353,192                                           |                                                 | 6,353,192                 | 13.372                         |
| 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 .....                                                           | 46,006,511                | 96.833                         | 46,006,506                                          |                                                 | 46,006,506                | 96.833                         |
| 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) .....                                                       | 214,309                   | 0.451                          | 214,308                                             |                                                 | 214,308                   | 0.451                          |
| 6.02 Cash equivalents (Schedule E, Part 2) .....                                           | 1,290,437                 | 2.716                          | 1,290,437                                           |                                                 | 1,290,437                 | 2.716                          |
| 6.03 Short-term investments (Schedule DA) .....                                            |                           | 0.000                          |                                                     |                                                 |                           | 0.000                          |
| 6.04 Total cash, cash equivalents and short-term investments .....                         | 1,504,746                 | 3.167                          | 1,504,745                                           |                                                 | 1,504,745                 | 3.167                          |
| 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                                                                  | 47,511,257                | 100.000                        | 47,511,251                                          |                                                 | 47,511,251                | 100.000                        |

Schedule A - Verification - Real Estate

**N O N E**

Schedule B - Verification - Mortgage Loans

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE INSURANCE COMPANY

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) .....                   |  |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                                                        |            |
|-----|------------------------------------------------------------------------------------------------------------------------|------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                                                          | 24,437,951 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7 .....                                                              | 24,252,172 |
| 3.  | Accrual of discount .....                                                                                              | 40,443     |
| 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 .....                                                                | 1,537      |
| 6.  | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....                                       | 2,631,467  |
| 7.  | Deduct amortization of premium .....                                                                                   | 110,512    |
| 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 ..... | 16,383     |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....                               | 46,006,507 |
| 12. | Deduct total nonadmitted amounts .....                                                                                 |            |
| 13. | Statement value at end of current period (Line 11 minus Line 12) .....                                                 | 46,006,507 |

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description                                                                                                                                                            |                            | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| BONDS                                                                                                                                                                  |                            |                                      |                 |                  |                         |
| Governments<br>(Including all obligations guaranteed<br>by governments)                                                                                                | 1. United States .....     | 13,431,972                           | 12,350,216      | 13,448,584       | 13,034,000              |
|                                                                                                                                                                        | 2. Canada .....            |                                      |                 |                  |                         |
|                                                                                                                                                                        | 3. Other Countries         |                                      |                 |                  |                         |
|                                                                                                                                                                        | 4. Totals                  | 13,431,972                           | 12,350,216      | 13,448,584       | 13,034,000              |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                    |                            |                                      |                 |                  |                         |
|                                                                                                                                                                        | 5. Totals                  | 625,000                              | 525,738         | 625,000          | 625,000                 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)                                                                             |                            |                                      |                 |                  |                         |
|                                                                                                                                                                        | 6. Totals                  | 601,508                              | 626,040         | 666,942          | 580,000                 |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions |                            |                                      |                 |                  |                         |
|                                                                                                                                                                        | 7. Totals                  | 24,994,837                           | 23,868,800      | 25,238,470       | 25,453,764              |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)                 | 8. United States .....     | 6,303,246                            | 5,735,460       | 6,378,398        | 6,259,023               |
|                                                                                                                                                                        | 9. Canada .....            |                                      |                 |                  |                         |
|                                                                                                                                                                        | 10. Other Countries        | 49,944                               | 40,750          | 49,933           | 50,000                  |
|                                                                                                                                                                        | 11. Totals                 | 6,353,190                            | 5,776,210       | 6,428,331        | 6,309,023               |
| Parent, Subsidiaries and Affiliates                                                                                                                                    | 12. Totals                 |                                      |                 |                  |                         |
|                                                                                                                                                                        | 13. Total Bonds            | 46,006,507                           | 43,147,004      | 46,407,327       | 46,001,787              |
| 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 | 46,006,507                           | 43,147,004      | 46,407,327       |                         |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE INSURANCE COMPANY  
**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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|---------------------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                                   |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 1.1 NAIC 1 .....                                                                      | 499,955             | 5,683,744                           | 3,540,802                             | 2,891,396                              | 816,073            | XXX                      | 13,431,970              | 29.2                               | 10,077,493                           | 41.2                              | 13,431,970                     |                                     |
| 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                                                                            | 499,955             | 5,683,744                           | 3,540,802                             | 2,891,396                              | 816,073            | XXX                      | 13,431,970              | 29.2                               | 10,077,493                           | 41.2                              | 13,431,970                     |                                     |
| 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.,<br>Guaranteed                       |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 3.1 NAIC 1 .....                                                                      |                     |                                     |                                       | 625,000                                |                    | XXX                      | 625,000                 | 1.4                                | 625,000                              | 2.6                               | 625,000                        |                                     |
| 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                                                                            |                     |                                     |                                       | 625,000                                |                    | XXX                      | 625,000                 | 1.4                                | 625,000                              | 2.6                               | 625,000                        |                                     |
| 4. U.S. Political Subdivisions of States, Territories and<br>Possessions , Guaranteed |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 4.1 NAIC 1 .....                                                                      |                     | 601,508                             |                                       |                                        |                    | XXX                      | 601,508                 | 1.3                                | 607,593                              | 2.5                               | 601,508                        |                                     |
| 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                                                                            |                     | 601,508                             |                                       |                                        |                    | XXX                      | 601,508                 | 1.3                                | 607,593                              | 2.5                               | 601,508                        |                                     |
| 5. U.S. Special Revenue & Special Assessment<br>Obligations, etc., Non-Guaranteed     |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 5.1 NAIC 1 .....                                                                      | 990,209             | 5,242,702                           | 3,157,341                             | 7,615,695                              | 7,988,890          | XXX                      | 24,994,837              | 54.3                               | 4,872,032                            | 19.9                              | 24,994,837                     |                                     |
| 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                                                                            | 990,209             | 5,242,702                           | 3,157,341                             | 7,615,695                              | 7,988,890          | XXX                      | 24,994,837              | 54.3                               | 4,872,032                            | 19.9                              | 24,994,837                     |                                     |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE INSURANCE COMPANY  
**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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|----------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial & Miscellaneous (Unaffiliated) |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 6.1 NAIC 1 .....                             | 2,268,110           | 1,904,292                           | 384,949                               |                                        |                    | XXX                      | 4,557,351               | 9.9                                | 4,957,688                            | 20.3                              | 2,853,032                      | 1,704,319                           |
| 6.2 NAIC 2 .....                             |                     | 106,166                             | 1,311,770                             | 99,436                                 | 278,470            | XXX                      | 1,795,842               | 3.9                                | 3,298,143                            | 13.5                              | 1,689,676                      | 106,166                             |
| 6.3 NAIC 3 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 6.4 NAIC 4 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 6.5 NAIC 5 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 6.6 NAIC 6 .....                             |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                    |                                      |                                   |                                |                                     |
| 6.7 Totals                                   | 2,268,110           | 2,010,458                           | 1,696,719                             | 99,436                                 | 278,470            | XXX                      | 6,353,193               | 13.8                               | 8,255,831                            | 33.8                              | 4,542,708                      | 1,810,485                           |
| 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                               |                                |                                     |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE INSURANCE COMPANY

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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed (a) |
|-----------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 12. Total Bonds Current Year                              |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 12.1 NAIC 1 .....                                         | (d) ..... 3,758,274 | ..... 13,432,246                    | ..... 7,083,092                       | ..... 11,132,091                       | ..... 8,804,963    |                          | ..... 44,210,666        | ..... 96.1                         | ..... XXX                            | ..... XXX                         | ..... 42,506,347               | ..... 1,704,319                     |
| 12.2 NAIC 2 .....                                         | (d) .....           | ..... 106,166                       | ..... 1,311,770                       | ..... 99,436                           | ..... 278,470      |                          | ..... 1,795,842         | ..... 3.9                          | ..... XXX                            | ..... XXX                         | ..... 1,689,676                | ..... 106,166                       |
| 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 .....                                         | ..... 3,758,274     | ..... 13,538,412                    | ..... 8,394,862                       | ..... 11,231,527                       | ..... 9,083,433    |                          | (b) ..... 46,006,508    | ..... 100.0                        | ..... XXX                            | ..... XXX                         | ..... 44,196,023               | ..... 1,810,485                     |
| 12.8 Line 12.7 as a % of Col. 7                           | 8.2                 | 29.4                                | 18.2                                  | 24.4                                   | 19.7               |                          | 100.0                   | XXX                                | XXX                                  | XXX                               | 96.1                           | 3.9                                 |
| 13. Total Bonds Prior Year                                |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 13.1 NAIC 1 .....                                         | ..... 1,691,255     | ..... 11,129,324                    | ..... 3,364,271                       | ..... 4,951,698                        | ..... 3,258        |                          | ..... XXX               | ..... XXX                          | ..... 21,139,806                     | ..... 86.5                        | ..... 19,227,516               | ..... 1,912,290                     |
| 13.2 NAIC 2 .....                                         |                     | ..... 1,606,320                     | ..... 1,094,513                       | ..... 318,553                          | ..... 278,757      |                          | ..... XXX               | ..... XXX                          | ..... 3,298,143                      | ..... 13.5                        | ..... 3,189,830                | ..... 108,313                       |
| 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 .....                                         | ..... 1,691,255     | ..... 12,735,644                    | ..... 4,458,784                       | ..... 5,270,251                        | ..... 282,015      |                          | ..... XXX               | ..... XXX                          | (b) ..... 24,437,949                 | ..... 100.0                       | ..... 22,417,346               | ..... 2,020,603                     |
| 13.8 Line 13.7 as a % of Col. 9                           | 6.9                 | 52.1                                | 18.2                                  | 21.6                                   | 1.2                |                          | XXX                     | XXX                                | 100.0                                | XXX                               | 91.7                           | 8.3                                 |
| 14. Total Publicly Traded Bonds                           |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 14.1 NAIC 1 .....                                         | ..... 2,692,172     | ..... 13,129,138                    | ..... 6,747,983                       | ..... 11,132,091                       | ..... 8,804,963    |                          | ..... 42,506,347        | ..... 92.4                         | ..... 19,227,516                     | ..... 78.7                        | ..... 42,506,347               | ..... XXX                           |
| 14.2 NAIC 2 .....                                         |                     |                                     | ..... 1,311,770                       | ..... 99,436                           | ..... 278,470      |                          | ..... 1,689,676         | ..... 3.7                          | ..... 3,189,830                      | ..... 13.1                        | ..... 1,689,676                | ..... XXX                           |
| 14.3 NAIC 3 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                | ..... XXX                           |
| 14.4 NAIC 4 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                | ..... XXX                           |
| 14.5 NAIC 5 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                | ..... XXX                           |
| 14.6 NAIC 6 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                | ..... XXX                           |
| 14.7 Totals .....                                         | ..... 2,692,172     | ..... 13,129,138                    | ..... 8,059,753                       | ..... 11,231,527                       | ..... 9,083,433    |                          | ..... 44,196,023        | ..... 96.1                         | ..... 22,417,346                     | ..... 91.7                        | ..... 44,196,023               | ..... XXX                           |
| 14.8 Line 14.7 as a % of Col. 7                           | 6.1                 | 29.7                                | 18.2                                  | 25.4                                   | 20.6               |                          | 100.0                   | XXX                                | XXX                                  | XXX                               | 100.0                          | XXX                                 |
| 14.9 Line 14.7 as a % of Line 12.7, Col. 7,<br>Section 12 | 5.9                 | 28.5                                | 17.5                                  | 24.4                                   | 19.7               |                          | 96.1                    | XXX                                | XXX                                  | XXX                               | 96.1                           | XXX                                 |
| 15. Total Privately Placed Bonds                          |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   |                                |                                     |
| 15.1 NAIC 1 .....                                         | ..... 1,066,102     | ..... 303,108                       | ..... 335,109                         |                                        |                    |                          | ..... 1,704,319         | ..... 3.7                          | ..... 1,912,290                      | ..... 7.8                         | ..... XXX                      | ..... 1,704,319                     |
| 15.2 NAIC 2 .....                                         |                     | ..... 106,166                       |                                       |                                        |                    |                          | ..... 106,166           | ..... 0.2                          | ..... 108,313                        | ..... 0.4                         | ..... XXX                      | ..... 106,166                       |
| 15.3 NAIC 3 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   | ..... XXX                      |                                     |
| 15.4 NAIC 4 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   | ..... XXX                      |                                     |
| 15.5 NAIC 5 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   | ..... XXX                      |                                     |
| 15.6 NAIC 6 .....                                         |                     |                                     |                                       |                                        |                    |                          |                         |                                    |                                      |                                   | ..... XXX                      |                                     |
| 15.7 Totals .....                                         | ..... 1,066,102     | ..... 409,274                       | ..... 335,109                         |                                        |                    |                          | ..... 1,810,485         | ..... 3.9                          | ..... 2,020,603                      | ..... 8.3                         | ..... XXX                      | ..... 1,810,485                     |
| 15.8 Line 15.7 as a % of Col. 7                           | 58.9                | 22.6                                | 18.5                                  |                                        |                    |                          | 100.0                   | XXX                                | XXX                                  | XXX                               | XXX                            | 100.0                               |
| 15.9 Line 15.7 as a % of Line 12.7, Col. 7,<br>Section 12 | 2.3                 | 0.9                                 | 0.7                                   |                                        |                    |                          | 3.9                     | XXX                                | XXX                                  | XXX                               | XXX                            | 3.9                                 |

(a) Includes \$ ..... 1,810,485 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 \$ .....

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE 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<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of<br>Line 12.09 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately<br>Placed |
|-----------------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|-------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 1. U.S. Governments                                                               |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 1.01 Issuer Obligations .....                                                     | 499,955             | 5,683,744                           | 3,540,802                             | 2,891,396                              | 816,073            | XXX                      | 13,431,970              | 29.2                                | 10,077,493                           | 41.2                              | 13,431,970                     |                                 |
| 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                                                                       | 499,955             | 5,683,744                           | 3,540,802                             | 2,891,396                              | 816,073            | XXX                      | 13,431,970              | 29.2                                | 10,077,493                           | 41.2                              | 13,431,970                     |                                 |
| 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 .....                                                     |                     |                                     |                                       | 625,000                                |                    | XXX                      | 625,000                 | 1.4                                 | 625,000                              | 2.6                               | 625,000                        |                                 |
| 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                                                                       |                     |                                     |                                       | 625,000                                |                    | XXX                      | 625,000                 | 1.4                                 | 625,000                              | 2.6                               | 625,000                        |                                 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 4.01 Issuer Obligations .....                                                     |                     | 601,508                             |                                       |                                        |                    | XXX                      | 601,508                 | 1.3                                 | 607,593                              | 2.5                               | 601,508                        |                                 |
| 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                                                                       |                     | 601,508                             |                                       |                                        |                    | XXX                      | 601,508                 | 1.3                                 | 607,593                              | 2.5                               | 601,508                        |                                 |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed     |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 5.01 Issuer Obligations .....                                                     |                     | 2,174,800                           |                                       | 1,332,350                              |                    | XXX                      | 3,507,150               | 7.6                                 | 3,549,542                            | 14.5                              | 3,507,150                      |                                 |
| 5.02 Residential Mortgage-Backed Securities .....                                 | 990,209             | 3,067,902                           | 3,157,341                             | 6,283,345                              | 7,988,890          | XXX                      | 21,487,687              | 46.7                                | 1,322,491                            | 5.4                               | 21,487,687                     |                                 |
| 5.03 Commercial Mortgage-Backed Securities .....                                  |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 5.04 Other Loan-Backed and Structured Securities ...                              |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 5.05 Totals                                                                       | 990,209             | 5,242,702                           | 3,157,341                             | 7,615,695                              | 7,988,890          | XXX                      | 24,994,837              | 54.3                                | 4,872,033                            | 19.9                              | 24,994,837                     |                                 |
| 6. Industrial and Miscellaneous                                                   |                     |                                     |                                       |                                        |                    |                          |                         |                                     |                                      |                                   |                                |                                 |
| 6.01 Issuer Obligations .....                                                     | 999,924             | 1,103,355                           | 1,411,553                             | 99,436                                 | 278,470            | XXX                      | 3,892,738               | 8.5                                 | 5,396,501                            | 22.1                              | 3,736,628                      | 156,110                         |
| 6.02 Residential Mortgage-Backed Securities .....                                 | 65,663              | 303,108                             | 285,166                               |                                        |                    | XXX                      | 653,937                 | 1.4                                 | 855,464                              | 3.5                               |                                | 653,937                         |
| 6.03 Commercial Mortgage-Backed Securities .....                                  | 1,202,523           | 603,995                             |                                       |                                        |                    | XXX                      | 1,806,518               | 3.9                                 | 2,003,866                            | 8.2                               | 806,080                        | 1,000,438                       |
| 6.04 Other Loan-Backed and Structured Securities ...                              |                     |                                     |                                       |                                        |                    | XXX                      |                         |                                     |                                      |                                   |                                |                                 |
| 6.05 Totals                                                                       | 2,268,110           | 2,010,458                           | 1,696,719                             | 99,436                                 | 278,470            | XXX                      | 6,353,193               | 13.8                                | 8,255,831                            | 33.8                              | 4,542,708                      | 1,810,485                       |
| 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                      |                         |                                     |                                      |                                   |                                |                                 |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE INSURANCE COMPANY  
**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

|                                                              | 1              | 2                              | 3                                | 4                                 | 5             | 6                   | 7                  | 8                              | 9                               | 10                          | 11                       | 12                        |
|--------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|---------------------|--------------------|--------------------------------|---------------------------------|-----------------------------|--------------------------|---------------------------|
| Distribution by Type                                         | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity<br>Date | Total Current Year | Col. 7 as a % of<br>Line 12.09 | Total from Col. 7<br>Prior Year | % From Col. 8<br>Prior Year | Total Publicly<br>Traded | Total Privately<br>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 .....                               | 1,499,879      | 9,563,407                      | 4,952,355                        | 4,948,182                         | 1,094,543     | XXX                 | 22,058,366         | 47.9                           | XXX                             | XXX                         | 21,902,256               | 156,110                   |
| 12.02 Residential Mortgage-Backed Securities .....           | 1,055,872      | 3,371,010                      | 3,442,507                        | 6,283,345                         | 7,988,890     | XXX                 | 22,141,624         | 48.1                           | XXX                             | XXX                         | 21,487,687               | 653,937                   |
| 12.03 Commercial Mortgage-Backed Securities .....            | 1,202,523      | 603,995                        |                                  |                                   |               | XXX                 | 1,806,518          | 3.9                            | XXX                             | XXX                         | 806,080                  | 1,000,438                 |
| 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 .....                                           | 3,758,274      | 13,538,412                     | 8,394,862                        | 11,231,527                        | 9,083,433     |                     | 46,006,508         | 100.0                          | XXX                             | XXX                         | 44,196,023               | 1,810,485                 |
| 12.10 Line 12.09 as a % of Col. 7                            | 8.2            | 29.4                           | 18.2                             | 24.4                              | 19.7          |                     | 100.0              | XXX                            | XXX                             | XXX                         | 96.1                     | 3.9                       |
| 13. Total Bonds Prior Year                                   |                |                                |                                  |                                   |               |                     |                    |                                |                                 |                             |                          |                           |
| 13.01 Issuer Obligations .....                               | 1,002,156      | 9,882,893                      | 3,892,645                        | 5,199,678                         | 278,757       | XXX                 | XXX                | XXX                            | 20,256,129                      | 82.9                        | 20,097,877               | 158,252                   |
| 13.02 Residential Mortgage-Backed Securities .....           | 496,215        | 1,041,770                      | 566,139                          | 70,573                            | 3,258         | XXX                 | XXX                | XXX                            | 2,177,955                       | 8.9                         | 1,322,491                | 855,464                   |
| 13.03 Commercial Mortgage-Backed Securities .....            | 192,884        | 1,810,982                      |                                  |                                   |               | XXX                 | XXX                | XXX                            | 2,003,866                       | 8.2                         | 996,978                  | 1,006,888                 |
| 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 .....                                           | 1,691,255      | 12,735,645                     | 4,458,784                        | 5,270,251                         | 282,015       |                     | XXX                | XXX                            | 24,437,950                      | 100.0                       | 22,417,346               | 2,020,604                 |
| 13.10 Line 13.09 as a % of Col. 9                            | 6.9            | 52.1                           | 18.2                             | 21.6                              | 1.2           |                     | XXX                | XXX                            | 100.0                           | XXX                         | 91.7                     | 8.3                       |
| 14. Total Publicly Traded Bonds                              |                |                                |                                  |                                   |               |                     |                    |                                |                                 |                             |                          |                           |
| 14.01 Issuer Obligations .....                               | 1,499,879      | 9,457,241                      | 4,902,411                        | 4,948,182                         | 1,094,543     | XXX                 | 21,902,256         | 47.6                           | 20,097,877                      | 82.2                        | 21,902,256               | XXX                       |
| 14.02 Residential Mortgage-Backed Securities .....           | 990,209        | 3,067,902                      | 3,157,341                        | 6,283,345                         | 7,988,890     | XXX                 | 21,487,687         | 46.7                           | 1,322,491                       | 5.4                         | 21,487,687               | XXX                       |
| 14.03 Commercial Mortgage-Backed Securities .....            | 202,085        | 603,995                        |                                  |                                   |               | XXX                 | 806,080            | 1.8                            | 996,978                         | 4.1                         | 806,080                  | 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 .....                                           | 2,692,173      | 13,129,138                     | 8,059,752                        | 11,231,527                        | 9,083,433     |                     | 44,196,023         | 96.1                           | 22,417,346                      | 91.7                        | 44,196,023               | XXX                       |
| 14.10 Line 14.09 as a % of Col. 7                            | 6.1            | 29.7                           | 18.2                             | 25.4                              | 20.6          |                     | 100.0              | XXX                            | XXX                             | XXX                         | 100.0                    | XXX                       |
| 14.11 Line 14.09 as a % of Line 12.09, Col. 7,<br>Section 12 | 5.9            | 28.5                           | 17.5                             | 24.4                              | 19.7          |                     | 96.1               | XXX                            | XXX                             | XXX                         | 96.1                     | XXX                       |
| 15. Total Privately Placed Bonds                             |                |                                |                                  |                                   |               |                     |                    |                                |                                 |                             |                          |                           |
| 15.01 Issuer Obligations .....                               |                | 106,166                        | 49,944                           |                                   |               | XXX                 | 156,110            | 0.3                            | 158,252                         | 0.6                         | XXX                      | 156,110                   |
| 15.02 Residential Mortgage-Backed Securities .....           | 65,663         | 303,108                        | 285,166                          |                                   |               | XXX                 | 653,937            | 1.4                            | 855,464                         | 3.5                         | XXX                      | 653,937                   |
| 15.03 Commercial Mortgage-Backed Securities .....            | 1,000,438      |                                |                                  |                                   |               | XXX                 | 1,000,438          | 2.2                            | 1,006,888                       | 4.1                         | XXX                      | 1,000,438                 |
| 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 .....                                           | 1,066,101      | 409,274                        | 335,110                          |                                   |               |                     | 1,810,485          | 3.9                            | 2,020,604                       | 8.3                         | XXX                      | 1,810,485                 |
| 15.10 Line 15.09 as a % of Col. 7                            | 58.9           | 22.6                           | 18.5                             |                                   |               |                     | 100.0              | XXX                            | XXX                             | XXX                         | XXX                      | 100.0                     |
| 15.11 Line 15.09 as a % of Line 12.09, Col. 7,<br>Section 12 | 2.3            | 0.9                            | 0.7                              |                                   |               |                     | 3.9                | XXX                            | XXX                             | XXX                         | XXX                      | 3.9                       |

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          | 2     | 3                            | 4          |
|-------------------------------------------------------------------------------------------|------------|-------|------------------------------|------------|
|                                                                                           | Total      | Bonds | Money Market<br>Mutual funds | Other (a)  |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 6,184,835  |       |                              | 6,184,835  |
| 2. Cost of cash equivalents acquired .....                                                | 37,377,058 |       |                              | 37,377,058 |
| 3. Accrual of discount .....                                                              |            |       |                              |            |
| 4. Unrealized valuation increase (decrease) .....                                         |            |       |                              |            |
| 5. Total gain (loss) on disposals .....                                                   |            |       |                              |            |
| 6. Deduct consideration received on disposals .....                                       | 42,271,456 |       |                              | 42,271,456 |
| 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) ..... | 1,290,437  |       |                              | 1,290,437  |
| 11. Deduct total nonadmitted amounts .....                                                |            |       |                              |            |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 1,290,437  |       |                              | 1,290,437  |

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

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**

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE INSURANCE COMPANY

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                                            | C o d e | F o r e i g n | 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 (Amor-tization) 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-QD-3 .....                                                                            | U S Treasury Bd .....                                  | ...     | ...           | ...       | 1.A .....                                                                 | 2,985,648   | 104.8910                       | 2,330,669  | 2,222,000  | 2,891,396                     |                                           | (32,379)                                 |                                                           |                                                                | 4.375    | 2.224             | MN .....  | 12,622                          | 97,213                      | 01/09/2020 | 11/15/2039                       |
| 912810-TD-0 .....                                                                            | U S Treasury Nt .....                                  | ...     | ...           | ...       | 1.A .....                                                                 | 814,120     | 70.3130                        | 669,656    | 952,400    | 816,073                       |                                           | 1,954                                    |                                                           |                                                                | 2.250    | 2.990             | FA .....  | 8,094                           | 10,715                      | 05/03/2022 | 02/15/2052                       |
| 912828-2R-0 .....                                                                            | U S Treasury Nt .....                                  | SD...   | ...           | ...       | 1.A .....                                                                 | 951,567     | 92.6170                        | 926,172    | 1,000,000  | 973,474                       |                                           | 5,295                                    |                                                           |                                                                | 2.250    | 2.867             | FA .....  | 8,499                           | 22,500                      | 08/30/2018 | 08/15/2027                       |
| 912828-3F-5 .....                                                                            | U S Treasury Nt .....                                  | SD...   | ...           | ...       | 1.A .....                                                                 | 745,579     | 92.2730                        | 692,051    | 750,000    | 747,714                       |                                           | 439                                      |                                                           |                                                                | 2.250    | 2.317             | MN .....  | 2,191                           | 16,875                      | 11/28/2017 | 11/15/2027                       |
| 912828-3J-7 .....                                                                            | U S Treasury Nt .....                                  | SD...   | ...           | ...       | 1.A .....                                                                 | 1,977,586   | 95.7310                        | 1,914,610  | 2,000,000  | 1,993,488                     |                                           | 3,295                                    |                                                           |                                                                | 2.125    | 2.300             | MN .....  | 3,736                           | 42,500                      | 12/13/2017 | 11/30/2024                       |
| 912828-3P-3 .....                                                                            | U S Treasury Nt .....                                  | SD...   | ...           | ...       | 1.A .....                                                                 | 514,605     | 95.8480                        | 503,200    | 525,000    | 521,819                       |                                           | 1,533                                    |                                                           |                                                                | 2.250    | 2.563             | JD .....  | 33                              | 11,813                      | 01/19/2018 | 12/31/2024                       |
| 912828-3W-8 .....                                                                            | U S Treasury Nt .....                                  | SD...   | ...           | ...       | 1.A .....                                                                 | 975,395     | 94.1640                        | 941,641    | 1,000,000  | 985,496                       |                                           | 2,578                                    |                                                           |                                                                | 2.750    | 3.058             | FA .....  | 10,387                          | 27,500                      | 11/27/2018 | 02/15/2028                       |
| 912828-P7-9 .....                                                                            | U S Treasury Nt .....                                  | SD...   | ...           | ...       | 1.A .....                                                                 | 498,166     | 99.5390                        | 497,696    | 500,000    | 499,955                       |                                           | 280                                      |                                                           |                                                                | 1.500    | 1.557             | FA .....  | 2,548                           | 7,500                       | 05/04/2016 | 02/28/2023                       |
| 912828-W4-8 .....                                                                            | U S Treasury Nt .....                                  | SD...   | ...           | ...       | 1.A .....                                                                 | 447,998     | 97.0900                        | 436,904    | 450,000    | 449,644                       |                                           | 300                                      |                                                           |                                                                | 2.125    | 2.194             | FA .....  | 3,249                           | 9,563                       | 03/27/2017 | 02/29/2024                       |
| 912828-X7-0 .....                                                                            | U S Treasury Nt .....                                  | SD...   | ...           | ...       | 1.A .....                                                                 | 988,168     | 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                       |
| 91282C-DY-4 .....                                                                            | US Treasury Nt .....                                   | ...     | ...           | ...       | 1.A FE .....                                                              | 953,075     | 85.1410                        | 891,933    | 1,047,600  | 958,678                       |                                           | 5,603                                    |                                                           |                                                                | 1.875    | 2.943             | FA .....  | 7,419                           | 9,821                       | 05/03/2022 | 02/15/2032                       |
| 91282C-FY-2 .....                                                                            | US Treasury Nt .....                                   | ...     | ...           | ...       | 1.A FE .....                                                              | 1,596,677   | 99.6090                        | 1,580,801  | 1,587,000  | 1,596,629                     |                                           | (49)                                     |                                                           |                                                                | 3.875    | 3.738             | MN .....  | 5,436                           |                             | 12/20/2022 | 11/30/2029                       |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations                         |                                                        |         |               |           |                                                                           | 13,448,584  | XXX                            | 12,350,216 | 13,034,000 | 13,431,972                    |                                           | (9,393)                                  |                                                           |                                                                | XXX      | XXX               | XXX       | 67,639                          | 276,000                     | XXX        | XXX                              |
| 0109999999. Total - U.S. Government Bonds                                                    |                                                        |         |               |           |                                                                           | 13,448,584  | XXX                            | 12,350,216 | 13,034,000 | 13,431,972                    |                                           | (9,393)                                  |                                                           |                                                                | XXX      | XXX               | XXX       | 67,639                          | 276,000                     | XXX        | XXX                              |
| 0309999999. Total - All Other Government Bonds                                               |                                                        |         |               |           |                                                                           |             | XXX                            |            |            |                               |                                           |                                          |                                                           |                                                                | XXX      | XXX               | XXX       |                                 |                             | XXX        | XXX                              |
| 882724-QM-2 .....                                                                            | Texas St GO Txbl-Ref-State of Tx Hwy Imp .....         | ...     | ...           | 2 .....   | 1.A FE .....                                                              | 625,000     | 84.1180                        | 525,738    | 625,000    | 625,000                       |                                           |                                          |                                                           |                                                                | 2.884    | 2.884             | AO .....  | 4,506                           | 18,025                      | 11/14/2019 | 04/01/2033                       |
| 0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations |                                                        |         |               |           |                                                                           | 625,000     | XXX                            | 525,738    | 625,000    | 625,000                       |                                           |                                          |                                                           |                                                                | XXX      | XXX               | XXX       | 4,506                           | 18,025                      | XXX        | XXX                              |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds                           |                                                        |         |               |           |                                                                           | 625,000     | XXX                            | 525,738    | 625,000    | 625,000                       |                                           |                                          |                                                           |                                                                | XXX      | XXX               | XXX       | 4,506                           | 18,025                      | XXX        | XXX                              |
| 681712-PQ-2 .....                                                                            | Omaha NE GO Ref Omaha Conv Ctr Arena .....             | SD...   | ...           | ...       | 1.C FE .....                                                              | 666,942     | 107.9380                       | 626,040    | 580,000    | 601,508                       |                                           | (6,085)                                  |                                                           |                                                                | 5.250    | 4.020             | AO .....  | 7,613                           | 30,360                      | 04/23/2009 | 04/01/2026                       |
| 0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations              |                                                        |         |               |           |                                                                           | 666,942     | XXX                            | 626,040    | 580,000    | 601,508                       |                                           | (6,085)                                  |                                                           |                                                                | XXX      | XXX               | XXX       | 7,613                           | 30,360                      | XXX        | XXX                              |
| 0709999999. Total - U.S. Political Subdivisions Bonds                                        |                                                        |         |               |           |                                                                           | 666,942     | XXX                            | 626,040    | 580,000    | 601,508                       |                                           | (6,085)                                  |                                                           |                                                                | XXX      | XXX               | XXX       | 7,613                           | 30,360                      | XXX        | XXX                              |
| 576000-XN-8 .....                                                                            | Massachusetts St Sch Bldg Rev Txbl-Ref-Sub-Ser B ..... | ...     | ...           | 2 .....   | 1.C FE .....                                                              | 504,000     | 83.3080                        | 419,873    | 504,000    | 504,000                       |                                           |                                          |                                                           |                                                                | 3.066    | 3.066             | AO .....  | 3,262                           | 15,453                      | 11/07/2019 | 10/15/2033                       |
| 576000-XP-3 .....                                                                            | Massachusetts St Sch Bldg Rev Txbl-Ref-Sub-Ser B ..... | ...     | ...           | 2 .....   | 1.C FE .....                                                              | 323,350     | 82.9220                        | 268,130    | 323,350    | 323,350                       |                                           |                                          |                                                           |                                                                | 3.166    | 3.166             | AO .....  | 2,161                           | 10,237                      | 11/07/2019 | 10/15/2034                       |
| 584477-MG-5 .....                                                                            | Michigan St Fin Auth Rev Rev Bds .....                 | ...     | ...           | 2 .....   | 1.F FE .....                                                              | 2,423,040   | 105.8650                       | 2,117,292  | 2,000,000  | 2,174,800                     |                                           | (42,392)                                 |                                                           |                                                                | 5.000    | 2.611             | MN .....  | 12,778                          | 100,000                     | 09/14/2016 | 11/15/2031                       |
| 914119-V6-6 .....                                                                            | University Cincinnati OH Rev Txbl Ref Ser B .....      | ...     | ...           | 2 .....   | 1.D FE .....                                                              | 505,000     | 81.5340                        | 411,748    | 505,000    | 505,000                       |                                           |                                          |                                                           |                                                                | 2.983    | 2.983             | JD .....  | 1,255                           | 15,064                      | 11/21/2019 | 06/01/2034                       |
| 0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations                    |                                                        |         |               |           |                                                                           | 3,755,390   | XXX                            | 3,217,043  | 3,332,350  | 3,507,150                     |                                           | (42,392)                                 |                                                           |                                                                | XXX      | XXX               | XXX       | 19,456                          | 140,754                     | XXX        | XXX                              |
| 3132DN-RC-9 .....                                                                            | FHLMC Pool #SD1383 .....                               | ...     | ...           | ...       | 1.A .....                                                                 | 108,403     | 81.5820                        | 112,340    | 137,703    | 108,571                       |                                           | 167                                      |                                                           |                                                                | 2.000    | 3.846             | MON ..... | 230                             |                             | 11/03/2022 | 02/25/2052                       |
| 3132DW-C6-8 .....                                                                            | FHLMC Pool #SD8193 .....                               | ...     | ...           | ...       | 1.A .....                                                                 | 4,709,285   | 81.4880                        | 3,881,491  | 4,763,243  | 4,710,498                     |                                           | 1,213                                    |                                                           |                                                                | 2.000    | 2.103             | MON ..... | 7,939                           | 87,326                      | 01/05/2022 | 01/25/2052                       |
| 3132DW-DS-9 .....                                                                            | FHLMC Pool #SD8213 .....                               | ...     | ...           | ...       | 1.A .....                                                                 | 16,411      | 87.8760                        | 17,005     | 19,352     | 16,429                        |                                           | 17                                       |                                                           |                                                                | 3.000    | 4.602             | MON ..... | 48                              |                             | 11/03/2022 | 05/25/2052                       |
| 3132DW-DT-7 .....                                                                            | FHLMC Pool #SD8214 .....                               | ...     | ...           | ...       | 1.A .....                                                                 | 33,830      | 90.9840                        | 34,999     | 38,467     | 33,853                        |                                           | 23                                       |                                                           |                                                                | 3.500    | 4.573             | MON ..... | 112                             |                             | 11/03/2022 | 05/25/2052                       |
| 3132DW-E7-4 .....                                                                            | FHLMC Pool #SD8258 .....                               | ...     | ...           | ...       | 1.A .....                                                                 | 103,657     | 98.6130                        | 106,185    | 107,678    | 103,673                       |                                           | 15                                       |                                                           |                                                                | 5.000    | 5.358             | MON ..... | 449                             | 449                         | 11/03/2022 | 10/25/2052                       |
| 3132DW-ET-6 .....                                                                            | FHLMC Pool# SD8246 .....                               | ...     | ...           | ...       | 1.A .....                                                                 | 9,133,464   | 98.6130                        | 9,175,946  | 9,305,025  | 9,134,260                     |                                           | 797                                      |                                                           |                                                                | 5.000    | 5.186             | MON ..... | 38,771                          | 77,542                      | 10/05/2022 | 09/25/2052                       |
| 3138YK-HF-3 .....                                                                            | FNMA Pool #AY5629 .....                                | ...     | 4 .....       | ...       | 1.A .....                                                                 | 415,013     | 89.9090                        | 411,988    | 414,742    | 411,988                       |                                           | (36)                                     |                                                           |                                                                | 3.000    | 2.790             | MON ..... | 1,030                           | 12,360                      | 05/22/2015 | 06/25/2045                       |
| 3140H5-JW-2 .....                                                                            | FNMA Pool #BJ3876 .....                                | ...     | 4 .....       | ...       | 1.A .....                                                                 | 279,863     | 89.8510                        | 259,541    | 288,856    | 280,183                       |                                           | 50                                       |                                                           |                                                                | 3.000    | 3.898             | MON ..... | 722                             | 8,666                       | 02/28/2018 | 01/25/2048                       |
| 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 .....                                                                 | 124,286     | 95.1910                        | 114,170    | 119,938    | 124,099                       |                                           | (8)                                      |                                                           |                                                                | 4.000    | 1.563             | MON ..... | 400                             | 4,798                       | 07/10/2019 | 05/25/2049                       |
| 31418E-CU-2 .....                                                                            | FNMA Pool #MA4582 .....                                | ...     | ...           | ...       | 1.A .....                                                                 | 73,819      | 89.1410                        | 75,096     | 84,244     | 73,960                        |                                           | 141                                      |                                                           |                                                                | 2.000    | 3.932             | MON ..... | 140                             | 140                         | 11/03/2022 | 04/25/2037                       |
| 31418E-DS-6 .....                                                                            | FNMA Pool #MA4623 .....                                | ...     | ...           | ...       | 1.A .....                                                                 | 103,561     | 84.7950                        | 107,603    | 126,898    | 103,688                       |                                           | 127                                      |                                                           |                                                                | 2.500    | 4.111             | MON ..... | 264                             | 264                         | 11/03/2022 | 06/25/2052                       |
| 31418E-HJ-2 .....                                                                            | FNMA Pool #MA4732 .....                                | ...     | 4 .....       | ...       | 1.A .....                                                                 | 2,938,523   | 93.8070                        | 2,946,700  | 3,141,230  | 2,940,287                     |                                           | 1,764                                    |                                                           |                                                                | 4.000    | 5.020             | MON ..... | 10,471                          | 20,942                      | 10/05/2022 | 09/01/2052                       |
| 31418E-HK-9 .....                                                                            | FNMA Pool # MA4733 .....                               | ...     | ...           | ...       | 1.A .....                                                                 | 2,998,053   | 96.3560                        | 3,009,899  | 3,123,734  | 2,998,793                     |                                           | 740                                      |                                                           |                                                                | 4.500    | 4.867             | MON ..... | 11,714                          | 23,428                      | 10/05/2022 | 09/25/2052                       |
| 31418E-KS-8 .....                                                                            | FNMA Pool #MA4804 .....                                | ...     | ...           | ...       | 1.A .....                                                                 | 98,920      | 93.8070                        | 102,275    | 109,027    | 98,967                        |                                           | 47                                       |                                                           |                                                                | 4.000    | 4.827             | MON ..... | 363                             | 363                         | 11/03/2022 | 11/25/2052                       |
| 31418E-KT-6 .....                                                                            | FNMA Pool #MA4805 .....                                | ...     | ...           | ...       | 1.A .....                                                                 | 64,848      | 96.3560                        | 66,773     | 69,298     | 64,867                        |                                           | 19                                       |                                                           |                                                                | 4.500    | 5.088             | MON ..... | 260                             | 260                         | 11/03/2022 | 11/25/2052                       |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE INSURANCE COMPANY

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                                                 | C o d e | F o r e i g n | 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 |
| 31418E-LY-4 .....                                                                                                   | FNMA Pool #MA4842 .....                                     | .....   | .....         | .....     | 1.A .....                                                                 | 88,200      | 100.3040                       | 89,829     | 89,557     | 88,203                        |                                           | 3                                       |                                                           |                                                                | 5.500    | 5.669             | MON ..... | 410                             | 410                         | 11/03/2022 | 11/25/2052                       |
| 0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities                       |                                                             |         |               |           |                                                                           | 21,483,080  | XXX                            | 20,651,757 | 22,121,414 | 21,487,687                    |                                           | 5,065                                   |                                                           |                                                                | XXX      | XXX               | XXX       | 74,017                          | 245,671                     | XXX        | XXX                              |
| 0909999999. Total - U.S. Special Revenues Bonds                                                                     |                                                             |         |               |           |                                                                           | 25,238,470  | XXX                            | 23,868,800 | 25,453,764 | 24,994,837                    |                                           | (37,327)                                |                                                           |                                                                | XXX      | XXX               | XXX       | 93,473                          | 386,425                     | XXX        | XXX                              |
| 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                       |
| 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                       |
| 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                       |
| 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 .....  | 50                              | 596                         | 03/10/2021 | 09/15/2030                       |
| 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-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                       |
| 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                       |
| 907818-DN-5 .....                                                                                                   | Union Pacific Corp Sr Nt .....                              | .....   | .....         | 1 .....   | 1.G FE .....                                                              | 998,220     | 99.3220                        | 993,219    | 1,000,000  | 999,924                       |                                           | 263                                     |                                                           |                                                                | 2.750    | 2.777             | AO .....  | 5,806                           | 27,500                      | 01/21/2016 | 04/15/2023                       |
| 91159H-HN-3 .....                                                                                                   | US Bancorp Sr MT Nt .....                                   | .....   | .....         | 1 .....   | 1.F FE .....                                                              | 992,680     | 92.4670                        | 924,670    | 1,000,000  | 997,189                       |                                           | 747                                     |                                                           |                                                                | 2.375    | 2.458             | JJ .....  | 10,490                          | 23,750                      | 07/19/2016 | 07/22/2026                       |
| 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                       |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations                     |                                                             |         |               |           |                                                                           | 3,894,407   | XXX                            | 3,411,992  | 3,870,000  | 3,892,739                     |                                           | (3,263)                                 |                                                           |                                                                | XXX      | XXX               | XXX       | 33,137                          | 106,409                     | XXX        | XXX                              |
| 64829K-BV-1 .....                                                                                                   | New Residential Mtg Ln Tr RMBS Ser 2017-2A CI A3 .....      | .....   | .....         | 4 .....   | 1.A .....                                                                 | 664,857     | 95.0140                        | 607,459    | 639,338    | 653,936                       |                                           | (1,130)                                 |                                                           |                                                                | 4.000    | 3.383             | MON ..... | 2,131                           | 25,574                      | 04/19/2017 | 03/25/2057                       |
| 1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities |                                                             |         |               |           |                                                                           | 664,857     | XXX                            | 607,459    | 639,338    | 653,936                       |                                           | (1,130)                                 |                                                           |                                                                | XXX      | XXX               | XXX       | 2,131                           | 25,574                      | XXX        | XXX                              |
| 36252H-AE-1 .....                                                                                                   | GS Mortgage Securities Trust CMBS Ser 2017-GS5 CI AAB ..... | .....   | .....         | 4 .....   | 1.A .....                                                                 | 823,676     | 95.7200                        | 765,462    | 799,685    | 806,080                       |                                           | (1,837)                                 |                                                           |                                                                | 3.467    | 3.003             | MON ..... | 2,310                           | 27,725                      | 03/07/2017 | 03/10/2050                       |
| 94989M-AA-8 .....                                                                                                   | Wells Fargo Comm Mtg Tr CMBS Ser 2013-BTC CI A .....        | .....   | .....         | 4 .....   | 1.A .....                                                                 | 1,045,391   | 99.1900                        | 991,297    | 1,000,000  | 1,000,439                     |                                           | (6,449)                                 |                                                           |                                                                | 3.544    | 2.901             | MON ..... | 2,953                           | 35,440                      | 04/30/2015 | 04/16/2035                       |
| 1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities  |                                                             |         |               |           |                                                                           | 1,869,067   | XXX                            | 1,756,759  | 1,799,685  | 1,806,519                     |                                           | (8,286)                                 |                                                           |                                                                | XXX      | XXX               | XXX       | 5,263                           | 63,165                      | XXX        | XXX                              |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds                                               |                                                             |         |               |           |                                                                           | 6,428,331   | XXX                            | 5,776,210  | 6,309,023  | 6,353,194                     |                                           | (12,679)                                |                                                           |                                                                | XXX      | XXX               | XXX       | 40,531                          | 195,148                     | 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                                                                              |                                                             |         |               |           |                                                                           | 22,390,323  | XXX                            | 20,131,029 | 21,441,350 | 22,058,369                    |                                           | (61,133)                                |                                                           |                                                                | XXX      | XXX               | XXX       | 132,351                         | 571,548                     | XXX        | XXX                              |
| 2429999999. Total - Residential Mortgage-Backed Securities                                                          |                                                             |         |               |           |                                                                           | 22,147,937  | XXX                            | 21,259,216 | 22,760,752 | 22,141,623                    |                                           | 3,935                                   |                                                           |                                                                | XXX      | XXX               | XXX       | 76,148                          | 271,245                     | XXX        | XXX                              |
| 2439999999. Total - Commercial Mortgage-Backed Securities                                                           |                                                             |         |               |           |                                                                           | 1,869,067   | XXX                            | 1,756,759  | 1,799,685  | 1,806,519                     |                                           | (8,286)                                 |                                                           |                                                                | XXX      | XXX               | XXX       | 5,263                           | 63,165                      | XXX        | XXX                              |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE INSURANCE COMPANY

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<br>Identification                                         | Description | C<br>o<br>d<br>e | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>Char | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol | Actual<br>Cost | Rate<br>Used to<br>Obtain<br>Fair<br>Value | Fair<br>Value | Par<br>Value | Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change<br>in<br>Book/<br>Adjusted<br>Carrying<br>Value | Rate<br>of | Effective<br>Rate<br>of | When<br>Paid | Admitted<br>Amount<br>Due and<br>Accrued | Amount<br>Received<br>During Year | Acquired | Stated<br>Contractual<br>Maturity<br>Date |
| 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                                        |             |                  |                                 |              |                                                                                                                  | 46,407,327     | XXX                                        | 43,147,004    | 46,001,787   | 46,006,511                             |                                                    | (65,484)                                              |                                                                               |                                                                                        | XXX        | XXX                     | XXX          | 213,762                                  | 905,958                           | XXX      | XXX                                       |

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|             |                                                                     |            |               |               |           |               |         |               |        |               |           |               |           |  |  |  |  |  |  |
|-------------|---------------------------------------------------------------------|------------|---------------|---------------|-----------|---------------|---------|---------------|--------|---------------|-----------|---------------|-----------|--|--|--|--|--|--|
| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: |            |               |               |           |               |         |               |        |               |           |               |           |  |  |  |  |  |  |
| 1A          | 1A ...\$ .....                                                      | 38,005,114 | 1B ..\$ ..... | 1C ..\$ ..... | 1,428,858 | 1D ..\$ ..... | 505,000 | 1E ..\$ ..... | 49,944 | 1F ..\$ ..... | 3,171,989 | 1G ..\$ ..... | 1,049,763 |  |  |  |  |  |  |
| 1B          | 2A ...\$ .....                                                      | 343,251    | 2B ..\$ ..... | 2C ..\$ ..... | 454,651   |               |         |               |        |               |           |               |           |  |  |  |  |  |  |
| 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**

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1                                                    | 2                                        | 3       | 4                 | 5                                 | 6                         | 7              | 8              | 9                                       |
|------------------------------------------------------|------------------------------------------|---------|-------------------|-----------------------------------|---------------------------|----------------|----------------|-----------------------------------------|
| CUSIP Identification                                 | Description                              | Foreign | Date Acquired     | Name of Vendor                    | Number of Shares of Stock | Actual Cost    | Par Value      | Paid for Accrued Interest and Dividends |
| 912810-TD-0 .....                                    | U S Treasury Nt 2.250% 02/15/52 .....    |         | ...05/03/2022 ... | Bank of America BISO Dealer ..... |                           | .....814,120   | .....952,400   | .....4,617                              |
| 912820-DY-4 .....                                    | US Treasury Nt 1.875% 02/15/32 .....     |         | ...05/03/2022 ... | Bank of America BISO Dealer ..... |                           | .....953,075   | .....1,047,600 | .....4,232                              |
| 912820-FY-2 .....                                    | US Treasury Nt 3.875% 11/30/29 .....     |         | ...12/20/2022 ... | Wells Fargo Securities LLC .....  |                           | .....1,596,677 | .....1,587,000 | .....3,548                              |
| 0109999999. Subtotal - Bonds - U.S. Governments      |                                          |         |                   |                                   |                           | 3,363,872      | 3,587,000      | 12,397                                  |
| 31320N-RC-9 .....                                    | FHLMC Pool #SD1383 2.000% 02/25/52 ..... |         | ...11/03/2022 ... | Bank of America BISO Dealer ..... |                           | .....108,403   | .....137,703   | .....23                                 |
| 31320W-C6-8 .....                                    | FHLMC Pool #SD8193 2.000% 01/25/52 ..... |         | ...01/05/2022 ... | Morgan Stanley & Co LLC .....     |                           | .....4,709,285 | .....4,763,243 | .....1,323                              |
| 31320W-DS-9 .....                                    | FHLMC Pool #SD8213 3.000% 05/25/52 ..... |         | ...11/03/2022 ... | Bank of America BISO Dealer ..... |                           | .....16,411    | .....19,352    | .....5                                  |
| 31320W-DT-7 .....                                    | FHLMC Pool #SD8214 3.500% 05/25/52 ..... |         | ...11/03/2022 ... | Wells Fargo Securities LLC .....  |                           | .....33,830    | .....38,467    | .....11                                 |
| 31320W-E7-4 .....                                    | FHLMC Pool #SD8258 5.000% 10/25/52 ..... |         | ...11/03/2022 ... | Toronto Dominion .....            |                           | .....103,657   | .....107,678   | .....45                                 |
| 31320W-ET-6 .....                                    | FHLMC Pool# SD8246 5.000% 09/25/52 ..... |         | ...10/05/2022 ... | Goldman Sachs & Company .....     |                           | .....9,133,464 | .....9,305,025 | .....6,462                              |
| 31418E-CU-2 .....                                    | FNMA Pool #MA4582 2.000% 04/25/37 .....  |         | ...11/03/2022 ... | Goldman Sachs & Company .....     |                           | .....73,819    | .....84,244    | .....14                                 |
| 31418E-D5-6 .....                                    | FNMA Pool #MA4623 2.500% 06/25/52 .....  |         | ...11/03/2022 ... | Morgan Stanley & Co LLC .....     |                           | .....103,561   | .....126,898   | .....26                                 |
| 31418E-HJ-2 .....                                    | FNMA Pool #MA4732 4.000% 09/01/52 .....  |         | ...10/05/2022 ... | Morgan Stanley & Co LLC .....     |                           | .....2,938,523 | .....3,141,230 | .....1,745                              |
| 31418E-HK-9 .....                                    | FNMA Pool # MA4733 4.500% 09/25/52 ..... |         | ...10/05/2022 ... | Wells Fargo Securities LLC .....  |                           | .....2,998,053 | .....3,123,734 | .....1,952                              |
| 31418E-KS-8 .....                                    | FNMA Pool #MA4804 4.000% 11/25/52 .....  |         | ...11/03/2022 ... | Barclays Capital Inc .....        |                           | .....98,920    | .....109,027   | .....36                                 |
| 31418E-KT-6 .....                                    | FNMA Pool #MA4805 4.500% 11/25/52 .....  |         | ...11/03/2022 ... | Nomura Securities Intl LLC .....  |                           | .....64,848    | .....69,298    | .....26                                 |
| 31418E-LY-4 .....                                    | FNMA Pool #MA4842 5.500% 11/25/52 .....  |         | ...11/03/2022 ... | Wells Fargo Securities LLC .....  |                           | .....88,200    | .....89,557    | .....41                                 |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues |                                          |         |                   |                                   |                           | 20,470,974     | 21,115,456     | 11,709                                  |
| 2509999997. Total - Bonds - Part 3                   |                                          |         |                   |                                   |                           | 23,834,846     | 24,702,456     | 24,106                                  |
| 2509999998. Total - Bonds - Part 5                   |                                          |         |                   |                                   |                           | 417,326        | 425,742        | 189                                     |
| 2509999999. Total - Bonds                            |                                          |         |                   |                                   |                           | 24,252,172     | 25,128,198     | 24,295                                  |
| 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                                  |                                          |         |                   |                                   |                           | 24,252,172     | XXX            | 24,295                                  |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE INSURANCE COMPANY

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<br>Identi-<br>fication                                               | Description                                                                     | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Con-<br>sideration | Par Value      | Actual Cost    | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>Decrease | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11+12-13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date |
| 3138YK-HF-3 ..                                                             | FNMA Pool #AY5629 3.000% 06/25/45 .....                                         |              | ..12/01/2022 ..  | Paydown .....        |                                 | .....79,668        | .....79,668    | .....80,253    | .....80,207                                          |                                                  | .....(540)                                             |                                                                               | .....(540)                                                                 |                                                                                     | .....79,668                                                   |                                                      |                                        |                                     | .....1,007                                                            | ..06/25/2045 ..                                |
| 3140H5-JJL-2 ..                                                            | FNMA Pool #BJ3876 3.000% 01/25/48 .....                                         |              | ..12/01/2022 ..  | Paydown .....        |                                 | .....72,958        | .....72,958    | .....70,686    | .....70,754                                          |                                                  | .....2,203                                             |                                                                               | .....2,203                                                                 |                                                                                     | .....72,958                                                   |                                                      |                                        |                                     | .....848                                                              | ..01/25/2048 ..                                |
| 31419C-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 .....        |                                 | .....56,204        | .....56,204    | .....58,242    | .....58,158                                          |                                                  | .....(1,953)                                           |                                                                               | .....(1,953)                                                               |                                                                                     | .....56,204                                                   |                                                      |                                        |                                     | .....832                                                              | ..05/25/2049 ..                                |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues                       |                                                                                 |              |                  |                      |                                 | 306,619            | 306,619        | 311,073        | 310,844                                              |                                                  | (4,226)                                                |                                                                               | (4,226)                                                                    |                                                                                     | 306,619                                                       |                                                      |                                        |                                     | 4,359                                                                 | XXX                                            |
| 124857-AP-8 ..                                                             | CBS Corp Sr Nt 3.500% 01/15/25 .....                                            |              | ..04/18/2022 ..  | Call 103.2766 .....  |                                 | .....516,383       | .....500,000   | .....495,165   | .....498,346                                         |                                                  | .....117                                               |                                                                               | .....117                                                                   |                                                                                     | .....498,463                                                  |                                                      | .....1,537                             | .....1,537                          | .....28,464                                                           | ..01/15/2025 ..                                |
| 36252H-AE-1 ..                                                             | GS Mortgage Securities Trust CMBS Ser 2017-<br>GS5 Cl AAB 3.467% 03/10/50 ..... |              | ..12/01/2022 ..  | Paydown .....        |                                 | .....187,135       | .....187,135   | .....192,749   | .....189,062                                         |                                                  | .....(1,926)                                           |                                                                               | .....(1,926)                                                               |                                                                                     | .....187,135                                                  |                                                      |                                        |                                     | .....3,653                                                            | ..03/10/2050 ..                                |
| 64829K-BV-1 ..                                                             | New Residential Mtg Ln Tr RMBS Ser 2017-2A<br>Cl A3 4.000% 03/25/57 .....       |              | ..12/01/2022 ..  | Paydown .....        |                                 | .....195,588       | .....195,588   | .....203,395   | .....200,399                                         |                                                  | .....(4,811)                                           |                                                                               | .....(4,811)                                                               |                                                                                     | .....195,588                                                  |                                                      |                                        |                                     | .....3,538                                                            | ..03/25/2057 ..                                |
| 92826C-AC-6 ..                                                             | Visa Inc Sr Nt 2.800% 12/14/22 .....                                            |              | ..12/14/2022 ..  | Maturity .....       |                                 | .....1,000,000     | .....1,000,000 | .....1,014,500 | .....1,002,156                                       |                                                  | .....(2,156)                                           |                                                                               | .....(2,156)                                                               |                                                                                     | .....1,000,000                                                |                                                      |                                        |                                     | .....28,000                                                           | ..12/14/2022 ..                                |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |                                                                                 |              |                  |                      |                                 | 1,899,106          | 1,882,723      | 1,905,809      | 1,889,963                                            |                                                  | (8,776)                                                |                                                                               | (8,776)                                                                    |                                                                                     | 1,881,186                                                     |                                                      | 1,537                                  | 1,537                               | 63,655                                                                | XXX                                            |
| 2509999997. Total - Bonds - Part 4                                         |                                                                                 |              |                  |                      |                                 | 2,205,725          | 2,189,342      | 2,216,882      | 2,200,807                                            |                                                  | (13,002)                                               |                                                                               | (13,002)                                                                   |                                                                                     | 2,187,805                                                     |                                                      | 1,537                                  | 1,537                               | 68,014                                                                | XXX                                            |
| 2509999998. Total - Bonds - Part 5                                         |                                                                                 |              |                  |                      |                                 | 425,742            | 425,742        | 417,326        |                                                      |                                                  | 8,417                                                  |                                                                               | 8,417                                                                      |                                                                                     | 425,742                                                       |                                                      |                                        |                                     | 3,421                                                                 | XXX                                            |
| 2509999999. Total - Bonds                                                  |                                                                                 |              |                  |                      |                                 | 2,631,467          | 2,615,084      | 2,634,208      | 2,200,807                                            |                                                  | (4,585)                                                |                                                                               | (4,585)                                                                    |                                                                                     | 2,613,547                                                     |                                                      | 1,537                                  | 1,537                               | 71,435                                                                | 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                                                        |                                                                                 |              |                  |                      |                                 | 2,631,467          | XXX            | 2,634,208      | 2,200,807                                            |                                                  | (4,585)                                                |                                                                               | (4,585)                                                                    |                                                                                     | 2,613,547                                                     |                                                      | 1,537                                  | 1,537                               | 71,435                                                                | XXX                                            |

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE INSURANCE COMPANY

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<br>Identi-<br>fication                         | Description                           | For-<br>eign | Date<br>Acquired | Name of Vendor                   | Disposal<br>Date | Name of<br>Purchaser | Par Value<br>(Bonds)<br>or<br>Number of<br>Shares<br>(Stock) | Actual Cost  | Consid-<br>eration | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amort-<br>ization)/<br>Accretion | Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Valu (12 +<br>13 - 14) | Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 3132DN-RC-9 ...                                      | FHLMC Pool #SD1383 2.000% 02/25/52 .  | .....        | ..11/03/2022 .   | Bank of America BISO Dealer ...  | ..12/01/2022 .   | Paydown .....        | .....375                                                     | .....295     | .....375           | .....375                                              | .....                                              | .....                                                  | .....80                                                                    | .....80                                                                       | .....                                                                               | .....                                                | .....                                     | .....                               | .....1                                                     | .....                                               |
| 3132DW-C6-8 ..                                       | FHLMC Pool #SD8193 2.000% 01/25/52 .  | .....        | ..01/05/2022 .   | Morgan Stanley & Co LLC .....    | ..12/01/2022 .   | Paydown .....        | .....236,757                                                 | .....234,075 | .....236,757       | .....236,757                                          | .....                                              | .....2,682                                             | .....                                                                      | .....2,682                                                                    | .....                                                                               | .....                                                | .....                                     | .....                               | .....2,353                                                 | .....66                                             |
| 3132DW-DS-9 ...                                      | FHLMC Pool #SD8213 3.000% 05/25/52 .  | .....        | ..11/03/2022 .   | Bank of America BISO Dealer ...  | ..12/01/2022 .   | Paydown .....        | .....65                                                      | .....55      | .....65            | .....65                                               | .....                                              | .....10                                                | .....                                                                      | .....10                                                                       | .....                                                                               | .....                                                | .....                                     | .....                               | .....                                                      | .....                                               |
| 3132DW-DT-7 ..                                       | FHLMC Pool #SD8214 3.500% 05/25/52 .  | .....        | ..11/03/2022 .   | Wells Fargo Securities LLC ....  | ..12/01/2022 .   | Paydown .....        | .....156                                                     | .....137     | .....156           | .....156                                              | .....                                              | .....19                                                | .....                                                                      | .....19                                                                       | .....                                                                               | .....                                                | .....                                     | .....                               | .....                                                      | .....                                               |
| 3132DW-E7-4 ...                                      | FHLMC Pool #SD8258 5.000% 10/25/52 .  | .....        | ..11/03/2022 .   | Toronto Dominion .....           | ..12/01/2022 .   | Paydown .....        | .....773                                                     | .....744     | .....773           | .....773                                              | .....                                              | .....29                                                | .....                                                                      | .....29                                                                       | .....                                                                               | .....                                                | .....                                     | .....                               | .....3                                                     | .....                                               |
| 3132DW-ET-6 ...                                      | FHLMC Pool# SD8246 5.000% 09/25/52 .  | .....        | ..10/05/2022 .   | Goldman Sachs & Company .....    | ..12/01/2022 .   | Paydown .....        | .....124,706                                                 | .....122,407 | .....124,706       | .....124,706                                          | .....                                              | .....2,299                                             | .....                                                                      | .....2,299                                                                    | .....                                                                               | .....                                                | .....                                     | .....                               | .....751                                                   | .....87                                             |
| 31418E-CU-2 ..                                       | FNMA Pool #MA4582 2.000% 04/25/37 ... | .....        | ..11/03/2022 .   | Goldman Sachs & Company .....    | ..12/01/2022 .   | Paydown .....        | .....603                                                     | .....528     | .....603           | .....603                                              | .....                                              | .....75                                                | .....                                                                      | .....75                                                                       | .....                                                                               | .....                                                | .....                                     | .....                               | .....1                                                     | .....                                               |
| 31418E-D5-6 ...                                      | FNMA Pool #MA4623 2.500% 06/25/52 ... | .....        | ..11/03/2022 .   | Morgan Stanley & Co LLC .....    | ..12/01/2022 .   | Paydown .....        | .....346                                                     | .....282     | .....346           | .....346                                              | .....                                              | .....64                                                | .....                                                                      | .....64                                                                       | .....                                                                               | .....                                                | .....                                     | .....                               | .....1                                                     | .....                                               |
| 31418E-HJ-2 ...                                      | FNMA Pool #MA4732 4.000% 09/01/52 ... | .....        | ..10/05/2022 .   | Morgan Stanley & Co LLC .....    | ..12/01/2022 .   | Paydown .....        | .....26,388                                                  | .....24,685  | .....26,388        | .....26,388                                           | .....                                              | .....1,703                                             | .....                                                                      | .....1,703                                                                    | .....                                                                               | .....                                                | .....                                     | .....                               | .....128                                                   | .....15                                             |
| 31418E-HK-9 ..                                       | FNMA Pool # MA4733 4.500% 09/25/52 .  | .....        | ..10/05/2022 .   | Wells Fargo Securities LLC ....  | ..12/01/2022 .   | Paydown .....        | .....34,221                                                  | .....32,845  | .....34,221        | .....34,221                                           | .....                                              | .....1,377                                             | .....                                                                      | .....1,377                                                                    | .....                                                                               | .....                                                | .....                                     | .....                               | .....177                                                   | .....21                                             |
| 31418E-KS-8 ..                                       | FNMA Pool #MA4804 4.000% 11/25/52 ... | .....        | ..11/03/2022 .   | Barclays Capital Inc .....       | ..12/01/2022 .   | Paydown .....        | .....500                                                     | .....454     | .....500           | .....500                                              | .....                                              | .....46                                                | .....                                                                      | .....46                                                                       | .....                                                                               | .....                                                | .....                                     | .....                               | .....2                                                     | .....                                               |
| 31418E-KT-6 ..                                       | FNMA Pool #MA4805 4.500% 11/25/52 ... | .....        | ..11/03/2022 .   | Nomura Securities Intl LLC ..... | ..12/01/2022 .   | Paydown .....        | .....409                                                     | .....383     | .....409           | .....409                                              | .....                                              | .....26                                                | .....                                                                      | .....26                                                                       | .....                                                                               | .....                                                | .....                                     | .....                               | .....2                                                     | .....                                               |
| 31418E-LY-4 ...                                      | FNMA Pool #MA4842 5.500% 11/25/52 ... | .....        | ..11/03/2022 .   | Wells Fargo Securities LLC ....  | ..12/01/2022 .   | Paydown .....        | .....443                                                     | .....436     | .....443           | .....443                                              | .....                                              | .....7                                                 | .....                                                                      | .....7                                                                        | .....                                                                               | .....                                                | .....                                     | .....                               | .....2                                                     | .....                                               |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues |                                       |              |                  |                                  |                  |                      | 425,742                                                      | 417,326      | 425,742            | 425,742                                               |                                                    | 8,417                                                  |                                                                            | 8,417                                                                         |                                                                                     |                                                      |                                           |                                     | 3,421                                                      | 189                                                 |
| 2509999998. Total - Bonds                            |                                       |              |                  |                                  |                  |                      | 425,742                                                      | 417,326      | 425,742            | 425,742                                               |                                                    | 8,417                                                  |                                                                            | 8,417                                                                         |                                                                                     |                                                      |                                           |                                     | 3,421                                                      | 189                                                 |
| 4509999998. Total - Preferred Stocks                 |                                       |              |                  |                                  |                  |                      |                                                              |              |                    |                                                       |                                                    |                                                        |                                                                            |                                                                               |                                                                                     |                                                      |                                           |                                     |                                                            |                                                     |
| 5989999998. Total - Common Stocks                    |                                       |              |                  |                                  |                  |                      |                                                              |              |                    |                                                       |                                                    |                                                        |                                                                            |                                                                               |                                                                                     |                                                      |                                           |                                     |                                                            |                                                     |
| 5999999999. Total - Preferred and Common Stocks      |                                       |              |                  |                                  |                  |                      |                                                              |              |                    |                                                       |                                                    |                                                        |                                                                            |                                                                               |                                                                                     |                                                      |                                           |                                     |                                                            |                                                     |
| .....                                                | .....                                 | .....        | .....            | .....                            | .....            | .....                | .....                                                        | .....        | .....              | .....                                                 | .....                                              | .....                                                  | .....                                                                      | .....                                                                         | .....                                                                               | .....                                                | .....                                     | .....                               | .....                                                      | .....                                               |
| .....                                                | .....                                 | .....        | .....            | .....                            | .....            | .....                | .....                                                        | .....        | .....              | .....                                                 | .....                                              | .....                                                  | .....                                                                      | .....                                                                         | .....                                                                               | .....                                                | .....                                     | .....                               | .....                                                      | .....                                               |
| .....                                                | .....                                 | .....        | .....            | .....                            | .....            | .....                | .....                                                        | .....        | .....              | .....                                                 | .....                                              | .....                                                  | .....                                                                      | .....                                                                         | .....                                                                               | .....                                                | .....                                     | .....                               | .....                                                      | .....                                               |
| 6009999999 - Totals                                  |                                       |              |                  |                                  |                  |                      |                                                              | 417,326      | 425,742            | 425,742                                               |                                                    | 8,417                                                  |                                                                            | 8,417                                                                         |                                                                                     |                                                      |                                           |                                     | 3,421                                                      | 189                                                 |

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

[illegible]

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

|                  |        |               |        |                   |        |                   |         |
|------------------|--------|---------------|--------|-------------------|--------|-------------------|---------|
| 1. January.....  | 10,516 | 4. April..... | 10,637 | 7. July.....      | 10,662 | 10. October.....  | 221,368 |
| 2. February..... | 15,176 | 5. May.....   | 10,054 | 8. August.....    | 14,974 | 11. November..... | 233,858 |
| 3. March.....    | 10,649 | 6. June.....  | 15,963 | 9. September..... | 11,889 | 12. December..... | 214,308 |

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]

E28

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE HARLEYSVILLE INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc.                                                              | 1               | 2                                      | Deposits For the Benefit of All Policyholders |            | All Other Special Deposits   |            |
|---------------------------------------------------------------------------|-----------------|----------------------------------------|-----------------------------------------------|------------|------------------------------|------------|
|                                                                           |                 |                                        | 3                                             | 4          | 5                            | 6          |
|                                                                           | Type of Deposit | Purpose of Deposit                     | Book/Adjusted Carrying Value                  | Fair Value | Book/Adjusted Carrying Value | Fair Value |
| 1. Alabama .....                                                          | AL              |                                        |                                               |            |                              |            |
| 2. Alaska .....                                                           | AK              | B For protection of all ph's .....     | 59,817                                        | 55,364     |                              |            |
| 3. Arizona .....                                                          | AZ              |                                        |                                               |            |                              |            |
| 4. Arkansas .....                                                         | AR              | B For protection of state's ph's ..... |                                               |            | 301,777                      | 287,113    |
| 5. California .....                                                       | CA              |                                        |                                               |            |                              |            |
| 6. Colorado .....                                                         | CO              |                                        |                                               |            |                              |            |
| 7. Connecticut .....                                                      | CT              |                                        |                                               |            |                              |            |
| 8. Delaware .....                                                         | DE              | B Workers compensation .....           |                                               |            | 99,394                       | 95,848     |
| 9. District of Columbia .....                                             | DC              |                                        |                                               |            |                              |            |
| 10. Florida .....                                                         | FL              | B License requirement-hv .....         |                                               |            | 207,417                      | 215,876    |
| 11. Georgia .....                                                         | GA              | B License requirement-hv .....         |                                               |            | 77,781                       | 80,954     |
| 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 .....                       |                                               |            | 207,417                      | 215,876    |
| 23. Michigan .....                                                        | MI              |                                        |                                               |            |                              |            |
| 24. Minnesota .....                                                       | MN              |                                        |                                               |            |                              |            |
| 25. Mississippi .....                                                     | MS              |                                        |                                               |            |                              |            |
| 26. Missouri .....                                                        | MO              |                                        |                                               |            |                              |            |
| 27. Montana .....                                                         | MT              |                                        |                                               |            |                              |            |
| 28. Nebraska .....                                                        | NE              |                                        |                                               |            |                              |            |
| 29. Nevada .....                                                          | NV              |                                        |                                               |            |                              |            |
| 30. New Hampshire .....                                                   | NH              |                                        |                                               |            |                              |            |
| 31. New Jersey .....                                                      | NJ              |                                        |                                               |            |                              |            |
| 32. New Mexico .....                                                      | NM              | B Multiple .....                       | 549,339                                       | 529,178    | 365,242                      | 353,411    |
| 33. New York .....                                                        | NY              |                                        |                                               |            |                              |            |
| 34. North Carolina .....                                                  | NC              | B License requirement-hv .....         |                                               |            | 791,918                      | 775,339    |
| 35. North Dakota .....                                                    | ND              |                                        |                                               |            |                              |            |
| 36. Ohio .....                                                            | OH              | B Multiple .....                       | 498,476                                       | 461,367    | 1,994,350                    | 1,922,188  |
| 37. Oklahoma .....                                                        | OK              |                                        |                                               |            |                              |            |
| 38. Oregon .....                                                          | OR              | B Surety .....                         |                                               |            | 268,364                      | 258,789    |
| 39. Pennsylvania .....                                                    | PA              |                                        |                                               |            |                              |            |
| 40. Rhode Island .....                                                    | RI              |                                        |                                               |            |                              |            |
| 41. South Carolina .....                                                  | SC              |                                        |                                               |            |                              |            |
| 42. South Dakota .....                                                    | SD              |                                        |                                               |            |                              |            |
| 43. Tennessee .....                                                       | TN              |                                        |                                               |            |                              |            |
| 44. Texas .....                                                           | TX              |                                        |                                               |            |                              |            |
| 45. Utah .....                                                            | UT              |                                        |                                               |            |                              |            |
| 46. Vermont .....                                                         | VT              |                                        |                                               |            |                              |            |
| 47. Virginia .....                                                        | VA              | B License requirement-hv .....         |                                               |            | 492,748                      | 470,821    |
| 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                                    | 1,107,632                                     | 1,045,909  | 4,806,408                    | 4,676,215  |
| 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                                    |                                               |            |                              |            |