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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

HARLEYSVILLE PREFERRED INSURANCE COMPANY

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

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

Country of Domicile United States of America

Incorporated/Organized 10/30/1985 Commenced Business 10/30/1985

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

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

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

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

Internet Website Address WWW.NATIONWIDE.COM

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

OFFICERS

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

OTHER

PAMELA ANN BIESECKER, SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

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

State of OHIO
County of FRANKLIN
SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

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

a. Is this an original filing? .... Yes [X] No [ ]
b. If no,
1. State the amendment number........
2. Date filed ....
3. Number of pages attached............

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	22,924,559	44.752	22,924,559		22,924,559	44.752
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,077,206	4.055	2,077,205		2,077,205	4.055
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	17,747,452	34.645	17,747,453		17,747,453	34.645
1.06 Industrial and miscellaneous	6,778,933	13.233	6,778,934		6,778,934	13.233
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	49,528,150	96.685	49,528,151		49,528,151	96.685
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)	9,744	0.019	9,744		9,744	0.019
6.02 Cash equivalents (Schedule E, Part 2)	1,688,186	3.296	1,688,186		1,688,186	3.296
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	1,697,930	3.315	1,697,930		1,697,930	3.315
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	51,226,080	100.000	51,226,081		51,226,081	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		44,870,187
2.	Cost of bonds and stocks acquired, Part 3, Column 7		10,501,195
3.	Accrual of discount		79,266
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		(879)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		5,790,791
7.	Deduct amortization of premium		163,538
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		32,711
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		49,528,151
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		49,528,151

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	22,924,559	21,582,652	22,755,496	22,981,000
	2. Canada				
	3. Other Countries				
	4. Totals	22,924,559	21,582,652	22,755,496	22,981,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,077,206	2,133,860	2,374,070	2,000,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	17,747,452	15,841,158	17,907,246	17,608,885
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	6,778,934	6,580,558	6,903,931	6,758,167
	9. Canada				
	10. Other Countries				
	11. Totals	6,778,934	6,580,558	6,903,931	6,758,167
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	49,528,151	46,138,228	49,940,743	49,348,052
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	49,528,151	46,138,228	49,940,743	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	4,488,284	6,943,090	8,341,911	1,927,164	1,224,110	XXX	22,924,559	46.3	19,321,940	43.1	22,924,559	
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	4,488,284	6,943,090	8,341,911	1,927,164	1,224,110	XXX	22,924,559	46.3	19,321,940	43.1	22,924,559	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		2,077,205				XXX	2,077,205	4.2	2,104,611	4.7	2,077,205	
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		2,077,205				XXX	2,077,205	4.2	2,104,611	4.7	2,077,205	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,475,495	7,771,569	3,701,982	2,427,575	1,370,832	XXX	17,747,453	35.8	10,757,535	24.0	16,747,453	1,000,000
5.2 NAIC 2						XXX			2,207,273	4.9		
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	2,475,495	7,771,569	3,701,982	2,427,575	1,370,832	XXX	17,747,453	35.8	12,964,808	28.9	16,747,453	1,000,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,588,096	3,388,177	802,661			XXX	6,778,934	13.7	9,482,135	21.1	3,124,120	3,654,814
6.2 NAIC 2						XXX			996,692	2.2		
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	2,588,096	3,388,177	802,661			XXX	6,778,934	13.7	10,478,827	23.4	3,124,120	3,654,814
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 9,551,875	20,180,041	12,846,554	4,354,739	2,594,942		49,528,151	100.0	XXX	XXX	44,873,337	4,654,814
12.2 NAIC 2	(d)								XXX	XXX		
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	9,551,875	20,180,041	12,846,554	4,354,739	2,594,942		(b) 49,528,151	100.0	XXX	XXX	44,873,337	4,654,814
12.8 Line 12.7 as a % of Col. 7	19.3	40.7	25.9	8.8	5.2		100.0	XXX	XXX	XXX	90.6	9.4
13. Total Bonds Prior Year												
13.1 NAIC 1	4,297,945	24,072,819	10,532,405	2,638,935	124,117		XXX	XXX	41,666,221	92.9	37,796,981	3,869,240
13.2 NAIC 2		3,203,965					XXX	XXX	3,203,965	7.1	3,203,964	1
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	4,297,945	27,276,784	10,532,405	2,638,935	124,117		XXX	XXX	(b) 44,870,186	100.0	41,000,945	3,869,241
13.8 Line 13.7 as a % of Col. 9	9.6	60.8	23.5	5.9	0.3		XXX	XXX	100.0	XXX	91.4	8.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	7,421,131	18,924,961	11,577,564	4,354,739	2,594,942		44,873,337	90.6	37,796,981	84.2	44,873,337	XXX
14.2 NAIC 2									3,203,964	7.1		XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	7,421,131	18,924,961	11,577,564	4,354,739	2,594,942		44,873,337	90.6	41,000,945	91.4	44,873,337	XXX
14.8 Line 14.7 as a % of Col. 7	16.5	42.2	25.8	9.7	5.8		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	15.0	38.2	23.4	8.8	5.2		90.6	XXX	XXX	XXX	90.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	2,130,744	1,255,080	1,268,990				4,654,814	9.4	3,869,240	8.6	XXX	4,654,814
15.2 NAIC 2									1	0.0	XXX	
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	2,130,744	1,255,080	1,268,990				4,654,814	9.4	3,869,241	8.6	XXX	4,654,814
15.8 Line 15.7 as a % of Col. 7	45.8	27.0	27.3				100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	4.3	2.5	2.6				9.4	XXX	XXX	XXX	XXX	9.4

(a) Includes $ 4,654,814 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations and $ .... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ .... current year, $ .... prior year of bonds with 5GI designations and $ .... current year, $ .... prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	4,488,284	6,943,090	8,341,911	1,927,164	1,224,110	XXX	22,924,559	46.3	19,321,940	43.1	22,924,559	
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	4,488,284	6,943,090	8,341,911	1,927,164	1,224,110	XXX	22,924,559	46.3	19,321,940	43.1	22,924,559	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		2,077,205				XXX	2,077,205	4.2	2,104,611	4.7	2,077,205	
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		2,077,205				XXX	2,077,205	4.2	2,104,611	4.7	2,077,205	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	64,204	2,654,167	953,283			XXX	3,671,654	7.4	2,840,479	6.3	2,671,654	1,000,000
5.02 Residential Mortgage-Backed Securities	2,411,291	5,117,401	2,748,699	2,427,575	1,370,832	XXX	14,075,798	28.4	10,124,329	22.6	14,075,799	(1)
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	2,475,495	7,771,568	3,701,982	2,427,575	1,370,832	XXX	17,747,452	35.8	12,964,808	28.9	16,747,453	999,999
6. Industrial and Miscellaneous												
6.01 Issuer Obligations		1,998,569				XXX	1,998,569	4.0	4,995,995	11.1	1,998,569	
6.02 Residential Mortgage-Backed Securities	65,663	303,108	285,166			XXX	653,937	1.3	855,464	1.9		653,937
6.03 Commercial Mortgage-Backed Securities	2,522,433	603,995				XXX	3,126,428	6.3	3,627,367	8.1	1,125,551	2,000,877
6.04 Other Loan-Backed and Structured Securities		482,505	517,495			XXX	1,000,000	2.0	1,000,000	2.2		1,000,000
6.05 Totals	2,588,096	3,388,177	802,661			XXX	6,778,934	13.7	10,478,826	23.4	3,124,120	3,654,814
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations	4,552,488	13,673,031	9,295,194	1,927,164	1,224,110	XXX	30,671,987	61.9	XXX	XXX	29,671,987	1,000,000
12.02 Residential Mortgage-Backed Securities	2,476,954	5,420,509	3,033,865	2,427,575	1,370,832	XXX	14,729,735	29.7	XXX	XXX	14,075,799	653,936
12.03 Commercial Mortgage-Backed Securities	2,522,433	603,995				XXX	3,126,428	6.3	XXX	XXX	1,125,551	2,000,877
12.04 Other Loan-Backed and Structured Securities		482,505	517,495			XXX	1,000,000	2.0	XXX	XXX		1,000,000
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	9,551,875	20,180,040	12,846,554	4,354,739	2,594,942		49,528,150	100.0	XXX	XXX	44,873,337	4,654,813
12.10 Line 12.09 as a % of Col. 7	19.3	40.7	25.9	8.8	5.2		100.0	XXX	XXX	XXX	90.6	9.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,002,156	18,722,069	7,590,055	1,948,745		XXX	XXX	XXX	29,263,025	65.2	29,263,025	
13.02 Residential Mortgage-Backed Securities	2,801,824	5,264,216	2,099,446	690,190	124,117	XXX	XXX	XXX	10,979,793	24.5	10,124,329	855,464
13.03 Commercial Mortgage-Backed Securities	493,965	3,133,402				XXX	XXX	XXX	3,627,367	8.1	1,613,591	2,013,776
13.04 Other Loan-Backed and Structured Securities		157,096	842,904			XXX	XXX	XXX	1,000,000	2.2		1,000,000
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	4,297,945	27,276,783	10,532,405	2,638,935	124,117		XXX	XXX	44,870,185	100.0	41,000,945	3,869,240
13.10 Line 13.09 as a % of Col. 9	9.6	60.8	23.5	5.9	0.3		XXX	XXX	100.0	XXX	91.4	8.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	4,488,284	13,203,565	8,828,865	1,927,164	1,224,110	XXX	29,671,988	59.9	29,263,025	65.2	29,671,988	XXX
14.02 Residential Mortgage-Backed Securities	2,411,291	5,117,401	2,748,699	2,427,575	1,370,832	XXX	14,075,798	28.4	10,124,329	22.6	14,075,798	XXX
14.03 Commercial Mortgage-Backed Securities	521,556	603,995				XXX	1,125,551	2.3	1,613,591	3.6	1,125,551	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	7,421,131	18,924,961	11,577,564	4,354,739	2,594,942		44,873,337	90.6	41,000,945	91.4	44,873,337	XXX
14.10 Line 14.09 as a % of Col. 7	16.5	42.2	25.8	9.7	5.8		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	15.0	38.2	23.4	8.8	5.2		90.6	XXX	XXX	XXX	90.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	64,204	469,466	466,329			XXX	999,999	2.0			XXX	999,999
15.02 Residential Mortgage-Backed Securities	65,663	303,108	285,166			XXX	653,937	1.3	855,464	1.9	XXX	653,937
15.03 Commercial Mortgage-Backed Securities	2,000,877					XXX	2,000,877	4.0	2,013,776	4.5	XXX	2,000,877
15.04 Other Loan-Backed and Structured Securities		482,505	517,495			XXX	1,000,000	2.0	1,000,000	2.2	XXX	1,000,000
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals	2,130,744	1,255,079	1,268,990				4,654,813	9.4	3,869,240	8.6	XXX	4,654,813
15.10 Line 15.09 as a % of Col. 7	45.8	27.0	27.3				100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	4.3	2.5	2.6				9.4	XXX	XXX	XXX	XXX	9.4

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	5,297,829			5,297,829
2. Cost of cash equivalents acquired	13,454,016			13,454,016
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	17,063,659			17,063,659
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)	1,688,186			1,688,186
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,688,186			1,688,186

(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

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912810-QD-3	U S Treasury Bd				1.A	1,989,984	104.8910	1,553,430	1,481,000	1,927,164		(21,581)			4.375	2.224	MN	8,412	64,794	01/09/2020	11/15/2039
912810-TD-0	U S Treasury Nt	SD			1.A	1,221,180	70.3130	1,004,484	1,428,600	1,224,110		2,930			2.250	2.990	FA	12,141	16,072	05/03/2022	02/15/2052
912828-2R-0	U S Treasury Nt				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
912828-3J-7	U S Treasury Nt				1.A	988,793	95.7310	957,305	1,000,000	996,744		1,647			2.125	2.300	MN	1,868	21,250	12/13/2017	11/30/2024
912828-3W-8	U S Treasury Nt	SD			1.A	2,973,410	94.1640	2,824,923	3,000,000	2,984,350		2,799			2.750	2.860	FA	31,162	82,500	12/11/2018	02/15/2028
912828-4L-1	U S Treasury Nt				1.A	2,978,799	99.4020	2,982,069	3,000,000	2,998,499		4,491			2.750	2.904	AO	14,130	82,500	05/22/2018	04/30/2023
912828-4N-7	U S Treasury Nt				1.A	1,520,748	94.5310	1,417,970	1,500,000	1,512,572		(2,147)			2.875	2.706	MN	5,599	43,125	01/09/2019	05/15/2028
912828-4V-9	U S Treasury Nt	SD			1.A	1,489,108	94.3520	1,415,274	1,500,000	1,493,454		1,055			2.875	2.960	FA	16,289	43,125	09/12/2018	08/15/2028
912828-G3-8	U S Treasury Nt				1.A	1,932,977	96.0780	1,921,562	2,000,000	1,979,007		10,785			2.250	2.830	MN	5,843	45,000	07/10/2018	11/15/2024
912828-S3-5	U S Treasury Nt				1.A	1,403,208	98.4300	1,476,446	1,500,000	1,489,785		20,127			1.375	2.763	JD	57	20,625	06/26/2018	06/30/2023
912828-X7-0	U S Treasury Nt	SD			1.A	2,969,700	96.4880	2,894,649	3,000,000	2,993,866		4,504			2.000	2.157	AO	10,276	60,000	05/24/2017	04/30/2024
91282C-BS-9	US Treasury Nt				1.A	906,410	87.0470	870,469	1,000,000	913,518		7,108			1.250	3.047	MS	3,194	6,250	07/13/2022	03/31/2028
91282C-DY-4	US Treasury Nt				1.A FE	1,429,612	85.1410	1,337,899	1,571,400	1,438,016		8,404			1.875	2.943	FA	11,129	14,732	05/03/2022	02/15/2032
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						22,755,496	XXX	21,582,652	22,981,000	22,924,559		45,417			XXX	XXX	XXX	128,599	522,473	XXX	XXX
0109999999. Total - U.S. Government Bonds						22,755,496	XXX	21,582,652	22,981,000	22,924,559		45,417			XXX	XXX	XXX	128,599	522,473	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
681712-PP-4	Omaha NE GO Ref Omaha Conv Ctr Arena	SD			1.C FE	1,224,170	105.4480	1,054,480	1,000,000	1,040,123		(16,913)			5.250	3.380	AO	13,125	52,500	09/18/2009	04/01/2025
681712-PQ-2	Omaha NE GO Ref Omaha Conv Ctr Arena	SD			1.C FE	1,149,900	107.9380	1,079,380	1,000,000	1,037,083		(10,492)			5.250	4.020	AO	13,125	52,500	04/23/2009	04/01/2026
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,374,070	XXX	2,133,860	2,000,000	2,077,206		(27,405)			XXX	XXX	XXX	26,250	105,000	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,374,070	XXX	2,133,860	2,000,000	2,077,206		(27,405)			XXX	XXX	XXX	26,250	105,000	XXX	XXX
548100-3N-4	Lower Colo Riv Auth TX Rev Jr Lien Seventh Suppl Ser			2	1.E FE	509,675	106.6380	506,528	475,000	486,954		(2,108)			4.750	4.187	JJ	11,281	22,563	02/03/2009	01/01/2028
646136-2B-6	New Jersey St Trans Fd Rev Fed Hwy Reim Nt Ser A-1			2	1.G FE	1,214,807	105.6550	1,162,203	1,100,000	1,145,917		(12,248)			5.000	3.701	JD	2,444	55,000	10/27/2016	06/15/2027
646136-2C-4	New Jersey St Trans Fd Rev Fed Hwy Reim Nt Ser A-1			2	1.G FE	1,096,730	105.2880	1,052,877	1,000,000	1,038,783		(10,324)			5.000	3.791	JD	2,222	50,000	10/27/2016	06/15/2028
910208-AA-5	United Elec Securitization Sec Nt				1.A FE	1,000,000	98.4360	984,362	1,000,000	1,000,000					5.109	5.096	JD	2,413		12/07/2022	06/01/2031
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,821,212	XXX	3,705,970	3,575,000	3,671,654		(24,680)			XXX	XXX	XXX	18,360	127,563	XXX	XXX
3132CW-AU-8	FHLMC Pool #B00019			4	1.A	1,353,319	96.7060	1,261,820	1,304,796	1,350,345		(979)			3.500	1.553	MON	3,806	45,668	10/24/2019	06/25/2034
3132D5-6D-9	FHLMC Pool #SB8068			4	1.A	3,223,967	86.9200	2,740,098	3,152,422	3,217,883		(2,721)			1.500	0.883	MON	3,941	47,286	08/19/2020	10/25/2035
3132DN-RC-9	FHLMC Pool #SD1383				1.A	69,688	81.5820	72,219	88,523	69,795		107			2.000	3.846	MON	148	148	11/03/2022	02/25/2052
3132DW-A6-0	FHLMC Pool #SD8129				1.A	1,081,061	85.3760	876,378	1,026,489	1,080,029		(358)			2.500	1.152	MON	2,139	25,662	01/20/2021	02/25/2051
3132DW-C6-8	FHLMC Pool #SD8193				1.A	3,767,428	81.4880	3,105,193	3,810,595	3,768,398		971			2.000	2.103	MON	6,351	69,861	01/05/2022	01/25/2052
3132DW-CT-8	FHLMC Pool #SD8182				1.A	555,005	81.5510	513,054	629,124	556,117		1,112			2.000	3.307	MON	1,049	7,340	05/11/2022	12/25/2051
3132DW-DS-9	FHLMC Pool #SD8213				1.A	8,206	87.8760	8,503	9,676	8,214		9			3.000	4.602	MON	24	24	11/03/2022	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214				1.A	25,373	90.9840	26,249	28,850	25,390		18			3.500	4.573	MON	84	84	11/03/2022	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258				1.A	65,964	98.6130	67,572	68,523	65,973		10			5.000	5.358	MON	286	286	11/03/2022	10/25/2052
3140KD-G4-6	FNMA Pool #BP5618			4	1.A	371,234	85.5930	305,507	356,929	370,894		(94)			2.500	1.415	MON	744	8,923	06/18/2020	06/25/2050
3140QD-6N-9	FNMA Pool #CA6276			4	1.A	254,247	82.1370	204,205	248,615	254,078		(66)			2.000	1.571	MON	414	4,972	06/18/2020	07/25/2050
3140XG-5K-1	FNMA Pool #FS1749				1.A	289,499	84.8100	268,539	316,636	289,854		355			2.500	3.668	MON	660	4,618	05/11/2022	04/25/2052
3140XG-PS-2	FNMA Pool #FS1332				1.A	124,896	91.0620	118,682	130,331	124,955		59			3.500	3.853	MON	380	1,521	08/30/2022	03/25/2052
31418C-7F-5	FNMA Pool #MA3593			4	1.A	578,833	98.0090	544,466	555,527	577,842		(43)			4.500	1.582	MON	2,083	24,999	04/11/2019	02/25/2049
31418D-CA-8	FNMA Pool #MA3664			4	1.A	248,572	95.1910	228,340	239,877	248,198		(16)			4.000	1.563	MON	800	9,595	07/10/2019	05/25/2049
31418D-WR-9	FNMA Pool #MA4255			4	1.A	1,267,779	81.9200	1,006,673	1,228,849	1,266,572		(536)			2.000	1.540	MON	2,048	24,577	01/20/2021	02/25/2051

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418E-CU-2	FNMA Pool #MA4582				1.A	49,213	89.1410	50,064	56,163	49,307		94			2.000	3.932	MON	94	94	11/03/2022	04/25/2037
31418E-D5-6	FNMA Pool #MA4623				1.A	63,730	84.7950	66,217	78,091	63,808		78			2.500	4.111	MON	163	163	11/03/2022	06/25/2052
31418E-E6-3	FNMA Pool #MA4656				1.A	269,644	96.3560	260,428	270,277	269,677		33			4.500	4.532	MON	1,014	4,054	08/30/2022	07/01/2052
31418E-HJ-2	FNMA Pool #MA4732			4	1.A	269,371	93.8070	257,836	274,858	269,421		50			4.000	4.297	MON	916	3,665	08/30/2022	09/01/2052
31418E-KS-8	FNMA Pool #MA4804				1.A	62,949	93.8070	65,084	69,381	62,979		30			4.000	4.827	MON	231	231	11/03/2022	11/25/2052
31418E-KT-6	FNMA Pool #MA4805				1.A	37,056	96.3560	38,156	39,599	37,067		11			4.500	5.088	MON	149	148	11/03/2022	11/25/2052
31418E-LY-4	FNMA Pool #MA4842				1.A	49,000	100.3040	49,905	49,754	49,002		2			5.500	5.669	MON	228	228	11/03/2022	11/25/2052
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						14,086,034	XXX	12,135,188	14,033,885	14,075,798		(1,874)			XXX	XXX	XXX	27,752	284,147	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						17,907,246	XXX	15,841,158	17,608,885	17,747,452		(26,554)			XXX	XXX	XXX	46,112	411,710	XXX	XXX
61746B-DZ-6	Morgan Stanley Sr Nt			1	1.G FE	1,995,900	96.8230	1,936,452	2,000,000	1,998,569		431			3.875	3.900	JJ	33,153	77,500	01/22/2016	01/27/2026
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,995,900	XXX	1,936,452	2,000,000	1,998,569		431			XXX	XXX	XXX	33,153	77,500	XXX	XXX
64829K-BV-1	New Residential Mtg Ln Tr RMBS Ser 2017-2A Cl 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 Cl 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
46641W-AW-7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19 Cl ASB			4	1.A	328,717	98.6010	314,680	319,144	319,471		(773)			3.584	3.116	MON	953	11,616	04/29/2014	04/15/2047
94988M-AA-8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BTC Cl A			4	1.A	2,090,781	99.1300	1,982,594	2,000,000	2,000,877		(12,898)			3.544	2.901	MON	5,907	70,880	04/30/2015	04/16/2035
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						3,243,174	XXX	3,062,736	3,118,829	3,126,428		(15,508)			XXX	XXX	XXX	9,170	110,221	XXX	XXX
15032T-BE-5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR				1.A FE	1,000,000	97.3910	973,911	1,000,000	1,000,000					5.323	5.357	JAJO	10,793	21,533	03/24/2021	04/20/2034
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,000,000	XXX	973,911	1,000,000	1,000,000					XXX	XXX	XXX	10,793	21,533	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,903,931	XXX	6,580,558	6,758,167	6,778,933		(16,207)			XXX	XXX	XXX	55,247	234,828	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						30,946,678	XXX	29,358,934	30,556,000	30,671,988		(6,237)			XXX	XXX	XXX	206,362	832,536	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						14,750,891	XXX	12,742,647	14,673,223	14,729,734		(3,004)			XXX	XXX	XXX	29,883	309,721	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						3,243,174	XXX	3,062,736	3,118,829	3,126,428		(15,508)			XXX	XXX	XXX	9,170	110,221	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						1,000,000	XXX	973,911	1,000,000	1,000,000					XXX	XXX	XXX	10,793	21,533	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						49,940,743	XXX	46,138,228	49,348,052	49,528,150		(24,749)			XXX	XXX	XXX	256,208	1,274,011	XXX	XXX

1\.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 42,780,721	1B ..$	1C ..$ 2,077,206	1D ..$	1E ..$ 486,954	1F ..$	1G ..$ 4,183,269
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 42,780,721	1B ..$	1C ..$ 2,077,206	1D ..$	1E ..$ 486,954	1F ..$	1G ..$ 4,183,269
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-TD-0	U S Treasury Nt 2.250% 02/15/52		05/03/2022	Bank of America BISD Dealer		1,221,180	1,428,600	6,926
91282C-BS-9	US Treasury Nt 1.250% 03/31/28		07/13/2022	Morgan Stanley & Co LLC		906,410	1,000,000	3,586
91282C-DY-4	US Treasury Nt 1.875% 02/15/32		05/03/2022	Bank of America BISD Dealer		1,429,612	1,571,400	6,349
0109999999. Subtotal - Bonds - U.S. Governments						3,557,202	4,000,000	16,861
3132DN-RC-9	FHLMC Pool #SD1383 2.000% 02/25/52		11/03/2022	Bank of America BISD Dealer		69,688	88,523	15
3132DW-C6-8	FHLMC Pool #SD8193 2.000% 01/25/52		01/05/2022	Morgan Stanley & Co LLC		3,767,428	3,810,595	1,058
3132DW-CT-8	FHLMC Pool #SD8182 2.000% 12/25/51		05/11/2022	Bank of America BISD Dealer		555,005	629,124	384
3132DW-DS-9	FHLMC Pool #SD8213 3.000% 05/25/52		11/03/2022	Bank of America BISD Dealer		8,206	9,676	2
3132DW-DT-7	FHLMC Pool #SD8214 3.500% 05/25/52		11/03/2022	Wells Fargo Securities LLC		25,373	28,850	8
3132DW-E7-4	FHLMC Pool #SD8258 5.000% 10/25/52		11/03/2022	Toronto Dominion		65,964	68,523	29
3140XG-5K-1	FNMA Pool #FS1749 2.500% 04/25/52		05/11/2022	Morgan Stanley & Co LLC		289,499	316,636	242
3140XG-PS-2	FNMA Pool #FS1332 3.500% 03/25/52		08/30/2022	Wells Fargo Securities LLC		124,896	130,331	380
31418E-CU-2	FNMA Pool #MA4582 2.000% 04/25/37		11/03/2022	Goldman Sachs & Company		49,213	56,163	9
31418E-D5-6	FNMA Pool #MA4623 2.500% 06/25/52		11/03/2022	Morgan Stanley & Co LLC		63,730	78,091	16
31418E-E6-3	FNMA Pool #MA4656 4.500% 07/01/52		08/30/2022	Morgan Stanley & Co LLC		269,644	270,277	1,014
31418E-HJ-2	FNMA Pool #MA4732 4.000% 09/01/52		08/30/2022	Nomura Securities Intl LLC		269,371	274,858	916
31418E-KS-8	FNMA Pool #MA4804 4.000% 11/25/52		11/03/2022	Barclays Capital Inc		62,949	69,381	23
31418E-KT-6	FNMA Pool #MA4805 4.500% 11/25/52		11/03/2022	Nomura Securities Intl LLC		37,056	39,599	15
31418E-LY-4	FNMA Pool #MA4842 5.500% 11/25/52		11/03/2022	Wells Fargo Securities LLC		49,000	49,754	23
910208-AA-5	United Elec Securitization Sec Nt 5.109% 06/01/31		12/07/2022	Jefferies & Company Inc		1,000,000	1,000,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						6,707,022	6,920,381	4,134
2509999997. Total - Bonds - Part 3						10,264,224	10,920,381	20,995
2509999998. Total - Bonds - Part 5						236,975	243,385	134
2509999999. Total - Bonds						10,501,199	11,163,766	21,129
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						10,501,199	XXX	21,129

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132CW-AU-8	FHLMC Pool #B0019 3.500% 06/25/34		12/01/2022	Paydown		426,542	426,542	442,404	441,752		(15,210)		(15,210)		426,542				6,254	06/25/2034
3132D5-6D-9	FHLMC Pool #SB8068 1.500% 10/25/35		12/01/2022	Paydown		485,255	485,255	496,268	495,751		(10,495)		(10,495)		485,255				3,501	10/25/2035
3132DW-A6-0	FHLMC Pool #SD8129 2.500% 02/25/51		12/01/2022	Paydown		175,248	175,248	184,565	184,450		(9,202)		(9,202)		175,248				1,850	02/25/2051
3140KD-G4-6	FNMA Pool #BP5618 2.500% 06/25/50		12/01/2022	Paydown		44,307	44,307	46,083	46,053		(1,745)		(1,745)		44,307				460	06/25/2050
3140QD-6N-9	FNMA Pool #CA6276 2.000% 07/25/50		12/01/2022	Paydown		31,125	31,125	31,831	31,818		(692)		(692)		31,125				330	07/25/2050
31418C-7F-5	FNMA Pool #MA3593 4.500% 02/25/49		12/01/2022	Paydown		293,368	293,368	305,675	305,175		(11,807)		(11,807)		293,368				5,015	02/25/2049
31418D-CA-8	FNMA Pool #MA3664 4.000% 05/25/49		12/01/2022	Paydown		112,409	112,409	116,484	116,316		(3,907)		(3,907)		112,409				1,663	05/25/2049
31418D-WR-9	FNMA Pool #MA4255 2.000% 02/25/51		12/01/2022	Paydown		128,366	128,366	132,433	132,363		(3,997)		(3,997)		128,366				1,165	02/25/2051
548100-3N-4	Lower Colo Riv Auth TX Rev Jr Lien Seventh Suppl Ser 4.750% 01/01/28		01/01/2022	Call 100.0000		140,000	140,000	150,220	144,145						144,145		(4,145)	(4,145)	3,325	01/01/2028
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,836,620	1,836,620	1,905,963	1,897,823		(57,055)		(57,055)		1,840,765		(4,145)	(4,145)	23,563	XXX
124857-AP-8	CBS Corp Sr Nt 3.500% 01/15/25		04/18/2022	Call 103.2711		1,032,711	1,000,000	990,330	996,692		235		235		996,926		3,074	3,074	56,881	01/15/2025
36252H-AE-1	GS Mortgage Securities Trust CMBS Ser 2017-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
46641W-AW-7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19 Cl ASB 3.584% 04/15/47		12/01/2022	Paydown		295,352	295,352	304,210	296,369		(326)		(326)		296,043		(692)	(692)	5,797	04/15/2047
539830-BE-8	Lockheed Martin Corp Sr Nt 2.900% 03/01/25		05/11/2022	Call 100.0000		1,000,000	1,000,000	997,140	999,009		107		107		999,116		884	884	20,139	03/01/2025
64829K-BV-1	New Residential Mtg Ln Tr RMBS Ser 2017-2A 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)						3,710,786	3,678,075	3,702,324	3,683,687		(8,877)		(8,877)		3,674,808		3,266	3,266	118,008	XXX
2509999997. Total - Bonds - Part 4						5,547,406	5,514,695	5,608,287	5,581,510		(65,932)		(65,932)		5,515,573		(879)	(879)	141,571	XXX
2509999998. Total - Bonds - Part 5						243,385	243,385	236,975			6,412		6,412		243,385				2,228	XXX
2509999999. Total - Bonds						5,790,791	5,758,080	5,845,262	5,581,510		(59,520)		(59,520)		5,758,958		(879)	(879)	143,799	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						5,790,791	XXX	5,845,262	5,581,510		(59,520)		(59,520)		5,758,958		(879)	(879)	143,799	XXX

SCHEDULE D - PART 5

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

1 CUSIP Identi- fication	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid- eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
3132DN-RC-9	FHLMC Pool #SD1383 2.000% 02/25/52		11/03/2022	Bank of America BISD Dealer	12/01/2022	Paydown	241	190	241	241		51		51						
3132DW-C6-8	FHLMC Pool #SD8193 2.000% 01/25/52		01/05/2022	Morgan Stanley & Co LLC	12/01/2022	Paydown	189,405	187,260	189,405	189,405		2,146		2,146					1,882	53
3132DW-CT-8	FHLMC Pool #SD8182 2.000% 12/25/51		05/11/2022	Bank of America BISD Dealer	12/01/2022	Paydown	22,490	19,840	22,490	22,490		2,650		2,650					140	14
3132DW-DS-9	FHLMC Pool #SD8213 3.000% 05/25/52		11/03/2022	Bank of America BISD Dealer	12/01/2022	Paydown	32	27	32	32		5		5						
3132DW-DT-7	FHLMC Pool #SD8214 3.500% 05/25/52		11/03/2022	Wells Fargo Securities LLC	12/01/2022	Paydown	117	103	117	117		14		14						
3132DW-E7-4	FHLMC Pool #SD8258 5.000% 10/25/52		11/03/2022	Toronto Dominion	12/01/2022	Paydown	492	473	492	492		18		18					2	
3140XG-5K-1	FNMA Pool #FS1749 2.500% 04/25/52		05/11/2022	Morgan Stanley & Co LLC	12/01/2022	Paydown	12,088	11,052	12,088	12,088		1,036		1,036					68	9
3140XG-PS-2	FNMA Pool #FS1332 3.500% 03/25/52		08/30/2022	Wells Fargo Securities LLC	12/01/2022	Paydown	5,666	5,430	5,666	5,666		236		236					41	17
31418E-CU-2	FNMA Pool #MA4582 2.000% 04/25/37		11/03/2022	Goldman Sachs & Company	12/01/2022	Paydown	402	352	402	402		50		50					1	
31418E-D5-6	FNMA Pool #MA4623 2.500% 06/25/52		11/03/2022	Morgan Stanley & Co LLC	12/01/2022	Paydown	213	174	213	213		39		39						
31418E-E6-3	FNMA Pool #MA4656 4.500% 07/01/52		08/30/2022	Morgan Stanley & Co LLC	12/01/2022	Paydown	6,299	6,284	6,299	6,299		15		15					50	24
31418E-HJ-2	FNMA Pool #MA4732 4.000% 09/01/52		08/30/2022	Nomura Securities Intl LLC	12/01/2022	Paydown	5,142	5,040	5,142	5,142		103		103					41	17
31418E-KS-8	FNMA Pool #MA4804 4.000% 11/25/52		11/03/2022	Barclays Capital Inc	12/01/2022	Paydown	318	289	318	318		30		30					1	
31418E-KT-6	FNMA Pool #MA4805 4.500% 11/25/52		11/03/2022	Nomura Securities Intl LLC	12/01/2022	Paydown	234	219	234	234		15		15					1	
31418E-LY-4	FNMA Pool #MA4842 5.500% 11/25/52		11/03/2022	Wells Fargo Securities LLC	12/01/2022	Paydown	246	242	246	246		4		4					1	
0909999999. Subtotal - Bonds - U.S. Special Revenues							243,385	236,975	243,385	243,385		6,412		6,412					2,228	134
2509999998. Total - Bonds							243,385	236,975	243,385	243,385		6,412		6,412					2,228	134
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								236,975	243,385	243,385		6,412		6,412					2,228	134

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of New York Mellon	New York, NY					9,744	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			9,744	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			9,744	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			9,744	XXX

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

1.	January	49,531	4.	April	10,984	7.	July	49,300	10.	October	80,294
2.	February	10,337	5.	May	21,158	8.	August	141,092	11.	November	20,935
3.	March	10,623	6.	June	20,137	9.	September	18,036	12.	December	9,744

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
	Nationwide Cash Management Co		12/30/2022	4.312		1,688,186		4,042
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,688,186		4,042
8609999999 - Total Cash Equivalents						1,688,186		4,042

1.
Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ .... 1B ..$ .... 1C ..$ .... 1D ..$ .... 1E ..$ .... 1F ..$ .... 1G ..$ ....
1B 2A ...$ .... 2B ..$ .... 2C ..$ ....
1C 3A ...$ .... 3B ..$ .... 3C ..$ ....
1D 4A ...$ .... 4B ..$ .... 4C ..$ ....
1E 5A ...$ .... 5B ..$ .... 5C ..$ ....
1F 6 .....$ ....

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Multiple			164,139	155,371
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Multiple			159,165	150,663
9.	District of Columbia DC						
10.	Florida FL	B	License requirement-hv			220,378	205,906
11.	Georgia GA	B	Workers compensation			84,557	80,039
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Multiple			3,124,823	3,091,673
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	B	License requirement-hv			348,473	330,231
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	2,993,866	2,894,649		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	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	2,993,866	2,894,649	4,101,535	4,013,883
	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				