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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

# HARLEYSVILLE INSURANCE COMPANY OF NEW YORK

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

Organized under the Laws of OHIO, State of Domicile or Port of Entry OH
Country of Domicile United States of America

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

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

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

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

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

Internet Website Address WWW.NATIONWIDE.COM

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

## OFFICERS

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

## OTHER

PAMELA ANN BIESECKER, SVP-HEAD OF TAXATION

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| CHARLES ANTHONY BEAL # | MARK ALLEN BERVEN | OSCAR GUERRERO |
| ELIZABETH MARGARET RICZKO | GEORGE MIDDLETON WILLIAMS III # | |

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 5th day of FEBRUARY 2024

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 | 21,549,145 | 37.263 | 21,549,144 | | 21,549,144 | 37.263 |
| 1.02 All other governments | | 0.000 | | | | 0.000 |
| 1.03 U.S. states, territories and possessions, etc. guaranteed | | 0.000 | | | | 0.000 |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | | 0.000 | | | | 0.000 |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 6,410,168 | 11.085 | 6,410,168 | | 6,410,168 | 11.085 |
| 1.06 Industrial and miscellaneous | 28,197,230 | 48.759 | 28,197,231 | | 28,197,231 | 48.759 |
| 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 | 56,156,543 | 97.106 | 56,156,543 | | 56,156,543 | 97.106 |
| 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) | 97,451 | 0.169 | 97,451 | | 97,451 | 0.169 |
| 6.02 Cash equivalents (Schedule E, Part 2) | 1,575,912 | 2.725 | 1,575,912 | | 1,575,912 | 2.725 |
| 6.03 Short-term investments (Schedule DA) | | 0.000 | | | | 0.000 |
| 6.04 Total cash, cash equivalents and short-term investments | 1,673,363 | 2.894 | 1,673,363 | | 1,673,363 | 2.894 |
| 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 | 57,829,906 | 100.000 | 57,829,906 | | 57,829,906 | 100.000 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

# 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 | | 48,331,533 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 9,815,924 |
| 3. | Accrual of discount | | 133,294 |
| 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 | | |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 2,037,654 |
| 7. | Deduct amortization of premium | | 86,553 |
| 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 | | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 56,156,544 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 56,156,544 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|
| BONDS | 1. United States | 21,549,145 | 20,531,050 | 21,471,642 | 22,143,000 |
| Governments | 2. Canada | | | | |
| (Including all obligations guaranteed | 3. Other Countries | | | | |
| by governments) | 4. Totals | 21,549,145 | 20,531,050 | 21,471,642 | 22,143,000 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | | | | |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | | | | |
| U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions | 7. Totals | 6,410,168 | 6,143,034 | 6,408,111 | 6,655,496 |
| Industrial and Miscellaneous, SVO | 8. United States | 21,012,083 | 18,942,055 | 21,069,114 | 21,100,385 |
| Identified Funds, Unaffiliated Bank | 9. Canada | 954,755 | 867,582 | 974,614 | 900,000 |
| Loans, Unaffiliated Certificates of Deposit and Hybrid Securities | 10. Other Countries | 6,230,392 | 5,741,767 | 6,228,382 | 6,230,000 |
| (unaffiliated) | 11. Totals | 28,197,230 | 25,551,404 | 28,272,110 | 28,230,385 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | 13. Total Bonds | 56,156,543 | 52,225,488 | 56,151,863 | 57,028,881 |
| PREFERRED STOCKS | 14. United States | | | | |
| Industrial and Miscellaneous | 15. Canada | | | | |
| (unaffiliated) | 16. Other Countries | | | | |
| | 17. Totals | | | | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | 19. Total Preferred Stocks | | | | |
| COMMON STOCKS | 20. United States | | | | |
| Industrial and Miscellaneous | 21. Canada | | | | |
| (unaffiliated), Mutual Funds, Unit | 22. Other Countries | | | | |
| Investment Trusts, Closed-End Funds and Exchange Traded Funds | 23. Totals | | | | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | 25. Total Common Stocks | | | | |
| | 26. Total Stocks | | | | |
| | 27. Total Bonds and Stocks | 56,156,543 | 52,225,488 | 56,151,863 | |

# 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 Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 999,400 | 5,125,125 | 12,967,513 | | 2,457,106 | XXX | 21,549,144 | 38.4 | 14,391,643 | 29.8 | 21,549,144 | |
| 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 | 999,400 | 5,125,125 | 12,967,513 | | 2,457,106 | XXX | 21,549,144 | 38.4 | 14,391,643 | 29.8 | 21,549,144 | |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | | | | | | XXX | | | | | | |
| 2.2 NAIC 2 | | | | | | XXX | | | | | | |
| 2.3 NAIC 3 | | | | | | XXX | | | | | | |
| 2.4 NAIC 4 | | | | | | XXX | | | | | | |
| 2.5 NAIC 5 | | | | | | XXX | | | | | | |
| 2.6 NAIC 6 | | | | | | XXX | | | | | | |
| 2.7 Totals | | | | | | XXX | | | | | | |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | | | | | | XXX | | | | | | |
| 3.2 NAIC 2 | | | | | | XXX | | | | | | |
| 3.3 NAIC 3 | | | | | | XXX | | | | | | |
| 3.4 NAIC 4 | | | | | | XXX | | | | | | |
| 3.5 NAIC 5 | | | | | | XXX | | | | | | |
| 3.6 NAIC 6 | | | | | | XXX | | | | | | |
| 3.7 Totals | | | | | | XXX | | | | | | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | | | | | | XXX | | | | | | |
| 4.2 NAIC 2 | | | | | | XXX | | | | | | |
| 4.3 NAIC 3 | | | | | | XXX | | | | | | |
| 4.4 NAIC 4 | | | | | | XXX | | | | | | |
| 4.5 NAIC 5 | | | | | | XXX | | | | | | |
| 4.6 NAIC 6 | | | | | | XXX | | | | | | |
| 4.7 Totals | | | | | | XXX | | | | | | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 893,248 | 2,707,660 | 1,394,033 | 927,104 | 488,123 | XXX | 6,410,168 | 11.4 | 6,246,125 | 12.9 | 6,410,168 | |
| 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 | 893,248 | 2,707,660 | 1,394,033 | 927,104 | 488,123 | XXX | 6,410,168 | 11.4 | 6,246,125 | 12.9 | 6,410,168 | |

# 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 Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 594,423 | 3,603,856 | 2,396,998 | | | XXX | 6,595,277 | 11.7 | 6,240,465 | 12.9 | 5,035,969 | 1,559,308 |
| 6.2 NAIC 2 | 443,445 | 2,927,163 | 13,770,587 | 3,392,088 | 1,068,671 | XXX | 21,601,954 | 38.5 | 21,453,298 | 44.4 | 16,693,655 | 4,908,299 |
| 6.3 NAIC 3 | | | | | | XXX | | | | | | |
| 6.4 NAIC 4 | | | | | | XXX | | | | | | |
| 6.5 NAIC 5 | | | | | | XXX | | | | | | |
| 6.6 NAIC 6 | | | | | | XXX | | | | | | |
| 6.7 Totals | 1,037,868 | 6,531,019 | 16,167,585 | 3,392,088 | 1,068,671 | XXX | 28,197,231 | 50.2 | 27,693,763 | 57.3 | 21,729,624 | 6,467,607 |
| 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 | | | | | | |
| 11.2 NAIC 2 | | | | | | XXX | | | | | | |
| 11.3 NAIC 3 | | | | | | XXX | | | | | | |
| 11.4 NAIC 4 | | | | | | XXX | | | | | | |
| 11.5 NAIC 5 | | | | | | XXX | | | | | | |
| 11.6 NAIC 6 | | | | | | XXX | | | | | | |
| 11.7 Totals | | | | | | 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 12. Total Bonds Current Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | (d) 2,487,071 | 11,436,641 | 16,758,544 | 927,104 | 2,945,229 | | 34,554,589 | 61.5 | XXX | XXX | 32,995,281 | 1,559,308 |
| 12.2 NAIC 2 | (d) 443,445 | 2,927,163 | 13,770,587 | 3,392,088 | 1,068,671 | | 21,601,954 | 38.5 | XXX | XXX | 16,693,655 | 4,908,299 |
| 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 | 2,930,516 | 14,363,804 | 30,529,131 | 4,319,192 | 4,013,900 | | (b) 56,156,543 | 100.0 | XXX | XXX | 49,688,936 | 6,467,607 |
| 12.8 Line 12.7 as a % of Col. 7 | 5.2 | 25.6 | 54.4 | 7.7 | 7.1 | | 100.0 | XXX | XXX | XXX | 88.5 | 11.5 |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.1 NAIC 1 | 1,273,837 | 6,786,113 | 14,315,627 | 971,540 | 3,531,116 | | XXX | XXX | 26,878,233 | 55.6 | 25,728,579 | 1,149,654 |
| 13.2 NAIC 2 | | 2,197,907 | 14,790,765 | 3,346,849 | 1,117,777 | | XXX | XXX | 21,453,298 | 44.4 | 16,120,879 | 5,332,419 |
| 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 | 1,273,837 | 8,984,020 | 29,106,392 | 4,318,389 | 4,648,893 | | XXX | XXX | (b) 48,331,531 | 100.0 | 41,849,458 | 6,482,073 |
| 13.8 Line 13.7 as a % of Col. 9 | 2.6 | 18.6 | 60.2 | 8.9 | 9.6 | | XXX | XXX | 100.0 | XXX | 86.6 | 13.4 |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 2,051,376 | 10,769,261 | 16,302,311 | 927,104 | 2,945,229 | | 32,995,281 | 58.8 | 25,728,579 | 53.2 | 32,995,281 | XXX |
| 14.2 NAIC 2 | 339,466 | 1,180,152 | 11,713,278 | 2,392,088 | 1,068,671 | | 16,693,655 | 29.7 | 16,120,879 | 33.4 | 16,693,655 | XXX |
| 14.3 NAIC 3 | | | | | | | | | | | | XXX |
| 14.4 NAIC 4 | | | | | | | | | | | | XXX |
| 14.5 NAIC 5 | | | | | | | | | | | | XXX |
| 14.6 NAIC 6 | | | | | | | | | | | | XXX |
| 14.7 Totals | 2,390,842 | 11,949,413 | 28,015,589 | 3,319,192 | 4,013,900 | | 49,688,936 | 88.5 | 41,849,458 | 86.6 | 49,688,936 | XXX |
| 14.8 Line 14.7 as a % of Col. 7 | 4.8 | 24.0 | 56.4 | 6.7 | 8.1 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | 4.3 | 21.3 | 49.9 | 5.9 | 7.1 | | 88.5 | XXX | XXX | XXX | 88.5 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.1 NAIC 1 | 435,695 | 667,380 | 456,233 | | | | 1,559,308 | 2.8 | 1,149,654 | 2.4 | XXX | 1,559,308 |
| 15.2 NAIC 2 | 103,979 | 1,747,011 | 2,057,309 | 1,000,000 | | | 4,908,299 | 8.7 | 5,332,419 | 11.0 | XXX | 4,908,299 |
| 15.3 NAIC 3 | | | | | | | | | | | XXX | |
| 15.4 NAIC 4 | | | | | | | | | | | XXX | |
| 15.5 NAIC 5 | | | | | | | | | | | XXX | |
| 15.6 NAIC 6 | | | | | | | | | | | XXX | |
| 15.7 Totals | 539,674 | 2,414,391 | 2,513,542 | 1,000,000 | | | 6,467,607 | 11.5 | 6,482,073 | 13.4 | XXX | 6,467,607 |
| 15.8 Line 15.7 as a % of Col. 7 | 8.3 | 37.3 | 38.9 | 15.5 | | | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12 | 1.0 | 4.3 | 4.5 | 1.8 | | | 11.5 | XXX | XXX | XXX | XXX | 11.5 |

(a) Includes $ 6,266,337 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 999,400 | 5,125,125 | 12,967,513 | | 2,457,106 | XXX | 21,549,144 | 38.4 | 14,391,643 | 29.8 | 21,549,144 | |
| 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 | 999,400 | 5,125,125 | 12,967,513 | | 2,457,106 | XXX | 21,549,144 | 38.4 | 14,391,643 | 29.8 | 21,549,144 | |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.01 Issuer Obligations | | | | | | XXX | | | | | | |
| 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 2.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 2.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 2.05 Totals | | | | | | XXX | | | | | | |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations | | | | | | XXX | | | | | | |
| 3.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 3.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 3.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 3.05 Totals | | | | | | XXX | | | | | | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | | | | | | XXX | | | | | | |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 4.05 Totals | | | | | | XXX | | | | | | |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | | | | | | XXX | | | | | | |
| 5.02 Residential Mortgage-Backed Securities | 893,248 | 2,707,660 | 1,394,033 | 927,104 | 488,123 | XXX | 6,410,168 | 11.4 | 6,246,125 | 12.9 | 6,410,168 | |
| 5.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 5.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 5.05 Totals | 893,248 | 2,707,660 | 1,394,033 | 927,104 | 488,123 | XXX | 6,410,168 | 11.4 | 6,246,125 | 12.9 | 6,410,168 | |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 679,219 | 5,741,365 | 15,404,936 | 3,392,088 | 1,068,671 | XXX | 26,286,279 | 46.8 | 25,632,390 | 53.0 | 20,919,331 | 5,366,948 |
| 6.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 6.03 Commercial Mortgage-Backed Securities | 358,649 | 789,653 | 762,649 | | | XXX | 1,910,951 | 3.4 | 2,061,373 | 4.3 | 810,293 | 1,100,658 |
| 6.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 6.05 Totals | 1,037,868 | 6,531,018 | 16,167,585 | 3,392,088 | 1,068,671 | XXX | 28,197,230 | 50.2 | 27,693,763 | 57.3 | 21,729,624 | 6,467,606 |
| 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>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 | | | | | | |
| 12. Total Bonds Current Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 1,678,619 | 10,866,490 | 28,372,449 | 3,392,088 | 3,525,777 | XXX | 47,835,423 | 85.2 | XXX | XXX | 42,468,475 | 5,366,948 |
| 12.02 Residential Mortgage-Backed Securities | 893,248 | 2,707,660 | 1,394,033 | 927,104 | 488,123 | XXX | 6,410,168 | 11.4 | XXX | XXX | 6,410,168 | |
| 12.03 Commercial Mortgage-Backed Securities | 358,649 | 789,653 | 762,649 | | | XXX | 1,910,951 | 3.4 | XXX | XXX | 810,293 | 1,100,658 |
| 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 | 2,930,516 | 14,363,803 | 30,529,131 | 4,319,192 | 4,013,900 | | 56,156,542 | 100.0 | XXX | XXX | 49,688,936 | 6,467,606 |
| 12.10 Line 12.09 as a % of Col. 7 | 5.2 | 25.6 | 54.4 | 7.7 | 7.1 | | 100.0 | XXX | XXX | XXX | 88.5 | 11.5 |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.01 Issuer Obligations | | 5,735,064 | 27,376,208 | 3,346,849 | 3,565,912 | XXX | XXX | XXX | 40,024,033 | 82.8 | 34,641,672 | 5,382,361 |
| 13.02 Residential Mortgage-Backed Securities | 1,122,274 | 2,103,324 | 966,006 | 971,540 | 1,082,981 | XXX | XXX | XXX | 6,246,125 | 12.9 | 6,246,125 | |
| 13.03 Commercial Mortgage-Backed Securities | 151,563 | 1,145,632 | 764,178 | | | XXX | XXX | XXX | 2,061,373 | 4.3 | 961,662 | 1,099,711 |
| 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 | | | | |
| 13.09 Totals | 1,273,837 | 8,984,020 | 29,106,392 | 4,318,389 | 4,648,893 | | XXX | XXX | 48,331,531 | 100.0 | 41,849,459 | 6,482,072 |
| 13.10 Line 13.09 as a % of Col. 9 | 2.6 | 18.6 | 60.2 | 8.9 | 9.6 | | XXX | XXX | 100.0 | XXX | 86.6 | 13.4 |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 1,338,866 | 8,946,555 | 26,265,189 | 2,392,088 | 3,525,777 | XXX | 42,468,475 | 75.6 | 34,641,672 | 71.7 | 42,468,475 | XXX |
| 14.02 Residential Mortgage-Backed Securities | 893,248 | 2,707,660 | 1,394,033 | 927,104 | 488,123 | XXX | 6,410,168 | 11.4 | 6,246,125 | 12.9 | 6,410,168 | XXX |
| 14.03 Commercial Mortgage-Backed Securities | 158,727 | 295,199 | 356,367 | | | XXX | 810,293 | 1.4 | 961,662 | 2.0 | 810,293 | 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 |
| 14.09 Totals | 2,390,841 | 11,949,414 | 28,015,589 | 3,319,192 | 4,013,900 | | 49,688,936 | 88.5 | 41,849,459 | 86.6 | 49,688,936 | XXX |
| 14.10 Line 14.09 as a % of Col. 7 | 4.8 | 24.0 | 56.4 | 6.7 | 8.1 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 4.3 | 21.3 | 49.9 | 5.9 | 7.1 | | 88.5 | XXX | XXX | XXX | 88.5 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.01 Issuer Obligations | 339,753 | 1,919,935 | 2,107,260 | 1,000,000 | | XXX | 5,366,948 | 9.6 | 5,382,361 | 11.1 | XXX | 5,366,948 |
| 15.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | XXX | |
| 15.03 Commercial Mortgage-Backed Securities | 199,922 | 494,454 | 406,282 | | | XXX | 1,100,658 | 2.0 | 1,099,711 | 2.3 | XXX | 1,100,658 |
| 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 | |
| 15.09 Totals | 539,675 | 2,414,389 | 2,513,542 | 1,000,000 | | | 6,467,606 | 11.5 | 6,482,072 | 13.4 | XXX | 6,467,606 |
| 15.10 Line 15.09 as a % of Col. 7 | 8.3 | 37.3 | 38.9 | 15.5 | | | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | 1.0 | 4.3 | 4.5 | 1.8 | | | 11.5 | XXX | XXX | XXX | XXX | 11.5 |

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<br>Total | 2<br>Bonds | 3<br>Money Market Mutual funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 1,105,551 | | | 1,105,551 |
| 2. Cost of cash equivalents acquired | 158,542,651 | | | 158,542,651 |
| 3. Accrual of discount | | | | |
| 4. Unrealized valuation increase/(decrease) | | | | |
| 5. Total gain (loss) on disposals | | | | |
| 6. Deduct consideration received on disposals | 158,072,290 | | | 158,072,290 |
| 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) | 1,575,912 | | | 1,575,912 |
| 11. Deduct total nonadmitted amounts | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1,575,912 | | | 1,575,912 |

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

Schedule A - Part 1 - Real Estate Owned

**N O N E**

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

Schedule B - Part 1 - Mortgage Loans Owned

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 912810-TD-0 | U S Treasury Nt | | | | 1.A | 2,442,274 | 69.6560 | 1,990,150 | 2,857,100 | 2,457,106 | | 8,971 | | | 2.250 | 2.990 | FA | 24,281 | 64,285 | 05/03/2022 | 02/15/2052 |
| 912828-3W-8 | U S Treasury Nt | SD | | | 1.A | 3,421,752 | 95.6330 | 3,347,148 | 3,500,000 | 3,462,332 | | 8,453 | | | 2.750 | 3.030 | FA | 36,355 | 96,250 | 12/11/2018 | 02/15/2028 |
| 912828-X7-0 | U S Treasury Nt | SD | | | 1.A | 988,168 | 98.9180 | 989,180 | 1,000,000 | 999,400 | | 1,795 | | | 2.000 | 2.184 | AO | 3,407 | 20,000 | 05/10/2017 | 04/30/2024 |
| 912828-Z9-4 | U S Treasury Nt | SD | | | 1.A | 2,678,721 | 87.2500 | 2,181,250 | 2,500,000 | 2,612,605 | | (17,910) | | | 1.500 | 0.746 | FA | 14,164 | 37,500 | 04/08/2020 | 02/15/2030 |
| 91282C-BS-9 | US Treasury Nt | | | | 1.A | 1,626,480 | 89.7580 | 1,615,640 | 1,800,000 | 1,662,794 | | 27,074 | | | 1.250 | 3.183 | MS | 5,717 | 19,375 | 04/10/2023 | 03/31/2028 |
| 91282C-DY-4 | US Treasury Nt | | | | 1.A | 2,859,315 | 86.1410 | 2,707,313 | 3,142,900 | 2,902,024 | | 25,899 | | | 1.875 | 2.943 | FA | 22,259 | 58,929 | 05/03/2022 | 02/15/2032 |
| 91282C-FY-2 | US Treasury Nt | | | | 1.A | 797,836 | 99.9690 | 792,753 | 793,000 | 797,207 | | (604) | | | 3.875 | 3.774 | MN | 2,701 | 30,729 | 12/20/2022 | 11/30/2029 |
| 91282C-HT-1 | US Treasury Nt | | | | 1.A FE | 534,963 | 100.0780 | 550,430 | 550,000 | 535,420 | | 457 | | | 3.875 | 4.213 | FA | 8,050 | | 08/16/2023 | 08/15/2033 |
| 91282C-JG-7 | US Treasury Nt | | | | 1.A FE | 6,122,133 | 105.9530 | 6,357,186 | 6,000,000 | 6,120,257 | | (1,876) | | | 4.875 | 4.530 | AO | 49,821 | | 11/15/2023 | 10/31/2030 |
| 0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 21,471,642 | XXX | 20,531,050 | 22,143,000 | 21,549,145 | | 52,259 | | | XXX | XXX | XXX | 166,755 | 327,068 | XXX | XXX |
| 0109999999. Total - U.S. Government Bonds | | | | | | 21,471,642 | XXX | 20,531,050 | 22,143,000 | 21,549,145 | | 52,259 | | | XXX | XXX | XXX | 166,755 | 327,068 | XXX | XXX |
| 0309999999. Total - All Other Government Bonds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 3132CW-AU-8 | FHLMC Pool #B0019 | | | 4 | 1.A | 948,720 | 97.0080 | 887,334 | 914,704 | 945,010 | | (1,625) | | | 3.500 | 1.960 | MON | 2,668 | 32,015 | 10/24/2019 | 06/25/2034 |
| 3132D5-6D-9 | FHLMC Pool #SB8068 | | | 4 | 1.A | 1,721,104 | 87.3120 | 1,469,389 | 1,682,909 | 1,715,348 | | (2,508) | | | 1.500 | 0.998 | MON | 2,104 | 25,243 | 08/19/2020 | 10/25/2035 |
| 3132DN-RC-9 | FHLMC Pool #SD1383 | | | 4 | 1.A | 351,322 | 81.8040 | 365,075 | 446,278 | 353,769 | | 1,905 | | | 2.000 | 4.417 | MON | 744 | 8,925 | 11/03/2022 | 02/25/2052 |
| 3132DW-DS-9 | FHLMC Pool #SD8213 | | | 4 | 1.A | 46,751 | 88.4730 | 48,774 | 55,128 | 46,955 | | 154 | | | 3.000 | 4.766 | MON | 138 | 1,654 | 11/03/2022 | 05/25/2052 |
| 3132DW-DT-7 | FHLMC Pool #SD8214 | | | 4 | 1.A | 119,850 | 91.7790 | 125,074 | 136,278 | 120,226 | | 293 | | | 3.500 | 4.994 | MON | 397 | 4,770 | 11/03/2022 | 05/25/2052 |
| 3132DW-E7-4 | FHLMC Pool #SD8258 | | | 4 | 1.A | 326,696 | 99.1260 | 336,402 | 339,369 | 326,928 | | 184 | | | 5.000 | 5.522 | MON | 1,414 | 16,968 | 11/03/2022 | 10/25/2052 |
| 3137FL-N9-1 | FHLMC Ser K091 Cl A2 | | | 4 | 1.A FE | 763,156 | 96.2360 | 769,887 | 800,000 | 766,748 | | 3,592 | | | 3.505 | 4.481 | MON | 2,337 | 16,357 | 05/25/2023 | 03/25/2029 |
| 3140XG-PS-2 | FNMA Pool #FS1332 | | | 4 | 1.A | 82,155 | 91.9270 | 78,809 | 85,730 | 82,226 | | 33 | | | 3.500 | 4.088 | MON | 250 | 3,000 | 08/30/2022 | 03/25/2052 |
| 31418C-7F-5 | FNMA Pool #MA3593 | | | 4 | 1.A | 167,678 | 98.5800 | 158,641 | 160,927 | 167,410 | | 19 | | | 4.500 | 2.201 | MON | 603 | 7,242 | 04/11/2019 | 02/25/2049 |
| 31418D-CA-8 | FNMA Pool #MA3664 | | | 4 | 1.A | 166,578 | 95.9950 | 154,313 | 160,751 | 166,346 | | 19 | | | 4.000 | 2.137 | MON | 536 | 6,430 | 07/10/2019 | 05/25/2049 |
| 31418E-CU-2 | FNMA Pool #MA4582 | | | 4 | 1.A | 221,331 | 89.5320 | 226,148 | 252,589 | 223,339 | | 1,584 | | | 2.000 | 4.316 | MON | 421 | 5,052 | 11/03/2022 | 04/25/2037 |
| 31418E-D5-6 | FNMA Pool #MA4623 | | | 4 | 1.A | 318,710 | 85.1520 | 332,543 | 390,531 | 320,550 | | 1,448 | | | 2.500 | 4.523 | MON | 814 | 9,763 | 11/03/2022 | 06/25/2052 |
| 31418E-E6-3 | FNMA Pool #MA4656 | | | 4 | 1.A | 181,533 | 97.0430 | 176,578 | 181,959 | 181,552 | | (2) | | | 4.500 | 4.533 | MON | 682 | 8,188 | 08/30/2022 | 07/01/2052 |
| 31418E-HJ-2 | FNMA Pool #MA4732 | | | 4 | 1.A | 182,598 | 94.6820 | 176,409 | 186,317 | 182,696 | | 63 | | | 4.000 | 4.228 | MON | 621 | 7,453 | 08/30/2022 | 09/01/2052 |
| 31418E-KS-8 | FNMA Pool #MA4804 | | | 4 | 1.A | 327,643 | 94.6510 | 341,801 | 361,116 | 328,420 | | 622 | | | 4.000 | 5.043 | MON | 1,204 | 14,445 | 11/03/2022 | 11/25/2052 |
| 31418E-KT-6 | FNMA Pool #MA4805 | | | 4 | 1.A | 210,411 | 97.0430 | 218,201 | 224,851 | 210,712 | | 238 | | | 4.500 | 5.306 | MON | 843 | 10,118 | 11/03/2022 | 11/25/2052 |
| 31418E-LY-4 | FNMA Pool #MA4842 | | | 4 | 1.A | 271,875 | 100.5790 | 277,656 | 276,059 | 271,933 | | 48 | | | 5.500 | 5.733 | MON | 1,265 | 15,183 | 11/03/2022 | 11/25/2052 |
| 0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 6,408,111 | XXX | 6,143,034 | 6,655,496 | 6,410,168 | | 6,067 | | | XXX | XXX | XXX | 17,041 | 192,806 | XXX | XXX |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | 6,408,111 | XXX | 6,143,034 | 6,655,496 | 6,410,168 | | 6,067 | | | XXX | XXX | XXX | 17,041 | 192,806 | XXX | XXX |
| 02665W-EB-3 | American Honda Fin Sr MTN | | | 1 | 1.G FE | 498,875 | 90.4140 | 452,072 | 500,000 | 499,173 | | 153 | | | 2.250 | 2.285 | JJ | 5,281 | 5,656 | 01/11/2022 | 01/12/2029 |
| 031162-DF-4 | Amgen Inc Sr Nt | | | 1 | 2.A FE | 412,684 | 84.6990 | 351,500 | 415,000 | 412,759 | | 41 | | | 4.200 | 4.233 | FA | 6,246 | 17,430 | 02/17/2022 | 02/22/2052 |
| 036752-AP-8 | Anthem Inc Sr Nt | | | 1 | 2.B FE | 124,519 | 86.7670 | 108,459 | 125,000 | 124,641 | | 45 | | | 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 | 78.6730 | 39,336 | 50,000 | 49,828 | | 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 | 85.7910 | 42,895 | 50,000 | 49,856 | | 18 | | | 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 | 84.8960 | 101,876 | 120,000 | 119,795 | | 22 | | | 2.950 | 2.974 | FA | 1,337 | 3,540 | 11/16/2021 | 02/15/2032 |
| 045054-AL-7 | Ashtead Capital Inc Sr Sec Nt | | | 1 | 2.C FE | 110,125 | 93.3870 | 93,387 | 100,000 | 103,979 | | (2,187) | | | 4.250 | 1.951 | MN | 708 | 4,250 | 02/18/2021 | 11/01/2029 |
| 049560-AR-6 | Atmos Energy Corp Sr Nt | | | 1 | 1.G FE | 506,650 | 91.0210 | 455,106 | 500,000 | 505,011 | | (846) | | | 2.625 | 2.428 | MS | 3,865 | 13,125 | 01/11/2022 | 09/15/2029 |
| 092113-AT-6 | Black Hills Corp Sr Nt | | | 1 | 2.A FE | 581,088 | 84.1590 | 504,953 | 600,000 | 585,034 | | 2,078 | | | 2.500 | 2.927 | JD | 667 | 15,000 | 01/27/2022 | 06/15/2030 |
| 096630-AJ-7 | Boardwalk Pipelines LLC Sr Unsecured Nt | | | 1 | 2.C FE | 824,200 | 88.8350 | 732,891 | 825,000 | 824,331 | | 65 | | | 3.600 | 3.611 | MS | 9,900 | 29,700 | 02/09/2022 | 09/01/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 125523-CM-0 | Cigna Corp Sr Nt | | | 1 | 2.A FE | 174,797 | 85.4760 | 149,584 | 175,000 | 174,850 | | 19 | | | 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 | 74.1350 | 44,481 | 60,000 | 59,748 | | 6 | | | 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 | 81.2870 | 142,252 | 175,000 | 174,061 | | 114 | | | 2.750 | 2.832 | AO | 1,016 | 4,813 | 03/04/2021 | 04/15/2031 |
| 26442C-BG-8 | Duke Energy Corporation 1st Mtg Bd | | | 1 | 1.F FE | 99,939 | 87.4530 | 87,453 | 100,000 | 99,949 | | 5 | | | 2.850 | 2.857 | MS | 839 | 2,850 | 03/01/2022 | 03/15/2032 |
| 29364D-AU-4 | Entergy Arkansas Inc 1st Mtg Bd | | | 1 | 1.F FE | 1,028,380 | 97.2850 | 972,850 | 1,000,000 | 1,007,070 | | (2,984) | | | 3.500 | 3.172 | AO | 8,750 | 35,000 | 01/26/2016 | 04/01/2026 |
| 30034W-AB-2 | Evergy Inc Sr Nt | | | 1 | 2.B FE | 502,680 | 90.5660 | 452,831 | 500,000 | 502,075 | | (345) | | | 2.900 | 2.818 | MS | 4,269 | 14,500 | 01/27/2022 | 09/15/2029 |
| 30040W-AL-2 | Eversource Energy Sr Nt | | | 1 | 2.A FE | 49,807 | 84.6650 | 42,332 | 50,000 | 49,856 | | 18 | | | 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 | 84.6530 | 84,653 | 100,000 | 99,541 | | 58 | | | 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 | 74.7110 | 74,711 | 100,000 | 99,460 | | 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 | 94.2460 | 37,698 | 40,000 | 49,915 | | (366) | | | 5.200 | 3.455 | MS | 612 | 2,080 | 02/22/2021 | 03/15/2044 |
| 37940X-AG-7 | Global Payments Inc Sr Nt | | | 1 | 2.C FE | 102,119 | 92.1200 | 105,937 | 115,000 | 104,778 | | 2,659 | | | 2.150 | 5.360 | JJ | 1,140 | 1,236 | 02/14/2023 | 01/15/2027 |
| 436893-AC-5 | Home Bancshares Inc Sub Nt Fix to Float | | | 2 | 2.B FE | 415,000 | 75.4580 | 313,151 | 415,000 | 415,000 | | | | | 3.125 | 3.125 | JJ | 5,440 | 12,969 | 01/13/2022 | 01/30/2032 |
| 465685-AQ-8 | ITC Holdings Corp Sr Nt | | | 1 | 2.B FE | 401,736 | 88.1930 | 352,772 | 400,000 | 401,393 | | (204) | | | 2.950 | 2.888 | MN | 1,541 | 11,800 | 01/27/2022 | 05/14/2030 |
| 46590X-AM-8 | JBS USA/Food/Finance Sr Nt | | | 1 | 2.C FE | 850,981 | 86.0800 | 791,071 | 919,000 | 853,466 | | 2,485 | | | 3.750 | 4.846 | JD | 2,872 | 17,244 | 08/22/2023 | 12/01/2031 |
| 46590X-AQ-9 | JBS USA/Food/Finance Sr Nt | | | 1 | 2.C FE | 427,278 | 74.3730 | 371,863 | 500,000 | 427,686 | | 408 | | | 4.375 | 5.379 | FA | 9,054 | | 08/22/2023 | 02/02/2052 |
| 49271V-AM-2 | Keurig Dr Pepper Inc Sr Nt | | | 1 | 2.B FE | 59,774 | 74.5740 | 44,744 | 60,000 | 59,787 | | 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 | 83.1210 | 62,341 | 75,000 | 74,617 | | 51 | | | 2.700 | 2.784 | MS | 596 | 2,025 | 03/10/2021 | 09/15/2030 |
| 55336V-BQ-2 | MPLX LP Sr Nt | | | 1 | 2.B FE | 1,572,539 | 86.4950 | 1,444,458 | 1,670,000 | 1,591,516 | | 10,383 | | | 2.650 | 3.450 | FA | 16,719 | 44,255 | 02/22/2022 | 08/15/2030 |
| 58769J-AA-5 | Mercedes-Benz Fin N/A Sr Nt | | | 1 | 1.F FE | 236,473 | 100.1150 | 235,270 | 235,000 | 235,774 | | (700) | | | 5.500 | 5.122 | MN | 1,221 | 12,889 | 02/14/2023 | 11/27/2024 |
| 59217G-CK-3 | Met Life Global Funding I Secured Nt | | | | 1.D FE | 170,368 | 93.7930 | 173,517 | 185,000 | 172,925 | | 2,557 | | | 3.000 | 4.946 | MS | 1,573 | 5,550 | 02/14/2023 | 09/19/2027 |
| 62912X-AF-1 | NGPL Pipeco LLC Sr Nt | | | 2 | 2.C FE | 83,858 | 97.8970 | 73,422 | 75,000 | 80,413 | | (1,648) | | | 4.875 | 2.459 | FA | 1,381 | 3,656 | 11/16/2021 | 08/15/2027 |
| 637417-AQ-9 | National Retail Properties Inc Sr Nt | | | 1 | 2.A FE | 58,795 | 73.7430 | 44,246 | 60,000 | 58,863 | | 24 | | | 3.500 | 3.610 | AO | 443 | 2,100 | 03/15/2021 | 04/15/2051 |
| 682680-AW-3 | ONEOK Inc Sr Nt | | | 1 | 2.B FE | 56,109 | 97.2250 | 48,613 | 50,000 | 54,017 | | (749) | | | 4.350 | 2.611 | MS | 640 | 2,175 | 02/19/2021 | 03/15/2029 |
| 68389X-AV-7 | Oracle Corp Sr Nt | | | 1 | 2.B FE | 843,736 | 93.4180 | 770,698 | 825,000 | 841,371 | | (1,301) | | | 4.300 | 4.057 | JJ | 17,048 | 35,475 | 02/15/2022 | 07/08/2034 |
| 68389X-CE-3 | Oracle Corp Sr Nt | | | 1 | 2.B FE | 124,806 | 88.6550 | 110,819 | 125,000 | 124,855 | | 18 | | | 2.875 | 2.893 | MS | 958 | 3,594 | 03/22/2021 | 03/25/2031 |
| 76131V-AA-1 | Retail PPTYS Of America Sr Nt | | | 1 | 2.C FE | 348,088 | 97.5080 | 326,652 | 335,000 | 339,466 | | (4,554) | | | 4.000 | 2.578 | MS | 3,946 | 13,400 | 01/27/2022 | 03/15/2025 |
| 76131V-AB-9 | Retail PPTYS Of America Sr Nt | | | 1 | 2.C FE | 164,495 | 94.4330 | 155,814 | 165,000 | 164,588 | | 51 | | | 4.750 | 4.794 | MS | 2,308 | 7,838 | 04/25/2022 | 09/15/2030 |
| 842587-CW-5 | Southern Co Sr Nt | | | 1 | 2.B FE | 892,849 | 92.0680 | 782,575 | 850,000 | 888,339 | | (2,484) | | | 4.250 | 3.779 | JJ | 18,063 | 36,125 | 02/17/2022 | 07/01/2036 |
| 84861T-AD-0 | Spirit Realty LP Sr Nt | | | 1 | 2.B FE | 139,028 | 94.9390 | 118,673 | 125,000 | 134,429 | | (1,649) | | | 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 | 88.8340 | 71,067 | 80,000 | 79,687 | | 70 | | | 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 | 83.9830 | 83,983 | 100,000 | 99,494 | | 55 | | | 2.700 | 2.770 | FA | 1,020 | 2,700 | 02/22/2021 | 02/15/2032 |
| 87612B-BQ-4 | Targa Resources Partners Sr Nt | | | 1 | 2.C FE | 203,645 | 100.0320 | 200,064 | 200,000 | 202,673 | | (582) | | | 5.500 | 5.129 | MS | 3,667 | 11,000 | 04/26/2022 | 03/01/2030 |
| 87612B-BS-0 | Targa Resources Partners Sr Nt | | | 1 | 2.C FE | 691,581 | 97.1010 | 645,721 | 665,000 | 685,199 | | (3,495) | | | 4.875 | 4.205 | FA | 13,508 | 32,419 | 02/23/2022 | 02/01/2031 |
| 87612B-BU-5 | Targa Resources Partners Sr Nt | | | 1 | 2.C FE | 1,743,694 | 91.1320 | 1,599,370 | 1,755,000 | 1,745,536 | | 977 | | | 4.000 | 4.079 | JJ | 32,370 | 70,200 | 02/23/2022 | 01/15/2032 |
| 89214P-DD-8 | Townebank/Portsmouth VA Fix to Float | | | 2 | 2.A FE | 375,000 | 84.9130 | 318,423 | 375,000 | 375,000 | | | | | 3.125 | 3.125 | FA | 4,427 | 11,719 | 02/02/2022 | 02/15/2032 |
| 89681L-AA-0 | Triton Container Sr Nt | | | 1 | 2.C FE | 998,868 | 80.7420 | 807,418 | 1,000,000 | 999,100 | | 94 | | | 3.250 | 3.263 | MS | 9,569 | 32,500 | 01/13/2022 | 03/15/2032 |
| 91324P-DP-4 | UnitedHealth Group Inc Sr Nt | | | 1 | 1.F FE | 109,741 | 97.9360 | 112,627 | 115,000 | 110,448 | | 707 | | | 3.875 | 4.782 | JD | 198 | 4,456 | 02/14/2023 | 12/15/2028 |
| 91913Y-AV-2 | Valero Energy Corp Sr Nt | | | 1 | 2.B FE | 754,292 | 98.6850 | 690,794 | 700,000 | 738,269 | | (8,505) | | | 4.350 | 2.946 | JD | 2,538 | 30,450 | 01/27/2022 | 06/01/2028 |
| 925650-AC-7 | Vici Properties LP Sr Nt | | | 1 | 2.C FE | 468,924 | 97.0180 | 455,982 | 470,000 | 469,093 | | 124 | | | 4.950 | 4.987 | FA | 8,789 | 23,265 | 04/20/2022 | 02/15/2030 |
| 925650-AD-5 | Vici Properties LP Sr Nt | | | 1 | 2.C FE | 469,312 | 97.5610 | 458,537 | 470,000 | 469,416 | | 55 | | | 5.125 | 5.143 | MN | 3,078 | 24,088 | 04/20/2022 | 05/15/2032 |
| 98956P-AG-7 | Zimmer Hldgs Inc Sr Nt | | | 1 | 2.B FE | 514,683 | 90.5350 | 452,673 | 500,000 | 513,003 | | (915) | | | 4.250 | 3.959 | FA | 8,028 | 21,250 | 02/16/2022 | 08/15/2035 |
| 11271L-AC-6 | Brookfield Fin Inc Sr Nt | | | 1 | 1.G FE | 535,670 | 96.3020 | 481,510 | 500,000 | 524,347 | | (5,998) | | | 3.900 | 2.553 | JJ | 8,450 | 19,500 | 02/02/2022 | 01/25/2028 |
| 11271L-AE-2 | Brookfield Fin Inc Sr Nt | | | 1 | 1.G FE | 438,944 | 96.5180 | 386,073 | 400,000 | 430,409 | | (4,529) | | | 4.350 | 2.966 | AO | 3,673 | 17,400 | 01/27/2022 | 04/15/2030 |
| 00217G-AB-9 | Aptiv PLC / Aptiv Corp Sr Nt | | D | 1 | 2.B FE | 1,660,789 | 88.5150 | 1,473,766 | 1,665,000 | 1,661,488 | | 369 | | | 3.250 | 3.280 | MS | 18,038 | 54,113 | 02/09/2022 | 03/01/2032 |
| 00973R-AF-0 | Aker BP ASA Nt | | C | 1 | 2.B FE | 804,500 | 91.8070 | 729,862 | 795,000 | 802,450 | | (1,135) | | | 3.750 | 3.570 | JJ | 13,747 | 29,813 | 02/22/2022 | 01/15/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 05578Q-AH-6 | BPCE SA Sub Nt Fixed to Float | | C | 2 | 2.B FE | 1,000,000 | 82.7440 | 827,439 | 1,000,000 | 1,000,000 | | | | | 3.648 | 3.648 | JJ | 16,923 | 36,480 | 01/10/2022 | 01/14/2037 |
| 314890-AC-8 | Ferguson Finance PLC Sr Nt | | D | 1 | 2.B FE | 1,665,023 | 98.0140 | 1,636,830 | 1,670,000 | 1,666,598 | | 939 | | | 4.250 | 4.317 | AO | 13,998 | 70,975 | 04/12/2022 | 04/20/2027 |
| 62947Q-BC-1 | NXP BV Sr Nt | | D | 1 | 2.A FE | 50,566 | 102.7960 | 51,398 | 50,000 | 50,491 | | (75) | | | 5.550 | 5.311 | JD | 231 | 2,775 | 02/14/2023 | 12/01/2028 |
| 82620K-BE-2 | Siemens Financieringsmat Sr Nt | | C | 1 | 1.E FE | 49,933 | 85.3670 | 42,684 | 50,000 | 49,950 | | 6 | | | 2.150 | 2.165 | MS | 328 | 1,075 | 03/02/2021 | 03/11/2031 |
| 902133-AT-4 | Tyco Electronics Group Sr Nt | | D | 1 | 1.G FE | 997,570 | 97.9790 | 979,787 | 1,000,000 | 999,413 | | 261 | | | 3.700 | 3.729 | FA | 13,978 | 37,000 | 01/25/2016 | 02/15/2026 |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 26,350,325 | XXX | 23,803,964 | 26,329,000 | 26,286,279 | | (20,284) | | | XXX | XXX | XXX | 314,174 | 921,302 | XXX | XXX |
| 05592D-AA-2 | BPR Trust CMBS Ser 22-OANA Cl A | | | 4 | 1.A | 99,752 | 98.3660 | 98,366 | 100,000 | 99,961 | | 126 | | | 7.260 | 7.507 | MON | 343 | 6,980 | 04/07/2022 | 04/15/2037 |
| 05592D-AG-9 | BPR Trust CMBS Ser 2022-OANA Cl B | | | 4 | 1.A | 99,751 | 98.0510 | 98,051 | 100,000 | 99,961 | | 127 | | | 7.809 | 8.075 | MON | 369 | 7,537 | 04/07/2022 | 04/15/2037 |
| 06539V-AJ-7 | BANK CMBS Ser 2022-BNK39 Cl A4 | | | 4 | 1.A | 152,033 | 86.5460 | 129,819 | 150,000 | 151,657 | | (201) | | | 2.928 | 2.774 | MON | 366 | 4,392 | 02/04/2022 | 02/15/2055 |
| 06541L-BG-0 | Bank CMBS Ser 2022-BNK40 Cl A4 | | | 4 | 1.A | 205,666 | 89.4150 | 178,830 | 200,000 | 204,710 | | (535) | | | 3.393 | 3.065 | MON | 566 | 6,881 | 02/25/2022 | 03/15/2064 |
| 36252H-AE-1 | GS Mortgage Securities Trust CMBS Ser 2017-GS5 Cl AAB | | | 4 | 1.A | 464,926 | 97.2840 | 439,126 | 451,385 | 453,926 | | (1,068) | | | 3.467 | 3.003 | MON | 1,304 | 15,650 | 03/07/2017 | 03/10/2050 |
| 44421G-AA-1 | Hudson Yards Ser 2019-30HY Cl A | | | 4 | 1.A | 201,688 | 88.5810 | 177,161 | 200,000 | 201,269 | | (234) | | | 3.228 | 3.107 | MON | 538 | 6,456 | 03/08/2022 | 07/10/2039 |
| 44421L-AA-0 | Hudson Yards CMBS Ser 2016-10HY Cl A | | | 4 | 1.A | 288,703 | 92.8760 | 278,628 | 300,000 | 292,921 | | 2,459 | | | 2.835 | 3.787 | MON | 709 | 8,505 | 04/01/2022 | 08/10/2038 |
| 449653-AA-2 | Commercial Mortgage Pass Th CMBS Ser 2022-LPFX Cl A | | | 4 | 1.A | 206,000 | 83.9860 | 167,971 | 200,000 | 205,013 | | (558) | | | 3.385 | 3.040 | MON | 564 | 6,769 | 03/04/2022 | 03/15/2032 |
| 556227-AA-4 | Madison Avenue Trust CMBS Ser 2015-11MD Cl A | | | 4 | 1.A | 203,266 | 89.7440 | 179,488 | 200,000 | 201,533 | | (971) | | | 3.555 | 3.055 | MON | 592 | 7,208 | 03/09/2022 | 09/10/2033 |
| 1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 1,921,785 | XXX | 1,747,440 | 1,901,385 | 1,910,951 | | (855) | | | XXX | XXX | XXX | 5,351 | 70,378 | XXX | XXX |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 28,272,110 | XXX | 25,551,404 | 28,230,385 | 28,197,230 | | (21,139) | | | XXX | XXX | XXX | 319,525 | 991,680 | 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 | | | | | | 47,821,967 | XXX | 44,335,014 | 48,472,000 | 47,835,424 | | 31,975 | | | XXX | XXX | XXX | 480,929 | 1,248,370 | XXX | XXX |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | 6,408,111 | XXX | 6,143,034 | 6,655,496 | 6,410,168 | | 6,067 | | | XXX | XXX | XXX | 17,041 | 192,806 | XXX | XXX |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | 1,921,785 | XXX | 1,747,440 | 1,901,385 | 1,910,951 | | (855) | | | XXX | XXX | XXX | 5,351 | 70,378 | XXX | XXX |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2459999999. Total - SVO Identified Funds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2469999999. Total - Affiliated Bank Loans | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2489999999. Total - Unaffiliated Certificates of Deposit | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 2509999999 - Total Bonds | | | | | | 56,151,863 | XXX | 52,225,488 | 57,028,881 | 56,156,543 | | 37,187 | | | XXX | XXX | XXX | 503,321 | 1,511,554 | XXX | XXX |

1\.

| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | |
|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ 29,870,264 | 1B ..$ | 1C ..$ | 1D ..$ 172,925 | 1E ..$ 49,950 | 1F ..$ 1,453,241 | 1G ..$ 3,008,209 |
| 1B | 2A ...$ 1,766,601 | 2B ..$ 12,071,773 | 2C ..$ 7,763,580 | | | | |
| 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<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 91282C-BS-9 | US Treasury Nt 1.250% 03/31/28 | | 04/10/2023 | Bank of America BISD Dealer | | 448,146 | 500,000 | 188 |
| 91282C-HT-1 | US Treasury Nt 3.875% 08/15/33 | | 08/16/2023 | Barclays Capital Inc | | 534,963 | 550,000 | 116 |
| 91282C-JG-7 | US Treasury Nt 4.875% 10/31/30 | | 11/15/2023 | Barclays Capital Inc | | 6,122,133 | 6,000,000 | 12,857 |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 7,105,242 | 7,050,000 | 13,161 |
| 3137FL-N9-1 | FHLMC Ser K091 Cl A2 3.505% 03/25/29 | | 05/25/2023 | Goldman Sachs & Company | | 763,156 | 800,000 | 2,337 |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 763,156 | 800,000 | 2,337 |
| 37940X-AG-7 | Global Payments Inc Sr Nt 2.150% 01/15/27 | | 02/14/2023 | BNP Paribas Securities Corp | | 102,119 | 115,000 | 213 |
| 46590X-AM-8 | JBS USA/Food/Finance Sr Nt 3.750% 12/01/31 | | 08/22/2023 | Tax Free Exchange | | 850,981 | 919,000 | 7,754 |
| 46590X-AQ-9 | JBS USA/Food/Finance Sr Nt 4.375% 02/02/52 | | 08/22/2023 | Tax Free Exchange | | 427,278 | 500,000 | 1,215 |
| 58769J-AA-5 | Mercedes-Benz Fin N/A Sr Nt 5.500% 11/27/24 | | 02/14/2023 | Bank of America BISD Dealer | | 236,473 | 235,000 | 2,800 |
| 59217G-CK-3 | Met Life Global Funding I Secured Nt 3.000% 09/19/27 | | 02/14/2023 | Wells Fargo Securities LLC | | 170,368 | 185,000 | 2,266 |
| 91324P-DP-4 | UnitedHealth Group Inc Sr Nt 3.875% 12/15/28 | | 02/14/2023 | Morgan Stanley & Co LLC | | 109,741 | 115,000 | 755 |
| 62947Q-BC-1 | NXP BV Sr Nt 5.550% 12/01/28 | D | 02/14/2023 | Wells Fargo Securities LLC | | 50,566 | 50,000 | 578 |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,947,526 | 2,119,000 | 15,581 |
| 2509999997. Total - Bonds - Part 3 | | | | | | 9,815,924 | 9,969,000 | 31,079 |
| 2509999998. Total - Bonds - Part 5 | | | | | | | | |
| 2509999999. Total - Bonds | | | | | | 9,815,924 | 9,969,000 | 31,079 |
| 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 | | | | | | 9,815,924 | XXX | 31,079 |

# 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 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | Change In Book/Adjusted Carrying Value | | | | | | | | | | |
| 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 | | 12/01/2023 | Paydown | | 172,626 | 172,626 | 179,045 | 178,652 | | (6,026) | | (6,026) | | 172,626 | | | | 2,972 | 06/25/2034 |
| 3132D5-6D-9 | FHLMC Pool #SB8068 1.500% 10/25/35 | | 12/01/2023 | Paydown | | 208,544 | 208,544 | 213,277 | 212,874 | | (4,330) | | (4,330) | | 208,544 | | | | 1,689 | 10/25/2035 |
| 3132DN-RC-9 | FHLMC Pool #SD1383 2.000% 02/25/52 | | 12/01/2023 | Paydown | | 25,846 | 25,846 | 20,347 | 20,378 | | 5,468 | | 5,468 | | 25,846 | | | | 268 | 02/25/2052 |
| 3132DW-DS-9 | FHLMC Pool #SD8213 3.000% 05/25/52 | | 12/01/2023 | Paydown | | 2,927 | 2,927 | 2,482 | 2,485 | | 442 | | 442 | | 2,927 | | | | 49 | 05/25/2052 |
| 3132DW-DT-7 | FHLMC Pool #SD8214 3.500% 05/25/52 | | 12/01/2023 | Paydown | | 7,974 | 7,974 | 7,013 | 7,018 | | 956 | | 956 | | 7,974 | | | | 159 | 05/25/2052 |
| 3132DW-E7-4 | FHLMC Pool #SD8258 5.000% 10/25/52 | | 12/01/2023 | Paydown | | 22,822 | 22,822 | 21,970 | 21,973 | | 849 | | 849 | | 22,822 | | | | 614 | 10/25/2052 |
| 3140XG-PS-2 | FNMA Pool #FS1332 3.500% 03/25/52 | | 12/01/2023 | Paydown | | 7,364 | 7,364 | 7,057 | 7,060 | | 304 | | 304 | | 7,364 | | | | 138 | 03/25/2052 |
| 31418C-7F-5 | FNMA Pool #MA3593 4.500% 02/25/49 | | 12/01/2023 | Paydown | | 24,249 | 24,249 | 25,266 | 25,223 | | (974) | | (974) | | 24,249 | | | | 555 | 02/25/2049 |
| 31418D-CA-8 | FNMA Pool #MA3664 4.000% 05/25/49 | | 12/01/2023 | Paydown | | 19,157 | 19,157 | 19,851 | 19,821 | | (665) | | (665) | | 19,157 | | | | 409 | 05/25/2049 |
| 31418E-CU-2 | FNMA Pool #MA4582 2.000% 04/25/37 | | 12/01/2023 | Paydown | | 28,225 | 28,225 | 24,732 | 24,779 | | 3,445 | | 3,445 | | 28,225 | | | | 312 | 04/25/2037 |
| 31418E-D5-6 | FNMA Pool #MA4623 2.500% 06/25/52 | | 12/01/2023 | Paydown | | 19,448 | 19,448 | 15,871 | 15,891 | | 3,557 | | 3,557 | | 19,448 | | | | 266 | 06/25/2052 |
| 31418E-E6-3 | FNMA Pool #MA4656 4.500% 07/01/52 | | 12/01/2023 | Paydown | | 11,096 | 11,096 | 11,070 | 11,072 | | 25 | | 25 | | 11,096 | | | | 278 | 07/01/2052 |
| 31418E-HJ-2 | FNMA Pool #MA4732 4.000% 09/01/52 | | 12/01/2023 | Paydown | | 10,009 | 10,009 | 9,810 | 9,811 | | 198 | | 198 | | 10,009 | | | | 230 | 09/01/2052 |
| 31418E-KS-8 | FNMA Pool #MA4804 4.000% 11/25/52 | | 12/01/2023 | Paydown | | 15,521 | 15,521 | 14,082 | 14,089 | | 1,432 | | 1,432 | | 15,521 | | | | 341 | 11/25/2052 |
| 31418E-KT-6 | FNMA Pool #MA4805 4.500% 11/25/52 | | 12/01/2023 | Paydown | | 12,743 | 12,743 | 11,925 | 11,929 | | 815 | | 815 | | 12,743 | | | | 305 | 11/25/2052 |
| 31418E-LY-4 | FNMA Pool #MA4842 5.500% 11/25/52 | | 12/01/2023 | Paydown | | 22,465 | 22,465 | 22,124 | 22,125 | | 340 | | 340 | | 22,465 | | | | 628 | 11/25/2052 |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 611,016 | 611,016 | 605,922 | 605,180 | | 5,836 | | 5,836 | | 611,016 | | | | 9,213 | XXX |
| 36252H-AE-1 | GS Mortgage Securities Trust CMBS Ser 2017-GS5 Cl AAB 3.467% 03/10/50 | | 12/01/2023 | Paydown | | 148,379 | 148,379 | 152,831 | 149,566 | | (1,186) | | (1,186) | | 148,379 | | | | 2,780 | 03/10/2050 |
| 46590X-AC-0 | JBS USA/Food/Finance Sr Nt 3.750% 12/01/31 | | 08/22/2023 | Tax Free Exchange | | 850,981 | 919,000 | 842,218 | 846,762 | | 4,219 | | 4,219 | | 850,981 | | | | 24,985 | 12/01/2031 |
| 46590X-AE-6 | JBS USA/Food/Finance Sr Nt 4.375% 02/02/52 | | 08/22/2023 | Tax Free Exchange | | 427,278 | 500,000 | 425,815 | 426,589 | | 690 | | 690 | | 427,278 | | | | 23,090 | 02/02/2052 |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,426,638 | 1,567,379 | 1,420,864 | 1,422,917 | | 3,723 | | 3,723 | | 1,426,638 | | | | 50,855 | XXX |
| 2509999997. Total - Bonds - Part 4 | | | | | | 2,037,654 | 2,178,395 | 2,026,786 | 2,028,097 | | 9,559 | | 9,559 | | 2,037,654 | | | | 60,068 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | | | | | | | | | | | | | | | XXX |
| 2509999999. Total - Bonds | | | | | | 2,037,654 | 2,178,395 | 2,026,786 | 2,028,097 | | 9,559 | | 9,559 | | 2,037,654 | | | | 60,068 | 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 | | | | | | 2,037,654 | XXX | 2,026,786 | 2,028,097 | | 9,559 | | 9,559 | | 2,037,654 | | | | 60,068 | XXX |

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

**NONE**

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

**NONE**

Schedule D - Part 6 - Section 2

**NONE**

Schedule DA - Part 1 - Short-Term Investments Owned

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

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

**NONE**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**NONE**

## Schedule DL - Part 2 - Reinvested Collateral Assets Owned

# N O N E

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| Bank of New York Mellon | New York, NY | | | | | 97,451 | 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 | | | 97,451 | 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 | | | 97,451 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | XXX |
| 0599999 Total - Cash | | XXX | XXX | | | 97,451 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 96,822 | 4. April | 10,552 | 7. July | 97,661 | 10. October | 20,055 |
| 2. February | 83,077 | 5. May | 9,185 | 8. August | 87,680 | 11. November | 93,066 |
| 3. March | 18,095 | 6. June | 10,178 | 9. September | 10,703 | 12. December | 97,451 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>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 | | 12/29/2023 | 4.752 | | 1,575,912 | | 1,745 |
| 8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R | | | | | | 1,575,912 | | 1,745 |
| 8609999999 - Total Cash Equivalents | | | | | | 1,575,912 | | 1,745 |

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 | |
|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | 6 |
| States, Etc. | Type of Deposit | Purpose of Deposit | Book/Adjusted Carrying Value | Fair Value | Book/Adjusted Carrying Value | Fair Value |
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | | | | | | |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | B | For protection of state's ph's | | | 36,576 | 30,538 |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | | | | | | |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | | | | | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | | | | | | |
| 30. New Hampshire NH | | | | | | |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | | | | | | |
| 33. New York NY | B | For protection of all ph's | 418,017 | 349,000 | | |
| 34. North Carolina NC | | | | | | |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | B | For protection of state's ph's | | | 2,977,876 | 2,901,836 |
| 37. Oklahoma OK | | | | | | |
| 38. Oregon OR | | | | | | |
| 39. Pennsylvania PA | | | | | | |
| 40. Rhode Island RI | | | | | | |
| 41. South Carolina SC | B | For protection of state's ph's | | | 156,756 | 130,875 |
| 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 | 418,017 | 349,000 | 3,171,208 | 3,063,249 |
| 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 | | | | |