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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

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 23582 Employer's ID Number 41-0417250

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

Country of Domicile United States of America

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

Statutory Home Office ONE WEST NATIONWIDE BLVD. (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 5 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............

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	16,683,858	33.914	16,683,860		16,683,860	33.914
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	625,000	1.270	625,000		625,000	1.270
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	595,185	1.210	595,185		595,185	1.210
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	24,981,688	50.782	24,981,686		24,981,686	50.782
1.06 Industrial and miscellaneous	5,016,167	10.197	5,016,167		5,016,167	10.197
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	47,901,898	97.373	47,901,898		47,901,898	97.373
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)	235,231	0.478	235,231		235,231	0.478
6.02 Cash equivalents (Schedule E, Part 2)	1,057,144	2.149	1,057,144		1,057,144	2.149
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	1,292,375	2.627	1,292,375		1,292,375	2.627
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	49,194,273	100.000	49,194,273		49,194,273	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		
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

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		46,006,507
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,996,091
3.	Accrual of discount		99,322
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		4,105,190
7.	Deduct amortization of premium		94,833
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)		47,901,897
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		47,901,897

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	16,683,858	15,726,519	16,693,716	16,384,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	16,683,858	15,726,519	16,693,716	16,384,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	625,000	549,094	625,000	625,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	595,185	613,370	666,942	580,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	24,981,688	24,104,371	25,255,477	25,491,604
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank	8. United States	4,930,873	4,550,942	4,955,322	4,930,993
Loans, Unaffiliated Certificates of	9. Canada				
Deposit and Hybrid Securities	10. Other Countries	85,294	78,662	85,329	85,000
(unaffiliated)	11. Totals	5,016,167	4,629,604	5,040,651	5,015,993
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	47,901,898	45,622,958	48,281,786	48,096,597
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	47,901,898	45,622,958	48,281,786	

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	3,969,599	5,819,971	3,216,909	2,858,317	819,064	XXX	16,683,860	34.8	13,431,970	29.2	16,683,860	
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	3,969,599	5,819,971	3,216,909	2,858,317	819,064	XXX	16,683,860	34.8	13,431,970	29.2	16,683,860	
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			625,000			XXX	625,000	1.3	625,000	1.4	625,000	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals			625,000			XXX	625,000	1.3	625,000	1.4	625,000	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		595,185				XXX	595,185	1.2	601,508	1.3	595,185	
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		595,185				XXX	595,185	1.2	601,508	1.3	595,185	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,431,474	7,369,245	5,734,384	6,990,471	3,456,113	XXX	24,981,687	52.2	24,994,837	54.3	24,981,686	1
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	1,431,474	7,369,245	5,734,384	6,990,471	3,456,113	XXX	24,981,687	52.2	24,994,837	54.3	24,981,686	1

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	405,560	1,755,030	408,371	187,856		XXX	2,756,817	5.8	4,557,351	9.9	1,831,817	925,000
6.2 NAIC 2	103,979	457,114	1,320,657	149,375	228,226	XXX	2,259,351	4.7	1,795,842	3.9	2,155,372	103,979
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	509,539	2,212,144	1,729,028	337,231	228,226	XXX	5,016,168	10.5	6,353,193	13.8	3,987,189	1,028,979
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 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) 5,806,633	15,539,431	9,984,664	10,036,644	4,275,177		45,642,549	95.3	XXX	XXX	44,717,548	925,001
12.2 NAIC 2	(d) 103,979	457,114	1,320,657	149,375	228,226		2,259,351	4.7	XXX	XXX	2,155,372	103,979
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	5,910,612	15,996,545	11,305,321	10,186,019	4,503,403		(b) 47,901,900	100.0	XXX	XXX	46,872,920	1,028,980
12.8 Line 12.7 as a % of Col. 7	12.3	33.4	23.6	21.3	9.4		100.0	XXX	XXX	XXX	97.9	2.1
13. Total Bonds Prior Year												
13.1 NAIC 1	3,758,274	13,432,246	7,083,092	11,132,091	8,804,963		XXX	XXX	44,210,666	96.1	42,506,347	1,704,319
13.2 NAIC 2		106,166	1,311,770	99,436	278,470		XXX	XXX	1,795,842	3.9	1,689,676	106,166
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	3,758,274	13,538,412	8,394,862	11,231,527	9,083,433		XXX	XXX	(b) 46,006,508	100.0	44,196,023	1,810,485
13.8 Line 13.7 as a % of Col. 9	8.2	29.4	18.2	24.4	19.7		XXX	XXX	100.0	XXX	96.1	3.9
14. Total Publicly Traded Bonds												
14.1 NAIC 1	5,612,709	15,257,590	9,723,285	9,848,787	4,275,177		44,717,548	93.4	42,506,347	92.4	44,717,548	XXX
14.2 NAIC 2		457,114	1,320,657	149,375	228,226		2,155,372	4.5	1,689,676	3.7	2,155,372	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	5,612,709	15,714,704	11,043,942	9,998,162	4,503,403		46,872,920	97.9	44,196,023	96.1	46,872,920	XXX
14.8 Line 14.7 as a % of Col. 7	12.0	33.5	23.6	21.3	9.6		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	11.7	32.8	23.1	20.9	9.4		97.9	XXX	XXX	XXX	97.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	193,924	281,841	261,379	187,857			925,001	1.9	1,704,319	3.7	XXX	925,001
15.2 NAIC 2	103,979						103,979	0.2	106,166	0.2	XXX	103,979
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	297,903	281,841	261,379	187,857			1,028,980	2.1	1,810,485	3.9	XXX	1,028,980
15.8 Line 15.7 as a % of Col. 7	29.0	27.4	25.4	18.3			100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.6	0.6	0.5	0.4			2.1	XXX	XXX	XXX	XXX	2.1

(a) Includes $ 1,028,979 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	3,969,599	5,819,971	3,216,909	2,858,317	819,064	XXX	16,683,860	34.8	13,431,970	29.2	16,683,860	
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	3,969,599	5,819,971	3,216,909	2,858,317	819,064	XXX	16,683,860	34.8	13,431,970	29.2	16,683,860	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations			625,000			XXX	625,000	1.3	625,000	1.4	625,000	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals			625,000			XXX	625,000	1.3	625,000	1.4	625,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		595,185				XXX	595,185	1.2	601,508	1.3	595,185	
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		595,185				XXX	595,185	1.2	601,508	1.3	595,185	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		2,131,325	504,000	828,350		XXX	3,463,675	7.2	3,507,150	7.6	3,463,675	
5.02 Residential Mortgage-Backed Securities	1,431,474	5,237,919	5,230,384	6,162,121	3,456,113	XXX	21,518,011	44.9	21,487,687	46.7	21,518,011	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	1,431,474	7,369,244	5,734,384	6,990,471	3,456,113	XXX	24,981,686	52.2	24,994,837	54.3	24,981,686	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	269,522	1,687,535	1,517,599	149,375	228,226	XXX	3,852,257	8.0	3,892,738	8.5	3,381,954	470,303
6.02 Residential Mortgage-Backed Securities	28,381	131,010	211,429	187,856		XXX	558,676	1.2	653,937	1.4		558,676
6.03 Commercial Mortgage-Backed Securities	211,636	393,599				XXX	605,235	1.3	1,806,518	3.9	605,235	
6.04 Other Loan-Backed and Structured Securities						XXX						
6.05 Totals	509,539	2,212,144	1,729,028	337,231	228,226	XXX	5,016,168	10.5	6,353,193	13.8	3,987,189	1,028,979
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						
12. Total Bonds Current Year												
12.01 Issuer Obligations	4,239,121	10,234,016	5,863,508	3,836,042	1,047,290	XXX	25,219,977	52.6	XXX	XXX	24,749,674	470,303
12.02 Residential Mortgage-Backed Securities	1,459,855	5,368,929	5,441,813	6,349,977	3,456,113	XXX	22,076,687	46.1	XXX	XXX	21,518,011	558,676
12.03 Commercial Mortgage-Backed Securities	211,636	393,599				XXX	605,235	1.3	XXX	XXX	605,235	
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	5,910,612	15,996,544	11,305,321	10,186,019	4,503,403		47,901,899	100.0	XXX	XXX	46,872,920	1,028,979
12.10 Line 12.09 as a % of Col. 7	12.3	33.4	23.6	21.3	9.4		100.0	XXX	XXX	XXX	97.9	2.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,499,879	9,563,407	4,952,355	4,948,182	1,094,543	XXX	XXX	XXX	22,058,366	47.9	21,902,256	156,110
13.02 Residential Mortgage-Backed Securities	1,055,872	3,371,010	3,442,507	6,283,345	7,988,890	XXX	XXX	XXX	22,141,624	48.1	21,487,687	653,937
13.03 Commercial Mortgage-Backed Securities	1,202,523	603,995				XXX	XXX	XXX	1,806,518	3.9	806,080	1,000,438
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	3,758,274	13,538,412	8,394,862	11,231,527	9,083,433		XXX	XXX	46,006,508	100.0	44,196,023	1,810,485
13.10 Line 13.09 as a % of Col. 9	8.2	29.4	18.2	24.4	19.7		XXX	XXX	100.0	XXX	96.1	3.9
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	3,969,599	10,083,186	5,813,557	3,836,042	1,047,290	XXX	24,749,674	51.7	21,902,256	47.6	24,749,674	XXX
14.02 Residential Mortgage-Backed Securities	1,431,474	5,237,919	5,230,384	6,162,121	3,456,113	XXX	21,518,011	44.9	21,487,687	46.7	21,518,011	XXX
14.03 Commercial Mortgage-Backed Securities	211,636	393,599				XXX	605,235	1.3	806,080	1.8	605,235	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	5,612,709	15,714,704	11,043,941	9,998,163	4,503,403		46,872,920	97.9	44,196,023	96.1	46,872,920	XXX
14.10 Line 14.09 as a % of Col. 7	12.0	33.5	23.6	21.3	9.6		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	11.7	32.8	23.1	20.9	9.4		97.9	XXX	XXX	XXX	97.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	269,522	150,830	49,951			XXX	470,303	1.0	156,110	0.3	XXX	470,303
15.02 Residential Mortgage-Backed Securities	28,381	131,010	211,429	187,856		XXX	558,676	1.2	653,937	1.4	XXX	558,676
15.03 Commercial Mortgage-Backed Securities						XXX			1,000,438	2.2	XXX	
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	297,903	281,840	261,380	187,856			1,028,979	2.1	1,810,485	3.9	XXX	1,028,979
15.10 Line 15.09 as a % of Col. 7	29.0	27.4	25.4	18.3			100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.6	0.6	0.5	0.4			2.1	XXX	XXX	XXX	XXX	2.1

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	1,290,437			1,290,437
2. Cost of cash equivalents acquired	17,272,628			17,272,628
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	17,505,921			17,505,921
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)	1,057,144			1,057,144
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,057,144			1,057,144

(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 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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-QD-3	U S Treasury Bd	SD			1.A	2,985,648	104.4840	2,321,643	2,222,000	2,858,317		(33,079)			4.375	2.224	MN	12,552	97,213	01/09/2020	11/15/2039
912810-TD-0	U S Treasury Nt	SD			1.A	814,120	69.6560	663,407	952,400	819,064		2,990			2.250	2.990	FA	8,094	21,429	05/03/2022	02/15/2052
912828-2R-0	U S Treasury Nt	SD			1.A	951,567	94.3440	943,438	1,000,000	978,921		5,448			2.250	2.867	FA	8,499	22,500	08/30/2018	08/15/2027
912828-3F-5	U S Treasury Nt	SD			1.A	745,579	94.0780	705,586	750,000	748,162		448			2.250	2.317	MN	2,179	16,875	11/28/2017	11/15/2027
912828-3J-7	U S Treasury Nt	SD			1.A	1,977,586	97.5590	1,951,172	2,000,000	1,996,857		3,369			2.125	2.300	MN	3,716	42,500	12/13/2017	11/30/2024
912828-3P-3	U S Treasury Nt	SD			1.A	514,605	97.5230	511,998	525,000	523,391		1,573			2.250	2.563	JD	32	11,813	01/19/2018	12/31/2024
912828-3W-8	U S Treasury Nt	SD			1.A	975,395	95.6330	956,328	1,000,000	988,153		2,658			2.750	3.058	FA	10,387	27,500	11/27/2018	02/15/2028
912828-W4-8	U S Treasury Nt	SD			1.A	447,998	99.4690	447,610	450,000	449,950		306			2.125	2.194	FA	3,231	9,563	03/27/2017	02/29/2024
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
91282C-BS-9	US Treasury Nt				1.A	896,292	89.7580	897,578	1,000,000	910,322		14,030			1.250	3.544	MS	3,176	6,250	04/10/2023	03/31/2028
91282C-DY-4	US Treasury Nt				1.A	953,075	86.1410	902,409	1,047,600	967,310		8,633			1.875	2.943	FA	7,419	19,643	05/03/2022	02/15/2032
91282C-FY-2	US Treasury Nt				1.A	1,596,677	99.9690	1,586,505	1,587,000	1,595,420		(1,209)			3.875	3.774	MN	5,406	61,496	12/20/2022	11/30/2029
91282C-GV-7	US Treasury Nt				1.A	2,192,789	99.0940	2,180,064	2,200,000	2,194,412		1,623			3.750	3.867	AO	17,582	41,250	04/20/2023	04/15/2026
91282C-JM-4	US Treasury Nt				1.A FE	654,217	103.0160	669,601	650,000	654,179		(38)			4.375	4.267	MN	2,500		12/04/2023	11/30/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						16,693,716	XXX	15,726,519	16,384,000	16,683,858		8,547			XXX	XXX	XXX	88,180	398,032	XXX	XXX
0109999999. Total - U.S. Government Bonds						16,693,716	XXX	15,726,519	16,384,000	16,683,858		8,547			XXX	XXX	XXX	88,180	398,032	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
882724-QM-2	Texas St GO Txbl-Ref-State of Tx Hwy Imp			2	1.A FE	625,000	87.8550	549,094	625,000	625,000					2.884	2.884	AO	4,506	18,025	11/14/2019	04/01/2033
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						625,000	XXX	549,094	625,000	625,000					XXX	XXX	XXX	4,506	18,025	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						625,000	XXX	549,094	625,000	625,000					XXX	XXX	XXX	4,506	18,025	XXX	XXX
681712-PQ-2	Omaha NE GO Ref Omaha Conv Ctr Arena	SD			1.C FE	666,942	105.7530	613,370	580,000	595,185		(6,323)			5.250	4.020	AO	7,613	30,450	04/23/2009	04/01/2026
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						666,942	XXX	613,370	580,000	595,185		(6,323)			XXX	XXX	XXX	7,613	30,450	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						666,942	XXX	613,370	580,000	595,185		(6,323)			XXX	XXX	XXX	7,613	30,450	XXX	XXX
576000-XN-8	Massachusetts St Sch Bldg Rev Txbl-Ref-Sub-Ser B			2	1.C FE	504,000	87.1400	439,186	504,000	504,000					3.066	3.066	AO	3,262	15,453	11/07/2019	10/15/2033
576000-XP-3	Massachusetts St Sch Bldg Rev Txbl-Ref-Sub-Ser B			2	1.C FE	323,350	86.9440	281,134	323,350	323,350					3.166	3.166	AO	2,161	10,237	11/07/2019	10/15/2034
59447T-MG-5	Michigan St Fin Auth Rev Rev Bds			2	1.F FE	2,423,040	105.1440	2,102,878	2,000,000	2,131,325		(43,474)			5.000	2.611	MN	12,778	100,000	09/14/2016	11/15/2031
914119-V6-6	University Cincinnati OH Rev Txbl Ref Ser B			2	1.D FE	505,000	85.8600	433,595	505,000	505,000					2.983	2.983	JD	1,255	15,064	11/21/2019	06/01/2034
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,755,390	XXX	3,256,793	3,332,350	3,463,675		(43,474)			XXX	XXX	XXX	19,456	140,754	XXX	XXX
3132DN-RC-9	FHLMC Pool #SD1383			4	1.A	102,469	81.8040	106,480	130,164	103,183		556			2.000	4.417	MON	217	2,603	11/03/2022	02/25/2052
3132DW-C6-8	FHLMC Pool #SD8193			4	1.A	4,475,896	81.7340	3,700,264	4,527,181	4,478,092		1,042			2.000	2.102	MON	7,545	90,544	01/05/2022	02/25/2052
3132DW-DS-9	FHLMC Pool #SD8213			4	1.A	15,584	88.4730	16,258	18,376	15,652		51			3.000	4.766	MON	46	551	11/03/2022	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214			4	1.A	31,960	91.7790	33,353	36,341	32,060		78			3.500	4.994	MON	106	1,272	11/03/2022	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258			4	1.A	97,126	99.1260	100,011	100,893	97,195		55			5.000	5.522	MON	420	5,045	11/03/2022	10/25/2052
3132DW-ET-6	FHLMC Pool# SD8246			4	1.A	8,541,411	99.1880	8,631,167	8,701,852	8,544,103		1,947			5.000	5.264	MON	36,258	435,093	10/05/2022	09/25/2052
3137FL-N9-1	FHLMC Ser K091 Cl A2			4	1.A FE	667,762	96.2360	673,651	700,000	670,905		3,143			3.505	4.481	MON	2,045	14,312	05/25/2023	03/25/2029
3137HA-AG-1	FHLMC Ser K-157 Cl A2			4	1.A FE	626,336	98.2900	638,882	650,000	627,113		777			4.200	4.689	MON	2,275	9,100	07/27/2023	05/25/2033
3138YK-HF-3	FNMA Pool #AY5629			4	1.A	377,447	90.5320	339,220	374,695	377,136		(64)			3.000	2.809	MON	937	11,241	05/22/2015	06/25/2045
3140H5-JW-2	FNMA Pool #BJ3876			4	1.A	260,087	90.2780	242,347	268,445	260,479		95			3.000	3.772	MON	671	8,053	02/28/2018	01/25/2048
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	111,052	95.9950	102,875	107,167	110,897		12			4.000	2.137	MON	357	4,287	07/10/2019	05/25/2049
31418E-CU-2	FNMA Pool #MA4582			4	1.A	66,399	89.5320	67,844	75,777	67,002		475			2.000	4.316	MON	126	1,516	11/03/2022	04/25/2037
31418E-D5-6	FNMA Pool #MA4623			4	1.A	98,648	85.1520	102,930	120,879	99,218		448			2.500	4.523	MON	252	3,022	11/03/2022	06/25/2052
31418E-HJ-2	FNMA Pool #MA4732			4	1.A	2,788,707	94.6820	2,822,549	2,981,080	2,793,209		2,828			4.000	4.761	MON	9,937	119,243	10/05/2022	09/01/2052

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
31418E-HK-9	FNMA Pool # MA4733			4	1.A	2,833,749	97.0430	2,865,225	2,952,543	2,836,252		1,803			4.500	5.012	MON	11,072	132,864	10/05/2022	09/25/2052
31418E-KS-8	FNMA Pool #MA4804			4	1.A	94,844	94.6510	98,942	104,534	95,069		180			4.000	5.043	MON	348	4,181	11/03/2022	11/25/2052
31418E-KT-6	FNMA Pool #MA4805			4	1.A	61,370	97.0430	63,642	65,582	61,458		69			4.500	5.306	MON	246	2,951	11/03/2022	11/25/2052
31418E-LY-4	FNMA Pool #MA4842			4	1.A	81,562	100.5790	83,297	82,818	81,580		14			5.500	5.733	MON	380	4,555	11/03/2022	11/25/2052
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						21,500,087	XXX	20,847,578	22,159,254	21,518,013		13,528			XXX	XXX	XXX	73,841	857,675	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						25,255,477	XXX	24,104,371	25,491,604	24,981,688		(29,946)			XXX	XXX	XXX	93,297	998,429	XXX	XXX
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
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
210385-AB-6	Constellation En Gen LLC Sr Nt			1	2.B FE	98,723	103.0910	103,091	100,000	98,780		57			5.600	5.934	MS	1,867		10/16/2023	03/01/2028
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
24703T-AG-1	Dell Int LLC / EMC Corp 1st Lien			1	2.B FE	96,391	103.1200	103,120	100,000	96,497		106			5.300	6.030	AO	1,325		10/16/2023	10/01/2029
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	75,479	92.1200	78,302	85,000	77,444		1,965			2.150	5.360	JJ	843	914	02/14/2023	01/15/2027
46188B-AB-8	Invitation Homes OP Sr Nt			1	2.B FE	41,723	89.1060	44,553	50,000	42,012		289			2.300	6.146	MN	147	575	10/16/2023	11/15/2028
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
58769J-AA-5	Mercedes-Benz Fin N/A Sr Nt			1	1.F FE	166,035	100.1150	165,189	165,000	165,543		(491)			5.500	5.122	MN	857	9,050	02/14/2023	11/27/2024
58769J-AL-1	Mercedes-Benz Fin N/A Sr Nt			1	1.F FE	29,289	102.0590	30,618	30,000	29,317		28			5.100	5.670	FA	629		10/16/2023	08/03/2028
59217G-CK-3	Met Life Global Funding I Secured Nt				1.D FE	119,717	93.7930	121,931	130,000	121,514		1,797			3.000	4.946	MS	1,105	3,900	02/14/2023	09/19/2027
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
655844-CR-7	Norfolk Southern Corp Sr Nt			1	2.A FE	47,968	102.6780	51,339	50,000	48,021		53			5.050	5.781	FA	1,045		10/16/2023	08/01/2030
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-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
808513-CD-5	Schwab /Charles/ Corp Sr Nt Fix to Float 05/19/28			1	1.F FE	97,037	102.7660	102,766	100,000	97,135		98			5.643	6.279	MN	658	2,822	10/16/2023	05/19/2029
832696-AW-8	Smucker JM Co Sr Nt			1	2.B FE	69,824	105.2770	73,694	70,000	69,830		5			5.900	5.957	MN	757		10/16/2023	11/15/2028
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
91159H-HN-3	US Bancorp Sr MT Nt				1.G FE	992,680	93.9230	939,230	1,000,000	997,955		766			2.375	2.458	JJ	10,490	23,750	07/19/2016	07/22/2026
91324P-DP-4	UnitedHealth Group Inc Sr Nt			1	1.F FE	81,113	97.9360	83,246	85,000	81,636		523			3.875	4.782	JD	146	3,294	02/14/2023	12/15/2028
62947Q-BC-1	NXP BV Sr Nt		D	1	2.A FE	35,396	102.7960	35,979	35,000	35,344		(52)			5.550	5.311	JD	162	1,943	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
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,854,882	XXX	3,521,892	3,870,000	3,852,257		749			XXX	XXX	XXX	36,872	102,449	XXX	XXX

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
64829K-BV-1	New Residential Mtg Ln Tr RMBS Ser 2017-2A Cl A3			4	1.A	565,867	95.9690	522,211	544,147	558,675		2,103			4.000	3.572	MON	1,814	21,766	04/19/2017	03/25/2057
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						565,867	XXX	522,211	544,147	558,675		2,103			XXX	XXX	XXX	1,814	21,766	XXX	XXX
36252H-AE-1	GS Mortgage Securities Trust CMBS Ser 2017-GS5 Cl AAB			4	1.A	619,902	97.2840	585,501	601,846	605,235		(1,424)			3.467	3.003	MON	1,739	20,866	03/07/2017	03/10/2050
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						619,902	XXX	585,501	601,846	605,235		(1,424)			XXX	XXX	XXX	1,739	20,866	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,040,651	XXX	4,629,604	5,015,993	5,016,167		1,428			XXX	XXX	XXX	40,425	145,081	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						25,595,930	XXX	23,667,668	24,791,350	25,219,975		(40,501)			XXX	XXX	XXX	156,627	689,710	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						22,065,954	XXX	21,369,789	22,703,401	22,076,688		15,631			XXX	XXX	XXX	75,655	879,441	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						619,902	XXX	585,501	601,846	605,235		(1,424)			XXX	XXX	XXX	1,739	20,866	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						48,281,786	XXX	45,622,958	48,096,597	47,901,898		(26,294)			XXX	XXX	XXX	234,021	1,590,017	XXX	XXX

1\. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A ...$ 39,990,781	1B ..$	1C ..$ 1,422,535	1D ..$ 626,514	1E ..$ 49,950	1F ..$ 2,504,956	1G ..$ 1,047,811
1B	2A ...$ 426,682	2B ..$ 1,357,390	2C ..$ 475,279				
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
91282C-BS-9	US Treasury Nt 1.250% 03/31/28		04/10/2023	Bank of America BISD Dealer		896,292	1,000,000	376
91282C-GV-7	US Treasury Nt 3.750% 04/15/26		04/20/2023	Bank of America BISD Dealer		2,192,789	2,200,000	1,352
91282C-JM-4	US Treasury Nt 4.375% 11/30/30		12/04/2023	Citigroup		654,217	650,000	388
0109999999. Subtotal - Bonds - U.S. Governments						3,743,298	3,850,000	2,116
3137FL-N9-1	FHLMC Ser K091 Cl A2 3.505% 03/25/29		05/25/2023	Goldman Sachs & Company		667,762	700,000	2,045
3137HA-AG-1	FHLMC Ser K-157 Cl A2 4.200% 05/25/33		07/27/2023	Goldman Sachs & Company		626,336	650,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,294,098	1,350,000	2,045
210385-AB-6	Constellation En Gen LLC Sr Nt 5.600% 03/01/28		10/16/2023	Goldman Sachs & Company		98,723	100,000	731
24703T-AG-1	Dell Int LLC / EMC Corp 1st Lien 5.300% 10/01/29		10/16/2023	RBC Capital Markets LLC		96,391	100,000	250
37940X-AG-7	Global Payments Inc Sr Nt 2.150% 01/15/27		02/14/2023	BNP Paribas Securities Corp		75,479	85,000	157
46188B-AB-8	Invitation Homes OP Sr Nt 2.300% 11/15/28		10/16/2023	Goldman Sachs & Company		41,723	50,000	489
58769J-AA-5	Mercedes-Benz Fin N/A Sr Nt 5.500% 11/27/24		02/14/2023	Bank of America BISD Dealer		166,035	165,000	1,966
58769J-AL-1	Mercedes-Benz Fin N/A Sr Nt 5.100% 08/03/28		10/16/2023	HSBC Securities USA Inc		29,289	30,000	319
59217G-CK-3	Met Life Global Funding I Secured Nt 3.000% 09/19/27		02/14/2023	Wells Fargo Securities LLC		119,717	130,000	1,593
655844-CR-7	Norfolk Southern Corp Sr Nt 5.050% 08/01/30		10/16/2023	Deutsche Bank Capital		47,968	50,000	533
808513-CD-5	Schwab /Charles/ Corp Sr Nt Fix to Float 05/19/28 5.643% 05/19/29		10/16/2023	Goldman Sachs & Company		97,037	100,000	2,336
832696-AW-8	Smucker JM Co Sr Nt 5.900% 11/15/28		10/16/2023	Suntrust Robinson Humprey Inc		69,824	70,000	
91324P-DP-4	UnitedHealth Group Inc Sr Nt 3.875% 12/15/28		02/14/2023	Morgan Stanley & Co LLC		81,113	85,000	558
62947Q-BC-1	NXP BV Sr Nt 5.550% 12/01/28	D	02/14/2023	Wells Fargo Securities LLC		35,396	35,000	405
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						958,695	1,000,000	9,337
2509999997. Total - Bonds - Part 3						5,996,091	6,200,000	13,498
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						5,996,091	6,200,000	13,498
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						5,996,091	XXX	13,498

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-P7-9	U S Treasury Nt 1.500% 02/28/23		02/28/2023	Maturity		500,000	500,000	498,166	499,955		45		45		500,000				3,750	02/28/2023
0109999999. Subtotal - Bonds - U.S. Governments						500,000	500,000	498,166	499,955		45		45		500,000				3,750	XXX
3132DN-RC-9	FHLMC Pool #SD1383 2.000% 02/25/52		12/01/2023	Paydown		7,538	7,538	5,934	5,944		1,595		1,595		7,538				78	02/25/2052
3132DW-C6-8	FHLMC Pool #SD8193 2.000% 02/25/52		12/01/2023	Paydown		236,062	236,062	233,388	233,448		2,614		2,614		236,062				2,609	02/25/2052
3132DW-DS-9	FHLMC Pool #SD8213 3.000% 05/25/52		12/01/2023	Paydown		976	976	827	828		147		147		976				16	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214 3.500% 05/25/52		12/01/2023	Paydown		2,126	2,126	1,870	1,871		255		255		2,126				42	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258 5.000% 10/25/52		12/01/2023	Paydown		6,785	6,785	6,532	6,533		252		252		6,785				183	10/25/2052
3132DW-ET-6	FHLMC Pool# SD8246 5.000% 09/25/52		12/01/2023	Paydown		603,173	603,173	592,052	592,104		11,069		11,069		603,173				15,866	09/25/2052
3138YK-HF-3	FNMA Pool #AY5629 3.000% 06/25/45		12/01/2023	Paydown		37,292	37,292	37,566	37,542		(249)		(249)		37,292				641	06/25/2045
3140H5-JW-2	FNMA Pool #BJ3876 3.000% 01/25/48		12/01/2023	Paydown		20,411	20,411	19,776	19,798		613		613		20,411				249	01/25/2048
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		12,771	12,771	13,234	13,214		(443)		(443)		12,771				272	05/25/2049
31418E-CU-2	FNMA Pool #MA4582 2.000% 04/25/37		12/01/2023	Paydown		8,467	8,467	7,420	7,434		1,034		1,034		8,467				93	04/25/2037
31418E-D5-6	FNMA Pool #MA4623 2.500% 06/25/52		12/01/2023	Paydown		6,020	6,020	4,913	4,919		1,101		1,101		6,020				82	06/25/2052
31418E-HJ-2	FNMA Pool #MA4732 4.000% 09/01/52		12/01/2023	Paydown		160,150	160,150	149,816	149,906		10,245		10,245		160,150				3,686	09/01/2052
31418E-HK-9	FNMA Pool # MA4733 4.500% 09/25/52		12/01/2023	Paydown		171,191	171,191	164,303	164,344		6,847		6,847		171,191				4,297	09/25/2052
31418E-KS-8	FNMA Pool #MA4804 4.000% 11/25/52		12/01/2023	Paydown		4,493	4,493	4,076	4,078		415		415		4,493				99	11/25/2052
31418E-KT-6	FNMA Pool #MA4805 4.500% 11/25/52		12/01/2023	Paydown		3,717	3,717	3,478	3,479		238		238		3,717				89	11/25/2052
31418E-LY-4	FNMA Pool #MA4842 5.500% 11/25/52		12/01/2023	Paydown		6,739	6,739	6,637	6,638		102		102		6,739				188	11/25/2052
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,312,160	1,312,160	1,277,088	1,277,303		34,861		34,861		1,312,160				29,045	XXX
36252H-AE-1	GS Mortgage Securities Trust CMBS Ser 2017-GS5 Cl AAB 3.467% 03/10/50		12/01/2023	Paydown		197,839	197,839	203,774	199,421		(1,582)		(1,582)		197,839				3,707	03/10/2050
64829K-BV-1	New Residential Mtg Ln Tr RMBS Ser 2017-2A Cl A3 4.000% 03/25/57		12/01/2023	Paydown		95,191	95,191	98,990	97,364		(2,174)		(2,174)		95,191				1,968	03/25/2057
907818-DN-5	Union Pacific Corp Sr Nt 2.750% 04/15/23		04/15/2023	Maturity		1,000,000	1,000,000	998,220	999,924		76		76		1,000,000				13,750	04/15/2023
94988M-AA-8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BTC Cl A 3.544% 04/16/35		04/18/2023	Call 100.0000		1,000,000	1,000,000	1,045,391	1,000,439		(439)		(439)		1,000,000				11,813	04/16/2035
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,293,030	2,293,030	2,346,375	2,297,148		(4,119)		(4,119)		2,293,030				31,238	XXX
2509999997. Total - Bonds - Part 4						4,105,190	4,105,190	4,121,629	4,074,406		30,787		30,787		4,105,190				64,033	XXX
2509999998. Total - Bonds - Part 5																				XXX
2509999999. Total - Bonds						4,105,190	4,105,190	4,121,629	4,074,406		30,787		30,787		4,105,190				64,033	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						4,105,190	XXX	4,121,629	4,074,406		30,787		30,787		4,105,190				64,033	XXX

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

N O N E

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					20,985	XXX
Univest Bank and Trust Company	Souderton, PA					214,246	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			235,231	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			235,231	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			235,231	XXX

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

1. January	214,684	4. April	216,277	7. July	219,692	10. October	233,205
2. February	230,927	5. May	228,375	8. August	317,314	11. November	276,243
3. March	214,652	6. June	221,060	9. September	222,099	12. December	235,231

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		12/29/2023	4.752		1,057,144		5,386
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,057,144		5,386
8609999999 - Total Cash Equivalents						1,057,144		5,386

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	B	For protection of all ph's	59,853	56,447		
3.	Arizona AZ						
4.	Arkansas AR	B	For protection of state's ph's			303,466	292,466
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Workers compensation			99,694	97,523
9.	District of Columbia DC						
10.	Florida FL	B	License requirement-hv			205,236	211,507
11.	Georgia GA	B	License requirement-hv			76,964	79,315
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			205,236	211,507
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	Multiple	549,705	541,688	365,542	356,989
33.	New York NY						
34.	North Carolina NC	B	Multiple			1,109,944	945,507
35.	North Dakota ND						
36.	Ohio OH	B	Multiple	498,775	470,391	1,997,829	1,964,766
37.	Oklahoma OK						
38.	Oregon OR	B	Surety			269,173	263,313
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	License requirement-hv			494,077	478,164
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	1,108,333	1,068,526	5,127,161	4,901,057
	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				