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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024
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

KEVIN PAUL SCHEIDERER #, VP-CHIEF TAX OFFC

DIRECTORS OR TRUSTEES

CHARLES ANTHONY BEAL	MARK ALLEN BERVEN	OSCAR GUERRERO
CASEY ELLEN KEMPTON #	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 12th day of FEBRUARY 2025

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

Ryan James Lamb
Notary Public, State of Ohio
Commission #: 2024-RE-883431
My Commission Expires 10-30-29

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	20,592,312	36.889	20,592,313		20,592,313	36.889
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	6,302,422	11.290	6,302,423		6,302,423	11.290
1.06 Industrial and miscellaneous	28,599,067	51.232	28,599,063		28,599,063	51.232
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	55,493,801	99.411	55,493,799		55,493,799	99.411
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)	86,895	0.156	86,895		86,895	0.156
6.02 Cash equivalents (Schedule E, Part 2)	242,084	0.434	242,084		242,084	0.434
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	328,979	0.589	328,979		328,979	0.589
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	55,822,780	100.000	55,822,778		55,822,778	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 Line 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		56,156,544
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,824,837
3.	Accrual of discount		148,584
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		(43,106)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,496,505
7.	Deduct amortization of premium		96,551
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)		55,493,803
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		55,493,803

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	20,592,312	18,956,885	20,483,474	21,143,000
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	20,592,312	18,956,885	20,483,474	21,143,000
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	6,302,422	5,952,163	6,291,090	6,535,928
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	20,135,096	18,322,600	20,190,687	20,134,998
	9. Canada	943,928	870,741	974,614	900,000
	10. Other Countries	7,520,043	6,930,122	7,506,641	7,649,000
	11. Totals	28,599,067	26,123,463	28,671,942	28,683,998
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	55,493,801	51,032,511	55,446,506	56,362,926
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	55,493,801	51,032,511	55,446,506	

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		5,961,114	12,164,852		2,466,347	XXX	20,592,313	37.1	21,549,144	38.4	20,592,313	
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		5,961,114	12,164,852		2,466,347	XXX	20,592,313	37.1	21,549,144	38.4	20,592,313	
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	797,627	2,810,734	1,319,397	941,983	432,682	XXX	6,302,423	11.4	6,410,168	11.4	6,302,423	
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	797,627	2,810,734	1,319,397	941,983	432,682	XXX	6,302,423	11.4	6,410,168	11.4	6,302,423	

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	1,089,106	4,953,628	1,219,665			XXX	7,262,399	13.1	6,595,277	11.7	5,095,347	2,167,052
6.2 NAIC 2	437,007	4,824,226	12,458,678	2,546,852	1,069,901	XXX	21,336,664	38.4	21,601,954	38.5	16,425,450	4,911,214
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	1,526,113	9,777,854	13,678,343	2,546,852	1,069,901	XXX	28,599,063	51.5	28,197,231	50.2	21,520,797	7,078,266
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) 1,886,733	13,725,476	14,703,914	941,983	2,899,029		34,157,135	61.6	XXX	XXX	31,990,083	2,167,052
12.2 NAIC 2	(d) 437,007	4,824,226	12,458,678	2,546,852	1,069,901		21,336,664	38.4	XXX	XXX	16,425,450	4,911,214
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	2,323,740	18,549,702	27,162,592	3,488,835	3,968,930		(b) 55,493,799	100.0	XXX	XXX	48,415,533	7,078,266
12.8 Line 12.7 as a % of Col. 7	4.2	33.4	48.9	6.3	7.2		100.0	XXX	XXX	XXX	87.2	12.8
13. Total Bonds Prior Year												
13.1 NAIC 1	2,487,071	11,436,641	16,758,544	927,104	2,945,229		XXX	XXX	34,554,589	61.5	32,995,281	1,559,308
13.2 NAIC 2	443,445	2,927,163	13,770,587	3,392,088	1,068,671		XXX	XXX	21,601,954	38.5	16,693,655	4,908,299
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	2,930,516	14,363,804	30,529,131	4,319,192	4,013,900		XXX	XXX	(b) 56,156,543	100.0	49,688,936	6,467,607
13.8 Line 13.7 as a % of Col. 9	5.2	25.6	54.4	7.7	7.1		XXX	XXX	100.0	XXX	88.5	11.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	967,608	12,731,943	14,449,520	941,983	2,899,029		31,990,083	57.6	32,995,281	58.8	31,990,083	XXX
14.2 NAIC 2	335,000	2,276,647	11,197,050	1,546,852	1,069,901		16,425,450	29.6	16,693,655	29.7	16,425,450	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	1,302,608	15,008,590	25,646,570	2,488,835	3,968,930		48,415,533	87.2	49,688,936	88.5	48,415,533	XXX
14.8 Line 14.7 as a % of Col. 7	2.7	31.0	53.0	5.1	8.2		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.3	27.0	46.2	4.5	7.2		87.2	XXX	XXX	XXX	87.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	919,125	993,533	254,394				2,167,052	3.9	1,559,308	2.8	XXX	2,167,052
15.2 NAIC 2	102,007	2,547,579	1,261,628	1,000,000			4,911,214	8.9	4,908,299	8.7	XXX	4,911,214
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	1,021,132	3,541,112	1,516,022	1,000,000			7,078,266	12.8	6,467,607	11.5	XXX	7,078,266
15.8 Line 15.7 as a % of Col. 7	14.4	50.0	21.4	14.1			100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.8	6.4	2.7	1.8			12.8	XXX	XXX	XXX	XXX	12.8

(a) Includes $ 6,877,239 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		5,961,114	12,164,852		2,466,347	XXX	20,592,313	37.1	21,549,144	38.4	20,592,313	
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		5,961,114	12,164,852		2,466,347	XXX	20,592,313	37.1	21,549,144	38.4	20,592,313	
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	797,627	2,810,734	1,319,397	941,983	432,682	XXX	6,302,423	11.4	6,410,168	11.4	6,302,423	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	797,627	2,810,734	1,319,397	941,983	432,682	XXX	6,302,423	11.4	6,410,168	11.4	6,302,423	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	437,007	8,827,790	13,118,298	2,546,852	1,069,901	XXX	25,999,848	46.9	26,286,279	46.8	20,862,707	5,137,141
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities	746,724	453,989	560,046			XXX	1,760,759	3.2	1,910,951	3.4	658,089	1,102,670
6.04 Other Loan-Backed and Structured Securities	342,383	496,075				XXX	838,458	1.5				838,458
6.05 Totals	1,526,114	9,777,854	13,678,344	2,546,852	1,069,901	XXX	28,599,065	51.5	28,197,230	50.2	21,520,796	7,078,269
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	437,007	14,788,904	25,283,150	2,546,852	3,536,248	XXX	46,592,161	84.0	XXX	XXX	41,455,020	5,137,141
12.02 Residential Mortgage-Backed Securities	797,627	2,810,734	1,319,397	941,983	432,682	XXX	6,302,423	11.4	XXX	XXX	6,302,423	
12.03 Commercial Mortgage-Backed Securities	746,724	453,989	560,046			XXX	1,760,759	3.2	XXX	XXX	658,089	1,102,670
12.04 Other Loan-Backed and Structured Securities	342,383	496,075				XXX	838,458	1.5	XXX	XXX		838,458
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	2,323,741	18,549,702	27,162,593	3,488,835	3,968,930		55,493,801	100.0	XXX	XXX	48,415,532	7,078,269
12.10 Line 12.09 as a % of Col. 7	4.2	33.4	48.9	6.3	7.2		100.0	XXX	XXX	XXX	87.2	12.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,678,619	10,866,490	28,372,449	3,392,088	3,525,777	XXX	XXX	XXX	47,835,423	85.2	42,468,475	5,366,948
13.02 Residential Mortgage-Backed Securities	893,248	2,707,660	1,394,033	927,104	488,123	XXX	XXX	XXX	6,410,168	11.4	6,410,168	
13.03 Commercial Mortgage-Backed Securities	358,649	789,653	762,649			XXX	XXX	XXX	1,910,951	3.4	810,293	1,100,658
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	2,930,516	14,363,803	30,529,131	4,319,192	4,013,900		XXX	XXX	56,156,542	100.0	49,688,936	6,467,606
13.10 Line 13.09 as a % of Col. 9	5.2	25.6	54.4	7.7	7.1		XXX	XXX	100.0	XXX	88.5	11.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	335,000	12,065,356	23,971,565	1,546,852	3,536,248	XXX	41,455,021	74.7	42,468,475	75.6	41,455,021	XXX
14.02 Residential Mortgage-Backed Securities	797,627	2,810,734	1,319,397	941,983	432,682	XXX	6,302,423	11.4	6,410,168	11.4	6,302,423	XXX
14.03 Commercial Mortgage-Backed Securities	169,981	132,500	355,608			XXX	658,089	1.2	810,293	1.4	658,089	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	1,302,608	15,008,590	25,646,570	2,488,835	3,968,930		48,415,533	87.2	49,688,936	88.5	48,415,533	XXX
14.10 Line 14.09 as a % of Col. 7	2.7	31.0	53.0	5.1	8.2		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.3	27.0	46.2	4.5	7.2		87.2	XXX	XXX	XXX	87.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	102,007	2,723,548	1,311,585	1,000,000		XXX	5,137,140	9.3	5,366,948	9.6	XXX	5,137,140
15.02 Residential Mortgage-Backed Securities						XXX					XXX	
15.03 Commercial Mortgage-Backed Securities	576,743	321,489	204,438			XXX	1,102,670	2.0	1,100,658	2.0	XXX	1,102,670
15.04 Other Loan-Backed and Structured Securities	342,383	496,075				XXX	838,458	1.5			XXX	838,458
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	1,021,133	3,541,112	1,516,023	1,000,000			7,078,268	12.8	6,467,606	11.5	XXX	7,078,268
15.10 Line 15.09 as a % of Col. 7	14.4	50.0	21.4	14.1			100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.8	6.4	2.7	1.8			12.8	XXX	XXX	XXX	XXX	12.8

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	1,575,912			1,575,912
2. Cost of cash equivalents acquired	136,828,276			136,828,276
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	138,162,104			138,162,104
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)	242,084			242,084
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	242,084			242,084

(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	SD			1.A	2,442,274	60.7340	1,735,243	2,857,100	2,466,347		9,241			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	95.4610	3,341,132	3,500,000	3,471,044		8,713			2.750	3.030	FA	36,355	96,250	12/11/2018	02/15/2028
912828-Z9-4	U S Treasury Nt	SD			1.A	2,678,721	86.8200	2,170,508	2,500,000	2,594,560		(18,044)			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	90.8130	1,634,625	1,800,000	1,693,511		30,717			1.250	3.184	MS	5,749	22,500	04/10/2023	03/31/2028
91282C-DY-4	US Treasury Nt				1.A	2,859,315	84.1090	2,643,474	3,142,900	2,928,690		26,667			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	97.7500	775,158	793,000	796,559		(648)			3.875	3.774	MN	2,716	30,729	12/20/2022	11/30/2029
91282C-HT-1	US Treasury Nt				1.A	534,963	95.2030	523,617	550,000	536,678		1,258			3.875	4.213	FA	8,050	21,313	08/16/2023	08/15/2033
91282C-JG-7	US Treasury Nt				1.A	6,122,133	102.2190	6,133,128	6,000,000	6,104,923		(15,334)			4.875	4.530	AO	50,097	292,500	11/15/2023	10/31/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						20,483,474	XXX	18,956,885	21,143,000	20,592,312		42,570			XXX	XXX	XXX	163,671	624,006	XXX	XXX
0109999999. Total - U.S. Government Bonds						20,483,474	XXX	18,956,885	21,143,000	20,592,312		42,570			XXX	XXX	XXX	163,671	624,006	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	783,876	95.7060	723,320	755,771	779,405		(1,406)			3.500	2.095	MON	2,204	26,452	10/24/2019	06/25/2034
3132D5-6D-9	FHLMC Pool #SB8068			4	1.A	1,521,982	86.6750	1,289,906	1,488,207	1,514,805		(2,087)			1.500	1.028	MON	1,860	22,323	08/19/2020	10/25/2035
3132DN-RC-9	FHLMC Pool #SD1383			4	1.A	332,965	78.0520	330,126	422,960	337,057		1,773			2.000	4.424	MON	705	8,459	11/03/2022	02/25/2052
3132DW-DS-9	FHLMC Pool #SD8213			4	1.A	43,823	85.0420	43,945	51,675	44,148		135			3.000	4.833	MON	129	1,550	11/03/2022	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214			4	1.A	111,359	88.5780	112,160	126,623	111,946		237			3.500	5.055	MON	369	4,432	11/03/2022	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258			4	1.A	300,827	96.8930	302,788	312,496	301,179		139			5.000	5.539	MON	1,302	15,625	11/03/2022	10/25/2052
3132DW-GZ-0	FHLMC Pool #SD8316			4	1.A	465,416	98.8510	464,937	470,340	465,458		42			5.500	5.672	MON	2,156	21,557	02/13/2024	04/25/2053
3137FL-N9-1	FHLMC Ser K091 Cl A2			4	1.A FE	763,156	95.5840	764,673	800,000	772,958		6,210			3.505	4.481	MON	2,337	28,040	05/25/2023	03/25/2029
3140XG-PS-2	FNMA Pool #FS1332			4	1.A	73,857	88.9520	68,556	77,071	73,961		39			3.500	4.110	MON	225	2,697	08/30/2022	03/25/2052
31418C-7F-5	FNMA Pool #MA3593			4	1.A	151,539	95.4730	138,853	145,437	151,282		(14)			4.500	2.483	MON	545	6,545	04/11/2019	02/25/2049
31418D-CA-8	FNMA Pool #MA3664			4	1.A	151,877	92.6300	135,762	146,564	151,651		(15)			4.000	2.378	MON	489	5,863	07/10/2019	05/25/2049
31418E-CU-2	Fn MA5192 Pool #MA4582			4	1.A	197,761	88.3710	199,444	225,690	200,976		1,421			2.000	4.339	MON	376	4,514	11/03/2022	04/25/2037
31418E-D5-6	Fn MA5192 Pool #MA4623			4	1.A	300,041	81.5990	300,002	367,655	303,005		1,232			2.500	4.610	MON	766	9,191	11/03/2022	06/25/2052
31418E-E6-3	Fn MA5192 Pool #MA4656			4	1.A	168,063	94.2550	158,779	168,457	168,079		(2)			4.500	4.532	MON	632	7,581	08/30/2022	07/01/2052
31418E-HJ-2	Fn MA5192 Pool #MA4732			4	1.A	170,124	91.5120	158,856	173,589	170,262		48			4.000	4.238	MON	579	6,944	08/30/2022	09/01/2052
31418E-KS-8	Fn MA5192 Pool #MA4804			4	1.A	309,832	91.4810	312,396	341,486	311,095		528			4.000	5.084	MON	1,138	13,659	11/03/2022	11/25/2052
31418E-KT-6	Fn MA5192 Pool #MA4805			4	1.A	196,706	94.1930	197,999	210,206	197,182		195			4.500	5.332	MON	788	9,459	11/03/2022	11/25/2052
31418E-LY-4	Fn MA5192 Pool #MA4842			4	1.A	247,886	99.1900	249,661	251,701	247,973		33			5.500	5.740	MON	1,154	13,844	11/03/2022	12/01/2052
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						6,291,090	XXX	5,952,163	6,535,928	6,302,422		8,508			XXX	XXX	XXX	17,754	208,735	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						6,291,090	XXX	5,952,163	6,535,928	6,302,422		8,508			XXX	XXX	XXX	17,754	208,735	XXX	XXX
02665W-EB-3	American Honda Fin Sr MTN			1	1.G FE	498,875	90.0820	450,410	500,000	499,330		157			2.250	2.285	JJ	5,281	11,250	01/11/2022	01/12/2029
031162-DF-4	Amgen Inc Sr Nt			1	2.A FE	412,684	77.2220	320,470	415,000	412,802		43			4.200	4.233	FA	6,246	17,430	02/17/2022	02/22/2052
036752-AP-8	Anthem Inc Sr Nt			1	2.A FE	124,519	85.7500	107,188	125,000	124,687		46			2.550	2.594	MS	939	3,188	03/08/2021	03/15/2031
036752-AS-2	Anthem Inc Sr Nt			1	2.A FE	49,818	69.3080	34,654	50,000	49,832		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	2.A FE	49,808	86.4870	43,243	50,000	49,875		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	84.9830	101,979	120,000	119,817		23			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	94.7680	94,768	100,000	102,007		(1,972)			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	91.1110	455,557	500,000	504,141		(870)			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	87.1810	523,085	600,000	587,174		2,140			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	87.2890	720,136	825,000	824,398		67			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 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
125523-CM-0	Cigna Corp Sr Nt			1	2.A FE	174,797	84.6480	148,133	175,000	174,869		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	65.2460	39,147	60,000	59,754		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	85.2550	149,195	175,000	174,179		118			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	86.5030	86,503	100,000	99,955		6			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	98.6570	986,569	1,000,000	1,003,982		(3,088)			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	90.9160	454,580	500,000	501,719		(356)			2.900	2.818	MS	4,269	14,500	01/27/2022	09/15/2029
30040W-AL-2	Eversource Energy Sr Nt			1	2.B FE	49,807	85.5710	42,786	50,000	49,875		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	84.7590	84,759	100,000	99,600		60			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	72.7000	72,700	100,000	99,484		24			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	90.9820	36,393	40,000	49,556		(359)			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	94.7670	108,983	115,000	107,963		3,186			2.150	5.360	JJ	1,140	2,473	02/14/2023	01/15/2027
436893-AC-5	Home Bancshares Inc Sub Nt Fix to Float			2	2.B FE	415,000	79.8740	331,478	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	89.3460	357,385	400,000	401,183		(210)			2.950	2.888	MN	1,541	11,800	01/27/2022	05/14/2030
49271V-AM-2	Keurig Dr Pepper Inc Sr Nt			1	2.B FE	59,774	66.9040	40,143	60,000	59,792		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	86.4260	64,820	75,000	74,670		53			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	87.5090	1,461,402	1,670,000	1,602,260		10,744			2.650	3.450	FA	16,719	44,255	02/22/2022	08/15/2030
59217G-CK-3	Met Life Global Funding I Secured Nt				1.D FE	170,368	95.6310	176,918	185,000	175,969		3,045			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	99.2500	74,437	75,000	78,724		(1,689)			4.875	2.459	FA	1,381	3,656	11/16/2021	08/15/2027
637417-AQ-9	National Retail Properties Inc Sr Nt			1	2.A FE	58,795	67.6840	40,610	60,000	58,888		25			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	97.3170	48,658	50,000	53,246		(771)			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	91.9090	758,251	825,000	840,017		(1,354)			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	87.8330	109,791	125,000	124,873		18			2.875	2.893	MS	958	3,594	03/22/2021	03/25/2031
756109-CA-0	Realty Income Corp Sr Nt			1	1.G FE	70,570	91.8820	73,506	80,000	72,545		1,974			2.100	5.305	MS	495	1,680	01/23/2024	03/15/2028
756109-CB-8	Realty Income Corp Sr Nt			1	1.G FE	117,259	96.1990	120,248	125,000	118,435		1,177			4.000	5.318	JJ	2,306	2,500	01/23/2024	07/15/2029
756109-CE-2	Realty Income Corp Sr Nt			1	1.G FE	82,279	84.7930	84,793	100,000	83,974		1,696			2.700	5.445	FA	1,020	2,700	01/23/2024	02/15/2032
76131V-AA-1	Retail PPTYS Of America Sr Nt			1	2.B FE	348,088	99.6110	333,698	335,000	335,000		(4,466)			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.B FE	164,495	97.7180	161,235	165,000	164,641		54			4.750	4.794	MS	2,308	7,838	04/25/2022	09/15/2030
842587-CW-5	Southern Co Sr Nt			1	2.A FE	892,849	89.8650	763,851	850,000	885,761		(2,579)			4.250	3.779	JJ	18,063	36,125	02/17/2022	07/01/2036
87612B-BQ-4	Targa Resources Partners Sr Nt			1	2.B FE	203,645	100.2780	200,556	200,000	202,060		(614)			5.500	5.130	MS	3,667	11,000	04/26/2022	03/01/2030
87612B-BS-0	Targa Resources Partners Sr Nt			1	2.B FE	691,581	96.6700	642,857	665,000	681,556		(3,644)			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.B FE	1,743,694	90.8850	1,595,032	1,755,000	1,746,553		1,017			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	85.7300	321,488	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	84.8110	848,111	1,000,000	999,198		98			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	96.6320	111,127	115,000	111,284		835			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	97.9750	685,823	700,000	729,504		(8,766)			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	97.9120	460,188	470,000	469,223		130			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	97.1480	456,595	470,000	469,474		57			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	89.6410	448,207	500,000	512,051		(951)			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	97.2010	486,004	500,000	518,195		(6,152)			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	96.1840	384,737	400,000	425,734		(4,675)			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	86.2560	1,436,169	1,665,000	1,661,870		382			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	92.8760	738,362	795,000	801,275		(1,175)			3.750	3.570	JJ	13,747	29,813	02/22/2022	01/15/2030
05578Q-AH-6	BPCE SA Sub Nt Fixed to Float		C	2	2.B FE	1,000,000	83.7380	837,384	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.A FE	1,665,023	98.4780	1,644,581	1,670,000	1,667,580		982			4.250	4.317	AO	13,998	70,975	04/12/2022	04/20/2027
46590X-AM-8	JBS USA/Food/Finance Sr Nt		D	1	2.C FE	850,981	88.8350	816,396	919,000	860,446		6,979			3.750	4.846	JD	2,872	34,463	08/22/2023	12/01/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46590X-AQ-9	JBS USA/Food/Finance Sr Nt		D	1	2.C FE	427,278	74.8650	374,325	500,000	428,834		1,148			4.375	5.379	FA	9,054	21,882	08/22/2023	02/02/2052
62947Q-BC-1	NXP BV Sr Nt		D	1	2.A FE	50,566	101.6320	50,816	50,000	50,397		(95)			5.550	5.311	JD	231	2,775	02/14/2023	12/01/2028
82620K-BE-2	Siemens Financieringsmat Sr Nt		C	1	1.D FE	49,933	85.2050	42,602	50,000	49,957		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	98.9490	989,487	1,000,000	999,684		271			3.700	3.729	FA	13,978	37,000	01/25/2016	02/15/2026
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						26,066,097	XXX	23,633,309	26,094,000	25,999,852		(7,155)			XXX	XXX	XXX	312,953	951,845	XXX	XXX
05592D-AA-2	BPR Trust CMBS Ser 22-OANA Cl A			4	1.A	99,752	100.3760	100,376	100,000	99,974		13			6.295	6.471	MON	297	7,222	04/07/2022	04/15/2037
05592D-AG-9	BPR Trust CMBS Ser 2022-OANA Cl B			4	1.A	99,751	100.4770	100,477	100,000	99,974		13			6.844	7.036	MON	323	7,780	04/07/2022	04/15/2037
06539V-AJ-7	BANK CMBS Ser 2022-BNK39 Cl A4			4	1.A	152,033	86.5800	129,870	150,000	151,449		(207)			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	88.9270	177,854	200,000	204,159		(551)			3.393	3.065	MON	566	6,900	02/25/2022	03/15/2064
36252H-AE-1	GS Mortgage Securities Trust CMBS Ser 2017-GS5 Cl AAB			4	1.A	310,546	98.6780	297,516	301,501	302,481		(718)			3.467	3.003	MON	871	10,453	03/07/2017	03/10/2050
44421G-AA-1	Hudson Yards Ser 2019-30HY Cl A			4	1.A	201,688	90.9140	181,828	200,000	201,028		(241)			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	96.2200	288,660	300,000	296,723		3,803			2.835	4.141	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	86.4640	172,927	200,000	204,438		(575)			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	97.8510	195,701	200,000	200,532		(1,001)			3.555	3.055	MON	592	7,228	03/09/2022	09/10/2035
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,767,405	XXX	1,645,209	1,751,501	1,760,758		536			XXX	XXX	XXX	4,826	65,705	XXX	XXX
03237C-AB-8	AXIS Equipment Finance Ser 2024-1A Cl A2				1.A FE	215,273	100.9410	217,322	215,295	215,279		7			5.380	5.446	MON	322	10,296	01/23/2024	01/21/2031
31568A-AB-2	First Help Financial LLC Ser 2024-1A Cl A2				1.C FE	250,502	100.9500	252,900	250,520	250,507		5			5.690	5.762	MON	634	11,602	02/12/2024	02/15/2030
35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 Cl A2				1.A FE	199,252	100.4850	200,224	199,258	199,255		3			5.490	5.555	MON	486	9,542	01/24/2024	01/16/2029
37988X-AB-1	GLS Auto Select Receivables Tr Ser 2024-1A Cl A2				1.A FE	74,896	100.5550	75,313	74,898	74,896					5.240	5.299	MON	174	3,521	01/12/2024	03/15/2030
737473-AB-4	Post Road Equipment Finance Ser 2024-1A Cl A2				1.A FE	98,517	100.6710	99,186	98,525	98,520		3			5.590	5.660	MON	245	4,605	02/06/2024	11/15/2029
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						838,440	XXX	844,945	838,496	838,457		18			XXX	XXX	XXX	1,861	39,566	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						28,671,942	XXX	26,123,463	28,683,997	28,599,067		(6,601)			XXX	XXX	XXX	319,640	1,057,116	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						46,549,571	XXX	42,590,194	47,237,000	46,592,164		35,415			XXX	XXX	XXX	476,624	1,575,851	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						6,291,090	XXX	5,952,163	6,535,928	6,302,422		8,508			XXX	XXX	XXX	17,754	208,735	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,767,405	XXX	1,645,209	1,751,501	1,760,758		536			XXX	XXX	XXX	4,826	65,705	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						838,440	XXX	844,945	838,496	838,457		18			XXX	XXX	XXX	1,861	39,566	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						55,446,506	XXX	51,032,511	56,362,925	55,493,801		44,477			XXX	XXX	XXX	501,065	1,889,857	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 29,243,442	1B ..$	1C ..$ 250,507	1D ..$ 225,926	1E ..$	1F ..$ 1,215,221	1G ..$ 3,222,038
1B	2A ...$ 4,496,619	2B ..$ 12,205,785	2C ..$ 4,634,263				
1C	3A ...$	3B ..$	3C ..$				

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 29,243,442	1B ..$	1C ..$ 250,507	1D ..$ 225,926	1E ..$	1F ..$ 1,215,221	1G ..$ 3,222,038
1B	2A ...$ 4,496,619	2B ..$ 12,205,785	2C ..$ 4,634,263				
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
3132DW-GZ-0	FHLMC Pool #SD8316 5.500% 04/25/53		02/13/2024	Wells Fargo Securities LLC		465,416	470,340	934
0909999999. Subtotal - Bonds - U.S. Special Revenues						465,416	470,340	934
03237C-AB-8	AXIS Equipment Finance Ser 2024-1A Cl A2 5.380% 01/21/31		01/23/2024	Bank of America BISD Dealer		215,273	215,295	
31568A-AB-2	First Help Financial LLC Ser 2024-1A Cl A2 5.690% 02/15/30		02/12/2024	Goldman Sachs & Company		250,502	250,520	
35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 Cl A2 5.490% 01/16/29		01/24/2024	JP Morgan Securities LLC		199,252	199,258	
37988X-AB-1	GLS Auto Select Receivables Tr Ser 2024-1A Cl A2 5.240% 03/15/30		01/12/2024	Deutsche Bank Capital		74,896	74,898	
737473-AB-4	Post Road Equipment Finance Ser 2024-1A Cl A2 5.590% 11/15/29		02/06/2024	Suntrust Robinson Humprey Inc		98,517	98,525	
756109-CA-0	Realty Income Corp Sr Nt 2.100% 03/15/28		01/23/2024	Tax Free Exchange		70,570	80,000	597
756109-CB-8	Realty Income Corp Sr Nt 4.000% 07/15/29		01/23/2024	Tax Free Exchange		117,259	125,000	111
756109-CE-2	Realty Income Corp Sr Nt 2.700% 02/15/32		01/23/2024	Tax Free Exchange		82,279	100,000	1,185
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,108,548	1,143,496	1,893
2509999997. Total - Bonds - Part 3						1,573,964	1,613,836	2,827
2509999998. Total - Bonds - Part 5						250,873	251,300	79
2509999999. Total - Bonds						1,824,837	1,865,136	2,906
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						1,824,837	XXX	2,906

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-X7-0	U S Treasury Nt 2.000% 04/30/24		04/30/2024	Maturity		1,000,000	1,000,000	988,168	999,400		600		600		1,000,000				10,000	04/30/2024
0109999999. Subtotal - Bonds - U.S. Governments						1,000,000	1,000,000	988,168	999,400		600		600		1,000,000				10,000	XXX
3132CW-AU-8	FHLMC Pool #B0019 3.500% 06/25/34		12/01/2024	Paydown		158,934	158,934	164,844	164,199		(5,266)		(5,266)		158,934				3,168	06/25/2034
3132D5-6D-9	FHLMC Pool #SB8068 1.500% 10/25/35		12/01/2024	Paydown		194,703	194,703	199,122	198,456		(3,753)		(3,753)		194,703				1,572	10/25/2035
3132DN-RC-9	FHLMC Pool #SD1383 2.000% 02/25/52		12/01/2024	Paydown		23,318	23,318	18,357	18,485		4,834		4,834		23,318				240	02/25/2052
3132DW-DS-9	FHLMC Pool #SD8213 3.000% 05/25/52		12/01/2024	Paydown		3,453	3,453	2,929	2,941		512		512		3,453				59	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214 3.500% 05/25/52		12/01/2024	Paydown		9,655	9,655	8,491	8,518		1,137		1,137		9,655				194	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258 5.000% 10/25/52		12/01/2024	Paydown		26,873	26,873	25,869	25,887		985		985		26,873				771	10/25/2052
3140XG-PS-2	FNMA Pool #FS1332 3.500% 03/25/52		12/01/2024	Paydown		8,658	8,658	8,297	8,305		354		354		8,658				153	03/25/2052
31418C-7F-5	FNMA Pool #MA3593 4.500% 02/25/49		12/01/2024	Paydown		15,490	15,490	16,139	16,114		(624)		(624)		15,490				356	02/25/2049
31418D-CA-8	FNMA Pool #MA3664 4.000% 05/25/49		12/01/2024	Paydown		14,186	14,186	14,701	14,680		(494)		(494)		14,186				318	05/25/2049
31418E-CU-2	Fn MA5192 Pool #MA4582 2.000% 04/25/37		12/01/2024	Paydown		26,899	26,899	23,570	23,784		3,115		3,115		26,899				294	04/25/2037
31418E-D5-6	Fn MA5192 Pool #MA4623 2.500% 06/25/52		12/01/2024	Paydown		22,876	22,876	18,669	18,777		4,099		4,099		22,876				329	06/25/2052
31418E-E6-3	Fn MA5192 Pool #MA4656 4.500% 07/01/52		12/01/2024	Paydown		13,502	13,502	13,470	13,471		30		30		13,502				342	07/01/2052
31418E-HJ-2	Fn MA5192 Pool #MA4732 4.000% 09/01/52		12/01/2024	Paydown		12,728	12,728	12,474	12,481		247		247		12,728				300	09/01/2052
31418E-KS-8	Fn MA5192 Pool #MA4804 4.000% 11/25/52		12/01/2024	Paydown		19,630	19,630	17,811	17,853		1,777		1,777		19,630				445	11/25/2052
31418E-KT-6	Fn MA5192 Pool #MA4805 4.500% 11/25/52		12/01/2024	Paydown		14,645	14,645	13,705	13,724		921		921		14,645				389	11/25/2052
31418E-LY-4	Fn MA5192 Pool #MA4842 5.500% 12/01/52		12/01/2024	Paydown		24,358	24,358	23,988	23,994		364		364		24,358				796	12/01/2052
0909999999. Subtotal - Bonds - U.S. Special Revenues						589,908	589,908	582,436	581,669		8,238		8,238		589,908				9,726	XXX
36252H-AE-1	GS Mortgage Securities Trust CMBS Ser 2017-GS5 Cl AAB 3.467% 03/10/50		12/01/2024	Paydown		149,884	149,884	154,380	150,727		(844)		(844)		149,884				2,837	03/10/2050
58769J-AA-5	Mercedes-Benz Fin N/A Sr Nt 5.500% 11/27/24		11/27/2024	Maturity		235,000	235,000	236,473	235,774		(774)		(774)		235,000				12,925	11/27/2024
84861T-AD-0	Spirit Realty LP Sr Nt 4.000% 07/15/29		01/23/2024	Tax Free Exchange		117,384	125,000	139,028	134,429		(100)		(100)		134,329		(16,946)	(16,946)	2,611	07/15/2029
84861T-AH-1	Spirit Realty LP Sr Nt 2.100% 03/15/28		01/23/2024	Tax Free Exchange		70,650	80,000	79,491	79,687		4		4		79,691		(9,041)	(9,041)	597	03/15/2028
84861T-AJ-7	Spirit Realty LP Sr Nt 2.700% 02/15/32		01/23/2024	Tax Free Exchange		82,379	100,000	99,344	99,494		3		3		99,498		(17,119)	(17,119)	1,185	02/15/2032
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						655,297	689,884	708,716	700,111		(1,711)		(1,711)		698,402		(43,106)	(43,106)	20,155	XXX
2509999997. Total - Bonds - Part 4						2,245,205	2,279,792	2,279,320	2,281,180		7,127		7,127		2,288,310		(43,106)	(43,106)	39,881	XXX
2509999998. Total - Bonds - Part 5						251,300	251,300	250,873			429		429		251,300				8,943	XXX
2509999999. Total - Bonds						2,496,505	2,531,092	2,530,193	2,281,180		7,556		7,556		2,539,610		(43,106)	(43,106)	48,824	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						2,496,505	XXX	2,530,193	2,281,180		7,556		7,556		2,539,610		(43,106)	(43,106)	48,824	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132DW-GZ-0	FHLMC Pool #SD8316 5.500% 04/25/53		02/13/2024	Wells Fargo Securities LLC	12/01/2024	Paydown	39,796	39,380	39,796	39,796		417		417					1,080	79
0909999999. Subtotal - Bonds - U.S. Special Revenues							39,796	39,380	39,796	39,796		417		417					1,080	79
03237C-AB-8	AXIS Equipment Finance Ser 2024-1A Cl A2 5.380% 01/21/31		01/23/2024	Bank of America BISD Dealer	12/21/2024	Paydown	34,705	34,701	34,705	34,705		4		4					1,360	
31568A-AB-2	First Help Financial LLC Ser 2024-1A Cl A2 5.690% 02/15/30		02/12/2024	Goldman Sachs & Company	12/15/2024	Paydown	39,480	39,477	39,480	39,480		3		3					1,596	
35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 Cl A2 5.490% 01/16/29		01/24/2024	JP Morgan Securities LLC	12/15/2024	Paydown	100,742	100,739	100,742	100,742		3		3					3,608	
37988X-AB-1	GLS Auto Select Receivables Tr Ser 2024-1A Cl A2 5.240% 03/15/30		01/12/2024	Deutsche Bank Capital	12/15/2024	Paydown	25,102	25,102	25,102	25,102		1		1					813	
737473-AB-4	Post Road Equipment Finance Ser 2024-1A Cl A2 5.590% 11/15/29		02/06/2024	Suntrust Robinson Humprey Inc	12/15/2024	Paydown	11,475	11,474	11,475	11,475		1		1					486	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							211,504	211,493	211,504	211,504		12		12					7,863	
2509999998. Total - Bonds							251,300	250,873	251,300	251,300		429		429					8,943	79
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								250,873	251,300	251,300		429		429					8,943	79

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					86,895	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			86,895	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			86,895	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			86,895	XXX

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

1. January	9,981	4. April	20,177	7. July	102,776	10. October	10,210
2. February	75,962	5. May	103,948	8. August	10,121	11. November	10,976
3. March	10,373	6. June	10,442	9. September	21,286	12. December	86,895

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		12/31/2024	5.840		242,084		3,584
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						242,084		3,584
8609999999 - Total Cash Equivalents						242,084		3,584

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			36,324	30,387
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	415,130	347,281		
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Multiple	863,234	607,344	1,983,454	1,909,218
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			155,674	130,230
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	1,278,364	954,625	2,175,452	2,069,835
	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 through 5803 plus 5898)(Line 58 above)	XXX	XXX				