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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

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

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 1st 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	Gross Investment Holdings 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	23,863,607	32.423	23,863,606		23,863,606	32.423
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	625,000	0.849	625,000		625,000	0.849
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,099,189	1.493	1,099,189		1,099,189	1.493
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	36,412,956	49.474	36,412,956		36,412,956	49.474
1.06 Industrial and miscellaneous	8,792,454	11.946	8,792,452		8,792,452	11.946
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	70,793,206	96.185	70,793,203		70,793,203	96.185
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)	237,045	0.322	237,045		237,045	0.322
6.02 Cash equivalents (Schedule E, Part 2)	2,570,588	3.493	2,570,588		2,570,588	3.493
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	2,807,633	3.815	2,807,633		2,807,633	3.815
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	73,600,839	100.000	73,600,836		73,600,836	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 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

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		69,320,880
2.	Cost of bonds and stocks acquired, Part 3, Column 7		11,851,141
3.	Accrual of discount		269,991
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		10,470,234
7.	Deduct amortization of premium		135,466
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)		70,793,206
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		70,793,206

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	23,863,607	21,905,039	23,808,827	23,744,845
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	23,863,607	21,905,039	23,808,827	23,744,845
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	625,000	541,773	625,000	625,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,099,189	1,121,193	1,228,867	1,080,000
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	36,412,956	34,274,319	36,367,928	37,271,089
Industrial and Miscellaneous, SVO	8. United States	8,707,219	8,352,522	8,737,806	8,742,487
Identified Funds, Unaffiliated Bank	9. Canada				
Loans, Unaffiliated Certificates of Deposit and Hybrid Securities	10. Other Countries	85,235	78,174	85,329	85,000
(unaffiliated)	11. Totals	8,792,454	8,430,696	8,823,135	8,827,487
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	70,793,206	66,273,020	70,853,757	71,548,421
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	70,793,206	66,273,020	70,853,757	

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	60,394	14,387,209	4,001,928	3,769,766	1,644,309	XXX	23,863,606	33.7	28,544,399	41.2	23,863,606	
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	60,394	14,387,209	4,001,928	3,769,766	1,644,309	XXX	23,863,606	33.7	28,544,399	41.2	23,863,606	
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	0.9	625,000	0.9	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	0.9	625,000	0.9	625,000	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		1,099,189				XXX	1,099,189	1.6	1,110,202	1.6	1,099,189	
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		1,099,189				XXX	1,099,189	1.6	1,110,202	1.6	1,099,189	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,450,024	11,171,159	10,505,660	7,971,052	4,315,062	XXX	36,412,957	51.4	30,358,987	43.8	36,412,957	
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	2,450,024	11,171,159	10,505,660	7,971,052	4,315,062	XXX	36,412,957	51.4	30,358,987	43.8	36,412,957	

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	1,077,504	3,168,877	560,933	189,365		XXX	4,996,679	7.1	5,423,067	7.8	2,896,000	2,100,679
6.2 NAIC 2	1,102,002	477,730	1,388,341	599,434	228,266	XXX	3,795,773	5.4	3,259,230	4.7	3,693,766	102,007
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	2,179,506	3,646,607	1,949,274	788,799	228,266	XXX	8,792,452	12.4	8,682,297	12.5	6,589,766	2,202,686
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) 3,587,922	29,826,434	15,693,521	11,930,183	5,959,371		66,997,431	94.6	XXX	XXX	64,896,752	2,100,679
12.2 NAIC 2	(d) 1,102,002	477,730	1,388,341	599,434	228,266		3,795,773	5.4	XXX	XXX	3,693,766	102,007
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	4,689,924	30,304,164	17,081,862	12,529,617	6,187,637		(b) 70,793,204	100.0	XXX	XXX	68,590,518	2,202,686
12.8 Line 12.7 as a % of Col. 7	6.6	42.8	24.1	17.7	8.7		100.0	XXX	XXX	XXX	96.9	3.1
13. Total Bonds Prior Year												
13.1 NAIC 1	9,301,672	24,682,553	14,289,490	12,242,828	5,545,112		XXX	XXX	66,061,655	95.3	64,037,363	2,024,292
13.2 NAIC 2	103,979	1,456,993	1,320,657	149,375	228,226		XXX	XXX	3,259,230	4.7	3,155,251	103,979
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	9,405,651	26,139,546	15,610,147	12,392,203	5,773,338		XXX	XXX	(b) 69,320,885	100.0	67,192,614	2,128,271
13.8 Line 13.7 as a % of Col. 9	13.6	37.7	22.5	17.9	8.3		XXX	XXX	100.0	XXX	96.9	3.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	3,341,851	28,638,150	15,216,562	11,740,818	5,959,371		64,896,752	91.7	64,037,363	92.4	64,896,752	XXX
14.2 NAIC 2	999,996	477,730	1,388,340	599,434	228,266		3,693,766	5.2	3,155,251	4.6	3,693,766	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	4,341,847	29,115,880	16,604,902	12,340,252	6,187,637		68,590,518	96.9	67,192,614	96.9	68,590,518	XXX
14.8 Line 14.7 as a % of Col. 7	6.3	42.4	24.2	18.0	9.0		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	6.1	41.1	23.5	17.4	8.7		96.9	XXX	XXX	XXX	96.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	246,071	1,188,284	476,959	189,365			2,100,679	3.0	2,024,292	2.9	XXX	2,100,679
15.2 NAIC 2	102,006		1				102,007	0.1	103,979	0.1	XXX	102,007
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	348,077	1,188,284	476,960	189,365			2,202,686	3.1	2,128,271	3.1	XXX	2,202,686
15.8 Line 15.7 as a % of Col. 7	15.8	53.9	21.7	8.6			100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.5	1.7	0.7	0.3			3.1	XXX	XXX	XXX	XXX	3.1

(a) Includes $ 2,202,685 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		14,295,160	3,984,480	3,767,628	1,644,289	XXX	23,691,557	33.5	28,544,399	41.2	23,691,557	
1.02 Residential Mortgage-Backed Securities	60,394	92,049	17,448	2,138	21	XXX	172,050	0.2			172,050	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	60,394	14,387,209	4,001,928	3,769,766	1,644,310	XXX	23,863,607	33.7	28,544,399	41.2	23,863,607	
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	0.9	625,000	0.9	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	0.9	625,000	0.9	625,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		1,099,189				XXX	1,099,189	1.6	1,110,202	1.6	1,099,189	
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		1,099,189				XXX	1,099,189	1.6	1,110,202	1.6	1,099,189	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		2,282,663	3,475,718			XXX	5,758,381	8.1	5,738,033	8.3	5,758,381	
5.02 Residential Mortgage-Backed Securities	2,450,024	8,888,496	7,029,942	7,971,052	4,315,062	XXX	30,654,576	43.3	24,620,953	35.5	30,654,576	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	2,450,024	11,171,159	10,505,660	7,971,052	4,315,062	XXX	36,412,957	51.4	30,358,986	43.8	36,412,957	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,102,002	2,200,406	1,522,271	599,434	228,266	XXX	5,652,379	8.0	5,052,136	7.3	5,347,311	305,068
6.02 Residential Mortgage-Backed Securities	57,318	264,587	427,002	189,365		XXX	938,272	1.3	1,117,352	1.6		938,272
6.03 Commercial Mortgage-Backed Securities	831,434	953,479				XXX	1,784,913	2.5	2,512,809	3.6	1,242,456	542,457
6.04 Other Loan-Backed and Structured Securities	188,753	228,135				XXX	416,888	0.6				416,888
6.05 Totals	2,179,507	3,646,607	1,949,273	788,799	228,266	XXX	8,792,452	12.4	8,682,297	12.5	6,589,767	2,202,685
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	1,102,002	19,877,418	9,607,469	4,367,062	1,872,555	XXX	36,826,506	52.0	XXX	XXX	36,521,438	305,068
12.02 Residential Mortgage-Backed Securities	2,567,736	9,245,132	7,474,392	8,162,555	4,315,083	XXX	31,764,898	44.9	XXX	XXX	30,826,626	938,272
12.03 Commercial Mortgage-Backed Securities	831,434	953,479				XXX	1,784,913	2.5	XXX	XXX	1,242,456	542,457
12.04 Other Loan-Backed and Structured Securities	188,753	228,135				XXX	416,888	0.6	XXX	XXX		416,888
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	4,689,925	30,304,164	17,081,861	12,529,617	6,187,638		70,793,205	100.0	XXX	XXX	68,590,520	2,202,685
12.10 Line 12.09 as a % of Col. 7	6.6	42.8	24.1	17.7	8.7		100.0	XXX	XXX	XXX	96.9	3.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	6,983,117	17,796,218	9,341,745	5,082,336	1,866,354	XXX	XXX	XXX	41,069,770	59.2	40,599,468	470,302
13.02 Residential Mortgage-Backed Securities	1,650,466	6,602,586	6,268,402	7,309,867	3,906,984	XXX	XXX	XXX	25,738,305	37.1	24,620,953	1,117,352
13.03 Commercial Mortgage-Backed Securities	772,068	1,740,741				XXX	XXX	XXX	2,512,809	3.6	1,972,193	540,616
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	9,405,651	26,139,545	15,610,147	12,392,203	5,773,338		XXX	XXX	69,320,884	100.0	67,192,614	2,128,270
13.10 Line 13.09 as a % of Col. 9	13.6	37.7	22.5	17.9	8.3		XXX	XXX	100.0	XXX	96.9	3.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	999,996	19,724,313	9,557,512	4,367,062	1,872,555	XXX	36,521,438	51.6	40,599,468	58.6	36,521,438	XXX
14.02 Residential Mortgage-Backed Securities	2,510,418	8,980,545	7,047,390	7,973,190	4,315,083	XXX	30,826,626	43.5	24,620,953	35.5	30,826,626	XXX
14.03 Commercial Mortgage-Backed Securities	831,434	411,022				XXX	1,242,456	1.8	1,972,193	2.8	1,242,456	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	4,341,848	29,115,880	16,604,902	12,340,252	6,187,638		68,590,520	96.9	67,192,614	96.9	68,590,520	XXX
14.10 Line 14.09 as a % of Col. 7	6.3	42.4	24.2	18.0	9.0		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.1	41.1	23.5	17.4	8.7		96.9	XXX	XXX	XXX	96.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	102,006	153,105	49,957			XXX	305,068	0.4	470,302	0.7	XXX	305,068
15.02 Residential Mortgage-Backed Securities	57,318	264,587	427,002	189,365		XXX	938,272	1.3	1,117,352	1.6	XXX	938,272
15.03 Commercial Mortgage-Backed Securities		542,457				XXX	542,457	0.8	540,616	0.8	XXX	542,457
15.04 Other Loan-Backed and Structured Securities	188,753	228,135				XXX	416,888	0.6			XXX	416,888
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	348,077	1,188,284	476,959	189,365			2,202,685	3.1	2,128,270	3.1	XXX	2,202,685
15.10 Line 15.09 as a % of Col. 7	15.8	53.9	21.7	8.6			100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.5	1.7	0.7	0.3			3.1	XXX	XXX	XXX	XXX	3.1

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	1,570,201		513,057	1,057,144
2. Cost of cash equivalents acquired	82,856,110		105,168	82,750,942
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	81,855,723		618,225	81,237,498
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)	2,570,588			2,570,588
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	2,570,588			2,570,588

(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-QD-3	U S Treasury Bd	SD			1.A	3,982,655	95.9060	2,842,663	2,964,000	3,767,628		(45,177)			4.375	2.224	MN	16,836	129,675	01/09/2020	11/15/2039
912810-TD-0	U S Treasury Nt	SD			1.A	1,628,240	60.7340	1,156,869	1,904,800	1,644,289		6,161			2.250	2.990	FA	16,188	42,858	05/03/2022	02/15/2052
912828-2R-0	U S Treasury Nt	SD			1.A	951,567	95.0390	950,391	1,000,000	984,526		5,605			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	94.5390	709,043	750,000	748,622		460			2.250	2.317	MN	2,191	16,875	11/28/2017	11/15/2027
912828-3W-8	U S Treasury Nt	SD			1.A	975,395	95.4610	954,609	1,000,000	990,893		2,740			2.750	3.058	FA	10,387	27,500	11/27/2018	02/15/2028
912828-4V-9	U S Treasury Nt				1.A	1,489,108	95.1170	1,426,758	1,500,000	1,495,660		1,119			2.875	2.960	FA	16,289	43,125	09/12/2018	08/15/2028
91282C-BS-9	US Treasury Nt				1.A	1,882,214	90.8130	1,907,063	2,100,000	1,953,607		41,931			1.250	3.544	MS	6,707	26,250	04/10/2023	03/31/2028
91282C-CR-0	US Treasury Nt				1.A	1,313,268	89.0160	1,335,234	1,500,000	1,386,027		29,536			1.000	3.266	JJ	6,277	15,000	06/22/2022	07/31/2028
91282C-DY-4	US Treasury Nt				1.A	1,906,149	84.1090	1,762,260	2,095,200	1,952,398		17,777			1.875	2.943	FA	14,839	39,285	05/03/2022	02/15/2032
91282C-FY-2	US Treasury Nt				1.A	1,596,677	97.7500	1,551,293	1,587,000	1,594,122		(1,297)			3.875	3.774	MN	5,436	61,496	12/20/2022	11/30/2029
91282C-GV-7	US Treasury Nt				1.A	4,186,233	99.3630	4,173,259	4,200,000	4,193,890		4,558			3.750	3.867	AO	33,750	157,500	04/20/2023	04/15/2026
91282C-JM-4	US Treasury Nt	SD			1.A	1,182,624	99.6330	1,170,685	1,175,000	1,181,598		(957)			4.375	4.267	MN	4,544	51,406	12/04/2023	11/30/2030
91282C-KC-4	US Treasury Bond				1.A	850,535	98.8670	840,371	850,000	850,484		(51)			4.250	4.239	FA	12,275	18,063	03/04/2024	02/28/2031
91282C-KH-3	US Treasury Bonds				1.A	946,552	100.2730	952,597	950,000	947,813		1,261			4.500	4.693	MS	10,922	21,375	04/02/2024	03/31/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						23,636,796	XXX	21,733,095	23,576,000	23,691,557		63,666			XXX	XXX	XXX	165,140	672,908	XXX	XXX
36179Y-RK-2	Multiple G2 MA9016 Pool# MA9490				1.A	172,031	101.8350	171,944	168,845	172,050		19			6.500	5.638	MON	335	6,402	05/06/2024	03/11/2054
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						172,031	XXX	171,944	168,845	172,050		19			XXX	XXX	XXX	335	6,402	XXX	XXX
0109999999. Total - U.S. Government Bonds						23,808,827	XXX	21,905,039	23,744,845	23,863,607		63,685			XXX	XXX	XXX	165,475	679,310	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	86.6840	541,773	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	541,773	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	541,773	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	102.7350	595,862	580,000	588,586		(6,598)			5.250	4.020	AO	7,613	30,450	04/23/2009	04/01/2026
681712-PR-0	Omaha NE GO Ref Omaha Conv Ctr Arena				1.C FE	561,925	105.0660	525,331	500,000	510,603		(4,414)			5.250	4.250	AO	6,563	26,250	06/05/2009	04/01/2027
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,228,867	XXX	1,121,193	1,080,000	1,099,189		(11,012)			XXX	XXX	XXX	14,176	56,700	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						1,228,867	XXX	1,121,193	1,080,000	1,099,189		(11,012)			XXX	XXX	XXX	14,176	56,700	XXX	XXX
576000-XN-8	Massachusetts St Sch Bldg Rev Txbl-Ref-Sub-Ser B			2	1.C FE	504,000	86.3410	435,156	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	85.4070	276,162	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	103.1080	2,062,162	2,000,000	2,086,645		(44,681)			5.000	2.611	MN	12,778	100,000	09/14/2016	11/15/2031
76116E-GR-5	Resolution Funding Corp Strips	@			1.A FE	105,985	79.1250	112,358	142,000	123,633		3,352			0.000	2.768	N/A			05/23/2019	01/15/2030
76116F-AB-3	Resolution Funding Corp Strips	@			1.A FE	863,032	79.1900	915,440	1,156,000	1,006,596		27,270			0.000	2.765	N/A			05/23/2019	01/15/2030
88059E-5G-5	Tenn Val Auth Cpn Strip Strips	@			1.A	251,146	73.3960	256,885	350,000	293,980		8,148			0.000	2.831	N/A			05/23/2019	03/15/2031
88059E-5N-0	Tenn Val Auth Cpn Strip Strips	@			1.A	215,533	61.3010	208,423	340,000	256,103		7,763			0.000	3.102	N/A			05/23/2019	03/15/2034
88059E-U7-7	Tenn Val Auth Cpn Strip Strips	@			1.A	167,722	78.5410	176,718	225,000	196,018		5,379			0.000	2.802	N/A			05/23/2019	12/15/2029
88059E-U8-5	Tenn Val Auth Cpn Strip Strips	@			1.A	153,933	76.6320	161,694	211,000	180,600		5,077			0.000	2.872	N/A			05/23/2019	06/15/2030
88059E-V2-7	Tenn Val Auth Cpn Strip Strips	@			1.A	202,831	72.1370	205,591	285,000	237,556		6,607			0.000	2.841	N/A			05/23/2019	06/15/2031
88059E-V9-2	Tenn Val Auth Cpn Strip Strips	@			1.A	37,442	58.5570	36,305	62,000	44,899		1,432			0.000	3.268	N/A			05/23/2019	12/15/2034
914119-V6-6	University Cincinnati OH Rev Txbl Ref Ser B			2	1.D FE	505,000	83.8900	423,643	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						5,753,014	XXX	5,270,537	6,103,350	5,758,380		20,347			XXX	XXX	XXX	19,456	140,754	XXX	XXX
3132DN-RC-9	FHLMC Pool #SD1383			4	1.A	97,115	78.0520	96,287	123,363	98,308		517			2.000	4.424	MON	206	2,467	11/03/2022	02/25/2052
3132DS-5H-1	FHLMC Pool# SD5348				1.A	155,776	98.8310	156,467	158,318	155,803		27			5.500	5.691	MON	726	5,079	05/06/2024	11/25/2053
3132DS-E8-1	Fr SD4659 Pool# SD4659				1.A	134,970	96.5500	135,193	140,024	135,033		63			5.000	5.461	MON	583	4,084	05/06/2024	06/25/2053

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
3132DW-C6-8	FHLMC Pool #SD8193			4	1.A	5,906,432	77.9580	4,657,319	5,974,108	5,910,678		1,349			2.000	2.104	MON	9,957	119,482	01/05/2022	02/25/2052
3132DW-DS-9	FHLMC Pool #SD8213			4	1.A	14,608	85.0420	14,648	17,225	14,716		45			3.000	4.833	MON	43	517	11/03/2022	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214			4	1.A	29,696	88.5780	29,909	33,766	29,852		63			3.500	5.055	MON	98	1,182	11/03/2022	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258			4	1.A	89,435	96.8930	90,018	92,904	89,540		41			5.000	5.539	MON	387	4,645	11/03/2022	10/25/2052
3132DW-ET-6	FHLMC Pool# SD8246			4	1.A	8,136,836	96.9240	8,034,720	8,289,677	8,141,099		1,699			5.000	5.266	MON	34,540	414,484	10/05/2022	09/25/2052
3132DW-GZ-0	FHLMC Pool #SD8316				1.A	380,795	98.8510	380,403	384,824	380,829		34			5.500	5.672	MON	1,764	17,638	02/13/2024	04/25/2053
3137FG-ZT-5	FHLMC Ser K079 Cl A2			4	1.A	244,141	97.6500	244,126	250,000	245,715		1,008			3.926	4.444	MON	818	9,815	05/26/2023	06/25/2028
3137FL-N9-1	FHLMC Ser K091 Cl A2			4	1.A FE	1,049,340	95.5840	1,051,425	1,100,000	1,062,818		8,539			3.505	4.481	MON	3,213	38,555	05/25/2023	03/25/2029
3137HA-AG-1	FHLMC Ser K-157 Cl A2			4	1.A FE	626,336	95.0580	617,874	650,000	629,059		1,946			4.200	4.689	MON	2,275	27,300	07/27/2023	05/25/2033
3138YK-HF-3	FNMA Pool #AY5629			4	1.A	345,877	87.1960	299,392	343,355	345,531		(61)			3.000	2.820	MON	858	10,301	05/22/2015	06/25/2045
3138YY-DT-7	FNMA Pool #AZ6413			4	1.A	212,017	87.1960	181,565	208,227	211,560		(73)			3.000	2.617	MON	521	6,247	10/27/2015	11/25/2045
3140H5-JW-2	FNMA Pool #BJ3876			4	1.A	241,950	86.9810	217,213	249,724	242,415		101			3.000	3.710	MON	624	7,492	02/28/2018	01/25/2048
3140XP-JT-7	FNMA Pool# FS7473				1.A	510,056	100.7950	501,190	497,237	509,787		(269)			6.000	5.242	MON	2,486	7,459	09/03/2024	02/25/2054
3140XQ-XZ-5	FN FS8795 Pool# FS8795				1.A	412,545	100.6080	408,163	405,698	412,506		(39)			6.000	5.756	MON	2,028	4,057	10/18/2024	08/25/2054
3140XR-Q4-0	Fn FS9143 Pool# FS9474				1.A	1,583,024	102.9630	1,586,550	1,540,890	1,583,464		440			6.500	5.840	MON	8,346	8,346	11/21/2024	02/25/2054
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	101,252	92.6300	90,508	97,710	101,100		(10)			4.000	2.378	MON	326	3,908	07/10/2019	05/25/2049
31418E-7B-0	Fn MA5192 Pool# MA5389				1.A	890,841	100.5500	882,635	877,811	890,802		(39)			6.000	5.900	MON	4,389		12/10/2024	06/25/2054
31418E-CU-2	Fn MA5192 Pool #MA4582			4	1.A	59,328	88.3710	59,833	67,707	60,293		426			2.000	4.339	MON	113	1,354	11/03/2022	04/25/2037
31418E-D5-6	Fn MA5192 Pool #MA4623			4	1.A	92,870	81.5990	92,858	113,798	93,787		381			2.500	4.610	MON	237	2,845	11/03/2022	06/25/2052
31418E-HJ-2	Fn MA5192 Pool #MA4732			4	1.A	2,679,389	91.5120	2,621,117	2,864,221	2,686,502		2,788			4.000	4.800	MON	9,547	114,569	10/05/2022	09/01/2052
31418E-HK-9	Fn MA5192 Pool # MA4733			4	1.A	2,702,995	94.2240	2,653,632	2,816,308	2,706,896		1,513			4.500	5.035	MON	10,561	126,734	10/05/2022	09/25/2052
31418E-KS-8	Fn MA5192 Pool #MA4804			4	1.A	89,688	91.4810	90,430	98,851	90,054		153			4.000	5.084	MON	330	3,954	11/03/2022	11/25/2052
31418E-KT-6	Fn MA5192 Pool #MA4805			4	1.A	57,373	94.1930	57,750	61,310	57,512		57			4.500	5.332	MON	230	2,759	11/03/2022	11/25/2052
31418E-LY-4	Fn MA5192 Pool #MA4842			4	1.A	74,366	99.1900	74,898	75,510	74,392		10			5.500	5.740	MON	346	4,153	11/03/2022	12/01/2052
31418E-V8-0	FNMA Pool # MA5138				1.A	836,292	98.8200	825,780	835,639	836,277		(15)			5.500	5.522	MON	3,830		12/10/2024	09/25/2053
31418E-W5-5	Fn MA5192 Pool #MA5167				1.A	318,909	102.2200	317,000	310,114	318,838		(71)			6.500	5.659	MON	1,680	3,360	10/18/2024	10/01/2053
31418E-WA-4	Fn MA5192 Pool #MA5140				1.A	2,389,123	102.2200	2,396,026	2,343,983	2,388,128		(995)			6.500	5.996	MON	12,697	114,269	03/04/2024	09/25/2053
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						30,614,914	XXX	29,003,782	31,167,739	30,654,576		19,614			XXX	XXX	XXX	114,304	1,073,600	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						36,367,928	XXX	34,274,319	37,271,089	36,412,956		39,961			XXX	XXX	XXX	133,760	1,214,354	XXX	XXX
013817-AK-7	Alcoa Inc Nt				2.B FE	19,945	103.5520	19,675	19,000	19,898		(47)			5.950	5.412	FA	471	565	02/01/2024	02/02/2037
015271-BC-2	Alexandria Real Estate Equity Sr Nt			1	2.A FE	430,369	96.9260	417,749	431,000	430,496		128			5.250	5.264	MN	2,891	16,971	02/01/2024	05/15/2036
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
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
210385-AB-6	Constellation En Gen LLC Sr Nt			1	2.A FE	98,723	101.9440	101,944	100,000	99,050		270			5.600	5.934	MS	1,867	5,600	10/16/2023	03/01/2028
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
24703T-AG-1	Dell Int LLC / EMC Corp 1st Lien			1	2.B FE	96,391	100.9980	100,998	100,000	97,026		529			5.300	6.030	AO	1,325	5,300	10/16/2023	10/01/2029
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

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
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	75,479	94.7670	80,552	85,000	79,799		2,355			2.150	5.360	JJ	843	1,828	02/14/2023	01/15/2027
42250P-AE-3	Healthpeak Properties Sr Nt			1	2.A FE	347,381	99.1660	347,080	350,000	347,619		237			5.250	5.356	JD	817	18,375	02/05/2024	12/15/2032
46188B-AB-8	Invitation Homes OP Sr Nt			1	2.B FE	41,723	90.2230	45,112	50,000	43,467		1,455			2.300	6.146	MN	147	1,150	10/16/2023	11/15/2028
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
58769J-AL-1	Mercedes-Benz Fin N/A Sr Nt			1	1.F FE	29,289	100.0840	30,025	30,000	29,452		135			5.100	5.670	FA	629	1,530	10/16/2023	08/03/2028
59217G-CK-3	Met Life Global Funding I Secured Nt				1.D FE	119,717	95.6310	124,321	130,000	123,654		2,140			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	67.6840	40,610	60,000	58,888		25			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	100.8770	50,438	50,000	48,277		256			5.050	5.781	FA	1,052	2,518	10/16/2023	08/01/2030
664397-AM-8	Eversource Energy Sr Nt			1	2.B FE	998,980	99.9060	999,055	1,000,000	999,996		117			3.150	3.162	JJ	14,525	31,500	01/12/2015	01/15/2025
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-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
784710-AC-9	SSM Health Care Sr Nt			1	1.E FE	200,000	99.6600	199,320	200,000	200,000					4.894	4.894	JD	816	9,788	04/18/2023	06/01/2028
808513-CD-5	Schwab /Charles/ Corp Sr Nt Fix to Float 05/19/28			1	1.F FE	97,037	101.9680	101,968	100,000	97,598		463			5.643	6.279	MN	658	5,643	10/16/2023	05/19/2029
832696-AW-8	Smucker JM Co Sr Nt			1	2.B FE	69,824	103.5720	72,500	70,000	69,864		34			5.900	5.957	MN	528	4,359	10/16/2023	11/15/2028
91159H-HN-3	US Bancorp Sr MT Nt				1.G FE	992,680	96.6670	966,673	1,000,000	998,740		785			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	96.6320	82,138	85,000	82,253		618			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	101.6320	35,571	35,000	35,278		(66)			5.550	5.311	JD	162	1,943	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
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,637,767	XXX	5,355,235	5,705,000	5,652,382		11,597			XXX	XXX	XXX	55,313	191,715	XXX	XXX
64829K-BV-1	New Residential Mtg Ln Tr RMBS Ser 2017-2A Cl A3			4	1.A	952,811	96.1290	880,776	916,240	938,272		(2,430)			4.000	3.559	MON	3,054	36,650	04/19/2017	03/25/2057
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						952,811	XXX	880,776	916,240	938,272		(2,430)			XXX	XXX	XXX	3,054	36,650	XXX	XXX
05359A-AE-3	Aventura Mall Tr CMBS Ser 18-AVM Cl B			4	1.A	89,180	95.0020	95,002	100,000	92,457		1,841			4.112	6.596	MON	343	4,181	03/01/2023	07/05/2040
12594P-AW-1	Credit Suisse Mortgage Trust CMBS Ser 2016-NXSR Cl ASB			4	1.A	155,660	99.1800	149,888	151,127	151,262		(376)			3.565	3.082	MON	449	5,388	12/14/2016	12/15/2049
36251X-AS-6	GS Mortgage Securities Trust CMBS Ser 2016-GS4 Cl AAB			4	1.A	253,552	98.7460	243,090	246,176	246,683		(570)			3.278	2.815	MON	672	8,070	11/16/2016	11/10/2049
36252H-AE-1	GS Mortgage Securities Trust CMBS Ser 2017-GS5 Cl AAB			4	1.A	414,062	98.6780	396,688	402,002	403,308		(957)			3.467	3.003	MON	1,161	13,937	03/07/2017	03/10/2050
61691E-AY-1	Morgan Stanley Capital I Tr CMBS Ser 2016-UB12 Cl ASB			4	1.A	317,726	98.5680	304,065	308,483	309,329		(716)			3.436	2.983	MON	883	10,600	11/22/2016	12/15/2049
61691G-AQ-3	Morgan Stanley BAML Tr CMBS Ser 2016-C32 Cl ASB			4	1.A	135,497	98.6580	129,793	131,558	131,873		(311)			3.514	3.054	MON	385	4,623	12/06/2016	12/15/2049
810064-AA-3	Scotts Trust CMBS Ser 2023-SFS Cl A			4	1.A	450,000	101.4710	456,617	450,000	450,000					5.910	5.948	MON	2,216	26,594	02/24/2023	03/12/2040
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,815,677	XXX	1,775,143	1,789,346	1,784,912		(1,089)			XXX	XXX	XXX	6,109	73,393	XXX	XXX
31568A-AB-2	First Help Financial LLC Ser 2024-1A Cl A2				1.C FE	86,380	100.9500	87,207	86,386	86,382		2			5.690	5.762	MON	218	4,001	02/12/2024	02/15/2030
35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 Cl A2				1.A FE	166,043	100.4850	166,853	166,049	166,046		2			5.490	5.555	MON	405	7,951	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

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
737473-AB-4	Post Road Equipment Finance Ser 2024-1A Cl A2				1.A FE	89,561	100.6710	90,169	89,568	89,564		3			5.590	5.660	MON	223	4,186	02/06/2024	11/15/2029
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						416,880	XXX	419,542	416,901	416,888		7			XXX	XXX	XXX	1,020	19,659	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,823,135	XXX	8,430,696	8,827,487	8,792,454		8,085			XXX	XXX	XXX	65,496	321,417	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						36,881,444	XXX	34,021,833	37,089,350	36,826,508		84,598			XXX	XXX	XXX	258,591	1,080,102	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						31,739,756	XXX	30,056,502	32,252,824	31,764,898		17,203			XXX	XXX	XXX	117,693	1,116,652	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,815,677	XXX	1,775,143	1,789,346	1,784,912		(1,089)			XXX	XXX	XXX	6,109	73,393	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						416,880	XXX	419,542	416,901	416,888		7			XXX	XXX	XXX	1,020	19,659	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						70,853,757	XXX	66,273,020	71,548,421	70,793,206		100,719			XXX	XXX	XXX	383,413	2,289,806	XXX	XXX

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

Line Number							
1A	1A ...$ 60,536,258	1B ..$	1C ..$ 2,012,921	1D ..$ 678,611	1E ..$ 200,000	1F ..$ 2,295,948	1G ..$ 1,273,694
1B	2A ...$ 1,478,625	2B ..$ 1,841,347	2C ..$ 475,802				
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
36179Y-RK-2	Multiple G2 MA9016 Pool# MA9490 6.500% 03/11/54		05/06/2024	Morgan Stanley & Co LLC		172,031	168,845	183
91282C-KC-4	US Treasury Bond 4.250% 02/28/31		03/04/2024	BMO Chicago Branch		850,535	850,000	491
91282C-KH-3	US Treasury Bonds 4.500% 03/31/26		04/02/2024	BMO Chicago Branch		946,552	950,000	350
0109999999. Subtotal - Bonds - U.S. Governments						1,969,118	1,968,845	1,024
3132DS-5H-1	FHLMC Pool# SD5348 5.500% 11/25/53		05/06/2024	Nomura Securities Intl LLC		155,776	158,318	145
3132DS-E8-1	Fr SD4659 Pool# SD4659 5.000% 06/25/53		05/06/2024	Morgan Stanley & Co LLC		134,970	140,024	117
3132DW-GZ-0	FHLMC Pool #SD8316 5.500% 04/25/53		02/13/2024	Wells Fargo Securities LLC		380,795	384,824	764
3140XP-JT-7	FNMA Pool# FS7473 6.000% 02/25/54		09/03/2024	Citigroup		510,056	497,237	249
3140XQ-XZ-5	FN FS8795 Pool# FS8795 6.000% 08/25/54		10/18/2024	Goldman Sachs & Company		412,545	405,698	1,352
3140XR-Q4-0	Fn FS9143 Pool# FS9474 6.500% 02/25/54		11/21/2024	Citigroup		1,583,024	1,540,890	5,843
31418E-7B-0	Fn MA5192 Pool# MA5389 6.000% 06/25/54		12/10/2024	Citigroup		890,841	877,811	1,463
31418E-V8-0	FNMA Pool # MA5138 5.500% 09/25/53		12/10/2024	BNP Paribas Securities Corp		836,292	835,639	1,277
31418E-W5-5	Fn MA5192 Pool #MA5167 6.500% 10/01/53		10/18/2024	Citigroup		318,909	310,114	1,120
31418E-WA-4	Fn MA5192 Pool #MA5140 6.500% 09/25/53		03/04/2024	Goldman Sachs & Company		2,389,123	2,343,983	1,693
0909999999. Subtotal - Bonds - U.S. Special Revenues						7,612,331	7,494,538	14,023
013817-AK-7	Alcoa Inc Nt 5.950% 02/02/37		02/01/2024	Barclays Capital Inc		19,945	19,000	13
015271-BC-2	Alexandria Real Estate Equity Sr Nt 5.250% 05/15/36		02/01/2024	Various		430,369	431,000	
31568A-AB-2	First Help Financial LLC Ser 2024-1A Cl A2 5.690% 02/15/30		02/12/2024	Goldman Sachs & Company		86,380	86,386	
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		166,043	166,049	
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	
42250P-AE-3	Healthpeak Properties Sr Nt 5.250% 12/15/32		02/05/2024	Various		347,381	350,000	2,627
737473-AB-4	Post Road Equipment Finance Ser 2024-1A Cl A2 5.590% 11/15/29		02/06/2024	Suntrust Robinson Humprey Inc		89,561	89,568	
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)						1,484,683	1,521,901	4,533
2509999997. Total - Bonds - Part 3						11,066,132	10,985,284	19,580
2509999998. Total - Bonds - Part 5						785,009	773,363	682
2509999999. Total - Bonds						11,851,141	11,758,647	20,262
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						11,851,141	XXX	20,262

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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 Contractual Maturity Date
912828-3J-7	U S Treasury Nt 2.125% 11/30/24		11/30/2024	Maturity		2,000,000	2,000,000	1,977,586	1,996,857		3,143		3,143		2,000,000				42,500	11/30/2024
912828-3P-3	U S Treasury Nt 2.250% 12/31/24		12/31/2024	Maturity		525,000	525,000	514,605	523,391		1,609		1,609		525,000				11,813	12/31/2024
912828-G3-8	U S Treasury Nt 2.250% 11/15/24		11/15/2024	Maturity		1,000,000	1,000,000	966,488	995,045		4,955		4,955		1,000,000				22,500	11/15/2024
912828-W4-8	U S Treasury Nt 2.125% 02/29/24		02/29/2024	Maturity		450,000	450,000	447,998	449,950		50		50		450,000				4,781	02/29/2024
912828-X7-0	U S Treasury Nt 2.000% 04/30/24		04/30/2024	Various		2,750,000	2,750,000	2,717,462	2,748,351		1,649		1,649		2,750,000				27,500	04/30/2024
0109999999. Subtotal - Bonds - U.S. Governments						6,725,000	6,725,000	6,624,139	6,713,594		11,406		11,406		6,725,000				109,094	XXX
3132DN-RC-9	FHLMC Pool #SD1383 2.000% 02/25/52		12/01/2024	Paydown		6,801	6,801	5,354	5,391		1,410		1,410		6,801				70	02/25/2052
3132DW-C6-8	FHLMC Pool #SD8193 2.000% 02/25/52		12/01/2024	Paydown		363,945	363,945	359,822	359,999		3,946		3,946		363,945				4,080	02/25/2052
3132DW-DS-9	FHLMC Pool #SD8213 3.000% 05/25/52		12/01/2024	Paydown		1,151	1,151	976	981		171		171		1,151				20	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214 3.500% 05/25/52		12/01/2024	Paydown		2,575	2,575	2,264	2,271		303		303		2,575				52	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258 5.000% 10/25/52		12/01/2024	Paydown		7,989	7,989	7,691	7,696		293		293		7,989				229	10/25/2052
3132DW-ET-6	FHLMC Pool# SD8246 5.000% 09/25/52		12/01/2024	Paydown		684,107	684,107	671,494	671,706		12,402		12,402		684,107				20,144	09/25/2052
3138YK-HF-3	FNMA Pool #AY5629 3.000% 06/25/45		12/01/2024	Paydown		31,340	31,340	31,570	31,544		(204)		(204)		31,340				528	06/25/2045
3138YY-DT-7	FNMA Pool #AZ6413 3.000% 11/25/45		12/01/2024	Paydown		28,600	28,600	29,120	29,067		(468)		(468)		28,600				562	11/25/2045
3140H5-JW-2	FNMA Pool #BJ3876 3.000% 01/25/48		12/01/2024	Paydown		18,720	18,720	18,138	18,165		556		556		18,720				303	01/25/2048
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		9,458	9,458	9,800	9,787		(329)		(329)		9,458				212	05/25/2049
31418E-CU-2	Fn MA5192 Pool #MA4582 2.000% 04/25/37		12/01/2024	Paydown		8,070	8,070	7,071	7,135		934		934		8,070				88	04/25/2037
31418E-D5-6	Fn MA5192 Pool #MA4623 2.500% 06/25/52		12/01/2024	Paydown		7,081	7,081	5,779	5,812		1,269		1,269		7,081				102	06/25/2052
31418E-HJ-2	Fn MA5192 Pool #MA4732 4.000% 09/01/52		12/01/2024	Paydown		210,018	210,018	196,465	196,782		13,236		13,236		210,018				4,942	09/01/2052
31418E-HK-9	Fn MA5192 Pool # MA4733 4.500% 09/25/52		12/01/2024	Paydown		228,502	228,502	219,309	219,502		9,000		9,000		228,502				5,967	09/25/2052
31418E-KS-8	Fn MA5192 Pool #MA4804 4.000% 11/25/52		12/01/2024	Paydown		5,682	5,682	5,156	5,168		515		515		5,682				129	11/25/2052
31418E-KT-6	Fn MA5192 Pool #MA4805 4.500% 11/25/52		12/01/2024	Paydown		4,272	4,272	3,997	4,003		269		269		4,272				114	11/25/2052
31418E-LY-4	Fn MA5192 Pool #MA4842 5.500% 12/01/52		12/01/2024	Paydown		7,307	7,307	7,197	7,198		109		109		7,307				239	12/01/2052
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,641,108	1,641,108	1,597,342	1,598,321		42,788		42,788		1,641,108				38,137	XXX
12594P-AW-1	Credit Suisse Mortgage Trust CMBS Ser 2016-NXSR Cl ASB 3.565% 12/15/49		12/01/2024	Paydown		70,469	70,469	72,583	70,708		(238)		(238)		70,469				1,368	12/15/2049
36251X-AS-6	GS Mortgage Securities Trust CMBS Ser 2016-GS4 Cl AAB 3.278% 11/10/49		12/01/2024	Paydown		184,409	184,409	189,934	185,215		(807)		(807)		184,409				3,297	11/10/2049
36252H-AE-1	GS Mortgage Securities Trust CMBS Ser 2017-GS5 Cl AAB 3.467% 03/10/50		12/01/2024	Paydown		199,845	199,845	205,840	200,970		(1,125)		(1,125)		199,845				3,782	03/10/2050
58769J-AA-5	Mercedes-Benz Fin N/A Sr Nt 5.500% 11/27/24		11/27/2024	Maturity		165,000	165,000	166,035	165,543		(543)		(543)		165,000				9,075	11/27/2024
61691E-AY-1	Morgan Stanley Capital I Tr CMBS Ser 2016-UB12 Cl ASB 3.436% 12/15/49		12/01/2024	Paydown		211,551	211,551	217,890	212,623		(1,072)		(1,072)		211,551				5,056	12/15/2049
61691G-AQ-3	Morgan Stanley BAML Tr CMBS Ser 2016-C32 Cl ASB 3.514% 12/15/49		12/01/2024	Paydown		57,021	57,021	58,728	57,292		(271)		(271)		57,021				1,094	12/15/2049
64829K-BV-1	New Residential Mtg Ln Tr RMBS Ser 2017-2A Cl A3 4.000% 03/25/57		12/01/2024	Paydown		172,055	172,055	178,922	176,648		(4,594)		(4,594)		172,055				3,600	03/25/2057
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)						1,330,763	1,365,350	1,407,795	1,382,609		(8,743)		(8,743)		1,373,868		(43,106)	(43,106)	31,665	XXX
2509999997. Total - Bonds - Part 4						9,696,871	9,731,458	9,629,276	9,694,524		45,451		45,451		9,739,976		(43,106)	(43,106)	178,896	XXX
2509999998. Total - Bonds - Part 5						773,363	773,363	785,009			(11,645)		(11,645)		773,363				22,366	XXX
2509999999. Total - Bonds						10,470,234	10,504,821	10,414,285	9,694,524		33,806		33,806		10,513,339		(43,106)	(43,106)	201,262	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

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
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						10,470,234	XXX	10,414,285	9,694,524		33,806		33,806		10,513,339		(43,106)	(43,106)	201,262	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
36179Y-RK-2	Multiple G2 MA9016 Pool# MA9490 6.500% 03/11/54		05/06/2024	Morgan Stanley & Co LLC	12/20/2024	Paydown	71,268	72,613	71,268	71,268		(1,345)		(1,345)					2,165	77
0109999999. Subtotal - Bonds - U.S. Governments							71,268	72,613	71,268	71,268		(1,345)		(1,345)					2,165	77
3132DS-5H-1	FHLMC Pool# SD5348 5.500% 11/25/53		05/06/2024	Nomura Securities Intl LLC	12/01/2024	Paydown	2,480	2,440	2,480	2,480		40		40					55	2
3132DS-E8-1	Fr SD4659 Pool# SD4659 5.000% 06/25/53		05/06/2024	Morgan Stanley & Co LLC	12/01/2024	Paydown	5,057	4,875	5,057	5,057		183		183					105	4
3132DW-GZ-0	FHLMC Pool #SD8316 5.500% 04/25/53		02/13/2024	Wells Fargo Securities LLC	12/01/2024	Paydown	32,561	32,220	32,561	32,561		341		341					884	65
3140XP-JT-7	FNMA Pool# FS7473 6.000% 02/25/54		09/03/2024	Citigroup	12/01/2024	Paydown	42,614	43,712	42,614	42,614		(1,099)		(1,099)					386	21
3140XQ-XZ-5	FN FS8795 Pool# FS8795 6.000% 08/25/54		10/18/2024	Goldman Sachs & Company	12/01/2024	Paydown	7,206	7,327	7,206	7,206		(122)		(122)					45	24
3140XR-Q4-0	Fn FS9143 Pool# FS9474 6.500% 02/25/54		11/21/2024	Citigroup	12/01/2024	Paydown	18,585	19,094	18,585	18,585		(508)		(508)					101	70
31418E-W5-5	Fn MA5192 Pool #MA5167 6.500% 10/01/53		10/18/2024	Citigroup	12/01/2024	Paydown	29,928	30,776	29,928	29,928		(849)		(849)					203	108
31418E-WA-4	Fn MA5192 Pool #MA5140 6.500% 09/25/53		03/04/2024	Goldman Sachs & Company	12/01/2024	Paydown	430,565	438,857	430,565	430,565		(8,292)		(8,292)					13,610	311
0909999999. Subtotal - Bonds - U.S. Special Revenues							568,996	579,301	568,996	568,996		(10,306)		(10,306)					15,389	605
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	13,614	13,613	13,614	13,614		1		1					550	
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	83,951	83,949	83,951	83,951		3		3					3,007	
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	10,432	10,431	10,432	10,432		1		1					442	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							133,099	133,095	133,099	133,099		6		6					4,812	
2509999998. Total - Bonds							773,363	785,009	773,363	773,363		(11,645)		(11,645)					22,366	682
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								785,009	773,363	773,363		(11,645)		(11,645)					22,366	682

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		0.000			11,576	XXX
Univest Bank and Trust Company	Souderton, PA		0.000			225,470	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			237,045	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			237,045	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			237,045	XXX

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

1. January	304,722	4. April	238,715	7. July	237,243	10. October	234,522
2. February	227,303	5. May	308,003	8. August	229,570	11. November	235,608
3. March	226,819	6. June	230,604	9. September	266,316	12. December	237,045

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								
61747C-70-7	Morgan Stanley Inst Liquidity Treas Inst # 8302		12/31/2024	4.419				298
8309999999. Subtotal - All Other Money Market Mutual Funds								298
	Nationwide Cash Management Co		12/31/2024	5.840		2,570,588		17,232
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						2,570,588		17,232
8609999999 - Total Cash Equivalents						2,570,588		17,530

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

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK	B	For protection of all ph's	59,890	56,723		
3.	Arizona AZ						
4.	Arkansas AR	B	For protection of state's ph's			305,203	294,621
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Workers compensation			127,113	95,906
9.	District of Columbia DC						
10.	Florida FL	B	License requirement-hv			202,961	205,470
11.	Georgia GA	B	License requirement-hv			76,110	77,051
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			202,961	205,470
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	671,825	526,117	365,844	354,933
33.	New York NY						
34.	North Carolina NC	B	Multiple			1,108,678	877,537
35.	North Dakota ND						
36.	Ohio OH	B	Multiple	1,770,211	1,431,759	1,271,130	959,063
37.	Oklahoma OK						
38.	Oregon OR	B	Surety			271,516	269,009
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			495,446	477,305
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	2,501,926	2,014,599	4,426,962	3,816,365
	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				