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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 WORCESTER INSURANCE COMPANY

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 26182 Employer's ID Number 04-1989660

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

Country of Domicile United States of America

Incorporated/Organized 02/11/1823 Commenced Business 02/11/1823

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...........

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	24,436,572	42.276	24,436,572		24,436,572	42.276
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,537,009	4.389	2,537,009		2,537,009	4.389
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	18,227,348	31.534	18,227,347		18,227,347	31.534
1.06 Industrial and miscellaneous	10,141,196	17.545	10,141,197		10,141,197	17.545
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	55,342,125	95.744	55,342,125		55,342,125	95.744
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)	18,778	0.032	18,778		18,778	0.032
6.02 Cash equivalents (Schedule E, Part 2)	1,524,892	2.638	1,524,892		1,524,892	2.638
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	1,543,670	2.671	1,543,670		1,543,670	2.671
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	916,361	1.585	916,361		916,361	1.585
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	57,802,156	100.000	57,802,156		57,802,156	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		934,931
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		18,570
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)		916,361
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		916,361

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		54,670,043
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,919,167
3.	Accrual of discount		234,243
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		5,315,647
7.	Deduct amortization of premium		122,575
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)		55,342,125
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		55,342,125

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	24,436,572	22,801,402	24,244,327	24,660,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	24,436,572	22,801,402	24,244,327	24,660,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,537,009	2,568,370	2,874,750	2,500,000
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	18,227,348	16,189,180	18,321,866	18,213,764
Industrial and Miscellaneous, SVO	8. United States	9,781,896	9,443,370	9,716,313	9,857,893
Identified Funds, Unaffiliated Bank	9. Canada				
Loans, Unaffiliated Certificates of	10. Other Countries	359,300	361,818	359,232	360,000
Deposit and Hybrid Securities (unaffiliated)	11. Totals	10,141,196	9,805,188	10,075,545	10,217,893
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	55,342,125	51,364,140	55,516,488	55,591,657
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	55,342,125	51,364,140	55,516,488	

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		17,366,875	3,012,030	2,824,450	1,233,217	XXX	24,436,572	44.2	22,523,550	41.2	24,436,572	
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		17,366,875	3,012,030	2,824,450	1,233,217	XXX	24,436,572	44.2	22,523,550	41.2	24,436,572	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		2,537,009				XXX	2,537,009	4.6	2,565,450	4.7	2,537,009	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		2,537,009				XXX	2,537,009	4.6	2,565,450	4.7	2,537,009	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,991,741	8,237,651	3,475,055	3,189,926	1,332,975	XXX	18,227,348	32.9	17,779,769	32.5	18,227,348	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	1,991,741	8,237,651	3,475,055	3,189,926	1,332,975	XXX	18,227,348	32.9	17,779,769	32.5	18,227,348	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,408,439	4,871,304	756,375	94,682		XXX	8,130,800	14.7	9,530,480	17.4	6,128,577	2,002,223
6.2 NAIC 2	102,007	490,363	1,040,722	149,040	228,266	XXX	2,010,398	3.6	2,270,786	4.2	1,908,391	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	2,510,446	5,361,667	1,797,097	243,722	228,266	XXX	10,141,198	18.3	11,801,266	21.6	8,036,968	2,104,230
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) 4,400,180	33,012,839	7,243,460	6,109,058	2,566,192		53,331,729	96.4	XXX	XXX	51,329,506	2,002,223
12.2 NAIC 2	(d) 102,007	490,363	1,040,722	149,040	228,266		2,010,398	3.6	XXX	XXX	1,908,391	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	4,502,187	33,503,202	8,284,182	6,258,098	2,794,458		(b) 55,342,127	100.0	XXX	XXX	53,237,897	2,104,230
12.8 Line 12.7 as a % of Col. 7	8.1	60.5	15.0	11.3	5.0		100.0	XXX	XXX	XXX	96.2	3.8
13. Total Bonds Prior Year												
13.1 NAIC 1	5,850,759	29,403,486	8,134,461	6,233,399	2,777,144		XXX	XXX	52,399,249	95.8	49,045,026	3,354,223
13.2 NAIC 2	103,979	468,549	1,320,657	149,375	228,226		XXX	XXX	2,270,786	4.2	2,166,807	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	5,954,738	29,872,035	9,455,118	6,382,774	3,005,370		XXX	XXX	(b) 54,670,035	100.0	51,211,833	3,458,202
13.8 Line 13.7 as a % of Col. 9	10.9	54.6	17.3	11.7	5.5		XXX	XXX	100.0	XXX	93.7	6.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	4,371,520	31,806,360	6,571,059	6,014,376	2,566,191		51,329,506	92.7	49,045,026	89.7	51,329,506	XXX
14.2 NAIC 2		490,363	1,040,722	149,040	228,266		1,908,391	3.4	2,166,807	4.0	1,908,391	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	4,371,520	32,296,723	7,611,781	6,163,416	2,794,457		53,237,897	96.2	51,211,833	93.7	53,237,897	XXX
14.8 Line 14.7 as a % of Col. 7	8.2	60.7	14.3	11.6	5.2		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	7.9	58.4	13.8	11.1	5.0		96.2	XXX	XXX	XXX	96.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	28,660	1,206,479	672,401	94,682	1		2,002,223	3.6	3,354,223	6.1	XXX	2,002,223
15.2 NAIC 2	102,007						102,007	0.2	103,979	0.2	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	130,667	1,206,479	672,401	94,682	1		2,104,230	3.8	3,458,202	6.3	XXX	2,104,230
15.8 Line 15.7 as a % of Col. 7	6.2	57.3	32.0	4.5	0.0		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.2	2.2	1.2	0.2	0.0		3.8	XXX	XXX	XXX	XXX	3.8

(a) Includes $ 2,104,229 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		17,366,876	3,012,030	2,824,450	1,233,217	XXX	24,436,573	44.2	22,523,550	41.2	24,436,573	
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		17,366,876	3,012,030	2,824,450	1,233,217	XXX	24,436,573	44.2	22,523,550	41.2	24,436,573	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		2,537,009				XXX	2,537,009	4.6	2,565,450	4.7	2,537,009	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals		2,537,009				XXX	2,537,009	4.6	2,565,450	4.7	2,537,009	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		2,167,460				XXX	2,167,460	3.9	1,133,215	2.1	2,167,460	
5.02 Residential Mortgage-Backed Securities	1,991,741	6,070,191	3,475,055	3,189,926	1,332,975	XXX	16,059,888	29.0	16,646,554	30.4	16,059,888	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	1,991,741	8,237,651	3,475,055	3,189,926	1,332,975	XXX	18,227,348	32.9	17,779,769	32.5	18,227,348	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,101,961	4,411,658	1,174,653	149,040	228,266	XXX	8,065,578	14.6	9,338,689	17.1	7,430,484	635,094
6.02 Residential Mortgage-Backed Securities	28,659	132,293	213,501	94,682		XXX	469,135	0.8	558,676	1.0		469,135
6.03 Commercial Mortgage-Backed Securities	379,826	226,658				XXX	606,484	1.1	903,901	1.7	606,484	
6.04 Other Loan-Backed and Structured Securities		591,057	408,943			XXX	1,000,000	1.8	1,000,000	1.8		1,000,000
6.05 Totals	2,510,446	5,361,666	1,797,097	243,722	228,266	XXX	10,141,197	18.3	11,801,266	21.6	8,036,968	2,104,229
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	2,101,961	26,483,003	4,186,683	2,973,490	1,461,483	XXX	37,206,620	67.2	XXX	XXX	36,571,526	635,094
12.02 Residential Mortgage-Backed Securities	2,020,400	6,202,484	3,688,556	3,284,608	1,332,975	XXX	16,529,023	29.9	XXX	XXX	16,059,888	469,135
12.03 Commercial Mortgage-Backed Securities	379,826	226,658				XXX	606,484	1.1	XXX	XXX	606,484	
12.04 Other Loan-Backed and Structured Securities		591,057	408,943			XXX	1,000,000	1.8	XXX	XXX		1,000,000
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	4,502,187	33,503,202	8,284,182	6,258,098	2,794,458		55,342,127	100.0	XXX	XXX	53,237,898	2,104,229
12.10 Line 12.09 as a % of Col. 7	8.1	60.5	15.0	11.3	5.0		100.0	XXX	XXX	XXX	96.2	3.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	3,369,005	22,460,727	5,266,658	3,007,692	1,456,822	XXX	XXX	XXX	35,560,904	65.0	33,661,378	1,899,526
13.02 Residential Mortgage-Backed Securities	2,248,287	6,240,270	3,793,043	3,375,082	1,548,548	XXX	XXX	XXX	17,205,230	31.5	16,646,554	558,676
13.03 Commercial Mortgage-Backed Securities	337,446	566,455				XXX	XXX	XXX	903,901	1.7	903,901	
13.04 Other Loan-Backed and Structured Securities		604,584	395,416			XXX	XXX	XXX	1,000,000	1.8		1,000,000
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	5,954,738	29,872,036	9,455,117	6,382,774	3,005,370		XXX	XXX	54,670,035	100.0	51,211,833	3,458,202
13.10 Line 13.09 as a % of Col. 9	10.9	54.6	17.3	11.7	5.5		XXX	XXX	100.0	XXX	93.7	6.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,999,954	25,999,874	4,136,726	2,973,490	1,461,482	XXX	36,571,526	66.1	33,661,378	61.6	36,571,526	XXX
14.02 Residential Mortgage-Backed Securities	1,991,741	6,070,191	3,475,055	3,189,926	1,332,975	XXX	16,059,888	29.0	16,646,554	30.4	16,059,888	XXX
14.03 Commercial Mortgage-Backed Securities	379,826	226,658				XXX	606,484	1.1	903,901	1.7	606,484	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	4,371,521	32,296,723	7,611,781	6,163,416	2,794,457		53,237,898	96.2	51,211,833	93.7	53,237,898	XXX
14.10 Line 14.09 as a % of Col. 7	8.2	60.7	14.3	11.6	5.2		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	7.9	58.4	13.8	11.1	5.0		96.2	XXX	XXX	XXX	96.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	102,007	483,129	49,957		1	XXX	635,094	1.1	1,899,526	3.5	XXX	635,094
15.02 Residential Mortgage-Backed Securities	28,659	132,293	213,501	94,682		XXX	469,135	0.8	558,676	1.0	XXX	469,135
15.03 Commercial Mortgage-Backed Securities						XXX					XXX	
15.04 Other Loan-Backed and Structured Securities		591,057	408,943			XXX	1,000,000	1.8	1,000,000	1.8	XXX	1,000,000
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	130,666	1,206,479	672,401	94,682	1		2,104,229	3.8	3,458,202	6.3	XXX	2,104,229
15.10 Line 15.09 as a % of Col. 7	6.2	57.3	32.0	4.5	0.0		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.2	2.2	1.2	0.2	0.0		3.8	XXX	XXX	XXX	XXX	3.8

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

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	740,413			740,413
2. Cost of cash equivalents acquired	10,716,480			10,716,480
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	9,932,001			9,932,001
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,524,892			1,524,892
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,524,892			1,524,892

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	MA P&C Ins. Co. Community & Economic Development Intiative LLC		Boston	MA	The Property and Casualty Initiative LLC.		08/08/2013		975,903	916,360	916,360								0.830
2599999. Joint Venture Interests - Other - Unaffiliated									975,903	916,360	916,360								XXX
6099999. Total - Unaffiliated									975,903	916,360	916,360								XXX
6199999. Total - Affiliated																			XXX
6299999 - Totals									975,903	916,360	916,360								XXX

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 BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
6299999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	MA P&C Ins. Co. Community & Economic Development Intiative LLC	Boston	MA	Distribution	08/08/2013	05/23/2024	18,570							18,570	18,570				
2599999. Joint Venture Interests - Other - Unaffiliated							18,570							18,570	18,570				
6099999. Total - Unaffiliated							18,570							18,570	18,570				
6199999. Total - Affiliated																			
6299999 - Totals							18,570							18,570	18,570				

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-QD-3	U S Treasury Bd				1.A	2,985,648	95.9060	2,131,038	2,222,000	2,824,450		(33,867)			4.375	2.224	MN	12,622	97,213	01/09/2020	11/15/2039
912810-TD-0	U S Treasury Nt	SD			1.A	1,221,180	60.7340	867,652	1,428,600	1,233,217		4,621			2.250	2.990	FA	12,141	32,144	05/03/2022	02/15/2052
912828-2R-0	U S Treasury Nt				1.A	1,903,133	95.0390	1,900,782	2,000,000	1,969,052		11,210			2.250	2.867	FA	16,997	45,000	08/30/2018	08/15/2027
912828-4N-7	U S Treasury Nt	SD			1.A	2,027,664	95.5080	1,910,156	2,000,000	2,010,800		(3,024)			2.875	2.706	MN	7,465	57,500	01/09/2019	05/15/2028
912828-4V-9	U S Treasury Nt	SD			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	SD			1.A	3,948,746	90.8130	3,995,750	4,400,000	4,100,575		85,845			1.250	3.487	MS	14,052	55,000	04/10/2023	03/31/2028
91282C-DF-5	US Treasury Nt				1.A	1,910,571	89.5630	1,970,375	2,200,000	2,006,422		46,108			1.375	3.870	AO	5,181	30,250	11/16/2022	10/31/2028
91282C-DY-4	US Treasury Nt				1.A	1,429,612	84.1090	1,321,695	1,571,400	1,464,299		13,333			1.875	2.943	FA	11,129	29,464	05/03/2022	02/15/2032
91282C-FY-2	US Treasury Nt				1.A	1,497,073	97.7500	1,454,520	1,488,000	1,494,678		(1,217)			3.875	3.774	MN	5,097	57,660	12/20/2022	11/30/2029
91282C-GV-7	US Treasury Nt				1.A	1,495,083	99.3630	1,490,450	1,500,000	1,497,818		1,628			3.750	3.867	AO	12,054	56,250	04/20/2023	04/15/2026
91282C-JM-4	US Treasury Nt				1.A	553,569	99.6330	547,980	550,000	553,088		(448)			4.375	4.267	MN	2,127	24,063	12/04/2023	11/30/2030
91282C-JQ-5	US Treasury Bond				1.A	492,463	96.3440	481,719	500,000	493,400		938			3.750	4.000	JD	52	18,750	01/09/2024	12/31/2030
91282C-KH-3	US Treasury Bonds				1.A	647,641	100.2730	651,777	650,000	648,504		863			4.500	4.693	MS	7,473	14,625	04/02/2024	03/31/2026
91282C-KJ-9	US Treasury Bonds				1.A	2,141,525	100.5000	2,160,750	2,150,000	2,143,367		1,842			4.500	4.644	AO	20,732	48,375	05/03/2024	04/15/2027
91282C-LD-1	US Treasury United States Treasury Note/Bo				1.A	501,311	98.0000	490,000	500,000	501,242		(68)			4.125	4.082	JJ	8,631		07/29/2024	07/31/2031
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						24,244,327	XXX	22,801,402	24,660,000	24,436,572		128,883			XXX	XXX	XXX	152,042	609,419	XXX	XXX
0109999999. Total - U.S. Government Bonds						24,244,327	XXX	22,801,402	24,660,000	24,436,572		128,883			XXX	XXX	XXX	152,042	609,419	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
681712-PQ-2	Omaha NE GO Ref Omaha Conv Ctr Arena	SD			1.C FE	2,874,750	102.7350	2,568,370	2,500,000	2,537,009		(28,441)			5.250	4.020	AO	32,813	131,250	04/23/2009	04/01/2026
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,874,750	XXX	2,568,370	2,500,000	2,537,009		(28,441)			XXX	XXX	XXX	32,813	131,250	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,874,750	XXX	2,568,370	2,500,000	2,537,009		(28,441)			XXX	XXX	XXX	32,813	131,250	XXX	XXX
3133EP-W6-8	Fed Farm Credit Bank Nt				1.B FE	1,045,229	99.7840	1,047,732	1,050,000	1,047,428		2,199			4.125	4.365	JJ	19,130	21,656	01/18/2024	01/22/2026
646136-2B-6	New Jersey St Trans Fd Rev Fed Hwy Reim Nt Ser A-1			2	1.F FE	1,214,807	102.1540	1,123,691	1,100,000	1,120,032		(13,183)			5.000	3.701	JD	2,444	55,000	10/27/2016	06/15/2027
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,260,036	XXX	2,171,423	2,150,000	2,167,460		(10,984)			XXX	XXX	XXX	21,574	76,656	XXX	XXX
3132CW-AU-8	FHLMC Pool #B0019			4	1.A	1,410,977	95.7060	1,301,975	1,360,387	1,402,929		(2,531)			3.500	2.095	MON	3,968	47,613	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	62,431	78.0520	61,899	79,305	63,198		332			2.000	4.424	MON	132	1,586	11/03/2022	02/25/2052
3132DW-BC-6	FHLMC Pool #SD8135			4	1.A	815,700	82.0590	642,782	783,313	813,731		(576)			2.500	1.854	MON	1,632	19,583	03/02/2021	03/25/2051
3132DW-C6-8	FHLMC Pool #SD8193			4	1.A	3,375,104	77.9580	2,661,325	3,413,776	3,377,531		771			2.000	2.104	MON	5,690	68,269	01/05/2022	02/25/2052
3132DW-DS-9	FHLMC Pool #SD8213			4	1.A	7,304	85.0420	7,324	8,612	7,358		22			3.000	4.833	MON	22	258	11/03/2022	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214			4	1.A	22,272	88.5780	22,432	25,325	22,389		48			3.500	5.055	MON	74	886	11/03/2022	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258			4	1.A	56,913	96.8930	57,284	59,121	56,980		26			5.000	5.539	MON	246	2,956	11/03/2022	10/25/2052
3132DW-ET-6	FHLMC Pool# SD8246			4	1.A	345,199	96.9240	340,867	351,683	345,380		72			5.000	5.266	MON	1,465	17,584	10/05/2022	09/25/2052
3137FL-N9-1	FHLMC Ser K091 Cl A2			4	1.A FE	858,551	95.5840	860,257	900,000	869,578		6,987			3.505	4.481	MON	2,629	31,545	05/25/2023	03/25/2029
3140H5-JW-2	FNMA Pool #BJ3876			4	1.A	967,799	86.9810	868,850	998,897	969,661		405			3.000	3.710	MON	2,497	29,967	03/13/2018	01/25/2048
3140KD-G4-6	FNMA Pool #BP5618			4	1.A	623,136	82.2760	492,938	599,124	621,784		(396)			2.500	1.769	MON	1,248	14,978	06/18/2020	06/25/2050
3140QD-6N-9	FNMA Pool #CA6276			4	1.A	429,619	78.7370	330,776	420,101	428,958		(194)			2.000	1.655	MON	700	8,402	06/18/2020	07/25/2050
3140X9-6Y-6	FNMA Pool #FM6286			4	1.A	412,287	82.4760	326,051	395,331	411,310		(275)			2.500	1.780	MON	824	9,883	03/02/2021	01/25/2051
3140XG-PS-2	FNMA Pool #FS1332			4	1.A	450,530	88.9520	418,192	470,134	451,162		241			3.500	4.110	MON	1,371	16,455	08/30/2022	03/25/2052
3140XQ-XZ-5	FN FS8795 Pool# FS8795				1.A	440,245	100.6080	435,570	432,940	440,204		(41)			6.000	5.756	MON	2,165	4,329	10/18/2024	08/25/2054
31418C-7F-5	FNMA Pool #MA3593			4	1.A	454,617	95.4730	416,560	436,312	453,846		(43)			4.500	2.483	MON	1,636	19,634	04/11/2019	02/25/2049
31418D-CA-8	FNMA Pool #MA3664			4	1.A	253,129	92.6300	226,270	244,274	252,751		(25)			4.000	2.378	MON	814	9,771	07/10/2019	05/25/2049

SCHEDULE D - PART 1

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

		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
1	2	3	4	5	6	7	8	9	10	11	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
31418D-XJ-6	FNMA Pool #MA4280			4	1.A	349,386	73.9910	261,954	354,033	349,775		106			1.500	1.623	MON	443	5,311	03/02/2021	03/25/2051
31418D-XL-1	FNMA Pool #MA4282			4	1.A	387,751	82.0820	305,734	372,474	386,810		(277)			2.500	1.869	MON	776	9,312	03/02/2021	03/25/2051
31418E-CU-2	Fn MA5192 Pool #MA4582			4	1.A	39,552	88.3710	39,889	45,138	40,195		284			2.000	4.339	MON	75	903	11/03/2022	04/25/2037
31418E-D5-6	Fn MA5192 Pool #MA4623			4	1.A	57,151	81.5990	57,143	70,030	57,715		235			2.500	4.610	MON	146	1,751	11/03/2022	06/25/2052
31418E-E6-3	Fn MA5192 Pool #MA4656			4	1.A	1,004,174	94.2550	948,705	1,006,533	1,004,271		(12)			4.500	4.532	MON	3,775	45,294	08/30/2022	07/01/2052
31418E-HJ-2	Fn MA5192 Pool #MA4732			4	1.A	1,130,163	91.5120	1,060,361	1,158,708	1,131,291		403			4.000	4.295	MON	3,862	46,348	10/05/2022	09/01/2052
31418E-HK-9	Fn MA5192 Pool # MA4733			4	1.A	114,673	94.2240	112,578	119,480	114,838		64			4.500	5.035	MON	448	5,377	10/05/2022	09/25/2052
31418E-KS-8	Fn MA5192 Pool #MA4804			4	1.A	57,074	91.4810	57,547	62,905	57,307		97			4.000	5.084	MON	210	2,516	11/03/2022	11/25/2052
31418E-KT-6	Fn MA5192 Pool #MA4805			4	1.A	32,784	94.1930	33,000	35,034	32,864		32			4.500	5.332	MON	131	1,577	11/03/2022	11/25/2052
31418E-LY-4	Fn MA5192 Pool #MA4842			4	1.A	41,314	99.1900	41,610	41,950	41,329		6			5.500	5.740	MON	192	2,307	11/03/2022	12/01/2052
31418E-W5-5	Fn MA5192 Pool #MA5167				1.A	340,013	102.2200	337,978	330,637	339,938		(76)			6.500	5.659	MON	1,791	3,582	10/18/2024	10/01/2053
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						16,061,830	XXX	14,017,757	16,063,764	16,059,888		3,598			XXX	XXX	XXX	40,822	450,300	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						18,321,866	XXX	16,189,180	18,213,764	18,227,348		(7,386)			XXX	XXX	XXX	62,396	526,956	XXX	XXX
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	49,362	101.9440	50,972	50,000	49,525		135			5.600	5.934	MS	933	2,800	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
30231G-AT-9	Exxon Mobil Corp Sr Nt			1	1.D FE	997,857	98.4180	1,033,390	1,050,000	1,029,048		17,160			3.043	4.830	MS	10,651	31,952	02/22/2023	03/01/2026
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	119,879	94.7670	127,936	135,000	126,740		3,740			2.150	5.360	JJ	1,338	2,903	02/14/2023	01/15/2027
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	39,052	100.0840	40,034	40,000	39,269		180			5.100	5.670	FA	839	2,040	10/16/2023	08/03/2028
59217G-CK-3	Met Life Global Funding I Secured Nt				1.D FE	188,786	95.6310	196,044	205,000	194,993		3,374			3.000	4.946	MS	1,743	6,150	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
637432-ND-3	National Rural Utilities Coop Sr Nt			1	1.E FE	999,390	99.8440	998,440	1,000,000	999,995		69			2.850	2.857	JJ	12,192	28,500	01/20/2015	01/27/2025
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
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
713448-DN-5	Pepsico Inc Sr Nt			2	1.E FE	1,948,887	96.5900	1,931,790	2,000,000	1,989,902		5,537			2.375	2.671	AO	11,215	47,500	11/09/2016	10/06/2026
74005P-BN-3	Praxair Inc Sr Nt			1	1.F FE	996,170	99.7530	997,530	1,000,000	999,959		430			2.650	2.694	FA	10,747	26,500	01/29/2015	02/05/2025
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

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
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	59,849	103.5720	62,143	60,000	59,883		29			5.900	5.957	MN	452	3,737	10/16/2023	11/15/2028
91324P-DP-4	UnitedHealth Group Inc Sr Nt			1	1.F FE	128,826	96.6320	130,454	135,000	130,637		981			3.875	4.782	JD	233	5,231	02/14/2023	12/15/2028
22535W-AJ-6	Credit Agricole Sr Non Pref		D	2	1.G FE	248,620	103.2950	258,237	250,000	248,867		204			6.316	6.428	AO	3,860	15,790	10/16/2023	10/03/2029
62947Q-BC-1	NXP BV Sr Nt		D	1	2.A FE	60,679	101.6320	60,979	60,000	60,476		(114)			5.550	5.311	JD	278	3,330	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						7,976,228	XXX	7,766,581	8,155,000	8,065,577		36,616			XXX	XXX	XXX	74,504	244,745	XXX	XXX
64829K-BV-1	New Residential Mtg Ln Tr RMBS Ser 2017-2A Cl A3			4	1.A	476,406	96.1290	440,388	458,120	469,136		(1,215)			4.000	3.559	MON	1,527	18,325	04/19/2017	03/25/2057
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						476,406	XXX	440,388	458,120	469,136		(1,215)			XXX	XXX	XXX	1,527	18,325	XXX	XXX
12594P-AW-1	Credit Suisse Mortgage Trust CMBS Ser 2016-NXSR Cl ASB			4	1.A	77,830	99.1800	74,944	75,564	75,631		(188)			3.565	3.082	MON	225	2,694	12/14/2016	12/15/2049
17291E-AX-9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 Cl AAB			4	1.A	63,271	98.7930	60,687	61,429	61,608		(142)			3.512	3.064	MON	180	2,157	12/06/2016	12/10/2049
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
61691G-AQ-3	Morgan Stanley BAML Tr CMBS Ser 2016-C32 Cl ASB			4	1.A	67,748	98.6580	64,897	65,779	65,936		(156)			3.514	3.054	MON	193	2,311	12/06/2016	12/15/2049
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						622,911	XXX	597,216	604,774	606,483		(1,443)			XXX	XXX	XXX	1,759	21,099	XXX	XXX
04018E-AA-9	Ares CLO Ser 2021-59A Cl A			4	1.A FE	400,000	100.1230	400,492	400,000	400,000					5.917	4.943	JAJO	4,471	26,919	03/09/2021	04/25/2034
04018E-AC-5	Ares CLO Ser 2021-59A B1			4	1.C FE	200,000	100.0110	200,022	200,000	200,000					6.287	5.509	JAJO	2,375	14,212	03/09/2021	04/25/2034
15032T-BE-5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR			4	1.A FE	100,000	100.2750	100,275	100,000	100,000					5.959	4.935	JAJO	1,192	6,807	03/24/2021	04/20/2034
76761R-AY-5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR			4	1.A FE	200,000	100.0500	200,099	200,000	200,000					5.954	4.918	JAJO	2,481	13,514	03/01/2021	01/18/2034
76761R-BA-6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR			4	1.C FE	100,000	100.1150	100,115	100,000	100,000					6.244	5.423	JAJO	1,301	7,052	03/01/2021	01/18/2034
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,000,000	XXX	1,001,003	1,000,000	1,000,000					XXX	XXX	XXX	11,820	68,504	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,075,545	XXX	9,805,188	10,217,894	10,141,196		33,958			XXX	XXX	XXX	89,610	352,673	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						37,355,341	XXX	35,307,776	37,465,000	37,206,618		126,074			XXX	XXX	XXX	280,933	1,062,070	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						16,538,236	XXX	14,458,145	16,521,884	16,529,024		2,383			XXX	XXX	XXX	42,349	468,625	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						622,911	XXX	597,216	604,774	606,483		(1,443)			XXX	XXX	XXX	1,759	21,099	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						1,000,000	XXX	1,001,003	1,000,000	1,000,000					XXX	XXX	XXX	11,820	68,504	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						55,516,488	XXX	51,364,140	55,591,658	55,342,125		127,014			XXX	XXX	XXX	336,861	1,620,298	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 42,272,079	1B ..$ 1,047,428	1C ..$ 2,837,009	1D ..$ 1,273,998	1E ..$ 2,989,897	1F ..$ 2,387,495	1G ..$ 523,821
1B	2A ...$ 676,183	2B ..$ 811,472	2C ..$ 522,743				
1C	3A ...$	3B ..$	3C ..$				

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 42,272,079	1B ..$ 1,047,428	1C ..$ 2,837,009	1D ..$ 1,273,998	1E ..$ 2,989,897	1F ..$ 2,387,495	1G ..$ 523,821
1B	2A ...$ 676,183	2B ..$ 811,472	2C ..$ 522,743				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-JQ-5	US Treasury Bond 3.750% 12/31/30		01/09/2024	Barclays Capital Inc		492,463	500,000	515
91282C-KH-3	US Treasury Bonds 4.500% 03/31/26		04/02/2024	BMO Chicago Branch		647,641	650,000	240
91282C-KJ-9	US Treasury Bonds 4.500% 04/15/27		05/03/2024	BMO Chicago Branch		2,141,525	2,150,000	5,551
91282C-LD-1	US Treasury United States Treasury Note/Bo 4.125% 07/31/31		07/29/2024	Citigroup		501,311	500,000	
0109999999. Subtotal - Bonds - U.S. Governments						3,782,940	3,800,000	6,306
3133EP-W6-8	Fed Farm Credit Bank Nt 4.125% 01/22/26		01/18/2024	Barclays Capital Inc		1,045,229	1,050,000	
3140XQ-XZ-5	FN FS8795 Pool# FS8795 6.000% 08/25/54		10/18/2024	Goldman Sachs & Company		440,245	432,940	1,443
31418E-W5-5	Fn MA5192 Pool #MA5167 6.500% 10/01/53		10/18/2024	Citigroup		340,013	330,637	1,194
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,825,487	1,813,577	2,637
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)						270,108	305,000	1,893
2509999997. Total - Bonds - Part 3						5,878,535	5,918,577	10,836
2509999998. Total - Bonds - Part 5						40,632	39,598	141
2509999999. Total - Bonds						5,919,167	5,958,175	10,977
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						5,919,167	XXX	10,977

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-X7-0	U S Treasury Nt 2.000% 04/30/24		04/30/2024	Maturity		2,000,000	2,000,000	1,976,336	1,998,801		1,199		1,199		2,000,000				20,000	04/30/2024
0109999999. Subtotal - Bonds - U.S. Governments						2,000,000	2,000,000	1,976,336	1,998,801		1,199		1,199		2,000,000				20,000	XXX
3132CW-AU-8	FHLMC Pool #B0019 3.500% 06/25/34		12/01/2024	Paydown		286,081	286,081	296,719	295,559		(9,478)		(9,478)		286,081				5,702	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		4,372	4,372	3,442	3,466		906		906		4,372				45	02/25/2052
3132DW-BC-6	FHLMC Pool #SD8135 2.500% 03/25/51		12/01/2024	Paydown		59,814	59,814	62,287	62,181		(2,367)		(2,367)		59,814				859	03/25/2051
3132DW-C6-8	FHLMC Pool #SD8193 2.000% 02/25/52		12/01/2024	Paydown		207,969	207,969	205,613	205,714		2,255		2,255		207,969				2,330	02/25/2052
3132DW-DS-9	FHLMC Pool #SD8213 3.000% 05/25/52		12/01/2024	Paydown		576	576	488	490		85		85		576				10	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214 3.500% 05/25/52		12/01/2024	Paydown		1,931	1,931	1,698	1,704		227		227		1,931				39	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258 5.000% 10/25/52		12/01/2024	Paydown		5,084	5,084	4,894	4,898		186		186		5,084				146	10/25/2052
3132DW-ET-6	FHLMC Pool# SD8246 5.000% 09/25/52		12/01/2024	Paydown		29,023	29,023	28,488	28,497		526		526		29,023				855	09/25/2052
31394W-CK-2	FHLMC REMIC Ser 2773 Cl CD 4.500% 04/15/24		04/01/2024	Paydown		2,986	2,986	2,642	2,972		14		14		2,986				25	04/15/2024
3140H5-JW-2	FNMA Pool #BJ3876 3.000% 01/25/48		12/01/2024	Paydown		74,881	74,881	72,550	72,659		2,222		2,222		74,881				1,213	01/25/2048
3140KD-G4-6	FNMA Pool #BP5618 2.500% 06/25/50		12/01/2024	Paydown		56,779	56,779	59,055	58,964		(2,185)		(2,185)		56,779				810	06/25/2050
3140QD-6N-9	FNMA Pool #CA6276 2.000% 07/25/50		12/01/2024	Paydown		35,524	35,524	36,328	36,289		(765)		(765)		35,524				369	07/25/2050
3140X9-6Y-6	FNMA Pool #FM6286 2.500% 01/25/51		12/01/2024	Paydown		34,207	34,207	35,674	35,613		(1,406)		(1,406)		34,207				641	01/25/2051
3140XG-PS-2	FNMA Pool #FS1332 3.500% 03/25/52		12/01/2024	Paydown		52,817	52,817	50,614	50,658		2,158		2,158		52,817				936	03/25/2052
31418C-7F-5	FNMA Pool #MA3593 4.500% 02/25/49		12/01/2024	Paydown		46,469	46,469	48,418	48,341		(1,872)		(1,872)		46,469				1,067	02/25/2049
31418D-CA-8	FNMA Pool #MA3664 4.000% 05/25/49		12/01/2024	Paydown		23,644	23,644	24,501	24,467		(823)		(823)		23,644				530	05/25/2049
31418D-XJ-6	FNMA Pool #MA4280 1.500% 03/25/51		12/01/2024	Paydown		20,491	20,491	20,222	20,239		253		253		20,491				172	03/25/2051
31418D-XL-1	FNMA Pool #MA4282 2.500% 03/25/51		12/01/2024	Paydown		27,641	27,641	28,775	28,726		(1,084)		(1,084)		27,641				391	03/25/2051
31418E-CU-2	Fn MA5192 Pool #MA4582 2.000% 04/25/37		12/01/2024	Paydown		5,380	5,380	4,714	4,757		623		623		5,380				59	04/25/2037
31418E-D5-6	Fn MA5192 Pool #MA4623 2.500% 06/25/52		12/01/2024	Paydown		4,357	4,357	3,556	3,577		781		781		4,357				63	06/25/2052
31418E-E6-3	Fn MA5192 Pool #MA4656 4.500% 07/01/52		12/01/2024	Paydown		80,672	80,672	80,483	80,491		180		180		80,672				2,045	07/01/2052
31418E-HJ-2	Fn MA5192 Pool #MA4732 4.000% 09/01/52		12/01/2024	Paydown		84,962	84,962	82,869	82,922		2,040		2,040		84,962				1,999	09/01/2052
31418E-HK-9	Fn MA5192 Pool # MA4733 4.500% 09/25/52		12/01/2024	Paydown		9,694	9,694	9,304	9,312		382		382		9,694				253	09/25/2052
31418E-KS-8	Fn MA5192 Pool #MA4804 4.000% 11/25/52		12/01/2024	Paydown		3,616	3,616	3,281	3,289		327		327		3,616				82	11/25/2052
31418E-KT-6	Fn MA5192 Pool #MA4805 4.500% 11/25/52		12/01/2024	Paydown		2,441	2,441	2,284	2,287		154		154		2,441				65	11/25/2052
31418E-LY-4	Fn MA5192 Pool #MA4842 5.500% 12/01/52		12/01/2024	Paydown		4,060	4,060	3,998	3,999		61		61		4,060				133	12/01/2052
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,360,174	1,360,174	1,372,019	1,370,527		(10,353)		(10,353)		1,360,174				22,411	XXX
12594P-AW-1	Credit Suisse Mortgage Trust CMBS Ser 2016-NXSR Cl ASB 3.565% 12/15/49		12/01/2024	Paydown		35,235	35,235	36,292	35,354		(119)		(119)		35,235				684	12/15/2049
17291E-AX-9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 Cl AAB 3.512% 12/10/49		12/01/2024	Paydown		30,844	30,844	31,768	31,005		(161)		(161)		30,844				593	12/10/2049
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		265,000	265,000	266,662	265,873		(873)		(873)		265,000				14,575	11/27/2024
61691G-AQ-3	Morgan Stanley BAML Tr CMBS Ser 2016-C32 Cl ASB 3.514% 12/15/49		12/01/2024	Paydown		28,511	28,511	29,364	28,646		(136)		(136)		28,511				547	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		86,027	86,027	89,461	88,324		(2,297)		(2,297)		86,027				1,800	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
87305Q-CF-6	TTX Co Sr Nt 4.150% 01/15/24		01/15/2024	Maturity		1,000,000	1,000,000	1,072,570	1,000,353		(353)		(353)		1,000,000				20,750	01/15/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,915,875	1,950,462	2,049,820	1,964,135		(5,157)		(5,157)		1,958,980		(43,106)	(43,106)	47,124	XXX
2509999997. Total - Bonds - Part 4						5,276,049	5,310,636	5,398,175	5,333,463		(14,311)		(14,311)		5,319,154		(43,106)	(43,106)	89,535	XXX
2509999998. Total - Bonds - Part 5						39,598	39,598	40,632			(1,035)		(1,035)		39,598				264	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
2509999999. Total - Bonds						5,315,647	5,350,234	5,438,807	5,333,463		(15,346)		(15,346)		5,358,752		(43,106)	(43,106)	89,799	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						5,315,647	XXX	5,438,807	5,333,463		(15,346)		(15,346)		5,358,752		(43,106)	(43,106)	89,799	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
3140XQ-XZ-5	FN FS8795 Pool# FS8795 6.000% 08/25/54		10/18/2024	Goldman Sachs & Company	12/01/2024	Paydown	7,690	7,819	7,690	7,690		(130)		(130)					48	26
31418E-W5-5	Fn MA5192 Pool #MA5167 6.500% 10/01/53		10/18/2024	Citigroup	12/01/2024	Paydown	31,908	32,813	31,908	31,908		(905)		(905)					216	115
0909999999. Subtotal - Bonds - U.S. Special Revenues							39,598	40,632	39,598	39,598		(1,035)		(1,035)					264	141
2509999998. Total - Bonds							39,598	40,632	39,598	39,598		(1,035)		(1,035)					264	141
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								40,632	39,598	39,598		(1,035)		(1,035)					264	141

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

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					18,778	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			18,778	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			18,778	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			18,778	XXX

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

1. January	24,504	4. April	46,454	7. July	9,281	10. October	25,844
2. February	10,813	5. May	51,673	8. August	10,801	11. November	10,516
3. March	10,755	6. June	10,946	9. September	51,620	12. December	18,778

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		1,524,892		10,017
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,524,892		10,017
8609999999 - Total Cash Equivalents						1,524,892		10,017

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	B	Multiple			169,508	161,699
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Multiple			109,682	104,629
9.	District of Columbia DC						
10.	Florida FL	B	License requirement-hv			243,922	224,040
11.	Georgia GA	B	Multiple			99,711	95,117
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			152,221	154,102
23.	Michigan MI	B	For protection of state's ph's			299,132	285,352
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	B	License requirement-hv			319,074	304,375
35.	North Dakota ND						
36.	Ohio OH	B	For protection of state's ph's			2,869,298	2,771,328
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	License requirement-hv			224,349	214,014
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			4,486,897	4,314,656
	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				