42285202120100100

ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

VETERINARY PET INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) — NAIC Company Code..... 42285 — Employer's ID Number..... 95-3750113

Organized under the Laws of OH — State of Domicile or Port of Entry OH — Country of Domicile US

Incorporated/Organized..... September 18, 1981 — Commenced Business..... April 7, 1982

Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1800 E. IMPERIAL HIGHWAY, SUITE 145 .. BREA .. CA .. US .. 92821 *(Street and Number) (City or Town, State, Country and Zip Code)*	714-989-0555 *(Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-9724 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.PETINSURANCE.COM	
Statutory Statement Contact	ANDREA D IACOBONI *(Name)*	614-249-9724 *(Area Code) (Telephone Number) (Extension)*
	FINRPT@NATIONWIDE.COM *(E-Mail Address)*	866-315-1430 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. HEIDI JANE SIROTA	PRESIDENT	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. MATTHEW PAUL NORDMAN #	TREASURER		

OTHER

PAMELA ANN BIESECKER — SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

DAVID PATRICK LAPAUL — MICHAEL WILLIAM MAHAFFEY — DEBORAH ANN MEYERS — HEIDI JANE SIROTA
JEFFREY WILCOXON

State of........ OHIO
County of..... FRANKLIN

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.

(Signature)	(Signature)	(Signature)
HEIDI JANE SIROTA	DENISE LYNN SKINGLE	MATTHEW PAUL NORDMAN
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	SVP & SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 2nd day of February 2022

a. Is this an original filing? Yes [X] No [ ]
b. If no
1. State the amendment number
2. Date filed
3. Number of pages attached

ANDREW SWARTZEL
NOTARY PUBLIC • STATE OF OHIO
Comm. No. 2021-RE-839107
My Commission Expires Oct. 24, 2026

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	17,672,918	24.3	17,672,918		17,672,918	24.3
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed		0.0			0	0.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	20,742,506	28.5	20,742,504		20,742,504	28.5
1.06 Industrial and Miscellaneous	38,953,096	53.5	38,953,099		38,953,099	53.6
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	77,368,520	106.4	77,368,521	0	77,368,521	106.5
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	83,299	0.1			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	83,299	0.1	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(13,684,421)	(18.8)	(13,684,421)		(13,684,421)	(18.8)
6.02 Cash Equivalents (Schedule E, Part 2)	8,979,013	12.3	8,979,013		8,979,013	12.4
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	(4,705,408)	(6.5)	(4,705,408)	0	(4,705,408)	(6.5)
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)		0.0			0	0.0
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	72,746,411	100.0	72,663,113	0	72,663,113	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
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		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

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)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
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		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		80,474,421
2.	Cost of bonds and stocks acquired, Part 3, Column 7		16,887,786
3.	Accrual of discount		62,302
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	(131,022)	
	4.4 Part 4, Column 11		(131,022)
5.	Total gain (loss) on disposals, Part 4, Column 19		(65,220)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		19,455,879
7.	Deduct amortization of premium		397,841
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		0
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		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		77,273
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		77,451,820
12.	Deduct total nonadmitted amounts		83,299
13.	Statement value at end of current period (Line 11 minus Line 12)		77,368,521

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	17,672,918	17,707,717	17,822,816	17,010,903
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	17,672,918	17,707,717	17,822,816	17,010,903
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	20,742,506	20,775,666	20,762,325	20,364,189
Industrial and Miscellaneous,	8. United States	34,177,219	33,983,477	34,273,037	33,555,552
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	1,786,381	1,883,884	1,774,852	1,800,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	2,989,500	2,959,456	2,988,149	2,994,917
	11. Totals	38,953,100	38,826,817	39,036,038	38,350,469
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	77,368,524	77,310,200	77,621,179	75,725,561
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	83,299	83,299	4,724,208	
	25. Total Common Stocks	83,299	83,299	4,724,208	
	26. Total Stocks	83,299	83,299	4,724,208	
	27. Total Bonds and Stocks	77,451,823	77,393,499	82,345,387	

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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	3,220	5,989	17,663,549	160		XXX	17,672,918	22.8	17,763,905	22.1	17,672,918	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	3,220	5,989	17,663,549	160	0	XXX	17,672,918	22.8	17,763,905	22.1	17,672,918	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	5,343,538	10,650,268	3,876,080	866,414	6,204	XXX	20,742,504	26.8	31,056,925	38.7	20,742,504	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	5,343,538	10,650,268	3,876,080	866,414	6,204	XXX	20,742,504	26.8	31,056,925	38.7	20,742,504	0

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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	889,335	4,143,117	9,591,702	1,056,516	1,490,000	XXX	17,170,670	22.2	17,238,566	21.5	14,521,808	2,648,863
6.2 NAIC 2		4,303,592	14,044,461	3,434,376		XXX	21,782,429	28.2	14,284,486	17.8	16,437,624	5,344,804
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	889,335	8,446,709	23,636,163	4,490,892	1,490,000	XXX	38,953,099	50.3	31,523,052	39.2	30,959,432	7,993,667
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 6,236,093	14,799,374	31,131,331	1,923,090	1,496,204	0	55,586,092	71.8	XXX	XXX	52,937,230	2,648,863
11.2 NAIC 2	(d) 0	4,303,592	14,044,461	3,434,376	0	0	21,782,429	28.2	XXX	XXX	16,437,624	5,344,804
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	6,236,093	19,102,966	45,175,792	5,357,466	1,496,204	0	(b) 77,368,521	100.0	XXX	XXX	69,374,854	7,993,667
11.8 Line 11.7 as a % of Col. 7	8.1	24.7	58.4	6.9	1.9	0.0	100.0	XXX	XXX	XXX	89.7	10.3
12. Total Bonds Prior Year												
12.1 NAIC 1	6,933,613	15,191,943	29,822,657	12,482,369	1,628,814		XXX	XXX	66,059,396	82.2	62,059,401	3,999,995
12.2 NAIC 2		3,178,395	7,691,986	3,414,105			XXX	XXX	14,284,486	17.8	9,870,636	4,413,850
12.3 NAIC 3							XXX	XXX	0	0.0		
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	6,933,613	18,370,338	37,514,643	15,896,474	1,628,814	0	XXX	XXX	(b) 80,343,882	100.0	71,930,037	8,413,845
12.8 Line 12.7 as a % of Col. 9	8.6	22.9	46.7	19.8	2.0	0.0	XXX	XXX	100.0	XXX	89.5	10.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	6,202,395	14,265,272	29,348,164	1,625,194	1,496,204		52,937,229	68.4	62,059,401	77.2	52,937,229	XXX
13.2 NAIC 2		2,773,335	12,965,700	698,589			16,437,624	21.2	9,870,636	12.3	16,437,624	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	6,202,395	17,038,607	42,313,864	2,323,783	1,496,204	0	69,374,853	89.7	71,930,037	89.5	69,374,853	XXX
13.8 Line 13.7 as a % of Col. 7	8.9	24.6	61.0	3.3	2.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.0	22.0	54.7	3.0	1.9	0.0	89.7	XXX	XXX	XXX	89.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	33,698	534,102	1,783,168	297,896			2,648,864	3.4	3,999,995	5.0	XXX	2,648,864
14.2 NAIC 2		1,530,257	1,078,761	2,735,787			5,344,805	6.9	4,413,850	5.5	XXX	5,344,805
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	33,698	2,064,359	2,861,929	3,033,683	0	0	7,993,669	10.3	8,413,845	10.5	XXX	7,993,669
14.8 Line 14.7 as a % of Col. 7	0.4	25.8	35.8	38.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	2.7	3.7	3.9	0.0	0.0	10.3	XXX	XXX	XXX	XXX	10.3

(a) Includes $.....7,993,667 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..........0 current year of bonds with Z designations and $..........0 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 $..........0 current year of bonds with 5GI designations, $..........0 prior year of bonds with 5GI designations and $..........0 current year, $..........0 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 $..........0; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

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 Column 7 as a % of Line 11.08	9 Total from Column 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			17,661,861			XXX	17,661,861	22.8	17,742,199	22.1	17,661,861	
1.02 Residential Mortgage-Backed Securities	3,220	5,989	1,688	160		XXX	11,057	0.0	21,707	0.0	11,057	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	3,220	5,989	17,663,549	160	0	XXX	17,672,918	22.8	17,763,906	22.1	17,672,918	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations						XXX	0	0.0		0.0		
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations						XXX	0	0.0		0.0		
5.02 Residential Mortgage-Backed Securities	5,343,538	10,650,268	3,876,080	866,414	6,204	XXX	20,742,504	26.8	31,056,925	38.7	20,742,504	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	5,343,538	10,650,268	3,876,080	866,414	6,204	XXX	20,742,504	26.8	31,056,925	38.7	20,742,504	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	19,556	6,282,411	21,867,978	4,192,996	1,490,000	XXX	33,852,941	43.8	25,447,517	31.7	28,222,446	5,630,495
6.02 Residential Mortgage-Backed Securities	320,698	715,338				XXX	1,036,036	1.3	1,426,272	1.8	1,036,036	
6.03 Commercial Mortgage-Backed Securities	466,646	687,971				XXX	1,154,617	1.5	1,649,262	2.1	1,154,617	
6.04 Other Loan-Backed and Structured Securities	82,436	760,990	1,768,185	297,896		XXX	2,909,507	3.8	3,000,000	3.7	546,333	2,363,172
6.05 Totals	889,336	8,446,710	23,636,163	4,490,892	1,490,000	XXX	38,953,101	50.3	31,523,051	39.2	30,959,432	7,993,667
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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 Column 7 as a % of Line 11.08	9 Total from Column 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		0	0.0		0.0		
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	19,556	6,282,411	39,529,839	4,192,996	1,490,000	XXX	51,514,802	66.6	XXX	XXX	45,884,307	5,630,495
11.02 Residential Mortgage-Backed Securities	5,667,456	11,371,595	3,877,768	866,574	6,204	XXX	21,789,597	28.2	XXX	XXX	21,789,597	0
11.03 Commercial Mortgage-Backed Securities	466,646	687,971	0	0	0	XXX	1,154,617	1.5	XXX	XXX	1,154,617	0
11.04 Other Loan-Backed and Structured Securities	82,436	760,990	1,768,185	297,896	0	XXX	2,909,507	3.8	XXX	XXX	546,333	2,363,172
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	6,236,094	19,102,967	45,175,792	5,357,466	1,496,204	0	77,368,523	100.0	XXX	XXX	69,374,854	7,993,667
11.09 Line 11.08 as a % of Col. 7	8.1	24.7	58.4	6.9	1.9	0.0	100.0	XXX	XXX	XXX	89.7	10.3
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,555,873	3,178,395	28,361,343	8,604,105	1,490,000	XXX	XXX	XXX	43,189,716	53.8	37,775,871	5,413,844
12.02 Residential Mortgage-Backed Securities	4,592,998	11,327,422	9,153,301	7,292,369	138,814	XXX	XXX	XXX	32,504,904	40.5	32,504,903	
12.03 Commercial Mortgage-Backed Securities	460,998	1,188,264				XXX	XXX	XXX	1,649,262	2.1	1,649,263	
12.04 Other Loan-Backed and Structured Securities	323,744	2,676,256				XXX	XXX	XXX	3,000,000	3.7		3,000,000
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	6,933,613	18,370,337	37,514,644	15,896,474	1,628,814	0	XXX	XXX	80,343,882	100.0	71,930,037	8,413,844
12.09 Line 12.08 as a % of Col. 9	8.6	22.9	46.7	19.8	2.0	0.0	XXX	XXX	100.0	XXX	89.5	10.5
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations		4,671,713	38,265,384	1,457,209	1,490,000	XXX	45,884,306	59.3	37,775,871	47.0	45,884,306	XXX
13.02 Residential Mortgage-Backed Securities	5,667,456	11,371,595	3,877,769	866,574	6,204	XXX	21,789,598	28.2	32,504,903	40.5	21,789,598	XXX
13.03 Commercial Mortgage-Backed Securities	466,646	687,971				XXX	1,154,617	1.5	1,649,263	2.1	1,154,617	XXX
13.04 Other Loan-Backed and Structured Securities	68,294	307,328	170,712			XXX	546,334	0.7	0	0.0	546,334	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	6,202,396	17,038,607	42,313,865	2,323,783	1,496,204	0	69,374,855	89.7	71,930,037	89.5	69,374,855	XXX
13.09 Line 13.08 as a % of Col. 7	8.9	24.6	61.0	3.3	2.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.0	22.0	54.7	3.0	1.9	0.0	89.7	XXX	XXX	XXX	89.7	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	19,556	1,610,697	1,264,455	2,735,787		XXX	5,630,495	7.3	5,413,844	6.7	XXX	5,630,495
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	14,142	453,661	1,597,473	297,896		XXX	2,363,172	3.1	3,000,000	3.7	XXX	2,363,172
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	33,698	2,064,358	2,861,928	3,033,683	0	0	7,993,667	10.3	8,413,844	10.5	XXX	7,993,667
14.09 Line 14.08 as a % of Col. 7	0.4	25.8	35.8	38.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	2.7	3.7	3.9	0.0	0.0	10.3	XXX	XXX	XXX	XXX	10.3

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
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	2,483,345			2,483,345
2. Cost of cash equivalents acquired	549,312,182			549,312,182
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	542,816,514			542,816,514
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,979,013	0	0	8,979,013
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	8,979,013	0	0	8,979,013

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 4N 7	U S Treasury Nt				1.A	7,096,825	109.023	7,631,638	7,000,000	7,068,692		(9,756)			2.875	2.706	MN	26,129	201,250	01/09/2019.	05/15/2028.
912828 Z9 4	U S Treasury Nt				1.A	10,714,884	100.641	10,064,060	10,000,000	10,593,169		(70,582)			1.500	0.746	FA	56,658	150,000	04/08/2020.	02/15/2030.
0199999. U.S. Government - Issuer Obligations						17,811,709	XXX	17,695,698	17,000,000	17,661,861	0	(80,338)	0	0	XXX	XXX	XXX	82,787	351,250	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36213F D3 4	GNMA Pool #552822			4	1.A	4,399	112.601	4,746	4,215	4,352		(5)			5.500	4.257	MON	19	232	06/27/2003.	10/15/2032.
36295W LC 9	GNMA Pool #682623			4	1.A	6,708	108.753	7,274	6,688	6,705					5.500	5.351	MON	31	368	07/15/2008.	06/15/2038.
0299999. U.S. Government - Residential Mortgage-Backed Securities						11,107	XXX	12,020	10,903	11,057	0	(5)	0	0	XXX	XXX	XXX	50	600	XXX	XXX
0599999. Total - U.S. Government						17,822,816	XXX	17,707,718	17,010,903	17,672,918	0	(80,343)	0	0	XXX	XXX	XXX	82,837	351,850	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128LX S7 6	FHLMC Giant Pool #G02342			4	1.A	9,320	112.488	10,498	9,333	9,319					5.000	5.036	MON	39	467	02/05/2008.	10/15/2036.
3132CW AU 8	FHLMC Pool #B0019			4	1.A	897,861	105.753	915,469	865,669	896,538		(462)			3.500	1.513	MON	2,525	30,298	10/24/2019.	06/25/2034.
3132D5 6D 9	FHLMC Pool #SB8068			4	1.A	14,880,943	100.456	14,617,104	14,550,710	14,865,418		(8,515)			1.500	0.835	MON	18,188	218,261	08/19/2020.	10/25/2035.
31371K 3A 7	FNMA Pool #254693			4	1.A	8,655	112.979	9,790	8,665	8,651		(1)			5.500	5.489	MON	40	477	01/17/2006.	04/25/2033.
31371M GA 9	FNMA Pool #255893			4	1.A	7,182	106.467	7,702	7,234	7,197		2			5.500	5.661	MON	33	398	03/02/2006.	09/25/2025.
3138A8 JE 7	FNMA Pool #AH6560			4	1.A	178,169	109.004	192,809	176,883	177,991		(8)			4.000	3.780	MON	590	7,075	06/28/2011.	02/25/2041.
3138E0 DM 8	FNMA Pool #AJ7307			4	1.A	413,995	107.256	432,941	403,652	412,752		(88)			3.500	2.918	MON	1,177	14,128	12/29/2011.	01/25/2042.
31402U QW 5	FNMA Pool #738569			4	1.A	7,274	107.550	7,346	6,830	7,001		(41)			8.000	6.146	MON	46	546	03/20/2006.	12/25/2025.
3140H5 JW 2	FNMA Pool #BJ3876			4	1.A	2,103,294	104.309	2,264,421	2,170,880	2,105,323		(195)			3.000	3.883	MON	5,427	65,127	02/28/2018.	01/25/2048.
31410U 3F 7	FNMA Pool #898198			4	1.A	8,467	114.836	9,639	8,394	8,457		(2)			6.000	5.575	MON	42	504	02/27/2007.	11/25/2036.
31413S HB 3	FNMA Pool #953926			4	1.A	14,581	113.580	16,380	14,421	14,558		(3)			5.500	5.054	MON	66	793	04/09/2008.	12/25/2037.
31414J AA 1	FNMA Pool #967201			4	1.A	4,446	113.708	5,005	4,402	4,441		(1)			5.500	4.967	MON	20	242	04/08/2008.	12/25/2037.
31418C 7F 5	FNMA Pool #MA3593			4	1.A	737,090	107.081	757,507	707,412	735,883		(149)			4.500	1.569	MON	2,653	31,834	04/11/2019.	02/25/2049.
31418D CA 8	FNMA Pool #MA3664			4	1.A	365,056	106.538	375,319	352,285	364,529		(94)			4.000	1.542	MON	1,174	14,092	07/10/2019.	05/25/2049.
31418D CB 6	FNMA Pool #MA3665			4	1.A	1,029,901	107.067	1,053,786	984,226	1,028,688		(221)			4.500	1.916	MON	3,691	44,290	06/14/2019.	05/25/2049.
31419B CT 0	FNMA Pool #AE0981			4	1.A	96,091	107.251	99,950	93,193	95,760		(1)			3.500	2.717	MON	272	3,262	09/23/2011.	03/25/2041.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						20,762,325	XXX	20,775,666	20,364,189	20,742,506	0	(9,779)	0	0	XXX	XXX	XXX	35,983	431,794	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						20,762,325	XXX	20,775,666	20,364,189	20,742,506	0	(9,779)	0	0	XXX	XXX	XXX	35,983	431,794	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
015271 AT 6	Alexandria Real Estate Equity Sr Nt			1	2.A FE	121,165	103.615	119,157	115,000	120,845		(320)			2.750	2.034	JD	141	1,581	07/14/2021.	12/15/2029.
01882Y AA 4	Alliant Energy Finance Sr Nt			1	2.B FE	999,500	103.526	1,035,263	1,000,000	999,846		101			3.750	3.761	JD	1,667	37,500	06/06/2018.	06/15/2023.
045054 AL 7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	275,313	106.300	265,749	250,000	270,782		(4,531)			4.250	1.951	MN	1,771	10,625	02/18/2021.	11/01/2029.
045054 AP 8	Ashtead Capital Inc Sr Nt			1	2.C FE	299,235	97.583	292,750	300,000	299,261		26			2.450	2.479	FA	2,838		08/03/2021.	08/12/2031.
046497 AB 9	Atalaya Equipment LBASS Ser 2021-1A Cl A				1.A FE	49,996	99.857	49,929	50,000	49,996					1.230	1.236	MON	27	26	11/16/2021.	05/15/2026.
06051G JL 4	Bank of America Corp Sr Nt Fix to Float			1	1.F FE	5,190,000	95.944	4,979,499	5,190,000	5,190,000					1.922	1.922	AO	18,565	100,583	10/16/2020.	10/24/2031.
06051G JM 2	Bank of America Corp Sr Nt			1	1.F FE	1,490,000	98.275	1,464,303	1,490,000	1,490,000					2.831	2.831	AO	7,851	42,533	10/16/2020.	10/24/2051.
07274N AL 7	Bayer US Finance II LLC Sr Nt			1	2.B FE	138,602	111.936	134,324	120,000	137,506		(1,096)			4.375	2.036	JD	233	2,625	07/15/2021.	12/15/2028.
11135F AQ 4	Broadcom Inc Sr Unsecured Nt			1	2.C FE	549,315	111.053	555,264	500,000	548,338		(977)			4.150	2.876	MN	2,651	10,375	10/18/2021.	11/15/2030.
11135F BK 6	Broadcom Inc Sr Nt			1	2.C FE	143,892	104.501	146,302	140,000	143,833		(59)			3.419	3.124	AO	1,011		10/15/2021.	04/15/2033.
11135F BL 4	Broadcom Inc Sr Unsecured Nt			1	2.C FE	513,180	104.428	522,141	500,000	513,006		(174)			3.469	3.207	AO	3,662		10/19/2021.	04/15/2034.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
11135F BQ 3	Broadcom Inc Sr Unsecured Nt			1	2.C FE	392,016	100.500	401,999	400,000	392,092		76			3.187	3.357	MN	1,629	1,594	10/19/2021	11/15/2036
172967 ML 2	Citigroup Inc Fix to Flt Sr Nt			1	2.A FE	743,197	101.648	711,535	700,000	738,036		(4,310)			2.666	1.936	JJ	7,880	18,662	10/15/2020	01/29/2031
212015 AN 1	Continental Resources Inc Sr Nt			1	2.C FE	78,356	104.380	78,285	75,000	78,250		(105)			3.800	1.954	JD	238		12/01/2021	06/01/2024
22003B AP 1	Corporate Office Prop LP Sr Nt			1	2.C FE	298,578	98.242	294,725	300,000	298,589		11			2.900	2.947	JD	1,063		11/02/2021	12/01/2033
233853 AD 2	Daimler Trucks Finance NA Sr Nt			1	2.A FE	174,955	100.849	176,486	175,000	174,955		1			1.625	1.634	JD	134		12/02/2021	12/13/2024
251526 CB 3	Deutsche Bank AG NY Branch Sr Non Prefer			2	2.B FE	185,645	105.783	185,120	175,000	185,394		(251)			3.961	1.848	MN	674		12/02/2021	11/26/2025
25179M AV 5	Devon Energy Corp Sr Nt			1	2.C FE	94,205	114.385	93,796	82,000	93,987		(218)			5.850	1.756	JD	213	2,399	12/03/2021	12/15/2025
25746U DG 1	Dominion Resources Inc Sr Nt Ser C			1	2.B FE	197,993	106.618	191,912	180,000	197,109		(884)			3.375	2.079	AO	1,519	3,038	07/15/2021	04/01/2030
29278N AF 0	Energy Transfer Partners Sr Nt Ser 10Y			1	2.C FE	998,190	112.862	1,128,621	1,000,000	998,743		162			4.950	4.973	JD	2,200	49,500	06/05/2018	06/15/2028
29364D AV 2	Entergy Arkansas Inc 1st Mtg Bd			1	1.F FE	994,900	111.231	1,112,310	1,000,000	996,530		465			4.000	4.062	JD	3,333	40,000	05/16/2018	06/01/2028
29364W BA 5	Entergy Louisiana LLC Sec Nt			1	1.F FE	142,183	114.380	137,256	120,000	141,402		(781)			4.000	2.162	MS	1,413	2,400	07/15/2021	03/15/2033
30034W AB 2	Evergy Inc Sr Nt			1	2.B FE	383,875	102.705	369,739	360,000	382,614		(1,261)			2.900	1.989	MS	3,074	5,220	07/16/2021	09/15/2029
30231G BK 7	Exxon Mobil Corp Sr Nt			1	1.D FE	338,394	109.862	329,585	300,000	336,429		(1,965)			3.482	1.836	MS	2,960	5,223	07/13/2021	03/19/2030
37045X CY 0	General Motors Co Sr Nt			1	2.C FE	327,399	106.747	320,242	300,000	326,111		(1,288)			3.600	2.426	JD	300	5,400	07/15/2021	06/21/2030
37331N AK 7	Georgia-Pacific LLC Sr Nt			1	1.G FE	185,990	100.632	181,138	180,000	185,694		(296)			2.300	1.873	AO	702	2,070	07/15/2021	04/30/2030
37940X AA 0	Global Payments Inc Sr Nt			1	2.C FE	123,236	102.862	123,434	120,000	123,139		(97)			2.650	1.762	FA	1,201		11/23/2021	02/15/2025
37940X AF 9	Global Payments Inc Sr Nt			1	2.C FE	799,440	100.045	800,359	800,000	799,459		19			1.500	1.522	MN	1,300		11/16/2021	11/15/2024
38141G YJ 7	Goldman Sachs Group Inc Sr Nt Fix to Flo			1	1.F FE	300,000	98.609	295,827	300,000	300,000					2.383	2.383	JJ	3,177		07/14/2021	07/21/2032
40434L AG 0	HP Inc Sr Nt			1	2.B FE	301,299	98.796	296,387	300,000	301,250		(49)			2.650	2.599	JD	309	3,997	07/16/2021	06/17/2031
44148J AA 7	Hotwire Funding LLC Ser 2021-1 Cl A2				1.F FE	50,000	99.142	49,571	50,000	50,000					2.311	2.322	MON	135		11/09/2021	11/20/2051
46188B AB 8	Invitation Homes OP Sr Nt			1	2.C FE	499,355	99.039	495,196	500,000	499,368		13			2.300	2.320	MN	1,789		11/01/2021	11/15/2028
46625H RX 0	JPMorgan Chase & Co Sub Nt			2	1.G FE	1,936,995	107.829	1,865,449	1,730,000	1,898,378		(32,715)			3.625	1.560	JD	5,226	62,713	10/22/2020	12/01/2027
529043 AE 1	Lexington Realty Trust Sr Nt			1	2.B FE	332,382	99.711	331,042	332,000	332,377		(4)			2.700	2.685	MS	2,639		10/26/2021	09/15/2030
53227J AC 8	Life Storage LP Sr Nt			1	2.B FE	240,742	98.431	238,203	242,000	240,803		61			2.200	2.262	AO	1,124	2,662	07/14/2021	10/15/2030
548661 DY 0	Lowes Cos Inc Sr Nt			1	2.A FE	3,287,361	95.112	3,138,689	3,300,000	3,288,758		1,172			1.700	1.742	AO	11,843	55,009	10/07/2020	10/15/2030
573284 AV 8	Martin Marietta Materials Inc Sr Nt			1	2.B FE	122,993	100.790	120,948	120,000	122,844		(149)			2.500	2.174	MS	883	1,500	07/14/2021	03/15/2030
581557 BE 4	McKesson Corp Sr Nt			1	2.B FE	1,013,980	105.060	1,050,601	1,000,000	1,003,579		(1,535)			3.796	3.625	MS	11,177	37,960	05/07/2014	03/15/2024
595112 BS 1	Micron Technology Inc Sr Unsecured Nt			1	2.C FE	400,000	100.557	402,228	400,000	400,000					2.703	2.703	AO	1,802		10/18/2021	04/15/2032
62912X AF 1	NGPL Pipeco LLC Sr Nt			2	2.C FE	145,353	111.291	144,679	130,000	145,026		(327)			4.875	2.459	FA	2,394		11/16/2021	08/15/2027
651290 AR 9	Newfield Exploration Co Sr Nt			1	2.C FE	220,640	110.990	221,980	200,000	220,265		(375)			5.375	2.527	JJ	5,375		12/02/2021	01/01/2026
682680 AW 3	ONEOK Inc Sr Nt			1	2.C FE	272,782	109.812	263,550	240,000	270,902		(1,879)			4.350	2.333	MS	3,074	5,220	07/14/2021	03/15/2029
756109 BL 7	Realty Income Corp Sr Nt			1	1.G FE	317,420	104.170	312,510	300,000	317,218		(201)			2.850	2.244	JD	380	4,275	11/10/2021	12/15/2032
76131V AB 9	Retail PPTYS Of America Sr Nt			1	2.C FE	197,061	110.857	197,326	178,000	196,897		(164)			4.750	3.300	MS	2,490		12/10/2021	09/15/2030
84861T AC 2	Spirit Realty LP Sr Nt			1	2.B FE	110,339	110.255	110,255	100,000	110,182		(157)			4.450	2.046	MS	1,310		12/02/2021	09/15/2026
858119 BN 9	Steel Dynamics Inc Sr Nt			1	2.C FE	1,688,151	98.073	1,667,248	1,700,000	1,690,129		1,610			1.650	1.756	AO	5,922	28,518	10/07/2020	10/15/2027
87264A BX 2	T-Mobile USA Inc 1st Lien			1	2.C FE	1,729,846	97.164	1,680,929	1,730,000	1,729,860		14			2.250	2.251	MN	4,974	19,463	05/27/2021	11/15/2031
89788K AA 4	Truist Bank Sub Nt			2	1.F FE	307,266	99.944	299,832	300,000	306,905		(361)			2.250	1.936	MS	2,063	3,375	07/15/2021	03/11/2030
92936U AG 4	WP Carey Inc Sr Nt			1	2.B FE	303,705	99.236	297,707	300,000	303,544		(161)			2.400	2.252	FA	3,000	3,600	07/15/2021	02/01/2031
11271L AH 5	Brookfield Fin Inc Sr Nt		A	1	1.G FE	808,112	101.081	808,646	800,000	807,958		(154)			2.724	2.600	AO	4,601		10/19/2021	04/15/2031
136385 AX 9	Canadian Natural Resources Sr Nt		A	1	2.C FE	966,740	107.524	1,075,238	1,000,000	978,422		3,470			3.850	4.301	JD	3,208	38,500	06/13/2018	06/01/2027

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06738E AE 5	Barclays Plc Sr Nt		D		2.B FE	159,279	105.766	158,649	150,000	159,080		(199)			3.650	1.701	MS	1,597		12/02/2021.	03/16/2025.
09659T 2B 6	BNP Paribas Fix-To-Flt Sub Nt		D	2	2.A FE	1,683,792	95.956	1,660,042	1,730,000	1,686,856		2,583			2.588	2.810	FA	17,287	44,772	10/22/2020.	08/12/2035.
225313 AK 1	Credit Agricole SA Sub Nt		D	2	2.A FE	196,823	106.735	192,124	180,000	195,717		(1,106)			4.000	2.433	JJ	3,420		07/14/2021.	01/10/2033.
62947Q AX 6	NXP BV Sr Nt		D	1	2.B FE	84,919	113.005	84,754	75,000	84,674		(245)			5.350	1.978	MS	1,338		11/22/2021.	03/01/2026.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						33,906,085	XXX	33,660,833	33,309,000	33,852,938	0	(48,610)	0	0	XXX	XXX	XXX	172,787	652,918	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C			4	1.A	1,034,185	104.122	1,083,412	1,040,523	1,036,036		1,105			3.678	3.829	MON	3,189	38,696	01/24/2019.	03/25/2058.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,034,185	XXX	1,083,412	1,040,523	1,036,036	0	1,105	0	0	XXX	XXX	XXX	3,189	38,696	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19			4	1.A	928,293	102.540	924,151	901,261	904,366		(2,170)			3.584	3.116	MON	2,692	32,282	04/29/2014.	04/15/2047.
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2			4	1.A	170,833	104.967	173,196	165,000	167,180		(829)			3.607	3.071	MON	496	5,952	05/04/2017.	11/15/2047.
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2			4	1.A	84,632	103.161	85,077	82,470	83,071		(221)			3.306	2.775	MON	227	2,727	05/02/2017.	05/15/2048.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,183,758	XXX	1,182,424	1,148,731	1,154,617	0	(3,220)	0	0	XXX	XXX	XXX	3,415	40,961	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR				1.A FE	1,500,000	99.875	1,498,128	1,500,000	1,500,000					1.212	1.213	JAJO	3,685	9,341	03/24/2021.	04/20/2034.
90931G AA 7	United Airlines Inc 2020-1 A PPT				1.G FE	548,675	109.311	538,136	492,299	546,333		(2,342)			5.875	2.360	JAJO	6,106		12/03/2021.	10/15/2027.
11042C AA 8	British Airways PTC Ser 2021-1 A PPT		C		1.F FE	863,337	100.462	863,888	859,917	863,172		(165)			2.900	2.855	MJSD	1,108	9,490	07/21/2021.	09/15/2035.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						2,912,012	XXX	2,900,152	2,852,216	2,909,505	0	(2,507)	0	0	XXX	XXX	XXX	10,899	18,831	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						39,036,040	XXX	38,826,821	38,350,470	38,953,096	0	(53,232)	0	0	XXX	XXX	XXX	190,290	751,406	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						51,717,794	XXX	51,356,531	50,309,000	51,514,799	0	(128,948)	0	0	XXX	XXX	XXX	255,574	1,004,168	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						21,807,617	XXX	21,871,098	21,415,615	21,789,599	0	(8,679)	0	0	XXX	XXX	XXX	39,222	471,090	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,183,758	XXX	1,182,424	1,148,731	1,154,617	0	(3,220)	0	0	XXX	XXX	XXX	3,415	40,961	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						2,912,012	XXX	2,900,152	2,852,216	2,909,505	0	(2,507)	0	0	XXX	XXX	XXX	10,899	18,831	XXX	XXX
8399999. Grand Total - Bonds						77,621,181	XXX	77,310,205	75,725,562	77,368,520	0	(143,354)	0	0	XXX	XXX	XXX	309,110	1,535,050	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A.	1A 42,156,073	1B 0	1C 0	1D 336,429	1E 0	1F 9,338,009	1G 3,755,581
1B.	2A 6,205,167	2B 4,560,802	2C 11,016,459				
1C.	3A 0	3B 0	3C 0				
1D.	4A 0	4B 0	4C 0				
1E.	5A 0	5B 0	5C 0				
1F.	6 0						

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
000000 00 0	Vitus Animal Health Inc Ser B Pfrd Stk			2,947,522.000	0.00												0		5.B GI	07/31/2019
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A.	1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G 0
1B.	2A 0	2B 0	2C 0				
1C.	3A 0	3B 0	3C 0				
1D.	4A 0	4B 0	4C 0				
1E.	5A 0	5B 0	5C 0				
1F.	6 0						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
23361# 10 1	DVM Insurance Agency Com			1,000.000	(75,684)	(75.684)	(75,684)	2,006,627				(129,748)		(129,748)		06/30/2021.	
91836@ 10 7	VPI Services Inc Com			1,000.000	158,983	158.983	158,983	2,717,581				(1,274)		(1,274)		12/31/2021.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					83,299	XXX	83,299	4,724,208	0	0	0	(131,022)	0	(131,022)	0	XXX	XXX
9899999. Total Common and Preferred Stock					83,299	XXX	83,299	4,724,208	0	0	0	(131,022)	0	(131,022)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A.	1A 0	1B 0	1C 0	1D 0	1E 0	1F 0	1G
1B.	2A 0	2B 0	2C 0				
1C.	3A 0	3B 0	3C 0				
1D.	4A 0	4B 0	4C 0				
1E.	5A 0	5B 0	5C 0				
1F.	6 0						

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
Bonds - Industrial and Miscellaneous								
015271 AT 6	Alexandria Real Estate Equity Sr Nt		07/14/2021	Suntrust Robinson Humprey Inc		121,165	115,000	272
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		02/18/2021	Jefferies & Company Inc		275,313	250,000	3,276
045054 AP 8	Ashtead Capital Inc Sr Nt		08/03/2021	JP Morgan Securities LLC		299,235	300,000	
046497 AB 9	Atalaya Equipment LBASS Ser 2021-1A Cl A		11/16/2021	Suntrust Robinson Humprey Inc		49,996	50,000	
07274N AL 7	Bayer US Finance II LLC Sr Nt		07/15/2021	BNP Paribas Securities Corp		138,602	120,000	496
11135F AQ 4	Broadcom Inc Sr Unsecured Nt		10/18/2021	JP Morgan Securities LLC		549,315	500,000	8,934
11135F BK 6	Broadcom Inc Sr Nt 3.419% 04/15/33		10/15/2021	Mizuho Securities USA Inc		143,892	140,000	53
11135F BL 4	Broadcom Inc Sr Unsecured Nt		10/19/2021	Deutsche Bank Capital		513,180	500,000	289
11135F BQ 3	Broadcom Inc Sr Unsecured Nt		10/19/2021	Deutsche Bank Capital		392,016	400,000	744
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR		03/24/2021	Jefferies & Company Inc		1,500,000	1,500,000	
212015 AN 1	Continental Resources Inc Sr Nt		12/01/2021	Barclays Capital Inc		78,356	75,000	16
22003B AP 1	Corporate Office Prop LP Sr Nt		11/02/2021	Wells Fargo Securities LLC		298,578	300,000	
233853 AD 2	Daimler Trucks Finance NA Sr Nt		12/02/2021	JP Morgan Securities LLC		174,955	175,000	
251526 CB 3	Deutsche Bank AG NY Branch Sr Non Prefer		12/02/2021	Goldman Sachs & Company		185,645	175,000	193
25179M AV 5	Devon Energy Corp Sr Nt		12/03/2021	Various		94,205	82,000	2,288
25746U DG 1	Dominion Resources Inc Sr Nt Ser C		07/15/2021	Citigroup		197,993	180,000	1,823
29364W BA 5	Entergy Louisiana LLC Sec Nt		07/15/2021	Bank of America BISD Dealer		142,183	120,000	1,653
30034W AB 2	Evergy Inc Sr Nt 2.900% 09/15/29		07/16/2021	Deutsche Bank Capital		383,875	360,000	3,625
30231G BK 7	Exxon Mobil Corp Sr Nt		07/13/2021	Barclays Capital Inc		338,394	300,000	3,366
37045X CY 0	General Motors Co Sr Nt		07/15/2021	Goldman Sachs & Company		327,399	300,000	840
37331N AK 7	Georgia-Pacific LLC Sr Nt		07/15/2021	Morgan Stanley & Co LLC		185,990	180,000	909
37940X AA 0	Global Payments Inc Sr Nt		11/23/2021	Suntrust Robinson Humprey Inc		123,236	120,000	892
37940X AF 9	Global Payments Inc Sr Nt		11/16/2021	Bank of America BISD Dealer		799,440	800,000	
38141G YJ 7	Goldman Sachs Group Inc Sr Nt Fix to Flo		07/14/2021	Goldman Sachs & Company		300,000	300,000	
40434L AG 0	HP Inc Sr Nt 2.650% 06/17/31		07/16/2021	Morgan Stanley & Co LLC		301,299	300,000	751
44148J AA 7	Hotwire Funding LLC Ser 2021-1 Cl A2		11/09/2021	Morgan Stanley & Co LLC		50,000	50,000	
46188B AB 8	Invitation Homes OP Sr Nt		11/01/2021	Wells Fargo Securities LLC		499,355	500,000	
529043 AE 1	Lexington Realty Trust Sr Nt		10/26/2021	Goldman Sachs & Company		332,382	332,000	1,071
53227J AC 8	Life Storage LP Sr Nt 2.200% 10/15/30		07/14/2021	Various		240,742	242,000	1,333
573284 AV 8	Martin Marietta Materials Inc Sr Nt		07/14/2021	Citigroup		122,993	120,000	1,008
595112 BS 1	Micron Technology Inc Sr Unsecured Nt		10/18/2021	Wells Fargo Securities LLC		400,000	400,000	
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		11/16/2021	Barclays Capital Inc		145,353	130,000	1,637
651290 AR 9	Newfield Exploration Co Sr Nt		12/02/2021	Various		220,640	200,000	4,584
682680 AW 3	ONEOK Inc Sr Nt 4.350% 03/15/29		07/14/2021	Goldman Sachs & Company		272,782	240,000	3,509
756109 BL 7	Realty Income Corp Sr Nt		11/10/2021	Tax Free Exchange		317,420	300,000	3,444
76131V AB 9	Retail PPTYS Of America Sr Nt		12/10/2021	Various		197,061	178,000	1,797
84861T AC 2	Spirit Realty LP Sr Nt		12/02/2021	Barclays Capital Inc		110,339	100,000	1,001
87264A BX 2	T-Mobile USA Inc 1st Lien		05/27/2021	Tax Free Exchange		1,729,846	1,730,000	1,298
89788K AA 4	Truist Bank Sub Nt 2.250% 03/11/30		07/15/2021	Suntrust Robinson Humprey Inc		307,266	300,000	2,400
90931G AA 7	United Airlines Inc 2020-1 A PPT		12/03/2021	Various		548,675	492,299	1,903
92936U AG 4	WP Carey Inc Sr Nt 2.400% 02/01/31		07/15/2021	Citigroup		303,705	300,000	3,360
11271L AH 5	Brookfield Fin Inc Sr Nt	A	10/19/2021	Goldman Sachs & Company		808,112	800,000	363
06738E AE 5	Barclays Plc Sr Nt 3.650% 03/16/25	D	12/02/2021	Barclays Capital Inc		159,279	150,000	1,217
11042C AA 8	British Airways PTC Ser 2021-1 A PPT	C	07/21/2021	Various		863,337	859,917	
225313 AK 1	Credit Agricole SA Sub Nt	D	07/14/2021	JP Morgan Securities LLC		196,823	180,000	120
62947Q AX 6	NXP BV Sr Nt 5.350% 03/01/26	D	11/22/2021	Wells Fargo Securities LLC		84,919	75,000	925

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
3899999. Total - Bonds - Industrial and Miscellaneous						15,825,291	15,321,216	61,390
8399997. Total - Bonds - Part 3						15,825,291	15,321,216	61,390
8399998. Total - Bonds - Summary Item from Part 5						978,712	890,083	8,723
8399999. Total - Bonds						16,804,003	16,211,299	70,113
Common Stocks - Parent, Subsidiaries and Affiliates Other								
23361# 10 1	DVM Insurance Agency Com		06/30/2021	Capital Contribution		54,072	XXX	
91836@ 10 7	VPI Services Inc Com		12/31/2021	Capital Contribution		29,711	XXX	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other						83,783	XXX	0
9799997. Total - Common Stocks - Part 3						83,783	XXX	0
9799999. Total - Common Stocks						83,783	XXX	0
9899999. Total - Preferred and Common Stocks						83,783	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						16,887,786	XXX	70,113

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - U.S. Government																				
36213F D3 4	GNMA Pool #552822 5.500% 10/15/32		12/01/2021	Paydown		1,665	1,665	1,738	1,721		(56)		(56)		1,665			0	21	10/15/2032
36295W LC 9	GNMA Pool #682623 5.500% 06/15/38		12/01/2021	Paydown		8,900	8,900	8,926	8,922		(23)		(23)		8,900			0	290	06/15/2038
0599999.	Total - Bonds - U.S. Government					10,565	10,565	10,664	10,643	0	(79)	0	(79)	0	10,565	0	0	0	311	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128LX S7 6	FHLMC Giant Pool #G02342		12/01/2021	Paydown		2,782	2,782	2,778	2,778		4		4		2,782			0	72	10/15/2036
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34		12/01/2021	Paydown		668,454	668,454	693,312	692,647		(24,193)		(24,193)		668,454			0	10,525	06/25/2034
3132D5 6D 9	FHLMC Pool #SB8068 1.500% 10/25/35		12/01/2021	Paydown		4,917,928	4,917,928	5,029,542	5,027,173		(109,245)		(109,245)		4,917,928			0	43,134	10/25/2035
31371K 3A 7	FNMA Pool #254693 5.500% 04/25/33		12/01/2021	Paydown		2,800	2,800	2,797	2,795		4		4		2,800			0	79	04/25/2033
31371M GA 9	FNMA Pool #255893 5.500% 09/25/25		12/01/2021	Paydown		4,776	4,776	4,742	4,751		26		26		4,776			0	137	09/25/2025
3138A8 JE 7	FNMA Pool #AH6560 4.000% 02/25/41		12/01/2021	Paydown		117,293	117,293	118,145	118,032		(739)		(739)		117,293			0	1,873	02/25/2041
3138E0 DM 8	FNMA Pool #AJ7307 3.500% 01/25/42		12/01/2021	Paydown		574,258	574,258	588,973	587,331		(13,073)		(13,073)		574,258			0	16,782	01/25/2042
31402U QW 5	FNMA Pool #738569 8.000% 12/25/25		12/01/2021	Paydown		1,726	1,726	1,839	1,780		(54)		(54)		1,726			0	75	12/25/2025
31404C QG 8	FNMA Pool #764655 8.000% 09/25/28		04/01/2021	Paydown		16,810	16,810	17,882	17,453		(643)		(643)		16,810			0	227	09/25/2028
3140H5 JW 2	FNMA Pool #BJ3876 3.000% 01/25/48		12/01/2021	Paydown		1,638,071	1,638,071	1,587,073	1,588,751		49,320		49,320		1,638,071			0	22,553	01/25/2048
31410U 3F 7	FNMA Pool #898198 6.000% 11/25/36		12/01/2021	Paydown		1,796	1,796	1,811	1,810		(14)		(14)		1,796			0	59	11/25/2036
31413S HB 3	FNMA Pool #953926 5.500% 12/25/37		12/01/2021	Paydown		3,685	3,685	3,726	3,721		(36)		(36)		3,685			0	123	12/25/2037
31414J AA 1	FNMA Pool #967201 5.500% 12/25/37		12/01/2021	Paydown		1,194	1,194	1,207	1,205		(11)		(11)		1,194			0	30	12/25/2037
31418C 7F 5	FNMA Pool #MA3593 4.500% 02/25/49		12/01/2021	Paydown		840,018	840,018	875,260	874,004		(33,986)		(33,986)		840,018			0	17,365	02/25/2049
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49		12/01/2021	Paydown		429,897	429,897	445,481	444,953		(15,055)		(15,055)		429,897			0	7,844	05/25/2049
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49		12/01/2021	Paydown		838,772	838,772	877,696	876,852		(38,079)		(38,079)		838,772			0	17,668	05/25/2049
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41		12/01/2021	Paydown		57,036	57,036	58,809	58,607		(1,572)		(1,572)		57,036			0	911	03/25/2041
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					10,117,296	10,117,296	10,311,073	10,304,643	0	(187,346)	0	(187,346)	0	10,117,296	0	0	0	139,457	XXX
Bonds - Industrial and Miscellaneous																				
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R		04/22/2021	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	16,143	06/09/2030
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19		12/01/2021	Paydown		467,117	467,117	481,127	469,850		(498)		(498)		469,352		(2,236)	(2,236)	8,815	04/15/2047
539830 AY 5	Lockheed Martin Corp Sr Nt		09/15/2021	Maturity		556,000	556,000	554,499	555,878		122		122		556,000			0	18,626	09/15/2021
87264A BP 9	T-Mobile USA Inc Nt 2.250% 11/15/31		05/27/2021	Tax Free Exchange		1,729,846	1,730,000	1,729,827	1,729,832		14		14		1,729,846			0	22,598	11/15/2031
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		12/01/2021	Paydown		393,456	393,456	391,059	391,341		2,115		2,115		393,456			0	8,017	03/25/2058
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2		12/01/2021	Paydown		21,362	21,362	21,922	21,575		(213)		(213)		21,362			0	391	05/15/2048
448055 AJ 2	Husky Energy Inc St Nt		10/20/2021	Call 101.7683		1,190,689	1,170,000	1,181,712	1,173,536		(2,679)		(2,679)		1,170,857		(857)	(857)	67,546	04/15/2022
44328M AK 0	HSBC Bank PLC Sr Nt 4.750% 01/19/21	C	01/19/2021	Maturity		1,000,000	1,000,000	999,130	999,995		5		5		1,000,000			0	23,750	01/19/2021
3899999.	Total - Bonds - Industrial and Miscellaneous					8,358,470	8,337,935	8,359,276	8,342,007	0	(1,134)	0	(1,134)	0	8,340,873	0	(3,093)	(3,093)	165,886	XXX
8399997.	Total - Bonds - Part 4					18,486,331	18,465,796	18,681,013	18,657,293	0	(188,559)	0	(188,559)	0	18,468,734	0	(3,093)	(3,093)	305,654	XXX
8399998.	Total - Bonds - Summary Item from Part 5					969,548	890,083	978,712			(3,622)		(3,622)		975,090		(62,127)	(62,127)	91,910	XXX
8399999.	Total - Bonds					19,455,879	19,355,879	19,659,725	18,657,293	0	(192,181)	0	(192,181)	0	19,443,824	0	(65,220)	(65,220)	397,564	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					19,455,879	XXX	19,659,725	18,657,293	0	(192,181)	0	(192,181)	0	19,443,824	0	(65,220)	(65,220)	397,564	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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - Industrial and Miscellaneous																				
50077L BF 2	Kraft Heinz Foods Co Sr Nt	..	07/19/2021	JP Morgan Securities LLC	12/06/2021	Call 112.3010	460,000	524,975	516,585	522,655		(2,320)		(2,320)			(62,655)	(62,655)	85,319	7,603
92340L AG 4	Vereit Operating Partner Sr Nt	..	07/14/2021	Citigroup	11/10/2021	Tax Free Exchange	300,000	317,868	317,720	317,420		(448)		(448)			300	300	3,444	736
00973R AG 8	Aker BP ASA Sr Nt 2.875% 01/15/26	D	02/18/2021	Barclays Capital Inc.	11/16/2021	Barclays Capital Inc.	130,000	135,786	135,160	134,932		(854)		(854)			228	228	3,146	384
11042C AA 8	British Airways PTC Ser 2021-1 A PPT	C	07/21/2021	Various	12/15/2021	Redemption 100.0000	83	83	83	83				0				0	1	
3899999.	Total - Bonds - Industrial and Miscellaneous						890,083	978,712	969,548	975,090	0	(3,622)	0	(3,622)	0	0	(62,127)	(62,127)	91,910	8,723
8399998.	Total - Bonds						890,083	978,712	969,548	975,090	0	(3,622)	0	(3,622)	0	0	(62,127)	(62,127)	91,910	8,723
9999999.	Total - Bonds, Preferred and Common Stocks							978,712	969,548	975,090	0	(3,622)	0	(3,622)	0	0	(62,127)	(62,127)	91,910	8,723

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - Other Affiliates										
23361# 10 1	DVM Insurance Agency Com		00000	33-0096671	8bii	(75,684)		(75,684)	1,000.000	100.0
91836@ 10 7	VPI Services Inc Com		00000	33-0160222	8bii	158,983		158,983	1,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates						83,299	0	83,299	XXX	XXX
1899999. Total - Common Stocks						83,299	0	83,299	XXX	XXX
1999999. Total - Preferred and Common Stock						83,299	0	83,299	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Bank of America	Concord, CA Los Angeles, CA					(13,998,362)	XXX
Bank of New York Mellon	New York, NY					1,436	XXX
Chase - NY	New York, NY					312,505	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(13,684,421)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(13,684,421)	XXX
0599999. Total Cash		XXX	XXX	0	0	(13,684,421)	XXX

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

1. January	(12,953,768)	4. April	(15,883,490)	7. July	(14,872,533)	10. October	(11,528,785)
2. February	(13,326,456)	5. May	(15,655,339)	8. August	(16,880,419)	11. November	(11,946,704)
3. March	(15,176,430)	6. June	(16,421,365)	9. September	(15,529,943)	12. December	(13,684,421)

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 & Accrued	9 Amount Received During Year
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co.		12/31/2021	0.030		8,979,013		193
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						8,979,013	0	193
9999999. Total - Cash Equivalents						8,979,013	0	193

Line Nuber	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:			
1A.	1A 0	1B 0	1C 0	1D 0
	1E 0	1F 0	1G 0	
1B.	2A 0	2B 0	2C 0	
1C.	3A 0	3B 0	3C 0	
1D.	4A 0	4B 0	4C 0	
1E.	5A 0	5B 0	5C 0	
1F.	6 0			

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/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY		NONE				
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
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						
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. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	0	0	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0