PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

Ohio Mutual Insurance Company

NAIC Group Code 0963 (Current) 0963 (Prior) NAIC Company Code 10202 Employer's ID Number 34-4320350

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

Country of Domicile United States of America

Incorporated/Organized 03/05/1901 Commenced Business 03/05/1901

Statutory Home Office 1725 Hopley Avenue (Street and Number), Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Main Administrative Office 1725 Hopley Avenue (Street and Number)

Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Mail Address 1725 Hopley Avenue (Street and Number or P.O. Box), Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1725 Hopley Avenue (Street and Number)

Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Internet Website Address www.omig.com

Statutory Statement Contact Charles Elmer Easum Mr. (Name), 419-563-0810 (Area Code) (Telephone Number)

ceasum@omig.com (E-mail Address), 877-753-0580 (FAX Number)

OFFICERS

President Mark Clarence Russell, Mr. Secretary Randy Lee Walker, Mr. #

Treasurer David Gary Hendrix, Mr.

OTHER

Howard Lowell Barber, Mr., Vice President Sales	Chad Philip Combs, Mr., Vice President Personal Lines Underwriting	John Richard DeLucia, Mr., Vice President Claims Operations
David Alan Grove, Mr., Vice President Product Management	Gary Thomas Johnson, Mr., Vice President Commercial Lines Underwriting	Susan Elizabeth Kent, Mrs., Vice President Business Analytics
James Bradly McCormack, Mr., Vice President Information Systems	Marcella Slone Smith, Mrs., Vice President Human Resources	

DIRECTORS OR TRUSTEES

Karen Riley Haefling, Mrs.	Albert Michael Heister, Mr.	Susan Porter, Mrs.
John Redon Purse, Mr.	Mark Clarence Russell, Mr.	David Anthony Siebenburgen, Mr.
Randy Lee Walker, Mr.	Robert H Wheeler Jr, Mr.	Thomas Eugene Woolley, Mr.

State of Ohio
County of Crawford 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 Clarence Russell President and CEO	David Gary Hendrix Treasurer and CFO	Marcella Slone Smith Assistant Secretary

Subscribed and sworn to before me this
______ day of ______

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	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	1,401,048	0.423	1,401,049		1,401,049	0.423
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,110,224	0.335	1,110,223		1,110,223	0.335
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	7,417,620	2.240	7,417,620		7,417,620	2.240
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	29,046,756	8.772	29,046,757		29,046,757	8.773
1.06 Industrial and miscellaneous	32,810,531	9.909	32,810,530		32,810,530	9.910
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 Total long-term bonds	71,786,179	21.680	71,786,179		71,786,179	21.681
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)	14,053,834	4.244	14,053,835		14,053,835	4.245
3.02 Industrial and miscellaneous Other (Unaffiliated)	374,202	0.113	374,202		374,202	0.113
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	223,094,616	67.375	223,068,555		223,068,555	67.373
3.05 Mutual funds	7,761,756	2.344	7,761,756		7,761,756	2.344
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	245,284,408	74.077	245,258,348		245,258,348	74.075
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 mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	7,670,910	2.317	7,670,910		7,670,910	2.317
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	7,670,910	2.317	7,670,910		7,670,910	2.317
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	4,940,441	1.492	4,940,441		4,940,441	1.492
6.02 Cash equivalents (Schedule E, Part 2)	1,440,649	0.435	1,440,649		1,440,649	0.435
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	6,381,090	1.927	6,381,090		6,381,090	1.927
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	331,122,587	100.000	331,096,527		331,096,527	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,450,309
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	4,093,158	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		4,093,158
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		(353,154)
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	506,973	
	8.2 Totals, Part 3, Column 9	12,430	519,403
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		7,670,910
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		7,670,910

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		290,105,609
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,561,400
3.	Accrual of discount		38,655
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	25,215,894	
	4.4. Part 4, Column 11	(72,550)	25,143,344
5.	Total gain (loss) on disposals, Part 4, Column 19		254,538
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		17,453,904
7.	Deduct amortization of premium		588,715
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		9,660
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		317,070,587
12.	Deduct total nonadmitted amounts		26,061
13.	Statement value at end of current period (Line 11 minus Line 12)		317,044,526

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 Governments (Including all obligations guaranteed by governments)	1. United States	1,401,048	1,433,303	1,405,912	1,362,472
	2. Canada				
	3. Other Countries				
	4. Totals	1,401,048	1,433,303	1,405,912	1,362,472
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,110,224	1,194,015	1,161,428	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	7,417,620	7,782,521	7,881,312	7,000,000
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	29,046,756	30,222,276	30,419,133	27,406,332
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	29,561,216	30,532,730	29,600,856	29,401,989
	9. Canada				
	10. Other Countries	3,249,314	3,326,974	3,254,545	3,250,000
	11. Totals	32,810,530	33,859,704	32,855,401	32,651,989
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	71,786,178	74,491,819	73,723,186	69,420,793
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	21,936,179	21,936,179	15,121,882	
	21. Canada				
	22. Other Countries	253,614	253,614	279,779	
	23. Totals	22,189,793	22,189,793	15,401,661	
Parent, Subsidiaries and Affiliates	24. Totals	223,094,616	223,094,616	30,880,924	
	25. Total Common Stocks	245,284,409	245,284,409	46,282,585	
	26. Total Stocks	245,284,409	245,284,409	46,282,585	
	27. Total Bonds and Stocks	317,070,587	319,776,228	120,005,771	

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 11.7	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	472,527	692,781	173,901	59,296	2,544	XXX	1,401,049	2.0	4,100,105	5.4	1,401,049	
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	472,527	692,781	173,901	59,296	2,544	XXX	1,401,049	2.0	4,100,105	5.4	1,401,049	
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		541,119	569,105			XXX	1,110,224	1.5	549,850	0.7	1,110,223	1
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		541,119	569,105			XXX	1,110,224	1.5	549,850	0.7	1,110,223	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	752,700	2,952,547	3,432,583	61,406	218,384	XXX	7,417,620	10.3	6,646,259	8.7	7,417,620	
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	752,700	2,952,547	3,432,583	61,406	218,384	XXX	7,417,620	10.3	6,646,259	8.7	7,417,620	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,784,500	13,103,896	10,069,666	2,215,101	873,594	XXX	29,046,757	40.5	33,175,439	43.5	29,046,757	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	2,784,500	13,103,896	10,069,666	2,215,101	873,594	XXX	29,046,757	40.5	33,175,439	43.5	29,046,757	

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 11.7	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	3,699,263	13,530,976	12,090,959	1,253,728		XXX	30,574,926	42.6	28,294,912	37.1	24,964,675	5,610,251
6.2 NAIC 2	499,957	1,485,723	249,925			XXX	2,235,605	3.1	3,486,932	4.6	1,745,659	489,946
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	4,199,220	15,016,699	12,340,884	1,253,728		XXX	32,810,531	45.7	31,781,844	41.7	26,710,334	6,100,197
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						

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 11.7	9 Total from Col. 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) 7,708,990	30,821,319	26,336,214	3,589,531	1,094,522		69,550,576	96.9	XXX	XXX	63,940,324	5,610,252
11.2 NAIC 2	(d) 499,957	1,485,723	249,925				2,235,605	3.1	XXX	XXX	1,745,659	489,946
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	8,208,947	32,307,042	26,586,139	3,589,531	1,094,522		(b) 71,786,181	100.0	XXX	XXX	65,685,983	6,100,198
11.8 Line 11.7 as a % of Col. 7	11.4	45.0	37.0	5.0	1.5		100.0	XXX	XXX	XXX	91.5	8.5
12. Total Bonds Prior Year												
12.1 NAIC 1	7,469,103	33,628,632	27,636,231	3,155,460	877,139		XXX	XXX	72,766,565	95.4	69,762,393	3,004,172
12.2 NAIC 2	250,115	2,986,901	249,916				XXX	XXX	3,486,932	4.6	2,501,553	985,379
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	7,719,218	36,615,533	27,886,147	3,155,460	877,139		XXX	XXX	(b) 76,253,497	100.0	72,263,946	3,989,551
12.8 Line 12.7 as a % of Col. 9	10.1	48.0	36.6	4.1	1.2		XXX	XXX	100.0	XXX	94.8	5.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	6,315,417	28,294,635	25,899,948	2,335,803	1,094,522		63,940,325	89.1	69,762,393	91.5	63,940,325	XXX
13.2 NAIC 2	249,978	1,245,756	249,925				1,745,659	2.4	2,501,553	3.3	1,745,659	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	6,565,395	29,540,391	26,149,873	2,335,803	1,094,522		65,685,984	91.5	72,263,946	94.8	65,685,984	XXX
13.8 Line 13.7 as a % of Col. 7	10.0	45.0	39.8	3.6	1.7		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	9.1	41.2	36.4	3.3	1.5		91.5	XXX	XXX	XXX	91.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,393,573	2,526,684	436,266	1,253,728			5,610,251	7.8	3,004,172	3.9	XXX	5,610,251
14.2 NAIC 2	249,979	239,967					489,946	0.7	985,379	1.3	XXX	489,946
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	1,643,552	2,766,651	436,266	1,253,728			6,100,197	8.5	3,989,551	5.2	XXX	6,100,197
14.8 Line 14.7 as a % of Col. 7	26.9	45.4	7.2	20.6			100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.3	3.9	0.6	1.7			8.5	XXX	XXX	XXX	XXX	8.5

(a) Includes $ 6,100,196 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 11.08	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						XXX			1,973,933	2.6		
1.02 Residential Mortgage-Backed Securities	454,943	645,790	172,721	59,296	2,544	XXX	1,335,294	1.9	2,037,165	2.7	1,335,294	
1.03 Commercial Mortgage-Backed Securities	17,585	46,991	1,180			XXX	65,756	0.1	89,007	0.1	65,755	1
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	472,528	692,781	173,901	59,296	2,544	XXX	1,401,050	2.0	4,100,105	5.4	1,401,049	1
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		541,119	569,105			XXX	1,110,224	1.5	549,850	0.7	1,110,223	1
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		541,119	569,105			XXX	1,110,224	1.5	549,850	0.7	1,110,223	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	752,700	2,952,547	3,432,583	61,406	218,384	XXX	7,417,620	10.3	6,646,259	8.7	7,417,620	
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	752,700	2,952,547	3,432,583	61,406	218,384	XXX	7,417,620	10.3	6,646,259	8.7	7,417,620	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,330,984	9,802,218	8,276,283	1,021,838	747,306	XXX	21,178,629	29.5	24,160,912	31.7	21,178,630	(1)
5.02 Residential Mortgage-Backed Securities	1,449,424	3,301,678	1,793,383	1,193,263	126,288	XXX	7,864,036	11.0	8,990,533	11.8	7,864,036	
5.03 Commercial Mortgage-Backed Securities	4,091					XXX	4,091	0.0	23,993	0.0	4,091	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	2,784,499	13,103,896	10,069,666	2,215,101	873,594	XXX	29,046,756	40.5	33,175,438	43.5	29,046,757	(1)
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,505,299	10,214,609	6,803,815			XXX	19,523,723	27.2	20,456,894	26.8	16,303,561	3,220,162
6.02 Residential Mortgage-Backed Securities	384,707	791,617	180,026	1,024,126		XXX	2,380,476	3.3				2,380,476
6.03 Commercial Mortgage-Backed Securities	254,694	1,315,374	5,107,054	229,602		XXX	6,906,724	9.6	5,450,265	7.1	6,657,156	249,568
6.04 Other Loan-Backed and Structured Securities	1,054,519	2,695,098	249,990			XXX	3,999,607	5.6	5,874,685	7.7	3,749,617	249,990
6.05 Totals	4,199,219	15,016,698	12,340,885	1,253,728		XXX	32,810,530	45.7	31,781,844	41.7	26,710,334	6,100,196
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 11.08	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							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	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. Total Bonds Current Year												
11.01 Issuer Obligations	4,588,983	23,510,493	19,081,786	1,083,244	965,690	XXX	49,230,196	68.6	XXX	XXX	46,010,034	3,220,162
11.02 Residential Mortgage-Backed Securities	2,289,074	4,739,085	2,146,130	2,276,685	128,832	XXX	11,579,806	16.1	XXX	XXX	9,199,330	2,380,476
11.03 Commercial Mortgage-Backed Securities	276,370	1,362,365	5,108,234	229,602		XXX	6,976,571	9.7	XXX	XXX	6,727,002	249,569
11.04 Other Loan-Backed and Structured Securities	1,054,519	2,695,098	249,990			XXX	3,999,607	5.6	XXX	XXX	3,749,617	249,990
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	8,208,946	32,307,041	26,586,140	3,589,531	1,094,522		71,786,180	100.0	XXX	XXX	65,685,983	6,100,197
11.09 Line 11.08 as a % of Col. 7	11.4	45.0	37.0	5.0	1.5		100.0	XXX	XXX	XXX	91.5	8.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	3,994,845	26,869,029	21,420,689	943,960	559,325	XXX	XXX	XXX	53,787,848	70.5	49,798,298	3,989,550
12.02 Residential Mortgage-Backed Securities	1,395,006	4,174,374	2,929,003	2,211,501	317,814	XXX	XXX	XXX	11,027,698	14.5	11,027,699	(1)
12.03 Commercial Mortgage-Backed Securities	234,964	1,791,847	3,536,454			XXX	XXX	XXX	5,563,265	7.3	5,563,265	
12.04 Other Loan-Backed and Structured Securities	2,094,402	3,780,283				XXX	XXX	XXX	5,874,685	7.7	5,874,685	
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 Totals	7,719,217	36,615,533	27,886,146	3,155,461	877,139		XXX	XXX	76,253,496	100.0	72,263,947	3,989,549
12.09 Line 12.08 as a % of Col. 9	10.1	48.0	36.6	4.1	1.2		XXX	XXX	100	XXX	94.8	5.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	3,335,284	21,544,030	19,081,785	1,083,245	965,691	XXX	46,010,035	64.1	49,798,298	65.3	46,010,035	XXX
13.02 Residential Mortgage-Backed Securities	1,904,367	3,947,469	1,966,104	1,252,558	128,832	XXX	9,199,330	12.8	11,027,699	14.5	9,199,330	XXX
13.03 Commercial Mortgage-Backed Securities	271,225	1,353,794	5,101,984			XXX	6,727,003	9.4	5,563,265	7.3	6,727,003	XXX
13.04 Other Loan-Backed and Structured Securities	1,054,519	2,695,098				XXX	3,749,617	5.2	5,874,685	7.7	3,749,617	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	6,565,395	29,540,391	26,149,873	2,335,803	1,094,523		65,685,985	91.5	72,263,947	94.8	65,685,985	XXX
13.09 Line 13.08 as a % of Col. 7	10.0	45.0	39.8	3.6	1.7		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	9.1	41.2	36.4	3.3	1.5		91.5	XXX	XXX	XXX	91.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,253,699	1,966,463	1	(1)	(1)	XXX	3,220,161	4.5	3,989,550	5.2	XXX	3,220,161
14.02 Residential Mortgage-Backed Securities	384,707	791,616	180,026	1,024,127		XXX	2,380,476	3.3	(1)	0.0	XXX	2,380,476
14.03 Commercial Mortgage-Backed Securities	5,145	8,571	6,250	229,602		XXX	249,568	0.3			XXX	249,568
14.04 Other Loan-Backed and Structured Securities			249,990			XXX	249,990	0.3			XXX	249,990
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 Totals	1,643,551	2,766,650	436,267	1,253,728	(1)		6,100,195	8.5	3,989,549	5.2	XXX	6,100,195
14.09 Line 14.08 as a % of Col. 7	26.9	45.4	7.2	20.6	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	2.3	3.9	0.6	1.7	0.0		8.5	XXX	XXX	XXX	XXX	8.5

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,226,509	1,647,786	578,723	
2. Cost of cash equivalents acquired	30,602,778		30,602,778	
3. Accrual of discount	1,192	1,192		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(2)	(2)		
6. Deduct consideration received on disposals	31,389,828	1,648,976	29,740,852	
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)	1,440,649		1,440,649	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,440,649		1,440,649	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
HOME OFFICE SITE		BUCYRUS	OH	07/08/1967		510,696		216,674	216,674	27,761			(27,761)			6,058
98.7 ACRES OF LAND		BUCYRUS	OH	07/08/1967		146,474		146,474	146,474						16,600	
HOME OFFICE BUILDING		BUCYRUS	OH	05/01/1969		10,791,953		7,307,762	7,307,762	479,212			(479,212)			45,308
0299999. Property occupied by the reporting entity - Administrative						11,449,123		7,670,910	7,670,910	506,973			(506,973)		16,600	51,366
0399999. Total Property occupied by the reporting entity						11,449,123		7,670,910	7,670,910	506,973			(506,973)		16,600	51,366
0699999 - Totals						11,449,123		7,670,910	7,670,910	506,973			(506,973)		16,600	51,366

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Building	Bucyrus	OH	01/09/2019	WSA Studio	3,106		2,951	
Building	Bucyrus	OH	01/28/2019	Otis	9,967		9,510	
Building	Bucyrus	OH	02/01/2019	WSA Studio	2,925		2,791	
Building	Bucyrus	OH	02/14/2019	Choreo	960		784	
Building	Bucyrus	OH	02/15/2019	Gilbane	549,453		520,282	
Building	Bucyrus	OH	02/15/2019	Gilbane	363,143		338,640	
Building	Bucyrus	OH	02/15/2019	Gilbane	2,895		2,735	
Building	Bucyrus	OH	03/14/2019	WSA Studio	2,925		2,803	
Building	Bucyrus	OH	03/15/2019	Signcom Incorporated	4,417		4,233	
Building	Bucyrus	OH	03/15/2019	Choreo	280		233	
Building	Bucyrus	OH	03/20/2019	Integrated Building Systems	255,270		245,697	
Building	Bucyrus	OH	03/31/2019	Gilbane	62,640		58,665	
Building	Bucyrus	OH	04/09/2019	Planes Moving and Storage	13,984		11,886	
Building	Bucyrus	OH	04/09/2019	Choreo	330		281	
Building	Bucyrus	OH	04/23/2019	Gilbane	675,738		640,560	
Building	Bucyrus	OH	04/23/2019	Gilbane	706,224		664,049	
Building	Bucyrus	OH	04/29/2019	Signcom Incorporated	4,417		4,270	
Building	Bucyrus	OH	05/13/2019	Commercial Control Services	871		843	
Building	Bucyrus	OH	05/20/2019	Wink's Lock & Safe	1,078		1,046	
Building	Bucyrus	OH	05/31/2019	Allen Cabinetry	1,177		1,143	
Building	Bucyrus	OH	06/24/2019	Planes Commercial Service	13,984		12,585	
Building	Bucyrus	OH	06/24/2019	Choreo	550		495	
Building	Bucyrus	OH	06/24/2019	WSA Studio	2,925		2,852	
Building	Bucyrus	OH	06/30/2019	Commercial Control Services	597		582	
Building	Bucyrus	OH	06/30/2019	Commercial Control Services	9,738		9,495	
Building	Bucyrus	OH	06/30/2019	Gilbane	564,764		533,661	
Building	Bucyrus	OH	07/08/2019	WSA Studio	7,546		7,358	
Building	Bucyrus	OH	07/08/2019	WSA Studio	2,280		2,223	
Building	Bucyrus	OH	07/08/2019	WSA Studio	4,936		4,813	
Building	Bucyrus	OH	07/08/2019	WSA Studio	10,425		10,164	
Building	Bucyrus	OH	07/09/2019	WSA Studio	35,448		34,561	
Building	Bucyrus	OH	07/23/2019	WSA Studio	3,106		3,041	
Building	Bucyrus	OH	07/12/2019	CSO	3,000		2,925	
Land	Bucyrus	OH	07/08/2019	Wyss' Asphalt Preservation	16,050		10,700	
Building	Bucyrus	OH	07/29/2019	Gilbane	455,416		424,129	
Building	Bucyrus	OH	08/20/2019	Gilbane	121,589		115,415	
Building	Bucyrus	OH	09/03/2019	Integrated Building Systems	51,498		50,640	
Building	Bucyrus	OH	09/04/2019	WSA Studio	24,813		24,400	
Building	Bucyrus	OH	09/24/2019	Grau Electric Ltd	1,232		1,217	
Building	Bucyrus	OH	09/24/2019	Grau Electric Ltd	764		755	
Building	Bucyrus	OH	09/25/2019	Otis Elevator Company	3,769		3,722	
Building	Bucyrus	OH	10/08/2019	Freyman's Finishing Touch	3,475		3,432	
Building	Bucyrus	OH	10/21/2019	Commercial Control Svcs	2,835		2,811	
Building	Bucyrus	OH	10/28/2019	WSA Studio	1,890		1,874	
Building	Bucyrus	OH	10/31/2019	Power Products USA	149		148	
Building	Bucyrus	OH	11/07/2019	Cosam Contracting, Inc	2,400		2,347	
Building	Bucyrus	OH	11/11/2019	Cosam Contracting, Inc	32,300		31,582	
Building	Bucyrus	OH	11/20/2019	WSA Studio	13,135		13,079	
Building	Bucyrus	OH	11/20/2019	Continental Office	1,483		1,476	
Building	Bucyrus	OH	11/26/2019	WSA Studio	5,000		4,979	
Building	Bucyrus	OH	12/05/2019	J & B Acoustical, Inc	6,735		6,707	
Building	Bucyrus	OH	12/11/2019	Mead Electronics	2,473		2,463	
Building	Bucyrus	OH	12/18/2019	WSA Studio	23,463		23,463	
Land	Bucyrus	OH	12/30/2019	Harer Brother's Farm Drain	1,590		1,590	
0199999. Acquired by Purchase					4,093,158		3,865,086	
0399999 - Totals					4,093,158		3,865,086	

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Building	Bucyrus	OH	06/30/2019	Disposed	764,512		360,807	12,270			(12,270)		348,536			(348,536)	(348,536)		
Building	Bucyrus	OH	08/16/2019	Disposed	8,127		4,777	160			(160)		4,618			(4,618)	(4,618)		
0199999. Property Disposed					772,639		365,584	12,430			(12,430)		353,154			(353,154)	(353,154)		
0399999 - Totals					772,639		365,584	12,430			(12,430)		353,154			(353,154)	(353,154)		

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
36179T-7L-3	GOVERNMENT NATL MTG ASSOC II #MA5399			4	1FE	947,064	105.2590	965,573	917,322	946,055		(15,623)			4.500	3.060	MON	3,440	41,280	09/26/2018	08/20/2048
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449			4	1FE	89,466	106.1870	91,321	86,000	88,540		(1,903)			4.000	3.120	MON	287	3,440	10/25/2010	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245			4	1FE	116,970	106.7270	124,819	116,951	116,951		(20)			4.000	3.960	MON	390	4,678	12/21/2010	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523			4	1FE	67,595	104.8890	68,153	64,975	67,180		(1,489)			4.000	3.060	MON	217	2,599	10/25/2010	11/15/2040
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03 34 PM			2	1FE	38,737	103.1320	38,711	37,535	38,427		(323)			4.000	3.180	MON	125	1,501	03/23/2010	04/20/2033
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09 15 NK			2	1FE	799	100.3270	780	778	778		(9)			4.500	3.190	MON	3	35	03/24/2010	12/20/2038
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09 66 EJ			2	1FE	15,283	104.8510	15,367	14,656	15,250		(158)			4.000	2.480	MON	49	586	11/23/2010	07/16/2039
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA			2	1FE	20,139	104.4620	20,336	19,467	20,139		(99)			4.500	3.410	MON	73	876	03/30/2010	01/16/2040
38377V-2M-7	GOVERNMENT NATIONAL MORTGAGE A 11 71 QE			2	1FE	42,870	102.8440	42,114	40,951	41,973		(1,497)			3.500	1.620	MON	119	1,433	10/29/2014	09/16/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,338,923	XXX	1,367,174	1,298,635	1,335,293		(21,121)			XXX	XXX	XXX	4,703	56,428	XXX	XXX
38376G-DN-7	GOVERNMENT NATIONAL MORTGAGE A 10 18 C			2	1FE	66,989	103.5910	66,129	63,837	65,755		(927)			4.377	2.900	MON	233	2,774	01/24/2014	03/16/2051
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						66,989	XXX	66,129	63,837	65,755		(927)			XXX	XXX	XXX	233	2,774	XXX	XXX
0599999. Total - U.S. Government Bonds						1,405,912	XXX	1,433,303	1,362,472	1,401,048		(22,048)			XXX	XXX	XXX	4,936	59,202	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
70914P-VU-3	PENNSYLVANIA ST			2	1FE	292,705	117.0290	292,573	250,000	270,491		(4,235)			5.000	3.010	JD	556	12,500	05/14/2014	06/15/2029
882723-NC-9	TEXAS ST	SD		2	1FE	293,823	115.4710	288,678	250,000	270,628		(4,496)			5.000	2.920	AO	3,125	12,500	06/20/2014	10/01/2029
956553-C7-4	WEST VIRGINIA ST			2	1FE	574,900	122.5530	612,764	500,000	569,105		(5,796)			5.000	3.120	JD	2,083	25,000	03/04/2019	06/01/2040
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,161,428	XXX	1,194,015	1,000,000	1,110,224		(14,527)			XXX	XXX	XXX	5,764	50,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,161,428	XXX	1,194,015	1,000,000	1,110,224		(14,527)			XXX	XXX	XXX	5,764	50,000	XXX	XXX
011415-QT-6	ALAMO TX CMNTY CLG DIST	SD		2	1FE	275,313	109.2060	273,015	250,000	265,708		(2,825)			4.000	2.670	FA	3,778	10,000	05/25/2016	02/15/2034
022447-P3-4	ALVIN TX INDEP SCH DIST			2	1FE	269,335	113.3910	283,478	250,000	267,888		(1,447)			4.000	3.000	FA	3,778	3,722	03/21/2019	02/15/2038
035519-TD-9	ANN ARBOR MI SCH DIST			2	1FE	305,038	108.7510	271,878	250,000	264,135		(5,814)			5.000	2.490	MN	2,083	12,500	05/11/2012	05/01/2024
088095-D8-4	BEVERLY MA			2	1FE	281,365	100.3310	250,828	250,000	250,143		(3,649)			5.000	3.500	JJ	5,764	12,500	01/14/2010	01/15/2021
101565-D4-8	BOULDER LARIMER & WELD CNTYS C			2	1FE	306,535	117.7820	294,455	250,000	279,321		(5,497)			5.000	2.470	JD	556	12,500	10/08/2014	12/15/2026
115067-JH-4	BROWARD CNTY FL SCH DIST			2	1FE	580,480	122.0190	610,095	500,000	574,514		(5,966)			5.000	3.000	JJ	12,500	9,583	03/15/2019	07/01/2041
232760-7V-4	CYPRESS-FAIRBANKS TX INDEP SCH			2	1FE	296,633	118.2300	295,575	250,000	276,068		(4,671)			5.000	2.800	FA	4,722	12,500	05/12/2015	02/15/2028
249174-TS-2	DENVER CITY & CNTY CO SCH DIST	SD		2	1FE	299,345	117.7820	294,455	250,000	275,942		(4,867)			5.000	2.730	JD	1,042	12,500	11/06/2014	12/01/2026
346766-RQ-3	FORT BEND CNTY TX			2	1FE	301,603	118.3000	295,750	250,000	278,821		(5,148)			5.000	2.600	MS	4,167	12,500	04/15/2015	03/01/2027
355694-3S-7	FREDERICK CNTY MD			2	1FE	21,479	100.2450	20,049	20,000	20,016		(185)			5.000	4.040	FA	417	1,000	09/21/2010	02/01/2022
355694-4C-1	FREDERICK CNTY MD			2	1FE	247,006	100.2550	230,587	230,000	230,180		(2,131)			5.000	4.040	FA	4,792	11,500	09/21/2010	02/01/2022
402892-CV-3	GUNNISON CO WATERSHED SCH DIST			2	1FE	308,013	117.3960	293,490	250,000	279,966		(5,677)			5.000	2.400	JD	1,042	12,500	10/10/2014	12/01/2026
421110-U3-9	HAYS TX CONSOL INDEP SCH DIST			2	1FE	302,825	115.7190	289,298	250,000	274,742		(5,636)			5.000	2.460	FA	4,722	12,500	09/30/2014	02/15/2026
516840-WK-7	LAREDO TX INDEP SCH DIST	SD		2	1FE	292,353	115.7400	289,350	250,000	270,923		(4,195)			5.000	3.030	FA	5,208	12,500	06/18/2014	08/01/2029
613681-U8-6	MONTGOMERY CNTY TX			2	1FE	298,785	114.8720	287,180	250,000	273,033		(5,163)			5.000	2.640	MS	4,167	12,500	09/17/2014	03/01/2027
655867-QC-6	NORFOLK VA			2	1FE	297,808	104.8400	262,100	250,000	257,481		(5,820)			5.000	2.550	AO	3,125	12,500	06/13/2012	10/01/2024
66702R-CN-0	NORTHSIDE TX INDEP SCH DIST			2	1FE	293,400	105.8710	264,678	250,000	258,455		(5,024)			5.000	2.850	FA	4,722	12,500	04/26/2012	08/15/2028
707546-RD-1	PENN MANOR PA SCH DIST			2	1FE	265,148	109.5590	273,898	250,000	256,912		(1,888)			4.000	3.140	JD	833	10,000	05/07/2015	06/01/2027
720526-XQ-0	PIERCE CNTY WA SCH DIST #320 S			2	1FE	283,480	113.4260	283,565	250,000	272,561		(3,207)			4.000	2.470	JD	833	10,000	06/09/2016	12/01/2031
76541V-KZ-9	RICHMOND VA			2	1FE	297,020	108.4330	271,083	250,000	261,637		(5,143)			5.000	2.770	MS	4,167	12,500	06/15/2012	03/01/2026
767121-DL-7	RIO HONDO CA CMNTY CLG DIST			2	1FE	245,988	122.6500	306,625	250,000	279,791		9,010			0.000	3.300	FA			01/20/2016	08/01/2042
774285-6H-8	ROCKWALL TX INDEP SCH DIST			2	1FE	55,722	102.2720	51,136	50,000	50,472		(739)			5.000	3.450	FA	944	2,500	12/08/2011	02/15/2029
774285-6T-2	ROCKWALL TX INDEP SCH DIST			2	1FE	222,886	102.4070	204,814	200,000	201,889		(2,956)			5.000	3.450	FA	3,778	10,000	12/08/2011	02/15/2029
797355-6Q-2	SAN DIEGO CA UNIF SCH DIST	@		3	1FE	141,138	67.6980	169,245	250,000	152,200		5,493			0.000	3.700	N/A			11/29/2017	07/01/2033
817207-RP-0	SENECA VLY PA SCH DIST			2	1FE	265,810	111.4220	278,555	250,000	258,959		(1,569)			4.000	3.240	MS	3,333	10,000	04/14/2015	03/01/2029
833124-QM-5	SNOHOMISH CNTY WA SCH DIST #4L			2	1FE	287,738	112.6760	281,690	250,000	275,369		(3,631)			4.000	2.290	JD	833	10,000	06/17/2016	12/01/2031
937440-DJ-1	WASHINGTON CLACKAMAS & YAMHILL				1FE	305,405	119.9830	299,958	250,000	281,824		(5,382)			5.000	2.490	JD	556	12,500	05/06/2015	06/15/2025
986489-JC-7	YORK CNTY SC SCH DIST #1			2	1FE	533,661	111.1390	555,691	500,000	528,670		(4,995)			4.000	2.800	MS	6,667	20,000	01/03/2019	03/01/2030
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						7,881,312	XXX	7,782,521	7,000,000	7,417,620		(88,722)			XXX	XXX	XXX	88,529	283,305	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						7,881,312	XXX	7,782,521	7,000,000	7,417,620		(88,722)			XXX	XXX	XXX	88,529	283,305	XXX	XXX
017357-B9-4	ALLEGHENY CNTY PA SAN AUTH			2	1FE	282,213	112.4080	281,020	250,000	272,674		(2,961)			4.000	2.560	JD	833	10,000	08/17/2016	12/01/2033
04048R-UE-4	ARIZONA BRD OF RGTS ST UNIV SY			2	1FE	71,881	109.5540	65,732	60,000	63,241		(1,236)			5.000	2.740	JJ	1,500	3,000	05/03/2012	07/01/2024

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 and 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
04048R-UU-8	ARIZONA BRD OF RGTS ST UNIV SY			2	1FE	227,622	109.8200	208,658	190,000	200,263		(3,913)			5.000	2.740	JJ	4,750	9,500	05/03/2012	07/01/2024
050589-KW-9	AUBURN UNIV AL GEN FEE REVENUE			2	1FE	290,515	115.1240	287,810	250,000	269,673		(4,098)			5.000	3.080	JD	1,042	12,500	07/01/2014	06/01/2030
052414-PK-9	AUSTIN TX ELEC UTILITY SYS REV			2	1FE	290,430	120.0630	300,158	250,000	274,329		(3,714)			5.000	3.170	MN	1,597	12,500	05/13/2015	11/15/2028
101029-RK-4	BOSTON MA WTR & SWR COMMISSION			2	1FE	308,815	110.9520	277,380	250,000	267,553		(5,916)			5.000	2.420	MN	2,083	12,500	06/14/2012	11/01/2024
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL			2	1FE	81,227	100.0180	81,547	81,532	81,254		35			2.900	2.970	MON	197	2,364	04/24/2013	02/01/2042
15504R-GA-1	CENTRL PUGET SOUND WA REGL TRA	SD		2	1FE	299,930	119.1330	297,833	250,000	280,981		(4,844)			5.000	2.690	MN	2,083	12,500	12/01/2015	11/01/2031
161036-HH-4	CHARLOTTE NC ARPT REVENUE			2	1FE	255,143	102.1980	255,495	250,000	250,315		(606)			5.500	5.240	JJ	6,875	13,750	01/13/2010	07/01/2023
167593-TM-4	CHICAGO IL OHARE INTERNATIONAL			2	1FE	455,956	115.8820	463,528	400,000	438,780		(5,773)			5.000	3.210	JJ	10,000	20,000	11/04/2016	01/01/2031
167593-TQ-5	CHICAGO IL OHARE INTERNATIONAL			2	1FE	562,405	114.9110	574,555	500,000	543,356		(6,413)			5.000	3.390	JJ	12,500	25,000	11/04/2016	01/01/2034
167593-TT-9	CHICAGO IL OHARE INTERNATIONAL			2	1FE	279,133	114.0760	285,190	250,000	270,268		(2,987)			5.000	3.490	JJ	6,250	12,500	11/04/2016	01/01/2037
167593-VM-1	CHICAGO IL OHARE INTERNATIONAL			2	1FE	323,650	117.1080	322,047	275,000	308,516		(5,066)			5.000	2.780	JJ	6,875	13,750	11/04/2016	01/01/2030
167736-ZX-8	CHICAGO IL WTR REVENUE				1FE	308,743	109.3560	273,390	250,000	267,412		(5,867)			5.000	2.440	MN	2,083	12,500	05/11/2012	11/01/2022
182618-MY-1	CLARKSVILLE TN WTR SWR & GAS R			2	1FE	77,050	104.2430	72,970	70,000	72,461		(2,232)			5.000	1.710	FA	1,458	3,500	11/30/2017	02/01/2022
196711-NV-3	COLORADO ST COPS				1FE	302,338	107.0310	267,578	250,000	261,126		(5,861)			5.000	2.500	MN	2,083	12,500	05/10/2012	11/01/2021
20281P-JN-3	CMWLTH FING AUTH PA			2	1FE	278,300	115.4280	288,570	250,000	266,439		(2,699)			5.000	3.650	JD	1,042	12,500	04/10/2015	06/01/2032
207758-SD-6	CONNECTICUT ST SPL TAX OBLIG R			2	1FE	301,950	116.0700	290,175	250,000	276,196		(5,215)			5.000	2.600	MS	4,167	12,500	10/02/2014	09/01/2026
20775B-4Q-6	CONNECTICUT ST HSG FIN AUTH HS			2	1FE	250,000	104.3430	260,858	250,000	250,000					3.000	3.000	MN	958	7,500	10/16/2014	11/15/2024
249182-KH-8	DENVER CITY & CNTY CO ARPT REV				1FE	288,165	113.6760	284,190	250,000	275,447		(6,224)			5.000	2.240	MN	1,597	12,500	11/30/2017	11/15/2023
254845-HJ-2	DIST OF COLUMBIA WTR & SWR AUT			2	1FE	293,758	110.6140	276,535	250,000	262,898		(4,434)			5.000	3.020	AO	3,125	12,500	04/23/2012	10/01/2028
30382L-DQ-8	FAIRFAX CNTY VA ECON DEV AUTHF			2	1FE	289,093	115.9880	289,970	250,000	269,668		(3,777)			5.000	3.200	AO	3,125	12,500	06/13/2014	10/01/2030
359900-3A-3	FULTON CNTY GA DEV AUTH			2	1FE	293,833	109.0030	272,508	250,000	261,356		(4,634)			5.000	2.970	MN	2,083	12,500	03/30/2012	11/01/2025
37850N-BQ-4	GLENDALE CO COPS				1FE	292,963	119.1150	297,788	250,000	280,986		(5,850)			5.000	2.330	JD	1,042	12,500	12/01/2017	12/01/2025
396290-CQ-9	GREENVILLE NC COMB ENTERPRISE			2	1FE	310,635	120.5150	301,288	250,000	290,177		(5,928)			5.000	2.230	AO	3,125	12,500	05/26/2016	04/01/2031
414005-QD-3	HARRIS CNTY TX			2	1FE	295,673	109.7970	274,493	250,000	266,223		(5,923)			5.000	2.430	FA	4,722	12,500	10/03/2014	08/15/2026
414018-5F-4	HARRIS CNTY TX FLOOD CONTROL D			2	1FE	296,790	116.1030	290,258	250,000	273,242		(4,503)			5.000	2.890	AO	3,125	12,500	05/21/2014	10/01/2029
438701-M8-4	HONOLULU CITY & CNTY HI WSTWTR			1	1FE	250,000	103.4550	258,638	250,000	250,000					3.000	3.000	JJ	3,750	7,500	01/25/2018	07/01/2023
455114-HA-9	INDIANA ST UNIV			2	1FE	306,345	108.2170	270,543	250,000	264,766		(6,326)			5.000	2.290	AO	3,125	12,500	12/06/2012	04/01/2023
48507T-FR-9	KANSAS CITY MO SANTN SWR SYS R			2	1FE	271,003	109.9060	274,765	250,000	262,468		(2,284)			4.000	2.920	JJ	5,000	10,000	01/28/2016	01/01/2032
516391-BS-7	LANSING MICH BRD WTR & LT UTIL			2	1FE	296,080	113.2600	283,150	250,000	267,346		(4,643)			5.000	2.900	JJ	6,250	12,500	03/27/2013	07/01/2026
546540-HU-2	LOUISIANA ST UNIV & AGRIC & ME			2	1FE	280,683	101.9010	254,753	250,000	252,152		(4,202)			5.000	3.250	JJ	6,250	12,500	06/19/2012	07/01/2029
546540-RE-7	LOUISIANA ST UNIV & AGRIC & ME				1FE	250,000	99.3050	248,263	250,000	250,000					2.596	2.590	JJ	234		12/06/2019	07/01/2027
546589-RR-5	LOUISVILLE & JEFFERSON CNTY KY			2	1FE	280,768	106.8230	267,058	250,000	256,652		(3,381)			5.000	3.510	MN	1,597	12,500	12/13/2011	05/15/2027
54810C-6R-6	LOWER COLORADO RIVER TX AUTH R			2	1FE	284,573	101.4230	253,558	250,000	251,565		(4,121)			5.000	3.290	MN	1,597	12,500	10/22/2010	05/15/2021
575896-NX-9	MASSACHUSETTS ST PORT AUTH			2	1FE	287,413	115.7370	289,343	250,000	268,391		(3,739)			5.000	3.230	JJ	6,250	12,500	07/10/2014	07/01/2029
591745-S9-6	MET ATLANTA GA RAPID TRANSIT A			2	1FE	290,680	113.3710	283,428	250,000	267,096		(4,573)			5.000	2.930	JJ	6,250	12,500	06/10/2014	07/01/2027
592030-L2-4	MET GOVT NASHVILLE & DAVIDSON			2	1	176,159	105.2450	163,130	155,000	158,484		(2,443)			5.000	3.310	MN	990	7,750	11/18/2011	05/15/2026
592030-L7-3	MET GOVT NASHVILLE & DAVIDSON			2	1FE	107,968	105.4910	100,216	95,000	97,135		(1,497)			5.000	3.310	MN	607	4,750	11/18/2011	05/15/2026
592481-DH-5	MET SAINT LOUIS MO SWR DIST WS			2	1FE	307,563	109.0560	272,640	250,000	265,125		(6,239)			5.000	2.320	MN	2,083	12,500	09/06/2012	05/01/2026
59261A-UQ-8	MET TRANSPRTN AUTH NY REVENUE				1FE	63,173	110.8520	60,969	55,000	59,840		(1,626)			5.000	1.840	MN	351	2,750	12/05/2017	11/15/2022
59447T-XS-7	MICHIGAN ST FIN AUTH REVENUE			1	1FE	250,000	99.0560	247,640	250,000	250,000					2.734	2.730	JD	247		12/05/2019	12/01/2027
594615-BX-3	MICHIGAN ST BLDG AUTH REVENUE			2	1FE	289,343	116.3160	290,790	250,000	278,917		(4,538)			5.000	2.820	AO	2,639	12,500	08/23/2017	04/15/2038
604115-BN-4	MINNESOTA ST PUBLIC FACS AUTH			2	1FE	293,125	100.6190	251,548	250,000	250,875		(5,185)			5.000	2.870	MS	4,167	12,500	10/27/2010	03/01/2022
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO			2	1FE	109,612	103.0060	112,907	109,612	109,612					2.875	2.870	MON	263	3,151	10/15/2014	11/01/2044
605871-AX-0	MISSOULA MT WTR SYS REVENUE			2	1FE	291,433	123.1360	307,840	250,000	288,464		(2,969)			5.000	2.940	JJ	6,250	3,125	03/14/2019	07/01/2038
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU			2	1FE	91,339	104.1370	88,516	85,000	87,740		(1,501)			4.000	2.350	JJ	1,700	3,400	05/31/2013	01/01/2031
64971Q-3D-3	NEW YORK CITY NY TRANSITIONALF			2	1FE	288,710	112.6100	281,525	250,000	265,581		(4,380)			5.000	3.020	MN	2,083	12,500	04/30/2014	11/01/2027
64971X-CX-4	NEW YORK CITY NY TRANSITIONAL			2	1FE	286,148	119.4510	298,628	250,000	283,142		(3,005)			5.000	3.030	FA	5,208	6,250	03/15/2019	08/01/2045
64971X-MJ-4	NEW YORK CITY NY TRANSITIONALF			1	1FE	249,735	100.4560	251,140	250,000	249,735					2.630	2.640	MN	219		12/12/2019	11/01/2029
649883-C5-2	NEW YORK ST MTGE AGY HOMEOWNER			2	1FE	250,000	105.5730	263,933	250,000	250,000					3.150	3.150	AO	1,969	7,875	10/09/2014	10/01/2024
658308-AD-3	NORTH CAROLINA ST TURNPIKE AUT	SD		1	1FE	250,000	106.7560	266,890	250,000	250,000					4.450	4.450	JJ	5,563	11,125	10/15/2010	01/01/2023
679088-BC-7	OKLAHOMA ST CAPITAL IMPT AUTHS	SD		2	1FE	280,850	114.8610	287,153	250,000	264,941		(3,011)			5.000	3.550	JJ	6,250	12,500	03/27/2014	07/01/2030
68607D-SF-3	OREGON ST DEPT OF TRANSPRTN HI			2	1FE	303,983	117.8220	294,555	250,000	278,982		(5,534)			5.000	2.460	MN	1,597	12,500	04/07/2015	11/15/2028
686507-GC-2	ORLANDO FL UTILITIES COMMISSIO			2	1FE	302,915	118.4960	296,240	250,000	279,648		(5,211)			5.000	2.570	AO	3,125	12,500	04/07/2015	10/01/2028
69647R-BT-0	PALM BAY FL SPL OBLG			1	1FE	250,000	99.1360	247,840	250,000	250,000					2.724	2.720	AO	227		12/05/2019	10/01/2028
708796-3D-7	PENNSYLVANIA ST HSG FIN AGY SF			2	1FE	144,663	104.9780	141,720	135,000	140,652		(2,643)			3.500	1.890	AO	1,181	4,967	06/22/2016	10/01/2046
70917S-S7-9	PENNSYLVANIA ST HGR EDUCTNL FA			2	1FE	284,478	118.8860	297,215	250,000	281,662		(2,815)			5.000	3.120	FA	4,722	6,250	03/20/2019	08/15/2042
70917S-S8-7	PENNSYLVANIA ST HGR EDUCTNL FA			2	1FE	284,048	117.5640	293,910	250,000	277,701		(3,143)			5.000	3.340	FA	4,722	12,500	11/29/2017	08/15/2047

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 and 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
709224-KS-7	PENNSYLVANIA ST TURNPIKE COMMI			2	1FE	289,720	117.1260	292,815	250,000	275,065		(3,800)			5.000	3.130	JD	1,042	12,500	12/02/2015	12/01/2031
73358W-T6-1	PORT AUTH OF NEW YORK & NEW JE			1	1FE	250,000	100.5230	251,308	250,000	250,000					2.477	2.470	MS	1,823	6,193	01/24/2018	09/15/2020
746189-QV-4	PURDUE UNIV IN UNIV REVENUES			1	1FE	609,910	127.0660	635,330	500,000	596,274		(5,464)			5.334	3.530	JJ	13,335	26,670	06/02/2017	07/01/2035
762232-AR-7	RHODE ISLAND ST COMMERCE CORP			2	1FE	595,615	118.8010	594,005	500,000	567,091		(9,386)			5.000	2.710	JD	1,111	25,000	11/08/2016	06/15/2031
762322-AP-0	RHODE ISLAND ST TURNPIKE & BRI			2	1FE	300,530	119.3980	298,495	250,000	282,712		(4,743)			5.000	2.700	AO	3,125	12,500	01/29/2016	10/01/2029
796253-2V-3	SAN ANTONIO TX ELEC & GAS REVE			2	1FE	289,770	114.7380	286,845	250,000	268,384		(4,165)			5.000	3.060	FA	5,208	12,500	06/04/2014	02/01/2029
88278P-TR-5	TEXAS ST UNIV SYS FING REVENUE			2	1FE	287,043	114.6410	286,603	250,000	267,459		(3,819)			5.000	3.210	MS	3,681	12,500	06/05/2014	03/15/2030
914072-UK-7	UNIV OF ARKANSAS AR UNIV REVEN			2	1FE	286,480	116.4620	291,155	250,000	268,598		(3,493)			5.000	3.320	MN	2,083	12,500	06/20/2014	11/01/2030
914641-X9-1	UNIV OF NEBRASKA NE			2	1FE	301,693	109.6480	274,120	250,000	264,122		(5,393)			5.000	2.650	JJ	6,250	12,500	05/17/2012	07/01/2026
914719-TJ-8	UNIV OF NORTH CAROLINA NC AT G			2	1FE	284,603	115.5340	288,835	250,000	266,403		(3,537)			5.000	3.330	AO	3,125	12,500	06/11/2014	04/01/2029
914729-NK-0	UNIV OF N TEXAS TX			2	1FE	296,670	109.2580	273,145	250,000	261,990		(5,004)			5.000	2.820	AO	2,639	12,500	05/10/2012	04/15/2026
915183-A5-6	UNIV OF UTAH UT REVENUES			2	1FE	202,542	113.7240	199,017	175,000	186,806		(3,076)			5.000	3.000	FA	3,646	8,750	06/13/2014	08/01/2028
915183-C4-7	UNIV OF UTAH UT REVENUES			2	1FE	86,804	113.5050	85,129	75,000	80,060		(1,318)			5.000	3.000	FA	1,563	3,750	06/13/2014	08/01/2028
915200-XL-8	UNIV OF VERMONT & ST AGRIC CLG			2	1FE	312,978	120.0810	300,203	250,000	293,328		(5,888)			5.000	2.220	AO	3,125	12,500	06/22/2016	10/01/2031
927781-5B-6	VIRGINIA ST CLG BLDG AUTH EDUC			2	1FE	299,928	115.6700	289,175	250,000	272,600		(5,175)			5.000	2.640	FA	5,208	12,500	05/16/2014	02/01/2027
928077-JE-7	VIRGINIA ST PORT AUTH PORT FAC			2	1FE	293,798	118.8560	297,140	250,000	280,902		(4,262)			5.000	2.890	JJ	6,250	12,500	11/09/2016	07/01/2030
928077-JF-4	VIRGINIA ST PORT AUTH PORT FAC			2	1FE	291,058	118.6340	296,585	250,000	279,019		(3,984)			5.000	3.010	JJ	6,250	12,500	11/09/2016	07/01/2031
928077-JG-2	VIRGINIA ST PORT AUTH PORT FAC			2	1FE	578,945	118.2260	591,130	500,000	555,854		(7,647)			5.000	3.080	JJ	12,500	25,000	11/09/2016	07/01/2032
928077-JH-0	VIRGINIA ST PORT AUTH PORT FAC			2	1FE	288,125	117.6800	294,200	250,000	276,997		(3,688)			5.000	3.140	JJ	6,250	12,500	11/09/2016	07/01/2033
95639R-EV-7	WEST VIRGINIA ST HGR EDU POLIC			2	1FE	280,555	108.6050	271,502	250,000	257,981		(3,353)			5.000	3.510	AO	3,125	12,500	06/13/2012	04/01/2028
97712D-QT-6	WISCONSIN ST HLTH & EDUCTNL FA			2	1FE	526,180	109.9810	549,905	500,000	523,478		(2,719)			4.000	3.180	MN	2,556	20,000	02/27/2019	11/15/2034
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						22,513,948	XXX	22,188,610	19,711,144	21,178,629		(289,562)			XXX	XXX	XXX	280,681	877,620	XXX	XXX
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323			4	1FE	16,796	103.9410	16,960	16,317	16,604		(194)			4.500	3.350	MON	61	734	09/08/2009	09/01/2024
3131XJ-F9-8	UMBS - POOL ZL2892			4	1FE	250,694	104.9070	257,289	245,252	250,155		(1,029)			3.500	3.080	MON	715	8,732	04/03/2012	04/01/2042
3131XJ-G2-2	UMBS - POOL ZL2917			4	1FE	211,568	104.9060	217,131	206,976	211,568		(906)			3.500	3.040	MON	604	7,369	04/03/2012	04/01/2042
3131XQ-5Z-5	UMBS - POOL ZL8964			4	1FE	281,545	104.8500	281,020	268,018	278,860		(4,208)			3.500	2.580	MON	782	9,543	01/09/2015	01/01/2045
3131XQ-VR-4	UMBS - POOL ZL8724			4	1FE	122,519	104.8320	123,648	117,948	121,916		(1,470)			3.500	2.740	MON	344	4,200	12/02/2014	11/01/2044
31329K-X9-0	UMBS - POOL ZA2504			4	1FE	401,696	102.5500	420,952	410,483	402,183		1,747			3.000	3.400	MON	1,026	12,556	08/29/2018	04/01/2038
3132A1-AW-4	UMBS - POOL ZS0921			4	1FE	39,641	108.6460	41,110	37,838	39,641		(311)			4.500	2.410	MON	142	1,726	06/08/2011	10/01/2035
3132A4-6S-2	UMBS - POOL ZS4481			4	1FE	217,156	104.8980	222,850	212,442	216,898		(919)			3.500	3.050	MON	620	7,564	04/03/2012	04/01/2042
3136A7-GW-6	FANNIE MAE 12 67 KA			4	1FE	86,117	102.4250	83,756	81,773	83,754		(2,472)			3.500	2.030	MON	239	2,862	10/29/2014	05/25/2041
3136A7-QU-9	FANNIE MAE 12 86 CF			4	1FE	49,620	99.7640	49,441	49,558	49,607		(40)			2.192	2.060	MON	18	1,324	07/15/2015	04/25/2039
3136AD-EF-2	FANNIE MAE 13 36 AG			4	1FE	89,638	101.6520	89,277	87,826	88,915		(351)			3.000	2.500	MON	220	2,635	08/07/2014	12/25/2036
3136AJ-6B-7	FANNIE MAE 14 27 NV			4	1FE	158,769	102.5780	157,474	153,516	156,583		(800)			3.000	2.400	MON	384	4,605	10/28/2014	06/25/2027
3136AK-DG-5	FANNIE MAE 14 36 QB			4	1FE	103,208	102.5120	103,394	100,860	102,322		(589)			3.000	2.430	MON	252	3,026	09/25/2014	09/25/2033
3136AK-P4-9	FANNIE MAE 14 54 PN			4	1FE	105,136	104.3240	105,306	100,941	103,803		(1,848)			3.500	2.510	MON	294	3,533	09/30/2014	08/25/2043
3136AL-MX-6	FANNIE MAE 14 73 PJ			4	1FE	88,284	101.5850	86,821	85,466	87,211		(1,533)			3.000	2.110	MON	214	2,564	11/14/2014	12/25/2043
31376K-LZ-7	UMBS - POOL 357744			4	1FE	239	100.0000	242	242	241		4			4.500	4.750	MON	1	11	09/12/2005	04/01/2020
3137BC-R6-7	FREDDIE MAC 4374 CE			4	1FE	97,504	104.3700	97,369	93,292	96,477		(1,650)			3.500	2.410	MON	272	3,265	09/26/2014	12/15/2043
3138EN-2N-8	UMBS - POOL AL6180			4	1FE	475,247	106.6920	472,364	442,734	473,666		(7,598)			4.000	2.600	MON	1,476	17,709	12/17/2014	01/01/2045
3138EP-WS-9	UMBS - POOL AL6956			4	1FE	363,896	105.4800	369,130	349,952	363,311		(1,959)			3.500	2.870	MON	1,021	12,248	08/10/2015	06/01/2045
3138M9-PE-5	UMBS - POOL AP5820			4	1FE	189,597	103.1420	185,746	180,086	186,455		(3,492)			3.000	2.270	MON	450	5,403	11/07/2012	11/01/2042
3138W1-GD-3	UMBS - POOL AR3795			4	1FE	323,563	102.8090	323,112	314,282	321,772		(579)			3.000	2.640	MON	786	9,428	02/21/2013	02/01/2043
3138W4-M2-4	UMBS - POOL AR6676			4	1FE	662,213	102.7980	656,538	638,663	659,155		(2,308)			3.000	2.460	MON	1,597	19,160	02/28/2013	02/01/2043
3138WE-KE-8	UMBS - POOL AS4792			4	1FE	427,666	105.4910	449,046	425,671	427,666		(265)			3.500	3.380	MON	1,242	12,415	01/14/2019	04/01/2045
3138X0-YU-6	UMBS - POOL AU1622			4	1FE	1,186,828	105.7410	1,265,644	1,196,927	1,187,002		2,067			3.500	3.620	MON	3,491	41,892	09/26/2018	07/01/2043
31393R-TE-0	FREDDIE MAC 2631 DA			4	1FE	11,310	103.2530	11,781	11,409	11,330		43			3.625	3.870	MON	34	414	08/10/2009	06/15/2033
31394K-L3-6	FREDDIE MAC 2682 TF			4	1FE	97,889	100.1520	97,278	97,131	97,889		(117)			2.189	1.970	MON	95	2,661	06/22/2015	10/15/2033
31394R-Y6-0	FREDDIE MAC 2761 QB			4	1FE	7,585	102.1310	7,567	7,409	7,461		(108)			4.000	3.100	MON	25	296	05/12/2010	12/15/2033
31396Y-SH-6	FANNIE MAE 08 17 DP			4	1FE	17,211	104.3000	17,183	16,474	17,023		(278)			4.750	3.360	MON	65	783	04/28/2010	02/25/2038
31397C-V5-5	FREDDIE MAC 3239 EF			4	1FE	85,591	98.5760	84,228	85,444	85,586		(38)			2.089	2.050	MON	79	2,256	07/15/2015	11/15/2036
31398C-D4-7	FREDDIE MAC 3527 DA			4	1FE	7,320	102.5200	7,237	7,059	7,197		(111)			4.000	2.430	MON	24	282	05/14/2010	04/15/2029
31398S-CH-4	FANNIE MAE 10 122 AC			4	1FE	30,305	102.2930	29,616	28,952	29,479		(347)			3.500	2.340	MON	84	1,013	11/22/2010	08/25/2022
31402C-V7-4	UMBS - POOL 725238			4	1FE	14,789	110.7050	17,479	15,789	14,985		384			5.000	6.590	MON	66	789	06/21/2007	03/01/2034
3140GS-PD-8	UMBS - POOL BH4019			4	1FE	1,187,649	104.7960	1,185,351	1,131,095	1,179,115		(16,437)			4.000	2.860	MON	3,770	45,244	11/27/2017	09/01/2047
31417S-AP-5	UMBS - POOL AC5413			4	1FE	33,934	103.8880	34,051	32,777	33,450		(510)			4.500	3.110	MON	123	1,475	10/27/2009	10/01/2024

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 and 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
31418C-YN-8	UMBS - POOL MA3416			4	1FE	345,072	105.3990	349,834	331,913	343,749		(5,680)			4.500	2.970	MON	1,245	14,936	08/27/2018	07/01/2048
31418N-QV-5	UMBS - POOL AD1367			4	1FE	29,852	102.7970	29,410	28,609	29,263		(316)			4.500	3.180	MON	107	1,287	03/08/2010	03/01/2025
31418P-6M-2	UMBS - POOL AD2675			4	1FE	50,073	103.5770	49,705	47,989	48,918		(628)			4.500	3.320	MON	180	2,160	03/08/2010	03/01/2025
31418P-K7-9	UMBS - POOL AD2117			4	1FE	33,374	103.9150	33,237	31,984	32,826		(660)			4.500	2.880	MON	118	1,439	03/08/2010	03/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						7,901,094	XXX	8,029,577	7,691,097	7,864,036		(55,506)			XXX	XXX	XXX	22,266	269,539	XXX	XXX
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P KF03 A			2	1FE	4,091	99.9510	4,089	4,091	4,091					2.037	0.760	MON	2	110	04/08/2014	01/25/2021
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						4,091	XXX	4,089	4,091	4,091					XXX	XXX	XXX	2	110	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						30,419,133	XXX	30,222,276	27,406,332	29,046,756		(345,068)			XXX	XXX	XXX	302,949	1,147,269	XXX	XXX
025816-BW-8	AMERICAN EXPRESS CO			2	1FE	499,625	105.2920	526,464	500,000	499,715		85			3.700	3.710	FA	7,606	18,500	12/19/2018	08/03/2023
025816-CA-5	AMERICAN EXPRESS CO			2	1FE	498,890	110.1230	550,616	500,000	499,051		140			4.200	4.230	MN	3,208	21,000	11/01/2018	11/06/2025
05531F-AX-1	TRUIST FINANCIAL CORP			2	1FE	998,130	101.7700	1,017,706	1,000,000	999,134		368			2.750	2.790	AO	6,875	27,500	03/16/2017	04/01/2022
06051G-FX-2	BANK OF AMERICA CORP			1	1FE	488,580	105.8750	529,378	500,000	491,806		1,131			3.500	3.790	AO	3,500	17,500	01/19/2017	04/19/2026
110122-BC-1	BRISTOL-MYERS SQUIBB CO			1	1FE	251,726	100.5070	251,268	250,000	251,472		(253)			2.875	1.910	FA	2,715		11/22/2019	08/15/2020
125523-AE-0	CIGNA CORP			1	2FE	250,000	102.2530	255,633	250,000	250,000					3.400	3.400	MS	2,456	8,500	09/06/2018	09/17/2021
126650-CJ-7	CVS HEALTH CORP			1	2FE	249,815	100.3320	250,830	250,000	249,978		39			2.800	2.810	JJ	3,131	7,000	07/13/2015	07/20/2020
126650-CV-0	CVS HEALTH CORP			1	2FE	495,520	104.1180	520,594	500,000	497,045		855			3.700	3.890	MS	5,756	18,500	03/06/2018	03/09/2023
172967-ME-8	CITIGROUP INC			1	1FE	500,000	109.3250	546,630	500,000	500,000					3.980	3.980	MS	5,583	9,950	03/13/2019	03/20/2030
20030N-CR-0	COMCAST CORP			1	1FE	749,955	106.4320	798,247	750,000	749,970		10			3.700	3.700	AO	5,858	28,521	10/02/2018	04/15/2024
224044-BW-6	COX COMMUNICATIONS INC			1	2FE	228,048	102.8020	257,007	250,000	239,967		3,094			3.250	4.720	JD	361	8,125	11/06/2015	12/15/2022
24422E-RE-1	JOHN DEERE CAPITAL CORP				1FE	257,045	103.0710	257,678	250,000	253,401		(2,140)			3.900	2.980	JJ	4,577	9,750	04/06/2018	07/12/2021
25179M-AV-5	DEVON ENERGY CORPORATION			1	2FE	249,888	118.4050	296,014	250,000	249,925		10			5.850	5.850	JD	650	14,625	12/10/2015	12/15/2025
25468P-CN-4	WALT DISNEY COMPANY/THE			1	1FE	246,280	101.4150	253,540	250,000	249,315		406			2.750	2.920	FA	2,578	6,875	09/15/2011	08/16/2021
29250R-AU-0	ENBRIDGE ENERGY PARTNERS			1	2FE	245,038	103.0490	257,623	250,000	248,411		877			4.200	4.590	MS	3,092	10,750	11/18/2015	09/15/2021
29273R-AQ-2	ENERGY TRANSFER PARTNERS			1	2FE	250,825	104.8240	262,061	250,000	250,300		(142)			5.200	5.130	FA	5,417	13,000	10/28/2015	02/01/2022
369550-BE-7	GENERAL DYNAMICS CORP			1	1FE	496,525	101.6010	508,007	500,000	498,383		1,145			3.000	3.240	MN	2,083	15,000	05/08/2018	05/11/2021
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	255,843	103.8620	259,657	250,000	252,679		(820)			3.625	3.250	JJ	4,003	9,063	12/08/2015	01/22/2023
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1	1FE	801,240	109.9330	824,504	750,000	798,891		(2,349)			4.223	3.320	MN	5,279	15,836	07/10/2019	05/01/2029
57629W-CE-8	MASSMUTUAL GLOBAL FUNDIN				1FE	722,445	102.5260	768,945	750,000	727,070		4,625			2.750	3.490	JD	516	20,625	01/02/2019	06/22/2024
582839-AJ-5	MEAD JOHNSON NUTRITION C			1	1FE	249,755	100.8800	252,201	250,000	249,955		50			3.000	3.020	MN	958	7,500	10/29/2015	11/15/2020
59217G-BR-9	MET LIFE GLOB FUNDING I				1FE	249,825	100.4030	251,010	250,000	249,966		36			2.500	2.510	JD	486	6,250	11/23/2015	12/03/2020
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1FE	749,760	103.9210	779,411	750,000	749,804		23			3.100	3.100	MN	3,875	23,250	01/23/2017	05/01/2027
61746B-EF-9	MORGAN STANLEY			1	1FE	247,498	106.2570	265,645	250,000	248,141		226			3.625	3.740	JJ	4,053	9,063	01/17/2017	01/20/2027
74153W-CG-2	PRICOA GLOBAL FUNDING 1				1FE	250,000	100.5320	251,330	250,000	250,000					2.550	2.550	MN	655	6,375	11/17/2015	11/24/2020
74456Q-AX-4	PUB SVC ELEC & GAS			1	1FE	263,468	101.0090	252,524	250,000	251,736		(2,740)			3.500	2.360	FA	3,306	8,750	07/13/2015	08/15/2020
74456Q-BW-5	PUBLIC SERVICE ELECTRIC			1	1FE	249,558	104.0140	260,037	250,000	249,667		84			3.250	3.280	MS	2,708	7,990	09/05/2018	09/01/2023
828807-DF-1	SIMON PROPERTY GROUP LP			1	1FE	247,325	98.1860	245,467	250,000	247,396		71			2.450	2.570	MS	1,838		09/04/2019	09/13/2029
857477-BD-4	STATE STREET CORP			2	1FE	276,903	111.7100	279,276	250,000	275,724		(1,178)			4.141	2.820	JD	805	5,176	07/10/2019	12/03/2029
89236T-EU-5	TOYOTA MOTOR CREDIT CORP				1FE	499,800	101.4280	507,143	500,000	499,912		66			2.950	2.960	AO	3,196	14,750	04/10/2018	04/13/2021
904764-BG-1	UNILEVER CAPITAL CORP			1	1FE	248,195	104.7270	261,819	250,000	248,597		307			3.250	3.390	MS	2,573	8,125	09/04/2018	03/07/2024
904764-BH-9	UNILEVER CAPITAL CORP			1	1FE	247,748	96.9470	242,370	250,000	247,812		65			2.125	2.220	MS	1,697		09/03/2019	09/06/2029
91324P-CM-2	UNITEDHEALTH GROUP INC			1	1FE	249,850	100.4130	251,033	250,000	249,983		32			2.700	2.710	JJ	3,113	6,750	07/20/2015	07/15/2020
92826C-AC-6	VISA INC			1	1FE	1,007,830	102.7950	1,027,959	1,000,000	1,003,995		(1,357)			2.800	2.650	JD	1,322	28,000	01/31/2017	12/14/2022
949746-SH-5	WELLS FARGO & COMPANY				1FE	955,610	102.2840	1,022,840	1,000,000	967,339		4,171			3.000	3.540	AO	5,667	30,000	02/03/2017	10/23/2026
94974B-GR-5	WELLS FARGO & COMPANY				1FE	249,733	100.4340	251,086	250,000	249,947		55			2.550	2.570	JD	425	6,375	11/30/2015	12/07/2020
95000U-2D-4	WELLS FARGO & COMPANY			1	1FE	1,029,930	111.1890	1,111,897	1,000,000	1,027,924		(2,006)			4.150	3.770	JJ	18,099	20,750	03/19/2019	01/24/2029
976656-CD-8	WISC ELEC POWER			1	1FE	249,978	101.4810	253,703	250,000	249,996		2			2.950	2.950	MS	2,172	7,375	09/09/2011	09/15/2021
225460-AP-2	CREDIT SUISSE NEW YORK		D		1FE	245,143	106.2120	265,531	250,000	245,914		771			3.625	4.010	MS	2,819	9,063	01/07/2019	09/09/2024
377373-AE-5	GLAXOSMITHKLINE CAPITAL		D	1	1FE	1,003,590	101.5950	1,015,959	1,000,000	1,001,713		(1,208)			3.125	2.990	MN	4,080	31,250	05/31/2018	05/14/2021
404280-BX-6	HSBC HOLDINGS PLC		D	2	1FE	500,000	107.4680	537,344	500,000	500,000					4.292	4.290	MS	6,498	21,460	09/05/2018	09/12/2026
756250-AC-3	RECKITT BENCKISER TSY		D	1	1FE	998,890	100.4470	1,004,473	1,000,000	999,426		222			2.375	2.390	JD	462	23,750	08/01/2017	06/24/2022
77578J-AA-6	ROLLS-ROYCE PLC		D	1	2FE	249,870	100.0140	250,035	250,000	249,979		27			2.375	2.380	AO	1,270	5,938	10/06/2015	10/14/2020
80685Q-AA-4	SCHLUMBERGER OILFIELD UK		D	1	1FE	257,046	101.4520	253,626	250,000	252,284		(2,805)			4.200	3.020	JJ	4,838	10,500	04/09/2018	01/15/2021

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 and 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
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						19,512,723	XXX	20,286,121	19,500,000	19,523,723		1,995			XXX	XXX	XXX	152,159	579,060	XXX	XXX
43800K-AB-3	HOMEWARD OPPORTUNITIES FUND I 19-3 A2			2	1FE	488,182	99.9080	487,740	488,185	488,185		3			2.879	2.800	MON	2,342	1,171	11/26/2019	11/25/2059
59166E-AB-1	METLIFE SECURITIZATION TRUST 19-1A A1A			2	1FM	224,098	103.0300	226,772	220,102	223,811		(790)			3.750	2.980	MON	688	5,505	04/26/2019	04/25/2058
64830D-AB-9	NEW RESIDENTIAL MORTGAGE LOAN 19-2A A1			2	1FM	654,139	104.2330	665,528	638,498	652,740		(3,904)			4.250	3.170	MON	2,261	20,352	04/09/2019	12/25/2057
79548K-UV-8	SALOMON BROTHERS MORTGAGE 97 HUD1 B3			2	1FM		1.8310	26	1,425						4.275	0.000	MON	5	67	04/09/2001	12/25/2030
89178B-AB-0	TOWD POINT MORTGAGE TRUST 19-4 A2			2	1FE	1,015,926	100.7180	1,007,182	1,000,000	1,015,740		(186)			3.250	3.060	MON	2,708	5,416	11/04/2019	07/25/2059
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,382,345	XXX	2,387,248	2,348,210	2,380,476		(4,877)			XXX	XXX	XXX	8,004	32,511	XXX	XXX
065403-BF-3	BANK 19-BN17 AS			2	1FM	1,287,398	107.1490	1,339,363	1,250,000	1,284,927		(2,471)			3.976	3.590	MON	4,142	33,133	03/21/2019	04/15/2052
065404-BB-0	BANK 18-BN10 A5			2	1FM	2,017,656	107.8450	2,156,900	2,000,000	2,014,319		(1,825)			3.688	3.560	MON	6,147	73,760	02/16/2018	02/15/2061
06540B-BC-2	BANK 19-BN21 A4			2	1FM	252,496	98.4700	246,175	250,000	252,450		(47)			2.600	2.470	MON	542	1,083	09/27/2019	10/15/2052
08162V-AG-3	BENCHMARK MORTGAGE TRUST 19-B10 AM			2	1FM	257,495	107.2560	268,140	250,000	257,012		(483)			3.979	3.600	MON	829	6,632	03/21/2019	03/15/2062
12514M-AZ-8	CD COMMERCIAL MORTGAGE TRUST 16-CD1 A2			2	1FM	257,491	100.4050	251,013	250,000	252,402		(1,552)			2.453	1.800	MON	511	6,132	08/10/2016	08/10/2049
12592X-AZ-9	COMM MORTGAGE TRUST 15 CR22 A2			2	1FM	100,171	99.9920	96,937	96,945	97,014		(802)			2.856	1.870	MON	231	2,769	04/20/2016	03/10/2048
36252T-AP-0	GS MORTGAGE SECURITIES TRUST 16-GS2 A2			2	1FM	257,493	100.4160	251,040	250,000	251,724		(1,651)			2.635	1.950	MON	549	6,588	05/18/2016	05/10/2049
465968-AD-7	JP MORGAN CHASE COMMERCIAL MOR 17-JP7 A			2	1FM	1,005,156	103.6630	1,036,630	1,000,000	1,003,911		(610)			3.194	3.110	MON	2,662	31,946	11/30/2017	09/15/2050
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR 13-C16 A			2	1FM	278,242	105.5620	263,905	250,000	265,035		(4,057)			3.881	2.100	MON	809	9,703	08/25/2016	12/15/2046
46645J-AD-4	JPMBB COMMERCIAL MORTGAGE 15 C33 A4			2	1FM	268,838	106.9860	267,465	250,000	262,120		(1,936)			3.769	2.840	MON	785	9,424	05/20/2016	12/15/2048
61761Q-AD-5	MORGAN STANLEY BAML TRUST 13 C8 A3			2	1FM	234,030	101.4080	228,266	225,096	229,418		(1,540)			2.863	2.120	MON	537	6,444	06/08/2016	12/15/2048
61766E-BB-0	MORGAN STANLEY BAML TRUST 16 C29 A2			2	1FM	257,491	100.4760	251,190	250,000	251,547		(1,671)			2.786	2.090	MON	580	6,965	04/22/2016	05/15/2049
86212X-AB-6	STORE MASTER FUNDING LLC 19-1 A2			2	1FE	249,568	98.8130	246,611	249,571	249,568					3.650	3.650	MON	278	936	11/06/2019	11/20/2049
92938J-AB-8	WF-RBS COMMERCIAL MORTGAGE TR 13 UBS1 A			2	1FM	2,286	100.7040	2,226	2,210	2,223		13			2.927	2.120	MON	5	65	02/13/2014	03/15/2046
94989C-AW-1	WELLS FARGO COMMERCIAL MORT 15 C26 A3			2	1FM	235,453	101.6560	233,765	229,957	233,055		(1,027)			2.910	2.560	MON	558	6,692	06/08/2016	02/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						6,961,264	XXX	7,139,626	6,803,779	6,906,725		(19,659)			XXX	XXX	XXX	19,165	202,272	XXX	XXX
02004V-AC-7	ALLY AUTO RECEIVABLES TRUST 18-2 A3			2	1FE	999,818	100.6050	1,006,059	1,000,000	999,942		75			2.920	2.920	MON	1,298	29,200	04/24/2018	11/15/2022
17305E-FM-2	CITIBANK CREDIT CARD ISSUANCE 14 A1 A1			2	1FE	249,875	101.0070	252,520	250,000	249,979		19			2.880	2.880	JJ	3,200	7,200	01/17/2014	01/23/2023
34528F-AE-8	FORD CREDIT AUTO OWNER TRUST 18-A A4			2	1FE	249,937	102.2210	255,553	250,000	249,964		17			3.160	3.160	MON	351	7,900	05/15/2018	10/15/2023
36255J-AD-6	GM FINANCIAL SECURITIZED TERM 18-3 A3			2	1FE	749,825	101.2360	759,274	750,000	749,923		68			3.020	3.020	MON	944	22,650	07/11/2018	05/16/2023
65478D-AE-7	NISSAN AUTO RECEIVABLES OWNER 18-A A4			2	1FE	1,249,696	101.6180	1,270,226	1,250,000	1,249,848		85			2.890	2.890	MON	1,606	36,125	02/21/2018	06/17/2024
89238T-AE-3	TOYOTA AUTO RECEIVABLES OWNER 18-B A4			2	1FE	249,928	102.0570	255,143	250,000	249,960		19			3.110	3.110	MON	346	7,775	05/09/2018	11/15/2023
89612L-AB-2	TRICON AMERICAN HOMES 19-SFR1 B			4	1FE	249,990	99.1740	247,934	250,000	249,991					2.999	2.970	MON	625	1,354	09/16/2019	03/17/2038
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,999,069	XXX	4,046,709	4,000,000	3,999,607		283			XXX	XXX	XXX	8,370	112,204	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						32,855,401	XXX	33,859,704	32,651,989	32,810,531		(22,258)			XXX	XXX	XXX	187,698	926,047	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						51,069,411	XXX	51,451,267	47,211,144	49,230,196		(390,816)			XXX	XXX	XXX	527,133	1,789,985	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						11,622,362	XXX	11,783,999	11,337,942	11,579,805		(81,504)			XXX	XXX	XXX	34,973	358,478	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						7,032,344	XXX	7,209,844	6,871,707	6,976,571		(20,586)			XXX	XXX	XXX	19,400	205,156	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						3,999,069	XXX	4,046,709	4,000,000	3,999,607		283			XXX	XXX	XXX	8,370	112,204	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						73,723,186	XXX	74,491,819	69,420,793	71,786,179		(492,623)			XXX	XXX	XXX	589,876	2,465,823	XXX	XXX

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/ 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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation and Administrative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation
00287Y-10-9	ABBVIE INC			5,200.000	460,408	88.540	460,408	262,003		20,758		(5,531)		(5,531)		07/01/2019	
110122-10-8	BRISTOL-MYERS SQUIBB CO			5,400.000	346,626	64.190	346,626	237,496		7,872		72,137		72,137		04/08/2019	
166764-10-0	CHEVRON CORP			2,700.000	325,377	120.510	325,377	298,903		12,852		31,644		31,644		07/11/2016	
17275R-10-2	CISCO SYSTEMS INC			9,700.000	465,212	47.960	465,212	239,015		13,386		44,911		44,911		05/19/2017	
191216-10-0	COCA-COLA CO/THE			6,600.000	365,310	55.350	365,310	263,873		10,560		52,800		52,800		05/19/2017	
22822V-10-1	CROWN CASTLE INTL CORP			3,400.000	483,310	142.150	483,310	288,931		15,555		113,968		113,968		05/19/2017	
237194-10-5	DARDEN RESTAURANTS INC			3,900.000	425,139	109.010	425,139	205,697		12,714		35,685		35,685		05/19/2017	
25746U-10-9	DOMINION ENERGY INC			3,900.000	322,998	82.820	322,998	228,455		14,313		44,304		44,304		05/19/2017	
26441C-20-4	DUKE ENERGY CORP			3,600.000	328,356	91.210	328,356	259,018		13,482		17,676		17,676		05/19/2017	
291011-10-4	EMERSON ELECTRIC CO			5,500.000	419,430	76.260	419,430	298,036		10,835		90,805		90,805		07/11/2016	
29364G-10-3	ENTERGY CORP			3,100.000	371,380	119.800	371,380	206,491		11,346		104,563		104,563		05/19/2017	
370334-10-4	GENERAL MILLS INC			6,900.000	369,564	53.560	369,564	379,702		13,524		100,878		100,878		04/05/2018	
459200-10-1	INTL BUSINESS MACHINES CORP			2,100.000	281,484	134.040	281,484	324,793		13,022		39,936		39,936		09/24/2019	
46625H-10-0	JP MORGAN CHASE & COMPANY			4,500.000	627,300	139.400	627,300	211,154		14,850		188,010		188,010		05/19/2017	
478160-10-4	JOHNSON & JOHNSON			2,300.000	335,501	145.870	335,501	176,391		8,625		38,686		38,686		05/19/2017	
49456B-10-1	KINDER MORGAN INC			13,300.000	281,561	21.170	281,561	355,977		12,055		63,828		63,828		04/08/2019	
532457-10-8	ELI LILLY & CO			3,283.000	431,485	131.430	431,485	192,202		8,470		51,576		51,576		05/19/2017	
539830-10-9	LOCKHEED MARTIN CORPORATION			1,200.000	467,256	389.380	467,256	162,858		10,800		153,048		153,048		11/04/2016	
580135-10-1	MCDONALDS CORP			2,200.000	434,742	197.610	434,742	229,843		10,406		44,088		44,088		05/19/2017	
58933Y-10-5	MERCK & CO INC			5,400.000	491,130	90.950	491,130	259,645	3,294	11,880		78,516		78,516		05/19/2017	
594918-10-4	MICROSOFT CORP			3,400.000	536,180	157.700	536,180	141,669		6,426		190,842		190,842		05/19/2017	
60871R-20-9	MOLSON COORS BREWING CO CL B			6,500.000	350,350	53.900	350,350	363,745		3,705		(13,395)		(13,395)		09/24/2019	
69007J-10-6	OUTFRONT MEDIA INC			11,381.000	305,238	26.820	305,238	317,574		16,389		99,015		99,015		05/19/2017	
69351T-10-6	PPL CORPORATION			8,500.000	304,980	35.880	304,980	246,300	3,506	12,192		60,561		60,561		09/24/2019	
713448-10-8	PEPSICO INC			2,900.000	396,343	136.670	396,343	239,280	2,770	10,919		75,951		75,951		05/19/2017	
717081-10-3	PFIZER INC			9,700.000	380,046	39.180	380,046	263,696		13,968		(43,359)		(43,359)		05/19/2017	
723484-10-1	PINNACLE WEST CAPITAL CORP			4,100.000	368,713	89.930	368,713	235,709		12,280		19,393		19,393		05/19/2017	
742718-10-9	PROCTER & GAMBLE CO/THE			3,500.000	437,150	124.900	437,150	257,419		10,342		115,430		115,430		05/19/2017	
744573-10-6	PUBLIC SERVICE ENTERPRISE GP			6,400.000	377,920	59.050	377,920	218,719		12,032		44,800		44,800		05/19/2017	
842587-10-7	SOUTHERN COMPANY			4,900.000	312,130	63.700	312,130	230,713		12,054		96,922		96,922		05/19/2017	
871829-10-7	SYSCO CORP			6,000.000	513,240	85.540	513,240	271,569		9,360		137,280		137,280		05/19/2017	
88579Y-10-1	3M COMPANY			1,100.000	194,062	176.420	194,062	182,824		6,048		(20,414)		(20,414)		04/08/2019	
92343V-10-4	VERIZON COMMUNICATIONS			6,000.000	368,400	61.400	368,400	283,754		14,535		31,080		31,080		05/19/2017	
931142-10-3	WAL-MART STORES INC			4,000.000	475,360	118.840	475,360	270,134	2,120	8,440		102,760		102,760		05/19/2017	
949746-10-1	WELLS FARGO & CO			8,300.000	446,540	53.800	446,540	396,040		8,058		50,500		50,500		09/24/2019	
780259-20-6	ROYAL DUTCH SHELL PLC - ADR A		C	4,300.000	253,613	58.980	253,613	279,779		16,168		3,053		3,053		02/07/2018	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					14,053,834	XXX	14,053,834	9,279,407	11,690	420,221		2,311,947		2,311,947		XXX	XXX
62989*-10-5	NAMICO CS			1,180.000	374,202	317.120	374,202	74,851				(281)		(281)		03/14/2001	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					374,202	XXX	374,202	74,851				(281)		(281)		XXX	XXX
14741*-10-5	CASCO INDEMNITY COMPANY			25,000.000	17,394,786	678.084	17,394,786	8,287,312				1,921,635		1,921,635		12/21/2011	
156418-10-5	CENTURION FINANCIAL			500.000		0.000		111,500								12/29/1983	
67769#-10-6	OHIO UNITED AGENCY INC			223.000	25,059	112.363	25,059	645,584				4		4		06/24/2005	
91134*-10-8	UNITED PREMIUM BUDGET			50.000	1,002	20.043	1,002	100,000								05/01/2006	
99C001-79-1	UNITED OHIO INSURANCE COMPANY			500,000.000	205,673,769	402.863	205,673,769	21,736,528				20,182,486		20,182,486		07/08/2011	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					223,094,616	XXX	223,094,616	30,880,924				22,104,125		22,104,125		XXX	XXX
46434G-10-3	ISHARES CORE MSCI EMERGING			36,300.000	1,951,488	53.760	1,951,488	1,883,222		33,240		68,266		68,266		12/20/2019	1
922908-76-9	VANGUARD US TOTAL STOCK MKT			12,300.000	2,012,526	163.620	2,012,526	526,655		35,728		442,677		442,677		12/22/2008	1
97717X-70-1	WISDOMTREE EUROPE HEDGED EQUITY			53,800.000	3,797,742	70.590	3,797,742	3,637,527		26,592		289,160		289,160		12/20/2019	1
9499999. Subtotal - Mutual Funds					7,761,756	XXX	7,761,756	6,047,404		95,560		800,103		800,103		XXX	XXX
9799999 - Total Common Stocks					245,284,408	XXX	245,284,408	46,282,586	11,690	515,781		25,215,894		25,215,894		XXX	XXX
9899999 - Total Preferred and Common Stocks					245,284,408	XXX	245,284,408	46,282,586	11,690	515,781		25,215,894		25,215,894		XXX	XXX

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
956553-C7-4	WEST VIRGINIA ST		03/04/2019	BARCLAYS CAPITAL		574,900	500,000	6,597
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						574,900	500,000	6,597
022447-P3-4	ALVIN TX INDEP SCH DIST		03/21/2019	BB&T CAPITAL MARKETS		269,335	250,000	28
115067-JH-4	BROWARD CNTY FL SCH DIST		03/15/2019	FHN FINANCIAL CAPITAL MARKETS		580,480	500,000	2,500
986489-JC-7	YORK CNTY SC SCH DIST #1		01/03/2019	PIPER SANDLER COMPANIES		533,665	500,000	7,000
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,383,480	1,250,000	9,528
3138WE-KE-8	UMBS - POOL AS4792		01/14/2019	SUNTRUST CAPITAL MARKETS		488,091	485,814	567
546540-RE-7	LOUISIANA ST UNIV & AGRIC & ME		12/06/2019	RAYMOND JAMES		250,000	250,000	
59447T-XS-7	MICHIGAN ST FIN AUTH REVENUE		12/05/2019	BANK OF AMERICA		250,000	250,000	
605871-AX-0	MISSOULA MT WTR SYS REVENUE		03/14/2019	BARCLAYS CAPITAL		291,433	250,000	
64971X-CX-4	NEW YORK CITY NY TRANSITIONAL		03/15/2019	BB&T CAPITAL MARKETS		286,148	250,000	1,667
64971X-MJ-4	NEW YORK CITY NY TRANSITIONALF		12/12/2019	JP MORGAN SECURITIES INC.		249,735	250,000	
69647R-BT-0	PALM BAY FL SPL OBLG		12/05/2019	RAYMOND JAMES		250,000	250,000	
70917S-S7-9	PENNSYLVANIA ST HGR EDUCTNL FA		03/20/2019	BANK OF AMERICA		284,478	250,000	1,285
97712D-QT-6	WISCONSIN ST HLTH & EDUCTNL FA		02/27/2019	JEFFERIES & COMPANY INC.		526,193	500,000	5,889
3199999. Subtotal - Bonds - U.S. Special Revenues						2,876,078	2,735,814	9,408
065403-BF-3	BANK 19-BN17 AS		03/21/2019	MORGAN STANLEY & CO		1,287,398	1,250,000	414
06540B-BC-2	BANK 19-BN21 A4		09/27/2019	BANK OF AMERICA		252,496	250,000	397
08162V-AG-3	BENCHMARK MORTGAGE TRUST 19-B10 AM		03/21/2019	DEUTSCHE BANK		257,495	250,000	276
110122-BC-1	BRISTOL-MYERS SQUIBB CO		11/22/2019	EXCHANGE		251,726	250,000	1,937
172967-ME-8	CITIGROUP INC		03/13/2019	CITIGROUP GLOBAL MARKETS		500,000	500,000	
38141G-WZ-3	GOLDMAN SACHS GROUP INC		07/10/2019	MORGAN STANLEY & CO		801,240	750,000	6,247
43800K-AB-3	HOMEWARD OPPORTUNITIES FUND I 19-3 A2		11/26/2019	CREDIT SUISSE FIRST BOSTON		499,997	500,000	1,400
57629W-CE-8	MASSMUTUAL GLOBAL FUNDIN		01/02/2019	MORGAN STANLEY & CO		722,445	750,000	688
59166E-AB-1	METLIFE SECURITIZATION TRUST 19-1A A1A		04/26/2019	CREDIT SUISSE FIRST BOSTON		254,539	250,000	755
64830D-AB-9	NEW RESIDENTIAL MORTGAGE LOAN 19-2A A1		04/09/2019	WELLS FARGO FINANCIAL		768,372	750,000	3,630
828807-DF-1	SIMON PROPERTY GROUP LP		09/04/2019	BANK OF AMERICA		247,325	250,000	
857477-BD-4	STATE STREET CORP		07/10/2019	US BANCORP		276,903	250,000	1,122
86212X-AB-6	STORE MASTER FUNDING LLC 19-1 A2		11/06/2019	CREDIT SUISSE FIRST BOSTON		249,997	250,000	
89178B-AB-0	TOWD POINT MORTGAGE TRUST 19-4 A2		11/04/2019	BANK OF AMERICA		1,015,926	1,000,000	3,340
89612L-AB-2	TRICON AMERICAN HOMES 19-SFR1 B		09/16/2019	DEUTSCHE BANK		249,990	250,000	
904764-BH-9	UNILEVER CAPITAL CORP		09/03/2019	BANK OF AMERICA		247,748	250,000	
95000U-2D-4	WELLS FARGO & COMPANY		03/19/2019	WELLS FARGO FINANCIAL		1,029,930	1,000,000	6,571
22546Q-AP-2	CREDIT SUISSE NEW YORK	D	01/07/2019	MORGAN STANLEY & CO		245,140	250,000	3,019
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,158,667	9,000,000	29,796
8399997. Total - Bonds - Part 3						13,993,125	13,485,814	55,329
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						13,993,125	13,485,814	55,329
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
00287Y-10-9	ABBVIE INC		07/01/2019	WEEDEN & CO	700.000	51,084		
110122-10-8	BRISTOL-MYERS SQUIBB CO		04/08/2019	WEEDEN & CO	1,200.000	56,173		
459200-10-1	INTL BUSINESS MACHINES CORP		09/24/2019	STIFEL-HANIFEN DIVIS	100.000	14,208		
49456B-10-1	KINDER MORGAN INC		04/08/2019	WEEDEN & CO	2,900.000	57,781		
60871R-20-9	MOLSON COORS BREWING CO CL B		09/24/2019	STIFEL-HANIFEN DIVIS	6,500.000	363,745		
69351T-10-6	PPL CORPORATION		09/24/2019	STIFEL-HANIFEN DIVIS	1,100.000	34,777		
88579Y-10-1	3M COMPANY		04/08/2019	WEEDEN & CO	200.000	42,990		
949746-10-1	WELLS FARGO & CO		09/24/2019	VARIOUS	8,300.000	396,041		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,016,799	XXX	
46434G-10-3	ISHARES CORE MSCI EMERGING		12/20/2019	VARIOUS	36,300.000	1,883,222		
97717X-70-1	WISDOMTREE EUROPE HEDGED EQUITY		12/20/2019	MORGAN STANLEY & CO	38,300.000	2,633,761		
9499999. Subtotal - Common Stocks - Mutual Funds						4,516,983	XXX	
9799997. Total - Common Stocks - Part 3						5,533,782	XXX	
9799998. Total - Common Stocks - Part 5						34,493	XXX	
9799999. Total - Common Stocks						5,568,275	XXX	
9899999. Total - Preferred and Common Stocks						5,568,275	XXX	
9999999 - Totals						19,561,400	XXX	55,329

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36179T-7L-3	GOVERNMENT NATL MTG ASSOC II #MA5399		12/01/2019	PAYDOWN		566,129	566,129	584,484	569,870		(3,741)		(3,741)		566,129				16,379	08/20/2048
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449		12/01/2019	PAYDOWN		26,200	26,200	27,256	26,280		(80)		(80)		26,200				468	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245		12/01/2019	PAYDOWN		16,775	16,775	16,778	16,776		(1)		(1)		16,775				572	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523		12/01/2019	PAYDOWN		33,466	33,466	34,815	33,741		(275)		(275)		33,466				1,125	11/15/2040
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03 34 PM		12/01/2019	PAYDOWN		6,824	6,824	7,043	6,845		(20)		(20)		6,824				147	04/20/2033
38373V-7A-2	GOVERNMENT NATIONAL MORTGAGE A 02 75 LA		05/01/2019	PAYDOWN		2,725	2,725	2,817	2,725						2,725				29	10/20/2032
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09 15 NK		12/01/2019	PAYDOWN		2,352	2,352	2,416	2,364		(12)		(12)		2,352				56	12/20/2038
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09 66 EJ		12/01/2019	PAYDOWN		3,224	3,224	3,362	3,236		(13)		(13)		3,224				74	07/16/2039
38376G-DN-7	GOVERNMENT NATIONAL MORTGAGE A 10 18 C		12/01/2019	PAYDOWN		22,240	22,240	23,338	22,323		(83)		(83)		22,240				619	03/16/2051
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA		12/01/2019	PAYDOWN		3,049	3,049	3,154	3,055		(7)		(7)		3,049				68	01/16/2040
38377V-2M-7	GOVERNMENT NATIONAL MORTGAGE A 11 71 QE		12/01/2019	PAYDOWN		15,723	15,723	16,460	15,860		(137)		(137)		15,723				333	09/16/2040
912828-U8-1	UNITED STATES TREASURY NOTE		05/21/2019	VARIOUS		323,427	325,000	326,868	326,147		(144)		(144)		326,003		(2,576)	(2,576)	2,539	12/31/2021
0599999. Subtotal - Bonds - U.S. Governments						1,022,134	1,023,707	1,048,791	1,029,222		(4,513)		(4,513)		1,024,710		(2,576)	(2,576)	22,409	XXX
652233-GA-9	NEWPORT NEWS VA		05/21/2019	FHN FINANCIAL CAPITAL MARKETS		269,250	250,000	309,655	268,970		(2,742)		(2,742)		266,228		3,022	3,022	9,097	09/01/2022
933420-BX-8	WALTON CNTY GA SCH DIST		08/01/2019	MATURITY		250,000	250,000	301,908	254,427		(4,427)		(4,427)		250,000				12,500	08/01/2019
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						519,250	500,000	611,563	523,397		(7,169)		(7,169)		516,228		3,022	3,022	21,597	XXX
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL		12/01/2019	SINK FUND PAYMENT		9,274	9,274	9,239	9,273		2		2		9,274				159	02/01/2042
182618-MU-9	CLARKSVILLE TN WTR SWR & GAS R		05/21/2019	BLAYLOCK & PARTNERS L.P.		190,190	180,000	198,128	192,068		(2,254)		(2,254)		189,814		376	376	7,300	02/01/2022
19986T-AU-8	COMANCHE CNTY OK EDUCTNL FACSA		05/21/2019	SWBC CAPITAL MARKETS GROUP		599,005	550,000	612,821	599,358		(3,776)		(3,776)		595,582		3,423	3,423	10,511	12/01/2023
235036-SJ-0	DALLAS-FORT WORTH TX INTERNATI		05/21/2019	JP MORGAN SECURITIES INC.		262,155	250,000	305,085	263,488		(2,860)		(2,860)		260,628		1,527	1,527	7,014	11/01/2021
3128MM-AS-2	FEDERAL HOME LN MTG CORP #G18016		10/01/2019	PAYDOWN		2,286	2,286	2,331	2,287						2,286				45	10/01/2019
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323		12/01/2019	PAYDOWN		6,939	6,939	7,142	6,972		(34)		(34)		6,939				167	09/01/2024
31294K-YB-5	FEDERAL HOME LN MTG CORP #E01606		04/01/2019	PAYDOWN		1,502	1,502	1,526	1,502						1,502				13	04/01/2019
3131XJ-F9-8	UMBS - POOL ZL2892		12/01/2019	PAYDOWN		22,951	22,951	23,461	22,971		(19)		(19)		22,951				519	04/01/2042
3131XJ-G2-2	UMBS - POOL ZL2917		12/01/2019	PAYDOWN		44,236	44,236	45,218	44,312		(76)		(76)		44,236				762	04/01/2042
3131XQ-5Z-5	UMBS - POOL ZL8964		12/01/2019	PAYDOWN		33,712	33,712	35,413	33,878		(166)		(166)		33,712				700	01/01/2045
3131XQ-VR-4	UMBS - POOL ZL8724		12/01/2019	PAYDOWN		24,651	24,651	25,606	24,739		(88)		(88)		24,651				523	11/01/2044
31329K-X9-0	UMBS - POOL ZA2504		12/01/2019	PAYDOWN		66,031	66,031	64,618	65,920		112		112		66,031				1,325	04/01/2038
3132A1-AW-4	UMBS - POOL ZS0921		12/01/2019	PAYDOWN		7,067	7,067	7,404	7,093		(25)		(25)		7,067				184	10/01/2035
3132A4-6S-2	UMBS - POOL ZS4481		12/01/2019	PAYDOWN		31,979	31,979	32,688	32,027		(49)		(49)		31,979				677	04/01/2042
3136A7-GW-6	FANNIE MAE 12 67 KA		12/01/2019	PAYDOWN		30,907	30,907	32,548	31,198		(291)		(291)		30,907				725	05/25/2041
3136A7-QU-9	FANNIE MAE 12 86 CF		12/25/2019	PAYDOWN		28,917	28,917	28,953	28,927		(10)		(10)		28,917				479	04/25/2039
3136AD-EF-2	FANNIE MAE 13 36 AG		12/01/2019	PAYDOWN		24,564	24,564	25,071	24,618		(54)		(54)		24,564				403	12/25/2036
3136AJ-6B-7	FANNIE MAE 14 27 NV		12/01/2019	PAYDOWN		18,238	18,238	18,862	18,282		(44)		(44)		18,238				298	06/25/2027
3136AK-DG-5	FANNIE MAE 14 36 QB		12/01/2019	PAYDOWN		20,586	20,586	21,065	20,632		(46)		(46)		20,586				347	09/25/2033
3136AK-P4-9	FANNIE MAE 14 54 PN		12/01/2019	PAYDOWN		16,072	16,072	16,740	16,162		(90)		(90)		16,072				362	08/25/2043
3136AL-MX-6	FANNIE MAE 14 73 PJ		12/01/2019	PAYDOWN		21,877	21,877	22,598	21,990		(113)		(113)		21,877				390	12/25/2043
31376K-GX-8	UMBS - POOL 357614		09/01/2019	PAYDOWN		2,570	2,570	2,617	2,570						2,570				48	09/01/2019
31376K-LZ-7	UMBS - POOL 357744		12/01/2019	PAYDOWN		4,872	4,872	4,808	4,853		18		18		4,872				94	04/01/2020
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P KF03 A		12/25/2019	PAYDOWN		19,902	19,902	19,902	19,902						19,902				80	01/25/2021
3137BC-R6-7	FREDDIE MAC 4374 CE		12/01/2019	PAYDOWN		15,163	15,163	15,847	15,224		(62)		(62)		15,163				317	12/15/2043
3137BD-ZX-7	FREDDIE MAC 4387 KG		08/01/2019	PAYDOWN		12,487	12,487	13,185	12,661		(174)		(174)		12,487				169	02/15/2039
3138EN-2N-8	UMBS - POOL AL6180		12/01/2019	PAYDOWN		89,439	89,439	96,007	89,990		(551)		(551)		89,439				1,952	01/01/2045
3138EP-WS-9	UMBS - POOL AL6956		12/01/2019	PAYDOWN		55,698	55,698	57,917	55,857		(160)		(160)		55,698				1,279	06/01/2045
3138M9-PE-5	UMBS - POOL AP5820		12/01/2019	PAYDOWN		71,769	71,769	75,559	72,298		(529)		(529)		71,769				1,322	11/01/2042
3138W1-GD-3	UMBS - POOL AR3795		12/01/2019	PAYDOWN		11,600	11,600	11,943	11,609		(9)		(9)		11,600				183	02/01/2043
3138W4-M2-4	UMBS - POOL AR6676		12/01/2019	PAYDOWN		97,813	97,813	101,420	98,033		(219)		(219)		97,813				1,489	02/01/2043
3138WE-KE-8	UMBS - POOL AS4792		12/01/2019	PAYDOWN		60,143	60,143	60,425			(17)		(17)		60,143				1,009	04/01/2045
3138X0-YU-6	UMBS - POOL AU1622		12/01/2019	PAYDOWN		245,942	245,942	243,867	245,763		178		178		245,942				5,799	07/01/2043
31393R-TE-0	FREDDIE MAC 2631 DA		12/01/2019	PAYDOWN		2,997	2,997	2,971	2,994		3		3		2,997				57	06/15/2033
31394K-L3-6	FREDDIE MAC 2682 TF		12/15/2019	PAYDOWN		16,093	16,093	16,219	16,102		(8)		(8)		16,093				257	10/15/2033
31394R-Y6-0	FREDDIE MAC 2761 QB		12/01/2019	PAYDOWN		5,349	5,349	5,476	5,377		(28)		(28)		5,349				121	12/15/2033
31396Y-SH-6	FANNIE MAE 08 17 DP		12/01/2019	PAYDOWN		3,223	3,223	3,367	3,239		(17)		(17)		3,223				76	02/25/2038

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
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	11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31397C-V5-5	FREDDIE MAC 3239 EF		12/15/2019	PAYDOWN		21,558	21,558	21,595	21,562		(4)		(4)		21,558				288	11/15/2036
31398C-D4-7	FREDDIE MAC 3527 DA		12/01/2019	PAYDOWN		3,395	3,395	3,521	3,418		(23)		(23)		3,395				71	04/15/2029
31398S-CH-4	FANNIE MAE 10 122 AC		12/01/2019	PAYDOWN		9,866	9,866	10,327	9,920		(54)		(54)		9,866				201	08/25/2022
31402C-V7-4	UMBS - POOL 725238		12/01/2019	PAYDOWN		3,292	3,292	3,083	3,271		20		20		3,292				88	03/01/2034
3140GS-PD-8	UMBS - POOL BH4019		12/01/2019	PAYDOWN		235,374	235,374	247,143	236,603		(1,229)		(1,229)		235,374				6,371	09/01/2047
31417S-AP-5	UMBS - POOL AC5413		12/01/2019	PAYDOWN		13,192	13,192	13,658	13,273		(81)		(81)		13,192				325	10/01/2024
31418C-YN-8	UMBS - POOL MA3416		12/01/2019	PAYDOWN		144,843	144,843	150,586	145,862		(1,019)		(1,019)		144,843				4,203	07/01/2048
31418N-QV-5	UMBS - POOL AD1367		12/01/2019	PAYDOWN		5,177	5,177	5,402	5,199		(22)		(22)		5,177				128	03/01/2025
31418P-6M-2	UMBS - POOL AD2675		12/01/2019	PAYDOWN		8,059	8,059	8,409	8,094		(35)		(35)		8,059				198	03/01/2025
31418P-K7-9	UMBS - POOL AD2117		12/01/2019	PAYDOWN		11,573	11,573	12,076	11,642		(69)		(69)		11,573				204	03/01/2025
45129W-JC-5	IDAHO ST HSG & FIN ASSN		04/10/2019	MORGAN STANLEY & CO		252,090	250,000	301,263	254,375		(2,276)		(2,276)		252,098		(8)	(8)	9,271	07/15/2021
491313-7A-4	KENTUCKY ST INFRASTRUCTURE AUT		04/10/2019	MESIROW FINANCIAL INC.		450,096	425,000	467,249	453,132		(3,733)		(3,733)		449,399		697	697	14,816	02/01/2021
57390E-EY-9	MARTIN CNTY FL UTILITIES SYS R		03/21/2019	FHN FINANCIAL CAPITAL MARKETS		847,768	710,000	873,485	841,449		(3,479)		(3,479)		837,971		9,798	9,798	16,863	10/01/2029
57390E-EZ-6	MARTIN CNTY FL UTILITIES SYS R		03/08/2019	BAUM (GEORGE K.) & CO		502,036	425,000	519,507	501,047		(1,758)		(1,758)		499,288		2,747	2,747	9,503	10/01/2030
59261A-UP-0	MET TRANSPRTN AUTH NY REVENUE		05/21/2019	GREAT PACIFIC SECURITIES		500,781	445,000	511,127	497,318		(5,157)		(5,157)		492,160		8,620	8,620	11,619	11/15/2022
604160-GB-4	MINNESOTA ST HSG FIN AGY HOMEO		12/01/2019	SINK FUND PAYMENT		27,903	27,903	27,903	27,903						27,903				411	11/01/2044
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU		07/01/2019	SINK FUND PAYMENT		25,000	25,000	26,865	25,097		(97)		(97)		25,000				700	01/01/2031
625914-HB-5	MUNI ENERGY AGY OF NEBRASKA		05/21/2019	RBC CAPITAL MARKETS		272,858	250,000	280,918	273,481		(2,769)		(2,769)		270,711		2,146	2,146	8,056	04/01/2022
708796-3D-7	PENNSYLVANIA ST HSG FIN AGY SF		12/26/2019	SINK FUND PAYMENT		45,000	45,000	48,221	45,362		(362)		(362)		45,000				1,275	10/01/2046
79575D-B4-1	SALT RIVER AZ PROJ AGRIC IMPT		01/01/2019	PREREFUNDED		250,000	250,000	279,148	250,000						250,000				6,250	01/01/2032
880558-HN-4	TENNESSEE ST SCH BOND AUTH		03/07/2019	JANNEY MONTGOMERY SCOTT		294,090	250,000	303,210	286,326		(945)		(945)		285,381		8,709	8,709	4,514	11/01/2029
89602N-ZF-4	TRIBOROUGH NY BRIDGE & TUNNEL		05/21/2019	RAMIREZ & CO INC		280,245	250,000	309,910	274,372		(2,381)		(2,381)		271,993		8,252	8,252	6,528	11/15/2024
914440-QD-7	UNIV OF MASSACHUSETTS MA BLDGA		03/08/2019	M&T SECURITIES INC		294,766	250,000	304,014	286,660		(967)		(967)		285,692		9,076	9,076	4,549	11/01/2029
3199999. Subtotal - Bonds - U.S. Special Revenues						6,677,161	6,166,081	6,996,667	6,599,535		(37,896)		(37,896)		6,621,798		55,363	55,363	153,587	XXX
0258M0-DX-4	AMERICAN EXPRESS CREDIT		05/22/2019	MARKETAXESS		249,588	250,000	251,040	250,377		(91)		(91)		250,287		(699)	(699)	4,514	09/14/2020
06054M-AB-9	BANC OF AMERICA COMM MOR 16-UB10 A2		11/08/2019	BARCLAYS CAPITAL		251,123	250,000	257,499	253,459		(1,413)		(1,413)		252,047		(924)	(924)	6,467	07/15/2049
06406H-CZ-0	BANK OF NY MELLON CORP		05/21/2019	MORGAN STANLEY & CO		249,093	250,000	249,610	249,907		32		32		249,939		(846)	(846)	4,016	02/24/2020
07274N-AE-3	BAYER US FINANCE II LLC		02/28/2019	PARIBAS CORPORATION		499,025	500,000	498,370	498,505		48		48		498,553		472	472	4,252	12/15/2023
097023-AZ-8	BOEING CO		03/25/2019	KEY BANC CAPITAL MARKETS		254,285	250,000	248,020	249,739		54		54		249,793		4,492	4,492	7,516	02/15/2020
12592X-AZ-9	COMM MORTGAGE TRUST 15 CR22 A2		12/01/2019	PAYDOWN		153,055	153,055	158,149	154,218		(1,163)		(1,163)		153,055				4,020	03/10/2048
14314A-AH-2	CARMAX AUTO OWNER TRUST 18-1 A2B		03/26/2019	VARIOUS		1,841,437	1,841,703	1,841,703	1,841,703						1,841,703		(266)	(266)	12,141	05/17/2021
151020-AQ-7	CELGENE CORP		11/22/2019	EXCHANGE		251,726	250,000	251,528	250,552		(300)		(300)		250,251		1,474	1,474	9,374	08/15/2020
24422E-SY-6	JOHN DEERE CAPITAL CORP		05/21/2019	MORGAN STANLEY & CO		249,303	250,000	249,790	249,933		17		17		249,950		(647)	(647)	5,096	07/14/2020
260003-AJ-7	DOVER CORP		12/04/2019	CALLED BY ISSUER at 103.066		257,665	250,000	280,483	257,028		(3,342)		(3,342)		253,685		(3,685)	(3,685)	21,192	03/01/2021
26442E-AA-8	DUKE ENERGY OHIO INC		04/01/2019	MATURITY		250,000	250,000	270,913	250,668		(668)		(668)		250,000				6,813	04/01/2019
40428H-PR-7	HSBC USA INC		05/21/2019	MORGAN STANLEY & CO		249,240	250,000	249,755	249,940		20		20		249,960		(720)	(720)	4,210	03/05/2020
43800K-AB-3	HOMEWARD OPPORTUNITIES FUND I 19-3 A2		12/06/2019	PAYDOWN		11,815	11,815	11,815							11,815				28	11/25/2059
46625H-LW-8	JPMORGAN CHASE & CO		08/27/2019	TENDER OFFER		251,413	250,000	251,235	250,384		(179)		(179)		250,205		1,207	1,207	4,660	06/23/2020
46641J-AT-3	JPMBB COMMERCIAL MORTGAGE 14 C18 A2		01/01/2019	PAYDOWN		2,936	2,936	3,024	2,936						2,936				7	02/15/2047
565849-AN-6	MARATHON OIL CORP		10/03/2019	CALLED BY ISSUER at 100.400		251,000	250,000	249,458	249,838		86		86		249,924		76	76	6,662	06/01/2020
57636Q-AA-2	MASTERCARD INC		04/01/2019	MATURITY		250,000	250,000	251,840	250,128		(128)		(128)		250,000				2,500	04/01/2019
59166E-AB-1	METLIFE SECURITIZATION TRUST 19-1A A1A		12/01/2019	PAYDOWN		29,898	29,898	30,441			(40)		(40)		29,898				422	04/25/2058
61766C-AA-7	MORGAN STANLEY CAPITAL I TR 16 UBS9 A1		10/01/2019	PAYDOWN		136,433	136,433	136,431	136,431		3		3		136,433				1,953	03/15/2049
64830D-AB-9	NEW RESIDENTIAL MORTGAGE LOAN 19-2A A1		12/01/2019	PAYDOWN		111,502	111,502	114,234			(226)		(226)		111,502				1,941	12/25/2057
744448-CC-3	PUBLIC SERVICE COLORADO		03/29/2019	CALLED BY ISSUER at 100.398		250,995	250,000	251,030	250,054		(32)		(32)		250,022		(22)	(22)	5,194	06/01/2019
79548K-UV-8	SALOMON BROTHERS MORTGAGE 97 HUD1 B3		12/01/2019	PAYDOWN			3,954												121	12/25/2030
86212X-AB-6	STORE MASTER FUNDING LLC 19-1 A2		12/20/2019	PAYDOWN		429	429	429			1		1		429				2	11/20/2049
89238K-AC-6	TOYOTA AUTO RECEIVABLES OWNER 17-D A2B		03/20/2019	VARIOUS		283,547	283,648	283,648	283,648						283,648		(101)	(101)	1,629	08/17/2020
904764-AQ-0	UNILEVER CAPITAL CORP		03/06/2019	MATURITY		250,000	250,000	253,830	250,190		(190)		(190)		250,000				2,750	03/06/2019
92938J-AB-8	WF-RBS COMMERCIAL MORTGAGE TR 13 UBS1 A2		10/01/2019	PAYDOWN		3,699	3,699	3,826	3,699						3,699				89	03/15/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
94989C-AW-1	WELLS FARGO COMMERCIAL MORT 15 C26 A3		12/01/2019	PAYDOWN		20,043	20,043	20,523	20,095		(52)		(52)		20,043				538	02/15/2048
046353-AF-5	ASTRAZENECA PLC	D	05/21/2019	JP MORGAN SECURITIES INC.		249,290	250,000	250,648	250,115		(63)		(63)		250,051		(761)	(761)	3,318	09/18/2019
22546Q-AN-7	CREDIT SUISSE NEW YORK	D	05/09/2019	MARKETAXESS		249,955	250,000	252,000	250,264		(232)		(232)		250,034		(78)	(78)	2,588	05/28/2019
902674-XJ-4	UBS AG LONDON	D	12/19/2019	MIZUHO SECURITIES USA LLC		1,002,660	1,000,000	1,000,000	1,000,000						1,000,000		2,662	2,662	31,382	12/01/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,111,155	8,099,115	8,171,272	7,953,811		(7,858)		(7,858)		8,099,862		1,634	1,634	155,395	XXX
8399997. Total - Bonds - Part 4						16,329,700	15,788,903	16,828,293	16,105,965		(57,436)		(57,436)		16,262,598		57,443	57,443	352,988	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						16,329,700	15,788,903	16,828,293	16,105,965		(57,436)		(57,436)		16,262,598		57,443	57,443	352,988	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
025537-10-1	AMERICAN ELECTRIC POWER		09/24/2019	VARIOUS	5,300.000	473,445		247,868	396,122	(148,254)			(148,254)		247,868		225,576	225,576	8,040	
17275R-10-2	CISCO SYSTEMS INC		07/01/2019	WEEDEN & CO	1,100.000	60,170		23,871	47,663	(23,792)			(23,792)		23,871		36,299	36,299	748	
237194-10-5	DARDEN RESTAURANTS INC		09/24/2019	STIFEL-HANIFEN DIVIS	400.000	47,201		18,334	39,944	(21,610)			(21,610)		18,334		28,867	28,867	952	
369604-10-3	GENERAL ELECTRIC CO		04/08/2019	WEEDEN & CO	10,300.000	95,112		285,764	77,971	207,793			207,793		285,764		(190,652)	(190,652)	4,464	
46625H-10-0	JP MORGAN CHASE & COMPANY		09/24/2019	STIFEL-HANIFEN DIVIS	300.000	35,178		10,604	29,286	(18,682)			(18,682)		10,604		24,574	24,574	720	
500754-10-6	KRAFT HEINZ COMPANY		09/24/2019	STIFEL-HANIFEN DIVIS	3,600.000	100,224		209,469	154,944	54,525			54,525		209,469		(109,245)	(109,245)	4,320	
532457-10-8	ELI LILLY & CO		03/11/2019	SPLIT-OFF	517.000	30,235		30,235	59,827	(29,592)			(29,592)		30,235				333	
580135-10-1	MCDONALDS CORP		09/24/2019	STIFEL-HANIFEN DIVIS	400.000	84,934		34,588	71,028	(36,440)			(36,440)		34,588		50,346	50,346	1,392	
594918-10-4	MICROSOFT CORP		09/24/2019	STIFEL-HANIFEN DIVIS	500.000	68,663		13,309	50,785	(37,476)			(37,476)		13,309		55,354	55,354	690	
871829-10-7	SYSCO CORP		09/24/2019	STIFEL-HANIFEN DIVIS	600.000	47,179		18,573	37,596	(19,022)			(19,022)		18,573		28,606	28,606	702	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,042,341	XXX	892,615	965,166	(72,550)			(72,550)		892,615		149,725	149,725	22,361	XXX
9799997. Total - Common Stocks - Part 4						1,042,341	XXX	892,615	965,166	(72,550)			(72,550)		892,615		149,725	149,725	22,361	XXX
9799998. Total - Common Stocks - Part 5						81,863	XXX	34,493							34,493		47,370	47,370		XXX
9799999. Total - Common Stocks						1,124,204	XXX	927,108	965,166	(72,550)			(72,550)		927,108		197,095	197,095	22,361	XXX
9899999. Total - Preferred and Common Stocks						1,124,204	XXX	927,108	965,166	(72,550)			(72,550)		927,108		197,095	197,095	22,361	XXX
9999999 - Totals						17,453,904	XXX	17,755,401	17,071,131	(72,550)	(57,436)		(129,986)		17,189,706		254,538	254,538	375,349	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
8399998. Total - Bonds																				
8999998. Total - Preferred Stocks																				
28414H-10-3	ELANCO ANIMAL HEALTH INC		03/11/2019	SPLIT-OFF	04/08/2019	VARIOUS	2,332.755	30,235	77,700	30,235							47,464	47,464		
929740-10-8	WABTEC CORP		02/26/2019	SPINOFF	04/08/2019	VARIOUS	55.321	4,258	4,163	4,258							(94)	(94)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								34,493	81,863	34,493							47,370	47,370		
9799998. Total - Common Stocks								34,493	81,863	34,493							47,370	47,370		
9899999. Total - Preferred and Common Stocks								34,493	81,863	34,493							47,370	47,370		
9999999 - Totals								34,493	81,863	34,493							47,370	47,370		

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
99C001-79-1	United Ohio Insurance Company		13072	34-1008736	2CIB1	NO		205,673,769		500,000.000	100.0
14741*-10-5	Casco Indemnity Company		25950	01-0407315	2CIB1	NO		17,394,786		25,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer								223,068,555		XXX	XXX
156418-10-5	Centurion Financial Inc.		00000	34-1115309	2CIB2	NO				500.000	100.0
67769#-10-6	Ohio United Agency Inc		00000	34-1026454	2CIB2	NO		25,059	25,059	223.000	100.0
91134*-10-8	United Premium Budget Service Inc.		00000	34-1018102	2CIB2	NO		1,002	1,002	50.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								26,061	26,061	XXX	XXX
1899999. Total Common Stocks								223,094,616	26,061	XXX	XXX
1999999 - Totals								223,094,616	26,061	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
			Total	5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citizens Bank	Providence, Rhode Island	SD		16,728		252,231	XXX
Fifth Third Bank	Cincinnati, Ohio	SD		11,457			XXX
Fifth Third Bank	Cincinnati, Ohio			30,577		1	XXX
United Bank, N.A.	Bucyrus, Ohio		0.295	11,836		4,686,899	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	70,598		4,939,131	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	70,598		4,939,131	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,310	XXX
0599999 Total - Cash		XXX	XXX	70,598		4,940,441	XXX

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

1.	January	7,465,015	4.	April	2,947,142	7.	July	3,508,080	10.	October	4,348,137
2.	February	5,704,705	5.	May	3,970,620	8.	August	3,893,687	11.	November	3,473,877
3.	March	2,062,083	6.	June	2,065,337	9.	September	1,501,341	12.	December	4,940,441

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
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
60934N-87-2	FEDERATED TREASURY OBLIGA-SS		12/17/2019	0.000		1,440,649	2,694	
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,440,649	2,694	
8899999 - Total Cash Equivalents						1,440,649	2,694	

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
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	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	250,000	266,890		
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	1,363,415	1,457,468		
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	FOR THE BENEFIT OF VA POLICYHOLDERS			265,708	273,015
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,613,415	1,724,358	265,708	273,015
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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