PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020
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	328,452	0.092	328,452		328,452	0.092
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,884,546	0.526	1,884,547		1,884,547	0.526
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	7,382,222	2.060	7,382,222		7,382,222	2.060
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	35,078,679	9.788	35,078,681		35,078,681	9.789
1.06 Industrial and miscellaneous	29,048,543	8.106	29,048,541		29,048,541	8.106
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	73,722,442	20.571	73,722,443		73,722,443	20.573
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)	15,601,137	4.353	15,601,137		15,601,137	4.354
3.02 Industrial and miscellaneous Other (Unaffiliated)	374,202	0.104	374,202		374,202	0.104
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	242,368,556	67.630	242,342,491		242,342,491	67.628
3.05 Mutual funds	11,988,776	3.345	11,988,776		11,988,776	3.346
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	270,332,671	75.434	270,306,606		270,306,606	75.432
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	7,799,734	2.176	7,799,734		7,799,734	2.177
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	7,799,734	2.176	7,799,734		7,799,734	2.177
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	4,098,472	1.144	4,098,472		4,098,472	1.144
6.02 Cash equivalents (Schedule E, Part 2)	2,418,759	0.675	2,418,759		2,418,759	0.675
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	6,517,231	1.819	6,517,231		6,517,231	1.819
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	358,372,078	100.000	358,346,014		358,346,014	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		7,670,910
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	843,077	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		843,077
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	714,253	
	8.2 Totals, Part 3, Column 9		714,253
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		7,799,734
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		7,799,734

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		317,070,587
2.	Cost of bonds and stocks acquired, Part 3, Column 7		23,632,040
3.	Accrual of discount		49,200
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	20,890,730	
	4.4. Part 4, Column 11	(341,419)	20,549,311
5.	Total gain (loss) on disposals, Part 4, Column 19		116,509
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		16,819,155
7.	Deduct amortization of premium		565,715
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		22,337
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		344,055,114
12.	Deduct total nonadmitted amounts		26,065
13.	Statement value at end of current period (Line 11 minus Line 12)		344,029,049

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	328,452	346,241	331,772	322,835
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	328,452	346,241	331,772	322,835
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,884,546	1,998,844	1,953,903	1,750,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	7,382,222	7,916,132	7,800,262	7,250,000
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	35,078,679	36,836,145	36,592,578	33,554,775
Industrial and Miscellaneous, SVO	8. United States	27,802,164	29,944,990	27,841,853	27,645,805
Identified Funds, Unaffiliated Bank	9. Canada				
Loans and Hybrid Securities	10. Other Countries	1,246,377	1,306,076	1,244,033	1,250,000
(unaffiliated)	11. Totals	29,048,541	31,251,066	29,085,886	28,895,805
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	73,722,440	78,348,428	75,764,401	71,773,415
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	27,788,416	27,788,415	19,602,496	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries	175,700	175,700	298,118	
	23. Totals	27,964,116	27,964,115	19,900,614	
Parent, Subsidiaries and Affiliates	24. Totals	242,368,556	242,368,556	30,880,924	
	25. Total Common Stocks	270,332,672	270,332,671	50,781,538	
	26. Total Stocks	270,332,672	270,332,671	50,781,538	
	27. Total Bonds and Stocks	344,055,112	348,681,099	126,545,939	

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	1,140,201	149,927	53,721	24,564		XXX	1,368,413	1.8	1,401,049	2.0	1,368,413	
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	1,140,201	149,927	53,721	24,564		XXX	1,368,413	1.8	1,401,049	2.0	1,368,413	
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		532,126	561,804	790,616		XXX	1,884,546	2.5	1,110,224	1.5	1,884,547	(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		532,126	561,804	790,616		XXX	1,884,546	2.5	1,110,224	1.5	1,884,547	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	253,287	4,256,264	2,400,531	312,476	159,665	XXX	7,382,223	9.9	7,417,620	10.3	7,382,222	1
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	253,287	4,256,264	2,400,531	312,476	159,665	XXX	7,382,223	9.9	7,417,620	10.3	7,382,222	1
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,033,085	15,739,505	9,207,944	5,030,923	1,067,224	XXX	35,078,681	46.9	29,046,757	40.5	35,078,681	
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	4,033,085	15,739,505	9,207,944	5,030,923	1,067,224	XXX	35,078,681	46.9	29,046,757	40.5	35,078,681	

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	4,465,703	9,592,881	7,733,361	976,331		XXX	22,768,276	30.5	30,574,926	42.6	16,609,679	6,158,597
6.2 NAIC 2	999,212	1,492,171	3,538,946			XXX	6,030,329	8.1	2,235,605	3.1	5,787,120	243,209
6.3 NAIC 3		249,936				XXX	249,936	0.3			249,936	
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	5,464,915	11,334,988	11,272,307	976,331		XXX	29,048,541	38.9	32,810,531	45.7	22,646,735	6,401,806
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) 9,892,276	30,270,703	19,957,361	7,134,910	1,226,889		68,482,139	91.6	XXX	XXX	62,323,542	6,158,597
11.2 NAIC 2	(d) 999,212	1,492,171	3,538,946				6,030,329	8.1	XXX	XXX	5,787,120	243,209
11.3 NAIC 3	(d)	249,936					249,936	0.3	XXX	XXX	249,936	
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	10,891,488	32,012,810	23,496,307	7,134,910	1,226,889		(b) 74,762,404	100.0	XXX	XXX	68,360,598	6,401,806
11.8 Line 11.7 as a % of Col. 7	14.6	42.8	31.4	9.5	1.6		100.0	XXX	XXX	XXX	91.4	8.6
12. Total Bonds Prior Year												
12.1 NAIC 1	7,708,990	30,821,319	26,336,214	3,589,531	1,094,522		XXX	XXX	69,550,576	96.9	63,940,325	5,610,251
12.2 NAIC 2	499,957	1,485,723	249,925				XXX	XXX	2,235,605	3.1	1,745,659	489,946
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	8,208,947	32,307,042	26,586,139	3,589,531	1,094,522		XXX	XXX	(b) 71,786,181	100.0	65,685,984	6,100,197
12.8 Line 12.7 as a % of Col. 9	11.4	45.0	37.0	5.0	1.5		XXX	XXX	100.0	XXX	91.5	8.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	8,986,642	26,910,506	19,040,927	6,158,580	1,226,888		62,323,543	83.4	63,940,325	89.1	62,323,543	XXX
13.2 NAIC 2	999,212	1,248,963	3,538,946				5,787,121	7.7	1,745,659	2.4	5,787,121	XXX
13.3 NAIC 3		249,936					249,936	0.3			249,936	XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	9,985,854	28,409,405	22,579,873	6,158,580	1,226,888		68,360,600	91.4	65,685,984	91.5	68,360,600	XXX
13.8 Line 13.7 as a % of Col. 7	14.6	41.6	33.0	9.0	1.8		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	13.4	38.0	30.2	8.2	1.6		91.4	XXX	XXX	XXX	91.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	905,634	3,360,197	916,434	976,330	1		6,158,596	8.2	5,610,251	7.8	XXX	6,158,596
14.2 NAIC 2		243,208					243,208	0.3	489,946	0.7	XXX	243,208
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	905,634	3,603,405	916,434	976,330	1		6,401,804	8.6	6,100,197	8.5	XXX	6,401,804
14.8 Line 14.7 as a % of Col. 7	14.1	56.3	14.3	15.3	0.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.2	4.8	1.2	1.3	0.0		8.6	XXX	XXX	XXX	XXX	8.6

(a) Includes $ 6,401,805 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 $ 1,039,962 ; 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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,039,962					XXX	1,039,962	1.4			1,039,962	
1.02 Residential Mortgage-Backed Securities	90,717	138,526	53,721	24,564		XXX	307,528	0.4	1,335,294	1.9	307,528	
1.03 Commercial Mortgage-Backed Securities	9,522	11,401				XXX	20,923	0.0	65,756	0.1	20,923	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	1,140,201	149,927	53,721	24,564		XXX	1,368,413	1.8	1,401,050	2.0	1,368,413	
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		532,126	561,804	790,616		XXX	1,884,546	2.5	1,110,224	1.5	1,884,547	(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		532,126	561,804	790,616		XXX	1,884,546	2.5	1,110,224	1.5	1,884,547	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	253,287	4,256,264	2,400,531	312,476	159,665	XXX	7,382,223	9.9	7,417,620	10.3	7,382,222	1
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	253,287	4,256,264	2,400,531	312,476	159,665	XXX	7,382,223	9.9	7,417,620	10.3	7,382,222	1
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,135,985	10,132,954	6,412,885	3,087,850	677,110	XXX	21,446,784	28.7	21,178,629	29.5	21,446,784	
5.02 Residential Mortgage-Backed Securities	2,897,099	5,606,551	2,795,059	1,943,073	390,114	XXX	13,631,896	18.2	7,864,036	11.0	13,631,897	(1)
5.03 Commercial Mortgage-Backed Securities						XXX			4,091	0.0		
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	4,033,084	15,739,505	9,207,944	5,030,923	1,067,224	XXX	35,078,680	46.9	29,046,756	40.5	35,078,681	(1)
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,999,971	7,970,757	5,550,156			XXX	15,520,884	20.8	19,523,723	27.2	13,546,132	1,974,752
6.02 Residential Mortgage-Backed Securities	900,813	1,623,654	660,195	747,979		XXX	3,932,641	5.3	2,380,476	3.3		3,932,641
6.03 Commercial Mortgage-Backed Securities	475,454	1,077,907	4,811,966	228,352		XXX	6,593,679	8.8	6,906,724	9.6	6,349,256	244,423
6.04 Other Loan-Backed and Structured Securities	2,088,678	662,670	249,990			XXX	3,001,338	4.0	3,999,607	5.6	2,751,348	249,990
6.05 Totals	5,464,916	11,334,988	11,272,307	976,331		XXX	29,048,542	38.9	32,810,530	45.7	22,646,736	6,401,806
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	4,429,205	22,892,101	14,925,376	4,190,942	836,775	XXX	47,274,399	63.2	XXX	XXX	45,299,647	1,974,752
11.02 Residential Mortgage-Backed Securities	3,888,629	7,368,731	3,508,975	2,715,616	390,114	XXX	17,872,065	23.9	XXX	XXX	13,939,425	3,932,640
11.03 Commercial Mortgage-Backed Securities	484,976	1,089,308	4,811,966	228,352		XXX	6,614,602	8.8	XXX	XXX	6,370,179	244,423
11.04 Other Loan-Backed and Structured Securities	2,088,678	662,670	249,990			XXX	3,001,338	4.0	XXX	XXX	2,751,348	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	10,891,488	32,012,810	23,496,307	7,134,910	1,226,889		74,762,404	100.0	XXX	XXX	68,360,599	6,401,805
11.09 Line 11.08 as a % of Col. 7	14.6	42.8	31.4	9.5	1.6		100.0	XXX	XXX	XXX	91.4	8.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	4,588,983	23,510,493	19,081,786	1,083,244	965,690	XXX	XXX	XXX	49,230,196	68.6	46,010,035	3,220,161
12.02 Residential Mortgage-Backed Securities	2,289,074	4,739,085	2,146,130	2,276,685	128,832	XXX	XXX	XXX	11,579,806	16.1	9,199,330	2,380,476
12.03 Commercial Mortgage-Backed Securities	276,370	1,362,365	5,108,234	229,602		XXX	XXX	XXX	6,976,571	9.7	6,727,003	249,568
12.04 Other Loan-Backed and Structured Securities	1,054,519	2,695,098	249,990			XXX	XXX	XXX	3,999,607	5.6	3,749,617	249,990
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	8,208,946	32,307,041	26,586,140	3,589,531	1,094,522		XXX	XXX	71,786,180	100.0	65,685,985	6,100,195
12.09 Line 12.08 as a % of Col. 9	11.4	45.0	37.0	5.0	1.5		XXX	XXX	100.0	XXX	91.5	8.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	4,429,205	20,917,349	14,925,377	4,190,942	836,774	XXX	45,299,647	60.6	46,010,035	64.1	45,299,647	XXX
13.02 Residential Mortgage-Backed Securities	2,987,817	5,745,077	2,848,780	1,967,637	390,114	XXX	13,939,425	18.6	9,199,330	12.8	13,939,425	XXX
13.03 Commercial Mortgage-Backed Securities	480,155	1,084,308	4,805,716			XXX	6,370,179	8.5	6,727,003	9.4	6,370,179	XXX
13.04 Other Loan-Backed and Structured Securities	2,088,678	662,670				XXX	2,751,348	3.7	3,749,617	5.2	2,751,348	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	9,985,855	28,409,404	22,579,873	6,158,579	1,226,888		68,360,599	91.4	65,685,985	91.5	68,360,599	XXX
13.09 Line 13.08 as a % of Col. 7	14.6	41.6	33.0	9.0	1.8		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	13.4	38.0	30.2	8.2	1.6		91.4	XXX	XXX	XXX	91.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		1,974,752	(1)		1	XXX	1,974,752	2.6	3,220,161	4.5	XXX	1,974,752
14.02 Residential Mortgage-Backed Securities	900,812	1,623,654	660,195	747,979		XXX	3,932,640	5.3	2,380,476	3.3	XXX	3,932,640
14.03 Commercial Mortgage-Backed Securities	4,821	5,000	6,250	228,352		XXX	244,423	0.3	249,568	0.3	XXX	244,423
14.04 Other Loan-Backed and Structured Securities			249,990			XXX	249,990	0.3	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	905,633	3,603,406	916,434	976,331	1		6,401,805	8.6	6,100,195	8.5	XXX	6,401,805
14.09 Line 14.08 as a % of Col. 7	14.1	56.3	14.3	15.3	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	1.2	4.8	1.2	1.3	0.0		8.6	XXX	XXX	XXX	XXX	8.6

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,440,649		1,440,649	
2. Cost of cash equivalents acquired	35,086,335	1,039,945	34,046,390	
3. Accrual of discount	17	17		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	34,108,242		34,108,242	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,418,759	1,039,962	1,378,797	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	2,418,759	1,039,962	1,378,797	

(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		521,624		201,158	201,158	26,445			(26,445)			6,019
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		11,624,102		7,452,102	7,452,102	687,808			(687,808)			45,018
0299999. Property occupied by the reporting entity - Administrative						12,292,200		7,799,734	7,799,734	714,253			(714,253)		16,600	51,037
0399999. Total Property occupied by the reporting entity						12,292,200		7,799,734	7,799,734	714,253			(714,253)		16,600	51,037
0699999 - Totals						12,292,200		7,799,734	7,799,734	714,253			(714,253)		16,600	51,037

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	02/10/2020	Integrated Building Systems	76,194		72,702	
Building	Bucyrus	OH	02/12/2020	Standard Plumbing & Heating	5,448		5,199	
Building	Bucyrus	OH	02/24/2020	WSA Studio	13,013		12,470	
Building	Bucyrus	OH	05/07/2020	Integrated Building Systems	4,505		4,354	
Building	Bucyrus	OH	05/07/2020	Integrated Building Systems	6,959		6,727	
Building	Bucyrus	OH	05/18/2020	Gilbane	182,423		166,543	
Building	Bucyrus	OH	07/01/2020	WSA	14,275		14,275	
Building	Bucyrus	OH	08/05/2020	Freyman's Finishing Touch	2,694		2,544	
Building	Bucyrus	OH	08/24/2020	Gilbane	49,588		47,803	
Land	Bucyrus	OH	09/01/2020	Wentz Concrete & Salvage	6,000		5,900	
Building	Bucyrus	OH	10/19/2020	Freyman's Finishing Touch	1,845		1,804	
Building	Bucyrus	OH	11/16/2020	Gilbane	428,037		423,968	
Building	Bucyrus	OH	11/20/2020	Standard Plumbing & Heating	4,300		4,282	
Land	Bucyrus	OH	12/04/2020	Scapes by Sarah	4,928		4,908	
Building	Bucyrus	OH	12/09/2020	CSO	11,161		11,037	
Building	Bucyrus	OH	12/31/2020	Security 101	31,707		31,707	
0199999. Acquired by Purchase					843,077		816,223	
0399999 - Totals					843,077		816,223	

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449			4	1.A FE	77,633	109.6340	81,814	74,624	76,875		(280)			4.000	3.130	MON	249	2,985	10/25/2010	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245			4	1.A FE	101,768	107.8600	109,751	101,753	101,753					4.000	3.960	MON	339	4,070	12/21/2010	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523			4	1.A FE	54,987	106.5760	56,332	52,856	54,254		(788)			4.000	3.020	MON	176	2,114	10/25/2010	11/15/2040
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03 34 PM			2	1.A FE	29,967	106.4010	30,896	29,037	29,631		(267)			4.000	3.170	MON	97	1,161	03/23/2010	04/20/2033
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09 66 EJ			2	1.A FE	10,508	106.8930	10,772	10,077	10,424		(212)			4.000	2.470	MON	34	403	11/23/2010	07/16/2039
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA			2	1.A FE	15,461	108.2310	16,175	14,945	15,408		(191)			4.500	3.410	MON	56	673	03/30/2010	01/16/2040
38377V-2M-7	GOVERNMENT NATIONAL MORTGAGE A 11 71 QE			2	1.A FE	19,850	100.9660	19,144	18,961	19,184		(554)			3.500	1.590	MON	55	664	10/29/2014	09/16/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						310,174	XXX	324,884	302,253	307,529		(2,292)			XXX	XXX	XXX	1,006	12,070	XXX	XXX
38376G-DN-7	GOVERNMENT NATIONAL MORTGAGE A 10 18 C			2	1.A FE	21,598	103.7670	21,357	20,582	20,923		(1,143)			4.377	2.790	MON	75	901	01/24/2014	03/16/2051
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						21,598	XXX	21,357	20,582	20,923		(1,143)			XXX	XXX	XXX	75	901	XXX	XXX
0599999. Total - U.S. Government Bonds						331,772	XXX	346,241	322,835	328,452		(3,435)			XXX	XXX	XXX	1,081	12,971	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
419792-ZB-5	HAWAII ST			1	1.C FE	500,000	101.5980	507,990	500,000	500,000					2.145	2.140	FA	4,141		08/06/2020	08/01/2036
70914P-VU-3	PENNSYLVANIA ST			2	1.A FE	292,705	116.5730	291,433	250,000	266,127		(4,364)			5.000	3.010	JD	556	12,500	05/14/2014	06/15/2029
882723-NC-9	TEXAS ST	SD		2	1.A FE	293,823	115.4290	288,573	250,000	265,999		(4,628)			5.000	2.920	AO	3,125	12,500	06/20/2014	10/01/2029
882724-HF-7	TEXAS ST			2	1.A FE	292,475	115.2290	288,073	250,000	290,616		(1,859)			3.952	1.700	AO	2,470	4,940	08/12/2020	10/01/2037
956553-C7-4	WEST VIRGINIA ST			2	1.D FE	574,900	124.5550	622,775	500,000	561,804		(7,300)			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						1,953,903	XXX	1,998,844	1,750,000	1,884,546		(18,151)			XXX	XXX	XXX	12,375	54,940	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,953,903	XXX	1,998,844	1,750,000	1,884,546		(18,151)			XXX	XXX	XXX	12,375	54,940	XXX	XXX
011415-QT-6	ALAMO TX CMNTY CLG DIST	SD		2	1.A FE	275,313	111.0920	277,730	250,000	262,807		(2,901)			4.000	2.670	FA	3,778	10,000	05/25/2016	02/15/2034
022447-P3-4	ALVIN TX INDEP SCH DIST			2	1.A FE	269,335	115.8660	289,665	250,000	265,912		(1,976)			4.000	3.000	FA	3,778	10,000	03/21/2019	02/15/2038
035519-TD-9	ANN ARBOR MI SCH DIST			2	1.A FE	305,038	106.3820	265,955	250,000	258,175		(5,960)			5.000	2.490	MN	2,083	12,500	05/11/2012	05/01/2024
101565-D4-8	BOULDER LARIMER & WELD CNTYS C			2	1.C FE	306,535	117.2410	293,103	250,000	273,688		(5,633)			5.000	2.470	JD	556	12,500	10/08/2014	12/15/2026
115067-JH-4	BROWARD CNTY FL SCH DIST			2	1.D FE	580,480	124.4730	622,365	500,000	566,694		(7,819)			5.000	3.000	JJ	12,500	25,000	03/15/2019	07/01/2041
232760-7V-4	CYPRESS-FAIRBANKS TX INDEP SCH			2	1.A FE	296,633	117.7070	294,268	250,000	271,266		(4,802)			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	1.B FE	299,345	117.9320	294,830	250,000	270,942		(5,000)			5.000	2.730	JD	1,042	12,500	11/06/2014	12/01/2026
346766-RQ-3	FORT BEND CNTY TX			2	1.B FE	301,603	118.9110	297,278	250,000	273,538		(5,283)			5.000	2.600	MS	4,167	12,500	04/15/2015	03/01/2027
402892-CV-3	GUNNISON CO WATERSHED SCH DIST			2	1.C FE	308,013	117.1030	292,758	250,000	274,153		(5,814)			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	1.A FE	302,825	114.8390	287,098	250,000	268,966		(5,776)			5.000	2.460	FA	4,722	12,500	09/30/2014	02/15/2026
432272-FY-3	HILLSBOROUGH CA SCH DIST	@		3	1.A FE	180,438	77.1030	192,758	250,000	183,041		2,603			0.000	2.690	N/A			05/29/2020	09/01/2032
432272-FZ-0	HILLSBOROUGH CA SCH DIST	@		3	1.A FE	173,408	73.9950	184,988	250,000	176,003		2,595			0.000	2.780	N/A			05/29/2020	09/01/2033
432272-GA-4	HILLSBOROUGH CA SCH DIST	@		3	1.A FE	166,323	70.4890	176,223	250,000	168,901		2,578			0.000	2.890	N/A			05/29/2020	09/01/2034
515182-EM-1	LANE OR CMNTY CLG				1.B FE	250,000	102.8120	257,030	250,000	250,000					1.393	1.390	JD	155	1,180	07/31/2020	06/15/2028
516840-WK-7	LAREDO TX INDEP SCH DIST	SD		2	1.A FE	292,353	115.4430	288,608	250,000	266,600		(4,323)			5.000	3.030	FA	5,208	12,500	06/18/2014	08/01/2029
613681-U8-6	MONTGOMERY CNTY TX			2	1.B FE	298,785	114.1380	285,345	250,000	267,732		(5,301)			5.000	2.640	MS	4,167	12,500	09/17/2014	03/01/2027
623040-LS-9	MOUNT SAN ANTONIO CA CMNTY CLG			2	1.C FE	275,043	109.3560	273,390	250,000	274,193		(850)			3.000	1.890	FA	2,771		08/03/2020	08/01/2034
66702R-CN-0	NORTHSIDE TX INDEP SCH DIST			2	1.A FE	293,400	102.7440	256,860	250,000	253,287		(5,168)			5.000	2.850	FA	4,722	12,500	04/26/2012	08/15/2028
707546-RD-1	PENN MANOR PA SCH DIST			2	1.A FE	265,148	108.0630	270,158	250,000	254,964		(1,948)			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	1.B FE	283,480	115.6390	289,098	250,000	269,275		(3,287)			4.000	2.470	JD	833	10,000	06/09/2016	12/01/2031
76541V-KZ-9	RICHMOND VA			2	1.A FE	297,020	105.6140	264,035	250,000	256,350		(5,287)			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	1.C FE	245,988	137.8840	344,710	250,000	289,100		9,309			0.000	3.300	FA			01/20/2016	08/01/2042
797355-6Q-2	SAN DIEGO CA UNIF SCH DIST	@		3	1.C FE	141,138	72.8590	182,148	250,000	157,899		5,699			0.000	3.700	N/A			11/29/2017	07/01/2033
817207-RP-0	SENECA VLY PA SCH DIST			2	1.B FE	265,810	112.7420	281,855	250,000	257,339		(1,620)			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	1.A FE	287,738	115.6390	289,098	250,000	271,655		(3,714)			4.000	2.290	JD	833	10,000	06/17/2016	12/01/2031
937440-DJ-1	WASHINGTON CLACKAMAS & YAMHILL				1.B FE	305,405	120.6710	301,678	250,000	276,308		(5,517)			5.000	2.490	JD	556	12,500	05/06/2015	06/15/2025
986489-JC-7	YORK CNTY SC SCH DIST #1			2	1.C FE	533,665	112.6200	563,100	500,000	523,434		(5,233)			4.000	2.800	MS	6,667	20,000	01/03/2019	03/01/2030
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						7,800,262	XXX	7,916,132	7,250,000	7,382,222		(70,428)			XXX	XXX	XXX	72,635	256,180	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2499999. Total - U.S. Political Subdivisions Bonds						7,800,262	XXX	7,916,132	7,250,000	7,382,222		(70,428)			XXX	XXX	XXX	72,635	256,180	XXX	XXX
017357-B9-4	ALLEGHENY CNTY PA SAN AUTH			2	1.D FE	282,213	113.4300	283,575	250,000	269,637		(3,037)			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	1.A FE	71,881	107.1230	64,274	60,000	61,971		(1,270)			5.000	2.740	JJ	1,500	3,000	05/03/2012	07/01/2024
04048R-UU-8	ARIZONA BRD OF RGTS ST UNIV SY			2	1.C FE	227,622	106.9160	203,140	190,000	196,242		(4,021)			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	1.D FE	290,515	114.3140	285,785	250,000	265,448		(4,225)			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	1.C FE	290,430	121.5630	303,908	250,000	270,497		(3,833)			5.000	3.170	MN	1,597	12,500	05/13/2015	11/15/2028
101029-RK-4	BOSTON MA WTR & SWR COMMISSION			2	1.B FE	308,815	108.7240	271,810	250,000	261,492		(6,060)			5.000	2.420	MN	2,083	12,500	06/14/2012	11/01/2024
116475-3E-2	BROWNSVILLE TX UTILITY SYS REV				1.E FE	250,000	101.4330	253,583	250,000	250,000					1.882	1.880	MS	1,634		07/30/2020	09/01/2031
15504R-GA-1	CENTRL PUGET SOUND WA REGL TRA	SD		2	1.B FE	299,930	119.6810	299,203	250,000	276,006		(4,975)			5.000	2.690	MN	2,083	12,500	12/01/2015	11/01/2031
161036-HH-4	CHARLOTTE NC ARPT REVENUE			2	1.D FE	255,143	100.3450	250,863	250,000	250,000		(315)			5.500	5.240	JJ	6,875	13,750	01/13/2010	07/01/2023
167593-TM-4	CHICAGO IL OHARE INTERNATIONAL			2	1.F FE	455,956	116.7050	466,820	400,000	432,820		(5,960)			5.000	3.210	JJ	10,000	20,000	11/04/2016	01/01/2031
167593-TQ-5	CHICAGO IL OHARE INTERNATIONAL			2	1.F FE	562,405	115.4870	577,435	500,000	536,724		(6,633)			5.000	3.390	JJ	12,500	25,000	11/04/2016	01/01/2034
167593-TT-9	CHICAGO IL OHARE INTERNATIONAL			2	1.F FE	279,133	114.8680	287,170	250,000	267,175		(3,093)			5.000	3.490	JJ	6,250	12,500	11/04/2016	01/01/2037
167593-VM-1	CHICAGO IL OHARE INTERNATIONAL			2	1.F FE	323,650	118.0770	324,712	275,000	303,309		(5,208)			5.000	2.780	JJ	6,875	13,750	11/04/2016	01/01/2030
167736-ZX-8	CHICAGO IL WTR REVENUE				1.G FE	308,743	108.0360	270,090	250,000	261,401		(6,011)			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	1.C FE	77,050	100.3420	70,239	70,000	70,190		(2,271)			5.000	1.710	FA	1,458	3,500	11/30/2017	02/01/2022
196711-NV-3	COLORADO ST COPS				1.D FE	302,338	103.9520	259,880	250,000	255,118		(6,008)			5.000	2.500	MN	2,083	12,500	05/10/2012	11/01/2021
20281P-JN-3	CMWLTH FING AUTH PA			2	1.E FE	278,300	114.6910	286,728	250,000	263,641		(2,798)			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	1.E FE	301,950	115.3430	288,358	250,000	270,845		(5,352)			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	1.A FE	250,000	106.1950	265,488	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				1.E FE	288,165	111.6840	279,210	250,000	269,083		(6,364)			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	1.C FE	293,758	107.8680	269,670	250,000	258,329		(4,569)			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	1.B FE	289,093	115.3590	288,398	250,000	265,770		(3,899)			5.000	3.200	AO	3,125	12,500	06/13/2014	10/01/2030
359900-3A-3	FULTON CNTY GA DEV AUTH			2	1.A FE	293,833	106.3760	265,940	250,000	256,583		(4,773)			5.000	2.970	MN	2,083	12,500	03/30/2012	11/01/2025
37850N-BQ-4	GLENDALE CO COPS				1.C FE	292,963	117.7750	294,440	250,000	274,999		(5,988)			5.000	2.330	JD	1,042	12,500	12/01/2017	12/01/2025
396290-CQ-9	GREENVILLE NC COMB ENTERPRISE			2	1.D FE	310,635	121.0990	302,748	250,000	284,116		(6,061)			5.000	2.230	AO	3,125	12,500	05/26/2016	04/01/2031
414005-QD-3	HARRIS CNTY TX			2	1.D FE	295,673	107.3170	268,293	250,000	260,156		(6,067)			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	1.A FE	296,790	115.9810	289,953	250,000	268,608		(4,634)			5.000	2.890	AO	3,125	12,500	05/21/2014	10/01/2029
416498-DE-0	HARTFORD CNTY CT MET DIST CLEA			1	1.D FE	265,000	99.9620	264,899	265,000	265,000					1.824	1.820	AO	1,208	483	08/13/2020	04/01/2031
416498-DF-7	HARTFORD CNTY CT MET DIST CLEA			1	1.D FE	250,000	100.2680	250,670	250,000	250,000					1.974	1.970	AO	1,234	494	08/13/2020	04/01/2032
438701-M8-4	HONOLULU CITY & CNTY HI WSTWTR			1	1.D FE	250,000	105.5150	263,788	250,000	250,000					3.000	3.000	JJ	3,750	7,500	01/25/2018	07/01/2023
48507T-FR-9	KANSAS CITY MO SANTN SWR SYS R			2	1.C FE	271,003	111.8150	279,538	250,000	260,117		(2,351)			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	1.D FE	296,080	111.4890	278,723	250,000	262,567		(4,779)			5.000	2.900	JJ	6,250	12,500	03/27/2013	07/01/2026
546540-RE-7	LOUISIANA ST UNIV & AGRIC & ME				1.E FE	250,000	105.0540	262,637	250,000	250,000					2.596	2.590	JJ	3,245	3,479	12/06/2019	07/01/2027
546589-RR-5	LOUISVILLE & JEFFERSON CNTY KY			2	1.D FE	280,768	103.9340	259,835	250,000	253,151		(3,501)			5.000	3.510	MN	1,597	12,500	12/13/2011	05/15/2027
575896-NX-9	MASSACHUSETTS ST PORT AUTH			2	1.C FE	287,413	113.5230	283,808	250,000	264,531		(3,861)			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	1.D FE	290,680	111.0400	277,600	250,000	262,388		(4,708)			5.000	2.930	JJ	6,250	12,500	06/10/2014	07/01/2027
592030-L2-4	MET GOVT NASHVILLE & DAVIDSON			2	1.A	176,159	101.7330	157,686	155,000	155,959		(2,525)			5.000	3.310	MN	990	7,750	11/18/2011	05/15/2026
592030-L7-3	MET GOVT NASHVILLE & DAVIDSON			2	1.C FE	107,968	101.6650	96,582	95,000	95,588		(1,547)			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	1.A FE	307,563	106.4070	266,018	250,000	258,741		(6,384)			5.000	2.320	MN	2,083	12,500	09/06/2012	05/01/2026
59447T-XS-7	MICHIGAN ST FIN AUTH REVENUE			1	1.D FE	250,000	109.1580	272,895	250,000	250,000					2.734	2.730	JD	570	6,512	12/05/2019	12/01/2027
594615-BX-3	MICHIGAN ST BLDG AUTH REVENUE			2	1.D FE	289,343	118.5690	296,423	250,000	274,250		(4,667)			5.000	2.820	AO	2,639	12,500	08/23/2017	04/15/2038
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO			2	1.A FE	75,819	103.1910	78,239	75,819	75,819					2.875	2.870	MON	182	2,180	10/15/2014	11/01/2044
605871-AX-0	MISSOULA MT WTR SYS REVENUE			2	1.E FE	291,433	128.9250	322,313	250,000	284,418		(4,046)			5.000	2.940	JJ	6,250	12,500	03/14/2019	07/01/2038
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU			2	1.C FE	69,848	103.8960	67,532	65,000	66,568		(1,091)			4.000	2.350	JJ	1,300	2,600	05/31/2013	01/01/2031
64971Q-3D-3	NEW YORK CITY NY TRANSITIONALF			2	1.A FE	288,710	109.7920	274,480	250,000	261,068		(4,513)			5.000	3.020	MN	2,083	12,500	04/30/2014	11/01/2027
64971X-CX-4	NEW YORK CITY NY TRANSITIONAL			2	1.A FE	286,148	120.6580	301,645	250,000	279,192		(3,950)			5.000	3.030	FA	5,208	12,500	03/15/2019	08/01/2045
64971X-MJ-4	NEW YORK CITY NY TRANSITIONALF			1	1.A FE	249,735	106.7920	266,980	250,000	249,756		20			2.630	2.640	MN	1,096	5,698	12/12/2019	11/01/2029
649883-C5-2	NEW YORK ST MTGE AGY HOMEOWNER			2	1.B FE	250,000	106.6710	266,678	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	1.B FE	250,000	107.7620	269,405	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	1.D FE	280,850	114.1840	285,460	250,000	261,822		(3,119)			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	1.A FE	303,983	118.4910	296,228	250,000	273,312		(5,671)			5.000	2.460	MN	1,597	12,500	04/07/2015	11/15/2028
686507-GC-2	ORLANDO FL UTILITIES COMMISSIO			2	1.C FE	302,915	118.5820	296,455	250,000	274,302		(5,346)			5.000	2.570	AO	3,125	12,500	04/07/2015	10/01/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69647R-BT-0	PALM BAY FL SPL OBLG			1	1.C FE	250,000	109.2550	273,138	250,000	250,000					2.724	2.720	AO	1,703	5,335	12/05/2019	10/01/2028
708796-3D-7	PENNSYLVANIA ST HSG FIN AGY SF			2	1.C FE	112,516	105.5870	110,866	105,000	108,755		(1,694)			3.500	1.890	AO	919	3,857	06/22/2016	10/01/2046
70917S-S7-9	PENNSYLVANIA ST HGR EDUCTNL FA			2	1.D FE	284,478	121.3040	303,260	250,000	277,921		(3,741)			5.000	3.120	FA	4,722	12,500	03/20/2019	08/15/2042
70917S-S8-7	PENNSYLVANIA ST HGR EDUCTNL FA			2	1.D FE	284,048	120.4470	301,118	250,000	274,453		(3,249)			5.000	3.340	FA	4,722	12,500	11/29/2017	08/15/2047
709224-KS-7	PENNSYLVANIA ST TURNPIKE COMMI			2	1.E FE	289,720	118.7580	296,895	250,000	271,145		(3,920)			5.000	3.130	JD	1,042	12,500	12/02/2015	12/01/2031
746189-QV-4	PURDUE UNIV IN UNIV REVENUES			1	1.A FE	609,910	138.9730	694,865	500,000	590,615		(5,659)			5.334	3.530	JJ	13,335	26,670	06/02/2017	07/01/2035
762232-AR-7	RHODE ISLAND ST COMMERCE CORP			2	1.F FE	595,615	120.7010	603,505	500,000	557,448		(9,643)			5.000	2.710	JD	1,111	25,000	11/08/2016	06/15/2031
762322-AP-0	RHODE ISLAND ST TURNPIKE & BRI			2	1.F FE	300,530	120.0480	300,120	250,000	277,840		(4,872)			5.000	2.700	AO	3,125	12,500	01/29/2016	10/01/2029
783186-UQ-0	RUTGERS NJ ST UNIV			1	1.E FE	250,000	97.6810	244,203	250,000	250,000					2.013	2.010	MN	839	1,020	08/05/2020	05/01/2032
796253-2V-3	SAN ANTONIO TX ELEC & GAS REVE			2	1.C FE	289,770	113.4880	283,720	250,000	264,090		(4,294)			5.000	3.060	FA	5,208	12,500	06/04/2014	02/01/2029
797412-DW-0	SAN DIEGO CNTY CA WTR AUTH			1	1.B FE	265,000	102.3630	271,262	265,000	265,000					1.951	1.950	MN	862	1,422	07/09/2020	05/01/2034
83755L-M9-4	SOUTH DAKOTA ST BLDG AUTH REVE			2	1.B FE	250,000	101.1490	252,873	250,000	250,000					2.022	2.020	JD	421	1,236	08/12/2020	06/01/2033
83755L-N4-4	SOUTH DAKOTA ST BLDG AUTH REVE			2	1.B FE	260,000	100.1260	260,328	260,000	260,000					2.262	2.260	JD	490	1,438	08/12/2020	06/01/2036
83755L-N6-9	SOUTH DAKOTA ST BLDG AUTH REVE			2	1.B FE	250,000	98.9600	247,400	250,000	250,000					2.432	2.430	JD	507	1,486	08/12/2020	06/01/2038
88278P-TR-5	TEXAS ST UNIV SYS FING REVENUE			2	1.C FE	287,043	112.6950	281,738	250,000	263,516		(3,943)			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	1.C FE	286,480	116.5020	291,255	250,000	264,988		(3,609)			5.000	3.320	MN	2,083	12,500	06/20/2014	11/01/2030
914641-X9-1	UNIV OF NEBRASKA NE			2	1.A FE	301,693	107.1790	267,948	250,000	258,584		(5,537)			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	1.E FE	284,603	113.6250	284,063	250,000	262,747		(3,656)			5.000	3.330	AO	3,125	12,500	06/11/2014	04/01/2029
914729-NK-0	UNIV OF N TEXAS TX			2	1.A FE	296,670	106.1690	265,423	250,000	256,844		(5,146)			5.000	2.820	AO	2,639	12,500	05/10/2012	04/15/2026
915183-A5-6	UNIV OF UTAH UT REVENUES			2	1.A FE	202,542	112.3060	196,536	175,000	183,636		(3,169)			5.000	3.000	FA	3,646	8,750	06/13/2014	08/01/2028
915183-C4-7	UNIV OF UTAH UT REVENUES			2	1.B FE	86,804	111.4260	83,570	75,000	78,701		(1,358)			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	1.E FE	312,978	120.4630	301,158	250,000	287,309		(6,019)			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	1.A FE	299,928	114.7210	286,803	250,000	267,287		(5,313)			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	1.G FE	293,798	119.6280	299,070	250,000	276,516		(4,386)			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	1.G FE	291,058	119.1190	297,798	250,000	274,914		(4,105)			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	1.G FE	578,945	118.6190	593,095	500,000	547,969		(7,885)			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	1.G FE	288,125	118.2020	295,505	250,000	273,192		(3,805)			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	1.E FE	280,555	105.5300	263,825	250,000	254,509		(3,472)			5.000	3.510	AO	3,125	12,500	06/13/2012	04/01/2028
97712D-QT-6	WISCONSIN ST HLTH & EDUCTNL FA			2	1.B FE	526,195	113.8810	569,405	500,000	520,096		(3,380)			4.000	3.180	MN	2,556	20,000	02/27/2019	11/15/2034
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						22,907,406	XXX	22,828,975	20,280,819	21,446,784		(277,319)			XXX	XXX	XXX	275,310	863,910	XXX	XXX
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323			4	1.A FE	11,079	105.5890	11,364	10,762	10,919		(106)			4.500	3.350	MON	40	484	09/08/2009	09/01/2024
3131XJ-F9-8	UMBS - POOL ZL2892			4	1.A FE	143,615	107.8780	151,567	140,498	142,158		(2,636)			3.500	3.020	MON	410	4,917	04/03/2012	04/01/2042
3131XJ-G2-2	UMBS - POOL ZL2917			4	1.A FE	133,061	107.8780	140,428	130,173	131,843		(2,518)			3.500	2.980	MON	380	4,556	04/03/2012	04/01/2042
3131XQ-5Z-5	UMBS - POOL ZL8964			4	1.A FE	221,311	109.2280	230,120	210,678	217,598		(3,665)			3.500	2.490	MON	614	7,374	01/09/2015	01/01/2045
3131XQ-VR-4	UMBS - POOL ZL8724			4	1.A FE	77,268	108.8440	80,965	74,385	76,419		(1,657)			3.500	2.640	MON	217	2,603	12/02/2014	11/01/2044
31329K-X9-0	UMBS - POOL ZA2504			4	1.A FE	240,834	104.7560	257,807	246,102	240,887		2,357			3.000	3.550	MON	615	7,383	08/29/2018	04/01/2038
3132A1-AW-4	UMBS - POOL ZS0921			4	1.A FE	31,295	107.1000	31,993	29,872	31,295		(340)			4.500	2.400	MON	112	1,344	06/08/2011	10/01/2035
3132A4-6S-2	UMBS - POOL ZS4481			4	1.A FE	144,384	107.8780	152,379	141,250	143,001		(2,368)			3.500	2.990	MON	412	4,944	04/03/2012	04/01/2042
3136A7-GW-6	FANNIE MAE 12 67 KA			4	1.A FE	50,662	104.1270	50,092	48,106	49,059		(792)			3.500	2.010	MON	140	1,684	10/29/2014	05/25/2041
3136A7-QU-9	FANNIE MAE 12 86 CF			4	1.A FE	4,257	100.0050	4,251	4,251	4,251		(5)			0.548	0.540	MON		44	07/15/2015	04/25/2039
3136AD-EF-2	FANNIE MAE 13 36 AG			4	1.A FE	57,089	101.8570	56,975	55,936	56,045		(835)			3.000	2.430	MON	140	1,678	08/07/2014	12/25/2036
3136AJ-6B-7	FANNIE MAE 14 27 NV			4	1.A FE	139,333	103.8510	139,911	134,723	135,976		(1,756)			3.000	2.320	MON	337	4,042	10/28/2014	06/25/2027
3136AK-DG-5	FANNIE MAE 14 36 QB			4	1.A FE	76,692	103.2360	77,372	74,947	75,590		(741)			3.000	2.390	MON	187	2,248	09/25/2014	09/25/2033
3136AK-P4-9	FANNIE MAE 14 54 PN			4	1.A FE	56,522	103.2890	56,052	54,266	54,881		(1,810)			3.500	2.360	MON	158	1,899	09/30/2014	08/25/2043
3136AL-MX-6	FANNIE MAE 14 73 PJ			4	1.A FE	57,679	102.2430	57,091	55,838	56,534		(908)			3.000	2.060	MON	140	1,675	11/14/2014	12/25/2043
3137BC-R6-7	FREDDIE MAC 4374 CE			4	1.A FE	68,674	106.4220	69,927	65,707	67,424		(1,295)			3.500	2.350	MON	192	2,300	09/26/2014	12/15/2043
3138EN-2N-8	UMBS - POOL AL6180			4	1.A FE	343,032	110.1880	352,124	319,564	334,905		(14,252)			4.000	2.340	MON	1,065	12,783	12/17/2014	01/01/2045
3138EP-WS-9	UMBS - POOL AL6956			4	1.A FE	288,205	108.7710	301,474	277,162	284,956		(5,163)			3.500	2.700	MON	808	9,701	08/10/2015	06/01/2045
3138M9-PE-5	UMBS - POOL AP5820			4	1.A FE	107,351	106.9230	109,025	101,966	104,525		(2,993)			3.000	2.140	MON	255	3,059	11/07/2012	11/01/2042
3138W1-GD-3	UMBS - POOL AR3795			4	1.A FE	289,674	106.9580	300,944	281,365	286,577		(2,235)			3.000	2.580	MON	703	8,441	02/21/2013	02/01/2043
3138W4-M2-4	UMBS - POOL AR6676			4	1.A FE	557,920	109.3240	588,250	538,079	553,465		(4,812)			3.000	2.430	MON	1,345	16,142	02/28/2013	02/01/2043
3138WE-KE-8	UMBS - POOL AS4792			4	1.A FE	320,782	108.7940	347,365	319,285	320,782		(436)			3.500	3.330	MON	931	11,175	01/14/2019	04/01/2045
3138XO-YU-6	UMBS - POOL AU1622			4	1.A FE	981,666	107.3390	1,062,682	990,019	983,048		2,755			3.500	3.690	MON	2,888	34,651	09/26/2018	07/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31393R-TE-0	FREDDIE MAC 2631 DA			4	1.A FE	8,479	105.1320	8,993	8,554	8,503		25			3.625	3.870	MON	26	310	08/10/2009	06/15/2033
31394K-L3-6	FREDDIE MAC 2682 TF			4	1.A FE	77,896	98.3530	76,020	77,292	77,896		(138)			0.608	0.380	MON	21	846	06/22/2015	10/15/2033
31394R-Y6-0	FREDDIE MAC 2761 QB			4	1.A FE	4,535	101.6500	4,503	4,429	4,442		(30)			4.000	3.100	MON	15	177	05/12/2010	12/15/2033
31396Y-SH-6	FANNIE MAE 08 17 DP			4	1.A FE	12,754	107.2270	13,090	12,208	12,513		(216)			4.750	3.350	MON	48	580	04/28/2010	02/25/2038
31397C-V5-5	FREDDIE MAC 3239 EF			4	1.A FE	71,314	98.6440	70,226	71,192	71,285		(44)			0.508	0.470	MON	16	708	07/15/2015	11/15/2036
31398C-D4-7	FREDDIE MAC 3527 DA			4	1.A FE	4,098	103.4060	4,087	3,952	4,008		(61)			4.000	2.440	MON	13	158	05/14/2010	04/15/2029
31398S-CH-4	FANNIE MAE 10 122 AC			4	1.A FE	20,204	104.3520	20,142	19,302	19,527		(247)			3.500	2.340	MON	56	676	11/22/2010	08/25/2022
31402C-V7-4	UMBS - POOL 725238			4	1.A FE	11,868	115.2850	14,607	12,670	12,040		157			5.000	6.590	MON	53	634	06/21/2007	03/01/2034
3140GS-PD-8	UMBS - POOL BH4019			4	1.A FE	682,164	108.1180	702,427	649,680	672,480		(20,877)			4.000	2.420	MON	2,166	25,987	11/27/2017	09/01/2047
3140K3-J2-9	UMBS - POOL B07480			4	1.A FE	1,618,960	105.3590	1,654,547	1,570,377	1,618,921		(9,075)			3.000	2.160	MON	3,926	39,259	02/10/2020	12/01/2049
3140KF-NL-5	UMBS - POOL BP7594			4	1.A FE	1,173,680	102.9440	1,178,233	1,144,530	1,173,680					1.500	1.000	MON	1,431		12/09/2020	11/01/2035
3140QF-S2-6	UMBS - POOL CA7736			4	1.A FE	789,484	105.6890	790,316	747,773	789,484					2.500	1.160	MON	1,558		12/09/2020	11/01/2050
3140X7-2G-3	UMBS - POOL FM4374			4	1.A FE	1,624,637	103.8950	1,635,529	1,574,213	1,624,636		(711)			2.000	1.580	MON	2,624	5,247	09/23/2020	09/01/2050
3140X8-AR-8	UMBS - POOL FM4515			4	1.A FE	2,909,229	103.9410	2,920,753	2,810,001	2,909,229		(571)			2.000	1.470	MON	4,683	4,683	10/16/2020	10/01/2050
31417S-AP-5	UMBS - POOL AC5413			4	1.A FE	20,956	105.5300	21,360	20,241	20,575		(266)			4.500	3.110	MON	76	911	10/27/2009	10/01/2024
31418C-YN-8	UMBS - POOL MA3416			4	1.A FE	169,048	109.1470	177,475	162,601	169,048		(3,727)			4.500	2.750	MON	610	7,317	08/27/2018	07/01/2048
31418N-QV-5	UMBS - POOL AD1367			4	1.A FE	24,016	106.2440	24,454	23,017	23,444		(205)			4.500	3.190	MON	86	1,036	03/08/2010	03/01/2025
31418P-6M-2	UMBS - POOL AD2675			4	1.A FE	34,983	105.8100	35,475	33,527	34,080		(323)			4.500	3.320	MON	126	1,509	03/08/2010	03/01/2025
31418P-K7-9	UMBS - POOL AD2117			4	1.A FE	24,482	105.5920	24,775	23,463	23,966		(293)			4.500	2.880	MON	88	1,056	03/08/2010	03/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						13,685,172	XXX	14,007,170	13,273,956	13,631,895		(82,813)			XXX	XXX	XXX	29,711	236,221	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						36,592,578	XXX	36,836,145	33,554,775	35,078,679		(360,132)			XXX	XXX	XXX	305,021	1,100,131	XXX	XXX
025816-BW-8	AMERICAN EXPRESS CO			2	1.G FE	499,625	108.1370	540,686	500,000	499,791		76			3.700	3.710	FA	7,606	18,500	12/19/2018	08/03/2023
025816-CA-5	AMERICAN EXPRESS CO			2	2.A FE	498,890	116.0190	580,098	500,000	499,198		146			4.200	4.230	MN	3,208	21,000	11/01/2018	11/06/2025
05531F-AX-1	TRUIST FINANCIAL CORP			2	1.G FE	998,130	102.7200	1,027,209	1,000,000	999,512		378			2.750	2.790	AO	6,875	27,500	03/16/2017	04/01/2022
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	488,580	113.2940	566,472	500,000	492,981		1,175			3.500	3.790	AO	3,500	17,500	01/19/2017	04/19/2026
125523-AE-0	CIGNA CORP			1	2.B FE	250,000	102.1650	255,415	250,000	250,000					3.400	3.400	MS	2,456	8,500	09/06/2018	09/17/2021
126650-CV-0	CVS HEALTH CORP			1	2.B FE	495,520	106.8840	534,421	500,000	497,933		888			3.700	3.890	MS	5,756	18,500	03/06/2018	03/09/2023
172967-ME-8	CITIGROUP INC			1	2.A FE	500,000	117.2930	586,470	500,000	500,000					3.980	3.980	MS	5,583	19,900	03/13/2019	03/20/2030
20030N-CR-0	COMCAST CORP			1	1.G FE	749,955	109.8960	824,222	750,000	749,977		7			3.700	3.700	AO	5,858	27,750	10/02/2018	04/15/2024
210518-DM-5	CONSUMERS ENERGY CO			1	1.F FE	499,830	100.1250	500,628	500,000	499,833		3			0.350	0.360	JD	83		12/02/2020	06/01/2023
224044-BW-6	COX COMMUNICATIONS INC			1	2.B FE	228,048	105.1910	262,978	250,000	243,208		3,242			3.250	4.720	JD	361	8,125	11/06/2015	12/15/2022
24422E-RE-1	JOHN DEERE CAPITAL CORP				1.F FE	257,045	101.8710	254,678	250,000	251,196		(2,205)			3.900	2.980	JJ	4,577	9,750	04/06/2018	07/12/2021
25179M-AV-5	DEVON ENERGY CORPORATION			1	3.A FE	249,888	117.6250	294,063	250,000	249,936		11			5.850	5.850	JD	650	14,625	12/10/2015	12/15/2025
25468P-CN-4	WALT DISNEY COMPANY/THE			1	2.A FE	246,280	101.4600	253,650	250,000	249,733		418			2.750	2.920	FA	2,578	6,875	09/15/2011	08/16/2021
29250R-AU-0	ENBRIDGE ENERGY PARTNERS			1	2.A FE	245,038	101.6450	254,113	250,000	249,329		917			4.200	4.590	MS	3,092	10,500	11/18/2015	09/15/2021
29273R-AQ-2	ENERGY TRANSFER PARTNERS			1	2.C FE	250,825	103.6250	259,063	250,000	250,151		(149)			5.200	5.130	FA	5,417	13,000	10/28/2015	02/01/2022
369550-BE-7	GENERAL DYNAMICS CORP			1	1.F FE	496,525	100.9580	504,793	500,000	499,565		1,182			3.000	3.240	MN	2,083	15,000	05/08/2018	05/11/2021
38141G-RD-8	GOLDMAN SACHS GROUP INC				2.A FE	255,843	106.5680	266,422	250,000	251,832		(847)			3.625	3.250	JJ	4,003	9,063	12/08/2015	01/22/2023
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1	2.A FE	801,240	118.2180	886,639	750,000	793,707		(5,184)			4.223	3.320	MN	5,279	31,673	07/10/2019	05/01/2029
57629W-CE-8	MASSMUTUAL GLOBAL FUNDIN				1.B FE	722,445	107.4600	805,953	750,000	731,890		4,820			2.750	3.490	JD	516	20,625	01/02/2019	06/22/2024
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.E FE	749,760	112.0410	840,314	750,000	749,828		24			3.100	3.100	MN	3,875	23,250	01/23/2017	05/01/2027
61746B-EF-9	MORGAN STANLEY			1	2.A FE	247,498	114.5840	286,461	250,000	248,376		235			3.625	3.740	JJ	4,053	9,063	01/17/2017	01/20/2027
731572-AB-9	RALPH LAUREN CORP			1	1.G FE	247,488	108.1760	270,441	250,000	247,614		127			2.950	3.060	JD	328	3,933	06/01/2020	06/15/2030
74456Q-BW-5	PUBLIC SERVICE ELECTRIC			1	1.F FE	249,558	107.1290	267,823	250,000	249,754		87			3.250	3.280	MS	2,708	8,125	09/05/2018	09/01/2023
828807-DF-1	SIMON PROPERTY GROUP LP			1	1.G FE	247,325	104.9990	262,498	250,000	247,636		240			2.450	2.570	MS	1,838	6,125	09/04/2019	09/13/2029
857477-BD-4	STATE STREET CORP			2	1.E FE	276,903	120.6000	301,502	250,000	273,151		(2,573)			4.141	2.820	JD	805	10,353	07/10/2019	12/03/2029
904764-BG-1	UNILEVER CAPITAL CORP			1	1.E FE	248,195	108.4820	271,206	250,000	248,915		318			3.250	3.390	MS	2,573	8,125	09/04/2018	03/07/2024
92826C-AC-6	VISA INC			1	1.D FE	1,007,830	104.6270	1,046,276	1,000,000	1,002,602		(1,393)			2.800	2.650	JD	1,322	28,000	01/31/2017	12/14/2022
949746-SH-5	WELLS FARGO & COMPANY				2.A FE	955,610	110.8630	1,108,635	1,000,000	971,659		4,321			3.000	3.540	AO	5,667	30,000	02/03/2017	10/23/2026
95000U-2D-4	WELLS FARGO & COMPANY			1	2.A FE	1,029,930	118.3550	1,183,551	1,000,000	1,025,203		(2,721)			4.150	3.770	JJ	18,099	41,500	03/19/2019	01/24/2029
976656-CD-8	WISC ELEC POWER			1	1.G FE	249,978	101.1320	252,831	250,000	249,998		2			2.950	2.950	MS	2,172	7,375	09/09/2011	09/15/2021

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22546Q-AP-2	CREDIT SUISSE NEW YORK		D		1.F FE	245,143	110.8850	277,213	250,000	246,723		809			3.625	4.010	MS	2,819	9,063	01/07/2019	09/09/2024
75625Q-AC-3	RECKITT BENCKISER TSY		D	1	1.G FE	998,885	102.8860	1,028,857	1,000,000	999,654		227			2.375	2.390	JD	462	23,750	08/01/2017	06/24/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						15,487,810	XXX	16,855,581	15,500,000	15,520,885		4,581			XXX	XXX	XXX	116,202	507,048	XXX	XXX
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2			2	1.A FM	609,791	103.7950	615,622	593,109	609,791		(2,827)			3.000	2.040	MON	1,483	5,931	08/13/2020	08/01/2050
36259W-AA-9	GS MORTGAGE-BACKED SECURITIES 20-NQM1 A			2	1.A FM	563,455	100.5370	566,494	563,466	563,456		2			1.382	1.340	MON	649	2,596	08/26/2020	09/27/2060
43800K-AB-3	HOMEWARD OPPORTUNITIES FUND I 19-3 A2			2	1.A FM	411,777	103.6160	426,670	411,779	411,777		(2)			2.879	2.800	MON	988	11,815	11/26/2019	11/25/2059
59166E-AB-1	METLIFE SECURITIZATION TRUST 19-1A A1A			2	1.A FM	170,877	107.2080	179,928	167,830	169,562		(1,819)			3.750	2.770	MON	524	6,291	04/26/2019	04/25/2058
64830D-AB-9	NEW RESIDENTIAL MORTGAGE LOAN 19-2A A1			2	1.A FM	507,600	105.9770	525,079	495,462	504,167		(5,048)			4.250	3.160	MON	1,755	21,057	04/09/2019	12/25/2057
89176U-AN-4	TOWD POINT MORTGAGE TRUST 20-2 A1A			2	1.A FM	659,866	101.6180	663,906	653,333	659,469		(1,288)			1.636	1.210	MON	891	7,126	03/24/2020	04/25/2060
89178B-AB-0	TOWD POINT MORTGAGE TRUST 19-4 A2			2	1.A FM	1,015,924	108.1200	1,081,200	1,000,000	1,014,420		(1,320)			3.250	3.060	MON	2,708	32,500	11/04/2019	10/25/2059
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,939,290	XXX	4,058,899	3,884,979	3,932,642		(12,302)			XXX	XXX	XXX	8,998	87,316	XXX	XXX
065403-BF-3	BANK 19-BN17 AS			2	1.A FM	1,287,398	116.2730	1,453,413	1,250,000	1,281,487		(3,439)			3.976	3.590	MON	4,142	49,700	03/21/2019	04/15/2052
065404-BB-0	BANK 18-BN10 A5			2	1.A FM	2,017,656	115.3670	2,307,340	2,000,000	2,012,428		(1,891)			3.688	3.560	MON	6,147	73,760	02/16/2018	02/15/2061
06540B-BC-2	BANK 19-BN21 A4			2	1.A FM	252,496	108.5450	271,363	250,000	252,197		(253)			2.600	2.470	MON	542	6,500	09/27/2019	10/17/2052
08162V-AG-3	BENCHMARK MORTGAGE TRUST 19-B10 AM			2	1.A FM	257,495	116.4600	291,150	250,000	256,322		(690)			3.979	3.600	MON	829	9,948	03/21/2019	03/15/2062
12514M-AZ-8	CD COMMERCIAL MORTGAGE TRUST 16-CD1 A2			2	1.A FM	257,491	100.8250	252,063	250,000	250,822		(1,580)			2.453	1.800	MON	511	6,132	08/10/2016	08/10/2049
12592X-AZ-9	COMM MORTGAGE TRUST 15 CR22 A2			2	1.A FM	73,938	100.1210	71,643	71,556	72,027		411			2.856	1.990	MON	170	2,044	04/20/2016	03/10/2048
36252T-AP-0	GS MORTGAGE SECURITIES TRUST 16-GS2 A2			2	1.A FM	14,727	100.3710	14,351	14,298	14,378		(315)			2.635	2.060	MON	31	377	05/18/2016	05/10/2049
465968-AD-7	JP MORGAN CHASE COMMERCIAL MOR 17-JP7 A			2	1.A FM	1,005,156	111.6420	1,116,420	1,000,000	1,003,281		(630)			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	1.A FM	277,360	107.2800	267,349	249,207	259,901		(4,328)			3.881	2.090	MON	806	9,672	08/25/2016	12/15/2046
46645J-AD-4	JPMBB COMMERCIAL MORTGAGE 15 C33 A4			2	1.A FM	268,838	112.8590	282,148	250,000	260,128		(1,991)			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	1.A FM	234,030	103.6280	233,263	225,096	227,796		(1,622)			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	1.A FM	237,836	100.8020	232,769	230,917	231,999		(387)			2.786	2.180	MON	536	6,433	04/22/2016	05/15/2049
86212X-AB-6	STORE MASTER FUNDING LLC 19-1 A2			2	1.A FE	244,422	99.2870	242,685	244,425	244,423		(9)			3.650	3.650	MON	273	8,922	11/06/2019	11/20/2049
94989C-AW-1	WELLS FARGO COMMERCIAL MORT 15 C26 A3			2	1.A FM	229,188	107.2730	240,116	223,839	226,489		(448)			2.910	2.550	MON	543	6,725	06/08/2016	02/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						6,658,031	XXX	7,276,073	6,509,338	6,593,678		(17,172)			XXX	XXX	XXX	18,514	228,027	XXX	XXX
02004V-AC-7	ALLY AUTO RECEIVABLES TRUST 18-2 A3			2	1.A FE	335,399	100.7530	337,986	335,460	335,451		(405)			2.920	2.920	MON	435	9,795	04/24/2018	11/15/2022
17305E-FM-2	CITIBANK CREDIT CARD ISSUANCE 14 A1 A1			2	1.A FE	249,875	100.1210	250,304	250,000	249,999		20			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	1.A FE	249,937	102.7600	256,901	250,000	249,982		18			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	1.A FE	415,930	101.3150	421,497	416,027	416,005		(278)			3.020	3.020	MON	524	12,564	07/11/2018	05/16/2023
65478D-AE-7	NISSAN AUTO RECEIVABLES OWNER 18-A A4			2	1.A FE	1,249,696	102.1090	1,276,374	1,250,000	1,249,932		84			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	1.A FE	249,929	103.0650	257,665	250,000	249,979		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	1.C FE	249,988	103.9150	259,787	250,000	249,990					2.999	2.970	MON	625	7,497	09/16/2019	03/17/2038
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,000,754	XXX	3,060,514	3,001,487	3,001,338		(542)			XXX	XXX	XXX	7,087	88,856	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						29,085,885	XXX	31,251,067	28,895,804	29,048,543		(25,435)			XXX	XXX	XXX	150,801	911,247	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						48,149,381	XXX	49,599,532	44,780,819	46,234,437		(361,317)			XXX	XXX	XXX	476,522	1,682,078	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						17,934,636	XXX	18,390,953	17,461,188	17,872,066		(97,407)			XXX	XXX	XXX	39,715	335,607	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						6,679,629	XXX	7,297,430	6,529,920	6,614,601		(18,315)			XXX	XXX	XXX	18,589	228,928	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						3,000,754	XXX	3,060,514	3,001,487	3,001,338		(542)			XXX	XXX	XXX	7,087	88,856	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
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						75,764,400	XXX	78,348,429	71,773,414	73,722,442		(477,581)			XXX	XXX	XXX	541,913	2,335,469	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 35,166,659 1B $ 5,524,089 1C $ 5,725,169 1D $ 6,597,127 1E $ 4,185,591 1F $ 4,122,387 1G $ 6,121,155
2A $ 4,789,037 2B $ 991,141 2C $ 250,151
3A $ 249,936 3B $ 3C $
4A $ 4B $ 4C $
5A $ 5B $ 5C $
6 $

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 Identi-fication	Description	Code	For-eign	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 (Amor-tization) 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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ .... 1B ..$ .... 1C ..$ .... 1D ..$ .... 1E ..$ .... 1F ..$ .... 1G ..$ ....
2A ..$ .... 2B ..$ .... 2C ..$ ....
3A ..$ .... 3B ..$ .... 3C ..$ ....
4A ..$ .... 4B ..$ .... 4C ..$ ....
5A ..$ .... 5B ..$ .... 5C ..$ ....
6 ....$ ....

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00287Y-10-9	ABBVIE INC			6,000.000	642,900	107.150	642,900	324,875		27,376		119,620		119,620		03/16/2020	
110122-10-8	BRISTOL-MYERS SQUIBB CO			6,200.000	384,586	62.030	384,586	279,315	3,038	10,800		(3,859)		(3,859)		03/16/2020	
166764-10-0	CHEVRON CORP			3,100.000	261,795	84.450	261,795	328,971		15,480		(93,650)		(93,650)		03/16/2020	
17275R-10-2	CISCO SYSTEMS INC			11,200.000	501,200	44.750	501,200	293,779		15,491		(18,776)		(18,776)		03/16/2020	
191216-10-0	COCA-COLA CO/THE			7,600.000	416,784	54.840	416,784	310,926		12,054		4,421		4,421		03/16/2020	
22822V-10-1	CROWN CASTLE INTL CORP			3,800.000	604,922	159.190	604,922	346,529		18,254		64,014		64,014		03/16/2020	
237194-10-5	DARDEN RESTAURANTS INC			4,500.000	536,040	119.120	536,040	237,536		4,782		79,062		79,062		03/16/2020	
25746U-10-9	DOMINION ENERGY INC			4,500.000	338,400	75.200	338,400	273,003		14,961		(29,145)		(29,145)		03/16/2020	
26441C-20-4	DUKE ENERGY CORP			4,200.000	384,552	91.560	384,552	307,423		15,477		7,791		7,791		03/16/2020	
291011-10-4	EMERSON ELECTRIC CO			6,300.000	506,331	80.370	506,331	335,865		12,232		49,073		49,073		03/16/2020	
29364G-10-3	ENTERGY CORP			3,600.000	359,424	99.840	359,424	250,906		12,999		(56,371)		(56,371)		03/16/2020	
370334-10-4	GENERAL MILLS INC			6,900.000	405,720	58.800	405,720	379,702		13,662		36,156		36,156		04/05/2018	
459200-10-1	INTL BUSINESS MACHINES CORP			2,400.000	302,112	125.880	302,112	356,364		15,138		(10,944)		(10,944)		03/16/2020	
46625H-10-0	JP MORGAN CHASE & COMPANY			5,200.000	660,764	127.070	660,764	274,589		18,090		(29,971)		(29,971)		03/16/2020	
478160-10-4	JOHNSON & JOHNSON			2,600.000	409,188	157.380	409,188	215,874		10,063		34,204		34,204		03/16/2020	
49456B-10-1	KINDER MORGAN INC			15,400.000	210,518	13.670	210,518	384,188		15,453		(99,254)		(99,254)		03/16/2020	
532457-10-8	ELI LILLY & CO			3,683.000	621,838	168.840	621,838	246,438		10,606		136,117		136,117		03/16/2020	
539830-10-9	LOCKHEED MARTIN CORPORATION			1,300.000	461,474	354.980	461,474	193,466		12,500		(36,390)		(36,390)		03/16/2020	
580135-10-1	MCDONALDS CORP			2,500.000	536,450	214.580	536,450	276,985		12,225		54,566		54,566		03/16/2020	
58933Y-10-5	MERCK & CO INC			6,200.000	507,160	81.800	507,160	318,971	4,030	14,152		(43,296)		(43,296)		03/16/2020	
594918-10-4	MICROSOFT CORP			3,800.000	845,196	222.420	845,196	199,170		7,738		251,515		251,515		03/16/2020	
60871R-20-9	MOLSON COORS BREWING CO CL B			6,500.000	293,735	45.190	293,735	363,745		3,705		(56,615)		(56,615)		09/24/2019	
69007J-10-6	OUTFRONT MEDIA INC			13,181.000	257,820	19.560	257,820	345,681		4,325		(75,525)		(75,525)		03/16/2020	
69351T-10-6	PPL CORPORATION			9,800.000	276,360	28.200	276,360	278,668	4,067	15,168		(60,988)		(60,988)		03/16/2020	
713448-10-8	PEPSICO INC			3,300.000	489,390	148.300	489,390	287,703	3,374	12,288		44,624		44,624		03/16/2020	
717081-10-3	PFIZER INC			11,200.000	412,272	36.810	412,272	295,457		16,454		465		465		03/16/2020	
723484-10-1	PINNACLE WEST CAPITAL CORP			4,700.000	375,765	79.950	375,765	279,704		14,465		(36,943)		(36,943)		03/16/2020	
742718-10-9	PROCTER & GAMBLE CO/THE			4,000.000	556,560	139.140	556,560	312,974		12,099		63,855		63,855		03/16/2020	
744573-10-6	PUBLIC SERVICE ENTERPRISE GP			7,400.000	431,420	58.300	431,420	260,693		14,014		11,527		11,527		03/16/2020	
842587-10-7	SOUTHERN COMPANY			5,700.000	350,151	61.430	350,151	271,199		13,982		(2,465)		(2,465)		03/16/2020	
871829-10-7	SYSCO CORP			6,900.000	512,394	74.260	512,394	308,159		12,015		(37,436)		(37,436)		03/16/2020	
88579Y-10-1	3M COMPANY			1,300.000	227,227	174.790	227,227	209,605		7,350		6,384		6,384		03/16/2020	
92343V-10-4	VERIZON COMMUNICATIONS			6,900.000	405,375	58.750	405,375	330,841		16,507		(10,112)		(10,112)		03/16/2020	
92556V-10-6	VIATRIS INC			1,389.000	26,030	18.740	26,030	16,216				9,814		9,814		11/17/2020	
931142-10-3	WAL-MART STORES INC			4,600.000	663,090	144.150	663,090	335,951	2,484	9,572		121,913		121,913		03/16/2020	
949746-10-1	WELLS FARGO & CO			8,300.000	250,494	30.180	250,494	396,040		10,126		(196,046)		(196,046)		09/24/2019	
780259-20-6	ROYAL DUTCH SHELL PLC - ADR A		C	5,000.000	175,700	35.140	175,700	298,118		8,904		(96,253)		(96,253)		03/16/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					15,601,137	XXX	15,601,137	10,725,629	16,993	460,507		101,082		101,082		XXX	XXX
62989*-10-5	NAMICO CS			1,180.000	374,202	317.120	374,202	74,851								03/14/2001	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					374,202	XXX	374,202	74,851								XXX	XXX
14741*-10-5	CASCO INDEMNITY COMPANY			25,000.000	19,247,530	752.266	19,247,530	8,287,312				1,852,744		1,852,744		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	25,063	112.385	25,063	645,584				4		4		06/24/2005	
91134*-10-8	UNITED PREMIUM BUDGET			50.000	1,002	20.046	1,002	100,000								05/01/2006	
99C001-79-1	UNITED OHIO INSURANCE COMPANY			500,000.000	223,094,961	440.218	223,094,961	21,736,528				17,421,192		17,421,192		07/08/2011	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					242,368,556	XXX	242,368,556	30,880,924				19,273,940		19,273,940		XXX	XXX
46434G-10-3	ISHARES CORE MSCI EMERGING			48,600.000	3,015,144	62.040	3,015,144	2,499,173		56,369		447,705		447,705		03/16/2020	1.
46434V-73-8	ISHARES CORE MSCI EUROPE			134,000.000	6,871,520	51.280	6,871,520	6,138,533		66,551		732,987		732,987		09/14/2020	1.
922908-76-9	VANGUARD US TOTAL STOCK MKT			10,800.000	2,102,112	194.640	2,102,112	462,429		29,910		335,016		335,016		12/22/2008	1.

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
9499999. Subtotal - Mutual Funds					11,988,776	XXX	11,988,776	9,100,135		152,830		1,515,708		1,515,708		XXX	XXX
9799999 - Total Common Stocks					270,332,671	XXX	270,332,671	50,781,539	16,993	613,337		20,890,730		20,890,730		XXX	XXX
9899999 - Total Preferred and Common Stocks					270,332,671	XXX	270,332,671	50,781,539	16,993	613,337		20,890,730		20,890,730		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ .... 1B ..$ .... 1C ..$ .... 1D ..$ .... 1E ..$ .... 1F ..$ .... 1G ..$ ....
2A ..$ .... 2B ..$ .... 2C ..$ ....
3A ..$ .... 3B ..$ .... 3C ..$ ....
4A ..$ .... 4B ..$ .... 4C ..$ ....
5A ..$ .... 5B ..$ .... 5C ..$ ....
6 ....$ ....

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
419792-ZB-5	HAWAII ST		08/06/2020	BOFA SECURITIES INC.		500,000	500,000	
882724-HF-7	TEXAS ST		08/12/2020	PIPER SANDLER & CO.		292,475	250,000	3,650
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						792,475	750,000	3,650
432272-FY-3	HILLSBOROUGH CA SCH DIST		05/29/2020	RAYMOND JAMES & ASSOCIATES INC.		180,438	250,000	
432272-FZ-0	HILLSBOROUGH CA SCH DIST		05/29/2020	RAYMOND JAMES & ASSOCIATES INC.		173,408	250,000	
432272-GA-4	HILLSBOROUGH CA SCH DIST		05/29/2020	RAYMOND JAMES & ASSOCIATES INC.		166,323	250,000	
515182-EM-1	LANE OR CMNTY CLG		07/31/2020	PIPER SANDLER & CO.		250,000	250,000	
623040-LS-9	MOUNT SAN ANTONIO CA CMNTY CLG		08/03/2020	RBC CAPITAL MARKETS LLC		275,043	250,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,045,212	1,250,000	
116475-3E-2	BROWNSVILLE TX UTILITY SYS REV		07/30/2020	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	
3140K3-J2-9	UMBS - POOL BO7480		02/10/2020	WELLS FARGO SECURITIES LLC		1,946,397	1,887,988	1,731
3140KF-NL-5	UMBS - POOL BP7594		12/09/2020	NOMURA SECURITIES INTERNATIONAL INC.		1,173,680	1,144,530	715
3140QF-S2-6	UMBS - POOL CA7736		12/09/2020	WELLS FARGO SECURITIES LLC		789,484	747,773	675
3140X7-2G-3	UMBS - POOL FM4374		09/23/2020	CANTOR FITZGERALD & CO.		1,647,598	1,596,461	1,153
3140X8-AR-8	UMBS - POOL FM4515		10/16/2020	CANTOR FITZGERALD & CO.		2,925,961	2,826,162	1,727
416498-DE-0	HARTFORD CNTY CT MET DIST CLEA		08/13/2020	GOLDMAN SACHS & CO. LLC		265,000	265,000	
416498-DF-7	HARTFORD CNTY CT MET DIST CLEA		08/13/2020	GOLDMAN SACHS & CO. LLC		250,000	250,000	
783186-UQ-0	RUTGERS NJ ST UNIV		08/05/2020	BARCLAYS CAPITAL INC.		250,000	250,000	
797412-DW-0	SAN DIEGO CNTY CA WTR AUTH		07/09/2020	BOFA SECURITIES INC.		265,000	265,000	
83755L-M9-4	SOUTH DAKOTA ST BLDG AUTH REVE		08/12/2020	PIPER SANDLER & CO.		250,000	250,000	
83755L-N4-4	SOUTH DAKOTA ST BLDG AUTH REVE		08/12/2020	PIPER SANDLER & CO.		260,000	260,000	
83755L-N6-9	SOUTH DAKOTA ST BLDG AUTH REVE		08/12/2020	PIPER SANDLER & CO.		250,000	250,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						10,523,120	10,242,914	6,001
210518-DM-5	CONSUMERS ENERGY CO		12/02/2020	SCOTIA CAPITAL (USA) INC.		499,830	500,000	
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2		08/13/2020	GOLDMAN SACHS & CO. LLC		719,688	700,000	1,167
36259W-AA-9	GS MORTGAGE-BACKED SECURITIES 20-NQM1 A1		08/26/2020	GOLDMAN SACHS & CO. LLC		649,987	650,000	749
731572-AB-9	RALPH LAUREN CORP		06/01/2020	BOFA SECURITIES INC.		247,486	250,000	
89176U-AN-4	TOWD POINT MORTGAGE TRUST 20-2 A1A		03/24/2020	J.P. MORGAN SECURITIES LLC		757,500	750,000	1,023
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,874,491	2,850,000	2,939
8399997. Total - Bonds - Part 3						15,235,298	15,092,914	12,590
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						15,235,298	15,092,914	12,590
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
00287Y-10-9	ABBVIE INC		03/16/2020	MORGAN STANLEY & CO. LLC	800.000	62,872		
110122-10-8	BRISTOL-MYERS SQUIBB CO		03/16/2020	MORGAN STANLEY & CO. LLC	800.000	41,819		
166764-10-0	CHEVRON CORP		03/16/2020	MORGAN STANLEY & CO. LLC	400.000	30,068		
17275R-10-2	CISCO SYSTEMS INC		03/16/2020	MORGAN STANLEY & CO. LLC	1,500.000	54,764		
191216-10-0	COCA-COLA CO/THE		03/16/2020	MORGAN STANLEY & CO. LLC	1,000.000	47,053		
22822V-10-1	CROWN CASTLE INTL CORP		03/16/2020	MORGAN STANLEY & CO. LLC	400.000	57,598		
237194-10-5	DARDEN RESTAURANTS INC		03/16/2020	MORGAN STANLEY & CO. LLC	600.000	31,839		
25746U-10-9	DOMINION ENERGY INC		03/16/2020	MORGAN STANLEY & CO. LLC	600.000	44,547		
26441C-20-4	DUKE ENERGY CORP		03/16/2020	MORGAN STANLEY & CO. LLC	600.000	48,405		
291011-10-4	EMERSON ELECTRIC CO		03/16/2020	MORGAN STANLEY & CO. LLC	800.000	37,828		
29364G-10-3	ENTERGY CORP		03/16/2020	MORGAN STANLEY & CO. LLC	500.000	44,415		
459200-10-1	INTL BUSINESS MACHINES CORP		03/16/2020	MORGAN STANLEY & CO. LLC	300.000	31,572		
46625H-10-0	JP MORGAN CHASE & COMPANY		03/16/2020	MORGAN STANLEY & CO. LLC	700.000	63,435		
478160-10-4	JOHNSON & JOHNSON		03/16/2020	MORGAN STANLEY & CO. LLC	300.000	39,483		
49456B-10-1	KINDER MORGAN INC		03/16/2020	MORGAN STANLEY & CO. LLC	2,100.000	28,211		
532457-10-8	ELI LILLY & CO		03/16/2020	MORGAN STANLEY & CO. LLC	400.000	54,236		
539830-10-9	LOCKHEED MARTIN CORPORATION		03/16/2020	MORGAN STANLEY & CO. LLC	100.000	30,608		
580135-10-1	MCDONALDS CORP		03/16/2020	MORGAN STANLEY & CO. LLC	300.000	47,142		
58933Y-10-5	MERCK & CO INC		03/16/2020	MORGAN STANLEY & CO. LLC	800.000	59,326		
594918-10-4	MICROSOFT CORP		03/16/2020	MORGAN STANLEY & CO. LLC	400.000	57,501		
69007J-10-6	OUTFRONT MEDIA INC		03/16/2020	MORGAN STANLEY & CO. LLC	1,800.000	28,107		
69351T-10-6	PPL CORPORATION		03/16/2020	MORGAN STANLEY & CO. LLC	1,300.000	32,368		
713448-10-8	PEPSICO INC		03/16/2020	MORGAN STANLEY & CO. LLC	400.000	48,423		
717081-10-3	PFIZER INC		03/16/2020	MORGAN STANLEY & CO. LLC	1,500.000	47,985		
723484-10-1	PINNACLE WEST CAPITAL CORP		03/16/2020	MORGAN STANLEY & CO. LLC	600.000	43,995		
742718-10-9	PROCTER & GAMBLE CO/THE		03/16/2020	MORGAN STANLEY & CO. LLC	500.000	55,555		
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		03/16/2020	MORGAN STANLEY & CO. LLC	1,000.000	41,974		

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
842587-10-7	SOUTHERN COMPANY		03/16/2020	MORGAN STANLEY & CO. LLC	800.000	40,486		
871829-10-7	SYSCO CORP		03/16/2020	MORGAN STANLEY & CO. LLC	900.000	36,590		
88579Y-10-1	3M COMPANY		03/16/2020	MORGAN STANLEY & CO. LLC	200.000	26,781		
92343V-10-4	VERIZON COMMUNICATIONS		03/16/2020	MORGAN STANLEY & CO. LLC	900.000	47,087		
92556V-10-6	VIATRIS INC		11/17/2020	SPINOFF	1,389.683	16,223		
931142-10-3	WAL-MART STORES INC		03/16/2020	MORGAN STANLEY & CO. LLC	600.000	65,817		
780259-20-6	ROYAL DUTCH SHELL PLC - ADR A	C	03/16/2020	MORGAN STANLEY & CO. LLC	700.000	18,339		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,462,452	XXX	
46434G-10-3	ISHARES CORE MSCI EMERGING		03/16/2020	VARIOUS	12,300.000	615,951		
46434V-73-8	ISHARES CORE MSCI EUROPE		09/14/2020	VARIOUS	134,000.000	6,138,533		
9499999. Subtotal - Common Stocks - Mutual Funds						6,754,484	XXX	
9799997. Total - Common Stocks - Part 3						8,216,936	XXX	
9799998. Total - Common Stocks - Part 5						179,806	XXX	
9799999. Total - Common Stocks						8,396,742	XXX	
9899999. Total - Preferred and Common Stocks						8,396,742	XXX	
9999999 - Totals						23,632,040	XXX	12,590

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36179T-7L-3	GOVERNMENT NATL MTG ASSOC II #MA5399		03/16/2020	VARIOUS		952,121	917,322	947,064	946,055		(3,023)		(3,023)		943,033		9,088	9,088	11,576	08/20/2048
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449		12/01/2020	PAYDOWN		11,375	11,375	11,834	11,386		(11)		(11)		11,375				198	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245		12/01/2020	PAYDOWN		15,199	15,199	15,201	15,199						15,199				385	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523		12/01/2020	PAYDOWN		12,119	12,119	12,608	12,137		(18)		(18)		12,119				387	11/15/2040
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03 34 PM		12/01/2020	PAYDOWN		8,498	8,498	8,770	8,529		(31)		(31)		8,498				204	04/20/2033
38374T-LA-0	GOVERNMENT NATIONAL MORTGAGE A 09 15 NK		05/01/2020	PAYDOWN		778	778	799	778						778				8	12/20/2038
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09 66 EJ		12/01/2020	PAYDOWN		4,579	4,579	4,775	4,614		(36)		(36)		4,579				109	07/16/2039
38376G-DN-7	GOVERNMENT NATIONAL MORTGAGE A 10 18 C		12/01/2020	PAYDOWN		43,255	43,255	45,391	43,689		(434)		(434)		43,255				868	03/16/2051
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA		12/01/2020	PAYDOWN		4,522	4,522	4,678	4,541		(19)		(19)		4,522				117	01/16/2040
38377V-2M-7	GOVERNMENT NATIONAL MORTGAGE A 11 71 QE		12/01/2020	PAYDOWN		21,990	21,990	23,021	22,236		(246)		(246)		21,990				522	09/16/2040
0599999. Subtotal - Bonds - U.S. Governments						1,074,436	1,039,637	1,074,141	1,069,164		(3,818)		(3,818)		1,065,348		9,088	9,088	14,374	XXX
088095-D8-4	BEVERLY MA		03/02/2020	CALLED BY ISSUER at 100.000		250,000	250,000	281,365	250,143		(143)		(143)		250,000				7,847	01/15/2021
355694-3S-7	FREDERICK CNTY MD		02/01/2020	PREREFUNDED		20,000	20,000	21,479	20,016		(16)		(16)		20,000				500	02/01/2022
355694-4C-1	FREDERICK CNTY MD		02/01/2020	PREREFUNDED		230,000	230,000	247,006	230,180		(180)		(180)		230,000				5,750	02/01/2022
655867-QC-6	NORFOLK VA		09/11/2020	M&T SECURITIES INC.		256,533	250,000	297,808	257,481		(4,193)		(4,193)		253,288		3,244	3,244	11,944	10/01/2024
774285-6H-8	ROCKWALL TX INDEP SCH DIST		08/15/2020	PREREFUNDED		50,000	50,000	55,722	50,472		(472)		(472)		50,000				2,500	02/15/2029
774285-6T-2	ROCKWALL TX INDEP SCH DIST		08/15/2020	PREREFUNDED		200,000	200,000	222,886	201,889		(1,889)		(1,889)		200,000				10,000	02/15/2029
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,006,533	1,000,000	1,126,266	1,010,181		(6,893)		(6,893)		1,003,288		3,244	3,244	38,541	XXX
130333-CB-1	CALIFORNIA ST HSG FIN AGY RSDL		02/01/2020	VARIOUS		81,532	81,532	81,227	81,254		2		2		81,256		276	276	393	02/01/2042
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323		12/01/2020	PAYDOWN		5,555	5,555	5,718	5,579		(24)		(24)		5,555				137	09/01/2024
3131XJ-F9-8	UMBS - POOL ZL2892		12/01/2020	PAYDOWN		104,754	104,754	107,079	105,361		(606)		(606)		104,754				2,323	04/01/2042
3131XJ-G2-2	UMBS - POOL ZL2917		12/01/2020	PAYDOWN		76,803	76,803	78,507	77,207		(404)		(404)		76,803				1,677	04/01/2042
3131XQ-5Z-5	UMBS - POOL ZL8964		12/01/2020	PAYDOWN		57,340	57,340	60,234	57,597		(257)		(257)		57,340				1,238	01/01/2045
3131XQ-VR-4	UMBS - POOL ZL8724		12/01/2020	PAYDOWN		43,563	43,563	45,251	43,840		(277)		(277)		43,563				953	11/01/2044
31329K-X9-0	UMBS - POOL ZA2504		12/01/2020	PAYDOWN		164,381	164,381	160,863	163,654		728		728		164,381				3,162	04/01/2038
3132A1-AW-4	UMBS - POOL ZS0921		12/01/2020	PAYDOWN		7,966	7,966	8,346	8,006		(39)		(39)		7,966				200	10/01/2035
3132A4-6S-2	UMBS - POOL ZS4481		12/01/2020	PAYDOWN		71,192	71,192	72,772	71,529		(337)		(337)		71,192				1,605	04/01/2042
3136A7-GW-6	FANNIE MAE 12 67 KA		12/01/2020	PAYDOWN		33,667	33,667	35,455	33,903		(236)		(236)		33,667				645	05/25/2041
3136A7-QU-9	FANNIE MAE 12 86 CF		12/25/2020	PAYDOWN		45,307	45,307	45,363	45,350		(43)		(43)		45,307				360	04/25/2039
3136AD-EF-2	FANNIE MAE 13 36 AG		12/01/2020	PAYDOWN		31,890	31,890	32,548	32,035		(145)		(145)		31,890				604	12/25/2036
3136AJ-6B-7	FANNIE MAE 14 27 NV		12/01/2020	PAYDOWN		18,793	18,793	19,436	18,851		(58)		(58)		18,793				307	06/25/2027
3136AK-DG-5	FANNIE MAE 14 36 QB		12/01/2020	PAYDOWN		25,913	25,913	26,517	25,991		(78)		(78)		25,913				461	09/25/2033
3136AK-P4-9	FANNIE MAE 14 54 PN		12/01/2020	PAYDOWN		46,675	46,675	48,615	47,111		(437)		(437)		46,675				1,050	08/25/2043
3136AL-MX-6	FANNIE MAE 14 73 PJ		12/01/2020	PAYDOWN		29,628	29,628	30,604	29,769		(141)		(141)		29,628				523	12/25/2043
31376K-LZ-7	UMBS - POOL 357744		04/01/2020	PAYDOWN		242	242	239	241		1		1		242				2	04/02/2020
3137B9-BZ-7	FHLMC MULTIFAMILY STRUCTURED P KF03 A		04/25/2020	PAYDOWN		4,091	4,091	4,091	4,091						4,091				28	01/25/2021
3137BC-R6-7	FREDDIE MAC 4374 CE		12/01/2020	PAYDOWN		27,584	27,584	28,830	27,758		(174)		(174)		27,584				592	12/15/2043
3138EN-2N-8	UMBS - POOL AL6180		12/01/2020	PAYDOWN		123,169	123,169	132,215	124,509		(1,339)		(1,339)		123,169				2,598	01/01/2045
3138EP-WS-9	UMBS - POOL AL6956		12/01/2020	PAYDOWN		72,790	72,790	75,690	73,192		(402)		(402)		72,790				1,772	06/01/2045
3138M9-PE-5	UMBS - POOL AP5820		12/01/2020	PAYDOWN		78,121	78,121	82,246	78,937		(817)		(817)		78,121				1,653	11/01/2042
3138W1-GD-3	UMBS - POOL AR3795		12/01/2020	PAYDOWN		32,917	32,917	33,889	32,959		(42)		(42)		32,917				375	02/01/2043
3138W4-M2-4	UMBS - POOL AR6676		12/01/2020	PAYDOWN		100,584	100,584	104,293	100,878		(293)		(293)		100,584				1,874	02/01/2043
3138WE-KE-8	UMBS - POOL AS4792		12/01/2020	PAYDOWN		106,385	106,385	106,884	106,448		(62)		(62)		106,385				2,135	04/01/2045
3138X0-YU-6	UMBS - POOL AU1622		12/01/2020	PAYDOWN		206,908	206,908	205,162	206,709		199		199		206,908				4,677	07/01/2043
31393R-TE-0	FREDDIE MAC 2631 DA		12/01/2020	PAYDOWN		2,855	2,855	2,830	2,852		3		3		2,855				52	06/15/2033
31394K-L3-6	FREDDIE MAC 2682 TF		12/15/2020	PAYDOWN		19,838	19,838	19,993	19,855		(16)		(16)		19,838				144	10/15/2033
31394R-Y6-0	FREDDIE MAC 2761 QB		12/01/2020	PAYDOWN		2,980	2,980	3,051	2,989		(9)		(9)		2,980				66	12/15/2033
31396Y-SH-6	FANNIE MAE 08 17 DP		12/01/2020	PAYDOWN		4,266	4,266	4,457	4,293		(27)		(27)		4,266				110	02/25/2038
31397C-V5-5	FREDDIE MAC 3239 EF		12/15/2020	PAYDOWN		14,252	14,252	14,277	14,257		(5)		(5)		14,252				87	11/15/2036
31398C-D4-7	FREDDIE MAC 3527 DA		12/01/2020	PAYDOWN		3,107	3,107	3,222	3,128		(21)		(21)		3,107				67	04/15/2029
31398S-CH-4	FANNIE MAE 10 122 AC		12/01/2020	PAYDOWN		9,651	9,651	10,102	9,705		(55)		(55)		9,651				192	08/25/2022
31402C-V7-4	UMBS - POOL 725238		12/01/2020	PAYDOWN		3,119	3,119	2,921	3,102		16		16		3,119				88	03/01/2034
3140GS-PD-8	UMBS - POOL BH4019		12/01/2020	PAYDOWN		481,415	481,415	505,486	485,758		(4,344)		(4,344)		481,415				11,329	09/01/2047
3140K3-J2-9	UMBS - POOL BO7480		12/01/2020	PAYDOWN		317,611	317,611	327,437			(791)		(791)		317,611				5,434	12/01/2049
3140X7-2G-3	UMBS - POOL FM4374		12/01/2020	PAYDOWN		22,248	22,248	22,961			(2)		(2)		22,248				49	09/01/2050
3140X8-AR-8	UMBS - POOL FM4515		12/01/2020	PAYDOWN		16,161	16,161	16,732							16,161				27	10/01/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31417S-AP-5	UMBS - POOL AC5413		12/01/2020	PAYDOWN		12,536	12,536	12,979	12,608		(72)		(72)		12,536				306	10/01/2024
31418C-YN-8	UMBS - POOL MA3416		12/01/2020	PAYDOWN		169,312	169,312	176,025	170,975		(1,663)		(1,663)		169,312				4,098	07/01/2048
31418N-QV-5	UMBS - POOL AD1367		12/01/2020	PAYDOWN		5,593	5,593	5,835	5,614		(22)		(22)		5,593				139	03/01/2025
31418P-6M-2	UMBS - POOL AD2675		12/01/2020	PAYDOWN		14,461	14,461	15,090	14,515		(53)		(53)		14,461				384	03/01/2025
31418P-K7-9	UMBS - POOL AD2117		12/01/2020	PAYDOWN		8,522	8,522	8,892	8,566		(44)		(44)		8,522				202	03/01/2025
455114-HA-9	INDIANA ST UNIV		05/22/2020	MESIROW FINANCIAL INC.		267,060	250,000	306,345	264,766		(2,606)		(2,606)		262,160		4,900	4,900	8,194	04/01/2023
546540-HU-2	LOUISIANA ST UNIV & AGRIC & ME		07/01/2020	PREREFUNDED		250,000	250,000	280,683	252,152		(2,152)		(2,152)		250,000				12,500	07/01/2029
54810C-6R-6	LOWER COLORADO RIVER TX AUTH R		05/15/2020	SECURITY CALLED BY ISSUER at 100.000		250,000	250,000	284,573	251,565		(1,565)		(1,565)		250,000				6,250	05/15/2021
59261A-UQ-8	MET TRANSPRTN AUTH NY REVENUE		11/16/2020	SWBC INVESTMENT SERVICES LLC		57,165	55,000	63,173	59,840		(1,456)		(1,456)		58,383		(1,219)	(1,219)	2,773	11/15/2022
604115-BN-4	MINNESOTA ST PUBLIC FACS AUTH		03/01/2020	PREREFUNDED		250,000	250,000	293,125	250,875		(875)		(875)		250,000				6,250	03/01/2022
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO		12/01/2020	SINK FUND PAYMENT		33,793	33,793	33,793	33,793						33,793				628	11/01/2044
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU		07/01/2020	SINK FUND PAYMENT		20,000	20,000	21,492	20,082		(82)		(82)		20,000				600	01/01/2031
708796-3D-7	PENNSYLVANIA ST HSG FIN AGY SF		12/31/2020	SINK FUND PAYMENT		30,000	30,000	32,147	30,203		(203)		(203)		30,000				911	10/01/2046
73358W-T6-1	PORT AUTH OF NEW YORK & NEW JE		09/15/2020	MATURITY		250,000	250,000	250,000	250,000						250,000				6,193	09/15/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						4,113,695	4,094,470	4,349,695	3,774,252		(21,325)		(21,325)		4,109,737		3,957	3,957	98,417	XXX
02004V-AC-7	ALLY AUTO RECEIVABLES TRUST 18-2 A3		12/15/2020	PAYDOWN		664,540	664,540	664,420	664,086		454		454		664,540				10,126	11/15/2022
110122-CS-5	BRISTOL-MYERS SQUIBB CO		08/15/2020	MATURITY		250,000	250,000	251,726	251,472		(1,472)		(1,472)		250,000				7,188	08/15/2020
12592X-AZ-9	COMM MORTGAGE TRUST 15 CR22 A2		03/01/2020	PAYDOWN		25,389	25,389	26,234	25,398		(10)		(10)		25,389				122	03/10/2048
126650-CJ-7	CVS HEALTH CORP		07/20/2020	MATURITY		250,000	250,000	249,815	249,978		22		22		250,000				7,000	07/20/2020
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2		12/01/2020	PAYDOWN		106,891	106,891	109,897			(179)		(179)		106,891				738	08/01/2050
36252T-AP-0	GS MORTGAGE SECURITIES TRUST 16-GS2 A2		12/01/2020	PAYDOWN		235,702	235,702	242,767	237,031		(1,329)		(1,329)		235,702				5,694	05/10/2049
36255J-AD-6	GM FINANCIAL SECURITIZED TERM 18-3 A3		12/16/2020	PAYDOWN		333,973	333,973	333,896	333,640		334		334		333,973				7,035	05/16/2023
36259W-AA-9	GS MORTGAGE-BACKED SECURITIES 20-NQM1 A1		12/01/2020	PAYDOWN		86,534	86,534	86,532			1		1		86,534				247	09/27/2060
43800K-AB-3	HOMEWARD OPPORTUNITIES FUND I 19-3 A2		07/01/2020	PAYDOWN		76,406	76,406	76,406	76,407						76,406				847	11/25/2059
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR 13-C16 A3		12/01/2020	PAYDOWN		793	793	883	806		(13)		(13)		793				31	12/15/2046
582839-AJ-5	MEAD JOHNSON NUTRITION C		09/10/2020	MARKETAXESS		251,095	250,000	249,755	249,955		36		36		249,991		1,104	1,104	6,229	11/15/2020
59166E-AB-1	METLIFE SECURITIZATION TRUST 19-1A A1A		12/01/2020	PAYDOWN		52,272	52,272	53,221	52,430		(158)		(158)		52,272				1,140	04/25/2058
59217G-BR-9	MET LIFE GLOB FUNDING I		12/03/2020	MATURITY		250,000	250,000	249,825	249,966		34		34		250,000				6,250	12/03/2020
61766E-BB-0	MORGAN STANLEY BAML TRUST 16 C29 A2		12/01/2020	PAYDOWN		19,083	19,083	19,655	19,161		(77)		(77)		19,083				454	05/15/2049
64830D-AB-9	NEW RESIDENTIAL MORTGAGE LOAN 19-2A A1		12/01/2020	PAYDOWN		143,035	143,035	146,539	143,524		(489)		(489)		143,035				3,477	12/25/2057
74153W-CG-2	PRICOA GLOBAL FUNDING 1		11/24/2020	MATURITY		250,000	250,000	250,000	250,000						250,000				6,375	11/24/2020
74456Q-AX-4	PUB SVC ELEC & GAS		08/15/2020	MATURITY		250,000	250,000	263,468	251,736		(1,736)		(1,736)		250,000				8,750	08/15/2020
79548K-UV-8	SALOMON BROTHERS MORTGAGE 97 HUD1 B3		12/01/2020	PAYDOWN			1,425												40	12/25/2030
86212X-AB-6	STORE MASTER FUNDING LLC 19-1 A2		12/20/2020	PAYDOWN		5,146	5,146	5,146	5,136		10		10		5,146				102	11/20/2049
89176U-AN-4	TOWD POINT MORTGAGE TRUST 20-2 A1A		12/01/2020	PAYDOWN		96,667	96,667	97,634			(76)		(76)		96,667				625	04/25/2060
89236T-EU-5	TOYOTA MOTOR CREDIT CORP		09/10/2020	MARKETAXESS		507,630	500,000	499,800	499,912		48		48		499,960		7,670	7,670	13,562	04/13/2021
904764-BH-9	UNILEVER CAPITAL CORP		03/03/2020	MORGAN STANLEY & CO. LLC		257,008	250,000	247,748	247,812		36		36		247,848		9,159	9,159	2,642	09/06/2029
91324P-CM-2	UNITEDHEALTH GROUP INC		07/15/2020	MATURITY		250,000	250,000	249,850	249,983		17		17		250,000				6,750	07/15/2020
92938J-AB-8	WF-RBS COMMERCIAL MORTGAGE TR 13 UBS1 A2		11/01/2020	PAYDOWN		2,210	2,210	2,286	2,223		(13)		(13)		2,210				62	03/15/2046
94974B-GR-5	WELLS FARGO & COMPANY		09/10/2020	MORGAN STANLEY & CO. LLC		251,325	250,000	249,733	249,947		39		39		249,987		1,338	1,338	4,905	12/07/2020
94989C-AW-1	WELLS FARGO COMMERCIAL MORT 15 C26 A3		09/01/2020	PAYDOWN		6,118	6,118	6,264	6,119		(1)		(1)		6,118				82	02/15/2048
377373-AE-5	GLAXOSMITHKLINE CAPITAL	D	10/13/2020	CALLED BY ISSUER at 101.707		1,017,070	1,000,000	1,003,590	1,001,713		(972)		(972)		1,000,741		(741)	(741)	45,629	05/14/2021
404280-BX-6	HSBC HOLDINGS PLC	D	07/28/2020	HSBC SECURITIES (USA) INC.		559,495	500,000	500,000	500,000						500,000		59,495	59,495	18,956	09/12/2026
77578J-AA-6	ROLLS-ROYCE PLC	D	10/14/2020	MATURITY		250,000	250,000	249,870	249,979		21		21		250,000				5,938	10/14/2020
80685Q-AA-4	SCHLUMBERGER OILFIELD UK	D	06/29/2020	CALLED BY ISSUER at 102.107		255,267	250,000	257,053	252,282		(1,425)		(1,425)		250,857		(857)	(857)	15,300	01/15/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,703,649	6,606,184	6,644,013	6,320,696		(6,898)		(6,898)		6,604,143		77,168	77,168	186,296	XXX
8399997. Total - Bonds - Part 4						12,898,313	12,740,291	13,194,115	12,174,293		(38,934)		(38,934)		12,782,516		93,457	93,457	337,628	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						12,898,313	12,740,291	13,194,115	12,174,293		(38,934)		(38,934)		12,782,516		93,457	93,457	337,628	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
717081-10-3	PFIZER INC		11/17/2020	RETURN OF CAPITAL	0.000	16,223		16,223	13,726						16,223					
92556V-10-6	VIATRIS INC		11/27/2020	CASH IN LIEU FRACTIONAL SHARES	0.683	12		7							7		5	5		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						16,235	XXX	16,230	13,726						16,230		5	5		XXX
922908-76-9	VANGUARD US TOTAL STOCK MKT		07/17/2020	PIPER SANDLER & CO.	1,500.000	244,990		64,226	245,430	(181,204)			(181,204)		64,226		180,763	180,763	1,970	
97717X-70-1	WISDOMTREE EUROPE HEDGED EQUITY		07/22/2020	VARIOUS	53,800.000	3,413,077		3,637,527	3,797,742	(160,215)			(160,215)		3,637,527		(224,450)	(224,450)	39,338	
9499999. Subtotal - Common Stocks - Mutual Funds						3,658,067	XXX	3,701,753	4,043,172	(341,419)			(341,419)		3,701,753		(43,687)	(43,687)	41,308	XXX
9799997. Total - Common Stocks - Part 4						3,674,302	XXX	3,717,983	4,056,898	(341,419)			(341,419)		3,717,983		(43,682)	(43,682)	41,308	XXX
9799998. Total - Common Stocks - Part 5						246,540	XXX	179,806							179,806		66,734	66,734	2,852	XXX
9799999. Total - Common Stocks						3,920,842	XXX	3,897,789	4,056,898	(341,419)			(341,419)		3,897,789		23,052	23,052	44,160	XXX
9899999. Total - Preferred and Common Stocks						3,920,842	XXX	3,897,789	4,056,898	(341,419)			(341,419)		3,897,789		23,052	23,052	44,160	XXX
9999999 - Totals						16,819,155	XXX	17,091,904	16,231,191	(341,419)	(38,934)		(380,353)		16,680,305		116,509	116,509	381,788	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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																				
97717X-70-1	WISDOMTREE EUROPE HEDGED EQUITY		03/16/2020	MORGAN STANLEY & CO. LLC	07/22/2020	MORGAN STANLEY & CO. LLC	3,900.000	179,806	246,540	179,806							66,734	66,734	2,852	
9499999. Subtotal - Common Stocks - Mutual Funds								179,806	246,540	179,806							66,734	66,734	2,852	
9799998. Total - Common Stocks								179,806	246,540	179,806							66,734	66,734	2,852	
9899999. Total - Preferred and Common Stocks								179,806	246,540	179,806							66,734	66,734	2,852	
9999999 - Totals								179,806	246,540	179,806							66,734	66,734	2,852	

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		223,094,961		500,000.000	100.0
14741*-10-5	Casco Indemnity Company		25950	01-0407315	2CIB1	NO		19,247,530		25,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer								242,342,491		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		25,063	25,063	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								26,065	26,065	XXX	XXX
1899999. Total Common Stocks								242,368,556	26,065	XXX	XXX
1999999 - Totals								242,368,556	26,065	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	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total 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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Clarfeld Citizens Private Wealth Bank	Providence, Rhode Island	SD		7,024		250,129	XXX
Fifth Third Bank	Cincinnati, Ohio	SD		3,058			XXX
Fifth Third Bank	Cincinnati, Ohio			4,711			XXX
Park National Bank	Bucyrus, Ohio		0.025	6,035		3,846,883	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	20,828		4,097,012	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	20,828		4,097,012	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,460	XXX
0599999 Total - Cash		XXX	XXX	20,828		4,098,472	XXX

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

1. January	3,258,000	4. April	5,994,738	7. July	4,109,585	10. October	4,501,221
2. February	4,547,916	5. May	5,998,422	8. August	6,360,995	11. November	4,626,341
3. March	4,361,764	6. June	2,106,797	9. September	6,117,747	12. December	4,098,472

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
	TREASURY BILL		12/23/2020	0.066	01/21/2021	1,039,962		17
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,039,962		17
0599999. Total - U.S. Government Bonds						1,039,962		17
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						1,039,962		17
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						1,039,962		17
60934N-87-2	FEDERATED TREASURY OBLIGA-SS		12/15/2020	0.000		1,378,797	21	
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,378,797	21	
8899999 - Total Cash Equivalents						2,418,759	21	17

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 1,039,962 1B ..$ 1C ..$ 1D ..$ 1E ..$ 1F ..$ 1G ..$
2A ..$ 2B ..$ 2C ..$
3A ..$ 3B ..$ 3C ..$
4A ..$ 4B ..$ 4C ..$
5A ..$ 5B ..$ 5C ..$
6 ....$

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
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	269,405		
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	1,341,370	1,456,673		
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			262,807	277,730
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	1,591,370	1,726,078	262,807	277,730
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				