



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

Ohio Mutual Insurance Company

NAIC Group Code09630963NAIC Company Code10202Employer's ID Number34-4320350
(Current)(Prior)

Organized under the Laws ofOHIO, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

Incorporated/Organized03/05/1901Commenced Business03/05/1901

Statutory Home Office1725 Hopley AvenueBucyrus, OH, US 44820-0111
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office1725 Hopley AvenueBucyrus, OH, US 44820-0111419-562-3011
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address1725 Hopley AvenueBucyrus, OH, US 44820-0111
(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records1725 Hopley AvenueBucyrus, OH, US 44820-0111419-562-3011
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.omig.com

Statutory Statement ContactCharles Elmer Easum Mr.419-563-0810
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(E-mail Address)(FAX Number)

OFFICERS

PresidentMark Clarence Russell, Mr.

SecretaryRandy Lee Walker, Mr.

TreasurerDavid Gary Hendrix, Mr.

OTHER

Todd Marshall Boyer, Mr. #, Vice President Corporate Communications	Chad Philip Combs, Mr., Vice President Personal Lines Underwriting	John Richard DeLucia, Mr., Vice President Claims
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	Mendi Harris Riddle, Mrs. #, Vice President Sales	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 ofOhioSS:
County ofCrawford

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.....

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Ohio Mutual Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	76,627,764		76,627,764	73,722,442
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	291,435,892	26,067	291,409,825	270,306,606
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	7,387,828		7,387,828	7,799,734
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$4,373,284), cash equivalents (\$1,499,764) and short-term investments (\$)	5,873,048		5,873,048	6,517,231
6. Contract loans (including \$ premium notes)				
7. Derivatives				
8. Other invested assets				
9. Receivables for securities				
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	381,324,532	26,067	381,298,465	358,346,013
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	595,002		595,002	558,923
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,285,601		2,285,601	2,454,399
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	17,977,195		17,977,195	16,588,614
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	63,455		63,455	447,772
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				35,932
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	3,469,919	3,469,919		
21. Furniture and equipment, including health care delivery assets (\$)	426,648	426,648		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	3,023,475		3,023,475	
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	326,845	326,845		
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	409,492,672	4,249,479	405,243,193	378,431,653
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	409,492,672	4,249,479	405,243,193	378,431,653
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Prepaid Expenses	326,845	326,845		
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	326,845	326,845		

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Ohio Mutual Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$13,074,171)	28,012,914	26,690,494
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses	6,921,526	6,460,769
4. Commissions payable, contingent commissions and other similar charges	2,153,810	2,262,255
5. Other expenses (excluding taxes, licenses and fees)	128,186	141,208
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	99,416	66,642
7.1 Current federal and foreign income taxes (including \$65,317 on realized capital gains (losses))	2,124,877	977,449
7.2 Net deferred tax liability	302,580	115,488
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$102,464,705 and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)	37,661,551	35,062,571
10. Advance premium	878,002	420,552
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	57,462	30,908
13. Funds held by company under reinsurance treaties	174,011	100,610
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated		
16. Provision for reinsurance (including \$ certified)		
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates		1,325,170
20. Derivatives		
21. Payable for securities		
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities		
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	78,514,335	73,654,116
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	78,514,335	73,654,116
29. Aggregate write-ins for special surplus funds		
30. Common capital stock		
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus		
35. Unassigned funds (surplus)	326,728,858	304,777,537
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	326,728,858	304,777,537
38. Totals (Page 2, Line 28, Col. 3)	405,243,193	378,431,653
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)		
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$78,459,435)	74,239,113	66,370,236	90,592,152
1.2 Assumed (written \$139,414,251)	133,815,349	130,295,263	174,171,654
1.3 Ceded (written \$159,787,398)	152,567,154	144,115,438	194,027,813
1.4 Net (written \$58,086,288)	55,487,308	52,550,061	70,735,993
DEDUCTIONS:			
2. Losses incurred (current accident year \$32,871,655):			
2.1 Direct	42,110,538	38,371,674	54,318,574
2.2 Assumed	69,556,475	61,082,685	86,713,479
2.3 Ceded	81,610,091	72,715,118	103,313,408
2.4 Net	30,056,922	26,739,241	37,718,645
3. Loss adjustment expenses incurred	4,399,215	4,528,961	5,777,506
4. Other underwriting expenses incurred	17,940,086	17,620,434	23,580,609
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	52,396,223	48,888,636	67,076,760
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	3,091,085	3,661,425	3,659,233
INVESTMENT INCOME			
9. Net investment income earned	1,340,675	1,335,466	1,823,288
10. Net realized capital gains (losses) less capital gains tax of \$65,317	243,140	93,863	92,342
11. Net investment gain (loss) (Lines 9 + 10)	1,583,815	1,429,329	1,915,630
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$46,704 amount charged off \$243,128)	(196,424)	(319,095)	(441,223)
13. Finance and service charges not included in premiums	12	12	12
14. Aggregate write-ins for miscellaneous income	186,098	184,154	246,236
15. Total other income (Lines 12 through 14)	(10,314)	(134,929)	(194,975)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	4,664,586	4,955,825	5,379,888
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	4,664,586	4,955,825	5,379,888
19. Federal and foreign income taxes incurred	1,082,981	991,963	(29,280)
20. Net income (Line 18 minus Line 19)(to Line 22)	3,581,605	3,963,862	5,409,168
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	304,777,537	280,428,284	280,428,284
22. Net income (from Line 20)	3,581,605	3,963,862	5,409,168
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$430,021	18,351,878	14,647,984	20,281,483
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	242,929	252,727	(896,952)
27. Change in nonadmitted assets	(225,091)	(804,117)	(444,446)
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus			
38. Change in surplus as regards policyholders (Lines 22 through 37)	21,951,321	18,060,456	24,349,253
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	326,728,858	298,488,740	304,777,537
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401. Rental and Related Services	186,062	186,062	248,083
1402. Other Income (Expense)	36	(1,908)	(1,847)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	186,098	184,154	246,236
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)			

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	57,386,441	53,662,718	71,285,708
2. Net investment income	2,193,600	2,243,521	3,100,777
3. Miscellaneous income	(10,314)	(134,929)	(194,975)
4. Total (Lines 1 to 3)	59,569,727	55,771,310	74,191,510
5. Benefit and loss related payments	28,350,185	26,797,519	37,012,222
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	21,855,887	21,699,444	28,932,543
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 65,317 tax on capital gains (losses)	870	1,086	(63,600)
10. Total (Lines 5 through 9)	50,206,942	48,498,049	65,881,165
11. Net cash from operations (Line 4 minus Line 10)	9,362,785	7,273,261	8,310,345
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	9,499,212	9,368,437	12,875,976
12.2 Stocks	814,890	3,904,607	3,920,842
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds		1,652,406	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,314,102	14,925,450	16,796,818
13. Cost of investments acquired (long-term only):			
13.1 Bonds	12,770,428	9,849,995	15,235,298
13.2 Stocks	2,845,434	8,380,519	8,396,742
13.3 Mortgage loans			
13.4 Real estate	103,118	361,099	843,077
13.5 Other invested assets			
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	15,718,980	18,591,613	24,475,117
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,404,878)	(3,666,163)	(7,678,299)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(4,602,090)	(827,746)	(495,905)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(4,602,090)	(827,746)	(495,905)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(644,183)	2,779,352	136,141
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	6,517,231	6,381,090	6,381,090
19.2 End of period (Line 18 plus Line 19.1)	5,873,048	9,160,442	6,517,231

Note: Supplemental disclosures of cash flow information for non-cash transactions:

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NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Ohio Mutual Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance (ODI).

The ODI recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted accounting practices by the State of Ohio.

A reconciliation of the Company's net income and capital and surplus between NAIC Statutory Accounting Practices and practices prescribed and permitted by the State of Ohio is shown below:

	SSAP #	F/S Page	F/S Line #	09/30/2021	12/31/2020
NET INCOME					
(1) Ohio Mutual Insurance Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 3,581,605	\$ 5,409,168
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 3,581,605	\$ 5,409,168
SURPLUS					
(5) Ohio Mutual Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 326,728,858	\$ 304,777,537
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 326,728,858	\$ 304,777,537

B. Use of Estimates in the Preparation of the Financial Statements – No Change

C. Accounting Policy – No Change

D. Going Concern

Management has evaluated the financial statements and determined that there are no going concern issues to report.

2. Accounting Changes and Corrections of Errors – No Change

3. Business Combinations and Goodwill – No Change

4. Discontinued Operations – No Change

5. Investments

- A. The Company has no mortgage loans.
- B. The Company has no debt restructuring.
- C. The Company has no reverse mortgages.
- D. Loan-Backed Securities

(1) Prepayment assumptions for Mortgage-backed securities, Collateralized Mortgage Obligations and Other Structured Securities were generated using a purchased prepayment model. The prepayment model uses a number of factors to estimate prepayment activity including the time of year (seasonality), current levels of interest rates (refinancing incentive), economic activity (including housing turnover) and term and age of the underlying collateral (burnout, seasoning). On an ongoing basis, we monitor the rate of prepayment and calibrate the model to reflect actual experience, market factors, and viewpoint.

- (2) a. The Company had no securities it intended to sell for which it recognized other-than-temporary impairment losses.
- b. The Company had no securities for which it lacked the ability or intent to retain an investment in for a period of time sufficient to recover the amortized cost basis.

(3) The Company had no other-than-temporary impairments within the loan backed securities portfolio for the quarter ended September 30, 2021.

(4) All temporarily impaired securities for which an other-than-temporary impairment has not been recognized in earnings as a realized loss in 2021 are as follows:

a. The aggregate amount of unrealized losses:		
	1. Less than 12 Months	\$ (205,257)
	2. 12 Months or Longer	\$ (202)
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	\$ 14,948,402
	2. 12 Months or Longer	\$ 64,652

NOTES TO FINANCIAL STATEMENTS

- (5) Management regularly reviews the value of the Company's investments. If the value of any investment falls below its cost basis, the decline is analyzed to determine whether it is an other-than-temporary decline in value. To make this determination for each security, the following is considered:

- The length of time and the extent to which the fair value has been below cost;
- The financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations or earnings potential;
- Management's intent and ability to hold the security long enough for it to recover its value;

Management concluded that the remaining investments within the loaned backed securities portfolio held with unrealized losses were not other-than-temporarily impaired on the basis that the Company had the ability and intent to hold the investments for a period of time sufficient for a forecasted market price recovery up to or beyond the cost of the investment. Also, in management's opinion, evidence indicating the cost of the investment was recoverable within a reasonable period of time outweighed evidence to the contrary in considering the severity and duration of the impairment in relation to the forecasted market price recovery.

- E. The Company has no dollar repurchase agreements and/or securities lending transactions.
- F. The Company has no repurchase agreements transactions accounted for as a secured borrowing.
- G. The Company has no reverse repurchase agreements transactions accounted for as a secured borrowing.
- H. The Company has no repurchase agreements transactions accounted for as a sale.
- I. The Company has no reverse repurchase agreements transactions accounted for as a sale.
- M. The Company has no Working Capital Finance Investments.
- N. The Company has no Offsetting and Netting of Assets and Liabilities.
- R. The Company has no Reporting Entity's Share of Cash Pool by Asset type.

6. Joint Ventures, Partnerships and Limited Liability Companies – No Change

7. Investment Income – No Change

8. Derivative Instruments – No Change

9. Income Taxes – No Change

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

- A. Effective January 1, 2021 the Company changed its organizational structure from a mutual insurance company to a mutual holding company owned stock insurance company. Under this structure, the Company converted to a stock insurer and retained its name of Ohio Mutual Insurance Company and became a wholly owned subsidiary of a newly organized mutual holding company, OMIG Holdings Inc. OMIG Holdings Inc. is a wholly owned subsidiary of Ohio Mutual Insurance Group, Inc. (OMIG). OMIG is the ultimate controlling parent for the group. The conversion was approved by the Company's policyholders on July 21, 2020 and by the Ohio Department of Insurance on August 28, 2020. The Company is the sole shareholder and owner of United Ohio Insurance Company (United Ohio), Casco Indemnity Company (Casco), United Premium Budget Service Inc., Centurion Financial Inc., and Ohio United Agency Inc.
- B. The Company, United Ohio, and Casco have entered into a reinsurance pooling agreement through which underwriting activities and operating expenses are proportionately allocated. See footnote #26 for additional information on the pooling agreement.
- C. The Company had no transactions with related parties that are not reported on Schedule Y.
- D. As of September 30, 2021, the Company owes United Ohio \$1,300,468 the Company owes Casco \$67,536 under the terms of the reinsurance Pooling Agreement. As of September 30, 2021, United Ohio owes the Company \$4,391,479 under the terms of the Cost Sharing Agreement.
- E. The Company and its subsidiaries, United Ohio and Casco, entered into a Cost Sharing Agreement effective January 1, 2011, through which certain common costs are shared proportionally between the entities.
- F. The Company has no guarantees or undertakings at September 30, 2021.
- G. All outstanding shares of its subsidiaries, United Ohio, Casco, United Premium Budget Services Inc., Ohio United Agency Inc. and Centurion Financial Inc. are owned by the Parent Company, Ohio Mutual Insurance Company, an insurance company domiciled in the State of Ohio.
- H. None of the Company's capital stock is owned by downstream subsidiaries.
- I. The Company owns a 100% interest in United Ohio whose carrying value is equal to or exceeds 10% of the admitted assets of the Company. The Company carries United Ohio at its statutory statement value of \$238,226,055.

Based on the Company's ownership percentage of United Ohio, the statutory statement value of United Ohio assets and liabilities as of September 30, 2021 were \$446,205,672 and \$207,979,617, respectively.

- J. The Company did not recognize any impairment write down for its investments in Subsidiary, Controlled or Affiliated Companies during the statement period.
- K. Not Applicable
- L. Not Applicable

NOTES TO FINANCIAL STATEMENTS

M. The Company holds the following SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)		Percentage of		Admitted	Nonadmitted
SCA Entity	Ownership	Gross Amount	Amount	Amount	
a. SSAP No. 97 8a Entities					
NONE	N/A	-	-	-	
Total SSAP No. 97 8a Entities	XXX	-	-	-	
b. SSAP No. 97 8b(ii) Entities					
Centurion Financial Inc.	100.0	-	-	-	
Ohio United Agency Inc.	100.0	25,064	-	25,064	
United Premium Budget Service Inc.	100.0	1,003	-	1,003	
Total SSAP No. 97 8b(ii) Entities	XXX	26,067	-	26,067	
c. SSAP No. 97 8b(iii) Entities					
NONE	N/A	-	-	-	
Total SSAP No. 97 8b(iii) Entities	XXX	-	-	-	
d. SSAP No. 97 8b(iv) Entities					
NONE	N/A	-	-	-	
Total SSAP No. 97 8b(iv) Entities	XXX	-	-	-	
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	26,067	-	26,067	
f. Aggregate Total (a+e)	XXX	26,067	-	26,067	

(2) NAIC Filing Response Information

The Company did not have any NAIC filings for their 8b(ii) entities.

N. The Company has no investments in Insurance SCAs for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and policies.

O. The Company has no investments in SCAs or SSAP No. 48 entities where its share of losses exceeds its investment in the SCA or SSAP No. 48 entity.

11. Debt – No Change

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans – No Change

13. Capital and Surplus, Dividend Restrictions and Quasi-reorganizations – No Change

14. Liabilities, Contingencies and Assessments

D. The Company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits.

	<u>Direct....</u>
Claims related ECO and bad faith losses paid during the reporting period	\$0

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.

(a)	(b)	(c)	(d)	(e)
<u>0-25 Claims</u>	<u>26-50 Claims</u>	<u>51-100 Claims</u>	<u>101-500 Claims</u>	<u>More than 500 Claims</u>
X				

Indicate whether claim count information is disclosed per claim or per claimant.

(f)	Per Claim []	(g)	Per Claimant [X]
-----	---------------	-----	--------------------

15. Leases – No Change

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk – No Change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

The Company has no sale, transfer and servicing of financial assets or extinguishments of liabilities.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans – No Change

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators – No Change

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Fixed maturity securities that are carried at amortized cost are not included in the table below:

(1) Fair Value Measurements at Reporting Date

Description	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Industrial & Misc	\$ -	\$ -	\$ -	\$ -	\$ -
Total Bonds	\$ -	\$ -	\$ -	\$ -	\$ -
Common Stock					
Industrial and Misc (Publically	17,492,619	-	-	-	17,492,619
Industrial and Misc (Other)	-	-	371,370	-	371,370
Mutual Funds	14,469,169	-	-	-	14,469,169
Total Common Stocks	\$ 31,961,788	\$ -	\$ 371,370	\$ -	\$ 32,333,158
Derivative assets	-	-	-	-	-
Total assets at fair value	\$ 31,961,788	\$ -	\$ 371,370	\$ -	\$ 32,333,158

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Description	Ending Balance at 06/30/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2021
a. Assets: Common Stock - Industrial & Misc.	\$ 371,370				\$ -					\$ 371,370

- (3) Transfers between levels are recognized on the actual date of the event or change in circumstances that caused the transfer.
- (4) As of September 30, 2021, the reporting entity's investments in Level 3, NAIC rated A, represents one security that is not traded in a public market and was valued based on a valuation provided by the NAIC Securities Valuation Office.

C. The Aggregate Fair Value for all Financial Instruments and the Level within the Fair Value Hierarchy

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 79,604,425	\$ 76,627,764	\$ -	\$ 79,604,425	\$ -	\$ -	\$ -
Common Stocks	291,435,892	291,435,892	31,961,788	-	259,474,104	-	-
Total Financial Instruments	\$ 371,040,317	\$ 368,063,656	\$ 31,961,788	\$ 79,604,425	\$ 259,474,104	\$ -	\$ -

D. Not Practicable to Estimate Fair Value

The Company's Financial Instruments are valued at Fair Value unless otherwise specified.

E. The company has no investments measured using the NAV practical expedient pursuant to SSAP No. 100R – Fair Value.

21. Other Items – No Change

22. Events Subsequent – None

23. Reinsurance – No Change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination – No Change

25. Change in Incurred Losses and Loss Adjustment Expenses

- A. The Company's portion of pooled loss reserves as of December 31, 2020 was \$33.2 million. On a pooled basis as of September 30, 2021, \$10.8 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Pooled reserves remaining for prior years are now \$19.0 million. There has been a \$3.3 million favorable prior-year development, on a pooled basis, from December 31, 2020 to September 30, 2021 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on private passenger auto liability, auto physical damage and homeowners lines of insurance. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company does not have any retrospectively rated policies which would be included in the favorable development.
- B. No Change

NOTES TO FINANCIAL STATEMENTS

26. Intercompany Pooling Arrangements

Effective January 1, 2011, the Company requested and received permission from the ODI to pool the underwriting results of the Company with those of its wholly owned subsidiaries, United Ohio and Casco. Through the Pooling Agreement, the Company, NAIC #10202, retains 27% of the group’s pooled underwriting results and cedes 65% to United Ohio, NAIC #13072 and 8% to Casco, NAIC #25950. The following underwriting results were assumed/ceded between the Companies:

	09/30/2021	12/31/2020
Premium earned assumed by Ohio Mutual from United Ohio and Casco	\$ 133,763,359	\$ 174,111,612
Premium earned ceded back to United Ohio and Casco	(150,021,240)	(191,249,167)
Change in premium earned due to pooling	\$ (16,257,881)	\$ (17,137,555)
Losses incurred assumed by Ohio Mutual from United Ohio and Casco	\$ 69,556,475	\$ 86,713,479
Losses incurred ceded back to United Ohio and Casco	(81,265,012)	(101,980,039)
Change in losses incurred due to pooling	\$ (11,708,537)	\$ (15,266,560)
Net loss adjustment expenses assumed by Ohio Mutual	\$ 3,047,707	\$ 4,404,842
Net other underwriting expenses assumed by Ohio Mutual	3,783,542	6,199,522
Change in expenses incurred due to pooling	\$ 6,831,249	\$ 10,604,364
Change in income before taxes due to pooling	\$ (11,380,593)	\$ (12,475,359)

- 27. Structured Settlements – No Change
- 28. Health Care Receivables – No Change
- 29. Participating Policies – No Change
- 30. Premium Deficiency Reserves – No Change
- 31. High Deductibles – No Change
- 32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses – No Change
- 33. Asbestos/Environmental Reserves – No Change
- 34. Subscriber Savings Accounts – No Change
- 35. Multiple Peril Crop Insurance – No Change
- 36. Financial Guaranty Insurance – No Change

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Ohio Mutual Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☒ No ☐
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes ☒ No ☐
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☒ No ☐
- 2.2

If yes, date of change:

01/01/2021
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

Yes ☒ No ☐

If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes ☐ No ☒
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes ☐ No ☒
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒

If yes, complete and file the merger history data file with the NAIC.
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

Yes ☐ No ☒ N/A ☐

If yes, attach an explanation.
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2020
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2015
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

05/19/2017
- 6.4

By what department or departments?
Ohio Department of Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes ☐ No ☐ N/A ☒
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes ☐ No ☒ N/A ☐
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes ☐ No ☒
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes ☐ No ☒
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Ohio Mutual Insurance Company

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$
13.

Amount of real estate and mortgages held in short-term investments:

\$
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 242,368,556 | \$ 259,102,735 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 242,368,556 | \$ 259,102,735 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [] No [] N/A []
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$
- 16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$
- 16.3

Total payable for securities lending reported on the liability page.

\$

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Ohio Mutual Insurance Company

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Fifth Third Bank	38 Fountain Square Plaza, Cincinnati, Ohio 45263

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
New England Asset Management	U.....

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No []

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
105900	New England Asset Management	KUR85E5PS4GQFZTFC130	New England Asset Management is a SEC registered Investment Advisor	NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.

Yes [] No [X] N/A []
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.

Yes [] No [X]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]
- 3.2

If yes, give full and complete information thereto.
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero?

Yes [] No [X]
- 4.2

If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
TOTAL										

5.

Operating Percentages:
- 5.1

A&H loss percent

%
- 5.2

A&H cost containment percent

%
- 5.3

A&H expense percent excluding cost containment expenses

6.979 %
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date\$.....
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

If yes, please provide the balance of the funds administered as of the reporting date\$.....
7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [X] No []
- 7.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes [] No []

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Ohio Mutual Insurance Company

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Ohio Mutual Insurance Company

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama.....AL	N						
2. Alaska.....AK	N						
3. Arizona.....AZ	N						
4. Arkansas.....AR	N						
5. California.....CA	N						
6. Colorado.....CO	N						
7. Connecticut.....CT	L						
8. Delaware.....DE	N						
9. District of Columbia.....DC	N						
10. Florida.....FL	N						
11. Georgia.....GA	N						
12. Hawaii.....HI	N						
13. Idaho.....ID	N						
14. Illinois.....IL	N						
15. Indiana.....IN	L	1,834,728	471,429	604,385	58,966	400,508	68,141
16. Iowa.....IA	N						
17. Kansas.....KS	N						
18. Kentucky.....KY	N						
19. Louisiana.....LA	N						
20. Maine.....ME	L						
21. Maryland.....MD	N						
22. Massachusetts.....MA	N						
23. Michigan.....MI	N						
24. Minnesota.....MN	N						
25. Mississippi.....MS	N						
26. Missouri.....MO	N						
27. Montana.....MT	N						
28. Nebraska.....NE	N						
29. Nevada.....NV	N						
30. New Hampshire.....NH	L						
31. New Jersey.....NJ	N						
32. New Mexico.....NM	N						
33. New York.....NY	N						
34. North Carolina.....NC	N						
35. North Dakota.....ND	N						
36. Ohio.....OH	L	76,624,707	69,838,124	40,173,411	38,323,971	26,676,033	24,239,752
37. Oklahoma.....OK	N						
38. Oregon.....OR	N						
39. Pennsylvania.....PA	N						
40. Rhode Island.....RI	L						
41. South Carolina.....SC	N						
42. South Dakota.....SD	N						
43. Tennessee.....TN	L						
44. Texas.....TX	N						
45. Utah.....UT	N						
46. Vermont.....VT	L						
47. Virginia.....VA	L						
48. Washington.....WA	N						
49. West Virginia.....WV	N						
50. Wisconsin.....WI	L						
51. Wyoming.....WY	N						
52. American Samoa.....AS	N						
53. Guam.....GU	N						
54. Puerto Rico.....PR	N						
55. U.S. Virgin Islands.....VI	N						
56. Northern Mariana Islands.....MP	N						
57. Canada.....CAN	N						
58. Aggregate Other Alien OT	XXX						
59. Totals	XXX	78,459,435	70,309,553	40,777,796	38,382,937	27,076,541	24,307,893
DETAILS OF WRITE-INS							
58001.....	XXX						
58002.....	XXX						
58003.....	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....10

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....

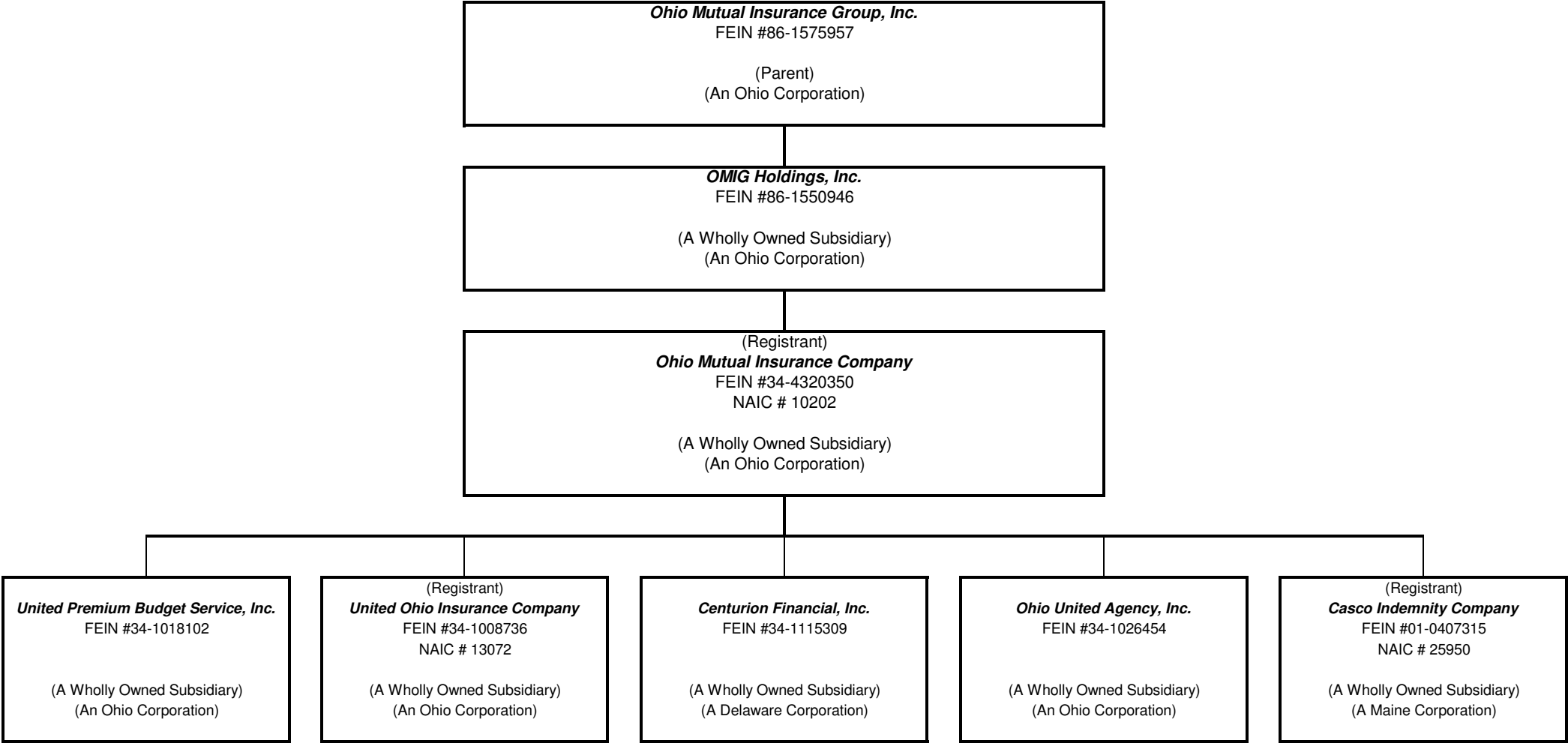
R - Registered - Non-domiciled RRGs.....

Q - Qualified - Qualified or accredited reinsurer.....

N - None of the above - Not allowed to write business in the state.....47

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Ohio Mutual Insurance Group



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Ohio Mutual Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

NONE

Asterisk	

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire	1,818,184	415,853	22.9	61.0
2.	Allied Lines				
3.	Farmowners multiple peril	5,998,021	3,113,573	51.9	46.4
4.	Homeowners multiple peril	20,425,816	13,432,712	65.8	75.9
5.	Commercial multiple peril				
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	10,674			
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake				
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation				
17.1	Other liability - occurrence	161,161	49,641	30.8	21.2
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	23,188,572	11,433,880	49.3	48.8
19.3,19.4	Commercial auto liability				
21.	Auto physical damage	22,586,118	13,665,587	60.5	54.1
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft	50,567	(708)	(1.4)	13.0
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	74,239,113	42,110,538	56.7	57.8
DETAILS OF WRITE-INS					
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	417,013	1,456,006	1,465,370
2.	Allied Lines			
3.	Farmowners multiple peril	1,892,111	6,782,416	5,838,959
4.	Homeowners multiple peril	8,586,791	22,833,631	19,512,757
5.	Commercial multiple peril			
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	1,636	11,084	11,762
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake			
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	47,951	161,002	164,330
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	8,054,194	23,396,294	22,289,810
19.3,19.4	Commercial auto liability			
21.	Auto physical damage	8,310,766	23,771,057	20,974,759
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft	14,434	47,945	51,806
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	27,324,896	78,459,435	70,309,553
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Ohio Mutual Insurance Company

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2018 + Prior	3,766	4,023	7,789	2,362	47	2,409	2,638	26	2,579	5,243	1,234	(1,371)	(137)
2. 2019	4,219	4,506	8,725	2,726	43	2,769	3,123	37	2,057	5,217	1,630	(2,369)	(739)
3. Subtotals 2019 + Prior	7,985	8,529	16,514	5,088	90	5,178	5,761	63	4,636	10,460	2,864	(3,740)	(876)
4. 2020	6,683	9,955	16,638	5,302	294	5,596	3,482	630	4,474	8,586	2,101	(4,557)	(2,456)
5. Subtotals 2020 + Prior	14,668	18,484	33,152	10,390	384	10,774	9,243	693	9,110	19,046	4,965	(8,297)	(3,332)
6. 2021	XXX	XXX	XXX	XXX	21,899	21,899	XXX	5,476	10,413	15,889	XXX	XXX	XXX
7. Totals	14,668	18,484	33,152	10,390	22,283	32,673	9,243	6,169	19,523	34,935	4,965	(8,297)	(3,332)
8. Prior Year-End Surplus As Regards Policyholders	304,778										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
										1. 33.8	2. (44.9)	3. (10.1)	
												Col. 13, Line 7 As a % of Col. 1 Line 8	
												4. (1.1)	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

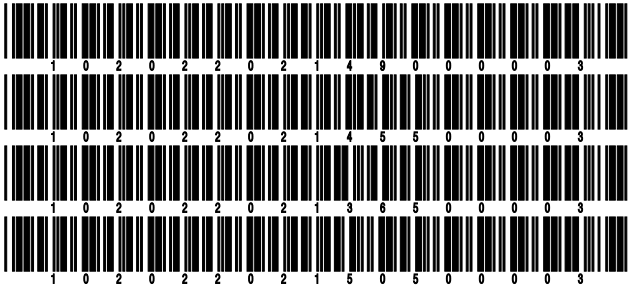
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

- 1.
- 2.
- 3.
- 4.

Bar Codes:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Supplement A to Schedule T [Document Identifier 455]
- 3. Medicare Part D Coverage Supplement [Document Identifier 365]
- 4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	7,799,734	7,670,910
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	103,118	843,077
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	(16,851)	
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	498,173	714,253
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	7,387,828	7,799,734
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	7,387,828	7,799,734

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
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		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest paid and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
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

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	344,055,114	317,070,587
2. Cost of bonds and stocks acquired	15,615,862	23,632,040
3. Accrual of discount	38,811	49,200
4. Unrealized valuation increase (decrease)	18,781,900	20,549,311
5. Total gain (loss) on disposals	311,032	116,509
6. Deduct consideration for bonds and stocks disposed of	10,329,272	16,819,155
7. Deduct amortization of premium	424,961	565,715
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	15,170	22,337
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	368,063,656	344,055,114
12. Deduct total nonadmitted amounts	26,067	26,065
13. Statement value at end of current period (Line 11 minus Line 12)	368,037,589	344,029,049

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	71,379,633	2,204,878	2,611,541	(132,921)	67,677,677	71,379,633	70,840,049	68,482,139
2. NAIC 2 (a)	5,787,611	251,860	500,847	(852)	6,282,012	5,787,611	5,537,772	6,030,329
3. NAIC 3 (a)	249,942			3	249,939	249,942	249,945	249,936
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	77,417,186	2,456,738	3,112,388	(133,770)	74,209,628	77,417,186	76,627,766	74,762,404
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	77,417,186	2,456,738	3,112,388	(133,770)	74,209,628	77,417,186	76,627,766	74,762,404

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,418,759	1,440,649
2. Cost of cash equivalents acquired	28,590,381	35,086,335
3. Accrual of discount	38	17
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	29,509,414	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)	1,499,764	2,418,759
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,499,764	2,418,759

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Ohio Mutual Insurance Company

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	2 Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	City	State						
Land	Bucyrus	OH	07/12/2021	Wentz Concrete	13,350		13,183	
Building	Bucyrus	OH	09/29/2021	Security 101	25,365		25,365	
0199999. Acquired by Purchase					38,715		38,548	
0399999 - Totals					38,715		38,548	

SCHEDULE A - PART 3

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

[illegible]

NONE

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 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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Ohio Mutual Insurance Company

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
07336L-AB-9	OCEANVIEW MORTGAGE TRUST 21-2 A2		.07/26/2021	BOFA SECURITIES INC.		512,500	500,000	1,007	1.A FE
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-B1NV A3		.08/20/2021	BOFA SECURITIES INC.		411,993	405,218	732	1.A FE
61744Y-AQ-1	MORGAN STANLEY		.09/10/2021	MORGAN STANLEY & CO. LLC		526,245	500,000	7,266	1.G FE
64106Z-AU-8	NESTLE HOLDINGS INC.		.09/07/2021	J.P. MORGAN SECURITIES LLC		500,000	500,000		1.D FE
67647V-AA-7	OCEANVIEW MORTGAGE TRUST 21-3 A1		.07/09/2021	WELLS FARGO SECURITIES LLC		254,141	250,000	382	1.A FE
92343V-GM-0	VERIZON COMMUNICATIONS		.09/20/2021	EXCHANGE		251,860	251,860		2.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,456,739	2,407,078	9,387	XXX
8399997. Total - Bonds - Part 3						2,456,739	2,407,078	9,387	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,456,739	2,407,078	9,387	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
00287Y-10-9	ABBVIE INC		.09/28/2021	PIPER SANDLER & CO.	300.000	32,373			
11012Z-10-8	BRISTOL-MYERS SQUIBB CO		.09/15/2021	PIPER SANDLER & CO.	2,300.000	142,928			
17275R-10-2	CISCO SYSTEMS INC		.09/28/2021	PIPER SANDLER & CO.	500.000	27,800			
172967-42-4	CITIGROUP INC		.09/28/2021	PIPER SANDLER & CO.	300.000	21,534			
191216-10-0	COCA-COLA CO/THE		.09/28/2021	PIPER SANDLER & CO.	200.000	10,523			
281011-10-4	EMERSON ELECTRIC CO		.09/28/2021	PIPER SANDLER & CO.	200.000	19,169			
370334-10-4	GENERAL MILLS INC		.09/28/2021	PIPER SANDLER & CO.	1,500.000	88,400			
46625H-10-0	JP MORGAN CHASE & COMPANY		.09/28/2021	PIPER SANDLER & CO.	200.000	33,266			
478160-10-4	JOHNSON & JOHNSON		.09/15/2021	PIPER SANDLER & CO.	200.000	33,121			
532457-10-8	ELI LILLY & CO		.09/28/2021	PIPER SANDLER & CO.	300.000	66,329			
539830-10-9	LOCKHEED MARTIN CORPORATION		.09/28/2021	PIPER SANDLER & CO.	150.000	52,566			
580135-10-1	MCDONALDS CORP		.09/28/2021	PIPER SANDLER & CO.	100.000	24,420			
58933Y-10-5	MERCK & CO INC		.09/15/2021	PIPER SANDLER & CO.	1,800.000	130,888			
69351T-10-6	PPL CORPORATION		.09/28/2021	PIPER SANDLER & CO.	400.000	11,283			
713448-10-8	PEPSICO INC		.09/28/2021	PIPER SANDLER & CO.	100.000	15,029			
723484-10-1	PINNACLE WEST CAPITAL CORP		.09/28/2021	PIPER SANDLER & CO.	100.000	7,197			
742718-10-9	PROCTER & GAMBLE CO/THE		.09/28/2021	PIPER SANDLER & CO.	300.000	41,925			
902973-30-4	US BANCORP		.09/28/2021	PIPER SANDLER & CO.	200.000	12,128			
92343V-10-4	VERIZON COMMUNICATIONS		.09/28/2021	PIPER SANDLER & CO.	400.000	21,647			
949746-10-1	WELLS FARGO & CO		.09/28/2021	PIPER SANDLER & CO.	200.000	9,100			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						801,626	XXX		XXX
78463X-40-0	SPDR S&P CHINA ETF		.09/23/2021	PIPER SANDLER & CO.	14,100.000	1,596,907			
9499999. Subtotal - Common Stocks - Mutual Funds						1,596,907	XXX		XXX
9799997. Total - Common Stocks - Part 3						2,398,533	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,398,533	XXX		XXX
9899999. Total - Preferred and Common Stocks						2,398,533	XXX		XXX
9999999 - Totals						4,855,272	XXX	9,387	XXX

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

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

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

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

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

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

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees
N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned
N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned
N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Citizens Bank Providence, Rhode Island	SD	.0.000	5,594		250,000	250,011	250,021	.XXX.
Fifth Third Bank Cincinnati, Ohio	SD		14					.XXX.
Fifth Third Bank Cincinnati, Ohio			40		1		2	.XXX.
United Bank, N.A. Bucyrus, Ohio			689		5,856,224	7,155,158	4,121,801	.XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	6,337		6,106,225	7,405,169	4,371,824	XXX
0299998. Deposits in ... depositories that 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	6,337		6,106,225	7,405,169	4,371,824	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	1,460	1,460	1,460	XXX
0599999. Total - Cash	XXX	XXX	6,337		6,107,685	7,406,629	4,373,284	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]