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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

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

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 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	191,953	0.048	191,953		191,953	0.048
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,862,810	0.469	1,862,810		1,862,810	0.469
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	7,067,418	1.780	7,067,418		7,067,418	1.780
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	31,580,137	7.955	31,580,137		31,580,137	7.955
1.06 Industrial and miscellaneous	35,053,768	8.830	35,053,768		35,053,768	8.831
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	75,756,086	19.083	75,756,086		75,756,086	19.084
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)	21,081,660	5.310	21,081,660		21,081,660	5.311
3.02 Industrial and miscellaneous Other (Unaffiliated)	410,369	0.103	410,369		410,369	0.103
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	267,691,950	67.431	267,665,883		267,665,883	67.429
3.05 Mutual funds	10,400,992	2.620	10,400,992		10,400,992	2.620
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	299,584,971	75.465	299,558,904		299,558,904	75.463
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	7,239,916	1.824	7,239,916		7,239,916	1.824
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	7,239,916	1.824	7,239,916		7,239,916	1.824
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	6,683,066	1.683	6,683,066		6,683,066	1.684
6.02 Cash equivalents (Schedule E, Part 2)	7,722,560	1.945	7,722,560		7,722,560	1.945
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	14,405,626	3.629	14,405,626		14,405,626	3.629
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	396,986,599	100.000	396,960,532		396,960,532	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		7,799,734
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	123,089	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		123,089
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		(16,851)
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	665,065	
	8.2 Totals, Part 3, Column 9	991	666,056
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		7,239,916
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		7,239,916

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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		344,055,114
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,933,076
3.	Accrual of discount		50,269
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	29,797,870	
	4.4. Part 4, Column 11	(736,247)	29,061,623
5.	Total gain (loss) on disposals, Part 4, Column 19		714,644
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		17,946,290
7.	Deduct amortization of premium		559,698
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		32,320
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		375,341,058
12.	Deduct total nonadmitted amounts		26,067
13.	Statement value at end of current period (Line 11 minus Line 12)		375,314,991

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1.	United States	191,953	205,405	193,785	189,655
	2.	Canada				
	3.	Other Countries				
	4.	Totals	191,953	205,405	193,785	189,655
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,862,810	1,922,490	1,953,903	1,750,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	7,067,418	7,482,738	7,506,855	7,000,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	31,580,137	32,522,151	33,216,237	30,382,887
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	33,306,960	34,237,655	33,381,892	33,001,611
	9.	Canada	499,357	499,291	499,340	500,000
	10.	Other Countries	1,247,451	1,272,487	1,244,033	1,250,000
	11.	Totals	35,053,768	36,009,433	35,125,265	34,751,611
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	75,756,086	78,142,217	77,996,045	74,074,153
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States				
	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States	31,654,320	31,654,320	19,771,836	
	21.	Canada				
	22.	Other Countries	238,700	238,700	319,453	
	23.	Totals	31,893,020	31,893,020	20,091,289	
Parent, Subsidiaries and Affiliates	24.	Totals	267,691,950	267,691,950	30,880,924	
	25.	Total Common Stocks	299,584,970	299,584,970	50,972,213	
	26.	Total Stocks	299,584,970	299,584,970	50,972,213	
	27.	Total Bonds and Stocks	375,341,056	377,727,187	128,968,258	

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	4,058,214	95,494	27,871	10,350		XXX	4,191,929	5.3	1,368,413	1.8	4,191,930	(1)
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	4,058,214	95,494	27,871	10,350		XXX	4,191,929	5.3	1,368,413	1.8	4,191,930	(1)
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		522,865	554,275	785,670		XXX	1,862,810	2.3	1,884,546	2.5	1,862,810	
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		522,865	554,275	785,670		XXX	1,862,810	2.3	1,884,546	2.5	1,862,810	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	502,982	4,214,762	2,050,955	211,116	87,603	XXX	7,067,418	8.9	7,382,223	9.9	7,067,418	
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	502,982	4,214,762	2,050,955	211,116	87,603	XXX	7,067,418	8.9	7,382,223	9.9	7,067,418	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,632,138	16,994,040	4,639,065	4,424,666	890,229	XXX	31,580,138	39.6	35,078,681	46.9	31,580,137	1
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	4,632,138	16,994,040	4,639,065	4,424,666	890,229	XXX	31,580,138	39.6	35,078,681	46.9	31,580,137	1

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	4,783,681	13,826,876	10,821,255	683,391	150,441	XXX	30,265,644	37.9	22,768,276	30.5	15,781,875	14,483,769
6.2 NAIC 2		2,226,397	2,310,728	251,000		XXX	4,788,125	6.0	6,030,329	8.1	4,537,125	251,000
6.3 NAIC 3						XXX			249,936	0.3		
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	4,783,681	16,053,273	13,131,983	934,391	150,441	XXX	35,053,769	44.0	29,048,541	38.9	20,319,000	14,734,769
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) 13,977,015	35,654,037	18,093,421	6,115,193	1,128,273		74,967,939	94.0	XXX	XXX	60,484,170	14,483,769
11.2 NAIC 2	(d)	2,226,397	2,310,728	251,000			4,788,125	6.0	XXX	XXX	4,537,125	251,000
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	13,977,015	37,880,434	20,404,149	6,366,193	1,128,273		(b) 79,756,064	100.0	XXX	XXX	65,021,295	14,734,769
11.8 Line 11.7 as a % of Col. 7	17.5	47.5	25.6	8.0	1.4		100.0	XXX	XXX	XXX	81.5	18.5
12. Total Bonds Prior Year												
12.1 NAIC 1	9,892,276	30,270,703	19,957,361	7,134,910	1,226,889		XXX	XXX	68,482,139	91.6	62,323,543	6,158,596
12.2 NAIC 2	999,212	1,492,171	3,538,946				XXX	XXX	6,030,329	8.1	5,787,121	243,208
12.3 NAIC 3		249,936					XXX	XXX	249,936	0.3	249,936	
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	10,891,488	32,012,810	23,496,307	7,134,910	1,226,889		XXX	XXX	(b) 74,762,404	100.0	68,360,600	6,401,804
12.8 Line 12.7 as a % of Col. 9	14.6	42.8	31.4	9.5	1.6		XXX	XXX	100.0	XXX	91.4	8.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	12,263,389	28,223,600	13,587,546	5,431,802	977,832		60,484,169	75.8	62,323,543	83.4	60,484,169	XXX
13.2 NAIC 2		2,226,397	2,310,728				4,537,125	5.7	5,787,121	7.7	4,537,125	XXX
13.3 NAIC 3									249,936	0.3		XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	12,263,389	30,449,997	15,898,274	5,431,802	977,832		65,021,294	81.5	68,360,600	91.4	65,021,294	XXX
13.8 Line 13.7 as a % of Col. 7	18.9	46.8	24.5	8.4	1.5		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	15.4	38.2	19.9	6.8	1.2		81.5	XXX	XXX	XXX	81.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,713,626	7,430,437	4,505,875	683,391	150,441		14,483,770	18.2	6,158,596	8.2	XXX	14,483,770
14.2 NAIC 2				251,000			251,000	0.3	243,208	0.3	XXX	251,000
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	1,713,626	7,430,437	4,505,875	934,391	150,441		14,734,770	18.5	6,401,804	8.6	XXX	14,734,770
14.8 Line 14.7 as a % of Col. 7	11.6	50.4	30.6	6.3	1.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.1	9.3	5.6	1.2	0.2		18.5	XXX	XXX	XXX	XXX	18.5

(a) Includes $ 14,734,769 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 $ 3,999,977 ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	3,999,977					XXX	3,999,977	5.0	1,039,962	1.4	3,999,977	
1.02 Residential Mortgage-Backed Securities	58,238	95,494	27,871	10,350		XXX	191,953	0.2	307,528	0.4	191,953	
1.03 Commercial Mortgage-Backed Securities						XXX			20,923	0.0		
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	4,058,215	95,494	27,871	10,350		XXX	4,191,930	5.3	1,368,413	1.8	4,191,930	
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		522,865	554,275	785,670		XXX	1,862,810	2.3	1,884,546	2.5	1,862,810	
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		522,865	554,275	785,670		XXX	1,862,810	2.3	1,884,546	2.5	1,862,810	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	502,982	4,214,762	2,050,955	211,116	87,603	XXX	7,067,418	8.9	7,382,223	9.9	7,067,418	
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	502,982	4,214,762	2,050,955	211,116	87,603	XXX	7,067,418	8.9	7,382,223	9.9	7,067,418	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,581,581	12,424,593	1,916,544	2,500,685	607,259	XXX	20,030,662	25.1	21,446,784	28.7	20,030,660	2
5.02 Residential Mortgage-Backed Securities	2,050,557	4,569,448	2,722,521	1,923,981	282,970	XXX	11,549,477	14.5	13,631,896	18.2	11,549,477	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	4,632,138	16,994,041	4,639,065	4,424,666	890,229	XXX	31,580,139	39.6	35,078,680	46.9	31,580,137	2
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	3,000,957	9,468,450	5,397,037	251,000		XXX	18,117,444	22.7	15,520,884	20.8	13,810,270	4,307,174
6.02 Residential Mortgage-Backed Securities	649,918	1,684,646	1,875,349	566,348	150,441	XXX	4,926,702	6.2	3,932,641	5.3		4,926,702
6.03 Commercial Mortgage-Backed Securities	255,219	641,177	4,798,568			XXX	5,694,964	7.1	6,593,679	8.8	5,694,964	
6.04 Other Loan-Backed and Structured Securities	877,587	4,258,999	1,061,029	117,043		XXX	6,314,658	7.9	3,001,338	4.0	813,765	5,500,893
6.05 Totals	4,783,681	16,053,272	13,131,983	934,391	150,441	XXX	35,053,768	44.0	29,048,542	38.9	20,318,999	14,734,769
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							
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	10,085,497	26,630,670	9,918,811	3,748,471	694,862	XXX	51,078,311	64.0	XXX	XXX	46,771,135	4,307,176
11.02 Residential Mortgage-Backed Securities	2,758,713	6,349,588	4,625,741	2,500,679	433,411	XXX	16,668,132	20.9	XXX	XXX	11,741,430	4,926,702
11.03 Commercial Mortgage-Backed Securities	255,219	641,177	4,798,568			XXX	5,694,964	7.1	XXX	XXX	5,694,964	
11.04 Other Loan-Backed and Structured Securities	877,587	4,258,999	1,061,029	117,043		XXX	6,314,658	7.9	XXX	XXX	813,765	5,500,893
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	13,977,016	37,880,434	20,404,149	6,366,193	1,128,273		79,756,065	100.0	XXX	XXX	65,021,294	14,734,771
11.09 Line 11.08 as a % of Col. 7	17.5	47.5	25.6	8.0	1.4		100.0	XXX	XXX	XXX	81.5	18.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	4,429,205	22,892,101	14,925,376	4,190,942	836,775	XXX	XXX	XXX	47,274,399	63.2	45,299,647	1,974,752
12.02 Residential Mortgage-Backed Securities	3,888,629	7,368,731	3,508,975	2,715,616	390,114	XXX	XXX	XXX	17,872,065	23.9	13,939,425	3,932,640
12.03 Commercial Mortgage-Backed Securities	484,976	1,089,308	4,811,966	228,352		XXX	XXX	XXX	6,614,602	8.8	6,370,179	244,423
12.04 Other Loan-Backed and Structured Securities	2,088,678	662,670	249,990			XXX	XXX	XXX	3,001,338	4.0	2,751,348	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	10,891,488	32,012,810	23,496,307	7,134,910	1,226,889		XXX	XXX	74,762,404	100.0	68,360,599	6,401,805
12.09 Line 12.08 as a % of Col. 9	14.6	42.8	31.4	9.5	1.6		XXX	XXX	100.0	XXX	91.4	8.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	9,085,610	25,143,878	8,349,315	3,497,471	694,862	XXX	46,771,136	58.6	45,299,647	60.6	46,771,136	XXX
13.02 Residential Mortgage-Backed Securities	2,108,795	4,664,942	2,750,392	1,934,331	282,970	XXX	11,741,430	14.7	13,939,425	18.6	11,741,430	XXX
13.03 Commercial Mortgage-Backed Securities	255,219	641,177	4,798,568			XXX	5,694,964	7.1	6,370,179	8.5	5,694,964	XXX
13.04 Other Loan-Backed and Structured Securities	813,765					XXX	813,765	1.0	2,751,348	3.7	813,765	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	12,263,389	30,449,997	15,898,275	5,431,802	977,832		65,021,295	81.5	68,360,599	91.4	65,021,295	XXX
13.09 Line 13.08 as a % of Col. 7	18.9	46.8	24.5	8.4	1.5		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	15.4	38.2	19.9	6.8	1.2		81.5	XXX	XXX	XXX	81.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	999,887	1,486,792	1,569,496	251,000		XXX	4,307,175	5.4	1,974,752	2.6	XXX	4,307,175
14.02 Residential Mortgage-Backed Securities	649,918	1,684,646	1,875,349	566,348	150,441	XXX	4,926,702	6.2	3,932,640	5.3	XXX	4,926,702
14.03 Commercial Mortgage-Backed Securities						XXX			244,423	0.3	XXX	
14.04 Other Loan-Backed and Structured Securities	63,822	4,258,999	1,061,029	117,043		XXX	5,500,893	6.9	249,990	0.3	XXX	5,500,893
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	1,713,627	7,430,437	4,505,874	934,391	150,441		14,734,770	18.5	6,401,805	8.6	XXX	14,734,770
14.09 Line 14.08 as a % of Col. 7	11.6	50.4	30.6	6.3	1.0		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.1	9.3	5.6	1.2	0.2		18.5	XXX	XXX	XXX	XXX	18.5

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,418,759	1,039,962	1,378,797	
2. Cost of cash equivalents acquired	45,243,474	3,999,971	41,243,503	
3. Accrual of discount	44	44		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	39,939,717	1,040,000	38,899,717	
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)	7,722,560	3,999,977	3,722,583	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	7,722,560	3,999,977	3,722,583	

(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		534,610		217,722	217,722	25,045			(25,045)			5,810
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		11,688,730		6,875,720	6,875,720	640,020			(640,020)			43,449
0299999. Property occupied by the reporting entity - Administrative						12,369,814		7,239,916	7,239,916	665,065			(665,065)		16,600	49,259
0399999. Total Property occupied by the reporting entity						12,369,814		7,239,916	7,239,916	665,065			(665,065)		16,600	49,259
0699999 - Totals						12,369,814		7,239,916	7,239,916	665,065			(665,065)		16,600	49,259

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	02/19/2021	CSO	2,700		2,588	
Building	Bucyrus	OH	04/05/2021	Echelon Systems	16,007		15,406	
Building	Bucyrus	OH	04/28/2021	Echelon Systems	10,800		10,395	
Building	Bucyrus	OH	05/10/2021	J&B Acoustical, Inc.	4,060		3,925	
Land	Bucyrus	OH	06/10/2021	Wyss' Asphalt Preservation	14,000		8,556	
Land	Bucyrus	OH	06/10/2021	Scapes by Sarah	3,486		3,384	
Land	Bucyrus	OH	06/18/2021	Wentz Concrete	13,350		13,016	
Land	Bucyrus	OH	07/12/2021	Wentz Concrete	13,350		13,016	
Building	Bucyrus	OH	09/29/2021	Security 101	25,365		24,520	
Building	Bucyrus	OH	11/29/2021	Standard Plumbing & Heating	6,980		6,902	
Building	Bucyrus	OH	11/30/2021	Security 101	6,341		6,271	
Building	Bucyrus	OH	12/29/2021	Standard Plumbing & Heating	6,650		6,650	
0199999. Acquired by Purchase					123,089		114,629	
0399999 - Totals					123,089		114,629	

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	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 (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Building	Bucyrus	OH	03/24/2021	Disposed	14,275		14,275						14,275			(14,275)	(14,275)		
Land	Bucyrus	OH	06/10/2021	Disposed	15,150		15,150												
Land	Bucyrus	OH	06/10/2021	Disposed	16,050		12,483	991			(991)		2,576			(2,576)	(2,576)		
0199999. Property Disposed					45,475		41,908	991			(991)		16,851			(16,851)	(16,851)		
0399999 - Totals					45,475		41,908	991			(991)		16,851			(16,851)	(16,851)		

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	45,942	109.5680	48,388	44,162	45,047		(1,218)			4.000	3.108	MON	147	1,766	10/25/2010	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245			4	1.A FE	82,338	109.7160	90,324	82,325	82,325					4.000	3.968	MON	274	3,293	12/21/2010	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523			4	1.A FE	21,007	107.3760	21,683	20,193	20,793		(566)			4.000	3.010	MON	67	808	10/25/2010	11/15/2040
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03 34 PM			2,4	1.A FE	23,303	104.4120	23,576	22,580	22,955		(199)			4.000	3.175	MON	75	903	03/23/2010	04/20/2033
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09 66 EJ			2,4	1.A FE	6,635	105.6010	6,719	6,362	6,511		(167)			4.000	2.466	MON	21	254	11/23/2010	07/16/2039
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA			2,4	1.A FE	10,965	106.4460	11,282	10,599	10,884		(156)			4.500	3.407	MON	40	477	03/30/2010	01/16/2040
38377V-2M-7	GOVERNMENT NATIONAL MORTGAGE A 11 71 QE			2,4	1.A FE	3,595	100.0000	3,433	3,434	3,438		(81)			3.500	1.589	MON	11	121	10/29/2014	09/16/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						193,785	XXX	205,405	189,655	191,953		(2,387)			XXX	XXX	XXX	635	7,622	XXX	XXX
0599999. Total - U.S. Government Bonds						193,785	XXX	205,405	189,655	191,953		(2,387)			XXX	XXX	XXX	635	7,622	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	95.4250	477,125	500,000	500,000					2.145	2.145	FA	4,469	10,397	08/06/2020	08/01/2036
70914P-VU-3	PENNSYLVANIA ST			2	1.D FE	292,705	111.3000	278,250	250,000	261,630		(4,497)			5.000	3.020	JD	556	12,500	05/14/2014	06/15/2029
882723-NC-9	TEXAS ST	SD		2	1.A FE	293,823	110.4160	276,040	250,000	261,235		(4,765)			5.000	2.921	AO	3,125	12,500	06/20/2014	10/01/2029
882724-HF-7	TEXAS ST			2	1.A FE	292,475	113.1340	282,835	250,000	285,670		(4,946)			3.952	1.705	AO	2,470	9,880	08/12/2020	10/01/2037
956553-C7-4	WEST VIRGINIA ST			2	1.D FE	574,900	121.6480	608,240	500,000	554,275		(7,529)			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	1,922,490	1,750,000	1,862,810		(21,737)			XXX	XXX	XXX	12,703	70,277	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,953,903	XXX	1,922,490	1,750,000	1,862,810		(21,737)			XXX	XXX	XXX	12,703	70,277	XXX	XXX
011415-QT-6	ALAMO TX CMNTY CLG DIST	SD		2	1.A FE	275,313	109.6620	274,155	250,000	259,828		(2,979)			4.000	2.679	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	117.5470	293,868	250,000	263,876		(2,036)			4.000	3.001	FA	3,778	10,000	03/21/2019	02/15/2038
035519-TD-9	ANN ARBOR MI SCH DIST			2	1.B FE	305,038	101.5700	253,925	250,000	252,066		(6,109)			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.B FE	306,535	113.0170	282,543	250,000	267,914		(5,773)			5.000	2.471	JD	556	12,500	10/08/2014	12/15/2026
115067-JH-4	BROWARD CNTY FL SCH DIST			2	1.D FE	580,480	123.0250	615,125	500,000	558,639		(8,056)			5.000	3.001	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	113.7830	284,458	250,000	266,328		(4,938)			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	112.8650	282,163	250,000	265,804		(5,138)			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	113.8260	284,565	250,000	268,117		(5,421)			5.000	2.601	MS	4,167	12,500	04/15/2015	03/01/2027
402892-CV-3	GUNNISON CO WATERSHED SCH DIST			2	1.B FE	308,013	113.2310	283,078	250,000	268,198		(5,954)			5.000	2.401	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	109.8650	274,663	250,000	263,048		(5,919)			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	77.5480	193,870	250,000	187,998		4,957			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	75.7450	189,363	250,000	180,947		4,945			0.000	2.790	N/A			05/29/2020	09/01/2033
432272-GA-4	HILLSBOROUGH CA SCH DIST	@		3	1.A FE	166,323	71.3910	178,478	250,000	173,817		4,916			0.000	2.890	N/A			05/29/2020	09/01/2034
515182-EM-1	LANE OR CMNTY CLG				1.B FE	250,000	99.1190	247,798	250,000	250,000					1.393	1.393	JD	155	3,483	07/31/2020	06/15/2028
516840-WK-7	LAREDO TX INDEP SCH DIST	SD		2	1.A FE	292,353	111.3730	278,433	250,000	262,145		(4,455)			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	109.7270	274,318	250,000	262,290		(5,442)			5.000	2.650	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	106.2200	265,550	250,000	271,867		(2,326)			3.000	1.891	FA	3,125	7,145	08/03/2020	08/01/2034
707546-RD-1	PENN MANOR PA SCH DIST			2	1.C FE	265,148	105.2990	263,248	250,000	252,955		(2,009)			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	113.2290	283,073	250,000	265,906		(3,368)			4.000	2.470	JD	833	10,000	06/09/2016	12/01/2031
76541V-KZ-9	RICHMOND VA			2	1.B FE	297,020	100.7740	251,935	250,000	250,916		(5,434)			5.000	2.771	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	136.8470	342,118	250,000	298,719		9,619			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	74.4360	186,090	250,000	163,811		5,912			0.000	3.710	N/A			11/29/2017	07/01/2033
817207-RP-0	SENECA VLY PA SCH DIST			2	1.B FE	265,810	110.0580	275,145	250,000	255,666		(1,673)			4.000	3.241	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	113.2290	283,073	250,000	267,855		(3,800)			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	115.5160	288,790	250,000	270,653		(5,655)			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	533,658	110.5840	552,913	500,000	518,055		(5,381)			4.000	2.800	MS	6,666	20,000	01/03/2019	03/01/2030
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						7,506,855	XXX	7,482,738	7,000,000	7,067,418		(61,517)			XXX	XXX	XXX	68,266	253,128	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						7,506,855	XXX	7,482,738	7,000,000	7,067,418		(61,517)			XXX	XXX	XXX	68,266	253,128	XXX	XXX
017357-B9-4	ALLEGHENY CNTY PA SAN AUTH			2	1.D FE	282,213	111.0750	277,688	250,000	266,522		(3,115)			4.000	2.561	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	102.3500	61,410	60,000	60,666		(1,305)			5.000	2.749	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	102.3780	194,518	190,000	192,109		(4,133)			5.000	2.749	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	110.9220	277,305	250,000	261,091		(4,356)			5.000	3.080	JD	1,042	12,500	07/01/2014	06/01/2030

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
052414-PK-9	AUSTIN TX ELEC UTILITY SYS REV			2	1.C FE	290,430	115.8230	289,558	250,000	266,541		(3,955)			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	103.9480	259,870	250,000	255,284		(6,208)			5.000	2.421	MN	2,083	12,500	06/14/2012	11/01/2024
116475-3E-2	BROWNSVILLE TX UTILITY SYS REV				1.E FE	250,000	97.1180	242,795	250,000	250,000					1.882	1.882	MS	1,568	4,770	07/30/2020	09/01/2031
15504R-GA-1	CENTRL PUGET SOUND WA REGL TRA	SD		2	1.B FE	299,930	116.9070	292,268	250,000	270,897		(5,109)			5.000	2.690	MN	2,083	12,500	12/01/2015	11/01/2031
167593-TM-4	CHICAGO IL OHARE INTERNATIONAL			2	1.F FE	455,956	113.9740	455,896	400,000	426,668		(6,153)			5.000	3.211	JJ	10,000	20,000	11/04/2016	01/01/2031
167593-TQ-5	CHICAGO IL OHARE INTERNATIONAL			2	1.F FE	562,405	113.4740	567,370	500,000	529,864		(6,859)			5.000	3.391	JJ	12,500	25,000	11/04/2016	01/01/2034
167593-TT-9	CHICAGO IL OHARE INTERNATIONAL			2	1.F FE	279,133	113.2330	283,083	250,000	263,973		(3,201)			5.000	3.491	JJ	6,250	12,500	11/04/2016	01/01/2037
167593-VM-1	CHICAGO IL OHARE INTERNATIONAL			2	1.F FE	323,650	114.8600	315,865	275,000	297,955		(5,353)			5.000	2.781	JJ	6,875	13,750	11/04/2016	01/01/2030
167736-ZX-8	CHICAGO IL WTR REVENUE				1.G FE	308,743	103.9200	259,800	250,000	255,243		(6,158)			5.000	2.440	MN	2,083	12,500	05/11/2012	11/01/2022
20281P-JN-3	CMWLTH FING AUTH PA			2	1.E FE	278,300	111.6780	279,195	250,000	260,740		(2,901)			5.000	3.651	JD	1,042	12,500	04/10/2015	06/01/2032
207758-SD-6	CONNECTICUT ST SPL TAX OBLIG R			2	1.D FE	301,950	111.8400	279,600	250,000	265,353		(5,492)			5.000	2.601	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	103.7380	259,345	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	108.6980	271,745	250,000	262,576		(6,507)			5.000	2.241	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	103.3920	258,480	250,000	253,621		(4,708)			5.000	3.030	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	112.5380	281,345	250,000	261,745		(4,025)			5.000	3.201	AO	3,125	12,500	06/13/2014	10/01/2030
359900-3A-3	FULTON CNTY GA DEV AUTH			2	1.B FE	293,833	101.5690	253,923	250,000	251,667		(4,916)			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	112.5110	281,278	250,000	268,871		(6,128)			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	115.9550	289,888	250,000	277,920		(6,197)			5.000	2.231	AO	3,125	12,500	05/26/2016	04/01/2031
414005-QD-3	HARRIS CNTY TX			2	1.D FE	295,673	102.9270	257,318	250,000	253,940		(6,216)			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	112.1670	280,418	250,000	263,839		(4,769)			5.000	2.891	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	98.1130	259,999	265,000	265,000					1.824	1.824	AO	1,208	4,834	08/13/2020	04/01/2031
416498-DF-7	HARTFORD CNTY CT MET DIST CLEA			1	1.D FE	250,000	98.5340	246,335	250,000	250,000					1.974	1.974	AO	1,234	4,935	08/13/2020	04/01/2032
438701-M8-4	HONOLULU CITY & CNTY HI WSTWTR			1	1.D FE	250,000	102.8680	257,170	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	108.1330	270,333	250,000	257,697		(2,420)			4.000	2.921	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	106.6330	266,583	250,000	257,649		(4,919)			5.000	2.901	JJ	6,250	12,500	03/27/2013	07/01/2026
546540-RE-7	LOUISIANA ST UNIV & AGRIC & ME				1.E FE	250,000	102.4970	256,243	250,000	250,000					2.596	2.596	JJ	3,245	6,490	12/06/2019	07/01/2027
575896-NX-9	MASSACHUSETTS ST PORT AUTH			2	1.C FE	287,413	110.3700	275,925	250,000	260,544		(3,987)			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	107.0850	267,713	250,000	257,540		(4,847)			5.000	2.930	JJ	6,250	12,500	06/10/2014	07/01/2027
592481-DH-5	MET SAINT LOUIS MO SWR DIST WS			2	1.B FE	307,563	101.5760	253,940	250,000	252,207		(6,533)			5.000	2.321	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	105.2750	263,188	250,000	250,000					2.734	2.734	JD	570	6,835	12/05/2019	12/01/2027
594615-BX-3	MICHIGAN ST BLDG AUTH REVENUE			2	1.D FE	289,343	115.6980	289,245	250,000	269,450		(4,800)			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	47,695	102.1750	48,733	47,695	47,695					2.875	2.875	MON	114	1,372	10/15/2014	11/01/2044
605871-AX-0	MISSOULA MT WTR SYS REVENUE			2	1.E FE	291,433	124.8670	312,168	250,000	280,253		(4,165)			5.000	2.941	JJ	6,250	12,500	03/14/2019	07/01/2038
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU			2	1.C FE	48,356	102.6850	46,208	45,000	45,644		(827)			4.000	2.357	JJ	900	1,800	05/31/2013	01/01/2031
64971Q-3D-3	NEW YORK CITY NY TRANSITIONALF			2	1.A FE	288,710	105.8030	264,508	250,000	256,417		(4,650)			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	120.6120	301,530	250,000	275,121		(4,071)			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	103.5260	258,815	250,000	249,781		25			2.630	2.642	MN	1,096	6,575	12/12/2019	11/01/2029
649883-C5-2	NEW YORK ST MTGE AGY HOMEOWNER			2	1.B FE	250,000	104.0170	260,043	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	103.8420	259,605	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	109.4840	273,710	250,000	258,592		(3,231)			5.000	3.551	JJ	6,250	12,500	03/27/2014	07/01/2030
68607D-SF-3	OREGON ST DEPT OF TRANSPRTN HI			2	1.B FE	303,983	113.1860	282,965	250,000	267,500		(5,811)			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	113.6740	284,185	250,000	268,818		(5,484)			5.000	2.570	AO	3,125	12,500	04/07/2015	10/01/2028
69647R-BT-0	PALM BAY FL SPL OBLG			1	1.C FE	250,000	104.7750	261,938	250,000	250,000					2.724	2.724	AO	1,703	6,810	12/05/2019	10/01/2028
708796-3D-7	PENNSYLVANIA ST HSG FIN AGY SF			2	1.B FE	91,084	104.5510	88,868	85,000	87,516		(1,177)			3.500	1.899	AO	744	3,117	06/22/2016	10/01/2046
70917S-S7-9	PENNSYLVANIA ST HGR EDUCTNL FA			2	1.D FE	284,478	119.6080	299,020	250,000	274,062		(3,859)			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	119.9560	299,890	250,000	271,095		(3,358)			5.000	3.341	FA	4,722	12,500	11/29/2017	08/15/2047
709224-KS-7	PENNSYLVANIA ST TURNPIKE COMMI			2	1.E FE	289,720	116.5360	291,340	250,000	267,101		(4,044)			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	131.9750	659,875	500,000	584,754		(5,861)			5.334	3.532	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	116.4080	582,040	500,000	547,541		(9,907)			5.000	2.719	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	116.0360	290,090	250,000	272,835		(5,005)			5.000	2.710	AO	3,125	12,500	01/29/2016	10/01/2029
783186-UQ-0	RUTGERS NJ ST UNIV			1	1.E FE	250,000	98.2250	245,563	250,000	250,000					2.013	2.013	MN	839	5,033	08/05/2020	05/01/2032
796253-2V-3	SAN ANTONIO TX ELEC & GAS REVE			2	1.D FE	289,770	108.8900	272,225	250,000	259,664		(4,426)			5.000	3.070	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	96.9330	256,872	265,000	265,000					1.951	1.951	MN	862	5,170	07/09/2020	05/01/2034

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
83755L-M9-4	SOUTH DAKOTA ST BLDG AUTH REVE			2	1.B FE	250,000	97.0270	242,568	250,000	250,000					2.022	2.022	JD	421	5,055	08/12/2020	06/01/2033
83755L-N4-4	SOUTH DAKOTA ST BLDG AUTH REVE			2	1.B FE	260,000	96.8620	251,841	260,000	260,000					2.262	2.262	JD	490	5,880	08/12/2020	06/01/2036
83755L-N6-9	SOUTH DAKOTA ST BLDG AUTH REVE			2	1.B FE	250,000	97.6220	244,055	250,000	250,000					2.432	2.432	JD	507	6,080	08/12/2020	06/01/2038
88278P-TR-5	TEXAS ST UNIV SYS FING REVENUE			2	1.C FE	287,043	108.9220	272,305	250,000	259,445		(4,071)			5.000	3.211	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	112.8870	282,218	250,000	261,258		(3,730)			5.000	3.321	MN	2,083	12,500	06/20/2014	11/01/2030
914641-X9-1	UNIV OF NEBRASKA NE			2	1.C FE	301,693	102.3680	255,920	250,000	252,899		(5,685)			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	109.0300	272,575	250,000	258,968		(3,779)			5.000	3.331	AO	3,125	12,500	06/11/2014	04/01/2029
914729-NK-0	UNIV OF N TEXAS TX			2	1.C FE	296,670	101.3560	253,390	250,000	251,552		(5,292)			5.000	2.821	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	107.4570	188,050	175,000	180,371		(3,265)			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	107.4630	80,597	75,000	77,302		(1,399)			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	117.9990	294,998	250,000	281,155		(6,154)			5.000	2.221	AO	3,125	12,500	06/22/2016	10/01/2031
927781-5B-6	VIRGINIA ST CLG BLDG AUTH EDUC			2	1.B FE	299,928	109.6970	274,243	250,000	261,833		(5,455)			5.000	2.649	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	115.0540	287,635	250,000	272,002		(4,514)			5.000	2.900	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	114.8050	287,013	250,000	270,684		(4,230)			5.000	3.020	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	114.5670	572,835	500,000	539,838		(8,131)			5.000	3.090	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	114.4460	286,115	250,000	269,266		(3,926)			5.000	3.150	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	101.1030	252,758	250,000	250,914		(3,595)			5.000	3.511	AO	3,125	12,500	06/13/2012	04/01/2028
97712D-QT-6	WISCONSIN ST HLTH & EDUCTNL FA			2	1.B FE	526,182	113.7560	568,769	500,000	516,612		(3,488)			4.000	3.180	MN	2,556	20,000	02/27/2019	11/15/2034
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						21,636,919	XXX	20,984,711	19,142,695	20,030,660		(267,835)			XXX	XXX	XXX	260,991	846,676	XXX	XXX
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323			4	1.A FE	6,306	104.2410	6,385	6,126	6,193		(67)			4.500	3.358	MON	23	276	09/08/2009	09/01/2024
3131XJ-F9-8	UMBS - POOL ZL2892			4	1.A FE	69,094	107.2320	72,483	67,594	69,094		(11)			3.500	3.024	MON	197	2,366	04/03/2012	04/01/2042
3131XJ-G2-2	UMBS - POOL ZL2917			4	1.A FE	91,332	107.3230	95,893	89,350	91,242		273			3.500	2.997	MON	261	3,127	04/03/2012	04/01/2042
3131XQ-5Z-5	UMBS - POOL ZL8964			4	1.A FE	140,837	108.0430	144,854	134,071	139,308		(1,280)			3.500	2.487	MON	391	4,692	01/09/2015	01/01/2045
3131XQ-VR-4	UMBS - POOL ZL8724			4	1.A FE	49,369	108.0430	51,350	47,527	48,948		(498)			3.500	2.618	MON	139	1,663	12/02/2014	11/01/2044
31329K-X9-0	UMBS - POOL ZA2504			4	1.A FE	167,577	105.4280	180,537	171,243	167,623		1,357			3.000	3.605	MON	428	5,137	08/29/2018	04/01/2038
3132A1-AW-4	UMBS - POOL ZS0921			4	1.A FE	22,586	105.9280	22,836	21,558	22,586		(340)			4.500	2.405	MON	81	970	06/08/2011	10/01/2035
3132A4-6S-2	UMBS - POOL ZS4481			4	1.A FE	88,112	107.2840	92,478	86,200	88,099		242			3.500	3.010	MON	251	3,017	04/03/2012	04/01/2042
3136A7-GW-6	FANNIE MAE 12 67 KA			4	1.A FE	21,057	101.8860	20,372	19,995	20,276		(431)			3.500	2.003	MON	58	700	10/29/2014	05/25/2041
3136AD-EF-2	FANNIE MAE 13 36 AG			4	1.A FE	17,804	100.5570	17,541	17,444	17,444		(51)			3.000	2.443	MON	44	523	08/07/2014	12/25/2036
3136AJ-6B-7	FANNIE MAE 14 27 NV			4	1.A FE	119,306	101.3230	116,884	115,358	115,894		(661)			3.000	2.327	MON	288	3,461	10/28/2014	06/25/2027
3136AK-DG-5	FANNIE MAE 14 36 QB			4	1.A FE	50,634	103.1030	51,018	49,482	49,922		(160)			3.000	2.407	MON	124	1,484	09/25/2014	09/25/2033
3136AK-P4-9	FANNIE MAE 14 54 PN			4	1.A FE	19,116	102.1540	18,749	18,354	18,485		(288)			3.500	2.352	MON	54	642	09/30/2014	08/25/2043
3136AL-MX-6	FANNIE MAE 14 73 PJ			4	1.A FE	31,777	102.2090	31,443	30,763	31,021		(339)			3.000	2.057	MON	77	923	11/14/2014	12/25/2043
3137BC-R6-7	FREDDIE MAC 4374 CE			4	1.A FE	45,554	105.1140	45,815	43,586	44,649		(541)			3.500	2.351	MON	127	1,526	09/26/2014	12/15/2043
3138EN-2N-8	UMBS - POOL AL6180			4	1.A FE	232,980	109.7270	238,152	217,041	227,860		(3,797)			4.000	2.348	MON	723	8,682	12/17/2014	01/01/2045
3138EP-WS-9	UMBS - POOL AL6956			4	1.A FE	201,577	107.3250	208,052	193,853	200,970		(382)			3.500	2.726	MON	565	6,785	08/10/2015	06/01/2045
3138M9-PE-5	UMBS - POOL AP5820			4	1.A FE	45,776	105.0520	45,676	43,479	44,838		(906)			3.000	2.126	MON	109	1,304	11/07/2012	11/01/2042
3138W1-GD-3	UMBS - POOL AR3795			4	1.A FE	234,592	107.1870	244,240	227,863	232,596		(434)			3.000	2.605	MON	570	6,836	02/21/2013	02/01/2043
3138W4-M2-4	UMBS - POOL AR6676			4	1.A FE	428,510	106.7680	441,239	413,270	425,194		(3,059)			3.000	2.428	MON	1,033	12,398	02/28/2013	02/01/2043
3138WE-KE-8	UMBS - POOL AS4792			4	1.A FE	223,466	107.3090	238,680	222,423	223,466		(383)			3.500	3.329	MON	649	7,785	01/14/2019	04/01/2045
3138X0-YU-6	UMBS - POOL AU1622			4	1.A FE	711,268	107.8860	773,887	717,320	711,268		729			3.500	3.656	MON	2,092	25,106	09/26/2018	07/01/2043
31393R-TE-0	FREDDIE MAC 2631 DA			4	1.A FE	5,282	103.4660	5,514	5,329	5,304		21			3.625	3.872	MON	16	193	08/10/2009	06/15/2033
31394K-L3-6	FREDDIE MAC 2682 TF			4	1.A FE	59,687	100.4390	59,485	59,225	59,687		(125)			0.560	0.304	MON	15	328	06/22/2015	10/15/2033
31394R-Y6-0	FREDDIE MAC 2761 QB			4	1.A FE	1,153	100.0000	1,126	1,126	1,126		(4)			4.000	3.104	MON	4	45	05/12/2010	12/15/2033
31396Y-SH-6	FANNIE MAE 08 17 DP			4	1.A FE	8,695	105.0510	8,744	8,324	8,471		(133)			4.750	3.357	MON	33	395	04/28/2010	02/25/2038
31397C-V5-5	FREDDIE MAC 3239 EF			4	1.A FE	56,699	99.9760	56,588	56,601	56,693		(1)			0.460	0.416	MON	12	257	07/15/2015	11/15/2036
31398C-D4-7	FREDDIE MAC 3527 DA			4	1.A FE	1,689	102.1280	1,663	1,629	1,643		(27)			4.000	2.439	MON	5	65	05/14/2010	04/15/2029
31398S-CH-4	FANNIE MAE 10 122 AC			4	1.A FE	13,276	103.3420	13,107	12,683	12,739		(141)			3.500	2.341	MON	37	444	11/22/2010	08/25/2022
31402C-V7-4	UMBS - POOL 725238			4	1.A FE	9,204	113.9920	11,200	9,825	9,375		162			5.000	6.593	MON	41	491	06/21/2007	03/01/2034
3140GS-PD-8	UMBS - POOL BH4019			4	1.A FE	349,803	107.3920	357,772	333,146	348,006		(5,227)			4.000	2.411	MON	1,110	13,326	11/27/2017	09/01/2047
3140K3-J2-9	UMBS - POOL BO7480			4	1.A FE	973,435	104.2870	984,704	944,223	973,435		(15,211)			3.000	2.060	MON	2,361	28,327	02/10/2020	12/01/2049
3140KF-NL-5	UMBS - POOL BP7594			4	1.A FE	1,013,456	100.4370	992,600	988,285	1,012,314		(4,781)			1.500	1.006	MON	1,235	14,824	12/09/2020	11/01/2035
3140QF-S2-6	UMBS - POOL CA7736			4	1.A FE	613,778	102.3080	594,769	581,349	613,778		(8,269)			2.500	1.160	MON	1,211	14,534	12/09/2020	11/01/2050

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
3140X7-2G-3	UMBS - POOL FM4374			4	1.A FE	1,385,239	99.8150	1,339,765	1,342,245	1,385,239		(6,854)			2.000	1.563	MON	2,237	26,845	09/23/2020	09/01/2050
3140X8-AR-8	UMBS - POOL FM4515			4	1.A FE	2,589,591	99.8150	2,496,640	2,501,265	2,587,343		(12,521)			2.000	1.448	MON	4,169	50,025	10/16/2020	10/01/2050
31417S-AP-5	UMBS - POOL AC5413			4	1.A FE	11,513	104.2140	11,589	11,121	11,262		(143)			4.500	3.114	MON	42	500	10/27/2009	10/01/2024
31418C-YN-8	UMBS - POOL MA3416			4	1.A FE	79,649	107.3640	82,253	76,611	79,627		(2,381)			4.500	2.511	MON	287	3,448	08/27/2018	07/01/2048
31418D-XG-2	UMBS - POOL MA4278			4	1.A FE	1,343,885	100.4560	1,316,486	1,310,508	1,343,027		(5,325)			1.500	1.011	MON	1,638	16,381	02/02/2021	03/01/2036
31418N-QV-5	UMBS - POOL AD1367			4	1.A FE	18,062	104.9250	18,163	17,310	17,554		(160)			4.500	3.193	MON	65	779	03/08/2010	03/01/2025
31418P-6M-2	UMBS - POOL AD2675			4	1.A FE	10,892	104.8700	10,948	10,440	10,577		(239)			4.500	3.323	MON	39	470	03/08/2010	03/01/2025
31418P-K7-9	UMBS - POOL AD2117			4	1.A FE	15,700	104.7330	15,760	15,047	15,301		(200)			4.500	2.886	MON	56	679	03/08/2010	03/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						11,579,318	XXX	11,537,440	11,240,192	11,549,477		(72,586)			XXX	XXX	XXX	22,897	271,759	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						33,216,237	XXX	32,522,151	30,382,887	31,580,137		(340,421)			XXX	XXX	XXX	283,888	1,118,435	XXX	XXX
025816-BW-8	AMERICAN EXPRESS CO			2	1.G FE	499,625	104.1970	520,987	500,000	499,869		78			3.700	3.717	FA	7,606	18,500	12/19/2018	08/03/2023
025816-CA-5	AMERICAN EXPRESS CO			2	1.G FE	498,890	109.9430	549,713	500,000	499,350		153			4.200	4.237	MN	3,208	21,000	11/01/2018	11/06/2025
05531F-AX-1	TRUIST FINANCIAL CORP			2	1.G FE	998,130	100.3740	1,003,737	1,000,000	999,901		389			2.750	2.790	AO	6,875	27,500	03/16/2017	04/01/2022
05565E-BQ-7	BMW US CAPITAL LLC			1	1.F FE	249,883	99.2660	248,166	250,000	249,912		29			0.800	0.816	AO	500	1,000	03/29/2021	04/01/2024
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	488,580	107.7880	538,938	500,000	494,201		1,220			3.500	3.795	AO	3,500	17,500	01/19/2017	04/19/2026
13645R-BD-5	CANADIAN PACIFIC RAILWAY		A	2	2.B FE	499,340	99.8580	499,291	500,000	499,357		17			1.350	1.395	JD	544		11/17/2021	12/02/2024
172967-ME-8	CITIGROUP INC			1	2.A FE	500,000	110.3590	551,795	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	106.2880	797,162	750,000	749,983		7			3.700	3.701	AO	5,858	27,750	10/02/2018	04/15/2024
210518-DM-5	CONSUMERS ENERGY CO			1	1.E FE	499,830	99.7840	498,920	500,000	499,902		69			0.350	0.364	JD	146	1,687	12/02/2020	06/01/2023
22546Q-AP-2	CREDIT SUISSE NEW YORK		D		1.F FE	245,143	106.0120	265,031	250,000	247,565		842			3.625	4.011	MS	2,819	9,063	01/07/2019	09/09/2024
25179M-AV-5	DEVON ENERGY CORPORATION			1	2.C FE	249,888	114.3750	285,938	250,000	249,948		11			5.850	5.856	JD	650	14,625	12/10/2015	12/15/2025
38141G-RD-8	GOLDMAN SACHS GROUP INC				2.A FE	255,843	102.9080	257,270	250,000	250,957		(875)			3.625	3.254	JJ	4,003	9,063	12/08/2015	01/22/2023
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1	2.A FE	801,240	111.1380	833,537	750,000	788,349		(5,358)			4.223	3.321	MN	5,279	31,673	07/10/2019	05/01/2029
46647P-AY-2	JPMORGAN CHASE & CO			1	1.F FE	758,842	105.4100	737,872	700,000	744,015		(14,827)			4.023	0.732	JD	2,034	28,161	05/03/2021	12/05/2024
57629W-CE-8	MASSMUTUAL GLOBAL FUNDIN				1.B FE	722,445	103.7210	777,908	750,000	736,881		4,990			2.750	3.494	JD	516	20,625	01/02/2019	06/22/2024
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.E FE	749,760	106.3280	797,460	750,000	749,853		25			3.100	3.104	MN	3,875	23,250	01/23/2017	05/01/2027
61744Y-AQ-1	MORGAN STANLEY			1	1.G FE	526,245	103.4750	517,375	500,000	521,417		(4,828)			3.737	0.463	AO	3,477	9,343	09/10/2021	04/24/2024
61746B-EF-9	MORGAN STANLEY			1	1.G FE	247,498	108.2150	270,536	250,000	248,620		244			3.625	3.746	JJ	4,053	9,063	01/17/2017	01/20/2027
61772B-AA-1	MORGAN STANLEY			1	1.F FE	750,000	99.6590	747,444	750,000	750,000					0.731	0.731	AO	1,310	2,482	04/19/2021	04/05/2024
641062-AU-8	NESTLE HOLDINGS INC			1	1.D FE	500,000	98.3920	491,960	500,000	500,000					0.606	0.606	MS	901		09/07/2021	09/14/2024
68233J-CC-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	1,570,485	104.1570	1,562,358	1,500,000	1,569,495		(990)			2.750	2.126	MS	5,271		11/10/2021	05/15/2030
731572-AB-9	RALPH LAUREN CORP			1	1.G FE	247,488	104.0490	260,123	250,000	247,835		221			2.950	3.067	JD	328	7,375	06/01/2020	06/15/2030
74456Q-BW-5	PUBLIC SERVICE ELECTRIC			1	1.F FE	249,558	103.4930	258,733	250,000	249,844		90			3.250	3.289	MS	2,708	8,125	09/05/2018	09/01/2023
756250-AC-3	RECKITT BENCKISER TSY		D	1	1.G FE	998,890	100.7460	1,007,456	1,000,000	999,886		233			2.375	2.399	JD	462	23,750	08/01/2017	06/24/2022
857477-BD-4	STATE STREET CORP			2	1.E FE	276,903	113.7200	284,300	250,000	270,505		(2,646)			4.141	2.828	JD	805	10,353	07/10/2019	12/03/2029
883556-CS-9	THERMO FISHER SCIENTIFIC			1	2.A FE	250,000	99.7120	249,279	250,000	250,000					1.215	1.215	AO	582		10/19/2021	10/18/2024
89236T-JD-8	TOYOTA MOTOR CREDIT CORP				1.E FE	249,798	99.6060	249,014	250,000	249,871		74			0.400	0.441	AO	236	492	04/06/2021	04/06/2023
904764-BG-1	UNILEVER CAPITAL CORP			1	1.E FE	248,195	104.5660	261,415	250,000	249,244		328			3.250	3.395	MS	2,573	8,122	09/04/2018	03/07/2024
92343V-GM-0	VERIZON COMMUNICATIONS			1	2.A FE	251,000	98.7750	247,925	251,000	251,000					2.355	2.355	MS	1,658		09/20/2021	03/15/2032
92826C-AC-6	VISA INC			1	1.D FE	1,007,830	101.7960	1,017,957	1,000,000	1,001,169		(1,432)			2.800	2.651	JD	1,322	28,000	01/31/2017	12/14/2022
949746-SH-5	WELLS FARGO & COMPANY				2.A FE	955,610	105.0780	1,050,777	1,000,000	976,135		4,475			3.000	3.544	AO	5,667	30,000	02/03/2017	10/23/2026
95000U-2D-4	WELLS FARGO & COMPANY			1	2.A FE	1,029,926	111.8420	1,118,415	1,000,000	1,022,380		(2,824)			4.150	3.775	JJ	18,098	41,500	03/19/2019	01/24/2029
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						18,126,820	XXX	18,758,792	17,951,000	18,117,444		(20,285)			XXX	XXX	XXX	102,447	449,902	XXX	XXX
07336L-AB-9	OCEANVIEW MORTGAGE TRUST 21-2 A2			2,4	1.A	482,337	99.8580	469,904	470,573	482,337		(718)			2.500	2.127	MON	980	4,902	07/26/2021	06/25/2051
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2			2,4	1.A	250,358	101.2740	246,612	243,509	250,358		(6,454)			3.000	1.992	MON	609	7,305	08/13/2020	08/25/2050
33852F-AE-6	FLAGSTAR MORTGAGE TRUST 21-4 A5			2,4	1.A	242,820	100.6780	238,430	236,825	242,634		(508)			2.500	1.993	MON	493	2,960	06/11/2021	06/01/2051
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3			2,4	1.A	399,326	99.8850	392,308	392,760	399,326		(206)			2.500	2.073	MON	818	3,273	08/20/2021	09/25/2051
36259W-AA-9	GS MORTGAGE-BACKED SECURITIES 20-NQM1 A1			2,4	1.A	257,405	99.6600	256,536	257,411	257,411		9			1.382	1.333	MON	296	3,557	08/26/2020	09/27/2060
43800K-AB-3	HOMEWARD OPPORTUNITIES FUND I 19-3 A2			2,4	1.A	170,236	99.8450	169,972	170,236	170,235		1			2.879	2.787	MON	408	4,901	11/26/2019	11/25/2059
59166E-AB-1	METLIFE SECURITIZATION TRUST 19-1A A1A			2,4	1.A	103,107	102.4190	103,717	101,268	102,640		(198)			3.750	2.976	MON	316	3,797	04/26/2019	04/25/2058

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
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 21-2 A3			2,4	1.A	461,010	99.8670	454,153	454,757	461,010		(599)			2.500	2.286	MON	947	6,632	05/21/2021	05/25/2051
64830D-AB-9	NEW RESIDENTIAL MORTGAGE LOAN 19-2A A1			2,4	1.A	355,741	105.1240	365,028	347,235	355,127		(339)			4.250	3.398	MON	1,230	14,752	04/09/2019	12/25/2057
67647T-AV-6	OCEANVIEW MORTGAGE TRUST 21-1 A20			2,4	1.A	476,145	98.9530	467,146	472,088	476,145		(235)			2.500	2.350	MON	984	5,901	06/18/2021	06/25/2051
67647V-AA-7	OCEANVIEW MORTGAGE TRUST 21-3 A1			2,4	1.A	238,065	99.8750	233,894	234,186	238,065		(255)			2.500	2.260	MON	488	2,439	07/09/2021	06/25/2051
89176U-AN-4	TOWD POINT MORTGAGE TRUST 20-2 A1A			2,4	1.A	478,795	99.3210	470,835	474,054	478,615		(1,359)			1.636	1.318	MON	646	7,757	03/24/2020	04/25/2060
89178B-AB-0	TOWD POINT MORTGAGE TRUST 19-4 A2			2,4	1.A	1,015,925	104.5400	1,045,401	1,000,001	1,012,798		(1,623)			3.250	3.054	MON	2,710	32,500	11/04/2019	10/25/2059
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						4,931,270	XXX	4,913,936	4,854,903	4,926,701		(12,484)			XXX	XXX	XXX	10,925	100,676	XXX	XXX
065403-BF-3	BANK 19-BN17 AS			2,4	1.A	1,287,398	110.0100	1,375,125	1,250,000	1,277,922		(3,565)			3.976	3.599	MON	4,142	49,700	03/21/2019	04/15/2052
065404-BB-0	BANK 18-BN10 A5			2,4	1.A	2,017,656	109.5290	2,190,580	2,000,000	2,010,469		(1,959)			3.688	3.564	MON	6,147	73,760	02/16/2018	02/15/2061
06540B-BC-2	BANK 19-BN21 A4			2,4	1.A	252,496	103.2130	258,033	250,000	251,938		(259)			2.600	2.473	MON	542	6,500	09/27/2019	10/17/2052
08162V-AG-3	BENCHMARK MORTGAGE TRUST 19-B10 AM			2,4	1.A	257,495	110.3750	275,938	250,000	255,606		(716)			3.979	3.601	MON	829	9,948	03/21/2019	03/15/2062
12592X-AZ-9	COMM MORTGAGE TRUST 15 CR22 A2			2,4	1.A	61,054	100.1310	59,165	59,088	59,457		(66)			2.856	2.036	MON	141	1,879	04/20/2016	03/10/2048
465968-AD-7	JP MORGAN CHASE COMMERCIAL MOR 17-JP7 A4			2,4	1.A	1,005,156	105.8090	1,058,090	1,000,000	1,002,632		(650)			3.195	3.116	MON	2,662	31,946	11/30/2017	09/15/2050
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR 13-C16 A3			2,4	1.A	180,198	102.5020	165,958	161,908	166,395		(5,050)			3.881	1.945	MON	524	10,026	08/25/2016	12/15/2046
46645J-AD-4	JPMBB COMMERCIAL MORTGAGE 15 C33 A4			2,4	1.A	268,838	106.9590	267,398	250,000	258,080		(2,049)			3.770	2.842	MON	785	9,424	05/20/2016	12/15/2048
61761Q-AD-5	MORGAN STANLEY BAML TRUST 13 C8 A3			2,4	1.A	202,503	101.2870	197,279	194,773	195,761		(1,603)			2.863	2.095	MON	465	6,329	06/08/2016	12/15/2048
94989C-AW-1	WELLS FARGO COMMERCIAL MORT 15 C26 A3			2,4	1.A	219,956	102.4910	220,171	214,819	216,704		(749)			2.910	2.555	MON	519	6,670	06/08/2016	02/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,752,750	XXX	6,067,737	5,630,588	5,694,964		(16,666)			XXX	XXX	XXX	16,756	206,182	XXX	XXX
12530M-AE-5	CF HIPPOLYTA ISSUER LLC 21-1A A1			2,4	1.D FE	482,161	98.3820	474,451	482,253	482,172		4			1.530	1.534	MON	328	5,472	03/10/2021	03/15/2061
12547D-AA-4	CIFC FUNDING LTD 21-4A A			2,4	1.A FE	1,500,000	99.8050	1,497,078	1,500,000	1,500,000					1.174	1.188	JAJO	3,815	5,176	05/18/2021	07/15/2033
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST 21-AGS A			2,4	1.A FE	372,863	99.6960	371,816	372,950	372,863		(63)			1.200	1.205	MON	75	3,444	03/10/2021	03/25/2052
33767W-AA-1	FIRSTKEY HOMES 2020-SFR1 TRUST 21-SFR1 A			4	1.A FE	1,498,652	97.6860	1,463,982	1,498,661	1,498,652					1.538	1.524	MON	1,921	8,708	06/29/2021	08/17/2028
34528F-AE-8	FORD CREDIT AUTO OWNER TRUST 18-A A4			2,4	1.A FE	147,879	100.0000	147,916	147,916	147,915		(91)			3.160	3.167	MON	208	4,674	05/15/2018	10/15/2023
36255J-AD-6	GM FINANCIAL SECURITIZED TERM 18-3 A3			2,4	1.A FE	50,849	100.1830	50,954	50,861	50,861		(143)			3.020	3.029	MON	64	1,536	07/11/2018	05/16/2023
63942B-AA-2	NAVIENT STUDENT LOAN TRUST 21-A A			2,4	1.A FE	157,851	98.3550	155,277	157,874	157,851		(13)			0.840	0.844	MON	59	1,168	01/19/2021	05/15/2069
65478D-AE-7	NISSAN AUTO RECEIVABLES OWNER 18-A A4			2,4	1.A FE	427,602	100.3910	429,378	427,707	427,701		(519)			2.890	2.897	MON	549	12,361	02/21/2018	06/17/2024
68269M-AA-2	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A A1			2,4	1.A FE	999,737	98.5220	985,225	1,000,000	999,763		27			1.550	1.555	MON	732	8,525	05/17/2021	06/16/2036
86212X-AB-6	STORE MASTER FUNDING LLC 19-1 A2			2,4	1.A FE	239,601	104.4960	250,376	239,604	239,602		(9)			3.650	3.650	MON	267	8,746	11/06/2019	11/20/2049
89238T-AE-3	TOYOTA AUTO RECEIVABLES OWNER 18-B A4			2,4	1.A FE	187,240	100.6310	188,475	187,293	187,289		(55)			3.110	3.118	MON	259	5,825	05/09/2018	11/15/2023
89612L-AB-2	TRICON AMERICAN HOMES 19-SFR1 B			4	1.B FE	249,990	101.6160	254,040	250,000	249,990					2.999	2.977	MON	624	7,496	09/16/2019	03/17/2038
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,314,425	XXX	6,268,968	6,315,119	6,314,659		(862)			XXX	XXX	XXX	8,901	73,131	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						35,125,265	XXX	36,009,433	34,751,610	35,053,768		(50,297)			XXX	XXX	XXX	139,029	829,891	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
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						49,224,497	XXX	49,148,731	45,843,695	47,078,332		(371,374)			XXX	XXX	XXX	444,407	1,619,983	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						16,704,373	XXX	16,656,781	16,284,750	16,668,131		(87,457)			XXX	XXX	XXX	34,457	380,057	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						5,752,750	XXX	6,067,737	5,630,588	5,694,964		(16,666)			XXX	XXX	XXX	16,756	206,182	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						6,314,425	XXX	6,268,968	6,315,119	6,314,659		(862)			XXX	XXX	XXX	8,901	73,131	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						77,996,045	XXX	78,142,217	74,074,152	75,756,086		(476,359)			XXX	XXX	XXX	504,521	2,279,353	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 32,786,983	1B ...$ 7,891,964	1C ...$ 5,094,406	1D ...$ 7,545,763	1E ...$ 4,631,082	1F ...$ 6,149,667	1G ...$ 6,868,095
1B	2A ...$ 4,038,821	2B ...$ 499,357	2C ...$ 249,948				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	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 Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
88579Y-10-1	3M COMPANY			1,300.000	230,919	177.630	230,919	209,605		7,696		3,692		3,692		03/16/2020	
00287Y-10-9	ABBVIE INC			6,600.000	893,640	135.400	893,640	425,910		29,510		179,027		179,027		11/29/2021	
110122-10-8	BRISTOL-MYERS SQUIBB CO			9,400.000	586,090	62.350	586,090	472,355		13,279		8,463		8,463		11/29/2021	
166764-10-0	CHEVRON CORP			3,500.000	410,725	117.350	410,725	374,857		16,729		103,044		103,044		11/29/2021	
17275R-10-2	CISCO SYSTEMS INC			13,200.000	836,484	63.370	836,484	404,853		16,649		224,210		224,210		11/29/2021	
172967-42-4	CITIGROUP INC			4,200.000	253,638	60.390	253,638	278,486		5,508		(24,848)		(24,848)		11/29/2021	
191216-10-0	COCA-COLA CO/THE			8,800.000	521,048	59.210	521,048	375,861		13,272		39,330		39,330		11/29/2021	
22822V-10-1	CROWN CASTLE INTL CORP			3,800.000	793,212	208.740	793,212	386,597		19,152		177,916		177,916		11/29/2021	
237194-10-5	DARDEN RESTAURANTS INC			5,200.000	783,328	150.640	783,328	337,463		15,525		147,361		147,361		11/29/2021	
25746U-10-9	DOMINION ENERGY INC			5,200.000	408,512	78.560	408,512	325,837		11,781		17,278		17,278		11/29/2021	
26441C-20-4	DUKE ENERGY CORP			4,800.000	503,520	104.900	503,520	368,104		16,577		58,287		58,287		11/29/2021	
532457-10-8	ELI LILLY & CO			3,883.000	1,072,562	276.220	1,072,562	411,029		10,907		358,913		358,913		11/29/2021	
291011-10-4	EMERSON ELECTRIC CO			7,000.000	650,790	92.970	650,790	412,837		12,386		75,272		75,272		11/29/2021	
29364G-10-3	ENTERGY CORP			4,000.000	450,600	112.650	450,600	292,797		13,896		49,285		49,285		11/29/2021	
370334-10-4	GENERAL MILLS INC			9,400.000	633,372	67.380	633,372	531,133		14,841		76,220		76,220		11/29/2021	
459200-10-1	INTL BUSINESS MACHINES CORP			2,900.000	387,614	133.660	387,614	399,806		15,720		42,061		42,061		11/29/2021	
478160-10-4	JOHNSON & JOHNSON			3,200.000	547,424	171.070	547,424	313,699		11,318		40,411		40,411		11/29/2021	
46625H-10-0	JP MORGAN CHASE & COMPANY			6,000.000	950,100	158.350	950,100	406,431		19,440		157,494		157,494		11/29/2021	
49456B-10-1	KINDER MORGAN INC			15,400.000	244,244	15.860	244,244	384,188		16,517		33,726		33,726		03/16/2020	
539830-10-9	LOCKHEED MARTIN CORPORATION			1,750.000	621,968	355.410	621,968	348,730		15,040		5,229		5,229		11/29/2021	
580135-10-1	MCDONALDS CORP			2,800.000	750,596	268.070	750,596	351,593		13,539		139,538		139,538		11/29/2021	
58933Y-10-5	MERCK & CO INC			8,000.000	613,120	76.640	613,120	435,035	5,520	16,120		(10,104)		(10,104)		09/15/2021	
594918-10-4	MICROSOFT CORP			3,100.000	1,042,592	336.320	1,042,592	180,538		7,130		353,090		353,090		03/16/2020	
60871R-20-9	MOLSON COORS BREWING CO CL B			8,500.000	393,975	46.350	393,975	452,561		5,100		11,424		11,424		11/29/2021	
713448-10-8	PEPSICO INC			3,800.000	660,098	173.710	660,098	367,342	4,085	13,844		91,069		91,069		11/29/2021	
717081-10-3	PFIZER INC			12,100.000	714,505	59.050	714,505	343,724		17,472		253,966		253,966		11/29/2021	
723484-10-1	PINNACLE WEST CAPITAL CORP			5,400.000	381,186	70.590	381,186	326,794		16,038		(41,669)		(41,669)		11/29/2021	
69351T-10-6	PPL CORPORATION			11,300.000	339,678	30.060	339,678	321,379	4,690	16,268		20,607		20,607		11/29/2021	
742718-10-9	PROCTER & GAMBLE CO/THE			4,800.000	785,184	163.580	785,184	428,574		13,861		113,024		113,024		11/29/2021	
744573-10-6	PUBLIC SERVICE ENTERPRISE GP			8,200.000	547,186	66.730	547,186	312,039		15,504		64,420		64,420		11/29/2021	
780259-20-6	ROYAL DUTCH SHELL PLC - ADR A		C	5,500.000	238,700	43.400	238,700	319,453		8,200		41,665		41,665		11/29/2021	
842587-10-7	SOUTHERN COMPANY			6,300.000	432,054	68.580	432,054	308,786		15,000		44,316		44,316		11/29/2021	
871829-10-7	SYSCO CORP			7,500.000	589,125	78.550	589,125	352,213		12,696		32,677		32,677		11/29/2021	
902973-30-4	US BANCORP			4,400.000	247,148	56.170	247,148	224,665	2,024	5,292		22,483		22,483		11/29/2021	
92343V-10-4	VERIZON COMMUNICATIONS			8,200.000	426,072	51.960	426,072	399,113		17,661		(47,575)		(47,575)		11/29/2021	
931142-10-3	WAL-MART STORES INC			4,700.000	680,043	144.690	680,043	371,806	2,585	9,417		2,778		2,778		11/29/2021	
949746-10-1	WELLS FARGO & CO			9,600.000	460,608	47.980	460,608	459,285		5,080		146,869		146,869		11/29/2021	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					21,081,660	XXX	21,081,660	13,415,478	18,904	503,965		3,010,949		3,010,949		XXX	XXX
62989#-10-1	NAMICO CS			1,180.000	410,369	347.770	410,369	74,851				36,167		36,167		03/14/2001	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					410,369	XXX	410,369	74,851				36,167		36,167		XXX	XXX
14741*-10-5	CASCO INDEMNITY COMPANY			25,000.000	21,308,431	834.025	21,308,431	8,287,312				2,060,901		2,060,901		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	25,065	112.396	25,065	645,584				3		3		06/24/2005	
99C001-79-1	UNITED OHIO INSURANCE COMPANY			500,000.000	246,357,452	476.452	246,357,452	21,736,528				23,262,490		23,262,490		07/08/2011	
91134*-10-8	UNITED PREMIUM BUDGET			50.000	1,002	20.048	1,002	100,000								05/01/2006	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					267,691,950	XXX	267,691,950	30,880,924				25,323,394		25,323,394		XXX	XXX
46434V-73-8	ISHARES CORE MSCI EUROPE			134,000.000	7,793,440	58.160	7,793,440	6,138,533	10,335	213,756		921,920		921,920		09/14/2020	1.
922908-76-9	VANGUARD US TOTAL STOCK MKT			10,800.000	2,607,552	241.440	2,607,552	462,429		31,647		505,440		505,440		12/22/2008	1.
9499999. Subtotal - Mutual Funds					10,400,992	XXX	10,400,992	6,600,962	10,335	245,403		1,427,360		1,427,360		XXX	XXX
9799999 - Total Common Stocks					299,584,971	XXX	299,584,971	50,972,215	29,239	749,368		29,797,870		29,797,870		XXX	XXX
9899999 - Total Preferred and Common Stocks					299,584,971	XXX	299,584,971	50,972,215	29,239	749,368		29,797,870		29,797,870		XXX	XXX

1.

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

SCHEDULE 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
31418D-XG-2	UMBS - POOL MA4278		02/02/2021	NOMURA SECURITIES INTERNATIONAL INC.		1,538,203	1,500,000	938
3199999. Subtotal - Bonds - U.S. Special Revenues						1,538,203	1,500,000	938
05565E-BQ-7	BMW US CAPITAL LLC		03/29/2021	J.P. MORGAN SECURITIES LLC		249,883	250,000	
07336L-AB-9	OCEANVIEW MORTGAGE TRUST 21-2 A2		07/26/2021	BOFA SECURITIES INC.		512,500	500,000	1,007
12530M-AE-5	CF HIPPOLYTA ISSUER LLC 21-1A A1		03/10/2021	GOLDMAN SACHS & CO. LLC		499,905	500,000	
12547D-AA-4	CIFC FUNDING LTD 21-4A A		05/18/2021	RBC CAPITAL MARKETS LLC		1,500,000	1,500,000	
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST 21-AGS A		03/10/2021	GOLDMAN SACHS & CO. LLC		499,883	500,000	
33767W-AA-1	FIRSTKEY HOMES 2020-SFR1 TRUST 21-SFR1 A		06/29/2021	MORGAN STANLEY & CO. LLC		1,499,991	1,500,000	
33852F-AE-6	FLAGSTAR MORTGAGE TRUST 21-4 A5		06/11/2021	BOFA SECURITIES INC.		256,328	250,000	417
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3		08/20/2021	BOFA SECURITIES INC.		411,993	405,218	732
46647P-AY-2	JPMORGAN CHASE & CO		05/03/2021	WELLS FARGO SECURITIES LLC		758,842	700,000	11,734
61744Y-AQ-1	MORGAN STANLEY		09/10/2021	MORGAN STANLEY & CO. LLC		526,245	500,000	7,266
61772B-AA-1	MORGAN STANLEY		04/19/2021	MORGAN STANLEY & CO. LLC		750,000	750,000	
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 21-2 A3		05/21/2021	MORGAN STANLEY & CO. LLC		506,875	500,000	903
63942B-AA-2	NAVIENT STUDENT LOAN TRUST 21-A A		01/19/2021	BARCLAYS CAPITAL INC.		249,964	250,000	
641062-AU-8	NESTLE HOLDINGS INC		09/07/2021	J.P. MORGAN SECURITIES LLC		500,000	500,000	
67647T-AV-6	OCEANVIEW MORTGAGE TRUST 21-1 A20		06/18/2021	WELLS FARGO SECURITIES LLC		504,297	500,000	938
67647V-AA-7	OCEANVIEW MORTGAGE TRUST 21-3 A1		07/09/2021	WELLS FARGO SECURITIES LLC		254,141	250,000	382
68233J-CC-6	ONCOR ELECTRIC DELIVERY		11/10/2021	RBC CAPITAL MARKETS LLC		1,570,485	1,500,000	113
68269M-AA-2	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A A1		05/17/2021	BARCLAYS CAPITAL INC.		999,737	1,000,000	
883556-CS-9	THERMO FISHER SCIENTIFIC		10/19/2021	MIZUHO SECURITIES USA LLC		250,000	250,000	
89236T-JD-8	TOYOTA MOTOR CREDIT CORP		04/06/2021	MIZUHO SECURITIES USA LLC		249,798	250,000	
92343V-GM-0	VERIZON COMMUNICATIONS		09/20/2021	EXCHANGE		251,860	251,860	
13645R-BD-5	CANADIAN PACIFIC RAILWAY	A	11/17/2021	GOLDMAN SACHS & CO. LLC		499,338	500,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,302,065	13,107,078	23,492
8399997. Total - Bonds - Part 3						14,840,268	14,607,078	24,430
8399998. Total - Bonds - Part 5						249,985	250,000	
8399999. Total - Bonds						15,090,253	14,857,078	24,430
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
00287Y-10-9	ABBVIE INC		11/29/2021	PIPER SANDLER & CO.	1,000.000	114,573		
110122-10-8	BRISTOL-MYERS SQUIBB CO		11/29/2021	PIPER SANDLER & CO.	3,200.000	193,041		
166764-10-0	CHEVRON CORP		11/29/2021	PIPER SANDLER & CO.	400.000	45,886		
17275R-10-2	CISCO SYSTEMS INC		11/29/2021	PIPER SANDLER & CO.	2,000.000	111,074		
172967-42-4	CITIGROUP INC		11/29/2021	PIPER SANDLER & CO.	4,200.000	278,486		
191216-10-0	COCA-COLA CO/THE		11/29/2021	PIPER SANDLER & CO.	1,200.000	64,934		
22822V-10-1	CROWN CASTLE INTL CORP		11/29/2021	PIPER SANDLER & CO.	400.000	74,050		
237194-10-5	DARDEN RESTAURANTS INC		11/29/2021	PIPER SANDLER & CO.	700.000	99,927		
25746U-10-9	DOMINION ENERGY INC		11/29/2021	PIPER SANDLER & CO.	700.000	52,834		
26441C-20-4	DUKE ENERGY CORP		11/29/2021	PIPER SANDLER & CO.	600.000	60,681		
291011-10-4	EMERSON ELECTRIC CO		11/29/2021	PIPER SANDLER & CO.	1,000.000	93,298		
29364G-10-3	ENTERGY CORP		11/29/2021	PIPER SANDLER & CO.	400.000	41,891		
370334-10-4	GENERAL MILLS INC		11/29/2021	PIPER SANDLER & CO.	2,500.000	151,432		
459200-10-1	INTL BUSINESS MACHINES CORP		11/29/2021	PIPER SANDLER & CO.	500.000	59,419		
46625H-10-0	JP MORGAN CHASE & COMPANY		11/29/2021	PIPER SANDLER & CO.	800.000	131,842		
478160-10-4	JOHNSON & JOHNSON		11/29/2021	PIPER SANDLER & CO.	600.000	97,825		
532457-10-8	ELI LILLY & CO		11/29/2021	PIPER SANDLER & CO.	800.000	193,115		
539830-10-9	LOCKHEED MARTIN CORPORATION		11/29/2021	PIPER SANDLER & CO.	450.000	155,264		
580135-10-1	MCDONALDS CORP		11/29/2021	PIPER SANDLER & CO.	300.000	74,608		
58933Y-10-5	MERCK & CO INC		09/15/2021	PIPER SANDLER & CO.	1,800.000	130,888		
60871R-20-9	MOLSON COORS BREWING CO CL B		11/29/2021	PIPER SANDLER & CO.	2,000.000	88,816		
69351T-10-6	PPL CORPORATION		11/29/2021	PIPER SANDLER & CO.	1,500.000	42,711		
713448-10-8	PEPSICO INC		11/29/2021	PIPER SANDLER & CO.	500.000	79,639		
717081-10-3	PFIZER INC		11/29/2021	PIPER SANDLER & CO.	900.000	48,267		
723484-10-1	PINNACLE WEST CAPITAL CORP		11/29/2021	PIPER SANDLER & CO.	700.000	47,090		
742718-10-9	PROCTER & GAMBLE CO/THE		11/29/2021	PIPER SANDLER & CO.	800.000	115,600		
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		11/29/2021	PIPER SANDLER & CO.	800.000	51,346		
842587-10-7	SOUTHERN COMPANY		11/29/2021	PIPER SANDLER & CO.	600.000	37,587		
871829-10-7	SYSCO CORP		11/29/2021	PIPER SANDLER & CO.	600.000	44,054		
902973-30-4	US BANCORP		11/29/2021	PIPER SANDLER & CO.	4,400.000	224,665		
92343V-10-4	VERIZON COMMUNICATIONS		11/29/2021	PIPER SANDLER & CO.	1,300.000	68,272		
931142-10-3	WAL-MART STORES INC		11/29/2021	PIPER SANDLER & CO.	400.000	57,420		

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
949746-10-1	WELLS FARGO & CO		11/29/2021	PIPER SANDLER & CO.	1,300.000	63,245		
780259-20-6	ROYAL DUTCH SHELL PLC - ADR A	C	11/29/2021	PIPER SANDLER & CO.	500.000	21,334		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,215,114	XXX	
9799997. Total - Common Stocks - Part 3						3,215,114	XXX	
9799998. Total - Common Stocks - Part 5						1,627,709	XXX	
9799999. Total - Common Stocks						4,842,823	XXX	
9899999. Total - Preferred and Common Stocks						4,842,823	XXX	
9999999 - Totals						19,933,076	XXX	24,430

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449		12/01/2021	MBS PAYDOWN 100.0000		30,462	30,462	31,690	30,609		(147)		(147)		30,462				669	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245		12/01/2021	MBS PAYDOWN 100.0000		19,428	19,428	19,431	19,428						19,428				242	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523		12/01/2021	MBS PAYDOWN 100.0000		32,663	32,663	33,979	32,895		(233)		(233)		32,663				361	11/15/2040
38373Q-GX-3	GOVERNMENT NATIONAL MORTGAGE A 03 34 PM		12/01/2021	MBS PAYDOWN 100.0000		6,458	6,458	6,664	6,477		(20)		(20)		6,458				123	04/20/2033
38376F-LH-3	GOVERNMENT NATIONAL MORTGAGE A 09 66 EJ		12/01/2021	MBS PAYDOWN 100.0000		3,715	3,715	3,874	3,746		(31)		(31)		3,715				77	07/16/2039
38376G-DN-7	GOVERNMENT NATIONAL MORTGAGE A 10 18 C		08/01/2021	MBS PAYDOWN 100.0000		20,582	20,582	21,598	20,923		(341)		(341)		20,582				583	03/16/2051
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA		12/01/2021	MBS PAYDOWN 100.0000		4,346	4,346	4,496	4,368		(22)		(22)		4,346				109	01/16/2040
38377V-2M-7	GOVERNMENT NATIONAL MORTGAGE A 11 71 QE		12/01/2021	MBS PAYDOWN 100.0000		15,525	15,525	16,255	15,665		(138)		(138)		15,525				259	09/16/2040
0599999. Subtotal - Bonds - U.S. Governments						133,179	133,179	137,987	134,111		(932)		(932)		133,179				2,423	XXX
66702R-CN-0	NORTHSIDE TX INDEP SCH DIST		08/16/2021	SECURITY CALLED AT 100.0000		250,000	250,000	293,400	253,287		(3,287)		(3,287)		250,000				12,500	08/15/2028
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						250,000	250,000	293,400	253,287		(3,287)		(3,287)		250,000				12,500	XXX
161036-HH-4	CHARLOTTE NC ARPT REVENUE		05/06/2021	SECURITY CALLED AT 100.0000		250,000	250,000	255,143	250,000						250,000				11,649	07/01/2023
182618-MY-1	CLARKSVILLE TN WTR SWR & GAS R		02/01/2021	SECURITY CALLED AT 100.0000		70,000	70,000	77,050	70,190		(190)		(190)		70,000				1,750	02/01/2022
196711-NV-3	COLORADO ST COPS		11/01/2021	MATURITY 100.0000		250,000	250,000	302,338	255,118		(5,118)		(5,118)		250,000				12,500	11/01/2021
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323		12/01/2021	MBS PAYDOWN 100.0000		4,637	4,637	4,773	4,659		(22)		(22)		4,637				102	09/01/2024
3131XJ-F9-8	UMBS - POOL ZL2892		12/01/2021	MBS PAYDOWN 100.0000		72,904	72,904	74,521	73,053		(149)		(149)		72,904				1,258	04/01/2042
3131XJ-G2-2	UMBS - POOL ZL2917		12/01/2021	MBS PAYDOWN 100.0000		40,823	40,823	41,729	40,873		(50)		(50)		40,823				597	04/01/2042
3131XQ-5Z-5	UMBS - POOL ZL8964		12/01/2021	MBS PAYDOWN 100.0000		76,608	76,608	80,474	77,010		(402)		(402)		76,608				1,209	01/01/2045
3131XQ-VR-4	UMBS - POOL ZL8724		12/01/2021	MBS PAYDOWN 100.0000		26,858	26,858	27,899	26,973		(115)		(115)		26,858				432	11/01/2044
31329K-X9-0	UMBS - POOL ZA2504		12/01/2021	MBS PAYDOWN 100.0000		74,859	74,859	73,257	74,620		239		239		74,859				1,194	04/01/2038
3132A1-AW-4	UMBS - POOL ZS0921		12/01/2021	MBS PAYDOWN 100.0000		8,313	8,313	8,709	8,369		(56)		(56)		8,313				206	10/01/2035
3132A4-6S-2	UMBS - POOL ZS4481		12/01/2021	MBS PAYDOWN 100.0000		55,050	55,050	56,272	55,144		(94)		(94)		55,050				853	04/01/2042
3136A7-GW-6	FANNIE MAE 12 67 KA		12/01/2021	MBS PAYDOWN 100.0000		28,111	28,111	29,604	28,352		(241)		(241)		28,111				500	05/25/2041
3136A7-QU-9	FANNIE MAE 12 86 CF		01/25/2021	MBS PAYDOWN 100.0000		4,251	4,251	4,257	4,251						4,251				2	04/25/2039
3136AD-EF-2	FANNIE MAE 13 36 AG		12/01/2021	MBS PAYDOWN 100.0000		38,492	38,492	39,286	38,550		(59)		(59)		38,492				613	12/25/2036
3136AJ-6B-7	FANNIE MAE 14 27 NV		12/01/2021	MBS PAYDOWN 100.0000		19,365	19,365	20,027	19,421		(56)		(56)		19,365				316	06/25/2027
3136AK-DG-5	FANNIE MAE 14 36 QB		12/01/2021	MBS PAYDOWN 100.0000		25,465	25,465	26,058	25,508		(43)		(43)		25,465				382	09/25/2033
3136AK-P4-9	FANNIE MAE 14 54 PN		12/01/2021	MBS PAYDOWN 100.0000		35,913	35,913	37,405	36,108		(195)		(195)		35,913				545	08/25/2043
3136AL-MX-6	FANNIE MAE 14 73 PJ		12/01/2021	MBS PAYDOWN 100.0000		25,075	25,075	25,902	25,174		(99)		(99)		25,075				358	12/25/2043
3137BC-R6-7	FREDDIE MAC 4374 CE		12/01/2021	MBS PAYDOWN 100.0000		22,122	22,122	23,121	22,234		(112)		(112)		22,122				368	12/15/2043
3138EN-2N-8	UMBS - POOL AL6180		12/01/2021	MBS PAYDOWN 100.0000		102,523	102,523	110,052	103,249		(726)		(726)		102,523				2,126	01/01/2045
3138EP-WS-9	UMBS - POOL AL6956		12/01/2021	MBS PAYDOWN 100.0000		83,309	83,309	86,629	83,604		(295)		(295)		83,309				1,305	06/01/2045
3138M9-PE-5	UMBS - POOL AP5820		12/01/2021	MBS PAYDOWN 100.0000		58,486	58,486	61,575	58,780		(294)		(294)		58,486				1,195	11/01/2042
3138W1-GD-3	UMBS - POOL AR3795		12/01/2021	MBS PAYDOWN 100.0000		53,501	53,501	55,081	53,547		(46)		(46)		53,501				818	02/01/2043
3138W4-M2-4	UMBS - POOL AR6676		12/01/2021	MBS PAYDOWN 100.0000		124,808	124,808	129,411	125,213		(405)		(405)		124,808				2,159	02/01/2043
3138WE-KE-8	UMBS - POOL AS4792		12/01/2021	MBS PAYDOWN 100.0000		96,862	96,862	97,316	96,933		(71)		(71)		96,862				1,630	04/01/2045
3138X0-YU-6	UMBS - POOL AU1622		12/01/2021	MBS PAYDOWN 100.0000		272,699	272,699	270,398	272,510		189		189		272,699				4,189	07/01/2043
31393R-TE-0	FREDDIE MAC 2631 DA		12/01/2021	MBS PAYDOWN 100.0000		3,225	3,225	3,197	3,220		5		5		3,225				63	06/15/2033
31394K-L3-6	FREDDIE MAC 2682 TF		12/15/2021	MBS PAYDOWN 100.0000		18,068	18,068	18,209	18,084		(16)		(16)		18,068				54	10/15/2033
31394R-Y6-0	FREDDIE MAC 2761 QB		12/01/2021	MBS PAYDOWN 100.0000		3,303	3,303	3,381	3,312		(9)		(9)		3,303				74	12/15/2033
31396Y-SH-6	FANNIE MAE 08 17 DP		12/01/2021	MBS PAYDOWN 100.0000		3,885	3,885	4,058	3,909		(24)		(24)		3,885				104	02/25/2038
31397C-V5-5	FREDDIE MAC 3239 EF		12/15/2021	MBS PAYDOWN 100.0000		14,590	14,590	14,615	14,590						14,590				31	11/15/2036
31398C-D4-7	FREDDIE MAC 3527 DA		12/01/2021	MBS PAYDOWN 100.0000		2,323	2,323	2,409	2,339		(16)		(16)		2,323				45	04/15/2029
31398S-CH-4	FANNIE MAE 10 122 AC		12/01/2021	MBS PAYDOWN 100.0000		6,619	6,619	6,928	6,647		(29)		(29)		6,619				105	08/25/2022
31402C-V7-4	UMBS - POOL 725238		12/01/2021	MBS PAYDOWN 100.0000		2,845	2,845	2,665	2,827		18		18		2,845				75	03/01/2034
3140GS-PD-8	UMBS - POOL BH4019		12/01/2021	MBS PAYDOWN 100.0000		316,534	316,534	332,361	319,247		(2,713)		(2,713)		316,534				5,886	09/01/2047
3140K3-J2-9	UMBS - POOL BO7480		12/01/2021	MBS PAYDOWN 100.0000		626,154	626,154	645,526	630,276		(4,121)		(4,121)		626,154				9,127	12/01/2049
3140KF-NL-5	UMBS - POOL BP7594		12/01/2021	MBS PAYDOWN 100.0000		156,245	156,245	160,224	156,585		(340)		(340)		156,245				1,404	11/01/2035
3140QF-S2-6	UMBS - POOL CA7736		12/01/2021	MBS PAYDOWN 100.0000		166,423	166,423	175,706	167,437		(1,014)		(1,014)		166,423				2,657	11/01/2050
3140X7-2G-3	UMBS - POOL FM4374		12/01/2021	MBS PAYDOWN 100.0000		231,968	231,968	239,398	232,543		(575)		(575)		231,968				2,645	09/01/2050
3140X8-AR-8	UMBS - POOL FM4515		12/01/2021	MBS PAYDOWN 100.0000		308,736	308,736	319,638	309,365		(629)		(629)		308,736				3,811	10/01/2050
31417S-AP-5	UMBS - POOL AC5413		12/01/2021	MBS PAYDOWN 100.0000		9,120	9,120	9,442	9,171		(51)		(51)		9,120				198	10/01/2024
31418C-YN-8	UMBS - POOL MA3416		12/01/2021	MBS PAYDOWN 100.0000		85,990	85,990	89,399	87,039		(1,050)		(1,050)		85,990				1,766	07/01/2048
31418D-XG-2	UMBS - POOL MA4278		12/01/2021	MBS PAYDOWN 100.0000		189,492	189,492	194,318			(359)		(359)		189,492				1,515	03/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418N-QV-5	UMBS - POOL AD1367		12/01/2021	MBS PAYDOWN 100.0000		5,707	5,707	5,954	5,730		(24)		(24)		5,707				140	03/01/2025
31418P-6M-2	UMBS - POOL AD2675		12/01/2021	MBS PAYDOWN 100.0000		23,088	23,088	24,090	23,264		(177)		(177)		23,088				449	03/01/2025
31418P-K7-9	UMBS - POOL AD2117		12/01/2021	MBS PAYDOWN 100.0000		8,416	8,416	8,781	8,463		(47)		(47)		8,416				187	03/01/2025
546589-RR-5	LOUISVILLE & JEFFERSON CNTY KY		11/15/2021	SECURITY CALLED AT 100.0000		250,000	250,000	280,768	253,151		(3,151)		(3,151)		250,000				12,500	05/15/2027
592030-L2-4	MET GOVT NASHVILLE & DAVIDSON		05/15/2021	PREREFUNDED		155,000	155,000	176,159	155,959		(959)		(959)		155,000				3,875	05/15/2026
592030-L7-3	MET GOVT NASHVILLE & DAVIDSON		05/17/2021	SECURITY CALLED AT 100.0000		95,000	95,000	107,968	95,588		(588)		(588)		95,000				2,375	05/15/2026
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO		12/01/2021	SINKING FUND REDEMPTION 100.0000		28,122	28,122	28,124	28,124						28,122				346	11/01/2044
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU		07/01/2021	SINKING FUND REDEMPTION 100.0000		20,000	20,000	21,492	20,096		(96)		(96)		20,000				600	01/01/2031
708796-3D-7	PENNSYLVANIA ST HSG FIN AGY SF		07/01/2021	SINKING FUND REDEMPTION 100.0000		20,000	20,000	21,431	20,065		(63)		(63)		20,000				382	10/01/2046
3199999. Subtotal - Bonds - U.S. Special Revenues						4,671,887	4,671,887	4,914,528	4,506,474		(24,438)		(24,438)		4,671,887				98,670	XXX
02004V-AC-7	ALLY AUTO RECEIVABLES TRUST 18-2 A3		08/15/2021	MBS PAYDOWN 100.0000		335,460	335,460	335,399	335,451		9		9		335,460				3,462	11/15/2022
07336L-AB-9	OCEANVIEW MORTGAGE TRUST 21-2 A2		12/01/2021	MBS PAYDOWN 100.0000		29,427	29,427	30,163			(17)		(17)		29,427				197	06/25/2051
12514M-AZ-8	CD COMMERCIAL MORTGAGE TRUST 16-CD1 A2		08/01/2021	MBS PAYDOWN 100.0000		250,000	250,000	257,491	250,822		(822)		(822)		250,000				2,984	08/10/2049
12530M-AE-5	CF HIPPOLYTA ISSUER LLC 21-1A A1		12/15/2021	MBS PAYDOWN 100.0000		17,747	17,747	17,744			11		11		17,747				162	03/15/2061
125523-AE-0	CIGNA CORP		03/18/2021	SECURITY CALLED AT 101.6097		254,024	250,000	250,000	250,000						250,000				8,298	09/17/2021
12592X-AZ-9	COMM MORTGAGE TRUST 15 CR22 A2		05/01/2021	MBS PAYDOWN 100.0000		12,468	12,468	12,883	12,503		(35)		(35)		12,468				189	03/10/2048
126650-CV-0	CVS HEALTH CORP		12/28/2021	SECURITY CALLED AT 103.4300		517,150	500,000	495,520	497,933		915		915		498,848		1,152	1,152	41,251	03/09/2023
17305E-FM-2	CITIBANK CREDIT CARD ISSUANCE 14 A1 A1		01/21/2021	MBS PAYDOWN 100.0000		250,000	250,000	249,875	249,999		1		1		250,000				3,600	01/23/2023
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST 21-AGS A		12/25/2021	MBS PAYDOWN 100.0000		127,050	127,050	127,020			93		93		127,050				612	03/25/2052
224044-BW-6	COX COMMUNICATIONS INC		06/01/2021	SECURITY CALLED AT 104.4585		261,146	250,000	228,048	243,208		1,396		1,396		244,604		5,396	5,396	14,848	12/15/2022
24422E-RE-1	JOHN DEERE CAPITAL CORP		07/12/2021	MATURITY 100.0000		250,000	250,000	257,045	251,196		(1,196)		(1,196)		250,000				9,750	07/12/2021
25468P-CN-4	WALT DISNEY COMPANY/THE		08/16/2021	MATURITY 100.0000		250,000	250,000	246,280	249,733		267		267		250,000				6,875	08/16/2021
29250R-AU-0	ENBRIDGE ENERGY PARTNERS		06/15/2021	SECURITY CALLED AT 100.0000		250,000	250,000	245,038	249,329		432		432		249,761		239	239	7,875	09/15/2021
29273R-AQ-2	ENERGY TRANSFER PARTNERS		11/01/2021	SECURITY CALLED AT 100.0000		250,000	250,000	250,825	250,151		(151)		(151)		250,000				16,250	02/01/2022
33767W-AA-1	FIRSTKEY HOMES 2020-SFR1 TRUST 21-SFR1 A		12/01/2021	MBS PAYDOWN 100.0000		1,339	1,339	1,339							1,339				6	08/17/2028
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 20-2 A2		12/01/2021	MBS PAYDOWN 100.0000		349,601	349,601	359,433	352,979		(3,378)		(3,378)		349,601				4,475	08/25/2050
33852F-AE-6	FLAGSTAR MORTGAGE TRUST 21-4 A5		12/01/2021	MBS PAYDOWN 100.0000		13,175	13,175	13,508			(12)		(12)		13,175				111	06/01/2051
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3		12/01/2021	MBS PAYDOWN 100.0000		12,458	12,458	12,667			(2)		(2)		12,458				66	09/25/2051
34528F-AE-8	FORD CREDIT AUTO OWNER TRUST 18-A A4		12/15/2021	MBS PAYDOWN 100.0000		102,084	102,084	102,058	101,976		108		108		102,084				2,892	10/15/2023
36252T-AP-0	GS MORTGAGE SECURITIES TRUST 16-GS2 A2		05/01/2021	MBS PAYDOWN 100.0000		14,298	14,298	14,727	14,378		(80)		(80)		14,298				143	05/10/2049
36255J-AD-6	GM FINANCIAL SECURITIZED TERM 18-3 A3		12/16/2021	MBS PAYDOWN 100.0000		365,165	365,165	365,080	365,002		164		164		365,165				5,518	05/16/2023
36259W-AA-9	GS MORTGAGE-BACKED SECURITIES 20-NQM1 A1		12/01/2021	MBS PAYDOWN 100.0000		306,056	306,056	306,049	306,054		2		2		306,056				1,859	09/27/2060
369550-BE-7	GENERAL DYNAMICS CORP		05/11/2021	MATURITY 100.0000		500,000	500,000	496,525	499,565		435		435		500,000				7,500	05/11/2021
43800K-AB-3	HOMEWARD OPPORTUNITIES FUND I 19-3 A2		12/01/2021	MBS PAYDOWN 100.0000		241,542	241,542	241,541	241,542						241,542				5,303	11/25/2059
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR 13-C16 A3		11/01/2021	MBS PAYDOWN 100.0000		87,299	87,299	97,162	88,456		(1,157)		(1,157)		87,299				4,615	12/15/2046
59166E-AB-1	METLIFE SECURITIZATION TRUST 19-1A A1A		12/01/2021	MBS PAYDOWN 100.0000		66,562	66,562	67,771	66,723		(161)		(161)		66,562				1,287	04/25/2058
61761Q-AD-5	MORGAN STANLEY BAML TRUST 13 C8 A3		07/01/2021	MBS PAYDOWN 100.0000		30,324	30,324	31,527	30,432		(108)		(108)		30,324				624	12/15/2048
61766E-BB-0	MORGAN STANLEY BAML TRUST 16 C29 A2		12/01/2021	MBS PAYDOWN 100.0000		230,917	230,917	237,836	231,999		(1,082)		(1,082)		230,917				7,168	05/15/2049
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 21-2 A3		12/01/2021	VARIOUS		45,243	45,243	45,865			(24)		(24)		45,243				423	05/25/2051
63942B-AA-2	NAVIENT STUDENT LOAN TRUST 21-A A		12/15/2021	MBS PAYDOWN 100.0000		92,126	92,126	92,112			27		27		92,126				378	05/15/2069
64830D-AB-9	NEW RESIDENTIAL MORTGAGE LOAN 19-2A A1		12/01/2021	MBS PAYDOWN 100.0000		148,227	148,227	151,858	148,701		(474)		(474)		148,227				3,102	12/25/2057
65478D-AE-7	NISSAN AUTO RECEIVABLES OWNER 18-A A4		12/15/2021	MBS PAYDOWN 100.0000		822,293	822,293	822,093	821,713		581		581		822,293				16,703	06/17/2024
67647T-AV-6	OCEANVIEW MORTGAGE TRUST 21-1 A20		12/01/2021	MBS PAYDOWN 100.0000		27,912	27,912	28,151			(5)		(5)		27,912				219	06/25/2051
67647V-AA-7	OCEANVIEW MORTGAGE TRUST 21-3 A1		12/01/2021	MBS PAYDOWN 100.0000		15,814	15,814	16,076			(7)		(7)		15,814				108	06/25/2051
828807-DF-1	SIMON PROPERTY GROUP LP		01/06/2021	CITIGROUP GLOBAL MARKETS INC.		260,388	250,000	247,325	247,636		5		5		247,640		12,747	12,747	1,957	09/13/2029
86212X-AB-6	STORE MASTER FUNDING LLC 19-1 A2		12/20/2021	MBS PAYDOWN 100.0000		4,821	4,821	4,821	4,812		9		9		4,821				90	11/20/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89176U-AN-4	TOWD POINT MORTGAGE TRUST 20-2 A1A		12/01/2021	MBS PAYDOWN 100.0000		179,279	179,279	181,071	179,495		(216)		(216)		179,279				1,580	04/25/2060
89238T-AE-3	TOYOTA AUTO RECEIVABLES OWNER 18-B A4		12/15/2021	MBS PAYDOWN 100.0000		62,707	62,707	62,689	62,634		73		73		62,707				1,853	11/15/2023
92343V-GM-0	VERIZON COMMUNICATIONS		09/20/2021	CASH IN LIEU FRACTIONAL SHARES		860	860	860							860					03/15/2032
94989C-AW-1	WELLS FARGO COMMERCIAL MORT 15 C26 A3		10/01/2021	MBS PAYDOWN 100.0000		9,018	9,018	9,234	9,035		(17)		(17)		9,018				185	02/15/2048
976656-CD-8	WISC ELEC POWER		06/16/2021	SECURITY CALLED AT 100.0000		250,000	250,000	249,977	249,996		1		1		250,000		1	1	5,551	09/15/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,293,980	7,251,272	7,262,686	6,863,453		(4,415)		(4,415)		7,242,125		19,535	19,535	190,069	XXX
8399997. Total - Bonds - Part 4						12,349,046	12,306,338	12,608,601	11,757,325		(33,072)		(33,072)		12,297,191		19,535	19,535	303,662	XXX
8399998. Total - Bonds - Part 5						251,860	250,000	249,985			2		2		249,987		1,873	1,873	927	XXX
8399999. Total - Bonds						12,600,906	12,556,338	12,858,586	11,757,325		(33,070)		(33,070)		12,547,178		21,408	21,408	304,589	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
00287Y-10-9	ABBVIE INC		02/26/2021	PIPER SANDLER & CO.	400.000	42,284		13,538	42,860	(29,322)			(29,322)		13,538		28,746	28,746	520	
22822V-10-1	CROWN CASTLE INTL CORP		02/26/2021	PIPER SANDLER & CO.	400.000	63,584		33,982	63,676	(29,694)			(29,694)		33,982		29,601	29,601		
291011-10-4	EMERSON ELECTRIC CO		02/26/2021	VARIOUS	300.000	25,848		16,326	24,111	(7,785)			(7,785)		16,326		9,522	9,522	152	
459200-10-1	INTL BUSINESS MACHINES CORP		11/03/2021	RETURN OF CAPITAL	0.000	15,978		15,978	15,978						15,978					
532457-10-8	ELI LILLY & CO		02/26/2021	VARIOUS	600.000	121,488		28,524	101,304	(72,780)			(72,780)		28,524		92,964	92,964	510	
58933Y-10-5	MERCK & CO INC		06/02/2021	RETURN OF CAPITAL	0.000	14,824		14,824	14,824						14,824					
594918-10-4	MICROSOFT CORP		02/26/2021	VARIOUS	700.000	160,950		18,633	155,694	(137,061)			(137,061)		18,633		142,317	142,317	392	
69007J-10-6	OUTFRONT MEDIA INC		09/15/2021	PIPER SANDLER & CO.	13,181.000	305,324		345,681	257,820	87,860			87,860		345,681		(40,356)	(40,356)	1,318	
92556V-10-6	VIATRIS INC		02/26/2021	PIPER SANDLER & CO.	1,389.000	20,235		16,216	26,030	(9,813)			(9,813)		16,216		4,019	4,019		
931142-10-3	WAL-MART STORES INC		02/26/2021	PIPER SANDLER & CO.	300.000	39,080		21,564	43,245	(21,681)			(21,681)		21,564		17,516	17,516	162	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						809,595	XXX	525,266	745,542	(220,276)			(220,276)		525,266		284,329	284,329	3,054	XXX
46434G-10-3	ISHARES CORE MSCI EMERGING		11/29/2021	PIPER SANDLER & CO.	48,600.000	2,922,527		2,499,173	3,015,144	(515,971)			(515,971)		2,499,173		423,354	423,354	22,868	
9499999. Subtotal - Common Stocks - Mutual Funds						2,922,527	XXX	2,499,173	3,015,144	(515,971)			(515,971)		2,499,173		423,354	423,354	22,868	XXX
9799997. Total - Common Stocks - Part 4						3,732,122	XXX	3,024,439	3,760,686	(736,247)			(736,247)		3,024,439		707,683	707,683	25,922	XXX
9799998. Total - Common Stocks - Part 5						1,613,262	XXX	1,627,709							1,627,709		(14,447)	(14,447)	174	XXX
9799999. Total - Common Stocks						5,345,384	XXX	4,652,148	3,760,686	(736,247)			(736,247)		4,652,148		693,236	693,236	26,096	XXX
9899999. Total - Preferred and Common Stocks						5,345,384	XXX	4,652,148	3,760,686	(736,247)			(736,247)		4,652,148		693,236	693,236	26,096	XXX
9999999 - Totals						17,946,290	XXX	17,510,734	15,518,011	(736,247)	(33,070)		(769,317)		17,199,326		714,644	714,644	330,685	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
92343V-GF-5	VERIZON COMMUNICATIONS		03/11/2021	CITIGROUP GLOBAL MARKETS INC.	09/20/2021	EXCHANGE	250,000	249,985	251,860	249,987		2		2			1,873	1,873	927	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							250,000	249,985	251,860	249,987		2		2			1,873	1,873	927	
8399998. Total - Bonds							250,000	249,985	251,860	249,987		2		2			1,873	1,873	927	
8999998. Total - Preferred Stocks																				
50155Q-10-0	KYNDRYL HOLDINGS INC		11/03/2021	SPINOFF	12/13/2021	PIPER SANDLER & CO.	480.000	15,978	8,553	15,978							(7,425)	(7,425)		
68622V-10-6	ORGANON & COMPANY		06/02/2021	SPINOFF	09/09/2021	PIPER SANDLER & CO.	620.000	14,824	21,272	14,824							6,448	6,448	174	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								30,802	29,825	30,802							(977)	(977)	174	
78463X-40-0	SPDR S&P CHINA ETF		09/23/2021	PIPER SANDLER & CO.	10/29/2021	PIPER SANDLER & CO.	14,100.000	1,596,907	1,583,437	1,596,907							(13,470)	(13,470)		
9499999. Subtotal - Common Stocks - Mutual Funds								1,596,907	1,583,437	1,596,907							(13,470)	(13,470)		
9799998. Total - Common Stocks								1,627,709	1,613,262	1,627,709							(14,447)	(14,447)	174	
9899999. Total - Preferred and Common Stocks								1,627,709	1,613,262	1,627,709							(14,447)	(14,447)	174	
9999999 - Totals								1,877,694	1,865,122	1,877,696		2		2			(12,574)	(12,574)	1,101	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date 10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
99C001-79-1	United Ohio Insurance Company		13072	34-1008736	2CIB1	246,357,452			500,000.000	100.0
14741*-10-5	Casco Indemnity Company		25950	01-0407315	2CIB1	21,308,431			25,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						267,665,883			XXX	XXX
156418-10-5	Centurion Financial Inc.		00000	34-1115309	2CIB2				500.000	100.0
67769#-10-6	Ohio United Agency Inc		00000	34-1026454	2CIB2	25,065		25,065	223.000	100.0
91134*-10-8	United Premium Budget Service Inc.		00000	34-1018102	2CIB2	1,002		1,002	50.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						26,067		26,067	XXX	XXX
1899999. Total Common Stocks						267,691,950		26,067	XXX	XXX
1999999 - Totals						267,691,950		26,067	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citizens Bank	Providence, Rhode Island	SD		11,270		250,052	XXX
Fifth Third Bank	Cincinnati, Ohio	SD		71			XXX
Fifth Third Bank	Cincinnati, Ohio			171		1	XXX
Park National Bank, N.A.	Bucyrus, Ohio		0.295	5,827		6,431,553	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	17,339		6,681,606	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	17,339		6,681,606	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,460	XXX
0599999 Total - Cash		XXX	XXX	17,339		6,683,066	XXX

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

1. January	5,300,502	4. April	8,653,300	7. July	6,107,685	10. October	5,328,783
2. February	4,739,685	5. May	4,469,557	8. August	7,406,629	11. November	5,672,064
3. March	7,360,366	6. June	6,209,096	9. September	4,373,284	12. December	6,683,066

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		12/28/2021	0.017	01/13/2022	3,999,977		6
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,999,977		6
0599999. Total - U.S. Government Bonds						3,999,977		6
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								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						3,999,977		6
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						3,999,977		6
60934N-87-2	FEDERATED TREASURY OBLIGA-SS		12/14/2021	0.000		3,722,583	38	
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,722,583	38	
9999999 - Total Cash Equivalents						7,722,560	38	6

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 3,999,977	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ......$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
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	259,605		
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	1,318,673	1,402,613		
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			259,828	274,155
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	1,568,673	1,662,218	259,828	274,155
	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				