ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

INTEGRITY INSURANCE COMPANY

NAIC Group Code 0267, 0267 NAIC Company Code 14303 Employer's ID Number 39-0367560
(Current) (Prior)

Organized under the Laws of OH State of Domicile or Port of Entry OH
Country of Domicile US
Incorporated/Organized 07/28/1933 Commenced Business 10/03/1933

Statutory Home Office	671 South High Street	Columbus, OH, US 43206-1066
Main Administrative Office	671 South High Street	
	Columbus, OH, US 43206-1066	614-445-2900
		(Telephone)
Mail Address	671 South High Street	Columbus, OH, US 43206-1066
Primary Location of Books and Records	671 South High Street	
	Columbus, OH, US 43206-1066	614-445-2900
		(Telephone)
Internet Website Address	www.integrityinsurance.com	
Statutory Statement Contact	Jeffrey P. Siefker	614-593-4014
		(Telephone)
	siefkerj@grangeinsurance.com	614-542-3017
	(E-Mail)	*(Fax)*

OFFICERS

JILL ANN WAGNER, President
LAVAWN DEE COLEMAN, Secretary
JEFFREY PAUL SIEFKER, Treasurer

OTHER

BETH WILLIAMS MURPHY, Assistant Secretary
JOHN CHRISTOPHER MONTGOMERY, Assistant Treasurer

DIRECTORS OR TRUSTEES

JAMES MARTIN BENSON#
THOMAS SIMRALL STEWART
JOHN AMMENDOLA
TERESA JEAN BROWN
MARK LEWIS BOXER
MICHAEL DESMOND FRAZIER
ROBERT ENLOW HOYT
MARY MARNETTE PERRY
CHRISTIANNA WOOD
KATHIE JANE ANDRADE
SUZAN BULYABA KEREERE

State of OH
County of Franklin 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.

x	x	x
JILL ANN WAGNER	JEFFREY PAUL SIEFKER	LAVAWN DEE COLEMAN
President	Treasurer	Secretary

Subscribed and sworn to before me
this 22nd day of
February

x

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 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	7,123,035	6.7	7,123,035		7,123,035	6.7
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	956,518	0.9	956,518		956,518	0.9
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	12,393,148	11.6	12,393,148		12,393,148	11.6
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	36,811,388	34.4	36,811,388		36,811,388	34.4
1.06 Industrial and miscellaneous	25,840,889	24.2	25,840,889		25,840,889	24.2
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	83,124,978	77.8	83,124,978		83,124,978	77.8
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	20,838,746	19.5	20,838,746		20,838,746	19.5
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	20,838,746	19.5	20,838,746		20,838,746	19.5
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,879,079	1.8	1,879,079		1,879,079	1.8
6.02 Cash equivalents (Schedule E, Part 2)	1,045,666	1.0	1,045,666		1,045,666	1.0
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	2,924,745	2.7	2,924,745		2,924,745	2.7
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)						
10. Receivables for securities						
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	106,888,469	100.0	106,888,469		106,888,469	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,176,521
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
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		3,230,580
5.	Deduct amounts received on disposals, Part 3, Column 15		4,298,465
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		
	8.2 Totals, Part 3, Column 9	108,636	108,636
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		–
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		–

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		95,390,171
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,079,675
3.	Accrual of discount		56,543
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	394,975	
	4.4 Part 4, Column 11		394,975
5.	Total gain (loss) on disposals, Part 4, Column 19		45,045
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		10,463,638
7.	Deduct amortization of premium		674,304
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		135,261
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		103,963,728
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		103,963,728

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	7,123,035	7,254,288	7,215,163	7,097,958
2. Canada				
3. Other Countries				
4. Totals	7,123,035	7,254,288	7,215,163	7,097,958
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	956,518	993,191	1,091,838	900,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	12,393,148	12,670,673	12,995,244	11,875,000
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	36,811,388	37,270,004	37,544,406	35,573,746
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)				
8. United States	23,101,088	24,135,904	23,674,841	21,671,723
9. Canada	845,827	847,064	862,596	800,000
10. Other Countries	1,893,974	1,942,741	1,916,188	1,822,000
11. Totals	25,840,889	26,925,709	26,453,626	24,293,723
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	83,124,978	85,113,865	85,300,277	79,740,427
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated)				
20. United States				XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals				XXX
Parent, Subsidiaries and Affiliates				
24. Totals	20,838,746	20,838,746	11,000,000	XXX
25. Total Common Stocks	20,838,746	20,838,746	11,000,000	XXX
26. Total Stocks	20,838,746	20,838,746	11,000,000	XXX
27. Total Bonds and Stocks	103,963,724	105,952,611	96,300,277	XXX

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	3,610,062	2,483,582	564,839	464,494	59	XXX	7,123,036	8.6	7,636,076	10.2	7,123,036	
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	3,610,062	2,483,582	564,839	464,494	59	XXX	7,123,036	8.6	7,636,076	10.2	7,123,036	
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		311,001		645,518		XXX	956,518	1.2	1,228,333	1.6	956,518	
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		311,001		645,518		XXX	956,518	1.2	1,228,333	1.6	956,518	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1. NAIC 1		2,097,258	5,424,075	4,184,091	687,724	XXX	12,393,148	14.9	10,584,372	14.1	12,393,148	
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		2,097,258	5,424,075	4,184,091	687,724	XXX	12,393,148	14.9	10,584,372	14.1	12,393,148	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1. NAIC 1	4,311,932	7,735,402	15,095,733	9,634,587	33,733	XXX	36,811,387	44.3	27,604,738	36.8	36,811,387	
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	4,311,932	7,735,402	15,095,733	9,634,587	33,733	XXX	36,811,387	44.3	27,604,738	36.8	36,811,387	

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 and Miscellaneous (unaffiliated)												
6.1. NAIC 1	1,350,934	4,507,454	7,035,869	3,970,084	1,091,565	XXX	17,955,905	21.6	18,587,876	24.8	15,397,716	2,558,189
6.2. NAIC 2	1,541,057	3,001,493	3,342,433			XXX	7,884,983	9.5	9,305,006	12.4	6,894,038	990,945
6.3. NAIC 3						XXX						
6.4. NAIC 4						XXX						
6.5. NAIC 5						XXX						
6.6. NAIC 6						XXX						
6.7. Totals	2,891,991	7,508,947	10,378,302	3,970,084	1,091,565	XXX	25,840,889	31.1	27,892,882	37.2	22,291,754	3,549,134
7. Hybrid Securities												
7.1. NAIC 1						XXX						
7.2. NAIC 2						XXX						
7.3. NAIC 3						XXX						
7.4. NAIC 4						XXX						
7.5. NAIC 5						XXX						
7.6. NAIC 6						XXX						
7.7. Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1. NAIC 1						XXX						
8.2. NAIC 2						XXX						
8.3. NAIC 3						XXX						
8.4. NAIC 4						XXX						
8.5. NAIC 5						XXX						
8.6. NAIC 6						XXX						
8.7. Totals						XXX						
9. SVO Identified Funds												
9.1. NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2. NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3. NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4. NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5. NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6. NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7. Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1. NAIC 1						XXX						
10.2. NAIC 2						XXX						
10.3. NAIC 3						XXX						
10.4. NAIC 4						XXX						
10.5. NAIC 5						XXX						
10.6. NAIC 6						XXX						
10.7. Totals						XXX						

SCHEDULE D - PART 1A - SECTION 1 (CONTINUED)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1. NAIC 1	(d) 9,272,927	17,134,697	28,120,516	18,898,774	1,813,081		75,239,995	90.5	XXX	XXX	72,681,806	2,558,189
11.2. NAIC 2	(d) 1,541,057	3,001,493	3,342,433				7,884,983	9.5	XXX	XXX	6,894,038	990,945
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	10,813,984	20,136,190	31,462,949	18,898,774	1,813,081		(b) 83,124,978	100.0	XXX	XXX	79,575,844	3,549,134
11.8. Line 11.7 as a % of Col. 7	13.0	24.2	37.9	22.7	2.2		100.0	XXX	XXX	XXX	95.7	4.3
12. Total Bonds Prior Year												
12.1. NAIC 1	5,794,314	16,684,565	19,005,807	21,581,144	2,575,565		XXX	XXX	65,641,395	87.6	62,264,124	3,377,271
12.2. NAIC 2	775,574	3,503,087	4,458,092	568,253			XXX	XXX	9,305,006	12.4	8,508,036	796,969
12.3. NAIC 3							XXX	XXX				
12.4. NAIC 4							XXX	XXX				
12.5. NAIC 5							XXX	XXX	(c)			
12.6. NAIC 6							XXX	XXX	(c)			
12.7. Totals	6,569,888	20,187,652	23,463,899	22,149,397	2,575,565		XXX	XXX	(b) 74,946,401	100.0	70,772,160	4,174,240
12.8. Line 12.7 as a % of Col. 9	8.8	26.9	31.3	29.6	3.4		XXX	XXX	100.0	XXX	94.4	5.6
13. Total Publicly Traded Bonds												
13.1. NAIC 1	8,773,679	16,936,915	26,908,005	18,754,534	1,308,674		72,681,806	87.4	62,264,124	83.1	72,681,806	XXX
13.2. NAIC 2	1,541,057	2,295,713	3,057,268				6,894,038	8.3	8,508,036	11.4	6,894,038	XXX
13.3. NAIC 3												XXX
13.4. NAIC 4												XXX
13.5. NAIC 5												XXX
13.6. NAIC 6												XXX
13.7. Totals	10,314,736	19,232,628	29,965,273	18,754,534	1,308,674		79,575,844	95.7	70,772,160	94.4	79,575,844	XXX
13.8. Line 13.7 as a % of Col. 7	13.0	24.2	37.7	23.6	1.6		100.0	XXX	XXX	XXX	100.0	XXX
13.9. Line 13.7 as a % of Line 11.7, Col. 7, Section 11	12.4	23.1	36.0	22.6	1.6		95.7	XXX	XXX	XXX	95.7	XXX
14. Total Privately Placed Bonds												
14.1. NAIC 1	499,248	197,782	1,212,511	144,241	504,407		2,558,189	3.1	3,377,271	4.5	XXX	2,558,189
14.2. NAIC 2		705,780	285,165				990,945	1.2	796,969	1.1	XXX	990,945
14.3. NAIC 3											XXX	
14.4. NAIC 4											XXX	
14.5. NAIC 5											XXX	
14.6. NAIC 6											XXX	
14.7. Totals	499,248	903,562	1,497,676	144,241	504,407		3,549,134	4.3	4,174,240	5.6	XXX	3,549,134
14.8. Line 14.7 as a % of Col. 7	14.1	25.5	42.2	4.1	14.2		100.0	XXX	XXX	XXX	XXX	100.0
14.9. Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.6	1.1	1.8	0.2	0.6		4.3	XXX	XXX	XXX	XXX	4.3

(a) Includes $3,548,658 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 of bonds with 5GI designations, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $.

SCHEDULE D – PART 1A – SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01. Issuer Obligations	1,001,149	529,382				XXX	1,530,530	1.8	1,551,176	2.1	1,530,530	
1.02. Residential Mortgage-Backed Securities	2,137,241	1,266,702	138,606	13,908	59	XXX	3,556,516	4.3	3,684,651	4.9	3,556,516	
1.03. Commercial Mortgage-Backed Securities	471,672	687,499	426,233	450,586		XXX	2,035,990	2.4	2,400,250	3.2	2,035,990	
1.04. Other Loan-Backed and Structured Securities						XXX						
1.05. Totals	3,610,062	2,483,583	564,839	464,494	59	XXX	7,123,036	8.6	7,636,077	10.2	7,123,036	
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		311,001		645,518		XXX	956,518	1.2	1,228,333	1.6	956,518	
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		311,001		645,518		XXX	956,518	1.2	1,228,333	1.6	956,518	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01. Issuer Obligations		2,097,258	5,424,075	4,184,091	687,724	XXX	12,393,148	14.9	10,584,372	14.1	12,393,148	
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		2,097,258	5,424,075	4,184,091	687,724	XXX	12,393,148	14.9	10,584,372	14.1	12,393,148	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01. Issuer Obligations		1,710,000	13,000,171	9,087,958		XXX	23,798,128	28.6	18,217,082	24.3	23,798,128	
5.02. Residential Mortgage-Backed Securities	3,738,167	5,197,464	1,871,575	472,902	28,844	XXX	11,308,952	13.6	6,727,965	9.0	11,308,952	
5.03. Commercial Mortgage-Backed Securities						XXX						
5.04. Other Loan-Backed and Structured Securities	573,765	827,938	223,988	73,727	4,889	XXX	1,704,307	2.1	2,659,690	3.5	1,704,307	
5.05. Totals	4,311,932	7,735,402	15,095,734	9,634,587	33,733	XXX	36,811,387	44.3	27,604,737	36.8	36,811,387	
6. Industrial and Miscellaneous												
6.01. Issuer Obligations	2,891,918	7,508,650	10,378,195	3,970,084	1,091,565	XXX	25,840,412	31.1	27,892,359	37.2	22,291,754	3,548,658
6.02. Residential Mortgage-Backed Securities	73	296	107			XXX	477	0.0	523	0.0		477
6.03. Commercial Mortgage-Backed Securities						XXX						
6.04. Other Loan-Backed and Structured Securities						XXX						
6.05. Totals	2,891,991	7,508,946	10,378,302	3,970,084	1,091,565	XXX	25,840,888	31.1	27,892,882	37.2	22,291,754	3,549,135
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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
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	3,893,067	12,156,290	28,802,441	17,887,651	1,779,289	XXX	64,518,737	77.6	XXX	XXX	60,970,079	3,548,658
11.02. Residential Mortgage-Backed Securities	5,875,481	6,464,462	2,010,288	486,811	28,903	XXX	14,865,944	17.9	XXX	XXX	14,865,468	477
11.03. Commercial Mortgage-Backed Securities	471,672	687,499	426,233	450,586		XXX	2,035,990	2.4	XXX	XXX	2,035,990	
11.04. Other Loan-Backed and Structured Securities	573,765	827,938	223,988	73,727	4,889	XXX	1,704,307	2.1	XXX	XXX	1,704,307	
11.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06. Affiliated Bank Loans						XXX			XXX	XXX		
11.07. Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08. Totals	10,813,985	20,136,189	31,462,950	18,898,775	1,813,081		83,124,980	100.0	XXX	XXX	79,575,844	3,549,135
11.09. Lines 11.08 as a % Col. 7	13.0	24.2	37.9	22.7	2.2		100.0	XXX	XXX	XXX	95.7	4.3
12. Total Bonds Prior Year												
12.01. Issuer Obligations	1,504,616	13,478,107	21,383,405	21,020,600	2,086,593	XXX	XXX	XXX	59,473,322	79.4	55,299,604	4,173,717
12.02. Residential Mortgage-Backed Securities	4,004,849	4,735,822	1,276,221	390,914	5,333	XXX	XXX	XXX	10,413,139	13.9	10,412,616	523
12.03. Commercial Mortgage-Backed Securities	645,397	1,231,416	358,727	164,709		XXX	XXX	XXX	2,400,250	3.2	2,400,250	
12.04. Other Loan-Backed and Structured Securities	415,026	742,307	445,545	573,174	483,639	XXX	XXX	XXX	2,659,690	3.5	2,659,690	
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	6,569,888	20,187,652	23,463,898	22,149,397	2,575,565		XXX	XXX	74,946,401	100.0	70,772,160	4,174,240
12.09. Line 12.08 as a % of Col. 9	8.8	26.9	31.3	29.6	3.4		XXX	XXX	100	XXX	94.4	5.6
13. Total Publicly Traded Bonds												
13.01. Issuer Obligations	3,393,891	11,253,024	27,304,872	17,743,410	1,274,882	XXX	60,970,079	73.3	55,299,604	73.8	60,970,079	XXX
13.02. Residential Mortgage-Backed Securities	5,875,408	6,464,166	2,010,180	486,811	28,903	XXX	14,865,468	17.9	10,412,616	13.9	14,865,468	XXX
13.03. Commercial Mortgage-Backed Securities	471,672	687,499	426,233	450,586		XXX	2,035,990	2.4	2,400,250	3.2	2,035,990	XXX
13.04. Other Loan-Backed and Structured Securities	573,765	827,938	223,988	73,727	4,889	XXX	1,704,307	2.1	2,659,690	3.5	1,704,307	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	10,314,736	19,232,627	29,965,273	18,754,534	1,308,674		79,575,844	95.7	70,772,160	94.4	79,575,844	XXX
13.09. Line 13.08 as a % of Col. 7	13.0	24.2	37.7	23.6	1.6		100.0	XXX	XXX	XXX	100.0	XXX
13.10. Line 13.08 as a % of Line 11.08, Col. 7, Section 11	12.4	23.1	36.0	22.6	1.6		95.7	XXX	XXX	XXX	95.7	XXX
14. Total Privately Placed Bonds												
14.01. Issuer Obligations	499,175	903,266	1,497,569	144,241	504,407	XXX	3,548,658	4.3	4,173,717	5.6	XXX	3,548,658
14.02. Residential Mortgage-Backed Securities	73	296	107			XXX	477	0.0	523	0.0	XXX	477
14.03. Commercial Mortgage-Backed Securities						XXX					XXX	
14.04. Other Loan-Backed and Structured Securities						XXX					XXX	
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	499,248	903,562	1,497,676	144,241	504,407		3,549,135	4.3	4,174,240	5.6	XXX	3,549,135
14.09. Line 14.08 as a % of Col. 7	14.1	25.5	42.2	4.1	14.2		100.0	XXX	XXX	XXX	XXX	100.0
14.10. Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.6	1.1	1.8	0.2	0.6		4.3	XXX	XXX	XXX	XXX	4.3

(SI-10) Schedule DA - Short-Term Investments

NONE

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification Between Years

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	391,828		391,828	
2.	Cost of cash equivalents acquired	25,589,856		25,589,856	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)				
5.	Total gain (loss) on disposals				
6.	Deduct consideration received on disposals	24,936,019		24,936,019	
7.	Deduct amortization of premium				
8.	Total foreign exchange change in book / adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,045,666		1,045,666	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	1,045,666		1,045,666	

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

(E-01) Schedule A - Part 1

NONE

(E-02) Schedule A - Part 2

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book / Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book / Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumb-rances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property disposed																			
HOME OFFICE BUILDING	Appleton	WI	09/22/2021	ONE BOLDT PROPERTIES, LLC	5,692,649		818,892	98,648			(98,648)		720,244	3,708,565		2,988,321	2,988,321		219,396
HOME OFFICE LAND	Appleton	WI	09/22/2021	ONE BOLDT PROPERTIES, LLC	795,578		357,629	9,988			(9,988)		347,641	589,900		242,259	242,259		
0199999 – Property disposed					6,488,227		1,176,521	108,636			(108,636)		1,067,885	4,298,465		3,230,580	3,230,580		219,396
0399999 – Totals					6,488,227		1,176,521	108,636			(108,636)		1,067,885	4,298,465		3,230,580	3,230,580		219,396

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

(E-06) Schedule B - Part 3

NONE

(E-07) Schedule BA - Part 1

NONE

(E-08) Schedule BA - Part 2

NONE

(E-09) Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
912810-EQ-7	US TREASURY N/B 6.25 15/08/23	SD			1.A	595,273	109.102	545,508	500,000	529,382		(17,548)			6.250	2.542	FA	11,804	31,250	02/07/2018	08/15/2023
912828-SV-3	US TREASURY N/B 1.75 15/05/22	SD			1.A	1,018,281	100.586	1,005,859	1,000,000	1,001,149		(3,098)			1.750	1.436	MN	2,272	17,500	04/12/2016	05/15/2022
0199999 – U.S. Governments, Issuer Obligations						1,613,555	XXX	1,551,367	1,500,000	1,530,530		(20,645)			XXX	XXX	XXX	14,076	48,750	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804			4	1.A	8,124	113.530	9,223	8,124	8,126		2			5.000	4.992	MON	34	416	01/27/2003	01/15/2033
36290S-RZ-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID 616204			4	1.A	64,461	104.492	64,765	61,982	63,465		(169)			3.500	2.723	MON	181	2,227	04/23/2015	01/20/2042
38373Q-PY-1	GOVERNMENT NATIONAL MORTGAGE A 4.5 POOL ID N.A.			4	1.A	85,770	104.483	89,364	85,530	85,542		21			4.500	4.495	MON	321	3,929	05/20/2003	05/20/2033
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.			4	1.A	20,555	101.062	20,539	20,323	20,393		(79)			2.000	1.575	MON	34	449	06/20/2012	10/20/2040
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.			4	1.A	1,103,516	105.648	1,190,988	1,127,317	1,115,352		5,858			3.200	3.742	MON	3,006	35,457	05/22/2019	03/20/2048
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.			4	1.A	85,237	102.786	86,838	84,485	85,007		(504)			3.500	2.629	MON	246	3,661	08/14/2018	09/20/2047
38381X-CV-6	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	553,140	103.213	562,301	544,798	546,049		(2,524)			3.000	2.693	MON	1,362	16,344	08/13/2019	07/20/2049
38382B-ZR-7	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.			4	1.A	88,779	103.231	90,071	87,252	89,054		(3,767)			3.500	-0.028	MON	254	3,939	09/24/2020	11/20/2049
38382E-P9-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.			4	1.A	1,138,718	101.300	1,130,902	1,116,390	1,135,938		(6,832)			2.500	0.100	MON	2,326	7,442	09/28/2021	04/20/2050
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.			4	1.A	419,346	99.893	394,546	394,969	407,590		(20,471)			3.000	-2.656	MON	987	13,362	06/23/2020	10/20/2048
0299999 – U.S. Governments, Residential Mortgage-Backed Securities						3,567,647	XXX	3,639,537	3,531,170	3,556,516		(28,464)			XXX	XXX	XXX	8,752	87,226	XXX	XXX
U.S. Governments, Commercial Mortgage-Backed Securities																					
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.			4	1.A	162,215	101.225	167,554	165,525	163,147		2,294			2.850	4.771	MON	393	5,418	08/20/2018	02/16/2058
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.			4	1.A	712,482	102.063	732,533	717,725	714,018		992			2.600	2.769	MON	1,555	19,065	10/31/2017	01/16/2059
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.			4	1.A	101,092	101.094	104,785	103,651	101,746		1,814			2.600	5.371	MON	225	3,189	07/24/2018	07/16/2051
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.			4	1.A	82,502	100.412	84,533	84,186	81,317		2,438			3.250	12.073	MON	228	4,482	10/17/2018	11/16/2053
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.			4	1.A	975,671	97.818	973,979	995,701	975,762		178			1.500	1.750	MON	1,245	1,250	11/22/2021	09/16/2039
0399999 – U.S. Governments, Commercial Mortgage-Backed Securities						2,033,962	XXX	2,063,384	2,066,788	2,035,989		7,715			XXX	XXX	XXX	3,645	33,405	XXX	XXX
0599999 – Subtotals – U.S. Governments						7,215,163	XXX	7,254,288	7,097,958	7,123,035		(41,394)			XXX	XXX	XXX	26,473	169,381	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
25476F-SD-1	DIST OF COLUMBIA 5			2	1.B FE	311,218	117.152	292,881	250,000	279,356		(6,255)			5.000	2.209	JD	1,042	12,500	08/24/2016	06/01/2041
677522-NH-3	OHIO ST 5			2	1.B FE	400,610	109.289	382,510	350,000	366,161		(7,125)			5.000	2.804	MS	5,833	17,500	11/17/2016	09/01/2036
70914P-TU-6	PENNSYLVANIA ST 5			2	1.D FE	380,010	105.934	317,801	300,000	311,001		(8,582)			5.000	2.033	AO	3,750	15,000	04/24/2013	04/01/2024
1199999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						1,091,838	XXX	993,191	900,000	956,518		(21,962)			XXX	XXX	XXX	10,625	45,000	XXX	XXX
1799999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						1,091,838	XXX	993,191	900,000	956,518		(21,962)			XXX	XXX	XXX	10,625	45,000	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
005518-WY-7	ADAMS & WELD CNTYS CO SCH DIST 5			2	1.C FE	426,024	121.427	424,993	350,000	410,478		(9,559)			5.000	1.910	JD	1,458	17,500	05/07/2020	12/01/2042
014464-VS-7	ALEDO TX INDEP SCH DIST 5			2	1.A FE	310,063	116.082	290,204	250,000	277,245		(6,236)			5.000	2.232	FA	4,722	12,500	06/16/2016	02/15/2043
05914F-VS-6	BALTIMORE CNTY MD 5			2	1.A FE	417,701	111.730	391,055	350,000	369,978		(7,358)			5.000	2.712	FA	7,292	17,500	12/15/2014	08/01/2037
080869-JY-7	BELTON MO 5			2	1.D FE	269,524	120.923	266,030	220,000	248,792		(5,184)			5.000	2.312	MS	3,667	11,000	11/03/2017	03/01/2029
109367-VG-4	BRIGHTON MI AREA SCH DIST 5				1.B FE	320,993	127.984	319,961	250,000	309,397		(7,580)			5.000	1.569	MN	2,083	17,153	05/20/2020	05/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
111746-JF-1	BROCKTON MA 2.558				1.E FE	507,615	103.105	515,525	500,000	507,538		(77)			2.558	2.386	MN	1,492		11/03/2021	11/01/2031
15317P-BJ-8	CENTRAL CO WTR CONSERVANCY DIS 1.907				1.C FE	515,000	98.701	508,308	515,000	515,000					1.907	1.907	JD	818	8,102	01/22/2021	12/01/2030
172217-V5-7	CINCINNATI OH 2				1.C FE	504,555	101.660	508,302	500,000	504,497		(58)			2.000	1.900	JD	833	611	10/22/2021	12/01/2031
179093-GC-7	CLACKAMAS CNTY OR SCH DIST #12 5			2	1.B FE	302,408	111.348	278,371	250,000	264,812		(5,769)			5.000	2.512	JD	556	12,500	12/22/2014	06/15/2028
199491-6Y-2	COLUMBUS OH 5			2	1.A FE	310,155	102.974	257,436	250,000	254,430		(6,966)			5.000	2.143	FA	4,722	12,500	04/29/2013	02/15/2026
199492-E7-0	COLUMBUS OH 2.632			2	1.A FE	350,000	104.168	364,588	350,000	350,000					2.632	2.632	AO	2,303	9,212	10/04/2019	04/01/2033
199507-6T-6	COLUMBUS OH CITY SCH DIST 2.647			2	1.C FE	316,399	104.626	303,416	290,000	313,845		(2,553)			2.647	1.543	JD	640	7,676	02/01/2021	12/01/2030
280455-EA-0	EDGEWOOD OH CITY SCH DIST 5			2	1.C FE	42,267	106.699	42,680	40,000	40,386		(258)			5.000	4.298	JD	167	2,000	06/26/2013	12/01/2028
358776-CU-4	FRISCO TX 5			2	1.A FE	277,770	105.203	263,006	250,000	253,824		(3,272)			5.000	3.610	FA	4,722	12,500	08/13/2013	02/15/2026
435236-JR-6	HOLLAND MI SCH DIST 5			2	1.C FE	289,248	110.309	275,772	250,000	260,389		(4,219)			5.000	3.153	MN	2,083	12,500	05/22/2014	05/01/2027
443524-UQ-4	HUBER HEIGHTS OH 5.01			2	1.D FE	325,000	100.240	325,780	325,000	325,000					5.010	5.010	JD	1,357	16,283	10/27/2010	12/01/2025
514264-EU-0	LANCASTER OH CITY SCH DIST 2.788			2	1.C FE	500,000	105.805	529,027	500,000	500,000					2.788	2.788	AO	3,485	13,940	11/01/2019	10/01/2032
514282-VE-9	LANCASTER PA 5			2	1.F FE	303,578	118.275	295,686	250,000	274,777		(5,331)			5.000	2.582	MN	2,083	12,500	03/10/2016	11/01/2026
545896-7Q-9	LOUDOUN CNTY VA 5			2	1.A FE	170,229	104.387	156,580	150,000	152,290		(2,413)			5.000	3.312	JD	625	7,500	08/16/2013	12/01/2025
592112-NG-7	MET GOVT NASHVILLE & DAVIDSON 5			2	1.C FE	121,481	104.721	104,721	100,000	102,491		(2,423)			5.000	2.482	JJ	2,500	5,000	05/23/2013	01/01/2027
61334P-DK-6	MONTGOMERY CNTY MD 1.75			2	1.A FE	505,000	97.059	485,297	500,000	504,379		(457)			1.750	1.643	MN	1,458	8,750	08/17/2020	11/01/2033
613664-4J-7	MONTGOMERY CNTY TN 5			2	1.C FE	285,065	101.176	252,940	250,000	250,985		(3,815)			5.000	3.432	AO	3,125	12,500	07/19/2011	04/01/2025
64327T-EC-8	NEW CASTLE CNTY DE 5			2	1.A FE	621,145	116.744	583,721	500,000	552,366		(13,273)			5.000	2.096	AO	6,250	25,000	07/26/2016	10/01/2038
64966M-FB-0	NEW YORK NY 5			2	1.C FE	422,216	118.979	416,426	350,000	386,253		(7,347)			5.000	2.602	FA	7,292	17,500	10/31/2016	08/01/2032
701057-CD-1	PARKER CO WTR & SANTN DIST 2.439			2	1.B FE	535,000	103.669	518,346	500,000	530,713		(3,299)			2.439	1.671	FA	5,081	12,195	09/09/2020	08/01/2033
72178J-AG-8	PIMA CNTY AZ PLEDGED REVENUE O 1.588				1.B FE	504,200	98.501	492,504	500,000	503,858		(342)			1.588	1.460	MN	1,323	3,397	05/07/2021	05/01/2028
733845-MH-1	PORT CLINTON OH CITY SCH DIST 4				1.B FE	425,684	115.179	403,125	350,000	415,449		(7,727)			4.000	1.495	JD	1,167	14,000	08/06/2020	12/01/2029
745401-EL-9	PULASKI CNTY AR SPL SCH DIST 2.75			2	1.C FE	488,855	102.662	513,308	500,000	490,403		721			2.750	2.953	FA	5,729	13,750	10/17/2019	02/01/2033
796237-W8-4	SAN ANTONIO TX 5				1.A FE	370,287	113.985	341,956	300,000	324,833		(7,689)			5.000	2.222	FA	6,250	15,000	09/23/2015	02/01/2025
815628-FW-7	SEDGWICK CNTY KS UNIF SCH DIST 5			2	1.D FE	180,591	103.583	155,375	150,000	152,622		(3,403)			5.000	2.652	AO	1,875	7,500	11/13/2012	10/01/2030
840658-QL-5	S WSTRN CITY OH SCH DIST FRANK 2.932			2	1.C FE	500,000	106.755	533,774	500,000	500,000					2.932	2.932	JD	1,222	14,660	09/13/2019	12/01/2033
849765-GV-8	SPRING LAKE MI PUBLIC SCHS 1.46				1.C FE	385,000	99.354	382,511	385,000	385,000					1.460	1.460	MN	937	1,999	05/18/2021	11/01/2027
898242-NK-4	TRUSSVILLE AL 1.782			2	1.C FE	500,000	98.838	494,192	500,000	500,000					1.782	1.782	AO	2,228	8,910	08/12/2020	10/01/2031
902273-YE-5	TYLER TX INDEP SCH DIST 1.584			2	1.A FE	400,000	97.246	388,982	400,000	400,000					1.584	1.584	FA	2,394	6,248	07/24/2020	02/15/2031
969871-3J-9	WILLIAMSON CNTY TN 5				1.A FE	292,195	114.710	286,776	250,000	261,119		(3,168)			5.000	3.550	AO	3,125	12,500	03/25/2010	04/01/2025
1899999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						12,995,244	XXX	12,670,673	11,875,000	12,393,148		(119,056)			XXX	XXX	XXX	97,064	382,385	XXX	XXX
2499999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						12,995,244	XXX	12,670,673	11,875,000	12,393,148		(119,056)			XXX	XXX	XXX	97,064	382,385	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
010268-AN-0	ALABAMA FEDERAL AID HIGHWAY FI 5			2	1.B FE	236,586	112.121	224,242	200,000	211,694		(4,166)			5.000	2.727	MS	3,333	10,000	07/27/2015	09/01/2028
045141-WE-4	ASHWAUBENON WI 3.5			2	1.C FE	500,000	100.196	500,980	500,000	500,000					3.500	3.500	AO	4,375	17,500	10/24/2018	10/01/2023
160853-ST-5	CHARLOTTE-MECKLENBURG NC HOSP 5			2	1.D FE	396,179	115.804	405,315	350,000	372,517		(5,124)			5.000	3.298	JJ	8,069	17,500	11/15/2016	01/15/2036
186427-GW-4	CLEVELAND OH WTR REVENUE 1.515				1.C FE	250,000	96.983	242,459	250,000	250,000					1.515	1.515	JJ	1,894	3,346	07/23/2020	01/01/2030

SCHEDULE D - PART 1

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

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CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
196479-T6-6	COLORADO ST HSG & FIN AUTH 3.2				1.A FE	210,000	102.172	214,560	210,000	210,000					3.200	3.200	MN	1,120	6,768	09/01/2018	05/01/2023
240523-UK-4	DE KALB CNTY GA WTR & SWR REVE 5.25			2	1.C FE	185,616	121.167	181,750	150,000	167,430		(2,410)			5.250	3.924	AO	1,969	7,875	03/13/2013	10/01/2032
312432-T6-4	FAYETTE CNTY KY SCH DIST FIN C 1.5			2	1.D FE	200,000	97.508	195,015	200,000	200,000					1.500	1.500	AO	1,050		08/05/2021	10/01/2029
3130AG-GM-1	FEDERAL HOME LOAN BANK 2.97 24/05/28			2	1.B FE	759,953	100.994	757,456	750,000	757,390		(2,563)			2.970	0.504	MN	2,289	11,138	11/09/2021	05/24/2028
3130AJ-B2-4	FEDERAL HOME LOAN BANK 2.59 19/03/40			2	1.A FE	252,230	98.903	247,258	250,000	250,000		(594)			2.590	2.590	MS	1,835	6,475	05/20/2020	03/19/2040
3130AM-DA-7	FEDERAL HOME LOAN BANK 1.98 19/05/31			2	1.B FE	501,250	99.309	496,547	500,000	500,485		(765)			1.980	1.728	MN	1,155	4,950	05/07/2021	05/19/2031
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31			2	1.B FE	500,000	98.307	491,535	500,000	500,000					1.650	1.650	FA	2,888		08/18/2021	08/25/2031
3133EL-HM-9	FEDERAL FARM CREDIT BANK 2.08 14/01/27			2	1.A FE	504,575	100.055	500,273	500,000	500,368		(4,207)			2.080	0.186	JJ	4,824		07/19/2021	01/14/2027
3133EM-RF-1	FEDERAL FARM CREDIT BANK 1.2 26/02/29			2	1.A FE	497,625	96.724	483,622	500,000	497,865		240			1.200	1.262	FA	2,083	3,000	02/18/2021	02/26/2029
3133EM-V7-4	FEDERAL FARM CREDIT BANK 1.4 26/04/29			2	1.A FE	992,870	97.655	976,554	1,000,000	993,095		225			1.400	1.500	AO	2,528	3,500	09/28/2021	04/26/2029
3133EN-BU-3	FEDERAL FARM CREDIT BANK 1.83 25/04/30			2	1.A FE	848,088	99.280	843,879	850,000	848,118		30			1.830	1.859	AO	2,852		11/04/2021	04/25/2030
3133EN-JS-0	FEDERAL FARM CREDIT BANK 2 30/12/30			2	1.A FE	500,000	99.847	499,237	500,000	500,000					2.000	2.000	JD	28		12/27/2021	12/30/2030
3134GW-EM-4	FREDDIE MAC 1.52 28/01/33			2	1.A FE	500,000	96.201	481,003	500,000	500,000					1.520	1.520	JJ	3,230	7,600	07/30/2020	01/28/2033
3135G0-6Q-1	FANNIE MAE 0.64 30/12/25			2	1.A FE	1,001,794	97.334	973,335	1,000,000	1,000,000		(1,789)			0.640	0.640	JD	18	6,400	12/28/2020	12/30/2025
3135GA-4U-2	FANNIE MAE 1 19/05/28			2	1.A FE	1,000,000	97.202	972,018	1,000,000	1,000,000					1.000	1.000	MN	1,167	10,000	11/12/2020	05/19/2028
3135GA-5V-9	FANNIE MAE 1 23/06/28			2	1.A FE	500,000	97.115	485,576	500,000	500,000					1.000	1.000	JD	111	5,000	12/09/2020	06/23/2028
3135GA-A6-8	FANNIE MAE 1 14/12/28			2	1.A FE	250,000	96.652	241,630	250,000	250,000					1.000	1.000	JD	118	2,500	12/09/2020	12/14/2028
437887-GX-4	HOMEWOOD AL EDUCTNL BLDG AUTHR 2.785				1.G FE	300,000	104.842	314,526	300,000	300,000					2.785	2.785	JD	696	8,355	11/21/2019	12/01/2027
438689-LQ-2	HONOLULU CITY & CNTY HI BRD OF 1.983			1	1.B FE	500,000	102.309	511,544	500,000	500,000					1.983	1.983	JJ	4,958	9,915	03/12/2020	07/01/2027
45506D-ZJ-7	INDIANA ST FIN AUTH REVENUE 5			2	1.A FE	627,305	119.977	599,884	500,000	562,834		(12,908)			5.000	2.122	FA	10,417	25,000	10/07/2016	02/01/2030
485424-PT-6	KANSAS ST DEPT OF TRANSPRTN HI 5			2	1.C FE	300,090	112.021	280,051	250,000	264,979		(5,342)			5.000	2.672	MS	4,167	12,500	11/14/2014	09/01/2030
534272-D9-7	LINCOLN NE ELEC SYS REVENUE 5			2	1.C FE	496,082	116.359	500,342	430,000	456,438		(6,680)			5.000	3.221	MS	7,167	21,500	07/10/2015	09/01/2035
54659R-EL-1	LOUISVILLE & JEFFERSON CNTY KY 3			2	1.A FE	577,020	111.287	556,437	500,000	566,028		(7,933)			3.000	1.239	MN	1,917	15,000	08/06/2020	11/15/2035
56682H-CC-1	MARICOPA CNTY AZ INDL DEV AUTH 5			2	1.D FE	403,064	119.274	417,459	350,000	378,403		(5,147)			5.000	3.241	JJ	8,750	17,500	11/16/2016	01/01/2038
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE 3.797			2	1.C FE	375,000	104.108	390,406	375,000	375,000					3.797	3.797	MS	4,746	14,239	11/03/2016	03/01/2039
574486-FK-7	MARYSVILLE OH WTR SYS MTGE REV 4			2	1.D FE	269,338	110.192	275,480	250,000	263,462		(3,736)			4.000	2.359	JD	833	10,000	04/30/2020	12/01/2033
576000-XK-4	MASSACHUSETTS ST SCH BLDG AUTH 2.766			1,2	1.C FE	404,252	104.541	418,164	400,000	403,438		(392)			2.766	2.644	AO	2,336	11,064	11/20/2019	10/15/2030
597495-BT-6	MIDLAND CNTY TX FRESH WTR SPLY 2.69			1,2	1.D FE	301,377	105.278	315,833	300,000	301,116		(129)			2.690	2.637	MS	2,376	8,070	12/05/2019	09/15/2030
606341-MQ-5	MISSOURI ST BRD OF PUBLIC BLDG 2				1.B FE	749,543	100.625	754,684	750,000	749,549		7			2.000	2.007	AO	2,375		10/21/2021	04/01/2031
613741-KX-4	MONTGOMERY CNTY VA ECON DEV AU 2.992			2	1.D FE	754,238	105.130	788,473	750,000	753,126		(525)			2.992	2.909	JD	1,870	22,440	10/25/2019	06/01/2032

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

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631060-CT-5	NARRAGANSETT BAY RI COMMISSION 2.264			1,2	1.D FE	407,456	101.107	404,429	400,000	406,444		(672)			2.264	2.061	MS	3,019	9,056	06/23/2020	09/01/2032
655153-CV-4	NOBLESVILLE IN ECON DEV REVENU 3.4			2	1.B FE	540,000	110.003	594,018	540,000	540,000					3.400	3.400	FA	7,650	18,360	05/30/2019	08/01/2033
67765Q-CA-2	OHIO ST WTR DEV AUTH REVENUE 5			2	1.A FE	586,015	118.005	590,026	500,000	542,831		(8,947)			5.000	2.931	JD	2,083	25,000	11/15/2016	12/01/2034
67919P-PY-3	OKLAHOMA ST WTR RESOURCE BRD R 2.561			2	1.A FE	500,000	105.034	525,171	500,000	500,000					2.561	2.561	AO	3,201	12,805	12/04/2019	04/01/2031
681810-KP-1	OMAHA NE SANTN SWR REVENUE 5			2	1.C FE	193,350	112.776	186,081	165,000	174,069		(2,976)			5.000	3.002	MN	1,054	8,250	11/20/2014	11/15/2030
68803E-AR-6	OSCEOLA CNTY FL PUBLIC IMPT RE 3.819			1,2	1.D FE	519,770	106.486	532,430	500,000	514,464		(2,249)			3.819	3.267	AO	4,774	19,095	07/30/2019	10/01/2037
709235-XX-8	PENNSYLVANIA ST UNIV 5			2	1.C FE	496,306	118.960	463,943	390,000	441,404		(10,387)			5.000	2.038	MS	6,500	19,500	06/16/2016	09/01/2032
765433-KK-2	RICHMOND VA PUBLIC UTILITY REV 5			2	1.C FE	409,227	117.320	410,619	350,000	378,195		(6,484)			5.000	2.886	JJ	8,069	17,500	11/18/2016	01/15/2032
83755L-N4-4	SOUTH DAKOTA ST BLDG AUTH REVE 2.262			2	1.B FE	501,385	99.570	497,849	500,000	501,214		(130)			2.262	2.230	JD	943	11,310	08/28/2020	06/01/2036
859883-EP-1	STEUBEN LAKES IN REGL WST DIST 1.837			2	1.C FE	350,000	96.665	338,326	350,000	350,000					1.837	1.837	MS	2,143	5,912	09/11/2020	09/01/2031
88283L-JE-7	TEXAS ST TRANSPRTN COMMISSIONS 5			2	1.A FE	173,097	110.396	165,594	150,000	155,954		(2,510)			5.000	3.172	AO	1,875	7,500	06/10/2014	04/01/2033
88283L-KV-7	TEXAS ST TRANSPRTN COMMISSIONS 4			1	1.A FE	481,627	119.530	454,213	380,000	471,911		(7,338)			4.000	1.652	AO	3,800	15,200	08/31/2020	10/01/2033
914072-QE-6	UNIV OF ARKANSAS AR UNIV REVEN 5			2	1.C FE	131,156	107.643	118,407	110,000	114,181		(2,186)			5.000	2.873	MN	917	5,500	05/02/2013	11/01/2030
917567-AY-5	UTAH ST TRANSIT AUTH SALES TAX 5			2	1.C FE	301,165	115.571	288,926	250,000	268,773		(5,107)			5.000	2.722	JD	556	12,500	02/04/2015	06/15/2038
924214-YC-7	VERMONT ST MUNI BOND BANK 5			2	1.C FE	317,950	119.713	299,283	250,000	284,156		(6,527)			5.000	2.076	JD	1,042	12,500	07/28/2016	12/01/2033
92778R-FV-4	VIRGINIA ST CMWLTH UNIV 2.124			1	1.D FE	502,175	98.128	490,642	500,000	501,883		(192)			2.124	2.077	MN	1,770	10,620	06/17/2020	11/01/2030
92812V-E8-5	VIRGINIA ST HSG DEV AUTH 2.059				1.B FE	259,333	99.687	249,217	250,000	257,936		(987)			2.059	1.610	JJ	2,574	4,862	07/28/2020	07/01/2029
928172-WG-6	VIRGINIA ST PUBLIC BLDG AUTH P 5.9			1	1.B FE	248,285	124.977	299,944	240,000	244,750		(417)			5.900	5.610	FA	5,900	14,160	11/12/2010	08/01/2030
93978H-MC-6	WASHINGTON ST HLTH CARE FACS A 5			2	1.C FE	295,790	113.118	282,794	250,000	266,423		(4,747)			5.000	2.882	AO	3,125	12,500	04/15/2015	10/01/2030
958697-KY-9	WSTRN MN MUNI PWR AGY 2.695			1	1.D FE	500,245	106.475	532,373	500,000	500,208		(18)			2.695	2.690	JJ	6,738	13,475	11/25/2019	01/01/2032
2599999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						24,358,405	XXX	24,261,812	23,190,000	23,798,128		(125,780)			XXX	XXX	XXX	167,274	554,738	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
3136A3-4J-7	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	1,863,709	106.313	1,878,341	1,766,810	1,860,820		(4,993)			3.500	0.345	MON	5,153	5,266	11/10/2021	02/25/2042
3136AB-W7-4	FANNIE MAE 2 POOL ID N.A.			4	1.A	272,159	100.657	291,044	289,146	274,048		10,844			2.000	6.296	MON	482	6,244	05/23/2019	12/25/2042
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.			4	1.A	51,645	97.549	53,900	55,254	51,155		1,745			1.500	5.926	MON	69	875	10/16/2015	04/25/2043
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	223,862	106.667	226,741	212,569	220,795		(2,228)			3.500	2.314	MON	620	7,586	12/21/2015	05/25/2033
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.			4	1.A	320,123	104.722	315,845	301,602	306,992		(3,626)			3.500	2.399	MON	880	10,651	12/01/2015	01/25/2030
3136AP-RS-3	FANNIE MAE 3 POOL ID N.A.			4	1.A	819,698	104.353	815,371	781,363	818,775		(1,545)			3.000	0.856	MON	1,953	1,985	11/04/2021	01/25/2045
3136B4-Y4-4	FANNIE MAE 3 POOL ID N.A.			4	1.A	1,003,868	105.997	1,035,586	977,000	990,021		(6,777)			3.000	2.285	MON	2,443	29,310	10/25/2019	07/25/2049
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.			4	1.A	1,227,862	98.175	1,209,427	1,231,904	1,228,559		1,510			1.250	1.402	MON	1,283	11,865	03/18/2021	05/25/2050
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	487,201	100.624	472,380	469,450	485,404		(2,847)			2.000	1.249	MON	782	9,440	12/07/2020	09/25/2050
3137FD-ET-5	FHLMC MULTIFAMILY STRUCTURED P 3.459 POOL ID N.A.			4	1.A	1,202,344	113.421	1,134,210	1,000,000	1,160,980		(29,935)			3.459	0.429	MON	2,883	34,590	08/13/2020	11/25/2032
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.			4	1.A	416,188	102.053	408,211	400,000	402,738		(4,142)			4.000	3.223	MON	1,333	16,000	03/13/2019	11/15/2046

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.			4	1.A	1,066,653	106.774	1,010,978	946,837	975,015		(27,520)			4.500	2.200	MON	3,551	42,811	08/06/2019	01/15/2049
3137FL-KU-7	FREDDIE MAC 3.5 POOL ID N.A.			4	1.A	135,420	102.465	132,783	129,589	136,242		(6,661)			3.500	-2.400	MON	378	5,337	09/15/2020	11/15/2047
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.			4	1.A FE	378,594	101.562	369,052	363,377	378,994		(4,014)			2.500	-0.555	MON	757	4,034	07/19/2021	10/25/2049
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.			4	1.A	654,839	98.748	639,150	647,254	654,827		(388)			2.000	1.832	MON	1,079	7,606	05/19/2021	11/25/2050
3138L7-XD-3	FANNIE MAE 3.8 POOL ID AM6975			4	1.A	1,295,558	112.742	1,277,936	1,133,503	1,291,204		(5,207)			3.800	1.141	MON	3,709	7,299	10/21/2021	10/01/2032
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.			4	1.A	74,519	103.888	74,006	71,236	72,385		(726)			4.000	2.761	MON	237	2,988	01/22/2014	07/15/2039
2699999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						11,494,242	XXX	11,344,962	10,776,895	11,308,953		(86,510)			XXX	XXX	XXX	27,592	203,887	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556			4	1.A	535,790	104.305	526,446	504,718	544,979		(12,658)			3.000	-1.871	MON	1,262	16,207	11/13/2020	05/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877			4	1.A	863,051	102.347	836,759	817,573	866,905		(6,586)			2.500	0.970	MON	1,703	20,883	09/15/2020	09/01/2050
31371K-VF-5	FANNIE MAE 5.5 POOL ID 254514			4	1.A FE	9,847	113.060	11,230	9,933	9,872		22			5.500	5.723	MON	46	557	10/23/2002	11/01/2032
31402A-D6-0	FANNIE MAE 5 POOL ID 722925			4	1.A FE	791	108.669	849	781	784		(3)			5.000	4.343	MON	3	45	12/22/2003	07/01/2023
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741			4	1.A	225,770	104.000	228,761	219,962	225,611		(5,218)			3.000	0.949	MON	550	7,223	08/27/2019	08/01/2039
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629			4	1.A	56,510	109.839	59,185	53,883	56,156		(897)			4.000	2.108	MON	180	2,234	09/29/2011	10/01/2040
2899999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						1,691,759	XXX	1,663,229	1,606,851	1,704,307		(25,340)			XXX	XXX	XXX	3,743	47,149	XXX	XXX
3199999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						37,544,406	XXX	37,270,004	35,573,746	36,811,388		(237,630)			XXX	XXX	XXX	198,609	805,773	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
02079K-AD-9	ALPHABET INC 1.1 15/08/30			2	1.C FE	498,630	94.657	473,283	500,000	498,812		130			1.100	1.129	FA	2,078	5,653	08/03/2020	08/15/2030
021441-AF-7	ALTERA CORP 4.1 15/11/23				1.E FE	245,000	105.726	264,314	250,000	248,882		560			4.100	4.349	MN	1,310	10,250	12/17/2013	11/15/2023
023135-AJ-5	AMAZON.COM INC 2.5 29/11/22			2	1.E FE	143,049	101.495	152,242	150,000	149,041		1,017			2.500	3.210	MN	333	3,750	07/29/2015	11/29/2022
040555-CZ-5	ARIZONA PUBLIC SERVICE 2.6 15/08/29			2	1.G FE	499,345	101.593	507,966	500,000	499,485		60			2.600	2.615	FA	4,911	13,000	08/12/2019	08/15/2029
055451-AQ-1	BHP BILLITON FIN USA LTD 2.875 24/02/22		D		1.F FE	124,618	100.285	122,348	122,000	122,061		(399)			2.875	2.542	FA	1,237	3,508	02/05/2015	02/24/2022
07274E-AG-8	BAYER US FINANCE LLC 3.375 08/10/24				2.B FE	200,400	104.541	209,083	200,000	200,124		(42)			3.375	3.352	AO	1,556	6,750	11/06/2014	10/08/2024
09062X-AF-0	BIOGEN INC 4.05 15/09/25			2	1.G FE	415,204	108.658	434,634	400,000	406,705		(1,791)			4.050	3.534	MS	4,770	16,200	11/21/2016	09/15/2025
099724-AJ-5	BORGWARNER INC 3.375 15/03/25			2	2.A FE	370,447	105.386	368,851	350,000	363,738		(4,462)			3.375	2.007	MS	3,478	11,813	06/24/2020	03/15/2025
10112R-AY-0	BOSTON PROPERTIES LP 2.75 01/10/26			2	2.A FE	244,988	104.112	260,280	250,000	247,444		493			2.750	2.981	AO	1,719	6,875	09/13/2016	10/01/2026
110122-CW-6	BRISTOL-MYERS SQUIBB CO 3.25 15/08/22				1.F FE	243,838	101.725	254,312	250,000	249,478		811			3.250	3.588	FA	3,069	8,125	02/21/2014	08/15/2022
12189T-AN-4	BURLINGTN NORTH SANTA FE 6.75 15/03/29				1.D FE	157,264	129.424	155,308	120,000	139,587		(2,286)			6.750	4.128	MS	2,385	8,100	12/07/2012	03/15/2029
122014-AJ-2	BURLINGTON RESOURCES LLC 6.875 15/02/26				1.G FE	327,823	119.587	298,966	250,000	277,977		(6,127)			6.875	3.932	FA	6,493	17,188	06/12/2012	02/15/2026
141784-AM-0	CARGILL INC 7.41 18/06/27				1.F FE	463,155	126.023	441,079	350,000	398,909		(7,713)			7.410	4.520	MN	3,314	25,935	11/17/2011	06/18/2027
149123-BN-0	CATERPILLAR INC 6.05 15/08/36				1.F FE	516,648	141.344	565,375	400,000	493,131		(4,615)			6.050	3.951	FA	9,142	24,200	06/07/2016	08/15/2036
16876A-AB-0	CHILDREN'S HOSPITAL MEDI 2.853 15/11/26			2	1.C FE	484,640	103.824	519,120	500,000	491,885		1,513			2.853	3.213	MN	1,823	14,265	11/16/2016	11/15/2026
172967-ME-8	CITIGROUP INC 3.98 20/03/30			2	2.A FE	514,765	110.485	552,427	500,000	511,277		(1,440)			3.980	-0.308	MJSD	5,583	19,900	05/28/2019	03/20/2030
17298C-JU-3	CITIGROUP INC 2 30/07/32			2	1.G FE	250,000	93.245	233,112	250,000	250,000					2.000	2.000	JJ	2,097	5,000	07/28/2020	07/30/2032
191219-AX-2	COCA-COLA REFRESH USA 6.7 15/10/36				1.F FE	321,571	144.189	346,053	240,000	304,991		(3,097)			6.700	4.233	AO	3,395	16,080	01/28/2016	10/15/2036
205887-AX-0	CONAGRA BRANDS INC 8.25 15/09/30				2.C FE	200,273	142.354	213,531	150,000	179,941		(2,627)			8.250	5.375	MS	3,644	12,375	05/22/2012	09/15/2030

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26				2.C FE	206,472	103.661	218,122	210,418	208,783		405			4.000	4.228	AO	1,450	8,417	07/03/2013	04/29/2026
22541L-AE-3	CREDIT SUISSE USA INC 7.125 15/07/32				1.F FE	268,070	142.262	284,524	200,000	250,458		(3,736)			7.125	4.164	JJ	6,571	14,250	11/10/2016	07/15/2032
231021-AD-8	CUMMINS INC 6.75 15/02/27				1.E FE	187,751	122.239	183,359	150,000	166,009		(2,723)			6.750	4.419	FA	3,825	10,125	06/12/2012	02/15/2027
254687-EB-8	WALT DISNEY COMPANY/THE 6.4 15/12/35				1.G FE	309,642	143.356	328,286	229,000	300,110		(3,862)			6.400	3.572	JD	651	14,656	06/13/2019	12/15/2035
26442C-AX-2	DUKE ENERGY CAROLINAS 3.95 15/11/28			2	1.F FE	537,930	111.693	558,465	500,000	528,325		(3,807)			3.950	3.006	MN	2,524	19,750	05/29/2019	11/15/2028
26442E-AF-7	DUKE ENERGY OHIO INC 3.65 01/02/29			2	1.F FE	337,029	108.196	324,587	300,000	335,348		(1,681)			3.650	1.816	FA	4,563		08/23/2021	02/01/2029
278642-AE-3	EBAY INC 2.6 15/07/22			2	2.A FE	381,840	100.596	402,383	400,000	398,585		2,547			2.600	3.260	JJ	4,796	10,400	09/24/2014	07/15/2022
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32				1.F FE	473,113	131.398	459,894	350,000	454,287		(8,332)			6.000	2.761	FA	7,933	21,000	09/10/2019	08/15/2032
29364D-AR-1	ENTERGY ARKANSAS LLC 3.05 01/06/23			2	1.F FE	415,417	102.469	432,421	422,000	419,944		1,390			3.050	3.402	JD	1,073	12,871	08/08/2018	06/01/2023
29736R-AA-8	ESTEE LAUDER CO INC 5.75 15/10/33				1.E FE	256,418	131.339	262,678	200,000	248,482		(3,316)			5.750	3.270	AO	2,428	11,500	07/16/2019	10/15/2033
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35				1.D FE	478,143	98.562	466,459	473,264	477,742		(505)			1.875	1.751	FA	3,229	9,046	09/09/2020	08/20/2035
314890-AA-2	FERGUSON FINANCE PLC 4.5 24/10/28		D	2	2.B FE	286,035	112.717	281,793	250,000	285,165		(870)			4.500	2.198	AO	2,094		10/25/2021	10/24/2028
316773-CL-2	FIFTH THIRD BANCORP 3.5 15/03/22			2	2.A FE	265,603	100.334	250,834	250,000	250,239		(1,883)			3.500	2.733	MS	2,576	8,750	11/29/2012	03/15/2022
36246M-AU-3	GTP ACQUISITION PARTNERS 3.482 15/06/50			2	1.A FE	509,820	103.968	519,842	500,000	504,407		(2,152)			3.482	3.018	MON	774	17,410	05/30/2019	06/15/2050
375558-BF-9	GILEAD SCIENCES INC 3.65 01/03/26			2	2.A FE	366,608	107.787	377,256	350,000	357,752		(1,822)			3.650	3.083	MS	4,258	12,775	11/02/2016	03/01/2026
38141G-WJ-9	GOLDMAN SACHS GROUP INC 2.908 05/06/23			2	2.A FE	250,880	100.835	252,088	250,000	250,099		(187)			2.908	-0.067	MJSD	525	7,270	10/16/2017	06/05/2023
404280-AW-9	HSBC HOLDINGS PLC 4.3 08/03/26		D		1.G FE	374,889	109.630	383,706	350,000	362,142		(2,651)			4.300	3.410	MS	4,724	15,050	11/02/2016	03/08/2026
427866-AL-2	HERSHEY COMPANY 7.2 15/08/27				1.E FE	347,880	127.878	319,695	250,000	303,994		(8,676)			7.200	3.020	FA	6,800	18,000	08/04/2016	08/15/2027
443510-AG-7	HUBBELL INC 3.35 01/03/26			2	2.A FE	383,618	105.592	406,530	385,000	384,324		148			3.350	3.395	MS	4,299	12,898	11/23/2016	03/01/2026
44644A-AE-7	HUNTINGTON NATIONAL BANK 3.55 06/10/23			2	1.G FE	249,450	104.383	260,957	250,000	249,799		108			3.550	3.597	AO	2,095	8,875	08/16/2018	10/06/2023
449669-AK-6	MOSAIC GLOBAL HOLDINGS 7.3 15/01/28				2.C FE	251,622	123.997	247,994	200,000	224,206		(3,352)			7.300	4.976	JJ	6,732	14,600	11/10/2011	01/15/2028
458140-AS-9	INTEL CORP 3.7 29/07/25			2	1.E FE	304,494	107.948	323,845	300,000	302,363		(658)			3.700	3.449	JJ	4,687	11,100	08/14/2018	07/29/2025
459200-AR-2	IBM CORP 6.22 01/08/27				1.G FE	566,646	122.779	552,507	450,000	514,249		(10,272)			6.220	3.410	FA	11,663	27,990	07/16/2019	08/01/2027
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS 6.1 15/07/33				1.C FE	750,000	112.789	676,736	600,000	715,719		(14,701)			6.100	3.026	MON	1,627	36,600	08/09/2019	07/15/2033
46625H-HF-0	JPMORGAN CHASE & CO 6.4 15/05/38				1.F FE	340,075	145.805	364,512	250,000	323,867		(3,148)			6.400	3.947	MN	2,044	16,000	05/17/2016	05/15/2038
491674-BK-2	KENTUCKY UTILITIES CO 3.3 01/10/25			2	1.F FE	496,200	105.468	527,338	500,000	497,724		559			3.300	3.429	AO	4,125	16,500	03/05/2019	10/01/2025
494368-AS-2	KIMBERLY-CLARK CORP 6.375 01/01/28				1.F FE	399,087	124.808	374,425	300,000	345,796		(6,727)			6.375	3.548	JJ	9,563	19,125	11/26/2012	01/01/2028
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.8 08/04/24		D		2.A FE	256,970	104.789	261,973	250,000	251,842		(767)			3.800	3.462	AO	2,190	9,500	07/17/2014	04/08/2024
505588-BJ-1	LACLEDE GAS CO 3.4 15/08/23			2	1.F FE	299,289	102.894	308,681	300,000	299,865		79			3.400	3.428	FA	3,853	10,200	08/13/2013	08/15/2023
512807-AN-8	LAM RESEARCH CORP 3.8 15/03/25			2	1.G FE	174,036	107.578	188,261	175,000	174,644		102			3.800	3.868	MS	1,958	6,650	05/05/2015	03/15/2025
55261F-AJ-3	M&T BANK CORPORATION 3.55 26/07/23			2	1.G FE	355,363	103.814	367,502	354,000	354,445		(286)			3.550	3.463	JJ	5,411	12,567	08/27/2018	07/26/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57636Q-AM-6	MASTERCARD INC 2.95 01/06/29			2	1.E FE	499,310	107.222	536,111	500,000	499,469		63			2.950	2.966	JD	1,229	14,750	05/28/2019	06/01/2029
58013M-EU-4	MCDONALD'S CORP 3.375 26/05/25			2	2.A FE	149,772	106.320	159,480	150,000	149,912		24			3.375	3.393	MN	492	5,063	05/18/2015	05/26/2025
594918-BS-2	MICROSOFT CORP 3.45 08/08/36			2	1.A FE	298,839	115.345	346,035	300,000	299,072		48			3.450	3.477	FA	4,111	10,350	08/01/2016	08/08/2036
60856B-AC-8	MOLEX ELECTRONICS TECH 3.9 15/04/25			2	2.B FE	258,548	104.898	262,244	250,000	253,814		(1,171)			3.900	3.372	AO	2,058	9,750	09/25/2017	04/15/2025
63743F-ZS-8	NATIONAL RURAL UTIL COOP 3 15/12/27				1.F FE	381,169	103.735	389,006	375,000	379,609		(702)			3.000	2.776	MON	500	11,250	09/24/2019	12/15/2027
665859-AN-4	NORTHERN TRUST CORP 2.375 02/08/22				1.F FE	294,542	101.035	308,158	305,000	304,116		1,468			2.375	2.872	FA	2,998	7,244	11/19/2014	08/02/2022
677415-CF-6	OHIO POWER COMPANY 6.6 15/02/33				1.G FE	385,300	134.912	393,943	292,000	364,713		(5,140)			6.600	3.845	FA	7,281	19,272	09/26/2017	02/15/2033
678858-BU-4	OKLAHOMA G&E CO 3.3 15/03/30			2	1.G FE	398,828	106.880	427,519	400,000	399,070		97			3.300	3.332	MS	3,887	13,200	06/04/2019	03/15/2030
68233J-BX-1	ONCOR ELECTRIC DELIVERY 5.35 01/10/52			2	1.F FE	595,424	145.958	583,832	400,000	587,158		(3,747)			5.350	2.996	AO	5,350	21,876	06/22/2020	10/01/2052
68327L-AC-0	CADILLAC FAIRVIEW PRP TR 4.125 01/02/29		A	2	1.E FE	451,596	111.202	444,807	400,000	439,502		(5,223)			4.125	2.549	FA	6,875	16,500	08/22/2019	02/01/2029
712704-AA-3	PEOPLE'S UNITED FIN INC 3.65 06/12/22			2	2.B FE	301,356	101.934	305,803	300,000	300,151		(215)			3.650	3.575	JD	760	10,950	11/05/2015	12/06/2022
741503-AW-6	BOOKING HOLDINGS INC 3.65 15/03/25			2	1.G FE	115,983	106.267	122,207	115,000	115,339		(107)			3.650	3.545	MS	1,236	4,198	05/06/2015	03/15/2025
74949L-AC-6	RELX CAPITAL INC 4 18/03/29			2	2.A FE	439,452	111.007	444,026	400,000	430,444		(3,889)			4.000	2.833	MS	4,578	16,000	08/22/2019	03/18/2029
754907-AA-1	RAYONIER INC 3.75 01/04/22			2	2.C FE	251,873	100.000	250,000	250,000	250,001		(277)			3.750	3.647	AO	2,344	9,375	05/27/2014	04/01/2022
75968N-AD-3	RENAISSANCERE HOLDINGS L 3.6 15/04/29		D	2	1.G FE	479,597	108.679	489,056	450,000	473,429		(2,970)			3.600	2.785	AO	3,420	16,200	11/19/2019	04/15/2029
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28			2	2.A FE	442,872	112.346	449,385	400,000	432,419		(4,512)			4.200	2.826	MS	4,947	16,800	08/16/2019	09/15/2028
82620K-AD-5	SIEMENS FINANCIERINGSMAT 2.9 27/05/22		D		1.E FE	394,080	100.966	403,865	400,000	399,335		1,591			2.900	3.311	MN	1,096	11,600	07/19/2018	05/27/2022
844895-AV-4	SOUTHWEST GAS CORP 3.875 01/04/22			2	2.A FE	328,344	100.175	325,568	325,000	325,003		(1,027)			3.875	3.553	AO	3,148	12,594	08/06/2018	04/01/2022
863667-AN-1	STRYKER CORP 3.5 15/03/26			2	2.A FE	351,204	107.214	375,249	350,000	350,739		(171)			3.500	3.443	MS	3,607	12,250	03/12/2019	03/15/2026
87305Q-CD-1	TTX CO 3.05 15/11/22				1.F FE	98,797	101.943	101,943	100,000	99,840		177			3.050	3.235	MN	390	3,050	07/24/2015	11/15/2022
89114R-5B-8	TORONTO-DOMINION BANK 2.375 08/11/27		A	2	1.F FE	411,000	100.564	402,256	400,000	406,325		(3,336)			2.375	1.510	FMAN	1,399	9,500	07/31/2020	11/08/2027
892356-AA-4	TRACTOR SUPPLY CO 1.75 01/11/30			2	2.B FE	479,060	93.732	468,660	500,000	479,364		304			1.750	2.266	MN	1,458		11/04/2021	11/01/2030
92277G-AU-1	VENTAS REALTY LP 3 15/01/30			2	2.A FE	399,688	103.304	413,215	400,000	399,750		27			3.000	3.009	JJ	5,533	12,000	08/16/2019	01/15/2030
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30			2	2.A FE	399,832	104.861	419,445	400,000	399,866		15			3.100	3.105	JJ	5,718	12,400	08/09/2019	01/15/2030
95709T-AP-5	EVERGY KANSAS CENTRAL 3.1 01/04/27			2	1.F FE	198,408	105.542	211,085	200,000	198,904		188			3.100	3.214	AO	1,550	6,200	04/12/2019	04/01/2027
976826-BE-6	WISCONSIN POWER & LIGHT 6.375 15/08/37				1.G FE	346,400	140.732	351,830	250,000	328,885		(3,659)			6.375	3.711	FA	6,021	15,938	11/01/2016	08/15/2037
3299999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						26,453,315	XXX	26,924,662	24,292,681	25,840,412		(142,933)			XXX	XXX	XXX	265,362	941,147	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
585525-BK-3	MELLON RESIDENTIAL FUNDING COR 6.75 POOL ID 2			4	1.D FM	310	100.426	1,046	1,042	477		156			6.750	41.957	MON	6	71	07/27/1998	06/25/2028
3399999 – Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						310	XXX	1,046	1,042	477		156			XXX	XXX	XXX	6	71	XXX	XXX
3899999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						26,453,626	XXX	26,925,709	24,293,723	25,840,889		(142,777)			XXX	XXX	XXX	265,368	941,219	XXX	XXX
7699999 – Subtotals – Issuer Obligations						66,512,356	XXX	66,401,706	61,757,681	64,518,737		(430,377)			XXX	XXX	XXX	554,401	1,972,020	XXX	XXX
7799999 – Subtotals – Residential Mortgage-Backed Securities						15,062,200	XXX	14,985,546	14,309,107	14,865,946		(114,817)			XXX	XXX	XXX	36,350	291,184	XXX	XXX
7899999 – Subtotals – Commercial Mortgage-Backed Securities						2,033,962	XXX	2,063,384	2,066,788	2,035,989		7,715			XXX	XXX	XXX	3,645	33,405	XXX	XXX
7999999 – Subtotals – Other Loan-Backed and Structured Securities						1,691,759	XXX	1,663,229	1,606,851	1,704,307		(25,340)			XXX	XXX	XXX	3,743	47,149	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
8399999 – Subtotals – Total Bonds						85,300,277	XXX	85,113,865	79,740,427	83,124,979		(562,820)			XXX	XXX	XXX	598,139	2,343,758	XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
	1A	1A $34,489,245	1B $7,432,764	1C $11,560,629	1D $5,846,844	1E $3,264,615	1F $7,274,913	1G $5,370,992
	1B	2A $5,503,433	2B $1,518,618	2C $862,931				
	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 B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
8999999 – Total Preferred Stocks								XXX											XXX	XXX

NONE

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

Line Number							
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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Parent, Subsidiaries and Affiliates Other																	
45830@-10-9	Integrity Property & Casualty			1,000,000.000	15,516,310	15.516	15,516,310	6,000,000				336,979		336,979		07/06/2007	XXX
45833@-10-6	Integrity Select Ins Co			2,000,000.000	5,322,436	2.661	5,322,436	5,000,000				57,996		57,996		01/03/2017	XXX
9399999 – Parent, Subsidiaries and Affiliates Other					20,838,746	XXX	20,838,746	11,000,000				394,975		394,975		XXX	XXX
9799999 – Total Common Stocks					20,838,746	XXX	20,838,746	11,000,000				394,975		394,975		XXX	XXX
9899999 – Total Preferred and Common Stocks					20,838,746	XXX	20,838,746	11,000,000				394,975		394,975		XXX	XXX

1\. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
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
Bonds: U.S. Governments								
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.		05/22/2019	VARIOUS	XXX	35,457	35,457	
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		11/22/2021	STIFEL NICOLAUS AND CO	XXX	979,883	1,000,000	1,208
38382E-P9-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		09/28/2021	STIFEL NICOLAUS AND CO	XXX	1,366,308	1,339,517	2,698
0599999 – Bonds: U.S. Governments						2,381,648	2,374,974	3,906
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
111746-JF-1	BROCKTON MA 2.558		11/03/2021	STIFEL NICOLAUS AND CO	XXX	507,615	500,000	
15317P-BJ-8	CENTRAL CO WTR CONSERVANCY DIS 1.907		01/22/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	515,000	515,000	
172217-V5-7	CINCINNATI OH 2		10/22/2021	ROBERT W. BAIRD LIMITED ROBERTWB	XXX	504,555	500,000	
199507-6T-6	COLUMBUS OH CITY SCH DIST 2.647		02/01/2021	MORGAN STANLEY SMITH BARNEY LLC	XXX	316,399	290,000	1,322
72178J-AG-8	PIMA CNTY AZ PLEDGED REVENUE O 1.588		05/07/2021	ROBERT W. BAIRD CO.INCORPORATED	XXX	504,200	500,000	
849765-GV-8	SPRING LAKE MI PUBLIC SCHS 1.46		05/18/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	385,000	385,000	
2499999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,732,769	2,690,000	1,322
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
312432-T6-4	FAYETTE CNTY KY SCH DIST FIN C 1.5		08/05/2021	STIFEL NICOLAUS AND CO	XXX	200,000	200,000	
3130AG-GM-1	FEDERAL HOME LOAN BANK 2.97 24/05/28		11/09/2021	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	759,953	750,000	10,271
3130AM-DA-7	FEDERAL HOME LOAN BANK 1.98 19/05/31		05/07/2021	D.A. DAVIDSON AND CO.	XXX	501,250	500,000	
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31		08/18/2021	LOOP CAPITAL MARKETS LLC	XXX	500,000	500,000	
3133EL-HM-9	FEDERAL FARM CREDIT BANK 2.08 14/01/27		07/19/2021	PERSHING LLC.	XXX	504,575	500,000	173
3133EM-RF-1	FEDERAL FARM CREDIT BANK 1.2 26/02/29		02/18/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	497,625	500,000	
3133EM-V7-4	FEDERAL FARM CREDIT BANK 1.4 26/04/29		09/28/2021	STIFEL NICOLAUS AND CO	XXX	992,870	1,000,000	2,450
3133EN-BU-3	FEDERAL FARM CREDIT BANK 1.83 25/04/30		11/04/2021	STIFEL NICOLAUS AND CO	XXX	848,088	850,000	562
3133EN-JS-0	FEDERAL FARM CREDIT BANK 2 30/12/30		12/27/2021	STIFEL NICOLAUS AND CO	XXX	500,000	500,000	
3136A3-4J-7	FANNIE MAE 3.5 POOL ID N.A.		11/10/2021	STIFEL NICOLAUS AND CO	XXX	1,904,400	1,805,386	2,633
3136AP-RS-3	FANNIE MAE 3 POOL ID N.A.		11/04/2021	STIFEL NICOLAUS AND CO	XXX	833,064	794,103	529
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		03/18/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,544,914	1,550,000	1,615
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		08/06/2019	VARIOUS	XXX	33,254	33,254	
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		07/19/2021	STIFEL NICOLAUS AND CO	XXX	503,184	482,960	704
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		05/19/2021	STIFEL NICOLAUS & CO,INCORORATED	XXX	687,969	680,000	1,020
3138L7-XD-3	FANNIE MAE 3.8 POOL ID AM6975		10/21/2021	STIFEL NICOLAUS AND CO	XXX	1,302,445	1,139,528	3,007
606341-MQ-5	MISSOURI ST BRD OF PUBLIC BLDG 2		10/21/2021	STIFEL NICOLAUS AND CO	XXX	749,543	750,000	
3199999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						12,863,134	12,535,231	22,965
Bonds: Industrial and Miscellaneous (Unaffiliated)								
26442E-AF-7	DUKE ENERGY OHIO INC 3.65 01/02/29		08/23/2021	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	337,029	300,000	730
314890-AA-2	FERGUSON FINANCE PLC 4.5 24/10/28	D	10/25/2021	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	286,035	250,000	94
892356-AA-4	TRACTOR SUPPLY CO 1.75 01/11/30		11/04/2021	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	479,060	500,000	170
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						1,102,124	1,050,000	994
8399997 – Subtotals - Bonds - Part 3						19,079,675	18,650,205	29,186
8399999 – Subtotals - Bonds						19,079,675	18,650,205	29,186
9999999 – Totals						19,079,675	XXX	29,186

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds: U.S. Governments																				
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804		12/01/2021	MBS PAYDOWN	XXX	2,373	2,373	2,373	2,373						2,373				37	01/15/2033
36290S-RZ-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID 616204		12/01/2021	MBS PAYDOWN	XXX	19,631	19,631	20,417	20,036		(28)		(28)		19,631				514	01/20/2042
38373Q-PY-1	GOVERNMENT NATIONAL MORTGAGE A 4.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	21,522	21,522	21,583	21,520		3		3		21,522				419	05/20/2033
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	25,884	25,884	26,179	25,989		(39)		(39)		25,884				206	10/20/2040
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	294,820	294,820	288,924	290,849		1,528		1,528		294,820				3,442	02/16/2058
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	186,777	186,777	185,413	185,784		112		112		186,777				2,272	01/16/2059
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	228,287	228,287	222,651	224,745		1,432		1,432		228,287				2,343	07/16/2051
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	644,840	644,840	631,943	636,525		4,093		4,093		644,840				7,890	11/16/2053
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	241,403	241,403	243,553	242,412		(337)		(337)		241,403				2,949	09/20/2047
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	4,299	4,299	4,212							4,299					09/16/2039
38382B-ZR-7	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	338,194	338,194	344,113	346,034		(4,294)		(4,294)		338,194				3,487	11/20/2049
38382E-P9-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	223,127	223,127	227,590			(410)		(410)		223,127				399	04/20/2050
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	605,031	605,031	642,372	636,648		(19,165)		(19,165)		605,031				11,435	10/20/2048
0599999 – Bonds: U.S. Governments						2,836,188	2,836,189	2,861,323	2,632,915		(17,105)		(17,105)		2,836,189				35,392	XXX
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)																				
57582P-WK-2	MASSACHUSETTS ST 4.2		12/01/2021	MATURITY	XXX	250,000	250,000	247,398	249,853		147		147		250,000				10,500	12/01/2021
1799999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						250,000	250,000	247,398	249,853		147		147		250,000				10,500	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
03588E-4Q-3	ANNE ARUNDEL CNTY MD 5.35		04/22/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	300,000	300,000	314,682	300,001		(1)		(1)		300,000				8,961	04/01/2028
443524-UQ-4	HUBER HEIGHTS OH 5.01		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	75,000	75,000	75,000	75,000						75,000				3,758	12/01/2025
548253-V2-6	LOWER MERION TWP PA 5.45		01/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	260,000	260,000	263,034	260,017		(17)		(17)		260,000				7,085	01/15/2031
562333-FV-1	MANCHESTER NH 5.15		01/04/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	170,000	170,000	169,830	169,918						169,918		82	82	4,378	07/01/2027
2499999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						805,000	805,000	822,546	804,936		(18)		(18)		804,918		82	82	24,181	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
196479-T6-6	COLORADO ST HSG & FIN AUTH 3.2		11/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	25,000	25,000	25,000	25,000						25,000				459	05/01/2023
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556		12/01/2021	MBS PAYDOWN	XXX	426,169	426,169	452,405	452,236		(4,022)		(4,022)		426,169				6,852	05/01/2050
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		12/01/2021	MBS PAYDOWN	XXX	215,907	215,907	227,917	227,714		(600)		(600)		215,907				3,248	09/01/2050
3136A3-4J-7	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	38,576	38,576	40,691			(12)		(12)		38,576					02/25/2042
3136AB-W7-4	FANNIE MAE 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	299,097	299,097	281,525	284,133		3,488		3,488		299,097				2,149	12/25/2042
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	37,657	37,657	35,197	35,140		366		366		37,657				223	04/25/2043
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	54,200	54,200	57,079	56,377		(263)		(263)		54,200				885	05/25/2033
3136AH-PG-9	FANNIE MAE 4 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	289,778	289,778	306,576	292,202		(2,424)		(2,424)		289,778				6,471	07/25/2032
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	32,425	32,425	34,417	33,319		(189)		(189)		32,425				523	01/25/2030
3136AP-RS-3	FANNIE MAE 3 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	12,741	12,741	13,366			(4)		(4)		12,741					01/25/2045
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	318,096	318,096	317,052			231		231		318,096				1,705	05/25/2050
31371K-VF-5	FANNIE MAE 5.5 POOL ID 254514		12/01/2021	MBS PAYDOWN	XXX	2,712	2,712	2,689	2,694		2		2		2,712				62	11/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3137AS-Q8-0	FREDDIE MAC 3 POOL ID N.A.		10/01/2021	MBS PAYDOWN	XXX	23,477	23,477	24,218	23,795		(319)		(319)		23,477				193	12/15/2040
3137F5-QM-4	FREDDIE MAC 4 POOL ID N.A.		05/01/2021	MBS PAYDOWN	XXX	160,408	160,408	165,220	162,362		(1,954)		(1,954)		160,408				1,558	01/15/2044
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	30,550	30,550	31,705	31,704		(92)		(92)		30,550				324	09/25/2050
3137FJ-RM-3	FREDDIE MAC 4 POOL ID N.A.		07/01/2021	MBS PAYDOWN	XXX	175,562	175,562	178,744	178,455		(2,893)		(2,893)		175,562				2,041	07/15/2044
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	180,407	180,407	203,236	190,329		(4,469)		(4,469)		180,407				6,482	01/15/2049
3137FL-KU-7	FREDDIE MAC 3.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	274,737	274,737	287,100	286,909		(4,600)		(4,600)		274,737				3,549	11/15/2047
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	119,582	119,582	124,590			(593)		(593)		119,582				557	10/25/2049
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	32,746	32,746	33,129			(9)		(9)		32,746				212	11/25/2050
3138L7-XD-3	FANNIE MAE 3.8 POOL ID AM6975		12/01/2021	MBS PAYDOWN	XXX	6,026	6,026	6,887			(9)		(9)		6,026				30	10/01/2032
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		12/01/2021	MBS PAYDOWN	XXX	41,728	41,728	43,651	42,494		(198)		(198)		41,728				807	07/15/2039
31402A-D6-0	FANNIE MAE 5 POOL ID 722925		12/01/2021	MBS PAYDOWN	XXX	1,463	1,463	1,483	1,469		(2)		(2)		1,463				36	07/01/2023
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		12/01/2021	MBS PAYDOWN	XXX	249,609	249,609	256,200	256,538		(2,167)		(2,167)		249,609				2,654	08/01/2039
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629		12/01/2021	MBS PAYDOWN	XXX	27,246	27,246	28,574	28,361		(149)		(149)		27,246				410	10/01/2040
485429-UA-0	KANSAS ST DEV FIN AUTH REVENUE 5		05/01/2021	MATURITY	XXX	250,000	250,000	293,960	252,076		(2,076)		(2,076)		250,000				6,250	05/01/2021
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE 3.797		08/25/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	70,000	70,000	70,000	70,000						70,000				2,142	03/01/2039
3199999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						3,395,897	3,395,897	3,542,611	2,933,308		(22,955)		(22,955)		3,395,897				49,822	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
00287Y-AR-0	ABBVIE INC 4.5 14/05/35		09/20/2021	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	363,333	300,000	303,042	302,488		(96)		(96)		302,392		60,941	60,941	11,550	05/14/2035
032654-AH-8	ANALOG DEVICES INC 2.875 01/06/23		10/05/2021	Northern Trust Corp	XXX	416,556	400,000	383,756	394,867		1,575		1,575		396,442		3,558	3,558	26,267	06/01/2023
06048W-D6-4	BANK OF AMERICA CORP 3 23/10/34		04/23/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	300,000	300,000	297,750	297,884		39		39		297,923		2,077	2,077	4,500	10/23/2034
14309U-AA-0	CARLYLE HOLDINGS FINANCE 3.875 01/02/23		11/22/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	91,466	88,000	93,023	89,209		(1,209)		(1,209)		88,000				7,928	02/01/2023
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		10/29/2021	MBS PAYDOWN	XXX	17,196	17,196	16,873	17,040		19		19		17,196				513	04/29/2026
233331-AR-8	DTE ENERGY CO 3.85 01/12/23		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	323,847	300,000	302,397	301,296		(234)		(234)		301,062		(1,062)	(1,062)	30,585	12/01/2023
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35		08/20/2021	MBS PAYDOWN	XXX	26,736	26,736	27,012	27,003		(11)		(11)		26,736				386	08/20/2035
49326E-ED-1	KEYCORP 5.1 24/03/21		03/24/2021	MATURITY	XXX	250,000	250,000	281,045	251,242		(1,242)		(1,242)		250,000				6,375	03/24/2021
55608J-AE-8	MACQUARIE GROUP LTD 6.25 14/01/21	D	01/14/2021	MATURITY	XXX	200,000	200,000	219,318	200,110		(110)		(110)		200,000				6,250	01/14/2021
585525-BK-3	MELLON RESIDENTIAL FUNDING COR 6.75 POOL ID 2		12/01/2021	MBS PAYDOWN	XXX	217	217	65	90		15		15		217				7	06/25/2028
693506-AQ-0	PPG INDUSTRIES INC 9 01/05/21		05/01/2021	MATURITY	XXX	250,000	250,000	352,620	254,858		(4,858)		(4,858)		250,000				11,250	05/01/2021
718546-AK-0	PHILLIPS 66 4.65 15/11/34		09/17/2021	STIFEL NICOLAUS AND CO	XXX	295,810	250,000	269,258	265,764		(654)		(654)		265,110		30,700	30,700	9,881	11/15/2034
913017-AT-6	RAYTHEON TECH CORP 6.7 01/08/28		11/17/2021	Northern Trust Corp	XXX	391,392	300,000	386,853	357,062		(5,810)		(5,810)		351,251		(51,251)	(51,251)	117,410	08/01/2028
98419M-AB-6	XYLEM INC 4.875 01/10/21		10/01/2021	MATURITY	XXX	250,000	250,000	267,088	252,434		(2,434)		(2,434)		250,000				12,188	10/01/2021
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						3,176,553	2,932,149	3,200,099	3,011,348		(15,011)		(15,011)		2,996,329		44,963	44,963	245,089	XXX
8399997 – Subtotals - Bonds - Part 4						10,463,638	10,219,235	10,673,977	9,632,360		(54,942)		(54,942)		10,283,333		45,045	45,045	364,984	XXX
8399999 – Subtotals - Bonds						10,463,638	10,219,235	10,673,977	9,632,360		(54,942)		(54,942)		10,283,333		45,045	45,045	364,984	XXX
9999999 – Totals						10,463,638	XXX	10,673,977	9,632,360		(54,942)		(54,942)		10,283,333		45,045	45,045	364,984	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9999999 – Totals																				

NONE

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks, U.S. Property & Casualty Insurer										
45830@-10-9	Integrity Property & Casualty Ins. Company		12986	41-2236417		15,516,310			1,000,000.000	100.000
45833@-10-6	Integrity Select Insurance Company		10288	81-3455935		5,322,436			2,000,000.000	100.000
1199999 – Common Stocks, U.S. Property & Casualty Insurer						20,838,746			XXX	XXX
1899999 – Subtotals – Common Stocks						20,838,746			XXX	XXX
1999999 – Totals – Preferred and Common Stocks						20,838,746			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 – Totals – Preferred and Common Stocks				XXX	XXX

NONE

(E-17) Schedule DA - Part 1
NONE

(E-18) Schedule DB - Part A - Section 1
NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)
NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge
NONE

(E-19) Schedule DB - Part A - Section 2
NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)
NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge
NONE

(E-20) Schedule DB - Part B - Section 1
NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name
NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)
NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge
NONE

(E-21) Schedule DB - Part B - Section 2
NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)
NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge
NONE

(E-22) Schedule DB - Part D - Section 1
NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity
NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity
NONE

(E-24) Schedule DB - Part E
NONE

(E-25) Schedule DL - Part 1

NONE

(E-25) Schedule DL - Part 1 - General Interrogatories

NONE

(E-26) Schedule DL - Part 2

NONE

(E-26) Schedule DL - Part 2 - General Interrogatories

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
JP Morgan Chase Bank - Operating Milwaukee, WI			218		1,879,079	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories			218		1,879,079	XXX
0399999 – Total Cash on Deposit			218		1,879,079	XXX
0599999 – Total Cash			218		1,879,079	XXX

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

1. January	3,171,148	4. April	2,425,698	7. July	4,751,072	10. October	2,593,116
2. February	8,659,598	5. May	3,083,509	8. August	3,755,209	11. November	1,919,173
3. March	4,419,387	6. June	2,383,190	9. September	2,127,155	12. December	1,879,079

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	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
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO		12/31/2021		XXX	1,045,666	16	204
8599999 – Exempt Money Market Mutual Funds – as Identified by SVO						1,045,666	16	204
9999999 – Total Cash Equivalents						1,045,666	16	204

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 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						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty; State Deposit	1,530,530	1,551,367		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Totals	XXX	XXX	1,530,530	1,551,367		
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						