PROPERTY AND CASUALTY COMPANIES – ASSOCIATION EDITION

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ANNUAL STATEMENT

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

WAYNE MUTUAL INSURANCE COMPANY

NAIC Group Code 4678, 4678 NAIC Company Code 16799 Employer's ID Number 34-0606100
(Current) (Prior)

Organized under the Laws of	OH	State of Domicile or Port of Entry	OH
Country of Domicile	US		
Incorporated/Organized	01/10/1910	Commenced Business	03/01/1910
Statutory Home Office	3873 CLEVELAND ROAD	WOOSTER, OH, US 44691	
Main Administrative Office	3873 CLEVELAND ROAD WOOSTER, OH, US 44691	330-345-8100 *(Telephone)*	
Mail Address	3873 CLEVELAND ROAD	WOOSTER, OH, US 44691	
Primary Location of Books and Records	3873 CLEVELAND ROAD WOOSTER, OH, US 44691	330-345-8100 *(Telephone)*	
Internet Website Address	WWW.WAYNEINSGROUP.COM		
Statutory Statement Contact	TIMOTHY JOHN SUPPES	330-345-8100-358 *(Telephone)*	
	TIM_SUPPES@WAYNEINSGROUP.COM *(E-Mail)*	330-345-1321 *(Fax)*	

OFFICERS

TIMOTHY JOHN SUPPES, PRESIDENT
MORRIS STUTZMAN, SECRETARY
TIMOTHY JOHN SUPPES, TREASURER

OTHER

NORMAN HERBERT LEWIS, VICE PRESIDENT
JAMES EDWARD SUPPES, VICE PRESIDENT

DIRECTORS OR TRUSTEES

GREGORY TODD BUEHLER
TOD JAMES CARMONY
METTA FREEMAN MCCOY
SCOTT LEE PREISING
DONALD ALVIN RAMSEYER
MORRIS STUTZMAN
TIMOTHY JOHN SUPPES

State of OHIO
County of WAYNE 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 Timothy J. Suppes	x Timothy J. Suppes	x Morris Stutzman
TIMOTHY JOHN SUPPES PRESIDENT	TIMOTHY JOHN SUPPES TREASURER	STUTZMAN MORRIS SECRETARY

Subscribed and sworn to before me
this 28 day of
February 2022

x

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

DANIELLE LEHMAN
NOTARY PUBLIC
STATE OF OHIO
My Commission Expires
February 14, 2024

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-term bonds (Schedule D, Part 1):						
1.01 U.S. governments	2,078,718	2.0	2,078,718		2,078,718	2.0
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	1,401,607	1.4	1,401,607		1,401,607	1.4
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	16,950,516	16.3	16,950,516		16,950,516	16.3
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	24,853,547	24.0	24,853,548		24,853,548	24.0
1.06 Industrial and miscellaneous	23,048,829	22.2	23,048,829		23,048,829	22.2
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds	3,489,333	3.4	3,489,333		3,489,333	3.4
1.10 Unaffiliated bank loans						
1.11 Total long-term bonds	71,822,551	69.2	71,822,551		71,822,551	69.2
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)	11,576,769	11.2	11,576,769		11,576,769	11.2
3.02 Industrial and miscellaneous Other (Unaffiliated)	232,854	0.2	1,042,897		1,042,897	1.0
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	810,543	0.8				
3.05 Mutual funds	6,777,184	6.5	6,777,184		6,777,184	6.5
3.06 Unit investment trusts	497,108	0.5	497,108		497,108	0.5
3.07 Closed-end funds						
3.08 Total common stocks	19,894,459	19.2	19,893,959		19,893,959	19.2
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	651,997	0.6	651,997		651,997	0.6
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate	651,997	0.6	651,997		651,997	0.6
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	7,629,635	7.4	7,629,635		7,629,635	7.4
6.02 Cash equivalents (Schedule E, Part 2)	3,718,061	3.6	3,718,061		3,718,061	3.6
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	11,347,696	10.9	11,347,696		11,347,696	10.9
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	103,716,702	100.0	103,716,202		103,716,202	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		640,074
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	44,213	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		44,213
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book / adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	32,289	
	8.2 Totals, Part 3, Column 9		32,289
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		651,998
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		651,998

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		186,980
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		186,980
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)		–

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		83,384,624
2.	Cost of bonds and stocks acquired, Part 3, Column 7		34,590,681
3.	Accrual of discount		76,220
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	6,855	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	2,995,227	
	4.4 Part 4, Column 11	(2,086,603)	915,479
5.	Total gain (loss) on disposals, Part 4, Column 19		2,568,468
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		29,667,859
7.	Deduct amortization of premium		150,604
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		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		91,717,009
12.	Deduct total nonadmitted amounts		500
13.	Statement value at end of current period (Line 11 minus Line 12)		91,716,509

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	2,078,718	2,079,024	2,078,939	2,042,053
2. Canada				
3. Other Countries				
4. Totals	2,078,718	2,079,024	2,078,939	2,042,053
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	1,401,607	1,470,587	1,411,830	1,400,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	16,950,516	17,761,017	16,929,787	17,105,000
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	24,853,547	25,812,844	25,053,138	24,745,753
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)				
8. United States	24,439,969	24,650,846	24,439,352	20,818,000
9. Canada	398,891	399,836	399,102	400,000
10. Other Countries	1,699,302	1,711,900	1,696,231	1,700,000
11. Totals	26,538,162	26,762,583	26,534,685	22,918,000
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	71,822,551	73,886,054	72,008,378	68,210,806
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	17,602,376	17,602,376	13,456,132	XXX
21. Canada	313,754	313,754	285,353	XXX
22. Other Countries	1,167,786	1,167,786	973,362	XXX
23. Totals	19,083,916	19,083,916	14,714,847	XXX
Parent, Subsidiaries and Affiliates				
24. Totals	810,543	810,543	465,961	XXX
25. Total Common Stocks	19,894,459	19,894,459	15,180,808	XXX
26. Total Stocks	19,894,459	19,894,459	15,180,808	XXX
27. Total Bonds and Stocks	91,717,009	93,780,513	87,189,186	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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	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 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1. NAIC 1	3,583	2,066,705	5,450	2,919	62	XXX	2,078,718	2.9	31,276	0.0	2,078,718	
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	3,583	2,066,705	5,450	2,919	62	XXX	2,078,718	2.9	31,276	0.0	2,078,718	
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	325,612	876,381	199,614			XXX	1,401,607	2.0	1,503,622	2.3	1,401,607	
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	325,612	876,381	199,614			XXX	1,401,607	2.0	1,503,622	2.3	1,401,607	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1. NAIC 1	2,273,256	11,033,901	3,453,967	189,392		XXX	16,950,516	23.6	17,401,424	26.4	16,950,516	
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	2,273,256	11,033,901	3,453,967	189,392		XXX	16,950,516	23.6	17,401,424	26.4	16,950,516	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1. NAIC 1	3,832,034	10,917,590	9,402,303	416,468		XXX	24,568,395	34.2	26,060,980	39.5	24,568,395	
5.2. NAIC 2		49,205	235,948			XXX	285,153	0.4	285,770	0.4	285,153	
5.3. NAIC 3						XXX						
5.4. NAIC 4						XXX						
5.5. NAIC 5						XXX						
5.6. NAIC 6						XXX						
5.7. Totals	3,832,034	10,966,794	9,638,251	416,468		XXX	24,853,548	34.6	26,346,751	39.9	24,853,548	

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	3,727,117	9,342,634	4,092,769			XXX	17,162,520	23.9	16,691,784	25.3	17,162,520	
6.2. NAIC 2	500,121	2,229,767	2,731,371	223,834		XXX	5,685,093	7.9	3,818,826	5.8	5,685,093	
6.3. NAIC 3	201,216					XXX	201,216	0.3	202,875	0.3	201,216	
6.4. NAIC 4						XXX						
6.5. NAIC 5						XXX						
6.6. NAIC 6						XXX						
6.7. Totals	4,428,454	11,572,400	6,824,141	223,834		XXX	23,048,829	32.1	20,713,486	31.4	23,048,829	
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	1,699,778	1,699,778	2.4			1,699,778	
9.4. NAIC 4	XXX	XXX	XXX	XXX	XXX	1,789,555	1,789,555	2.5			1,789,555	
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	3,489,333	3,489,333	4.9			3,489,333	
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) 10,161,602	34,237,209	17,154,103	608,779	62		62,161,755	86.5	XXX	XXX	62,161,755	
11.2. NAIC 2	(d) 500,121	2,278,972	2,967,319	223,834			5,970,246	8.3	XXX	XXX	5,970,246	
11.3. NAIC 3	(d) 201,216					1,699,778	1,900,994	2.6	XXX	XXX	1,900,994	
11.4. NAIC 4	(d)					1,789,555	1,789,555	2.5	XXX	XXX	1,789,555	
11.5. NAIC 5	(d)						(c)		XXX	XXX		
11.6. NAIC 6	(d)						(c)		XXX	XXX		
11.7. Totals	10,862,939	36,516,180	20,121,423	832,613	62	3,489,333	(b) 71,822,550	100.0	XXX	XXX	71,822,550	
11.8. Line 11.7 as a % of Col. 7	15.1	50.8	28.0	1.2	–	4.9	100.0	XXX	XXX	XXX	100.0	
12. Total Bonds Prior Year												
12.1. NAIC 1	5,301,368	33,361,874	22,124,919	900,895	32		XXX	XXX	61,689,087	93.5	61,689,087	
12.2. NAIC 2	500,561	2,248,568	1,255,468	100,000			XXX	XXX	4,104,597	6.2	4,104,597	
12.3. NAIC 3		202,875					XXX	XXX	202,875	0.3	202,875	
12.4. NAIC 4							XXX	XXX				
12.5. NAIC 5							XXX	XXX	(c)			
12.6. NAIC 6							XXX	XXX	(c)			
12.7. Totals	5,801,928	35,813,317	23,380,387	1,000,895	32		XXX	XXX	(b) 65,996,560	100.0	65,996,560	
12.8. Line 12.7 as a % of Col. 9	8.8	54.3	35.4	1.5	–		XXX	XXX	100.0	XXX	100.0	
13. Total Publicly Traded Bonds												
13.1. NAIC 1	10,161,602	34,237,209	17,154,103	608,779	62		62,161,755	86.5	61,689,087	93.5	62,161,755	XXX
13.2. NAIC 2	500,121	2,278,972	2,967,319	223,834			5,970,246	8.3	4,104,597	6.2	5,970,246	XXX
13.3. NAIC 3	201,216					1,699,778	1,900,994	2.6	202,875	0.3	1,900,994	XXX
13.4. NAIC 4						1,789,555	1,789,555	2.5			1,789,555	XXX
13.5. NAIC 5												XXX
13.6. NAIC 6												XXX
13.7. Totals	10,862,939	36,516,180	20,121,423	832,613	62	3,489,333	71,822,550	100.0	65,996,560	100.0	71,822,550	XXX
13.8. Line 13.7 as a % of Col. 7	15.1	50.8	28.0	1.2	–	4.9	100.0	XXX	XXX	XXX	100.0	XXX
13.9. Line 13.7 as a % of Line 11.7, Col. 7, Section 11	15.1	50.8	28.0	1.2	–	4.9	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1. NAIC 1											XXX	
14.2. NAIC 2											XXX	
14.3. NAIC 3											XXX	
14.4. NAIC 4											XXX	
14.5. NAIC 5											XXX	
14.6. NAIC 6											XXX	
14.7. Totals											XXX	
14.8. Line 14.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.9. Line 14.7 as a % of Line 11.7, Col. 7, Section 11								XXX	XXX	XXX	XXX	

(a) Includes $ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $4,998,018 current year of bonds with Z designations and $3,014,408 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		2,057,190				XXX	2,057,190	2.9			2,057,190	
1.02. Residential Mortgage-Backed Securities	3,583	9,514	5,450	2,919	62	XXX	21,528	0.0	31,276	0.0	21,528	
1.03. Commercial Mortgage-Backed Securities						XXX						
1.04. Other Loan-Backed and Structured Securities						XXX						
1.05. Totals	3,583	2,066,705	5,450	2,919	62	XXX	2,078,718	2.9	31,276	0.0	2,078,718	
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	325,612	876,381	199,614			XXX	1,401,607	2.0	1,503,622	2.3	1,401,607	
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	325,612	876,381	199,614			XXX	1,401,607	2.0	1,503,622	2.3	1,401,607	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01. Issuer Obligations	2,273,256	11,033,901	3,453,967	189,392		XXX	16,950,516	23.6	17,401,424	26.4	16,950,516	
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	2,273,256	11,033,901	3,453,967	189,392		XXX	16,950,516	23.6	17,401,424	26.4	16,950,516	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01. Issuer Obligations	3,505,952	10,033,459	9,344,941	416,468		XXX	23,300,819	32.4	24,788,278	37.6	23,300,819	
5.02. Residential Mortgage-Backed Securities						XXX						
5.03. Commercial Mortgage-Backed Securities	11,572	89,941	152,591			XXX	254,103	0.4	259,465	0.4	254,103	
5.04. Other Loan-Backed and Structured Securities	314,510	843,395	140,720			XXX	1,298,625	1.8	1,299,008	2.0	1,298,625	
5.05. Totals	3,832,034	10,966,794	9,638,251	416,468		XXX	24,853,548	34.6	26,346,751	39.9	24,853,548	
6. Industrial and Miscellaneous												
6.01. Issuer Obligations	4,349,053	10,211,088	6,824,141	223,834		XXX	21,608,115	30.1	20,713,486	31.4	21,608,115	
6.02. Residential Mortgage-Backed Securities						XXX						
6.03. Commercial Mortgage-Backed Securities						XXX						
6.04. Other Loan-Backed and Structured Securities	79,401	1,361,313				XXX	1,440,714	2.0			1,440,714	
6.05. Totals	4,428,454	11,572,400	6,824,141	223,834		XXX	23,048,829	32.1	20,713,486	31.4	23,048,829	
7. Hybrid Securities												
7.01. Issuer Obligations						XXX						
7.02. Residential Mortgage-Backed Securities						XXX						
7.03. Commercial Mortgage-Backed Securities						XXX						
7.04. Other Loan-Backed and Structured Securities						XXX						
7.05. Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01. Issuer Obligations						XXX						
8.02. Residential Mortgage-Backed Securities						XXX						
8.03. Commercial Mortgage-Backed Securities						XXX						
8.04. Other Loan-Backed and Structured Securities						XXX						
8.05. Affiliated Bank Loans-Issued						XXX						
8.06. Affiliated Bank Loans-Acquired						XXX						
8.07. Totals						XXX						

SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01. Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	3,489,333	3,489,333	4.9			3,489,333	
10. Unaffiliated Bank Loans												
10.01. Unaffiliated Bank Loans - Issued						XXX						
10.02. Unaffiliated Bank Loans - Acquired						XXX						
10.03. Totals						XXX						
11. Total Bonds Current Year												
11.01. Issuer Obligations	10,453,873	34,212,018	19,822,662	829,694		XXX	65,318,248	90.9	XXX	XXX	65,318,248	
11.02. Residential Mortgage-Backed Securities	3,583	9,514	5,450	2,919	62	XXX	21,528	0.0	XXX	XXX	21,528	
11.03. Commercial Mortgage-Backed Securities	11,572	89,941	152,591			XXX	254,103	0.4	XXX	XXX	254,103	
11.04. Other Loan-Backed and Structured Securities	393,911	2,204,708	140,720			XXX	2,739,339	3.8	XXX	XXX	2,739,339	
11.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	3,489,333	3,489,333	4.9	XXX	XXX	3,489,333	
11.06. Affiliated Bank Loans						XXX			XXX	XXX		
11.07. Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08. Totals	10,862,939	36,516,180	20,121,423	832,613	62	3,489,333	71,822,551	100.0	XXX	XXX	71,822,551	
11.09. Lines 11.08 as a % Col. 7	15.1	50.8	28.0	1.2	–	4.9	100.0	XXX	XXX	XXX	100.0	
12. Total Bonds Prior Year												
12.01. Issuer Obligations	5,646,155	35,084,445	22,677,096	999,114		XXX	XXX	XXX	64,406,811	97.6	64,406,811	
12.02. Residential Mortgage-Backed Securities	7,428	15,980	6,056	1,780	32	XXX	XXX	XXX	31,276		31,276	
12.03. Commercial Mortgage-Backed Securities	8,345	51,856	199,264			XXX	XXX	XXX	259,465	0.4	259,465	
12.04. Other Loan-Backed and Structured Securities	140,001	661,036	497,971			XXX	XXX	XXX	1,299,008	2.0	1,299,008	
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	5,801,928	35,813,317	23,380,387	1,000,895	32		XXX	XXX	65,996,560	100.0	65,996,560	
12.09. Line 12.08 as a % of Col. 9	8.8	54.3	35.4	1.5	–		XXX	XXX	100	XXX	100.0	
13. Total Publicly Traded Bonds												
13.01. Issuer Obligations	10,453,873	34,212,018	19,822,662	829,694		XXX	65,318,248	90.9	64,406,811	97.6	65,318,248	XXX
13.02. Residential Mortgage-Backed Securities	3,583	9,514	5,450	2,919	62	XXX	21,528	0.0	31,276		21,528	XXX
13.03. Commercial Mortgage-Backed Securities	11,572	89,941	152,591			XXX	254,103	0.4	259,465	0.4	254,103	XXX
13.04. Other Loan-Backed and Structured Securities	393,911	2,204,708	140,720			XXX	2,739,339	3.8	1,299,008	2.0	2,739,339	XXX
13.05. SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	3,489,333	3,489,333	4.9			3,489,333	XXX
13.06. Affiliated Bank Loans						XXX						XXX
13.07. Unaffiliated Bank Loans						XXX						XXX
13.08. Totals	10,862,939	36,516,180	20,121,423	832,613	62	3,489,333	71,822,551	100.0	65,996,560	100.0	71,822,551	XXX
13.09. Line 13.08 as a % of Col. 7	15.1	50.8	28.0	1.2	–	4.9	100.0	XXX	XXX	XXX	100.0	XXX
13.10. Line 13.08 as a % of Line 11.08, Col. 7, Section 11	15.1	50.8	28.0	1.2	–	4.9	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.01. Issuer Obligations						XXX					XXX	
14.02. Residential Mortgage-Backed Securities						XXX					XXX	
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											XXX	
14.09. Line 14.08 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.10. Line 14.08 as a % of Line 11.08, Col. 7, Section 11								XXX	XXX	XXX	XXX	

(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	831,586		831,586	
2.	Cost of cash equivalents acquired	38,395,399		38,395,399	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)	(152)		(152)	
5.	Total gain (loss) on disposals	152		152	
6.	Deduct consideration received on disposals	35,508,924		35,508,924	
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)	3,718,061		3,718,061	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	3,718,061		3,718,061	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book / Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties Occupied by the Reporting Entity – Administrative*																
HOME OFFICE		WOOSTER	OH	06/30/1972	09/27/2016	1,832,181		651,997	1,300,000	32,289			(32,289)		133,650	58,952
0299999 – Properties Occupied by the Reporting Entity – Administrative*						1,832,181		651,997	1,300,000	32,289			(32,289)		133,650	58,952
0399999 – Total Properties Occupied by the Reporting Entity						1,832,181		651,997	1,300,000	32,289			(32,289)		133,650	58,952
0699999 – Totals						1,832,181		651,997	1,300,000	32,289			(32,289)		133,650	58,952

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
CAMERA SYSTEM	WOOSTER	OH	01/31/2021	ALWAYS BETTER COMMUNICATIONS, INC	2,165		2,165	
FURNACE IN RENTAL	WOOSTER	OH	05/28/2021	SCHAR HEATING AND COOLING	8,513		8,513	
FURNACE & AC SYSTEM - UNIT 9	WOOSTER	OH	08/26/2021	SCHAR HEATING AND COOLING	6,717		6,717	
PARKING LOT IMPROVMENT	WOOSTER	OH	12/03/2021	TR SNYDER CONSTRUCTION INC	26,818		26,818	
0199999 – Acquired by purchase					44,213		44,213	
0399999 – Totals					44,213		44,213	

(E-03) Schedule A - Part 3

NONE

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
3	MOUNT VERNON	OH		02/06/2020	11/05/2021	–	–	–	–	–	–	–	–	186,980	–	–	–
0199999 – Mortgages closed by repayment						–	–	–	–	–	–	–	–	186,980	–	–	–
0599999 – Total						–	–	–	–	–	–	–	–	186,980	–	–	–

(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																					
912828-YU-8	UNITED STATES TREASURY				1.A	2,057,403	101.766	2,055,666	2,020,000	2,057,190		(213)			1.625	1.237	MN	2,886		12/22/2021	11/30/2026
0199999 – U.S. Governments, Issuer Obligations						2,057,403	XXX	2,055,666	2,020,000	2,057,190		(213)			XXX	XXX	XXX	2,886		XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
36179N-M9-6	G2 MA1284 - RMBS			4	1.A	21,536	105.919	23,358	22,053	21,528		(60)			3.000	3.532	MON	55	683	12/24/2013	09/20/2043
0299999 – U.S. Governments, Residential Mortgage-Backed Securities						21,536	XXX	23,358	22,053	21,528		(60)			XXX	XXX	XXX	55	683	XXX	XXX
0599999 – Subtotals – U.S. Governments						2,078,939	XXX	2,079,024	2,042,053	2,078,718		(273)			XXX	XXX	XXX	2,941	683	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
13063C-LJ-7	CALIFORNIA ST			2	1.C FE	204,800	104.899	209,798	200,000	201,446		(565)			3.375	3.062	JD	563	6,750	01/08/2015	12/01/2031
20772J-4P-4	CONNECTICUT ST			2	1.D FE	99,433	107.637	107,637	100,000	99,593		35			3.000	3.045	AO	633	3,000	10/31/2016	10/15/2032
20772J-KQ-4	CONNECTICUT ST				1.D FE	200,000	101.747	203,494	200,000	200,000					2.551	2.550	AO	1,077	5,102	07/28/2017	10/15/2022
20772J-N8-1	CONNECTICUT ST			2	1.D FE	100,375	109.187	109,187	100,000	100,163		(35)			3.250	3.205	MN	415	3,250	12/07/2015	11/15/2029
20772K-AF-6	CONNECTICUT ST				1.D FE	195,520	104.421	208,842	200,000	198,177		856			3.130	3.598	JJ	2,887	6,260	10/04/2018	01/15/2024
546417-BL-9	LOUISIANA ST			2	1.D FE	199,492	109.079	218,158	200,000	199,614		34			3.000	3.020	AO	1,500	6,000	09/12/2017	10/01/2033
677522-NA-8	OHIO ST			2	1.B FE	281,325	104.187	286,514	275,000	277,002		(889)			3.000	2.651	MS	2,750	8,250	11/09/2016	09/01/2029
70914P-SQ-6	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	130,885	101.565	126,956	125,000	125,612		(1,452)			4.000	2.802	JD	417	5,000	03/20/2018	06/01/2029
1199999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						1,411,830	XXX	1,470,587	1,400,000	1,401,607		(2,015)			XXX	XXX	XXX	10,241	43,612	XXX	XXX
1799999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						1,411,830	XXX	1,470,587	1,400,000	1,401,607		(2,015)			XXX	XXX	XXX	10,241	43,612	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
00344N-KV-5	ABILENE TEX			2	1.B FE	202,300	105.652	211,304	200,000	200,629		(280)			3.000	2.846	FA	2,267	6,000	04/13/2015	02/15/2027
010033-K6-4	AKRON OHIO			2	1.E FE	44,964	104.752	47,138	45,000	44,988		4			3.000	3.007	JD	113	1,350	03/25/2014	12/01/2025
03667P-EH-1	ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST	@		3	1.C FE	164,581	84.006	205,815	245,000	212,792		10,303				4.664	N/A			03/18/2016	08/01/2028
038105-4F-6	APPLETON WIS			2	1.B FE	202,000	100.172	200,344	200,000	200,000		(87)			2.375	2.375	AO	1,188	4,750	09/02/2014	04/01/2024
041447-C8-4	ARLINGTON HEIGHTS ILL			2	1.B FE	201,500	106.276	212,552	200,000	200,681		(157)			3.000	2.907	JD	500	6,000	04/20/2016	12/01/2031
043519-VW-4	ASCENSION PARISH LA PARISHWIDE SCH DIST			2	1.C FE	98,697	105.584	105,584	100,000	99,318		126			2.000	2.140	MS	667	2,000	10/18/2016	03/01/2027
075293-BT-6	BEAVER OHIO LOC SCH DIST			2	1.C FE	47,456	100.869	50,435	50,000	48,758		189			3.000	3.468	JD	125	1,500	03/05/2014	12/01/2027
076622-PA-1	BEEBE ARK SPL SCH DIST				1.C FE	100,650	100.094	100,094	100,000	100,012		(145)			1.500	1.353	FA	625	1,500	05/18/2017	02/01/2022
080680-GR-6	BELOIT WIS SCH DIST			2	1.E FE	100,000	103.459	103,459	100,000	100,000					3.000	2.999	AO	750	3,000	02/23/2016	04/01/2032
084203-WJ-3	BERKELEY CNTY S C SCH DIST			2	1.C FE	101,464	109.102	109,102	100,000	100,843		(148)			3.000	2.823	MS	1,000	3,000	07/17/2017	03/01/2031
091582-YG-5	BISMARCK N D			2	1.B FE	182,500	97.381	243,453	250,000	211,600		4,574			1.000	3.384	MN	417	2,500	12/04/2014	05/01/2029
100770-AL-0	BOSTON HEIGHTS VLG OHIO			2	1.C FE	75,548	107.911	80,933	75,000	75,288		(59)			3.000	2.907	JD	188	2,250	05/30/2017	12/01/2030
101565-F6-1	BOULDER LARIMER & WELD CNTYS COLO ST VRA			2	1.C FE	100,000	106.190	106,190	100,000	100,000					3.000	3.000	JD	133	3,000	02/23/2016	12/15/2033
112097-XQ-8	BROKEN ARROW OKLA				1.D FE	101,822	101.714	101,714	100,000	100,297		(320)			2.000	1.672	JD	167	2,000	11/22/2016	12/01/2022
117637-TV-0	BRYANT ARK SCH DIST NO 25			2	1.C FE	100,904	100.784	100,784	100,000	100,113		(188)			3.000	2.803	FA	1,250	3,000	06/29/2017	02/01/2031
121638-CU-2	BURLINGTON CNTY N J			2	1.C FE	101,359	108.651	108,651	100,000	100,773		(142)			2.625	2.461	JJ	1,210	2,625	08/29/2017	01/15/2028
121638-CV-0	BURLINGTON CNTY N J			2	1.C FE	101,430	108.585	108,585	100,000	100,814		(149)			2.750	2.577	JJ	1,268	2,750	08/17/2017	01/15/2029
169196-LQ-3	CHILLICOTHE OHIO CITY SCH DIST			2	1.C FE	289,575	108.984	294,257	270,000	277,743		(2,509)			4.000	2.966	JD	900	10,800	12/22/2016	12/01/2030
180848-Q7-1	CLARK CNTY NEV			2	1.B FE	254,000	100.459	251,148	250,000	253,596		(353)			2.750	2.567	MN	1,146	6,932	11/05/2020	11/01/2038
194469-FQ-0	COLLEGE STATION TEX			2	1.B FE	101,554	109.021	109,021	100,000	100,882		(156)			3.000	2.814	FA	1,133	3,000	06/27/2017	02/15/2031
199491-7W-5	COLUMBUS OHIO			2	1.A FE	137,705	101.718	137,319	135,000	135,226		(353)			3.000	2.727	FA	1,530	4,050	07/31/2012	02/15/2028
199492-PA-1	COLUMBUS OHIO			2	1.A FE	100,837	107.081	107,081	100,000	100,334		(88)			3.100	2.999	JJ	1,550	3,100	10/30/2015	07/01/2030
199492-QZ-5	COLUMBUS OHIO			2	1.A FE	103,400	106.299	106,299	100,000	101,465		(380)			3.000	2.574	FA	1,133	3,000	08/10/2016	08/15/2033
199492-RV-3	COLUMBUS OHIO			2	1.A FE	104,250	106.299	106,299	100,000	101,820		(473)			3.000	2.472	FA	1,133	3,000	07/22/2016	08/15/2033
235219-NB-4	DALLAS TEX			2	1.C FE	99,960	108.954	108,954	100,000	99,969		5			3.000	3.003	FA	1,133	3,000	11/27/2017	02/15/2033
238388-RX-2	DAVENPORT IOWA			2	1.D FE	196,000	105.232	210,464	200,000	197,074		240			3.125	3.292	JD	521	6,250	03/08/2017	06/01/2032
239019-U8-3	DAVIS CNTY UTAH SCH DIST			2	1.A FE	200,000	109.778	219,556	200,000	200,000					3.250	3.250	JD	542	6,500	05/01/2017	06/01/2033
242811-W7-8	DECATUR ALA			2	1.C FE	159,650	104.870	162,549	155,000	156,994		(499)			3.000	2.637	AO	1,163	4,650	05/05/2016	10/01/2031

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
245505-RZ-7	DEL VALLE TEX INDPT SCH DIST			2	1.A FE	177,625	105.188	184,079	175,000	175,787		(303)			3.000	2.809	JD	233	5,250	02/24/2015	06/15/2028
253291-JN-9	DICKINSON N D PUB SCH DIST NO 001			2	1.C FE	203,730	104.361	208,722	200,000	201,253		(458)			3.000	2.747	FA	2,500	6,000	02/11/2016	08/01/2031
25476F-RS-9	DISTRICT COLUMBIA			2	1.B FE	218,300	112.933	225,866	200,000	209,869		(2,075)			4.000	2.804	JD	667	8,000	09/25/2017	06/01/2035
256057-GT-1	DOBBS FERRY N Y UN FREE SCH DIST			2	1.C FE	100,593	104.516	104,516	100,000	100,288		(76)			2.500	2.415	JJ	1,153	2,500	07/25/2017	07/15/2029
287425-C3-4	ELK RIVER MINN INDPT SCH DIST NO 728			2	1.C FE	276,240	107.138	257,131	240,000	249,259		(4,296)			4.000	2.098	FA	4,000	9,600	02/02/2015	02/01/2026
305837-JK-3	FAIRVIEW PARK OHIO			2	1.C FE	51,255	102.544	51,272	50,000	50,151		(160)			3.000	2.663	JD	125	1,500	11/30/2012	12/01/2028
34153P-6Y-9	FLORIDA ST BRD ED PUB ED			2	1.A FE	100,744	104.795	104,795	100,000	100,306		(120)			2.700	2.569	JD	225	2,700	03/19/2018	06/01/2027
34679T-QH-1	FORT BEND CNTY TEX LEVEE IMPT DIST NO 15			2	1.D FE	197,500	105.158	210,316	200,000	198,289		176			3.125	3.239	MS	2,083	6,250	01/24/2017	09/01/2030
34679T-SB-2	FORT BEND CNTY TEX LEVEE IMPT DIST NO 15			2	1.D FE	203,500	104.945	209,890	200,000	201,755		(629)			3.000	2.656	MS	2,000	6,000	01/28/2019	09/01/2028
347694-NL-1	FORT LEE N J				1.C FE	188,436	94.345	188,690	200,000	189,392		900			1.000	1.533	N/A	333	1,978	12/07/2020	11/01/2032
358232-W5-1	FRESNO CALIF UNI SCH DIST	@		3	1.D FE	49,926	51.581	51,581	100,000	50,895		505				1.000	N/A			01/23/2020	08/01/2037
368347-BU-3	GEARY CNTY KANS UNI SCH DIST NO 475			2	1.D FE	99,750	109.017	109,017	100,000	99,845		15			3.000	3.039	MS	1,000	3,000	11/29/2017	09/01/2032
392641-Z2-5	GREEN BAY WIS			2	1.D FE	105,596	106.255	111,568	105,000	105,302		(66)			2.250	2.179	AO	591	2,363	05/31/2017	04/01/2027
393078-CE-8	GREEN LAKE CNTY WIS			2	1.D FE	110,963	100.270	110,297	110,000	110,033		(203)			2.050	1.863	MS	752	2,255	03/29/2017	03/01/2024
41456P-HG-5	HARRIS-MONTGOMERY CNTYS MUN UTIL DIST NO			2	1.D FE	213,114	102.812	221,046	215,000	213,790		127			3.125	3.200	MS	2,240	6,719	11/20/2015	09/01/2030
414964-SK-3	HARRIS CNTY TEX MUN UTIL DIST NO 157			2	1.F FE	101,183	103.479	103,479	100,000	100,419		(186)			2.750	2.550	MS	917	2,750	08/29/2017	03/01/2030
427542-LG-8	HERMISTON ORE			2	1.E FE	250,000	105.660	264,150	250,000	250,000					3.000	3.000	JD	625	7,500	09/14/2016	12/01/2032
434326-BW-3	HODGKINS ILL				1.D FE	203,548	104.591	209,182	200,000	201,628		(380)			2.800	2.585	JJ	2,800	5,600	08/24/2016	01/01/2026
467107-CG-1	JACKSON CNTY MICH			2	1.D FE	204,714	107.681	215,362	200,000	202,987		(446)			3.529	3.249	JD	588	7,058	12/05/2017	12/01/2028
467107-DB-1	JACKSON CNTY MICH			2	1.D FE	199,452	109.767	219,534	200,000	199,583		44			3.125	3.150	MN	1,042	6,250	05/31/2018	11/01/2031
479370-E9-5	JOHNSTON IOWA			2	1.B FE	198,336	107.785	215,570	200,000	198,704		110			3.125	3.199	JD	521	6,250	08/27/2018	06/01/2032
495033-EM-0	KING CNTY WASH SCH DIST NO 401 HIGHLINE			2	1.B FE	130,000	109.173	141,925	130,000	130,000					3.125	3.125	JD	339	4,063	05/11/2017	12/01/2032
504102-H8-0	LA PORTE TEX INDPT SCH DIST			2	1.C FE	100,500	106.628	106,628	100,000	100,180		(52)			3.000	2.939	FA	1,133	3,000	03/18/2015	02/15/2027
506602-BG-5	LAFAYETTE PARISH LA LAW ENFORCEMENT DIST			2	1.C FE	250,000	95.555	238,888	250,000	250,000					1.800	1.800	MS	1,500	3,888	10/22/2020	03/01/2031
508336-EK-6	LAKE CNTY ILL			2	1.A FE	200,000	106.035	212,070	200,000	200,000					3.000	3.000	MN	517	6,000	07/06/2015	11/30/2027
514224-PE-8	LANCASTER N Y CENT SCH DIST			2	1.C FE	200,034	107.858	215,716	200,000	200,058		(6)			3.000	2.993	JD	500	6,000	08/01/2018	06/01/2030
537292-LH-5	LITTLE MIAMI OHIO LOC SCH DIST			2	1.D FE	51,088	109.018	54,509	50,000	50,561		(102)			3.560	3.311	JD	148	1,780	06/30/2016	12/01/2034
538650-KB-7	LIVINGSTON CNTY N Y			2	1.C FE	138,358	100.702	140,983	140,000	139,634		155			2.500	2.616	MN	583	3,500	09/18/2012	05/01/2024
544646-4X-7	LOS ANGELES CALIF UNI SCH DIST			2	1.D FE	94,417	103.751	103,751	100,000	96,281		447			2.000	2.548	JJ	1,000	2,000	08/17/2017	07/01/2029
544646-4Z-2	LOS ANGELES CALIF UNI SCH DIST			2	1.D FE	196,000	108.772	217,544	200,000	197,179		255			3.000	3.173	JJ	3,000	6,000	01/19/2017	07/01/2031
587210-W5-0	MENTOR OHIO			2	1.B FE	102,242	101.317	101,317	100,000	100,632		(677)			3.000	2.297	JD	250	3,000	07/24/2019	12/01/2037
604366-DK-7	MINOT N D ARPT REV			2	1.C FE	196,000	102.929	205,858	200,000	197,707		309			3.000	3.190	AO	1,500	6,000	11/09/2015	10/01/2028
613035-L9-3	MONTGOMERY ALA			2	1.E FE	244,375	100.628	251,570	250,000	249,554		1,794			2.700	3.433	AO	1,688	6,750	12/10/2018	04/01/2023
653352-N2-6	NIAGARA CNTY N Y			2	1.D FE	101,748	100.119	100,119	100,000	100,000		(46)			2.750	2.750	FA	1,146	2,750	09/28/2017	02/01/2030
654710-SN-3	NISKAYUNA N Y			2	1.B FE	206,188	107.849	215,698	200,000	203,249		(888)			3.500	2.996	JD	583	7,000	06/26/2018	06/01/2031
659443-EH-4	NORTH FORK OHIO LOC SCH DIST				1.C FE	55,830	113.435	62,389	55,000	55,259		(63)			5.400	5.247	JD	248	2,970	11/17/2010	06/01/2025
661292-YE-6	NORTH OLMSTED OHIO			2	1.C FE	202,090	105.135	210,270	200,000	200,835		(267)			3.000	2.850	JD	500	6,000	01/17/2017	12/01/2029
662055-KQ-4	NORTH ROYALTON OHIO CITY SCH DIST			2	1.C FE	214,400	110.666	221,332	200,000	206,859		(1,885)			4.000	2.937	JD	667	8,000	10/11/2017	12/01/2037
663719-WK-4	NORTHAMPTON PA AREA SCH DIST			2	1.F FE	101,198	100.130	100,130	100,000	100,000					2.000	2.000	FA	756	2,000	04/19/2017	08/15/2023

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
664482-GP-5	NORTHEASTERN OHIO LOC SCH DIST CLARK CNT			2	1.E FE	98,223	111.135	111,135	100,000	98,454		76			3.375	3.503	JD	281	3,375	08/30/2018	12/01/2037
668690-FL-9	NORTON OHIO CITY SCH DIST SUMMIT CNTY			2	1.C FE	200,000	100.857	201,714	200,000	200,000					2.375	2.375	MN	792	4,724	10/13/2020	11/01/2039
671130-MW-9	OAK CREEK-FRANKLIN WIS JT SCH DIST			2	1.C FE	218,350	102.390	225,258	220,000	219,229		142			2.750	2.822	AO	1,513	6,050	04/07/2015	04/01/2027
671579-ZC-7	OAK PARK ILL			2	1.E FE	196,840	103.298	206,596	200,000	198,172		245			3.000	3.150	MN	1,000	6,000	12/08/2015	11/01/2028
68277D-EM-2	ONONDAGA CNTY N Y			2	1.C FE	198,120	97.772	195,544	200,000	198,327		181			1.250	1.351	AO	528	2,500	11/05/2020	10/15/2030
68277D-EN-0	ONONDAGA CNTY N Y			2	1.C FE	199,412	96.887	193,774	200,000	199,468		52			1.250	1.279	AO	528	2,500	12/07/2020	10/15/2031
684575-4K-6	ORANGE CNTY N Y			2	1.C FE	92,326	102.172	102,172	100,000	94,760		570			2.000	2.717	MS	589	2,000	06/28/2017	03/15/2030
686033-DL-2	OREGON OHIO CITY SCH DIST			2	1.D FE	63,123	102.545	61,527	60,000	60,341		(364)			3.000	2.369	JD	150	1,800	04/02/2013	12/01/2023
686033-DN-8	OREGON OHIO CITY SCH DIST			2	1.D FE	117,818	102.545	117,927	115,000	115,332		(353)			3.000	2.678	JD	288	3,450	05/21/2013	12/01/2025
696667-4B-7	PALM SPRINGS CALIF UNI SCH DIST			2	1.E FE	95,429	103.623	103,623	100,000	96,525		278			2.500	2.883	FA	1,042	2,500	11/16/2017	08/01/2032
69750R-FN-2	PALOMA LAKE MUN UTIL DIST NO 1 TEX			2	1.G FE	72,713	101.329	70,930	70,000	70,310		(460)			3.250	2.572	MS	758	2,275	06/13/2016	09/01/2031
698874-EB-6	PAPIO-MISSOURI RIV NAT RES DIST NEB			2	1.C FE	198,000	101.374	202,748	200,000	198,459		110			3.250	3.872	JD	289	6,500	05/08/2017	12/15/2033
707487-KF-0	PENN HILLS PA SCH DIST			2	1.E FE	200,000	109.232	218,464	200,000	200,000					3.000	3.000	AO	1,500	6,000	03/12/2020	10/01/2040
724190-EJ-8	PIQUA OHIO CITY SCH DIST			2	1.D FE	89,517	100.188	100,188	100,000	94,396		694			3.250	4.192	JD	271	3,250	10/16/2013	12/01/2028
735218-GU-7	PORT PORT ARTHUR TEX NAV DIST			2	1.D FE	199,000	108.504	217,008	200,000	199,291		73			3.250	3.295	MS	2,167	6,500	04/24/2017	03/01/2031
748508-GK-8	QUINCY MASS			2	1.C FE	163,195	105.715	169,144	160,000	160,914		(359)			3.000	2.754	JD	400	4,800	11/20/2014	06/01/2026
755516-AY-7	READING OHIO CMNTY CITY SCH DIST			2	1.C FE	73,754	104.169	78,127	75,000	73,986		56			3.125	3.241	MN	391	2,344	05/30/2017	11/01/2036
76541V-QH-3	RICHMOND VA			2	1.B FE	100,000	105.743	105,743	100,000	100,000					3.125	3.125	MS	1,042	3,125	12/07/2015	03/01/2032
766651-QV-8	RILEY CNTY KANS UNI SCH DIST NO 383			2	1.A Z	14,950	110.901	16,635	15,000	14,970		6			3.000	3.046	MS	150	450	08/03/2018	09/01/2030
766651-QW-6	RILEY CNTY KANS UNI SCH DIST NO 383			2	1.C FE	99,667	108.889	108,889	100,000	99,759		27			3.000	3.032	MS	1,000	3,000	08/03/2018	09/01/2030
779120-FL-3	ROUND LAKE BEACH ILL			2	1.C FE	101,471	100.175	100,175	100,000	100,000		(322)			2.350	2.022	JJ	1,175	2,350	03/28/2017	01/01/2023
792775-QU-5	ST MICHAEL MINN INDPT SCH DIST NO 885			2	1.C FE	197,670	106.915	213,830	200,000	198,377		155			3.125	3.229	FA	2,604	6,250	03/21/2017	02/01/2031
794760-KH-0	SALINA KANS ARPT AUTH			2	1.D FE	198,854	105.696	211,392	200,000	199,178		79			3.000	3.049	MS	2,000	6,000	07/12/2017	09/01/2031
797646-J5-6	SAN FRANCISCO CALIF CITY & CNTY			2	1.A FE	200,000	102.442	204,884	200,000	200,000					3.000	3.000	JD	267	6,000	01/22/2016	06/15/2033
79771T-MJ-3	SAN FRANCISCO CALIF CITY & CNTY UNI SCH			2	1.C FE	200,000	106.971	213,942	200,000	200,000					3.250	3.250	JD	289	6,500	03/28/2017	06/15/2032
800086-GK-0	SANDS POINT N Y			2	1.B FE	100,704	104.061	104,061	100,000	100,318		(99)			2.500	2.391	JJ	1,153	2,500	12/07/2017	01/15/2030
805788-VA-1	SAYREVILLE N J				1.C FE	98,019	104.471	104,471	100,000	99,248		262			2.000	2.280	AO	422	2,000	01/26/2017	10/15/2024
806347-MS-6	SCHAUMBURG ILL			2	1.B FE	147,600	102.841	154,262	150,000	148,503		173			2.250	2.389	JD	281	3,375	07/06/2016	12/01/2029
817207-RX-3	SENECA VY PA SCH DIST			2	1.B FE	101,199	100.154	100,154	100,000	100,009		(242)			2.000	1.754	JJ	922	2,000	11/29/2016	01/15/2023
82620Y-GK-3	SIENNA PLANTATION TEX MUN UTIL DIST NO 1			2	1.F FE	200,000	104.278	208,556	200,000	200,000					3.500	3.500	MS	2,333	7,000	05/27/2015	09/01/2028
846897-DQ-6	SPARTANBURG CNTY S C SCH DIST NO 002			2	1.C FE	246,660	107.722	269,305	250,000	247,298		173			3.000	3.101	MS	2,500	7,500	10/18/2017	03/01/2035
849520-SZ-5	SPRING CREEK UTIL DIST TEX			2	1.F FE	101,500	105.643	105,643	100,000	100,593		(203)			3.000	2.774	AO	750	3,000	04/13/2017	10/01/2028
851120-HW-8	SPRINGFIELD OHIO CITY SCH DIST CLARK CNT				1.C FE	10,191	116.698	11,670	10,000	10,068		(14)			5.900	5.705	JD	49	590	12/13/2010	12/01/2025
852410-LJ-6	STAFFORD CONN			2	1.E FE	238,800	108.543	260,503	240,000	239,106		94			3.000	3.050	FA	3,000	7,200	07/26/2018	08/01/2030
866084-BC-9	SUMMIT ILL			2	1.C FE	100,000	100.867	100,867	100,000	100,000					2.500	2.500	JD	208	2,681	10/21/2020	12/01/2036
869410-EC-0	SUTTER CALIF UN HIGH SCH DIST	@		3	1.C FE	234,641	84.419	291,246	345,000	281,706		8,343				2.726	N/A			05/10/2016	08/01/2029
871463-SN-6	SYLVANIA OHIO CITY SCH DIST			2	1.E FE	214,800	110.250	220,500	200,000	205,631		(1,539)			4.000	3.124	JD	667	8,000	05/04/2015	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
88786C-AL-2	TIPPECANOE CNTY IND LOC INCOME TAX REV			2	1.D FE	200,000	103.462	206,924	200,000	200,000					3.000	3.000	FA	2,267	6,000	09/10/2018	02/15/2030
889278-YT-8	TOLEDO OHIO				1.G FE	100,000	104.991	104,991	100,000	100,000					2.000	2.000	JD	167	2,078	10/30/2020	12/01/2030
890568-Z3-5	TOPEKA KANS			2	1.C FE	203,526	104.115	208,230	200,000	201,438		(647)			3.000	2.649	FA	2,267	6,000	08/08/2018	08/15/2028
903613-BV-8	UINTAH CNTY UTAH			2	1.D FE	250,000	106.026	265,065	250,000	250,000					3.000	3.000	JD	333	7,500	02/04/2016	12/15/2032
926325-KV-2	VICTORIA TEX INDPT SCH DIST			2	1.A FE	218,380	109.662	219,324	200,000	208,368		(2,539)			4.000	2.596	FA	3,022	8,000	11/17/2017	02/15/2034
952347-T5-1	WEST CONTRA COSTA CALIF UNI SCH DIST			2	1.D FE	212,252	114.290	228,580	200,000	208,377		(1,117)			4.000	3.287	FA	3,333	8,000	04/27/2018	08/01/2035
952530-2F-9	WEST DES MOINES IOWA			2	1.A FE	98,438	102.369	102,369	100,000	99,471		213			2.000	2.226	JD	167	2,000	11/29/2016	06/01/2024
953769-KZ-8	WEST LAS VEGAS N MEX SCH DIST NO 2				1.D FE	101,574	103.710	103,710	100,000	100,598		(220)			2.000	1.766	FA	756	2,000	05/31/2017	08/15/2024
967244-4S-0	WICHITA KANS			2	1.C FE	149,993	102.251	153,377	150,000	150,001		4			3.000	3.000	JD	375	4,500	08/03/2018	06/01/2030
1899999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						16,929,787	XXX	17,761,017	17,105,000	16,950,516		3,940			XXX	XXX	XXX	110,183	473,895	XXX	XXX
2499999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						16,929,787	XXX	17,761,017	17,105,000	16,950,516		3,940			XXX	XXX	XXX	110,183	473,895	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																					
010047-EF-1	AKRON OHIO CTFS PARTN			2	1.F FE	104,517	107.108	107,108	100,000	103,713		(704)			3.250	2.444	JD	271	3,250	10/29/2020	12/01/2036
010056-JE-0	AKRON OHIO INCOME TAX REV			2	1.D FE	135,000	109.250	147,488	135,000	135,000					3.500	3.500	JD	394	4,725	11/28/2016	12/01/2033
011839-JR-9	ALASKA HOUSING FINANCE CORPORATION			2	1.A FE	227,250	104.696	235,566	225,000	226,076		(226)			2.450	2.335	JD	459	5,513	07/15/2016	06/01/2028
017350-3Z-0	ALLEGHENY CNTY PA RESIDENTIAL FIN AUTH M			2	1.A FE	200,718	107.135	214,270	200,000	200,407		(80)			3.050	2.999	MN	1,017	6,100	02/07/2018	11/01/2027
01753P-DY-4	ALLEN CNTY KANS PUB BLDG COMMN REV			2	1.F FE	231,125	117.389	252,386	215,000	225,393		(1,577)			4.000	3.099	JD	717	8,600	03/09/2018	12/01/2028
01757L-EQ-5	ALLEN CNTY OHIO HOSP FACS REV			2	1.E FE	78,344	101.245	75,934	75,000	75,583		(1,750)			4.000	1.635	MN	500	3,000	05/28/2020	05/01/2033
02765U-FK-5	AMERICAN MUN PWR OHIO INC REV			2	1.F FE	101,880	100.441	100,441	100,000	100,036		(286)			4.000	3.702	FA	1,511	4,000	06/26/2012	02/15/2030
044072-AM-8	ASHEVILLE N C SPL OBLIG			2	1.C FE	100,502	106.218	106,218	100,000	100,308		(47)			2.500	2.442	AO	625	2,500	10/24/2017	10/01/2029
047849-GU-2	ATLANTA GA TAX ALLOCATION				1.F FE	103,836	104.873	104,873	100,000	101,193		(569)			3.769	3.149	JJ	1,885	3,769	01/12/2017	01/01/2024
085495-AS-8	BERNE UN OHIO LOC SCH DIST CTFS PARTN			2	1.C FE	150,000	100.915	151,373	150,000	150,000					2.400	2.400	JD	300	3,600	11/02/2020	12/01/2037
086854-AR-7	BETHEL OHIO LOC SCH DIST CTFS PARTN			2	1.G FE	257,615	101.083	252,708	250,000	256,584		(951)			2.500	2.060	JD	521	6,250	11/20/2020	12/01/2040
091156-LL-1	BIRMINGHAM JEFFERSON ALA CIVIC CTR AUTH			2	1.G FE	198,162	103.432	206,864	200,000	199,099		152			3.000	3.090	JJ	3,000	6,000	03/05/2015	07/01/2027
102885-JU-5	BOWLING GREEN ST UNIV OHIO GEN RCPTS			2	1.E FE	103,561	109.517	109,517	100,000	102,096		(349)			3.500	3.077	JD	292	3,500	07/28/2017	06/01/2037
12008E-JX-5	BUILD NYC RESOURCE CORP N Y REV			2	1.E FE	213,388	103.374	222,254	215,000	213,902		90			3.500	3.559	JJ	3,763	7,525	07/14/2015	07/01/2032
12677R-CR-6	CABARRUS CNTY N C LTD OBLIG			2	1.C FE	101,153	108.267	108,267	100,000	100,696		(115)			3.000	2.860	JD	250	3,000	10/30/2017	06/01/2032
13034A-KX-7	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			2	1.E FE	225,400	110.367	220,734	200,000	211,530		(2,644)			4.000	2.506	FA	3,333	8,000	06/08/2016	02/01/2033
13068L-Q7-3	CALIFORNIA ST PUB WKS BRD LEASE REV			2	1.D FE	100,605	109.387	109,387	100,000	100,371		(57)			3.000	2.928	MS	1,000	3,000	10/26/2017	09/01/2032
150573-EU-3	CEDAR RAPIDS IOWA SWR REV			2	1.C FE	250,758	103.780	254,261	245,000	246,881		(742)			3.000	2.669	JD	612	7,350	05/25/2016	06/01/2031
167593-KV-3	CHICAGO ILL O HARE INTL ARPT REV			2	1.F FE	216,840	100.260	200,520	200,000	200,000		(3,228)			4.000	2.355	JJ	4,000	8,000	06/24/2016	01/01/2027
167593-KZ-4	CHICAGO ILL O HARE INTL ARPT REV			2	1.F FE	219,562	100.312	200,624	200,000	200,000		(4,215)			5.000	2.844	JJ	5,000	10,000	01/31/2017	01/01/2031
172254-LT-9	CINCINNATI OHIO ECONOMIC DEV REV			2	1.D FE	102,262	106.854	106,854	100,000	100,998		(229)			4.600	4.314	MN	767	4,600	11/18/2015	11/01/2035
183834-AL-4	CLAYMONT OHIO CITY SCH DIST CTFS PARTN			2	1.C FE	50,756	98.693	49,347	50,000	50,649		(85)			2.000	1.799	JD	83	1,250	09/29/2020	12/01/2037

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
183834-AM-2	CLAYMONT OHIO CITY SCH DIST CTFS PARTN			2	1.C FE	190,000	98.554	187,253	190,000	190,000					2.125	2.125	JD	336	5,047	08/13/2020	12/01/2040
18571P-AN-5	CLERMONT CNTY OHIO PORT AUTH ECONOMIC DE			2	1.D FE	50,979	104.173	52,087	50,000	50,132		(135)			5.000	4.702	JD	208	2,500	12/04/2013	12/01/2026
18571P-AQ-8	CLERMONT CNTY OHIO PORT AUTH ECONOMIC DE			2	1.D FE	50,676	104.399	52,200	50,000	50,095		(96)			5.250	5.034	JD	219	2,625	11/26/2013	12/01/2028
192688-BM-0	COLBERT CNTY ALA BRD ED SPL TAX SCH WTS			2	1.D FE	100,000	101.951	101,951	100,000	100,000					2.500	2.500	MN	417	2,500	12/13/2017	05/01/2028
199097-HJ-8	COLUMBUS-FRANKLIN CNTY OHIO FIN AUTH DEV			2	1.G FE	215,000	103.458	222,435	215,000	215,000					2.500	2.500	MN	687	5,629	10/21/2020	11/15/2035
199547-DK-3	COLUMBUS OHIO ST CMNTY COLLEGE GEN RCPTS			2	1.E FE	63,772	109.613	71,248	65,000	64,012		73			3.000	3.160	JD	162	1,950	06/12/2018	06/01/2033
19954K-AP-6	COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA			2	1.G FE	104,092	106.301	106,301	100,000	103,502		(376)			3.919	3.412	JD	174	3,919	05/28/2020	12/15/2034
20715C-AT-4	CONFLUENCE CMNTY AUTH OHIO SPL REV			2	1.B FE	212,384	107.608	215,216	200,000	210,673		(1,329)			3.000	2.208	MN	1,000	6,000	09/14/2020	05/01/2044
20774Y-UU-9	CONNECTICUT ST HEALTH & EDL FACS AUTH RE			2	1.F FE	101,374	103.761	103,761	100,000	100,611		(163)			3.000	2.816	JJ	1,500	3,000	01/12/2017	07/01/2027
208265-BF-4	CONOTTON VY OHIO UN LOC SCH DIST CTFS PA			2	1.C FE	97,022	104.135	98,928	95,000	96,289		(308)			3.000	2.633	JD	237	2,850	07/25/2019	12/01/2039
218183-KG-5	CORBIN KY INDPT SCH DIST FIN CORP SCH BL			2	1.E FE	100,966	105.371	105,371	100,000	100,492		(110)			3.000	2.871	FA	1,250	3,000	06/29/2017	02/01/2030
232287-DQ-2	CUYAHOGA CNTY OHIO SALES TAX REV			2	1.C FE	60,000	103.270	61,962	60,000	60,000					3.000	3.000	JJ	900	1,800	10/30/2017	01/01/2035
238676-EX-4	DAVIE FLA WTR & SWR REV			2	1.E FE	101,750	101.199	101,199	100,000	100,288		(377)			3.000	2.608	AO	750	3,000	12/18/2017	10/01/2031
242803-AV-6	DECATUR GA PUB FACS AUTH REV			2	1.B FE	196,456	100.087	200,174	200,000	197,008		133			3.125	3.240	FA	2,604	6,250	07/19/2017	02/01/2039
246430-AH-5	DELAWARE TRANSN AUTH U S 301 PROJ REV			2	1.D FE	101,500	106.224	106,224	100,000	100,597		(160)			3.375	3.189	JD	281	3,375	12/16/2015	06/01/2033
259226-CL-0	DOUGLAS CNTY NEB EDL FACS REV			2	1.F FE	227,361	113.261	237,848	210,000	220,578		(1,744)			4.000	3.000	JJ	4,200	8,400	11/21/2017	07/01/2035
271371-XK-7	EAST CAROLINA UNIV N C UNIV REV			2	1.D FE	100,000	106.001	106,001	100,000	100,000					3.000	3.000	AO	750	3,000	02/23/2016	10/01/2033
277210-GB-0	EASTERN WASHINGTON UNIV WASH REV			2	1.F FE	95,342	104.241	104,241	100,000	97,030		347			2.125	2.550	AO	531	2,125	10/26/2016	10/01/2029
300060-NH-9	EVERETT WASH WTR & SWR REV			2	1.B FE	200,000	106.796	213,592	200,000	200,000					3.000	3.000	JD	500	6,000	10/22/2015	12/01/2029
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	254,425	99.828	249,570	250,000	253,614		(628)			1.705	1.431	JJ	2,131	3,374	09/10/2020	07/01/2027
349316-LJ-6	FORT WAYNE IND WTRWKS REV			2	1.D FE	200,200	106.513	213,026	200,000	200,077		(18)			3.250	3.236	JD	542	6,500	11/19/2014	12/01/2028
353174-HV-0	FRANKLIN CNTY OHIO CONVENTION FACS AUTH			2	1.C FE	51,263	103.104	51,552	50,000	51,123		(112)			2.250	1.974	JD	94	1,341	09/29/2020	12/01/2039
353202-FN-9	FRANKLIN CNTY OHIO REV			2	1.D FE	135,008	108.314	135,393	125,000	133,364		(1,321)			3.250	2.043	JD	339	4,063	09/30/2020	12/01/2042
373511-GE-8	GEORGIA ST HIGHER ED FACS AUTH REV			2	1.E FE	125,000	107.912	134,890	125,000	125,000					3.000	3.000	JD	167	3,750	06/03/2015	06/15/2026
373541-4X-6	GEORGIA MUN ELEC AUTH PWR REV				1.F FE	106,500	102.597	102,597	100,000	100,711		(695)			3.000	2.277	JJ	1,500	3,000	11/08/2012	01/01/2023
384784-HF-4	GRAIN VALLEY MO			2	1.D FE	44,618	104.903	52,452	50,000	45,620		222			3.625	4.466	MS	604	1,813	12/29/2016	03/01/2036
39081H-CL-4	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			1	1.E FE	259,613	101.038	252,595	250,000	257,918		(1,148)			2.115	1.600	JJ	2,644	5,508	07/02/2020	07/01/2028
39121F-BN-7	GREAT RIVERS GREENWAY MET PK & REC DIST			2	1.E FE	270,145	107.581	268,953	250,000	256,869		(3,321)			4.125	2.701	JD	29	10,313	10/23/2017	12/30/2033
398258-AM-5	GRIFFIN-SPALDING CNTY GA HOSP REV			2	1.F FE	101,774	109.635	109,635	100,000	101,023		(177)			3.000	2.789	AO	750	3,000	07/27/2017	04/01/2029
407277-CR-1	HAMILTON CNTY OHIO CONVENTION FACS AUTH			2	1.F FE	49,923	104.057	52,029	50,000	49,954		6			3.625	3.637	JD	151	1,813	11/25/2014	12/01/2030

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
407837-ER-0	HAMILTON OHIO WASTEWTR SYS REV			2	1.E FE	121,508	112.401	140,501	125,000	121,938		148			3.500	3.707	AO	1,094	4,375	11/28/2018	10/01/2037
411873-VD-1	HARDIN CNTY KY SCH DIST FIN CORP SCH BLD			2	1.E FE	100,856	104.168	104,168	100,000	100,399		(117)			3.000	2.867	MS	1,000	3,000	12/11/2017	03/01/2030
414008-CF-7	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			2	1.F FE	81,180	102.721	82,177	80,000	80,563		(118)			3.000	2.828	MN	307	2,400	06/14/2016	11/15/2032
446187-DT-0	HUNTINGTON BEACH CALIF CITY SCH DIST CTF				1.D FE	197,486	97.330	194,660	200,000	197,848		317			1.125	1.298	JJ	1,125	1,900	11/05/2020	07/01/2028
469466-EM-4	JACKSONVILLE FLA PORT AUTH REV			2	1.F FE	238,600	103.948	207,896	200,000	205,373		(6,392)			5.000	1.730	MN	1,667	10,000	08/01/2016	11/01/2024
469495-DM-4	JACKSONVILLE FLA TRANSN REV			2	1.D FE	203,000	106.969	213,938	200,000	201,282		(313)			3.250	3.068	AO	1,625	6,500	02/23/2016	10/01/2032
469495-EE-1	JACKSONVILLE FLA TRANSN REV				1.D FE	201,000	98.428	196,856	200,000	200,764		(201)			1.000	0.896	AO	500	1,844	10/14/2020	10/01/2025
47309Q-AL-5	JEFFERSON CNTY KY SCH DIST FIN CORP SCH			2	1.D FE	125,871	108.923	141,600	130,000	126,923		350			3.000	3.349	AO	975	3,900	11/06/2018	10/01/2029
47770V-AX-8	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	176,400	102.692	179,711	175,000	175,346		(333)			3.235	3.033	JJ	2,831	5,661	09/11/2018	01/01/2023
478497-ZH-6	JOHNSON CNTY KANS PUB BLDG COMMN LEASE P			2	1.A FE	96,364	103.692	103,692	100,000	97,839		300			2.000	2.352	MS	667	2,000	10/27/2016	09/01/2028
485429-7P-3	KANSAS ST DEV FIN AUTH REV			2	1.E FE	97,750	102.561	102,561	100,000	98,658		182			2.125	2.339	MN	354	2,125	09/22/2016	11/01/2028
491196-5K-3	KENTUCKY ASSN OF CNTYS FIN CORP FING PRO			2	1.D FE	251,375	97.472	243,680	250,000	251,185		(155)			1.900	1.828	FA	1,979	3,800	09/23/2020	02/01/2030
507152-AP-1	LAGRANGE-TROUP CNTY GA HOSP REV			2	1.F FE	101,667	109.524	109,524	100,000	100,967		(165)			3.250	3.049	AO	813	3,250	07/31/2017	04/01/2031
520354-TP-6	LAWRENCE TWP IND SCH BLDG CORP			2	1.B FE	200,000	108.837	217,674	200,000	200,000					3.000	3.000	JJ	2,767	6,000	06/21/2017	01/15/2031
527759-QH-0	LEWIS CNTY KY SCH DIST FIN CORP SCH BLDG			2	1.E FE	110,833	106.466	117,113	110,000	110,507		(79)			3.000	2.911	MS	1,100	3,300	09/26/2017	09/01/2031
530781-CQ-4	LIBERTY MO SPL OBLIG			2	1.E FE	127,375	106.714	133,393	125,000	126,323		(373)			3.000	2.666	MN	625	3,750	02/07/2019	05/01/2028
543098-CF-2	LONGMONT COLO ENTERPRISE WASTEWATER REV			2	1.C FE	195,750	106.295	212,590	200,000	197,293		271			3.000	3.177	MN	1,000	6,000	09/22/2015	11/01/2030
54811B-NA-5	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.E FE	216,000	100.947	201,894	200,000	201,304		(3,488)			4.000	2.219	MN	1,022	8,000	08/10/2017	05/15/2031
56041M-RV-8	MAINE GOVERNMENTAL FACS AUTH LEASE RENT			2	1.D FE	200,000	108.929	217,858	200,000	200,000					3.125	3.125	AO	1,562	6,250	08/10/2017	10/01/2033
574218-6H-1	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			2	1.F FE	264,375	106.897	267,243	250,000	262,812		(1,454)			3.650	2.906	AO	2,281	9,125	12/02/2020	10/01/2039
57429N-BK-7	MARYLAND ST TRANSN AUTH PASSENGER FAC CH			2	1.F FE	89,500	100.133	100,133	100,000	96,264		1,017			2.500	3.674	JD	208	2,500	06/27/2014	06/01/2025
57587A-YD-4	MASSACHUSETTS ST HSG FIN AGY HSG REV				1.B FE	121,908	104.322	125,186	120,000	120,840		(274)			2.650	2.400	JD	265	3,180	12/18/2017	12/01/2024
579847-AL-8	MCCREARY CNTY KY SCH DIST FIN CORP ENERG			2	1.E FE	223,389	106.823	240,352	225,000	224,184		147			2.375	2.448	MN	891	5,344	05/17/2016	05/01/2027
584556-FD-1	MEDICAL CTR EDL BLDG CORP MISS REV			2	1.C FE	99,389	109.244	109,244	100,000	99,550		44			3.000	3.055	JD	250	3,000	12/20/2017	06/01/2031
592090-GJ-7	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.D FE	256,625	100.030	250,075	250,000	255,971		(628)			2.210	1.907	FA	2,302	3,438	12/14/2020	08/01/2031
59333N-ZC-0	MIAMI-DADE CNTY FLA SPL OBLIG	@		3	1.E FE	141,520	73.810	184,525	250,000	175,819		6,310				3.065	N/A			07/21/2016	10/01/2033
59334P-GA-9	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA			2	1.C FE	200,000	109.132	218,264	200,000	200,000					3.000	3.000	JJ	3,000	6,000	02/27/2017	07/01/2028
60416S-R9-3	MINNESOTA ST HSG FIN AGY				1.B FE	36,236	101.701	35,595	35,000	36,019		(162)			1.800	1.294	JJ	315	668	08/26/2020	01/01/2028
606033-AN-8	MISSOURI DEV FIN BRD ANNUAL APPROPRIATIO			2	1.B FE	124,950	101.651	127,064	125,000	124,980		8			3.000	3.003	AO	937	3,750	06/03/2015	10/01/2027
613520-MJ-1	MONTGOMERY CNTY OHIO HOSP REV			2	2.A FE	237,216	107.031	246,171	230,000	235,948		(670)			3.000	2.634	MN	882	6,900	01/31/2020	11/15/2040

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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
61945D-BF-7	MOSAIC DIST CMNTY DEV AUTH VA REV			1,2	1.F FE	257,250	100.400	251,000	250,000	256,495		(700)			2.642	2.291	MS	2,202	4,917	11/23/2020	03/01/2032
621453-AM-1	MOUNT HEALTHY OHIO CITY SCH DIST CTFS PA			2	1.F FE	100,987	99.366	99,366	100,000	100,869		(94)			2.000	1.888	JD	167	2,000	09/30/2020	12/01/2031
64971X-SW-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	202,000	98.960	197,920	200,000	201,564		(352)			1.250	1.065	MN	417	2,500	10/01/2020	05/01/2026
64971X-UU-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	199,500	99.006	198,012	200,000	199,561		54			1.920	1.950	MN	640	3,797	11/16/2020	11/01/2029
64972C-YW-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI				1.C FE	247,500	103.192	257,980	250,000	249,187		343			2.150	2.294	MN	896	5,375	10/12/2016	05/01/2024
64990B-2Z-5	NEW YORK STATE DORMITORY AUTHORITY				1.E FE	99,176	104.652	104,652	100,000	99,685		113			2.000	2.119	AO	500	2,000	03/29/2017	10/01/2024
658207-TJ-4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP				1.B FE	65,603	101.471	65,956	65,000	65,113		(111)			1.950	1.774	JJ	634	1,365	05/18/2017	01/01/2023
65830R-BG-3	NORTH CAROLINA TPK AUTH TRIANGLE EXPWY S			2	1.F FE	101,616	110.708	110,708	100,000	100,891		(162)			3.125	2.932	JJ	1,562	3,125	04/13/2017	01/01/2029
65888U-MQ-3	NORTH DAKOTA ST BRD HIGHER ED HSG & AUXI			2	1.E FE	297,219	107.376	322,128	300,000	297,879		167			3.000	3.075	AO	2,250	9,000	08/07/2017	04/01/2033
659079-BJ-5	NORTH DAVIS UTAH SWR DIST SWR REV			2	1.B FE	166,440	100.314	190,597	190,000	182,364		2,272			2.125	7.147	MS	1,346	4,038	01/22/2014	03/01/2025
66285W-XF-8	NORTH TEX TWY AUTH REV			2	1.F FE	208,832	113.356	226,712	200,000	205,639		(1,017)			4.000	3.382	JJ	4,000	8,000	09/19/2018	01/01/2034
662907-EZ-3	NORTH TEX MUN WTR DIST TEX WTR TRANSMISS			2	1.C FE	200,400	105.229	210,458	200,000	200,125		(43)			3.000	2.973	JD	500	6,000	12/16/2014	06/01/2027
665304-FU-0	NORTHERN KY UNIV GEN RCPTS			2	1.E FE	98,700	104.661	109,894	105,000	100,686		702			2.000	2.789	MS	700	2,100	01/30/2019	09/01/2027
665306-ND-4	NORTHERN KY WTR DIST REV			2	1.C FE	277,760	103.213	288,996	280,000	278,763		159			3.125	3.195	FA	3,646	8,750	12/18/2014	02/01/2029
673421-BF-9	OAKLAND MACOMB MICH INTERCEPTOR DRAIN DR			2	1.B FE	190,500	101.215	202,430	200,000	194,161		576			3.000	3.388	AO	1,500	6,000	11/14/2014	10/01/2030
674380-BJ-8	OBETZ OHIO INCOME TAX REV			2	1.C FE	50,000	112.788	56,394	50,000	50,000					3.625	3.625	JD	151	1,813	09/27/2018	12/01/2035
677561-KP-6	OHIO ST HOSP FAC REV			2	1.C FE	124,823	109.751	137,189	125,000	124,854		10			3.250	3.260	JJ	2,031	4,063	09/27/2017	01/01/2037
67756D-EG-7	OHIO ST HIGHER EDL FAC COMMN REV			2	1.F FE	101,125	106.593	106,593	100,000	100,517		(138)			3.500	3.338	JD	292	3,500	05/10/2017	12/01/2033
67756Q-TR-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	75,000	104.543	78,407	75,000	75,000					3.200	3.200	MS	800	2,400	10/12/2016	09/01/2036
67759T-EU-8	OHIO ST TRANSN PROJ REV			2	1.B FE	49,533	104.944	52,472	50,000	49,767		38			3.125	3.213	MN	200	1,563	11/25/2014	11/15/2027
677695-DE-5	OHIO TWP PA SAN AUTH SWR REV			2	1.E FE	101,490	100.790	100,790	100,000	100,204		(321)			2.750	2.417	FA	1,039	2,750	10/18/2017	08/15/2030
685312-JS-0	ORANGE TWP N J				1.F FE	115,298	105.199	115,719	110,000	112,511		(969)			5.000	3.999	JD	458	5,500	01/02/2019	06/01/2024
686087-A4-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV				1.C FE	60,561	108.483	59,666	55,000	59,318		(930)			3.000	1.202	JJ	825	1,738	08/26/2020	07/01/2026
688259-ML-1	OSHKOSH WIS WTR REV			2	1.D FE	200,000	106.837	213,674	200,000	200,000					3.125	3.125	JJ	3,125	6,250	06/26/2017	01/01/2033
708796-8C-4	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	200,000	107.319	214,638	200,000	200,000					3.200	3.200	AO	1,600	6,400	01/02/2018	10/01/2028
70917S-B6-9	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.D FE	115,000	104.451	120,119	115,000	115,000					3.000	3.000	JD	153	3,450	04/23/2020	06/15/2045
70917T-BL-4	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV				1.D FE	201,140	99.154	198,308	200,000	200,843		(239)			1.125	1.001	JD	100	2,250	10/01/2020	06/15/2025
721165-CH-9	PIKE CNTY KY PUB PPTYS CORP REV				1.E FE	208,200	100.325	200,650	200,000	206,890		(989)			2.000	1.450	FA	1,667	3,644	08/25/2020	08/01/2028
725259-MG-7	PITTSBURGH PA PUB PKG AUTH PKG REV			1	1.G FE	208,620	99.762	199,524	200,000	207,672		(895)			2.330	1.808	JD	388	4,738	12/08/2020	12/01/2029
73358W-GV-0	PORT AUTH N Y & N J			2	1.E FE	114,500	101.076	101,076	100,000	100,547		(2,193)			5.000	2.756	AO	1,250	5,000	06/11/2014	10/01/2025
73420R-AM-1	PORT GTR CINCINNATI DEV AUTH OHIO LEASE			2	1.C FE	116,327	110.027	126,531	115,000	115,979		(122)			3.250	3.112	JD	311	3,738	02/19/2019	12/01/2035
73674N-BM-2	PORTLAND ORE RIV DIST URBAN RENEWAL & RE			1	1.D FE	102,500	101.365	101,365	100,000	100,135		(289)			3.780	3.477	JD	168	3,780	07/03/2012	06/15/2022

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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
749841-KB-7	RACELAND-WORTHINGTON KY INDPT SCH DIST F			2	1.E FE	98,920	108.172	108,172	100,000	99,296		96			2.500	2.613	MN	417	2,500	11/14/2017	11/01/2028
762197-MC-2	RHODE ISLAND HEALTH & EDL BLDG CORP HIGH				1.F FE	199,800	101.874	203,748	200,000	199,965		49			3.100	3.122	MN	1,033	6,200	07/26/2018	11/01/2022
76804A-AJ-4	RIVER CITY INC KY PKG AUTH REV			2	1.D FE	90,231	101.153	85,980	85,000	85,265		(630)			3.000	2.241	JD	213	2,550	06/03/2013	06/01/2022
797391-4A-4	SAN DIEGO CNTY CALIF CTFS PARTN			2	1.B FE	253,125	101.008	252,520	250,000	252,807		(283)			2.750	2.605	AO	1,719	5,958	11/10/2020	10/01/2038
798153-PD-8	SAN JOSE CALIF FING AUTH LEASE REV			1,2	1.D FE	250,700	102.777	256,943	250,000	250,645		(47)			3.034	2.999	JD	632	8,554	11/02/2020	06/01/2035
810489-TZ-7	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX			2	1.B FE	204,292	108.526	217,052	200,000	202,532		(415)			3.250	2.999	JJ	3,250	6,500	06/28/2017	07/01/2032
819890-AH-7	SHARP CNTY ARK SALES & USE TAX			2	1.C FE	117,013	109.173	125,549	115,000	116,258		(281)			3.000	2.720	MS	1,150	3,450	01/30/2019	03/01/2027
820794-CM-5	SHAWNEE ST UNIV OHIO GEN RCPTS			2	2.C FE	49,023	106.301	53,151	50,000	49,205		53			3.250	3.408	JD	135	1,625	04/19/2018	06/01/2034
82161P-BY-2	SHELBY CNTY KY PUB PPTYS CORP FIRST MTG			2	1.E FE	94,767	104.235	104,235	100,000	96,984		477			2.125	2.687	MN	354	2,125	01/26/2017	11/01/2027
83309A-EX-5	SNOHOMISH CNTY WASH HSG AUTH REV				1.B FE	72,450	100.742	70,519	70,000	70,098		(290)			3.000	2.574	MN	350	2,100	01/04/2013	05/01/2022
850269-DW-8	SPRINGDALE ARK SALES & USE TAX REV			2	1.C FE	197,880	103.597	207,194	200,000	198,352		142			3.125	3.220	AO	1,562	6,250	04/12/2018	04/01/2032
851039-GW-1	SPRINGFIELD MO SPL OBLIG			2	1.C FE	202,920	108.384	216,768	200,000	201,716		(279)			3.250	3.079	JJ	3,250	6,500	06/01/2017	07/01/2031
857536-D7-8	STATE UNIV IOWA UNIV REV			2	1.D FE	101,577	108.877	108,877	100,000	100,962		(158)			3.000	2.810	JJ	1,500	3,000	11/28/2017	07/01/2031
858620-Z7-5	STEPHEN F AUSTIN ST UNIV TEX UNIV REVS			2	1.E FE	226,474	112.350	224,700	200,000	213,447		(2,624)			4.000	2.500	AO	1,689	8,000	09/28/2016	10/15/2031
88283K-BK-3	TEXAS TRANSN COMMN CENT TEX TPK SYS REV				1.F FE	250,165	100.654	251,635	250,000	250,047		(72)			1.980	1.948	FA	1,870	4,950	04/27/2020	08/15/2042
889251-HF-4	TOLEDO LUCAS CNTY OHIO PORT AUTH DEV REV			2	1.G FE	146,834	106.058	159,087	150,000	146,978		124			2.750	2.889	MN	527	4,125	10/23/2020	11/15/2040
889396-NY-9	TOLEDO OHIO WTRWKS REV			2	1.D FE	68,580	102.011	71,408	70,000	69,227		120			3.125	3.332	MN	280	2,188	03/05/2014	11/15/2027
890680-NN-7	TOPEKA KANS UTIL REV			2	1.D FE	101,366	103.755	103,755	100,000	100,651		(171)			2.500	2.310	FA	1,042	2,500	08/17/2017	08/01/2029
899656-QV-7	TULSA OKLA MET UTIL AUTH UTIL REV			2	1.B FE	101,000	105.788	105,788	100,000	100,415		(125)			3.000	2.859	FA	1,250	3,000	01/30/2017	02/01/2029
914023-KN-5	UNIVERSITY AKRON OHIO GEN RCPTS			2	1.F FE	97,507	109.119	109,119	100,000	98,323		139			3.500	4.002	JJ	1,750	3,500	05/28/2015	01/01/2032
914119-4B-5	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.A Z	44,174	104.365	41,746	40,000	41,517		(1,649)			5.000	0.829	JD	167	2,000	05/18/2020	06/01/2025
914119-UT-7	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	105,285	101.561	101,561	100,000	100,322		(759)			4.000	3.211	JD	333	4,000	11/05/2013	06/01/2026
914378-EP-5	UNIVERSITY KY GEN RCPTS			2	1.C FE	103,888	105.080	105,080	100,000	101,113		(471)			3.500	2.984	AO	875	3,500	03/23/2015	04/01/2031
914745-AU-8	UNIVERSITY OF ALA AT BIRMINGHAM GEN REV			2	1.C FE	99,999	101.293	101,293	100,000	100,002		1			3.125	3.122	AO	781	3,125	12/16/2015	10/01/2032
91474P-GU-8	UNIVERSITY NORTHN IOWA UNIV REVS			2	1.F FE	100,864	106.240	106,240	100,000	100,537		(88)			2.750	2.644	JJ	1,375	2,750	12/27/2017	07/01/2030
915138-MK-4	UNIVERSITY TOLEDO OHIO GEN RCPTS			2	1.F FE	215,122	114.371	228,742	200,000	208,635		(1,441)			4.000	3.127	JD	667	8,000	03/23/2017	06/01/2030
917547-ZC-8	UTAH ST BLDG OWNERSHIP AUTH LEASE REV			2	1.B FE	305,066	104.922	314,766	300,000	302,052		(569)			3.000	2.786	MN	1,150	9,000	06/01/2016	05/15/2031
917565-ML-4	UTAH TRAN AUTH SALES TAX REV			2	1.D FE	209,888	101.709	203,418	200,000	201,029		(2,230)			4.000	2.849	JD	355	8,000	11/01/2017	06/15/2039
917567-CE-7	UTAH TRAN AUTH SALES TAX REV			2	1.D FE	211,504	107.944	215,888	200,000	205,550		(1,171)			3.000	2.340	JD	267	6,000	08/17/2016	12/15/2029
923078-DG-1	VENTURA CNTY CALIF PUB FING AUTH LEASE R			1,2	1.B FE	296,400	101.281	288,651	285,000	295,161		(1,022)			2.812	2.362	MN	1,336	8,014	10/09/2020	11/01/2036
92812Q-2M-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	110,428	100.145	110,160	110,000	110,007		(76)			3.250	3.177	FA	1,489	3,575	12/01/2015	08/01/2031

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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
92812V-JQ-0	VIRGINIA ST HSG DEV AUTH			2	1.B FE	102,641	104.577	104,577	100,000	101,057		(298)			3.000	2.666	MN	500	3,000	05/05/2016	11/01/2031
92812V-NQ-5	VIRGINIA ST HSG DEV AUTH				1.B FE	101,123	103.993	103,993	100,000	100,460		(162)			1.950	1.777	AO	488	1,950	09/26/2017	10/01/2024
92812V-NW-2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	101,745	106.567	106,567	100,000	100,978		(189)			2.875	2.654	AO	719	2,875	09/26/2017	10/01/2030
928172-P7-4	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			2	1.B FE	124,998	107.420	134,275	125,000	124,998		2			3.000	3.000	FA	1,563	3,750	10/12/2016	08/01/2035
93613P-BS-6	WARRENSVILLE HEIGHTS OHIO CITY SCH DIST			2	1.F FE	201,200	101.839	203,678	200,000	200,715		(234)			3.000	2.868	MN	1,000	6,000	11/13/2019	11/01/2043
952718-G3-2	WEST FARGO N D			2	1.E FE	202,000	101.903	203,806	200,000	200,657		(476)			2.875	2.622	MN	958	5,750	01/22/2019	05/01/2028
956454-BA-9	WEST VLGS IMPT DIST FLA REV				1.C FE	267,560	102.548	271,752	265,000	265,581		(516)			3.015	2.808	FA	3,329	7,990	12/20/2017	02/01/2023
970701-3L-0	WILLISTON N D			2	1.E FE	111,100	102.220	112,442	110,000	110,365		(264)			3.000	2.744	MN	550	3,300	02/13/2019	05/01/2029
98267Y-CD-7	WYANDOTTE CNTY/KANS CITY KANS UNI GOVT P			2	1.E FE	198,128	108.279	216,558	200,000	198,478		100			3.375	3.450	FA	2,813	6,750	02/26/2018	08/01/2034
98322Q-NK-9	WYOMING CMNTY DEV AUTH HSG REV			2	1.B FE	219,220	107.539	231,209	215,000	217,216		(458)			3.250	2.999	JD	582	6,988	05/17/2017	12/01/2028
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						23,493,048	XXX	24,195,534	23,200,000	23,300,819		(56,149)			XXX	XXX	XXX	171,085	682,368	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, Commercial Mortgage-Backed Securities																					
3138LL-F2-6	FN AN7384 - CMBS/RMBS			4	1.A	256,353	106.509	261,749	245,753	254,103		(956)			2.880	2.365	MON	609	7,195	09/16/2019	12/01/2027
2799999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities						256,353	XXX	261,749	245,753	254,103		(956)			XXX	XXX	XXX	609	7,195	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																					
117534-AL-1	BRYAN OHIO CITY SCH DIST CTFS PARTN				1.E FE	40,006	101.115	40,446	40,000	40,000		(1)			3.250	3.250	JD	58	1,300	06/04/2014	12/15/2027
172253-CN-4	CINCINNATI OHIO CITY SCH DIST CTFS PARTN			2	1.E FE	104,082	108.628	108,628	100,000	101,467		(469)			3.375	2.854	JD	150	3,375	01/06/2016	12/15/2028
172724-AD-8	CIRCLEVILLE OHIO CITY SCH DIST CTFS PART			2	1.E FE	103,155	100.477	100,477	100,000	100,000					7.000	6.997	JD	583	7,000	02/03/2011	12/01/2026
18925P-ED-6	CLOVERLEAF OHIO LOC SCH DIST CTFS PARTN			2	1.E FE	55,433	100.532	55,293	55,000	55,013		(75)			3.500	3.358	MS	642	1,925	07/31/2015	03/01/2030
578305-GG-3	MAYFIELD OHIO CITY SCH DIST CTFS PARTN			2	1.C FE	109,302	100.327	110,360	110,000	109,497		36			3.500	3.545	MS	1,283	3,850	03/30/2015	09/01/2034
640546-AZ-0	NEOSHO CNTY KANS CMNTY COLLEGE CTFS PART			2	1.F FE	200,000	105.799	211,598	200,000	200,000					2.625	2.625	AO	1,108	5,250	06/03/2016	04/15/2030
641494-CM-9	NEVADA SYS HIGHER ED CTFS PARTN			2	1.D FE	196,174	106.820	213,640	200,000	197,338		215			3.000	3.150	JJ	3,000	6,000	01/13/2016	07/01/2032
771617-FH-5	ROCHESTER MINN INDPT SCH DIST NO 535 CTF			2	1.D FE	101,230	107.181	107,181	100,000	100,720		(128)			3.000	2.847	FA	1,250	3,000	08/10/2017	02/01/2031
790409-EB-8	ST JOHNS CNTY FLA SCH BRD CTFS PARTN			2	1.D FE	99,500	102.904	102,904	100,000	99,707		28			3.250	3.286	JJ	1,625	3,250	01/11/2013	07/01/2031
792075-MA-8	ST LUCIE CNTY FLA SCH BRD CTFS PARTN			2	1.E FE	100,000	103.404	103,404	100,000	100,000					3.125	3.125	JJ	1,563	3,125	02/25/2013	07/01/2026
93613P-AU-2	WARRENSVILLE HEIGHTS OHIO CITY SCH DIST			2	1.F FE	50,000	101.299	50,650	50,000	50,000					3.250	3.250	JD	135	1,625	12/20/2017	12/01/2036
971044-CH-3	WILLOUGHBY-EASTLAKE OHIO CITY SCH DIST L			2	1.C FE	144,855	104.125	150,981	145,000	144,883		12			3.125	3.133	MS	1,510	4,531	11/29/2017	03/01/2035
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						1,303,737	XXX	1,355,561	1,300,000	1,298,625		(383)			XXX	XXX	XXX	12,908	44,231	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						25,053,138	XXX	25,812,844	24,745,753	24,853,547		(57,488)			XXX	XXX	XXX	184,602	733,794	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
00206R-GQ-9	AT&T INC			1,2	2.B FE	154,475	112.627	152,046	135,000	152,785		(1,690)			4.300	2.450	FA	2,193	2,903	02/25/2021	02/15/2030

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
002824-BF-6	ABBOTT LABORATORIES			1,2	1.F FE	112,267	110.513	110,513	100,000	110,556		(1,711)			3.750	1.403	MN	323	3,750	03/17/2021	11/30/2026
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	109,244	106.089	106,089	100,000	108,134		(1,110)			3.600	0.946	MN	470	1,800	07/22/2021	05/14/2025
00507V-AP-4	ACTIVISION BLIZZARD INC			1,2	2.A FE	110,752	92.302	110,762	120,000	111,456		704			1.350	2.255	MS	477	1,374	03/26/2021	09/15/2030
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	89,339	100.275	90,248	90,000	89,389		51			2.050	2.139	MN	236	1,845	03/26/2021	05/15/2030
02079K-AD-9	ALPHABET INC			1,2	1.C FE	164,217	94.253	164,943	175,000	165,095		879			1.100	1.812	FA	727	963	02/25/2021	08/15/2030
023135-BS-4	AMAZON.COM INC			1,2	1.D FE	169,577	97.115	169,951	175,000	170,030		454			1.500	1.866	JD	204	2,625	02/25/2021	06/03/2030
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	34,985	101.063	35,372	35,000	34,985		1			2.690	2.695	MN	94	471	05/18/2021	05/25/2031
025816-CF-4	AMERICAN EXPRESS CO			2	1.G FE	107,670	105.967	105,967	100,000	107,349		(321)			3.125	1.359	MN	356	1,563	10/20/2021	05/20/2026
03027X-BC-3	AMERICAN TOWER CORP			1,2	2.C FE	107,263	96.524	106,177	110,000	107,458		195			2.100	2.404	JD	103	2,153	10/20/2021	06/15/2030
031162-CU-2	AMGEN INC			1,2	2.A FE	138,380	101.572	137,122	135,000	138,084		(296)			2.450	2.134	FA	1,194	1,654	02/25/2021	02/21/2030
032095-AK-7	AMPHENOL CORP			1,2	2.A FE	93,230	102.006	91,806	90,000	92,604		(626)			2.050	1.092	MS	615	923	03/26/2021	03/01/2025
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	112,416	109.533	109,533	100,000	111,841		(575)			3.500	1.926	JD	292	1,750	07/22/2021	06/01/2030
036752-AJ-2	ANTHEM INC			1,2	2.B FE	100,797	103.002	103,002	100,000	100,471		(152)			2.375	2.210	JJ	1,095	2,375	10/17/2019	01/15/2025
037833-AS-9	APPLE INC			1	1.B FE	91,693	105.766	95,189	90,000	90,454		(181)			3.450	3.225	MN	474	3,105	06/10/2014	05/06/2024
037833-AZ-3	APPLE INC			1	1.B FE	99,022	104.112	104,112	100,000	99,464		165			2.500	2.681	FA	986	2,500	04/01/2019	02/09/2025
037833-DM-9	APPLE INC			1,2	1.B FE	99,922	102.088	102,088	100,000	99,956		17			1.800	1.817	MS	550	1,800	12/18/2019	09/11/2024
053332-BA-9	AUTOZONE INC			1,2	2.B FE	46,772	94.139	47,069	50,000	46,950		178			1.650	2.405	JJ	380	413	05/26/2021	01/15/2031
05348E-BG-3	AVALONBAY COMMUNITIES INC			1,2	1.G FE	100,702	101.589	101,589	100,000	100,659		(43)			2.300	2.209	MS	767	1,150	05/26/2021	03/01/2030
053611-AM-1	AVERY DENNISON CORP			1,2	2.B FE	121,306	96.944	121,180	125,000	121,368		62			2.250	2.578	FA	1,039		10/20/2021	02/15/2032
05465D-AE-8	Axos Bank				1.G FE	249,000	99.742	248,357	249,000	249,000					1.650	1.650	N/A	68	4,108	02/27/2020	03/26/2025
05565Q-CS-5	BP CAPITAL MARKETS PLC		C	1	1.F FE	100,000	106.353	106,353	100,000	100,000					3.535	3.534	MN	560	3,535	12/10/2018	11/04/2024
06051G-HZ-5	BANK OF AMERICA CORP			1,2,5	1.F FE	230,290	100.302	225,680	225,000	229,841		(449)			2.496	2.205	FA	2,153	2,808	02/25/2021	02/13/2031
06051G-JP-5	BANK OF AMERICA CORP			1,2,5	1.F FE	90,559	101.248	91,123	90,000	90,506		(53)			2.651	2.578	MS	729	464	10/20/2021	03/11/2032
06406F-AD-5	BANK OF NEW YORK MELLON CORP			2	1.E FE	94,847	102.143	102,143	100,000	98,292		1,010			2.200	3.288	FA	825	2,200	06/07/2018	08/16/2023
06406R-AJ-6	BANK OF NEW YORK MELLON CORP				1.E FE	99,990	104.158	104,158	100,000	99,999		3			3.450	3.451	FA	1,342	3,450	12/10/2018	08/11/2023
06406R-AK-3	BANK OF NEW YORK MELLON CORP				1.E FE	100,830	100.958	100,958	100,000	100,198		(304)			1.950	1.639	FA	693	1,950	11/21/2019	08/23/2022
064159-4A-1	BANK OF NOVA SCOTIA		C	1	1.F FE	198,570	98.471	196,942	200,000	198,629		59			1.350	1.509	JD	53	1,350	10/20/2021	06/24/2026
06741V-NZ-1	BARCLAYS BANK PLC		C		1.F FE	200,000	99.597	199,195	200,000	200,000					1.218	1.217	MJSD	7	2,359	03/27/2017	03/30/2027
06746X-FE-8	BARCLAYS BANK PLC		C		1.F FE	200,000	100.527	201,053	200,000	200,000					1.551	1.551	MJSD	17	2,788	06/14/2018	06/29/2023
06747P-V4-8	BARCLAYS BANK PLC		C	2	1.F FE	200,000	99.364	198,728	200,000	200,000					2.500	2.500	JD	361	5,000	06/02/2020	06/05/2028
06747P-XX-2	BARCLAYS BANK PLC		C	2	1.F FE	200,000	96.676	193,351	200,000	200,000					2.000	2.000	JD	100	4,000	06/17/2020	12/22/2026
084664-CW-9	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	98,617	95.646	95,646	100,000	98,678		61			1.450	1.612	AO	306	725	07/23/2021	10/15/2030
097023-BJ-3	BOEING CO			1,2	2.C FE	93,856	101.814	101,814	100,000	96,762		962			2.500	3.592	MS	833	2,500	11/05/2018	03/01/2025
097023-BP-9	BOEING CO			1,2	2.C FE	98,151	102.647	102,647	100,000	98,892		275			2.600	2.908	AO	441	2,600	03/21/2019	10/30/2025
097023-BQ-7	BOEING CO			1,2	2.C FE	98,989	100.781	100,781	100,000	99,618		259			1.875	2.144	JD	83	1,875	07/10/2019	06/15/2023
10112R-BE-3	BOSTON PROPERTIES LP			1,2	2.A FE	102,559	99.212	99,212	100,000	102,466		(93)			2.550	2.273	AO	638	1,381	07/22/2021	04/01/2032
110122-DP-0	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	194,863	97.444	194,887	200,000	195,164		301			1.125	1.558	MN	300	1,406	10/20/2021	11/13/2027
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	101,972	106.160	106,160	100,000	100,935		(201)			3.400	3.163	JD	38	3,400	06/22/2016	06/27/2026
124857-AT-0	VIACOMCBS INC			1,2	2.B FE	97,866	106.538	95,884	90,000	96,944		(922)			3.375	1.977	FA	1,148	1,519	02/25/2021	02/15/2028
126650-DG-2	CVS HEALTH CORP			1,2	2.B FE	146,659	106.297	143,501	135,000	145,750		(908)			3.250	2.079	FA	1,658	2,194	07/23/2021	08/15/2029
14040H-BG-9	CAPITAL ONE FINANCIAL CORP			2	2.A FE	100,429	104.830	104,830	100,000	100,149		(44)			3.200	3.148	FA	1,298	3,200	02/25/2015	02/05/2025
14042R-NW-7	CAPITAL ONE NA			2	1.G FE	250,913	100.961	252,403	250,000	250,208		(345)			2.150	2.009	MS	1,717	5,375	11/12/2019	09/06/2022
149123-CH-2	CATERPILLAR INC			1,2	1.F FE	175,855	104.466	177,592	170,000	175,393		(461)			2.600	2.167	AO	1,007	4,420	03/26/2021	04/09/2030
14912H-RH-5	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	100,000	104.224	104,224	100,000	100,000					3.200	3.200	JJ	1,476	3,200	06/30/2014	07/15/2024
166764-AT-7	CHEVRON CORP			1,2	1.D FE	99,353	100.125	100,125	100,000	99,981		114			2.411	2.525	MS	790	2,411	02/26/2016	03/03/2022

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
172967-KX-8	CITIGROUP INC			2	1.G FE	202,268	100.679	201,358	200,000	200,259		(388)			1.601	1.431	MJSD	276	3,239	10/26/2016	09/01/2023
17298C-H2-7	CITIGROUP INC			2	1.G FE	200,000	100.897	201,793	200,000	200,000					3.000	2.997	JJ	2,517	6,000	07/29/2019	07/31/2031
17298C-K6-4	CITIGROUP INC			2	1.G FE	250,000	95.963	239,907	250,000	250,000					1.000	0.995	FA	854	2,500	08/26/2020	08/28/2025
1730T0-W3-9	CITIGROUP INC				1.G FE	99,750	99.269	99,269	100,000	99,927		27			1.176	1.204	FMAN	105	1,172	08/26/2014	08/27/2024
1730T3-BE-2	CITIGROUP INC			2	2.A FE	100,000	100.321	100,321	100,000	100,000					3.500	3.489	MN	301	3,375	06/02/2016	05/31/2036
191219-AW-4	COCA-COLA REFRESHMENTS USA LLC				1.F FE	134,840	123.316	123,316	100,000	115,416		(2,951)			7.000	3.451	AO	1,750	7,000	08/26/2014	10/01/2026
20030N-DG-3	COMCAST CORP			1,2	1.G FE	198,320	108.872	195,969	180,000	196,731		(1,590)			3.400	2.130	AO	1,530	6,120	02/25/2021	04/01/2030
20034D-JA-8	COMERICA BANK				1.G FE	257,850	103.225	258,063	250,000	254,880		(1,855)			2.500	1.717	JJ	2,743	6,250	05/19/2020	07/23/2024
21036P-BH-0	CONSTELLATION BRANDS INC			1,2	2.C FE	75,716	97.682	73,261	75,000	75,689		(27)			2.250	2.141	FA	727		07/30/2021	08/01/2031
22548Q-3E-3	CREDIT SUISSE AG (NASSAU BRANCH)		C		1.F FE	200,000	99.255	198,511	200,000	200,000					1.377	1.377	JAJO	589	2,891	04/11/2016	04/14/2026
22822V-AY-7	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	99,743	99.219	99,219	100,000	99,755		12			2.500	2.529	JJ	1,264		06/15/2021	07/15/2031
244199-BE-4	DEERE & CO			2	1.F FE	98,743	100.426	100,426	100,000	99,864		310			2.600	2.917	JD	166	2,600	03/27/2018	06/08/2022
24422E-RT-8	JOHN DEERE CAPITAL CORP				1.F FE	113,743	102.267	114,539	112,000	112,293		(266)			2.800	2.551	JJ	1,342	3,136	03/09/2016	01/27/2023
24424C-BT-7	JOHN DEERE CAPITAL CORP				1.F FE	200,000	100.935	201,870	200,000	200,000					2.750	2.749	AO	1,161	5,500	10/26/2015	10/15/2022
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	26,937	108.619	27,155	25,000	26,767		(170)			3.600	2.527	JJ	450	450	03/18/2021	07/01/2029
254672-XQ-6	Discover Bank				1.G FE	100,535	100.221	100,221	100,000	100,221		(54)			2.400	2.342	FA	947	2,400	02/22/2016	02/10/2026
254673-SJ-6	Discover Bank				1.G FE	100,000	100.000	100,000	100,000	100,000					3.350	3.348	FA	1,404	3,350	07/23/2018	08/01/2023
254687-FK-7	WALT DISNEY CO			1,2	1.G FE	100,265	101.656	101,656	100,000	100,151		(54)			1.750	1.682	FA	588	1,750	01/07/2020	08/30/2024
254687-FL-5	WALT DISNEY CO			1,2	1.G FE	99,865	99.497	99,497	100,000	99,891		14			2.000	2.015	MS	667	2,000	02/13/2020	09/01/2029
260543-DC-4	DOW CHEMICAL CO			1,2	2.B FE	100,667	98.309	98,309	100,000	100,639		(28)			2.100	2.019	MN	268	1,050	07/23/2021	11/15/2030
26441C-BL-8	DUKE ENERGY CORP			1,2	2.B FE	99,868	99.351	99,351	100,000	99,875		7			2.550	2.565	JD	113	1,310	06/07/2021	06/15/2031
29278N-AQ-6	ENERGY TRANSFER LP			1,2	2.C FE	106,664	106.000	106,000	100,000	106,261		(403)			3.750	2.880	MN	479	1,875	05/26/2021	05/15/2030
29278T-MX-5	EnerBank USA				1.A Z	250,000	99.999	249,997	250,000	250,000					1.750	1.750	MON	216	4,375	03/02/2020	02/17/2026
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	76,791	104.205	78,153	75,000	76,646		(145)			2.800	2.490	JJ	881	1,050	03/18/2021	01/31/2030
30231G-BN-1	EXXON MOBIL CORP			1,2	1.D FE	103,964	103.515	103,515	100,000	103,729		(235)			2.610	2.130	AO	551	1,305	05/26/2021	10/15/2030
31428X-BV-7	FEDEX CORP			1,2	2.B FE	100,712	105.657	105,657	100,000	100,558		(65)			3.100	3.015	FA	1,257	3,100	07/31/2019	08/05/2029
334342-CV-2	First National Bank of Syracuse			2	1.A Z	250,000	99.515	248,789	250,000	250,000					0.950	0.950	FMAN	221	2,375	08/21/2020	08/30/2027
345397-WF-6	FORD MOTOR CREDIT COMPANY LLC				3.A FE	209,100	101.841	203,682	200,000	201,216		(1,659)			4.250	3.381	MS	2,385	8,500	11/23/2016	09/20/2022
35137L-AH-8	FOX CORP			1,2	2.B FE	58,452	114.186	57,093	50,000	57,600		(852)			4.709	2.288	JJ	1,020	1,177	02/25/2021	01/25/2029
361448-BG-7	GATX CORP			1,2	2.B FE	71,519	94.972	71,229	75,000	71,771		253			1.900	2.414	JD	119	1,180	02/25/2021	06/01/2031
36962G-W7-5	GENERAL ELECTRIC CO				2.A FE	144,396	97.842	184,922	189,000	174,825		3,264			0.520	2.347	FMAN	156	1,072	12/14/2011	05/05/2026
36966R-7M-2	GENERAL ELECTRIC CO				2.A FE	100,000	102.043	102,043	100,000	100,000					4.250	4.247	MS	1,251	4,250	09/07/2010	09/15/2022
373334-KK-6	GEORGIA POWER CO			1,2	2.A FE	199,882	102.106	204,212	200,000	199,949		18			2.200	2.208	MS	1,296	4,400	12/16/2019	09/15/2024
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	159,198	105.378	158,066	150,000	158,861		(337)			2.950	1.692	MS	1,475		10/20/2021	03/01/2027
38141E-P4-5	GOLDMAN SACHS GROUP INC				1.F FE	100,000	100.852	100,852	100,000	100,000					5.000	5.000	MON	222	5,000	04/30/2012	05/15/2022
38147Q-BS-4	GOLDMAN SACHS GROUP INC				2.A FE	99,000	100.305	100,305	100,000	99,834		113			1.716	1.831	MJSD	67	1,664	10/15/2013	06/17/2023
38148T-MY-2	GOLDMAN SACHS GROUP INC			2	1.F FE	100,000	101.803	101,803	100,000	100,000					3.000	3.000	MON	133	3,000	05/31/2016	06/15/2025
42228L-AA-9	Healthcare Systems Federal Credit Union				1.A Z	257,920	101.691	252,193	248,000	252,197		(2,360)			3.300	2.316	MON	448	8,184	07/29/2019	10/12/2023
438516-BZ-8	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	49,038	99.436	49,718	50,000	49,113		75			1.950	2.182	JD	81	975	03/18/2021	06/01/2030
438516-CF-1	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	49,881	97.073	48,537	50,000	49,885		4			1.750	1.776	MS	328		08/02/2021	09/01/2031
44644A-AE-7	HUNTINGTON NATIONAL BANK			2	1.G FE	249,425	104.388	260,970	250,000	249,803		120			3.550	3.597	AO	2,095	8,875	10/02/2018	10/06/2023
459200-HG-9	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	199,185	100.757	201,515	200,000	200,002		(3)			1.875	1.873	FA	1,563	3,750	08/25/2016	08/01/2022
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	144,927	107.197	160,795	150,000	146,925		678			3.450	3.993	FA	1,898	5,175	12/03/2018	02/19/2026
46625H-JD-3	JPMORGAN CHASE & CO				1.F FE	252,500	100.000	249,999	250,000	250,088		(1,389)			4.500	3.926	JJ	4,906	11,250	03/20/2020	01/24/2022

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
46625H-JJ-0	JPMORGAN CHASE & CO				1.G FE	100,227	103.243	103,243	100,000	100,046		(29)			3.375	3.339	MN	563	3,375	06/01/2015	05/01/2023
46625H-MN-7	JPMORGAN CHASE & CO			2	1.F FE	148,904	107.664	161,496	150,000	149,385		164			3.900	4.026	JJ	2,698	5,850	12/03/2018	07/15/2025
46647P-BE-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	51,939	102.689	51,344	50,000	51,813		(126)			2.739	2.229	AO	289	685	05/26/2021	10/15/2030
49228X-AK-6	Valley Strong Credit Union				1.A Z	250,000	101.783	254,457	250,000	250,000					1.900	1.900	MON	26	4,750	12/09/2019	12/30/2022
494550-BL-9	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	102,400	101.311	101,311	100,000	100,147		(346)			3.950	3.591	MS	1,317	3,950	08/01/2014	09/01/2022
501044-CQ-2	KROGER CO			1,2	2.B FE	101,101	100.105	100,105	100,000	100,012		(307)			3.400	3.085	AO	718	3,400	04/16/2018	04/15/2022
501044-DP-3	KROGER CO			1,2	2.B FE	49,823	99.583	49,792	50,000	49,834		11			2.200	2.244	MN	183	550	05/26/2021	05/01/2030
534187-BE-8	LINCOLN NATIONAL CORP			1	2.A FE	199,538	106.230	212,461	200,000	199,828		59			3.350	3.379	MS	2,084	6,700	04/28/2016	03/09/2025
539439-AS-8	LLOYDS BANKING GROUP PLC		C		1.F FE	197,880	104.703	209,406	200,000	199,231		457			4.050	4.298	FA	3,038	8,100	11/29/2018	08/16/2023
53944V-AS-8	LLOYDS BANK PLC		C		1.E FE	200,472	100.923	201,846	200,000	200,104		(163)			2.250	2.165	FA	1,713	4,500	09/16/2019	08/14/2022
548661-DY-0	LOWE'S COMPANIES INC			1,2	2.A FE	129,527	95.177	128,488	135,000	129,960		433			1.700	2.169	AO	485	2,250	02/25/2021	10/15/2030
574599-BQ-8	MASCO CORP			1,2	2.B FE	73,082	95.890	71,918	75,000	73,225		143			2.000	2.289	FA	567	671	02/25/2021	02/15/2031
58013M-FQ-2	MCDONALD'S CORP			1,2	2.A FE	109,528	110.651	110,651	100,000	108,811		(717)			3.600	2.416	JJ	1,800	1,800	03/26/2021	07/01/2030
59013K-BV-7	Merrick Bank Corporation				1.A Z	200,000	100.000	200,000	200,000	200,000					2.200	2.200	MON	386	4,400	07/29/2019	07/31/2024
59156R-BM-9	METLIFE INC			1	1.G FE	100,850	105.214	105,214	100,000	100,329		(96)			3.000	2.890	MS	1,000	3,000	04/05/2016	03/01/2025
61690U-BB-5	Morgan Stanley Bank, N.A.				1.D FE	250,000	100.000	250,000	250,000	250,000					3.400	3.397	MN	1,258	8,500	10/31/2018	11/08/2022
61745E-G6-2	MORGAN STANLEY				1.F FE	100,000	105.444	105,444	100,000	100,000					7.390	7.378	MON	142	5,003	04/15/2011	04/25/2023
61746B-EC-6	MORGAN STANLEY			2	1.F FE	202,262	100.871	201,742	200,000	200,313		(386)			1.524	1.348	JAJO	576	3,202	12/13/2016	10/24/2023
61760A-RS-0	Morgan Stanley Private Bank, National As				1.D FE	250,000	100.000	250,000	250,000	250,000					3.550	3.548	MN	1,313	8,875	10/31/2018	11/08/2023
61760Q-HB-3	MORGAN STANLEY				2.A FE	100,000	100.597	100,597	100,000	100,000					1.676	1.672	FMAN	154	1,668	08/13/2015	08/28/2025
61765Q-P3-7	Morgan Stanley Bank, N.A.				1.E FE	100,000	100.000	100,000	100,000	100,000					1.000	0.994	N/A	1,597	1,000	05/18/2020	05/28/2025
61765Q-TR-0	Morgan Stanley Bank, N.A.				1.D FE	250,000	100.000	250,000	250,000	250,000					2.200	2.283	FMAN	512	5,500	08/14/2019	08/28/2026
636180-BL-4	NATIONAL FUEL GAS CO			1,2	2.C FE	99,728	102.370	102,370	100,000	99,962		36			3.750	3.784	MS	1,250	3,750	05/13/2014	03/01/2023
63743F-K7-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1.F FE	200,000	95.324	190,649	200,000	200,000					1.700	1.700	MON	151	3,400	03/09/2020	03/15/2027
63743F-UJ-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1.F FE	100,000	103.364	103,364	100,000	100,000					3.150	3.150	MON	140	3,150	09/02/2014	09/15/2024
63743F-VB-9	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1.F FE	100,291	104.417	104,417	100,000	100,133		(25)			3.500	3.470	MON	156	3,500	11/25/2014	11/15/2026
665772-CH-0	NORTHERN STATES POWER CO			1,2	1.E FE	96,720	100.178	100,178	100,000	99,478		823			2.150	3.004	FA	812	2,150	07/05/2018	08/15/2022
67066G-AN-4	NVIDIA CORP			1,2	1.G FE	147,764	99.572	149,358	150,000	147,806		42			2.000	2.172	JD	133	1,492	10/20/2021	06/15/2031
68389X-BL-8	ORACLE CORP			1,2	2.A FE	95,888	101.967	101,967	100,000	98,593		802			2.400	3.257	MS	707	2,400	06/20/2018	09/15/2023
693506-BQ-9	PPG INDUSTRIES INC			1,2	1.G FE	201,914	102.694	205,389	200,000	201,028		(387)			2.400	2.191	FA	1,813	4,800	09/19/2019	08/15/2024
717081-DH-3	PFIZER INC			1	1.F FE	99,780	103.291	103,291	100,000	99,936		45			3.000	3.046	JD	133	3,000	05/16/2018	06/15/2023
718172-BT-5	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	100,956	104.068	104,068	100,000	100,415		(97)			2.750	2.638	FA	963	2,750	02/23/2016	02/25/2026
718172-CA-5	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	97,097	100.924	100,924	100,000	99,531		732			2.375	3.136	FA	884	2,375	07/16/2018	08/17/2022
740189-AG-0	PRECISION CASTPARTS CORP			1,2	1.C FE	91,950	101.489	101,489	100,000	98,978		956			2.500	3.511	JJ	1,153	2,500	08/21/2013	01/15/2023
741503-AW-6	BOOKING HOLDINGS INC			1,2	1.G FE	101,334	106.444	106,444	100,000	100,459		(141)			3.650	3.486	MS	1,075	3,650	03/11/2015	03/15/2025
741503-AZ-9	BOOKING HOLDINGS INC			1,2	1.G FE	152,309	108.240	162,360	150,000	151,089		(233)			3.600	3.412	JD	450	5,400	05/24/2016	06/01/2026
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	98,687	100.504	100,504	100,000	98,790		103			2.250	2.412	AO	475	2,250	03/18/2021	04/15/2030
744448-CH-2	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	98,765	101.123	101,123	100,000	99,624		309			2.500	2.821	MS	736	2,500	02/19/2019	03/15/2023
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	101,308	102.001	102,001	100,000	101,201		(107)			2.450	2.281	JJ	1,130	1,225	03/18/2021	01/15/2030
74460W-AA-5	PUBLIC STORAGE			1,2	1.F FE	49,007	97.118	48,559	50,000	49,162		155			0.875	1.294	FA	165	250	03/17/2021	02/15/2026
747525-AE-3	QUALCOMM INC			1	1.F FE	196,800	100.973	201,945	200,000	199,629		958			3.000	3.491	MN	683	6,000	12/07/2018	05/20/2022
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	100,138	99.685	99,685	100,000	100,137		(1)			2.250	2.232	JJ	1,125		10/20/2021	07/01/2030
756109-AX-2	REALTY INCOME CORP			1,2	1.G FE	107,633	107.250	107,250	100,000	107,200		(433)			3.250	2.339	JJ	1,499	1,625	05/26/2021	01/15/2031
773903-AL-3	ROCKWELL AUTOMATION INC			1,2	1.F FE	89,803	97.181	87,463	90,000	89,810		7			1.750	1.774	FA	586		08/03/2021	08/15/2031

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
778296-AA-1	ROSS STORES INC			1,2	2.A FE	101,412	104.898	104,898	100,000	100,408		(154)			3.375	3.202	MS	994	3,375	10/30/2014	09/15/2024
78015K-7C-2	ROYAL BANK OF CANADA		C		1.F FE	100,648	102.703	102,703	100,000	100,376		(126)			2.250	2.112	MN	375	2,250	10/28/2019	11/01/2024
78016E-YH-4	ROYAL BANK OF CANADA		C	1	1.F FE	99,884	100.191	100,191	100,000	99,886		2			2.300	2.313	MN	396		10/26/2021	11/03/2031
78486Q-AD-3	SVB FINANCIAL GROUP			1	2.B FE	99,716	105.670	105,670	100,000	99,905		32			3.500	3.533	JJ	1,478	3,500	03/04/2015	01/29/2025
79466L-AJ-3	SALESFORCE.COM INC			1,2	1.F FE	75,923	99.182	74,386	75,000	75,882		(41)			1.950	1.812	JJ	687		07/08/2021	07/15/2031
822582-CC-4	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	100,508	102.436	102,436	100,000	100,301		(104)			2.000	1.888	MN	300	2,000	12/18/2019	11/07/2024
844741-BF-4	SOUTHWEST AIRLINES CO			1,2	2.A FE	98,993	99.733	99,733	100,000	99,106		99			2.625	2.749	FA	1,028	2,625	11/10/2020	02/10/2030
863667-AF-8	STRYKER CORP			1,2	2.A FE	200,000	105.267	210,535	200,000	200,000					3.375	3.374	MN	863	6,750	04/29/2014	05/15/2024
88579Y-BH-3	3M CO			1,2	1.E FE	201,462	102.181	204,362	200,000	200,871		(275)			2.000	1.852	FA	1,522	4,000	01/16/2020	02/14/2025
89235M-KF-7	Toyota Financial Savings Bank			2	1.E FE	250,000	99.709	249,273	250,000	250,000					0.650	0.650	FA	592	1,625	08/05/2020	08/21/2025
89236T-JK-2	TOYOTA MOTOR CREDIT CORP			1	1.E FE	99,956	98.356	98,356	100,000	99,961		5			1.125	1.134	JD	41	563	06/15/2021	06/18/2026
89788J-AA-7	TRUIST BANK			2	1.F FE	390,500	100.621	402,484	400,000	393,815		1,875			1.500	2.002	MS	1,850	6,000	03/18/2020	03/10/2025
90353E-AJ-2	USF Federal Credit Union				1.A Z	250,000	100.000	250,000	250,000	250,000					1.850	1.850	MON	405	4,625	12/19/2019	12/30/2022
907818-FH-6	UNION PACIFIC CORP			1,2	1.G FE	125,661	102.315	127,894	125,000	125,608		(53)			2.400	2.332	FA	1,217	1,500	03/17/2021	02/05/2030
907818-FU-7	UNION PACIFIC CORP			1,2	1.G FE	50,747	101.950	50,975	50,000	50,733		(14)			2.375	2.197	MN	135	594	10/20/2021	05/20/2031
911312-BC-9	UNITED PARCEL SERVICE INC			1,2	1.G FE	97,858	100.597	100,597	100,000	99,791		555			2.350	2.918	MN	294	2,350	05/16/2018	05/16/2022
91159H-HK-9	US BANCORP			2	1.F FE	148,515	106.097	159,145	150,000	149,275		261			3.600	3.791	MS	1,650	5,400	12/12/2018	09/11/2024
91159H-JA-9	US BANCORP			2	1.E FE	47,070	94.199	47,099	50,000	47,129		59			1.375	2.112	JJ	304		10/20/2021	07/22/2030
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	224,576	99.350	223,538	225,000	224,591		15			2.000	2.024	MN	575	4,000	10/20/2021	05/15/2030
91913Y-BB-5	VALERO ENERGY CORP			1,2	2.B FE	75,241	99.914	74,936	75,000	75,211		(29)			2.150	2.096	MS	475	1,635	02/25/2021	09/15/2027
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	134,059	105.649	132,061	125,000	133,273		(786)			3.150	2.239	MS	1,083	3,938	02/25/2021	03/22/2030
949495-AT-2	Wells Fargo National Bank West				1.E FE	250,000	99.892	249,731	250,000	250,000					1.900	1.900	MON	39	4,750	01/23/2020	01/30/2023
94974B-GL-8	WELLS FARGO & CO				1.G FE	214,942	111.465	222,929	200,000	208,216		(1,318)			4.300	3.481	JJ	3,798	8,600	06/20/2016	07/22/2027
95000N-2H-1	WELLS FARGO & CO				2.A FE	200,000	98.756	197,512	200,000	200,000					1.158	1.158	FMAN	283	2,347	05/12/2017	05/17/2027
961214-DQ-3	WESTPAC BANKING CORP		C		1.D FE	97,371	101.022	101,022	100,000	99,666		672			2.500	3.194	JD	21	2,500	06/07/2018	06/28/2022
3299999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						21,610,300	XXX	21,843,332	21,493,000	21,608,115		(11,354)			XXX	XXX	XXX	133,061	470,777	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
12598L-AC-0	CNH 2021-C A3 - ABS			4	1.A FE	199,977	98.934	197,869	200,000	199,978		1			0.810	0.816	MON	72	216	10/19/2021	12/15/2026
14041N-FY-2	CAPITAL ONE MULTI TR A B S SER 2021 3 CL			4	1.A FE	224,969	99.583	224,062	225,000	224,970		1			1.040	1.045	MON	202		11/18/2021	11/16/2026
14044C-AC-6	COPAR 2021-1 A3 - ABS			4	1.A FE	199,996	99.250	198,501	200,000	199,996		–			0.770	0.772	MON	68	205	10/19/2021	09/15/2026
254683-BZ-7	DCENT 2017-4 A - ABS			4	1.A FE	417,031	103.361	413,443	400,000	415,824		(1,207)			2.530	0.787	MON	450	1,687	10/26/2021	10/15/2026
47788U-AC-6	JDOT 2021 A3 - ABS			4	1.A FE	199,962	98.780	197,560	200,000	199,974		12			0.360	0.367	MON	32	550	03/02/2021	09/15/2025
92348K-AD-5	VZMT 2021-2 A - RMBS			4	1.A FE	199,971	99.241	198,482	200,000	199,972		1			0.990	1.000	MON	61	253	10/28/2021	04/20/2028
3599999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						1,441,906	XXX	1,429,918	1,425,000	1,440,714		(1,192)			XXX	XXX	XXX	884	2,911	XXX	XXX
3899999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						23,052,206	XXX	23,273,249	22,918,000	23,048,829		(12,547)			XXX	XXX	XXX	133,945	473,688	XXX	XXX
SVO Identified Funds, Exchange Traded Funds – as Identified by the SVO																					
464288-28-1	ISHARES:JPM USD EM BD				3.C Z	1,703,266	109.100	1,699,778		1,699,778	(3,488)						N/A		5,726	12/14/2021	
78468R-62-2	SPDR BBG HIGH YIELD BD				4.B Z	1,779,212	108.550	1,789,555		1,789,555	10,343						N/A		6,370	12/14/2021	
6099999 – SVO Identified Funds, Exchange Traded Funds – as Identified by the SVO						3,482,478	XXX	3,489,333		3,489,333	6,855				XXX	XXX	XXX		12,097	XXX	XXX
7699999 – Subtotals – Issuer Obligations						65,502,368	XXX	67,326,135	65,218,000	65,318,248		(65,792)			XXX	XXX	XXX	427,456	1,670,652	XXX	XXX
7799999 – Subtotals – Residential Mortgage-Backed Securities						21,536	XXX	23,358	22,053	21,528		(60)			XXX	XXX	XXX	55	683	XXX	XXX
7899999 – Subtotals – Commercial Mortgage-Backed Securities						256,353	XXX	261,749	245,753	254,103		(956)			XXX	XXX	XXX	609	7,195	XXX	XXX
7999999 – Subtotals – Other Loan-Backed and Structured Securities						2,745,643	XXX	2,785,479	2,725,000	2,739,339		(1,575)			XXX	XXX	XXX	13,792	47,142	XXX	XXX
8099999 – Subtotals – SVO Identified Funds						3,482,478	XXX	3,489,333		3,489,333	6,855				XXX	XXX	XXX		12,097	XXX	XXX
8399999 – Subtotals – Total Bonds						72,008,378	XXX	73,886,054	68,210,806	71,822,551	6,855	(68,383)			XXX	XXX	XXX	441,912	1,737,769	XXX	XXX

SCHEDULE D - PART 1

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

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

Line Number							
1A	1A $7,905,444	1B $6,784,254	1C $11,423,561	1D $10,852,847	1E $8,216,509	1F $11,282,896	1G $5,696,245
1B	2A $3,373,712	2B $1,762,932	2C $833,602				
1C	3A $201,216	3B $	3C $1,699,778				
1D	4A $	4B $1,789,555	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
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00206R-10-2	AT&T ORD			55.000	1,353	24.600	1,353	1,932		114		(229)		(229)		11/28/2017	XXX
002824-10-0	ABBOTT LABORATORIES ORD			834.000	117,377	140.740	117,377	102,949		970		14,428		14,428		12/22/2021	XXX
00287Y-10-9	ABBVIE ORD			1,733.000	234,648	135.400	234,648	186,560		5,533		48,088		48,088		12/22/2021	XXX
007903-10-7	ADVANCED MICRO DEVICES ORD			151.000	21,729	143.900	21,729	14,002				7,727		7,727		02/10/2021	XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			240.000	73,022	304.260	73,022	61,114	360	1,080		11,908		11,908		02/09/2021	XXX
018820-10-0	ALLIANZ 10 UNSPON ADR REP ORD		C	205.000	4,840	23.610	4,840	4,522				318		318		09/21/2021	XXX
02079K-10-7	ALPHABET CL C ORD			85.000	245,955	2,893.590	245,955	179,842				66,113		66,113		07/07/2021	XXX
02079K-30-5	ALPHABET CL A ORD			13.000	37,662	2,897.040	37,662	27,155				10,507		10,507		02/05/2021	XXX
023135-10-6	AMAZON COM ORD			96.000	320,097	3,334.340	320,097	318,300				1,796		1,796		12/22/2021	XXX
023608-10-2	AMEREN ORD			8.000	712	89.010	712	594		18		118		118		02/05/2021	XXX
025537-10-1	AMERICAN ELECTRIC POWER ORD			783.000	69,679	88.990	69,679	64,399		1,710		5,281		5,281		10/19/2021	XXX
03027X-10-0	AMERICAN TOWER REIT			28.000	8,190	292.500	8,190	6,524	39	107		1,666		1,666		02/05/2021	XXX
030420-10-3	AMERICAN WATER WORKS ORD			286.000	54,014	188.860	54,014	47,785		430		6,229		6,229		09/21/2021	XXX
03073E-10-5	AMERISOURCEBERGEN ORD			307.000	40,797	132.890	40,797	35,721		276		5,076		5,076		06/23/2021	XXX
03076C-10-6	AMERIPRISE FINANCE ORD			270.000	81,448	301.660	81,448	58,148		1,196		23,300		23,300		02/09/2021	XXX
031162-10-0	AMGEN ORD			93.000	20,922	224.970	20,922	19,364		164		1,559		1,559		10/19/2021	XXX
036752-10-3	ANTHEM ORD			48.000	22,250	463.540	22,250	15,217		190		7,033		7,033		12/22/2021	XXX
037833-10-0	APPLE ORD			4,649.000	825,523	177.570	825,523	21,485		4,481		208,647		208,647		02/11/2008	XXX
038222-10-5	APPLIED MATERIAL ORD			604.000	95,045	157.360	95,045	24,106		564		42,656		42,656		12/22/2021	XXX
039483-10-2	ARCHER DANIELS MIDLAND ORD			201.000	13,586	67.590	13,586	7,901		703		3,439		3,439		12/22/2021	XXX
053484-10-1	AVALONBAY COMMUNITIES REIT ORD			30.000	7,578	252.590	7,578	5,167	48	143		2,411		2,411		02/05/2021	XXX
05523R-10-7	BAE SYSTEMS ADR		C	665.000	19,807	29.785	19,807	18,424		706		1,383		1,383		09/21/2021	XXX
05534B-76-0	BCE ORD		C	2,071.000	107,775	52.040	107,775	94,680	1,812	2,305		13,095		13,095		10/19/2021	XXX
05565A-20-2	BNP PARIBAS ADR		C	944.000	32,842	34.790	32,842	27,270		858		5,572		5,572		09/21/2021	XXX
060505-10-4	BANK OF AMERICA ORD			3,103.000	138,052	44.490	138,052	102,103		2,420		35,950		35,950		02/09/2021	XXX
070830-10-4	BATH AND BODY WORKS ORD			139.000	9,701	69.790	9,701	9,534				167		167		12/22/2021	XXX
075887-10-9	BECTON DICKINSON ORD			256.000	64,379	251.480	64,379	11,533		840		337		337		12/22/2021	XXX
086516-10-1	BEST BUY ORD					101.370			175							02/09/2021	XXX
09062X-10-3	BIOGEN ORD			36.000	8,637	239.920	8,637	8,423				912		912		05/21/2019	XXX
09247X-10-1	BLACKROCK ORD			69.000	63,174	915.560	63,174	50,325		1,140		12,848		12,848		02/09/2021	XXX
09857L-10-8	BOOKING HOLDINGS ORD			8.000	19,194	2,399.230	19,194	17,068				2,126		2,126		02/10/2021	XXX
110122-10-8	BRISTOL MYERS SQUIBB ORD			941.000	58,671	62.350	58,671	57,605		266		1,066		1,066		12/22/2021	XXX
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD		C	268.000	10,026	37.410	10,026	9,437	200	(1)		589		589		11/11/2021	XXX
111190-10-4	BRITVIC ADR		C	765.000	19,546	25.550	19,546	18,204	360	69		1,342		1,342		10/11/2021	XXX
11135F-10-1	BROADCOM ORD			180.000	119,774	665.410	119,774	42,426		2,682		40,961		40,961		04/04/2018	XXX
12503M-10-8	CBOE GLOBAL MARKETS ORD			56.000	7,302	130.400	7,302	5,095		97		2,207		2,207		12/22/2021	XXX
125523-10-0	CIGNA ORD			247.000	56,719	229.630	56,719	38,283		1,019		5,298		5,298		05/21/2019	XXX
12572Q-10-5	CME GROUP CL A ORD			45.000	10,281	228.460	10,281	8,613	146	162		1,668		1,668		02/05/2021	XXX
125896-10-0	CMS ENERGY ORD			71.000	4,619	65.050	4,619	4,080		93		539		539		02/05/2021	XXX
126650-10-0	CVS HEALTH ORD			200.000	20,632	103.160	20,632	10,699		400		6,972		6,972		05/21/2019	XXX
136069-10-1	CANADIAN IMPERIAL BANK COMMERCE ORD		C	408.000	47,556	116.560	47,556	38,137	657	1,106		8,175		8,175		10/19/2021	XXX
14149Y-10-8	CARDINAL HEALTH ORD			50.000	2,575	51.490	2,575	3,365	25	98		(1,478)		(1,478)		09/18/2017	XXX
148806-10-2	CATALENT ORD			6.000	768	128.030	768	748				21		21		12/22/2021	XXX
149123-10-1	CATERPILLAR ORD			197.000	40,728	206.740	40,728	26,443		843		4,870		4,870		02/10/2020	XXX
15135B-10-1	CENTENE ORD			48.000	3,955	82.400	3,955	2,827				1,128		1,128		02/05/2021	XXX
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			1.000	652	651.970	652	618				34		34		02/05/2021	XXX
166764-10-0	CHEVRON ORD			1,661.000	194,918	117.350	194,918	173,917		5,327		30,659		30,659		10/19/2021	XXX
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			11.000	19,231	1,748.250	19,231	16,907				2,324		2,324		02/10/2021	XXX
17275R-10-2	CISCO SYSTEMS ORD			798.000	50,569	63.370	50,569	32,844		1,274		14,859		14,859		04/21/2020	XXX
172908-10-5	CINTAS ORD			33.000	14,625	443.170	14,625	11,487		112		3,138		3,138		02/10/2021	XXX

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
172967-42-4	CITIGROUP ORD			199.000	12,018	60.390	12,018	10,713		1,319		739		739		01/24/2017	XXX
189054-10-9	CLOROX ORD			14.000	2,441	174.360	2,441	2,391				50		50		12/22/2021	XXX
191216-10-0	COCA-COLA ORD			533.000	31,559	59.210	31,559	27,824		518		2,693		2,693		10/19/2021	XXX
204280-30-9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR		C	2,136.000	30,011	14.050	30,011	24,969		305		5,042		5,042		09/21/2021	XXX
205887-10-2	CONAGRA BRANDS ORD			747.000	25,510	34.150	25,510	25,899				(389)		(389)		12/17/2021	XXX
209115-10-4	CONSOLIDATED EDISON ORD			66.000	5,631	85.320	5,631	4,720		205		911		911		02/05/2021	XXX
22160K-10-5	COSTCO WHOLESALE ORD			101.000	57,338	567.700	57,338	31,332		353		19,110		19,110		12/22/2021	XXX
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD			573.000	119,608	208.740	119,608	94,138		2,339		25,470		25,470		11/11/2021	XXX
231021-10-6	CUMMINS ORD			151.000	32,939	218.140	32,939	17,996		840		(1,337)		(1,337)		12/22/2021	XXX
23331A-10-9	D R HORTON ORD			593.000	64,311	108.450	64,311	22,805		489		23,441		23,441		04/21/2020	XXX
233331-10-7	DTE ENERGY ORD			86.000	10,280	119.540	10,280	8,907	76	71		1,373		1,373		02/05/2021	XXX
23341C-10-3	DNB BK ASA SPONSORED ADR		C	934.000	21,435	22.950	21,435	20,328		714		1,107		1,107		09/21/2021	XXX
23345M-10-7	DT MIDSTREAM ORD			42.000	2,015	47.980	2,015	1,525	26	25		490		490		02/05/2021	XXX
251566-10-5	DEUTSCHE TELEKOM ORD		C	619.000	11,458	18.510	11,458	11,634		285		(177)		(177)		09/21/2021	XXX
25157Y-20-2	DEUTSCHE POST ADR		C	316.000	20,249	64.080	20,249	17,841		265		2,408		2,408		09/21/2021	XXX
252131-10-7	DEXCOM ORD			21.000	11,276	536.950	11,276	8,632				2,644		2,644		02/05/2021	XXX
253868-10-3	DIGITAL REALTY REIT ORD			188.000	33,252	176.870	33,252	25,369	218	477		7,882		7,882		10/19/2021	XXX
25746U-10-9	DOMINION ENERGY ORD			862.000	67,719	78.560	67,719	64,127		1,537		3,592		3,592		10/19/2021	XXX
260003-10-8	DOVER ORD			260.000	47,216	181.600	47,216	31,341		517		15,875		15,875		02/09/2021	XXX
26441C-20-4	DUKE ENERGY ORD			829.000	86,962	104.900	86,962	79,114		2,598		7,848		7,848		10/19/2021	XXX
277432-10-0	EASTMAN CHEMICAL ORD			290.000	35,064	120.910	35,064	32,095	220	600		2,969		2,969		02/16/2021	XXX
28176E-10-8	EDWARDS LIFESCIENCES ORD			49.000	6,348	129.550	6,348	4,598				1,750		1,750		12/22/2021	XXX
285512-10-9	ELECTRONIC ARTS ORD			156.000	20,576	131.900	20,576	19,142		104		(1,789)		(1,789)		12/22/2021	XXX
291011-10-4	EMERSON ELECTRIC ORD			664.000	61,732	92.970	61,732	30,285		1,340		8,328		8,328		12/22/2021	XXX
29250N-10-5	ENBRIDGE ORD		C	1,525.000	59,597	39.080	59,597	58,432		2,142		1,165		1,165		10/19/2021	XXX
29364G-10-3	ENTERGY ORD			44.000	4,957	112.650	4,957	4,252		170		704		704		02/05/2021	XXX
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			144.000	13,032	90.500	13,032	9,356	87	260		3,676		3,676		02/05/2021	XXX
297178-10-5	ESSEX PROPERTY REIT ORD			166.000	58,470	352.230	58,470	43,029	347	1,041		15,441		15,441		02/09/2021	XXX
30034W-10-6	EVERGY ORD			34.000	2,333	68.610	2,333	1,867		74		466		466		02/05/2021	XXX
30040W-10-8	EVERSOURCE ENERGY ORD			51.000	4,640	90.980	4,640	4,478		123		162		162		02/05/2021	XXX
30225T-10-2	EXTRA SPACE STORAGE REIT ORD			368.000	83,437	226.730	83,437	52,956		1,284		30,481		30,481		12/13/2021	XXX
30231G-10-2	EXXON MOBIL ORD			3,065.000	187,547	61.190	187,547	182,717		9,495		49,453		49,453		10/19/2021	XXX
30303M-10-2	META PLATFORMS CL A ORD			589.000	198,110	336.350	198,110	160,305				37,805		37,805		12/22/2021	XXX
309627-10-7	FARMERS NATIONAL BANC ORD			100.000	1,855	18.550	1,855	335		47		1,520		1,520		06/29/2015	XXX
313747-20-6	FEDERAL REIT ORD			34.000	4,635	136.320	4,635	3,103	36	108		1,532		1,532		02/05/2021	XXX
31428X-10-6	FEDEX ORD			34.000	8,794	258.640	8,794	7,748		26		1,046		1,046		10/18/2021	XXX
316773-10-0	FIFTH THIRD BANCORP ORD			1,000.000	43,550	43.550	43,550	19,111	300	1,110		24,447		24,447		02/05/2021	XXX
35671D-85-7	FREEPORT MCMORAN ORD			819.000	34,177	41.730	34,177	10,253		184		12,866		12,866		07/27/2015	XXX
369550-10-8	GENERAL DYNAMICS ORD			290.000	60,456	208.470	60,456	46,905		1,035		13,552		13,552		02/09/2021	XXX
369604-30-1	GENERAL ELECTRIC ORD			272.000	25,696	94.470	25,696	25,318				378		378		12/22/2021	XXX
370334-10-4	GENERAL MILLS ORD			700.000	47,166	67.380	47,166	41,134		763		6,032		6,032		12/22/2021	XXX
375558-10-3	GILEAD SCIENCES ORD			394.000	28,608	72.610	28,608	26,215		914		3,422		3,422		12/22/2021	XXX
38141G-10-4	GOLDMAN SACHS GROUP ORD			90.000	34,430	382.550	34,430	33,742		360		687		687		07/26/2021	XXX
384802-10-4	WW GRAINGER ORD			101.000	52,342	518.240	52,342	21,186		869		11,009		11,009		12/22/2021	XXX
40412C-10-1	HCA HEALTHCARE ORD			107.000	27,490	256.920	27,490	18,767		205		8,724		8,724		02/10/2021	XXX
410345-10-2	HANESBRANDS ORD			495.000	8,276	16.720	8,276	11,389		297		1,059		1,059		01/24/2017	XXX
42250P-10-3	HEALTHPEAK PROPERTIES ORD			267.000	9,636	36.090	9,636	8,176		313		1,460		1,460		12/22/2021	XXX
427866-10-8	HERSHEY FOODS ORD			202.000	39,081	193.470	39,081	34,406		533		4,675		4,675		12/22/2021	XXX
436106-10-8	HOLLYFRONTIER ORD			238.000	7,802	32.780	7,802	6,448		83		1,649		1,649		08/12/2020	XXX
437076-10-2	HOME DEPOT ORD			240.000	99,602	415.010	99,602	66,743		1,584		32,859		32,859		02/09/2021	XXX
438516-10-6	HONEYWELL INTERNATIONAL ORD			304.000	63,387	208.510	63,387	17,117		1,211		(1,230)		(1,230)		12/22/2021	XXX

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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
443510-60-7	HUBBELL ORD			200.000	41,580	207.900	41,580	32,655		798		8,925		8,925		02/09/2021	XXX
444859-10-2	HUMANA ORD			23.000	10,669	463.860	10,669	9,185	16	36		1,484		1,484		12/22/2021	XXX
446150-10-4	HUNTINGTON BANCSHARES ORD			8,307.000	128,094	15.420	128,094	40,619	1,288	4,315		19,414		19,414		10/19/2021	XXX
450737-10-1	IBERDROLA ADR		C	383.000	18,081	47.210	18,081	16,778				1,303		1,303		10/18/2021	XXX
458140-10-0	INTEL ORD			897.000	46,196	51.500	46,196	31,496		1,630		1,507		1,507		09/29/2000	XXX
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			22.000	3,009	136.770	3,009	2,512		29		497		497		02/05/2021	XXX
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			114.000	15,237	133.660	15,237	11,669		187		3,568		3,568		01/09/2019	XXX
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			1,166.000	43,667	37.450	43,667	32,573		1,081		11,094		11,094		03/30/2021	XXX
461202-10-3	INTUIT ORD			94.000	60,463	643.220	60,463	37,447		175		23,016		23,016		02/23/2021	XXX
46120E-60-2	INTUITIVE SURGICAL ORD			133.000	47,787	359.300	47,787	34,971				12,816		12,816		12/22/2021	XXX
46266C-10-5	IQVIA HOLDINGS ORD			8.000	2,257	282.140	2,257	2,214				43		43		12/22/2021	XXX
46625H-10-0	JPMORGAN CHASE ORD			790.000	125,097	158.350	125,097	109,979		2,212		15,117		15,117		02/09/2021	XXX
478160-10-4	JOHNSON & JOHNSON ORD			677.000	115,814	171.070	115,814	53,250		2,468		7,560		7,560		12/22/2021	XXX
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD			398.000	82,191	206.510	82,191	40,931				29,619		29,619		06/10/2020	XXX
494368-10-3	KIMBERLY CLARK ORD			367.000	52,452	142.920	52,452	46,656	418	795		3,057		3,057		11/11/2021	XXX
532457-10-8	ELI LILLY ORD			560.000	154,683	276.220	154,683	116,589		1,637		38,094		38,094		12/22/2021	XXX
539830-10-9	LOCKHEED MARTIN ORD			184.000	65,395	355.410	65,395	62,859		1,350		2,536		2,536		11/08/2021	XXX
550021-10-9	LULULEMON ATHLETICA ORD		C	48.000	18,790	391.450	18,790	16,482				2,307		2,307		02/10/2021	XXX
56585A-10-2	MARATHON PETROLEUM ORD			466.000	29,819	63.990	29,819	3,612		1,081		17,267		17,267		07/07/2011	XXX
571748-10-2	MARSH & MCLENNAN ORD			360.000	62,575	173.820	62,575	40,947		553		21,628		21,628		02/09/2021	XXX
57636Q-10-4	MASTERCARD CL A ORD			76.000	27,308	359.320	27,308	25,358		100		1,951		1,951		02/10/2021	XXX
580135-10-1	MCDONALD'S ORD			239.000	64,069	268.070	64,069	51,057		1,255		13,012		13,012		02/09/2021	XXX
58155Q-10-3	MCKESSON ORD			100.000	24,857	248.570	24,857	14,266	47	173		7,465		7,465		11/09/2016	XXX
58933Y-10-5	MERCK & CO. INC.			1,637.000	125,460	76.640	125,460	123,506	1,574	1,183		1,954		1,954		12/22/2021	XXX
59156R-10-8	METLIFE ORD			567.000	35,432	62.490	35,432	24,236		1,274		12,175		12,175		08/24/2015	XXX
59410T-10-6	MICHELIN COMPAGNIE GENERALE DES ADR		C	531.000	17,411	32.790	17,411	15,487		142		1,925		1,925		09/21/2021	XXX
594918-10-4	MICROSOFT ORD			1,405.000	472,530	336.320	472,530	340,928		3,187		131,601		131,601		06/25/2021	XXX
595112-10-3	MICRON TECHNOLOGY ORD			306.000	28,504	93.150	28,504	12,562	31	30		5,423		5,423		12/22/2021	XXX
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			54.000	12,390	229.440	12,390	7,275		166		5,114		5,114		02/05/2021	XXX
60770K-10-7	MODERNA ORD			37.000	9,397	253.980	9,397	9,301				97		97		12/22/2021	XXX
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			530.000	35,144	66.310	35,144	32,096	186	352		3,049		3,049		04/30/2021	XXX
617446-44-8	MORGAN STANLEY ORD			680.000	66,749	98.160	66,749	50,746		1,190		16,003		16,003		02/09/2021	XXX
620076-30-7	MOTOROLA SOLUTIONS ORD			180.000	48,906	271.700	48,906	32,806	142	383		16,100		16,100		02/09/2021	XXX
626188-10-6	MUENCHENER RE GROUP ADR		C	599.000	17,790	29.700	17,790	16,912		351		879		879		09/21/2021	XXX
629334-10-3	NN GROUP NV UNSPONSORED NETHERLA ADR		C	1,240.000	33,629	27.120	33,629	28,357		1,038		5,272		5,272		09/21/2021	XXX
631103-10-8	NASDAQ ORD			350.000	73,504	210.010	73,504	50,259		739		23,244		23,244		02/09/2021	XXX
636274-40-9	NATIONAL GRID ADR REP 5 ORD		C	1,033.000	74,469	72.090	74,469	61,237	1,195	1,655		13,232		13,232		10/19/2021	XXX
641069-40-6	NESTLE ADR		C	232.000	32,566	140.370	32,566	26,823		326		5,743		5,743		09/21/2021	XXX
64110L-10-6	NETFLIX ORD			96.000	57,834	602.440	57,834	53,286				4,548		4,548		02/10/2021	XXX
65339F-10-1	NEXTERA ENERGY ORD			1,025.000	95,694	93.360	95,694	86,124		1,577		9,570		9,570		12/22/2021	XXX
654106-10-3	NIKE CL B ORD			129.000	21,500	166.670	21,500	18,243		146		3,257		3,257		02/10/2021	XXX
654624-10-5	NIPPON TELEGRPH SPON ADR REP ORD		C	902.000	24,724	27.410	24,724	24,748		606		(24)		(24)		09/21/2021	XXX
65473P-10-5	NISOURCE ORD			60.000	1,657	27.610	1,657	1,369		53		288		288		02/05/2021	XXX
670346-10-5	NUCOR ORD			501.000	57,189	114.150	57,189	16,759	251	1,387		30,481		30,481		12/22/2021	XXX
67066G-10-4	NVIDIA ORD			714.000	209,809	293.850	209,809	28,612		114		116,269		116,269		12/22/2021	XXX
68902V-10-7	OTIS WORLDWIDE ORD			25.000	2,177	87.070	2,177	1,599		23		578		578		02/05/2021	XXX
69351T-10-6	PPL ORD			1,325.000	39,830	30.060	39,830	37,236	550	1,169		2,594		2,594		10/19/2021	XXX
701094-10-4	PARKER HANNIFIN ORD			108.000	34,357	318.120	34,357	33,335		222		1,022		1,022		07/02/2021	XXX
704326-10-7	PAYCHEX ORD			478.000	65,247	136.500	65,247	5,217		1,554		20,707		20,707		12/02/1996	XXX
713448-10-8	PEPSICO ORD			375.000	65,141	173.710	65,141	54,341	691	809		10,800		10,800		10/19/2021	XXX

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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
717081-10-3	PFIZER ORD			1,275.000	75,289	59.050	75,289	51,052		1,069		24,236		24,236		12/22/2021	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			1,136.000	107,920	95.000	107,920	99,708	1,420	3,358		8,212		8,212		10/19/2021	XXX
718546-10-4	PHILLIPS 66 ORD			100.000	7,246	72.460	7,246	6,371		362		252		252		10/25/2013	XXX
739239-10-1	POWER ORD		C	689.000	22,792	33.080	22,792	22,314	341	332		478		478		09/21/2021	XXX
74144T-10-8	T ROWE PRICE GROUP ORD			281.000	55,256	196.640	55,256	28,159		2,057		12,715		12,715		04/21/2020	XXX
742718-10-9	PROCTER & GAMBLE ORD			693.000	113,361	163.580	113,361	89,198		1,808		24,162		24,162		02/09/2021	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			1,012.000	67,531	66.730	67,531	62,344		971		5,187		5,187		10/19/2021	XXX
74460D-10-9	PUBLIC STORAGE REIT ORD			32.000	11,986	374.560	11,986	7,339		256		4,647		4,647		02/05/2021	XXX
747525-10-3	QUALCOMM ORD			240.000	43,889	182.870	43,889	35,236		646		8,653		8,653		02/09/2021	XXX
74834L-10-0	QUEST DIAGNOSTICS ORD			10.000	1,730	173.010	1,730	1,678				52		52		12/22/2021	XXX
751212-10-1	RALPH LAUREN CL A ORD			68.000	8,082	118.860	8,082	5,912	47	94		1,028		1,028		11/13/2017	XXX
756109-10-4	REALTY INCOME REIT ORD			233.000	16,680	71.590	16,680	14,657	57	952		2,023		2,023		12/22/2021	XXX
75886F-10-7	REGENERON PHARMACEUTICALS ORD			11.000	6,947	631.520	6,947	5,844				1,102		1,102		12/22/2021	XXX
7591EP-10-0	REGIONS FINANCIAL ORD			1,178.000	25,680	21.800	25,680	24,563	200	208		1,118		1,118		10/19/2021	XXX
771049-10-3	ROBLOX CL A ORD			128.000	13,204	103.160	13,204	13,788				(584)		(584)		11/15/2021	XXX
771195-10-4	ROCHE HOLDINGS ADR		C	588.000	30,394	51.690	30,394	22,465		248		4,596		4,596		09/21/2021	XXX
776696-10-6	ROPER TECHNOLOGIES ORD			47.000	23,117	491.860	23,117	19,012		79		4,105		4,105		02/10/2021	XXX
78409V-10-4	S&P GLOBAL ORD			44.000	20,765	471.930	20,765	14,624		136		6,301		6,301		06/10/2020	XXX
78440X-80-4	SL GREEN RLTY REIT ORD			200.000	14,340	71.700	14,340	12,752	553	607		1,588		1,588		02/05/2021	XXX
79466L-30-2	SALESFORCE.COM ORD			130.000	33,037	254.130	33,037	30,832				2,205		2,205		02/10/2021	XXX
80105N-10-5	SANOFI ADR REP 1 1/2 ORD		C	412.000	20,641	50.100	20,641	20,022		427		620		620		09/21/2021	XXX
816851-10-9	SEMPRA ORD			4.000	529	132.280	529	505	4	13		24		24		02/05/2021	XXX
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			527.000	37,412	70.990	37,412	36,039		52		1,373		1,373		12/14/2021	XXX
81762P-10-2	SERVICENOW ORD			64.000	41,543	649.110	41,543	38,548				2,995		2,995		09/20/2021	XXX
826197-50-1	SIEMENS ADR		C	380.000	32,908	86.600	32,908	31,347		(5)		1,561		1,561		11/08/2021	XXX
82669G-10-4	SIGNATURE BANK ORD			3.000	970	323.470	970	961				9		9		12/22/2021	XXX
828806-10-9	SIMON PROP GRP REIT ORD			13.000	2,077	159.770	2,077	1,258		76		819		819		02/05/2021	XXX
83272W-10-6	SMURFIT KAPPA GROUP ADR		C	600.000	34,314	57.190	34,314	30,587		431		3,727		3,727		09/21/2021	XXX
83405K-10-2	SOFTBANK ADR		C	838.000	10,550	12.590	10,550	11,672		43		(1,122)		(1,122)		09/21/2021	XXX
83546A-20-3	SONIC HEALTHCARE ADR		C	783.000	26,340	33.640	26,340	21,567		352		4,774		4,774		09/21/2021	XXX
842587-10-7	SOUTHERN ORD			1,392.000	95,463	68.580	95,463	85,525		2,922		9,939		9,939		10/19/2021	XXX
844741-10-8	SOUTHWEST AIRLINES ORD			694.000	29,731	42.840	29,731	3,728				(2,616)		(2,616)		07/22/1997	XXX
863667-10-1	STRYKER ORD			197.000	52,682	267.420	52,682	35,662	137	496		4,409		4,409		04/21/2020	XXX
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD		C	142.000	17,084	120.310	17,084	16,277	70	68		807		807		10/18/2021	XXX
876030-10-7	TAPESTRY ORD			1,316.000	53,443	40.610	53,443	32,383		659		44,022		44,022		08/12/2020	XXX
87612E-10-6	TARGET ORD			314.000	72,672	231.440	72,672	61,400		992		11,272		11,272		02/09/2021	XXX
87807B-10-7	TC ENERGY ORD		C	1,230.000	57,244	46.540	57,244	55,308	965	1,520		1,936		1,936		10/19/2021	XXX
879360-10-5	TELEDYNE TECH ORD			45.000	19,660	436.890	19,660	17,473				2,187		2,187		02/10/2021	XXX
881575-40-1	TESCO ADR		C	1,899.000	22,731	11.970	22,731	21,479		176		1,252		1,252		10/11/2021	XXX
88160R-10-1	TESLA ORD			48.000	50,725	1,056.780	50,725	40,908				9,818		9,818		02/05/2021	XXX
882508-10-4	TEXAS INSTRUMENTS ORD			170.000	32,040	188.470	32,040	31,604		542		436		436		03/30/2021	XXX
88579Y-10-1	3M ORD			288.000	51,157	177.630	51,157	47,335		1,459		437		437		12/22/2021	XXX
889094-10-8	TOKIO MARINE HOLDINGS ADR REP 1 ORD		C	517.000	28,957	56.010	28,957	27,537		404		1,420		1,420		11/22/2021	XXX
89151E-10-9	TotalEnergies SE		C	2,480.000	122,661	49.460	122,661	112,846	1,855	3,270		13,536		13,536		12/15/2021	XXX
892331-30-7	TOYOTA MOTOR ADR REP 10 ORD		C	181.000	33,539	185.300	33,539	29,300		581		4,239		4,239		09/21/2021	XXX
89832Q-10-9	TRUIST FINANCIAL ORD			1,581.000	92,568	58.550	92,568	86,916		2,443		5,652		5,652		10/19/2021	XXX
902653-10-4	UDR REIT ORD			194.000	11,638	59.990	11,638	7,776		211		3,863		3,863		02/05/2021	XXX
902973-30-4	US BANCORP ORD			1,259.000	70,718	56.170	70,718	66,063	579	1,198		4,655		4,655		10/19/2021	XXX
904767-70-4	UNILEVER ADR REP 1 ORD		C	316.000	16,998	53.790	16,998	16,584		156		414		414		10/19/2021	XXX
911271-30-2	UNITED OVERSEAS BK SINGAPORE ADR		C	706.000	28,275	40.050	28,275	25,903		807		2,373		2,373		09/21/2021	XXX
911312-10-6	UNITED PARCEL SERVICE CL B ORD			230.000	49,298	214.340	49,298	38,099		938		11,200		11,200		02/09/2021	XXX

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		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
91324P-10-2	UNITEDHEALTH GRP ORD			533.000	267,641	502.140	267,641	84,473		2,600		70,069		70,069		11/18/2021	XXX
92276F-10-0	VENTAS REIT ORD			185.000	9,457	51.120	9,457	8,969	83	250		488		488		02/05/2021	XXX
92343V-10-4	VERIZON COMMUNICATIONS ORD			1,100.000	57,156	51.960	57,156	58,511		1,516		(2,882)		(2,882)		11/09/2021	XXX
92532F-10-0	VERTEX PHARMACEUTICALS ORD			46.000	10,102	219.600	10,102	10,015				87		87		12/22/2021	XXX
92826C-83-9	VISA CL A ORD			190.000	41,175	216.710	41,175	39,337		254		1,838		1,838		02/10/2021	XXX
92857W-30-8	VODAFONE GROUP ADR REP 10 ORD		C	4,367.000	65,199	14.930	65,199	66,547	2,246			(1,348)		(1,348)		10/19/2021	XXX
928854-10-8	VOLVO ADR		C	141.000	3,256	23.090	3,256	2,988				268		268		09/21/2021	XXX
92939U-10-6	WEC ENERGY GROUP ORD			10.000	971	97.070	971	868		27		102		102		02/05/2021	XXX
931142-10-3	WALMART ORD			505.000	73,068	144.690	73,068	42,228	275	1,095		294		294		12/22/2021	XXX
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			513.000	26,758	52.160	26,758	25,964		245		794		794		11/08/2021	XXX
94624Q-10-1	WAYNE SAVINGS BANCSHARES ORD			9,556.000	248,455	26.000	248,455	44,981		7,931		79,218		79,218		12/31/2020	XXX
95040Q-10-4	WELLTOWER ORD			225.000	19,298	85.770	19,298	14,407		549		4,892		4,892		02/05/2021	XXX
95082P-10-5	WESCO INTL ORD			99.000	13,027	131.590	13,027	5,004				8,721		8,721		08/12/2020	XXX
958102-10-5	WESTERN DIGITAL ORD			139.000	9,064	65.210	9,064	5,590				1,365		1,365		01/09/2019	XXX
962166-10-4	WEYERHAEUSER REIT			124.000	5,106	41.180	5,106	3,054		146		2,729		2,729		12/07/2005	XXX
969457-10-0	WILLIAMS ORD			922.000	24,009	26.040	24,009	22,856		622		(729)		(729)		11/11/2021	XXX
98389B-10-0	XCEL ENERGY ORD			143.000	9,680	67.695	9,680	9,073	65	196		607		607		02/05/2021	XXX
98978V-10-3	ZOETIS CL A ORD			99.000	24,159	244.030	24,159	13,963		163		7,774		7,774		06/10/2020	XXX
989825-10-4	ZURICH INSURANCE GROUP ADR		C	174.000	7,656	44.000	7,656	7,213		(23)		443		443		09/21/2021	XXX
G1151C-10-1	ACCENTURE CL A ORD		C	194.000	80,423	414.550	80,423	40,474		525		29,748		29,748		06/10/2020	XXX
G29183-10-3	EATON ORD		C	340.000	58,759	172.820	58,759	40,945		775		17,814		17,814		02/09/2021	XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		C	701.000	56,998	81.310	56,998	22,535	238	607		24,308		24,308		12/22/2021	XXX
G5960L-10-3	MEDTRONIC ORD		C			102.900			41							02/05/2021	XXX
H42097-10-7	UBS GROUP N ORD		C	790.000	14,117	17.870	14,117	12,244		163		1,873		1,873		09/21/2021	XXX
N07059-21-0	ASML HOLDING ADR REP ORD		C	56.000	44,584	796.140	44,584	31,766		188		12,818		12,818		02/10/2021	XXX
N3167Y-10-3	FERRARI ORD		C	87.000	22,517	258.820	22,517	18,093		53		4,424		4,424		02/10/2021	XXX
9099999 – Industrial and Miscellaneous (Unaffiliated) Publicly Traded					11,576,769	XXX	11,576,769	7,857,156	20,697	169,474		2,268,908		2,268,908		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Other																	
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI			1,633.000	163,300	100.000	163,300	163,300		3,264						05/11/2020	XXX
62989*-10-5	NAMIC INSURANCE COMPANY, INC.			200.000	69,554	347.770	69,554	10,000				6,610		6,610		12/31/2020	XXX
9199999 – Industrial and Miscellaneous (Unaffiliated) Other					232,854	XXX	232,854	173,300		3,264		6,610		6,610		XXX	XXX
Parent, Subsidiaries and Affiliates Other																	
86613#-10-4	SUMMIT IT SOLUTIONS INC.			425.000	810,043	1,905.983	810,043	465,461				190,865		190,865		12/31/2020	XXX
94605#-10-8	WAYNE INSURANCE AGENCY INC.			100.000	500	5.000	500	500								06/20/1972	XXX
9399999 – Parent, Subsidiaries and Affiliates Other					810,543	XXX	810,543	465,961				190,865		190,865		XXX	XXX
Mutual Funds																	
316092-85-7	FIDELITY MSCI REAL EST			16,616.000	576,908	34.720	576,908	441,796		13,492		135,111		135,111		02/09/2021	
464287-16-8	ISHARES:SEL DIV ETF			4,946.000	606,083	122.540	606,083	587,965				18,118		18,118		12/14/2021	
464287-50-7	ISHARES:CORE S&P MD-CP			3,496.000	989,368	283.000	989,368	900,647		9,641		88,721		88,721		10/18/2021	
464287-59-8	ISHARES:RUSS 1000 VL ETF			1,911.000	320,914	167.930	320,914	310,870				10,044		10,044		12/14/2021	
464287-61-4	ISHARES:RUSS 1000 GR ETF			1,533.000	468,454	305.580	468,454	451,873				16,581		16,581		12/14/2021	
464287-80-4	ISHARES:CORE S&P SM-CP			8,170.000	935,955	114.560	935,955	881,037		12,162		54,918		54,918		10/18/2021	
464288-87-7	ISHARES:MSCI EAFE VAL			5,882.000	296,394	50.390	296,394	288,217	621			8,177		8,177		12/14/2021	
46432F-84-2	ISHARES:CORE MSCI EAFE			15,659.000	1,169,101	74.660	1,169,101	1,135,258	1,718	33,821		33,843		33,843		09/28/2021	
46434G-10-3	ISHARES:CORE MSCI EMMKTS			14,755.000	882,939	59.840	882,939	872,537				10,402		10,402		12/14/2021	
52106N-45-9	LAZARD:GL LSTD INFR INST			32,185.966	531,068	16.500	531,068	474,428		34,428		56,641		56,641		12/23/2021	
9499999 – Mutual Funds					6,777,184	XXX	6,777,184	6,344,628	2,339	103,544		432,557		432,557		XXX	XXX
Unit Investment Trusts																	
30313U-60-7	FT 8669 AMERICAN RECOVERY SRS UIT			22,033.000	354,566	16.093	354,566	250,008		6,729		67,256		67,256		06/10/2020	
30314U-14-3	FT 8772 SMID CAPITAL STR SRS 47 UIT			8,888.000	142,542	16.038	142,542	89,755		(3,936)		29,032		29,032		07/31/2020	

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
9599999 – Unit Investment Trusts					497,108	XXX	497,108	339,763		2,793		96,288		96,288		XXX	XXX
9799999 – Total Common Stocks					19,894,459	XXX	19,894,459	15,180,808	23,035	279,075		2,995,227		2,995,227		XXX	XXX
9899999 – Total Preferred and Common Stocks					19,894,459	XXX	19,894,459	15,180,808	23,035	279,075		2,995,227		2,995,227		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								
912828-YU-8	UNITED STATES TREASURY		12/22/2021	Various	XXX	2,057,403	2,020,000	1,931
0599999 – Bonds: U.S. Governments						2,057,403	2,020,000	1,931
Bonds: Industrial and Miscellaneous (Unaffiliated)								
00206R-GQ-9	AT&T INC		02/25/2021	SUMRIDGE PARTNERS LLC	XXX	154,475	135,000	258
002824-BF-6	ABBOTT LABORATORIES		03/17/2021	BANC/AMERICA SECS	XXX	112,267	100,000	1,135
00287Y-AQ-2	ABBVIE INC		07/22/2021	JP Morgan Securities Inc.	XXX	109,244	100,000	720
00507V-AP-4	ACTIVISION BLIZZARD INC		03/26/2021	Various	XXX	110,752	120,000	556
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC		03/26/2021	DEUTSCHE BANK INST FIX INC	XXX	89,339	90,000	692
02079K-AD-9	ALPHABET INC		02/25/2021	SEAPORT GROUP SECURITIES, LLC	XXX	164,217	175,000	86
023135-BS-4	AMAZON.COM INC		02/25/2021	GOLDMAN, SACHS & CO.	XXX	169,577	175,000	642
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC		05/18/2021	BANC/AMERICA SECS	XXX	34,985	35,000	
025816-CF-4	AMERICAN EXPRESS CO		10/20/2021	DEUTSCHE BANK INST FIX INC	XXX	107,670	100,000	1,319
03027X-BC-3	AMERICAN TOWER CORP		10/20/2021	Various	XXX	107,263	110,000	532
031162-CU-2	AMGEN INC		02/25/2021	DEUTSCHE BANK INST FIX INC	XXX	138,380	135,000	92
032095-AK-7	AMPHENOL CORP		03/26/2021	MARKET AXESS	XXX	93,230	90,000	149
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		07/22/2021	JANE STREET EXECUTION SERVICES LLC	XXX	112,416	100,000	535
053332-BA-9	AUTOZONE INC		05/26/2021	BNP Paribas	XXX	46,772	50,000	305
05348E-BG-3	AVALONBAY COMMUNITIES INC		05/26/2021	GOLDMAN, SACHS & CO.	XXX	100,702	100,000	556
053611-AM-1	AVERY DENNISON CORP		10/20/2021	BANCORP INVEST SER	XXX	121,306	125,000	500
06051G-HZ-5	BANK OF AMERICA CORP		02/25/2021	MORGAN STANLEY CO	XXX	230,290	225,000	281
06051G-JP-5	BANK OF AMERICA CORP		10/20/2021	Various	XXX	90,559	90,000	166
064159-4A-1	BANK OF NOVA SCOTIA	C	10/20/2021	GOLDMAN, SACHS & CO.	XXX	198,570	200,000	885
084664-CW-9	BERKSHIRE HATHAWAY FINANCE CORP		07/23/2021	PERSHING LLC	XXX	98,617	100,000	411
10112R-BE-3	BOSTON PROPERTIES LP		07/22/2021	JP Morgan Securities Inc.	XXX	102,559	100,000	921
110122-DP-0	BRISTOL-MYERS SQUIBB CO		10/20/2021	Various	XXX	194,863	200,000	947
124857-AT-0	VIACOMCBS INC		02/25/2021	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	XXX	97,866	90,000	135
12598L-AC-0	CNH 2021-C A3 - ABS		10/19/2021	WELLS FARGO SECURITIES LLC	XXX	199,977	200,000	
126650-DG-2	CVS HEALTH CORP		07/23/2021	Various	XXX	146,659	135,000	788
14041N-FY-2	CAPITAL ONE MULTI TR A B S SER 2021 3 CL		11/18/2021	BARCLAYS CAPITAL INC.	XXX	224,969	225,000	
14044C-AC-6	COPAR 2021-1 A3 - ABS		10/19/2021	CHASE SECURITIES INC	XXX	199,996	200,000	–
149123-CH-2	CATERPILLAR INC		03/26/2021	JP Morgan Securities Inc.	XXX	175,855	170,000	2,100
20030N-DG-3	COMCAST CORP		02/25/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	198,320	180,000	2,550
21036P-BH-0	CONSTELLATION BRANDS INC		07/30/2021	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	XXX	75,716	75,000	33
22822V-AY-7	CROWN CASTLE INTERNATIONAL CORP		06/15/2021	CHASE SECURITIES INC	XXX	99,743	100,000	
25389J-AU-0	DIGITAL REALTY TRUST LP		03/18/2021	RBC CAPITAL MARKETS	XXX	26,937	25,000	203
254683-BZ-7	DCENT 2017-4 A - ABS		10/26/2021	BNP Paribas	XXX	417,031	400,000	365
260543-DC-4	DOW CHEMICAL CO		07/23/2021	BNP Paribas	XXX	100,667	100,000	420
26441C-BL-8	DUKE ENERGY CORP		06/07/2021	BANC/AMERICA SECS	XXX	99,868	100,000	
29278N-AQ-6	ENERGY TRANSFER LP		05/26/2021	JP Morgan Securities Inc.	XXX	106,664	100,000	135
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC		03/18/2021	BNP Paribas	XXX	76,791	75,000	303
30231G-BN-1	EXXON MOBIL CORP		05/26/2021	GOLDMAN, SACHS & CO.	XXX	103,964	100,000	312
35137L-AH-8	FOX CORP		02/25/2021	JP Morgan Securities Inc.	XXX	58,452	50,000	235
361448-BG-7	GATX CORP		02/25/2021	JANE STREET EXECUTION SERVICES LLC	XXX	71,519	75,000	111
375558-BM-4	GILEAD SCIENCES INC		10/20/2021	GOLDMAN, SACHS & CO.	XXX	159,198	150,000	627
438516-BZ-8	HONEYWELL INTERNATIONAL INC		03/18/2021	GOLDMAN, SACHS & CO.	XXX	49,038	50,000	301
438516-CF-1	HONEYWELL INTERNATIONAL INC		08/02/2021	BANC/AMERICA SECS	XXX	49,881	50,000	
46647P-BE-5	JPMORGAN CHASE & CO		05/26/2021	JANE STREET EXECUTION SERVICES LLC	XXX	51,939	50,000	164

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
47788U-AC-6	JDOT 2021 A3 - ABS		03/02/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	199,962	200,000	
501044-DP-3	KROGER CO		05/26/2021	WELLS FARGO SECURITIES LLC	XXX	49,823	50,000	83
548661-DY-0	LOWE'S COMPANIES INC		02/25/2021	JANE STREET EXECUTION SERVICES LLC	XXX	129,527	135,000	822
574599-BQ-8	MASCO CORP		02/25/2021	GOLDMAN, SACHS & CO.	XXX	73,082	75,000	
58013M-FQ-2	MCDONALD'S CORP		03/26/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	109,528	100,000	890
67066G-AN-4	NVIDIA CORP		10/20/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	147,764	150,000	1,050
74340X-BM-2	PROLOGIS LP		03/18/2021	JANE STREET EXECUTION SERVICES LLC	XXX	98,687	100,000	981
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO		03/18/2021	PERSHING LLC	XXX	101,308	100,000	456
74460W-AA-5	PUBLIC STORAGE		03/17/2021	GOLDMAN, SACHS & CO.	XXX	49,007	50,000	73
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP		10/20/2021	BNP Paribas	XXX	100,138	100,000	694
756109-AX-2	REALTY INCOME CORP		05/26/2021	JP Morgan Securities Inc.	XXX	107,633	100,000	1,201
773903-AL-3	ROCKWELL AUTOMATION INC		08/03/2021	BANC/AMERICA SECS	XXX	89,803	90,000	
78016E-YH-4	ROYAL BANK OF CANADA	C	10/26/2021	RBC CAPITAL MARKETS	XXX	99,884	100,000	
79466L-AJ-3	SALESFORCE.COM INC		07/08/2021	MORGAN STANLEY CO	XXX	75,923	75,000	
89236T-JK-2	TOYOTA MOTOR CREDIT CORP		06/15/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	99,956	100,000	
907818-FH-6	UNION PACIFIC CORP		03/17/2021	MARKET AXESS	XXX	125,661	125,000	367
907818-FU-7	UNION PACIFIC CORP		10/20/2021	DEUTSCHE BANK INST FIX INC	XXX	50,747	50,000	501
91159H-JA-9	US BANCORP		10/20/2021	MORGAN STANLEY CO	XXX	47,070	50,000	172
91324P-DX-7	UNITEDHEALTH GROUP INC		10/20/2021	Various	XXX	224,576	225,000	1,467
91913Y-BB-5	VALERO ENERGY CORP		02/25/2021	DEUTSCHE BANK INST FIX INC	XXX	75,241	75,000	766
92343V-FE-9	VERIZON COMMUNICATIONS INC		02/25/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	134,059	125,000	1,739
92348K-AD-5	VZMT 2021-2 A - RMBS		10/28/2021	RBC CAPITAL MARKETS	XXX	199,971	200,000	
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						7,868,447	7,730,000	31,729
Bonds: SVO Identified Funds								
464288-28-1	ISHARES:JPM USD EM BD		12/14/2021	SIDOTI & COMPANY, LLC		1,703,266		
78468R-62-2	SPDR BBG HIGH YIELD BD		12/14/2021	INSTINET		1,779,212		
8099999 – Bonds: SVO Identified Funds						3,482,478		
8399997 – Subtotals - Bonds - Part 3						13,408,329	9,750,000	33,660
8399999 – Subtotals - Bonds						13,408,329	9,750,000	33,660
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
002824-10-0	ABBOTT LABORATORIES ORD		12/22/2021	Various	834.000	102,949	XXX	
00287Y-10-9	ABBVIE ORD		12/22/2021	Various	1,745.000	187,836	XXX	
007903-10-7	ADVANCED MICRO DEVICES ORD		02/10/2021	COWEN & CO.	250.000	23,183	XXX	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		02/09/2021	COWEN AND COMPANY LLC	240.000	61,114	XXX	
018820-10-0	ALLIANZ 10 UNSPON ADR REP ORD	C	09/21/2021	COWEN & CO.	205.000	4,522	XXX	
02079K-10-7	ALPHABET CL C ORD		07/07/2021	Various	86.000	181,933	XXX	
02079K-30-5	ALPHABET CL A ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	13.000	27,155	XXX	
023135-10-6	AMAZON COM ORD		12/22/2021	Various	101.000	334,722	XXX	
023608-10-2	AMEREN ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	8.000	594	XXX	
025537-10-1	AMERICAN ELECTRIC POWER ORD		10/19/2021	Various	792.000	65,130	XXX	
03027X-10-0	AMERICAN TOWER REIT		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	28.000	6,524	XXX	
030420-10-3	AMERICAN WATER WORKS ORD		09/21/2021	Various	430.000	71,252	XXX	
03073E-10-5	AMERISOURCEBERGEN ORD		06/23/2021	BARCLAYS CAPITAL INC./LE	307.000	35,721	XXX	
03076C-10-6	AMERIPRISE FINANCE ORD		02/09/2021	COWEN AND COMPANY LLC	270.000	58,148	XXX	
031162-10-0	AMGEN ORD		10/19/2021	COWEN & CO.	93.000	19,364	XXX	
036752-10-3	ANTHEM ORD		12/22/2021	Various	72.000	22,435	XXX	
038222-10-5	APPLIED MATERIAL ORD		12/22/2021	BARCLAYS CAPITAL LE	4.000	609	XXX	
039483-10-2	ARCHER DANIELS MIDLAND ORD		12/22/2021	BARCLAYS CAPITAL LE	1.000	65	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
053484-10-1	AVALONBAY COMMUNITIES REIT ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	30.000	5,167	XXX	
05523R-10-7	BAE SYSTEMS ADR	C	09/21/2021	COWEN & CO.	817.000	22,491	XXX	
05534B-76-0	BCE ORD	C	10/19/2021	COWEN & CO.	2,201.000	100,351	XXX	
05565A-20-2	BNP PARIBAS ADR	C	09/21/2021	COWEN & CO.	1,117.000	32,045	XXX	
060505-10-4	BANK OF AMERICA ORD		02/09/2021	COWEN AND COMPANY LLC	3,270.000	107,598	XXX	
070830-10-4	BATH AND BODY WORKS ORD		12/22/2021	BARCLAYS CAPITAL LE	139.000	9,534	XXX	
075887-10-9	BECTON DICKINSON ORD		12/22/2021	BARCLAYS CAPITAL LE	6.000	1,487	XXX	
086516-10-1	BEST BUY ORD		02/09/2021	COWEN AND COMPANY LLC	250.000	29,773	XXX	
09247X-10-1	BLACKROCK ORD		02/09/2021	Various	69.000	50,325	XXX	
09857L-10-8	BOOKING HOLDINGS ORD		02/10/2021	COWEN & CO.	8.000	17,068	XXX	
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/22/2021	Various	941.000	57,605	XXX	
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	11/11/2021	COWEN & CO.	268.000	9,437	XXX	
111190-10-4	BRITVIC ADR	C	10/11/2021	COWEN & CO.	765.000	18,204	XXX	
12503M-10-8	CBOE GLOBAL MARKETS ORD		12/22/2021	Various	56.000	5,095	XXX	
12572Q-10-5	CME GROUP CL A ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	45.000	8,613	XXX	
125896-10-0	CMS ENERGY ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	71.000	4,080	XXX	
136069-10-1	CANADIAN IMPERIAL BANK COMMERCE ORD	C	10/19/2021	COWEN & CO.	224.000	23,677	XXX	
148806-10-2	CATALENT ORD		12/22/2021	BARCLAYS CAPITAL LE	6.000	748	XXX	
15135B-10-1	CENTENE ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	48.000	2,827	XXX	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	1.000	618	XXX	
166764-10-0	CHEVRON ORD		10/19/2021	Various	1,001.000	108,523	XXX	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		02/10/2021	Various	11.000	16,907	XXX	
172908-10-5	CINTAS ORD		02/10/2021	COWEN & CO.	47.000	16,360	XXX	
189054-10-9	CLOROX ORD		12/22/2021	BARCLAYS CAPITAL LE	14.000	2,391	XXX	
191216-10-0	COCA-COLA ORD		10/19/2021	COWEN & CO.	353.000	18,994	XXX	
204280-30-9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR	C	09/21/2021	COWEN & CO.	2,740.000	31,136	XXX	
205887-10-2	CONAGRA BRANDS ORD		12/17/2021	COWEN & CO.	747.000	25,899	XXX	
209115-10-4	CONSOLIDATED EDISON ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	66.000	4,720	XXX	
22160K-10-5	COSTCO WHOLESALE ORD		12/22/2021	BARCLAYS CAPITAL LE	1.000	550	XXX	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		11/11/2021	Various	663.000	108,304	XXX	
231021-10-6	CUMMINS ORD		12/22/2021	BARCLAYS CAPITAL LE	1.000	211	XXX	
233331-10-7	DTE ENERGY ORD		07/01/2021	CITATION GRP/BCC CLRG-EQTY&MUN	86.000	8,907	XXX	
23341C-10-3	DNB BK SPONSORED REPRESENTING 1 ADR	C	09/21/2021	COWEN & CO.	934.000	20,328	XXX	
23345M-10-7	DT MIDSTREAM ORD		07/01/2021	CITATION GRP/BCC CLRG-EQTY&MUN	43.000	1,561	XXX	
251566-10-5	DEUTSCHE TELEKOM ORD	C	09/21/2021	COWEN & CO.	977.000	18,132	XXX	
25157Y-20-2	DEUTSCHE POST ADR	C	09/21/2021	COWEN & CO.	405.000	22,366	XXX	
252131-10-7	DEXCOM ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	21.000	8,632	XXX	
253868-10-3	DIGITAL REALTY REIT ORD		10/19/2021	Various	190.000	25,627	XXX	
25746U-10-9	DOMINION ENERGY ORD		10/19/2021	Various	870.000	64,715	XXX	
260003-10-8	DOVER ORD		02/09/2021	COWEN AND COMPANY LLC	260.000	31,341	XXX	
26441C-20-4	DUKE ENERGY ORD		10/19/2021	Various	839.000	80,051	XXX	
277432-10-0	EASTMAN CHEMICAL ORD		02/16/2021	COWEN AND COMPANY LLC	290.000	32,095	XXX	
28176E-10-8	EDWARDS LIFESCIENCES ORD		12/22/2021	Various	49.000	4,598	XXX	
285512-10-9	ELECTRONIC ARTS ORD		12/22/2021	BARCLAYS CAPITAL LE	3.000	394	XXX	
291011-10-4	EMERSON ELECTRIC ORD		12/22/2021	BARCLAYS CAPITAL LE	4.000	360	XXX	
29250N-10-5	ENBRIDGE ORD	C	10/19/2021	COWEN & CO.	2,154.000	81,007	XXX	
29364G-10-3	ENTERGY ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	44.000	4,252	XXX	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	144.000	9,356	XXX	

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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
297178-10-5	ESSEX PROPERTY REIT ORD		02/09/2021	Various	166.000	43,029	XXX	
30034W-10-6	EVERGY ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	34.000	1,867	XXX	
30040W-10-8	EVERSOURCE ENERGY ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	51.000	4,478	XXX	
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		12/13/2021	Various	417.000	58,786	XXX	
30231G-10-2	EXXON MOBIL ORD		10/19/2021	COWEN & CO.	651.000	38,590	XXX	
30303M-10-2	META PLATFORMS CL A ORD		12/22/2021	Various	637.000	173,203	XXX	
313747-20-6	FEDERAL REIT ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	34.000	3,103	XXX	
31428X-10-6	FEDEX ORD		10/18/2021	COWEN & CO.	34.000	7,748	XXX	
316773-10-0	FIFTH THIRD BANCORP ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	1.000	32	XXX	
369550-10-8	GENERAL DYNAMICS ORD		02/09/2021	COWEN AND COMPANY LLC	290.000	46,905	XXX	
369604-30-1	GENERAL ELECTRIC ORD		12/22/2021	BARCLAYS CAPITAL LE	272.000	25,318	XXX	
370334-10-4	GENERAL MILLS ORD		12/22/2021	Various	709.000	41,651	XXX	
375558-10-3	GILEAD SCIENCES ORD		12/22/2021	Various	273.000	18,137	XXX	
38141G-10-4	GOLDMAN SACHS GROUP ORD		07/26/2021	MORGAN STANLEY CO	90.000	33,742	XXX	
384802-10-4	WW GRAINGER ORD		12/22/2021	BARCLAYS CAPITAL LE	1.000	499	XXX	
40412C-10-1	HCA HEALTHCARE ORD		02/10/2021	Various	107.000	18,767	XXX	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		12/22/2021	Various	267.000	8,176	XXX	
427866-10-8	HERSHEY FOODS ORD		12/22/2021	Various	202.000	34,406	XXX	
437076-10-2	HOME DEPOT ORD		02/09/2021	COWEN AND COMPANY LLC	240.000	66,743	XXX	
438516-10-6	HONEYWELL INTERNATIONAL ORD		12/22/2021	BARCLAYS CAPITAL LE	4.000	807	XXX	
443510-60-7	HUBBELL ORD		02/09/2021	COWEN AND COMPANY LLC	200.000	32,655	XXX	
444859-10-2	HUMANA ORD		12/22/2021	Various	23.000	9,185	XXX	
446150-10-4	HUNTINGTON BANCSHARES ORD		10/19/2021	COWEN & CO.	1,116.000	17,857	XXX	
450737-10-1	IBERDROLA ADR	C	10/18/2021	COWEN & CO.	383.000	16,778	XXX	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	22.000	2,512	XXX	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	Unknown	114.000	11,669	XXX	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		03/30/2021	COWEN AND COMPANY LLC	1,890.000	51,741	XXX	
461202-10-3	INTUIT ORD		02/23/2021	COWEN & CO.	94.000	37,447	XXX	
46120E-60-2	INTUITIVE SURGICAL ORD		12/22/2021	Various	45.000	34,971	XXX	
46266C-10-5	IQVIA HOLDINGS ORD		12/22/2021	BARCLAYS CAPITAL LE	8.000	2,214	XXX	
46625H-10-0	JPMORGAN CHASE ORD		02/09/2021	COWEN AND COMPANY LLC	790.000	109,979	XXX	
478160-10-4	JOHNSON & JOHNSON ORD		12/22/2021	Various	176.000	29,407	XXX	
494368-10-3	KIMBERLY CLARK ORD		11/11/2021	COWEN & CO.	207.000	27,821	XXX	
532457-10-8	ELI LILLY ORD		12/22/2021	Various	612.000	127,202	XXX	
539830-10-9	LOCKHEED MARTIN ORD		11/08/2021	Various	237.000	81,045	XXX	
550021-10-9	LULULEMON ATHLETICA ORD	C	02/10/2021	COWEN & CO.	69.000	23,693	XXX	
571748-10-2	MARSH & MCLENNAN ORD		02/09/2021	COWEN AND COMPANY LLC	360.000	40,947	XXX	
57636Q-10-4	MASTERCARD CL A ORD		02/10/2021	COWEN & CO.	170.000	56,721	XXX	
580135-10-1	MCDONALD'S ORD		02/09/2021	Various	239.000	51,057	XXX	
58933Y-10-5	MERCK & CO. INC.		12/22/2021	Various	2,634.000	195,103	XXX	
59410T-10-6	MICHELIN COMPAGNIE GENERALE DES ADR	C	09/21/2021	COWEN & CO.	911.000	26,330	XXX	
594918-10-4	MICROSOFT ORD		06/25/2021	Various	1,413.000	342,862	XXX	
595112-10-3	MICRON TECHNOLOGY ORD		12/22/2021	BARCLAYS CAPITAL LE	5.000	452	XXX	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	54.000	7,275	XXX	
60770K-10-7	MODERNA ORD		12/22/2021	BARCLAYS CAPITAL LE	37.000	9,301	XXX	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		04/30/2021	COWEN AND COMPANY LLC	530.000	32,096	XXX	
617446-44-8	MORGAN STANLEY ORD		02/09/2021	COWEN AND COMPANY LLC	680.000	50,746	XXX	
620076-30-7	MOTOROLA SOLUTIONS ORD		02/09/2021	COWEN AND COMPANY LLC	240.000	43,741	XXX	

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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
626188-10-6	MUENCHENER RE GROUP ADR	C	09/21/2021	COWEN & CO.	769.000	21,719	XXX	
629334-10-3	NN GROUP NV UNSPONSORED NETHERLA ADR	C	09/21/2021	COWEN & CO.	1,240.000	28,357	XXX	
631103-10-8	NASDAQ ORD		02/09/2021	COWEN AND COMPANY LLC	350.000	50,259	XXX	
636274-40-9	NATIONAL GRID ADR REP 5 ORD	C	10/19/2021	COWEN & CO.	1,047.000	62,054	XXX	
641069-40-6	NESTLE ADR	C	09/21/2021	COWEN & CO.	232.000	26,823	XXX	
64110L-10-6	NETFLIX ORD		02/10/2021	Various	114.000	63,307	XXX	
65339F-10-1	NEXTERA ENERGY ORD		12/22/2021	Various	1,025.000	86,124	XXX	
654106-10-3	NIKE CL B ORD		02/10/2021	COWEN & CO.	129.000	18,243	XXX	
654624-10-5	NIPPON TELEGRPH SPON ADR REP ORD	C	09/21/2021	COWEN & CO.	902.000	24,748	XXX	
65473P-10-5	NISOURCE ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	61.000	1,391	XXX	
670346-10-5	NUCOR ORD		12/22/2021	BARCLAYS CAPITAL LE	1.000	114	XXX	
67066G-10-4	NVIDIA ORD		12/22/2021	BARCLAYS CAPITAL LE	2.000	588	XXX	
68902V-10-7	OTIS WORLDWIDE ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	25.000	1,599	XXX	
69351T-10-6	PPL ORD		10/19/2021	COWEN & CO.	1,340.000	37,654	XXX	
701094-10-4	PARKER HANNIFIN ORD		07/02/2021	BARCLAYS CAPITAL LE	108.000	33,335	XXX	
713448-10-8	PEPSICO ORD		10/19/2021	Various	749.000	106,655	XXX	
717081-10-3	PFIZER ORD		12/22/2021	Various	1,631.000	63,441	XXX	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		10/19/2021	Various	1,458.000	127,094	XXX	
739239-10-1	POWER ORD	C	09/21/2021	COWEN & CO.	689.000	22,314	XXX	
742718-10-9	PROCTER & GAMBLE ORD		02/09/2021	Various	793.000	102,058	XXX	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		10/19/2021	Various	1,017.000	62,638	XXX	
74460D-10-9	PUBLIC STORAGE REIT ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	32.000	7,339	XXX	
747525-10-3	QUALCOMM ORD		02/09/2021	COWEN AND COMPANY LLC	240.000	35,236	XXX	
74834L-10-0	QUEST DIAGNOSTICS ORD		12/22/2021	BARCLAYS CAPITAL LE	10.000	1,678	XXX	
756109-10-4	REALTY INCOME REIT ORD		12/22/2021	Various	296.000	19,078	XXX	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		12/22/2021	Various	11.000	5,844	XXX	
7591EP-10-0	REGIONS FINANCIAL ORD		10/19/2021	COWEN & CO.	2,829.000	56,410	XXX	
771049-10-3	ROBLOX CL A ORD		11/15/2021	COWEN & CO.	128.000	13,788	XXX	
771195-10-4	ROCHE HOLDINGS ADR	C	09/21/2021	COWEN & CO.	244.000	10,767	XXX	
776696-10-6	ROPER TECHNOLOGIES ORD		02/10/2021	COWEN & CO.	60.000	24,271	XXX	
78440X-80-4	SL GREEN RLTY REIT ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	201.000	12,816	XXX	
79466L-30-2	SALESFORCE.COM ORD		02/10/2021	Various	188.000	44,575	XXX	
80105N-10-5	SANOFI ADR REP 1 1/2 ORD	C	09/21/2021	COWEN & CO.	457.000	22,197	XXX	
816851-10-9	SEMPRA ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	4.000	505	XXX	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD		12/14/2021	Various	527.000	36,039	XXX	
81762P-10-2	SERVICENOW ORD		09/20/2021	Various	64.000	38,548	XXX	
826197-50-1	SIEMENS ADR	C	11/08/2021	COWEN & CO.	409.000	33,696	XXX	
82669G-10-4	SIGNATURE BANK ORD		12/22/2021	BARCLAYS CAPITAL LE	3.000	961	XXX	
828806-10-9	SIMON PROP GRP REIT ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	13.000	1,258	XXX	
83272W-10-6	SMURFIT KAPPA GROUP ADR	C	09/21/2021	COWEN & CO.	600.000	30,587	XXX	
83405K-10-2	SOFTBANK ADR	C	09/21/2021	COWEN & CO.	1,011.000	13,938	XXX	
83546A-20-3	SONIC HEALTHCARE ADR	C	09/21/2021	COWEN & CO.	992.000	27,130	XXX	
842587-10-7	SOUTHERN ORD		10/19/2021	Various	1,409.000	86,561	XXX	
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	10/18/2021	COWEN & CO.	142.000	16,277	XXX	
87612E-10-6	TARGET ORD		02/09/2021	COWEN AND COMPANY LLC	460.000	89,949	XXX	
87807B-10-7	TC ENERGY ORD	C	10/19/2021	Various	1,502.000	67,017	XXX	
879360-10-5	TELEDYNE TECH ORD		02/10/2021	COWEN & CO.	48.000	18,638	XXX	
881575-40-1	TESCO ADR	C	10/11/2021	COWEN & CO.	1,899.000	21,479	XXX	

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88160R-10-1	TESLA ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	51.000	43,464	XXX	
882508-10-4	TEXAS INSTRUMENTS ORD		03/30/2021	Various	170.000	31,604	XXX	
88579Y-10-1	3M ORD		12/22/2021	Various	55.000	9,995	XXX	
889094-10-8	TOKIO MARINE HOLDINGS ADR REP 1 ORD	C	11/22/2021	COWEN & CO.	522.000	27,804	XXX	
89151E-10-9	TotalEnergies SE	C	12/15/2021	Various	1,980.000	88,170	XXX	
892331-30-7	TOYOTA MOTOR ADR REP 2 ORD	C	09/21/2021	COWEN & CO.	213.000	34,309	XXX	
89832Q-10-9	TRUIST FINANCIAL ORD		10/19/2021	Various	1,793.000	98,096	XXX	
902653-10-4	UDR REIT ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	195.000	7,816	XXX	
902973-30-4	US BANCORP ORD		10/19/2021	Various	1,498.000	78,176	XXX	
904767-70-4	UNILEVER ADR REP 1 ORD	C	10/19/2021	COWEN & CO.	316.000	16,584	XXX	
911271-30-2	UNITED OVERSEAS BK SINGAPORE ADR	C	09/21/2021	COWEN & CO.	706.000	25,903	XXX	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		02/09/2021	COWEN AND COMPANY LLC	230.000	38,099	XXX	
91324P-10-2	UNITEDHEALTH GRP ORD		11/18/2021	Various	156.000	65,365	XXX	
92276F-10-0	VENTAS REIT ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	185.000	8,969	XXX	
92343V-10-4	VERIZON COMMUNICATIONS ORD		11/09/2021	Various	980.000	52,988	XXX	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		12/22/2021	Various	46.000	10,015	XXX	
92826C-83-9	VISA CL A ORD		02/10/2021	Various	310.000	64,135	XXX	
92857W-30-8	VODAFONE GROUP ADR REP 10 ORD	C	10/19/2021	COWEN & CO.	4,367.000	66,547	XXX	
928854-10-8	VOLVO ADR	C	09/21/2021	COWEN & CO.	141.000	2,988	XXX	
92939U-10-6	WEC ENERGY GROUP ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	10.000	868	XXX	
931142-10-3	WALMART ORD		12/22/2021	BARCLAYS CAPITAL LE	5.000	699	XXX	
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		11/08/2021	COWEN & CO.	513.000	25,964	XXX	
95040Q-10-4	WELLTOWER ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	225.000	14,407	XXX	
969457-10-0	WILLIAMS ORD		11/11/2021	COWEN & CO.	805.000	22,890	XXX	
98389B-10-0	XCEL ENERGY ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	143.000	9,073	XXX	
989825-10-4	ZURICH INSURANCE GROUP ADR	C	09/21/2021	COWEN & CO.	174.000	7,213	XXX	
G29183-10-3	EATON ORD	C	02/09/2021	COWEN AND COMPANY LLC	340.000	40,945	XXX	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	12/22/2021	BARCLAYS CAPITAL LE	1.000	78	XXX	
G5960L-10-3	MEDTRONIC ORD	C	02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	65.000	7,697	XXX	
H42097-10-7	UBS GROUP N ORD	C	09/21/2021	COWEN & CO.	1,458.000	22,612	XXX	
N07059-21-0	ASML HOLDING ADR REP ORD	C	02/10/2021	COWEN & CO.	63.000	35,737	XXX	
N3167Y-10-3	FERRARI ORD	C	02/10/2021	COWEN & CO.	87.000	18,093	XXX	
9099999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						7,210,910	XXX	
Common Stocks: Mutual Funds								
316092-85-7	FIDELITY MSCI REAL EST		02/09/2021	Strategas Securities LLC	16,616.000	441,796	XXX	
464287-16-8	ISHARES:SEL DIV ETF		12/14/2021	COWEN & CO.	4,946.000	587,965	XXX	
464287-50-7	ISHARES:CORE S&P MD-CP		10/18/2021	SIDOTI & COMPANY, LLC	3,496.000	900,647	XXX	
464287-59-8	ISHARES:RUSS 1000 VL ETF		12/14/2021	BARCLAYS CAPITAL LE	1,911.000	310,870	XXX	
464287-61-4	ISHARES:RUSS 1000 GR ETF		12/14/2021	COWEN & CO.	1,533.000	451,873	XXX	
464287-80-4	ISHARES:CORE S&P SM-CP		10/18/2021	SIDOTI & COMPANY, LLC	8,170.000	881,037	XXX	
464288-87-7	ISHARES:MSCI EAFE VAL		12/14/2021	COWEN & CO.	5,882.000	288,217	XXX	
46432F-84-2	ISHARES:CORE MSCI EAFE		09/28/2021	SIDOTI & COMPANY, LLC	15,659.000	1,135,258	XXX	
46434G-10-3	ISHARES:CORE MSCI EMMKTS		12/14/2021	SIDOTI & COMPANY, LLC	14,755.000	872,537	XXX	
52106N-45-9	LAZARD:GL LSTD INFR INST		12/23/2021	Various	32,185.966	474,428	XXX	
9499999 – Common Stocks: Mutual Funds						6,344,628	XXX	
9799997 – Subtotals - Common Stocks - Part 3						13,555,538	XXX	
9799998 – Summary Item from Part 5 for Common Stocks						7,626,815	XXX	
9799999 – Subtotals - Common Stocks						21,182,352	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9899999 – Subtotals - Preferred and Common Stocks						21,182,352	XXX	
9999999 – Totals						34,590,681	XXX	33,660

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																				
36179N-M9-6	G2 MA1284 - RMBS		12/01/2021	Paydown	XXX	9,897	9,897	9,665	9,689		(7)		(7)		9,681		216	216	127	09/20/2043
0599999 – Bonds: U.S. Governments						9,897	9,897	9,665	9,689		(7)		(7)		9,681		216	216	127	XXX
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)																				
93974C-RU-6	WASHINGTON ST		01/04/2021	Call @ 100.00	XXX	100,000	100,000	105,875	100,000						100,000				2,500	01/01/2025
1799999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						100,000	100,000	105,875	100,000						100,000				2,500	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
054213-UY-7	AVON OHIO		12/01/2021	Call @ 100.00	XXX	50,000	50,000	53,601	52,155		(2,155)		(2,155)		50,000				2,625	12/01/2028
603790-CD-6	MINNEAPOLIS MINN SPL SCH DIST NO 001		08/01/2021	Call @ 100.00	XXX	100,000	100,000	95,656	97,071		400		400		97,470		2,530	2,530	2,000	02/01/2025
660631-WP-3	NORTH LITTLE ROCK ARK SCH DIST NO 1		04/12/2021	Call @ 100.00	XXX	200,000	200,000	202,000	200,000						200,000				4,183	02/01/2029
851120-HW-8	SPRINGFIELD OHIO CITY SCH DIST CLARK CNT		12/01/2021	Call @ 100.00	XXX	5,000	5,000	5,096	5,041		(6)		(6)		5,034		(34)	(34)	295	12/01/2025
971365-DX-6	WILLSBORO N Y CENT SCH DIST		06/15/2021	Call @ 100.00	XXX	100,000	100,000	107,545	100,581		(581)		(581)		100,000				2,188	06/15/2026
2499999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						455,000	455,000	463,897	454,848		(2,343)		(2,343)		452,505		2,495	2,495	11,291	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																				
13281K-XH-6	CAMDEN CNTY N J IMPT AUTH LEASE REV		12/01/2021	Maturity @ 100.00	XXX	300,000	300,000	311,100	302,234		(2,234)		(2,234)		300,000				10,584	12/01/2021
20775B-YE-0	CONN ST HSG FIN AUTH HSG MTG FIN PG		05/15/2021	Maturity @ 100.00	XXX	100,000	100,000	103,012	100,148		(148)		(148)		100,000				1,500	05/15/2021
3138LL-F2-6	FN AN7384 - CMBS/RMBS		12/01/2021	Paydown	XXX	4,247	4,247	4,430	4,406		(6)		(6)		4,399		(153)	(153)	49	12/01/2027
407287-KJ-9	HAMILTON CNTY OHIO SALES TAX		12/01/2021	Maturity @ 100.00	XXX	100,000	100,000	58,629	96,134		3,866		3,866		100,000					12/01/2021
499764-QR-2	KNOXVILLE TENN GAS REV		04/19/2021	Call @ 100.00	XXX	125,000	125,000	125,000	125,000						125,000				1,583	03/01/2024
56052E-3V-8	MAINE ST HSG AUTH MTG PUR		09/10/2021	Call @ 100.00	XXX	50,000	50,000	51,824	50,468		(354)		(354)		50,113		(113)	(113)	1,519	11/15/2029
597290-GS-8	MIDDLETOWN TWP DELAWARE CNTY PA SWR AUTH		10/01/2021	Call @ 100.00	XXX	100,000	100,000	94,121	95,721		329		329		96,050		3,950	3,950	2,400	10/01/2029
60416S-R9-3	MINNESOTA ST HSG FIN AGY		10/01/2021	Call @ 100.00	XXX	20,000	20,000	20,706	20,675		(35)		(35)		20,640		(640)	(640)	280	01/01/2028
62426V-BT-3	MOUNTAIN REGL WTR SPL SVC DIST UTAH WTR		12/15/2021	Call @ 100.00	XXX	105,000	105,000	109,681	106,182		(1,182)		(1,182)		105,000				3,675	12/15/2031
658207-TJ-4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		11/01/2021	Call @ 100.00	XXX	30,000	30,000	30,278	30,103		(23)		(23)		30,080		(80)	(80)	463	01/01/2023
67756Q-TR-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2021	Call @ 100.00	XXX	15,000	15,000	15,000	15,000						15,000				320	09/01/2036
685312-JS-0	ORANGE TWP N J		06/01/2021	Call @ 100.00	XXX	40,000	40,000	41,926	41,267		(145)		(145)		41,122		(1,122)	(1,122)	1,000	06/01/2024
686087-A4-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Call @ 100.00	XXX	20,000	20,000	22,022	21,909		(191)		(191)		21,718		(1,718)	(1,718)	549	07/01/2026
864881-MD-6	SUGAR LAND TEX WTRWKS & SWR REV		08/15/2021	Call @ 100.00	XXX	100,000	100,000	104,100	100,440		(440)		(440)		100,000				3,000	08/15/2026
91514A-DA-0	UNIVERSITY TEX UNIV REVS		08/15/2021	Call @ 100.00	XXX	200,000	200,000	208,000	201,044		(1,044)		(1,044)		200,000				5,000	08/15/2036
924194-PB-3	VERMONT HSG FIN AGY MULTI FAMILY		08/15/2021	Maturity @ 100.00	XXX	95,000	95,000	96,792	95,145		(145)		(145)		95,000				2,898	08/15/2021
97689Q-DG-8	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		03/01/2021	Call @ 100.00	XXX	30,000	30,000	29,790	29,844		3		3		29,847		153	153	473	09/01/2030
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						1,434,247	1,434,247	1,426,411	1,435,719		(1,749)		(1,749)		1,433,971		276	276	35,291	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
02665W-BF-7	AMERICAN HONDA FINANCE CORP		07/12/2021	Maturity @ 100.00	XXX	100,000	100,000	98,777	99,697		303		303		100,000				1,650	07/12/2021
05565Q-DD-7	BP CAPITAL MARKETS PLC	C	09/16/2021	Maturity @ 100.00	XXX	100,000	100,000	99,048	99,709		291		291		100,000				2,112	09/16/2021
064159-SA-5	BANK OF NOVA SCOTIA	C	01/29/2021	Call @ 100.00	XXX	200,000	200,000	200,000	200,000						200,000				2,500	01/29/2027
06738K-DL-2	BARCLAYS BANK PLC	C	03/15/2021	Maturity @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000				625	03/15/2021
06747P-BP-3	BARCLAYS BANK PLC	C	02/18/2021	Call @ 100.00	XXX	200,000	200,000	200,000	200,000						200,000				2,100	02/18/2025
071813-BR-9	BAXTER INTERNATIONAL INC		07/15/2021	Call @ 100.00	XXX	200,000	200,000	199,575	199,871		111		111		199,982		18	18	3,117	08/15/2021

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
117673-DG-5	The Bryn Mawr Trust Company		03/06/2021	Call @ 100.00	XXX	248,000	248,000	248,000	248,000						248,000				2,091	03/06/2023
13605W-UX-7	CANADIAN IMPERIAL BANK OF COMMERCE	C	01/19/2021	Call @ 100.00	XXX	200,000	200,000	200,000	200,000						200,000				2,250	01/17/2024
17284C-G5-7	CIT Bank		05/28/2021	Maturity @ 100.00	XXX	100,000	100,000	100,543	100,033		(33)		(33)		100,000				1,332	05/28/2021
19043T-AA-3	Coastlife Credit Union		10/04/2021	Maturity @ 100.00	XXX	248,000	248,000	248,000	248,000						248,000				7,709	10/04/2021
202766-AZ-4	Commonwealth Co-operative Bank		02/26/2021	Call @ 100.00	XXX	249,000	249,000	249,000	249,000						249,000				698	02/27/2023
22533A-3V-7	CREDIT AGRICOLE CORPORATE & INVT BK MEDI	C	02/28/2021	Maturity @ 100.00	XXX	200,000	200,000	200,000	200,000						200,000				562	02/28/2021
25468P-CN-4	TWDC ENTERPRISES 18 CORP		08/16/2021	Maturity @ 100.00	XXX	225,000	225,000	228,923	225,289		(289)		(289)		225,000				6,188	08/16/2021
26441C-AR-6	DUKE ENERGY CORP		08/01/2021	Call @ 100.00	XXX	100,000	100,000	101,056	100,129		(129)		(129)		100,000				1,650	09/01/2021
36159S-5B-3	Synchrony Bank		11/16/2021	Maturity @ 100.00	XXX	100,000	100,000	101,508	100,147		(147)		(147)		100,000				2,900	11/16/2021
36962G-W7-5	GENERAL ELECTRIC CO		12/01/2021	PNC CAPITAL MKTS	XXX	10,986	11,000	8,404	9,985		174		174		10,159		827	827	67	05/05/2026
36966T-ER-9	GENERAL ELECTRIC CO		02/15/2021	Maturity @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000				1,625	02/15/2021
44932H-AB-9	IBM CREDIT LLC		01/20/2021	Maturity @ 100.00	XXX	100,000	100,000	97,423	99,938		62		62		100,000				900	01/20/2021
48128L-HR-3	JPMorgan Chase Bank, National Associatio		11/15/2021	Maturity @ 100.00	XXX	200,000	200,000	200,000	200,000						200,000				7,000	11/15/2029
57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC		11/04/2021	Call @ 103.82	XXX	104,861	101,000	101,590	101,165		(66)		(66)		101,099		3,763	3,763	3,873	03/15/2023
61745E-5R-8	MORGAN STANLEY		03/15/2021	Maturity @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000				800	03/15/2021
68389X-BA-2	ORACLE CORP		07/08/2021	Maturity @ 100.00	XXX	100,000	100,000	100,884	100,074		(74)		(74)		100,000				2,800	07/08/2021
68389X-BK-0	ORACLE CORP		09/15/2021	Maturity @ 100.00	XXX	100,000	100,000	100,587	100,185		(185)		(185)		100,000				1,900	09/15/2021
69352P-AD-5	PPL CAPITAL FUNDING INC		06/30/2021	PNC CAPITAL MKTS	XXX	206,970	200,000	204,000	201,597		(644)		(644)		200,953		6,018	6,018	4,550	06/15/2022
70147A-DW-1	Parkside Financial Bank and Trust		11/07/2021	Call @ 100.00	XXX	200,000	200,000	200,000	200,000						200,000				918	02/07/2025
70320K-AH-4	Pathfinder Bank		03/11/2021	Call @ 100.00	XXX	250,000	250,000	250,000	250,000						250,000				1,048	03/11/2025
718172-AL-3	PHILIP MORRIS INTERNATIONAL INC		11/15/2021	Maturity @ 100.00	XXX	100,000	100,000	99,633	99,956		44		44		100,000				2,900	11/15/2021
74052B-AA-5	PREMIER HEALTH PARTNERS		02/08/2021	PNC CAPITAL MKTS	XXX	213,914	200,000	183,600	187,386		214		214		187,600		26,314	26,314	1,375	11/15/2026
80281L-AD-7	SANTANDER UK GROUP HOLDINGS PLC	C	01/08/2021	Maturity @ 100.00	XXX	100,000	100,000	101,312	100,006		(6)		(6)		100,000				1,563	01/08/2021
822582-AS-1	SHELL INTERNATIONAL FINANCE BV	C	12/22/2021	Call @ 101.35	XXX	101,347	100,000	98,729	99,657		203		203		99,860		1,487	1,487	3,173	08/21/2022
822582-BW-1	SHELL INTERNATIONAL FINANCE BV	C	09/12/2021	Maturity @ 100.00	XXX	100,000	100,000	99,673	99,897		103		103		100,000				1,750	09/12/2021
832696-AB-4	J M SMUCKER CO		10/15/2021	Maturity @ 100.00	XXX	100,000	100,000	102,975	100,279		(279)		(279)		100,000				3,500	10/15/2021
89236T-GN-9	TOYOTA MOTOR CREDIT CORP		10/22/2021	Call @ 100.00	XXX	100,000	100,000	100,755	100,581		(581)		(581)		100,000				2,125	10/22/2024
91435L-AQ-0	GreenState Credit Union		06/21/2021	Maturity @ 100.00	XXX	249,000	249,000	252,426	249,854		(854)		(854)		249,000				4,065	06/21/2021
949746-SA-0	WELLS FARGO & CO		07/26/2021	Maturity @ 100.00	XXX	100,000	100,000	101,024	100,125		(125)		(125)		100,000				2,100	07/26/2021
94986R-R8-6	WELLS FARGO & CO		07/29/2021	Call @ 100.00	XXX	100,000	100,000	100,000	100,000						100,000				2,000	07/29/2026
95001D-7C-8	WELLS FARGO & CO		05/17/2021	Call @ 100.00	XXX	250,000	250,000	250,000	250,000						250,000				2,083	05/15/2025
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						5,557,078	5,531,000	5,527,445	5,520,558		(1,905)		(1,905)		5,518,652		38,426	38,426	89,596	XXX
8399997 – Subtotals - Bonds - Part 4						7,556,222	7,530,144	7,533,293	7,520,814		(6,005)		(6,005)		7,514,809		41,413	41,413	138,805	XXX
8399999 – Subtotals - Bonds						7,556,222	7,530,144	7,533,293	7,520,814		(6,005)		(6,005)		7,514,809		41,413	41,413	138,805	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R-10-2	AT&T ORD		12/22/2021	PNC CAPITAL MKTS	2,745.000	77,765	XXX	91,552	78,946	12,605			12,605		91,552		(13,787)	(13,787)	2,973	XXX
00287Y-10-9	ABBVIE ORD		05/13/2021	PNC CAPITAL MKTS	12.000	1,383	XXX	1,275							1,275		108	108	16	XXX
007903-10-7	ADVANCED MICRO DEVICES ORD		11/11/2021	PNC CAPITAL MKTS	99.000	14,160	XXX	9,180							9,180		4,979	4,979		XXX
015351-10-9	ALEXION PHARMACEUTICALS ORD		07/21/2021	PNC CAPITAL MKTS	400.000	64,717	XXX	51,652	62,496	(10,844)			(10,844)		51,652		13,065	13,065		XXX
02079K-10-7	ALPHABET CL C ORD		11/15/2021	PNC CAPITAL MKTS	1.000	2,992	XXX	2,090							2,090		901	901		XXX
023135-10-6	AMAZON COM ORD		12/14/2021	PNC CAPITAL MKTS	5.000	16,681	XXX	16,422							16,422		259	259		XXX
025537-10-1	AMERICAN ELECTRIC POWER ORD		05/13/2021	PNC CAPITAL MKTS	9.000	765	XXX	731							731		34	34	13	XXX
030420-10-3	AMERICAN WATER WORKS ORD		09/17/2021	PNC CAPITAL MKTS	144.000	25,790	XXX	23,467							23,467		2,323	2,323	174	XXX
036752-10-3	ANTHEM ORD		07/07/2021	PNC CAPITAL MKTS	24.000	9,242	XXX	7,218							7,218		2,024	2,024	54	XXX
037833-10-0	APPLE ORD		12/22/2021	PNC CAPITAL MKTS	2,351.000	318,949	XXX	10,865	311,954	(301,089)			(301,089)		10,865		308,084	308,084	27	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	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
038222-10-5	APPLIED MATERIAL ORD		02/10/2021	PNC CAPITAL MKTS	700.000	74,541	XXX	27,413	60,410	(32,997)			(32,997)		27,413		47,128	47,128		XXX
039483-10-2	ARCHER DANIELS MIDLAND ORD		02/09/2021	PNC CAPITAL MKTS	1,100.000	59,958	XXX	43,099	55,451	(12,352)			(12,352)		43,099		16,859	16,859		XXX
053807-10-3	AVNET ORD		02/09/2021	PNC CAPITAL MKTS	1,300.000	49,454	XXX	51,145	45,643	5,502			5,502		51,145		(1,691)	(1,691)		XXX
05523R-10-7	BAE SYSTEMS ADR	C	05/26/2021	PNC CAPITAL MKTS	152.000	4,498	XXX	4,068							4,068		430	430	123	XXX
05534B-76-0	BCE ORD	C	10/11/2021	PNC CAPITAL MKTS	130.000	6,443	XXX	5,672							5,672		771	771	171	XXX
055622-10-4	BP ADR EACH REPSTNG SIX ORD	C	02/09/2021	PNC CAPITAL MKTS	3,200.000	69,426	XXX	85,048	65,664	19,384			19,384		85,048		(15,622)	(15,622)		XXX
05565A-20-2	BNP PARIBAS ADR	C	10/11/2021	PNC CAPITAL MKTS	173.000	5,741	XXX	4,775							4,775		966	966	239	XXX
060505-10-4	BANK OF AMERICA ORD		11/09/2021	PNC CAPITAL MKTS	167.000	7,864	XXX	5,495							5,495		2,369	2,369	95	XXX
075887-10-9	BECTON DICKINSON ORD		02/10/2021	PNC CAPITAL MKTS	250.000	63,198	XXX	10,046	62,555	(52,509)			(52,509)		10,046		53,151	53,151		XXX
086516-10-1	BEST BUY ORD		12/13/2021	PNC CAPITAL MKTS	250.000	25,047	XXX	29,773							29,773		(4,726)	(4,726)	525	XXX
09062X-10-3	BIOGEN ORD		02/09/2021	PNC CAPITAL MKTS	514.000	137,598	XXX	132,928	125,858	5,980			5,980		132,928		4,670	4,670		XXX
09260D-10-7	BLACKSTONE GROUP ORD		02/10/2021	PNC CAPITAL MKTS	2,600.000	184,152	XXX	81,252	168,506	(87,254)			(87,254)		81,252		102,900	102,900	2,496	XXX
09739D-10-0	BOISE CASCADE ORD		02/09/2021	PNC CAPITAL MKTS	1,500.000	76,222	XXX	51,399	71,700	(20,301)			(20,301)		51,399		24,823	24,823		XXX
110122-10-8	BRISTOL MYERS SQUIBB ORD		07/26/2021	PNC CAPITAL MKTS	600.000	38,994	XXX	34,110	37,218	(3,108)			(3,108)		34,110		4,884	4,884	672	XXX
11135F-10-1	BROADCOM ORD		02/09/2021	PNC CAPITAL MKTS	30.000	14,227	XXX	7,071	13,136	(6,065)			(6,065)		7,071		7,157	7,157		XXX
125523-10-0	CIGNA ORD		12/22/2021	PNC CAPITAL MKTS	78.000	18,180	XXX	12,089	16,238	(4,149)			(4,149)		12,089		6,090	6,090	105	XXX
126650-10-0	CVS HEALTH ORD		02/09/2021	PNC CAPITAL MKTS	750.000	54,748	XXX	40,120	51,225	(11,105)			(11,105)		40,120		14,628	14,628	375	XXX
128030-20-2	CAL MAINE FOODS ORD		02/09/2021	PNC CAPITAL MKTS	1,200.000	47,121	XXX	55,018	45,048	9,970			9,970		55,018		(7,897)	(7,897)		XXX
136069-10-1	CANADIAN IMPERIAL BANK COMMERCE ORD	C	11/08/2021	PNC CAPITAL MKTS	516.000	58,923	XXX	40,550	44,039	(3,489)			(3,489)		40,550		18,374	18,374	1,413	XXX
14149Y-10-8	CARDINAL HEALTH ORD		02/09/2021	PNC CAPITAL MKTS	1,950.000	102,106	XXX	100,694	103,067	(2,373)			(2,373)		100,694		1,411	1,411	948	XXX
149123-10-1	CATERPILLAR ORD		12/22/2021	PNC CAPITAL MKTS	178.000	35,333	XXX	23,893	32,400	(8,507)			(8,507)		23,893		11,440	11,440	193	XXX
166764-10-0	CHEVRON ORD		09/16/2021	PNC CAPITAL MKTS	290.000	28,221	XXX	28,723	24,491	4,233			4,233		28,723		(502)	(502)	1,112	XXX
17275R-10-2	CISCO SYSTEMS ORD		12/13/2021	PNC CAPITAL MKTS	445.000	24,271	XXX	18,315	19,914	(1,599)			(1,599)		18,315		5,956	5,956	318	XXX
172908-10-5	CINTAS ORD		11/15/2021	PNC CAPITAL MKTS	14.000	6,124	XXX	4,873							4,873		1,251	1,251	48	XXX
172967-42-4	CITIGROUP ORD		12/22/2021	PNC CAPITAL MKTS	1,801.000	114,096	XXX	96,928	111,050	(15,114)			(15,114)		96,928		17,167	17,167	7	XXX
191216-10-0	COCA-COLA ORD		12/17/2021	PNC CAPITAL MKTS	840.000	43,926	XXX	41,205	46,066	(4,861)			(4,861)		41,205		2,721	2,721	424	XXX
204280-30-9	COMPAGNIE DE SAINT GOBAIN UNSPON ADR	C	12/14/2021	PNC CAPITAL MKTS	604.000	7,870	XXX	6,167							6,167		1,703	1,703	120	XXX
22160K-10-5	COSTCO WHOLESALE ORD		02/09/2021	PNC CAPITAL MKTS	65.000	23,342	XXX	20,009	24,491	(4,482)			(4,482)		20,009		3,333	3,333		XXX
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE ORD		02/09/2021	PNC CAPITAL MKTS	500.000	74,990	XXX	63,697	65,960	(2,263)			(2,263)		63,697		11,293	11,293		XXX
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		06/29/2021	PNC CAPITAL MKTS	90.000	17,732	XXX	14,166							14,166		3,566	3,566	234	XXX
231021-10-6	CUMMINS ORD		08/05/2021	PNC CAPITAL MKTS	250.000	60,512	XXX	29,641	56,775	(27,134)			(27,134)		29,641		30,871	30,871	116	XXX
23331A-10-9	D R HORTON ORD		12/22/2021	PNC CAPITAL MKTS	741.000	61,257	XXX	28,497	51,070	(22,573)			(22,573)		28,497		32,760	32,760	6	XXX
23345M-10-7	DT MIDSTREAM ORD		12/22/2021	PNC CAPITAL MKTS	1.000	47	XXX	36							36		11	11	1	XXX
251566-10-5	DEUTSCHE TELEKOM ORD	C	10/11/2021	PNC CAPITAL MKTS	358.000	7,348	XXX	6,498							6,498		850	850	245	XXX
25157Y-20-2	DEUTSCHE POST ADR	C	12/14/2021	PNC CAPITAL MKTS	89.000	5,319	XXX	4,525							4,525		794	794	104	XXX
25179M-10-3	DEVON ENERGY ORD		02/05/2021	PNC CAPITAL MKTS	3,858.250	69,023	XXX	116,059	60,991	55,068			55,068		116,059		(47,036)	(47,036)		XXX
253868-10-3	DIGITAL REALTY REIT ORD		05/13/2021	PNC CAPITAL MKTS	2.000	293	XXX	258							258		35	35	2	XXX
25470M-10-9	DISH NETWORK CL A ORD		02/10/2021	PNC CAPITAL MKTS	1,000.000	32,072	XXX	63,742	32,340	31,402			31,402		63,742		(31,671)	(31,671)		XXX
25746U-10-9	DOMINION ENERGY ORD		05/13/2021	PNC CAPITAL MKTS	8.000	617	XXX	588							588		29	29	5	XXX
26441C-20-4	DUKE ENERGY ORD		05/13/2021	PNC CAPITAL MKTS	10.000	1,010	XXX	938							938		72	72	19	XXX
278265-10-3	EATON VANCE COM NON VTG ORD		02/09/2021	PNC CAPITAL MKTS	1,600.000	114,101	XXX	50,476	108,688	(58,212)			(58,212)		50,476		63,625	63,625	600	XXX
285512-10-9	ELECTRONIC ARTS ORD		02/09/2021	PNC CAPITAL MKTS	257.000	37,594	XXX	31,491	36,905	(5,415)			(5,415)		31,491		6,104	6,104		XXX
291011-10-4	EMERSON ELECTRIC ORD		02/09/2021	PNC CAPITAL MKTS	240.000	20,654	XXX	10,882	19,289	(8,407)			(8,407)		10,882		9,772	9,772		XXX
29250N-10-5	ENBRIDGE ORD	C	12/14/2021	PNC CAPITAL MKTS	629.000	23,588	XXX	22,575							22,575		1,014	1,014	1,230	XXX
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		12/15/2021	BARCLAYS CAPITAL LE	49.000	10,438	XXX	5,830							5,830		4,608	4,608	213	XXX
30231G-10-2	EXXON MOBIL ORD		12/22/2021	PNC CAPITAL MKTS	186.000	11,317	XXX	11,587	7,667	3,920			3,920		11,587		(270)	(270)	599	XXX
30303M-10-2	META PLATFORMS CL A ORD		12/14/2021	PNC CAPITAL MKTS	48.000	16,049	XXX	12,898							12,898		3,151	3,151		XXX
309627-10-7	FARMERS NATIONAL BANC ORD		02/10/2021	PNC CAPITAL MKTS	7,895.000	110,220	XXX	26,448	105,759	(79,310)			(79,310)		26,448		83,772	83,772		XXX
316773-10-0	FIFTH THIRD BANCORP ORD		12/22/2021	PNC CAPITAL MKTS	1,701.000	55,202	XXX	32,486	46,897	(22,882)			(22,882)		32,486		22,716	22,716	460	XXX
345370-86-0	FORD MOTOR ORD		02/09/2021	PNC CAPITAL MKTS	4,500.000	52,503	XXX	50,869	39,555	11,314			11,314		50,869		1,633	1,633		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
35671D-85-7	FREEPORT MCMORAN ORD		12/22/2021	PNC CAPITAL MKTS	3,181.000	100,866	XXX	39,825	82,770	(42,945)			(42,945)		39,825		61,041	61,041	2	XXX
366505-10-5	GARRETT MOTION ORD	C	02/08/2021	PNC CAPITAL MKTS	100.000	687	XXX	631	443	188			188		631		56	56		XXX
370334-10-4	GENERAL MILLS ORD		05/13/2021	PNC CAPITAL MKTS	9.000	569	XXX	517							517		52	52	5	XXX
372460-10-5	GENUINE PARTS ORD		02/09/2021	PNC CAPITAL MKTS	600.000	62,034	XXX	53,416	60,258	(6,842)			(6,842)		53,416		8,618	8,618	474	XXX
375558-10-3	GILEAD SCIENCES ORD		12/14/2021	PNC CAPITAL MKTS	1,279.000	89,706	XXX	93,393	74,515	18,879			18,879		93,393		(3,687)	(3,687)	2,365	XXX
384802-10-4	WW GRAINGER ORD		02/09/2021	PNC CAPITAL MKTS	150.000	56,428	XXX	31,031	61,251	(30,220)			(30,220)		31,031		25,397	25,397		XXX
410345-10-2	HANESBRANDS ORD		12/22/2021	PNC CAPITAL MKTS	2,005.000	31,800	XXX	38,100	29,233	8,867			8,867		38,100		(6,301)	(6,301)	2	XXX
42226A-10-7	HEALTHEQUITY ORD		02/09/2021	PNC CAPITAL MKTS	700.000	59,792	XXX	49,180	48,797	383			383		49,180		10,612	10,612		XXX
436106-10-8	HOLLYFRONTIER ORD		02/05/2021	PNC CAPITAL MKTS	3,762.000	113,572	XXX	126,860	97,248	29,612			29,612		126,860		(13,287)	(13,287)		XXX
438516-10-6	HONEYWELL INTERNATIONAL ORD		07/02/2021	PNC CAPITAL MKTS	700.000	146,169	XXX	38,056	148,890	(110,834)			(110,834)		38,056		108,114	108,114	468	XXX
444717-10-2	HUGOTON ROYALTY UNT		02/09/2021	PNC CAPITAL MKTS	59.000	4	XXX	1,653	5	1,648			1,648		1,653		(1,649)	(1,649)		XXX
446150-10-4	HUNTINGTON BANCSHARES ORD		12/14/2021	PNC CAPITAL MKTS	8,304.000	118,993	XXX	29,793	104,880	(75,087)			(75,087)		29,793		89,200	89,200	1,754	XXX
457187-10-2	INGREDION ORD		02/09/2021	PNC CAPITAL MKTS	550.000	47,992	XXX	50,773	43,269	7,505			7,505		50,773		(2,781)	(2,781)	352	XXX
458140-10-0	INTEL ORD		02/10/2021	PNC CAPITAL MKTS	1,103.000	64,380	XXX	36,942	54,951	(18,010)			(18,010)		36,942		27,438	27,438		XXX
45845P-10-8	INTERCEPT PHARMACEUTICALS ORD		02/05/2021	PNC CAPITAL MKTS	1,300.000	45,330	XXX	110,585	32,110	78,475			78,475		110,585		(65,255)	(65,255)		XXX
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	PNC CAPITAL MKTS	1,200.000	141,946	XXX	125,949	151,056	(25,107)			(25,107)		125,949		15,997	15,997	2,162	XXX
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		06/22/2021	PNC CAPITAL MKTS	724.000	23,100	XXX	19,168							19,168		3,933	3,933	391	XXX
478160-10-4	JOHNSON & JOHNSON ORD		12/14/2021	PNC CAPITAL MKTS	249.000	41,633	XXX	10,746	39,188	(28,441)			(28,441)		10,746		30,887	30,887	331	XXX
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		12/22/2021	PNC CAPITAL MKTS	102.000	15,165	XXX	10,490	13,473	(2,983)			(2,983)		10,490		4,675	4,675		XXX
494368-10-3	KIMBERLY CLARK ORD		05/13/2021	PNC CAPITAL MKTS	290.000	38,566	XXX	34,138	39,101	(4,963)			(4,963)		34,138		4,427	4,427	580	XXX
524660-10-7	LEGGETT & PLATT ORD		02/09/2021	PNC CAPITAL MKTS	1,050.000	45,401	XXX	49,470	46,515	2,955			2,955		49,470		(4,069)	(4,069)	420	XXX
532457-10-8	ELI LILLY ORD		11/11/2021	PNC CAPITAL MKTS	52.000	13,727	XXX	10,613							10,613		3,114	3,114	133	XXX
539830-10-9	LOCKHEED MARTIN ORD		10/19/2021	PNC CAPITAL MKTS	53.000	19,359	XXX	18,186							18,186		1,173	1,173	413	XXX
550021-10-9	LULULEMON ATHLETICA ORD	C	02/17/2021	PNC CAPITAL MKTS	21.000	6,996	XXX	7,211							7,211		(215)	(215)		XXX
550241-10-3	LUMEN TECHNOLOGIES ORD		02/05/2021	PNC CAPITAL MKTS	2,000.000	24,439	XXX	30,765	19,500	11,265			11,265		30,765		(6,325)	(6,325)		XXX
55024U-10-9	LUMENTUM HOLDINGS ORD		02/09/2021	PNC CAPITAL MKTS	1,025.000	89,270	XXX	49,196	97,170	(47,974)			(47,974)		49,196		40,074	40,074		XXX
55306N-10-4	MKS INSTRUMENTS ORD		02/10/2021	PNC CAPITAL MKTS	1,900.000	286,678	XXX	149,162	285,855	(136,693)			(136,693)		149,162		137,516	137,516		XXX
55616P-10-4	MACYS ORD		02/08/2021	PNC CAPITAL MKTS	622.000	9,753	XXX	21,558	6,998	14,560			14,560		21,558		(11,805)	(11,805)		XXX
56418H-10-0	MANPOWERGROUP ORD		02/09/2021	PNC CAPITAL MKTS	635.000	59,452	XXX	50,214	57,264	(7,050)			(7,050)		50,214		9,237	9,237		XXX
565849-10-6	MARATHON OIL ORD		02/09/2021	PNC CAPITAL MKTS	1,000.000	8,527	XXX	11,460	6,670	4,790			4,790		11,460		(2,933)	(2,933)		XXX
56585A-10-2	MARATHON PETROLEUM ORD		02/09/2021	PNC CAPITAL MKTS	1,034.000	49,945	XXX	29,304	42,766	(20,183)			(20,183)		29,304		20,640	20,640		XXX
57636Q-10-4	MASTERCARD CL A ORD		11/11/2021	PNC CAPITAL MKTS	94.000	32,322	XXX	31,363							31,363		959	959	96	XXX
58155Q-10-3	MCKESSON ORD		02/09/2021	PNC CAPITAL MKTS	250.000	45,872	XXX	35,664	43,480	(7,816)			(7,816)		35,664		10,208	10,208	105	XXX
58933Y-10-5	MERCK & CO. INC.		12/14/2021	PNC CAPITAL MKTS	997.000	75,783	XXX	71,598							71,598		4,186	4,186	1,296	XXX
59156R-10-8	METLIFE ORD		12/22/2021	PNC CAPITAL MKTS	723.000	39,037	XXX	33,539	33,945	(3,770)			(3,770)		33,539		5,498	5,498	140	XXX
59410T-10-6	MICHELIN COMPAGNIE GENERALE DES ADR	C	06/24/2021	PNC CAPITAL MKTS	380.000	11,529	XXX	10,843							10,843		686	686	66	XXX
594918-10-4	MICROSOFT ORD		12/22/2021	PNC CAPITAL MKTS	8.000	2,684	XXX	1,934							1,934		750	750	14	XXX
595112-10-3	MICRON TECHNOLOGY ORD		02/10/2021	PNC CAPITAL MKTS	949.000	77,613	XXX	38,183	71,346	(33,163)			(33,163)		38,183		39,430	39,430		XXX
620076-30-7	MOTOROLA SOLUTIONS ORD		03/30/2021	PNC CAPITAL MKTS	60.000	11,188	XXX	10,935							10,935		253	253	43	XXX
626188-10-6	MUENCHENER RE GROUP ADR	C	11/24/2021	PNC CAPITAL MKTS	170.000	4,816	XXX	4,808							4,808		8	8	139	XXX
636274-40-9	NATIONAL GRID ADR REP 5 ORD	C	05/13/2021	PNC CAPITAL MKTS	14.000	899	XXX	817							817		83	83		XXX
64110L-10-6	NETFLIX ORD		11/11/2021	PNC CAPITAL MKTS	18.000	11,914	XXX	10,021							10,021		1,893	1,893		XXX
65473P-10-5	NISOURCE ORD		12/22/2021	PNC CAPITAL MKTS	1.000	27	XXX	23							23		4	4	1	XXX
670100-20-5	NOVO NORDISK ADR REPSG 1 ORD	C	02/10/2021	PNC CAPITAL MKTS	1,200.000	85,251	XXX	50,135	83,820	(33,685)			(33,685)		50,135		35,116	35,116		XXX
670346-10-5	NUCOR ORD		02/09/2021	PNC CAPITAL MKTS	1,425.000	77,723	XXX	47,438	75,796	(28,358)			(28,358)		47,438		30,285	30,285		XXX
67066G-10-4	NVIDIA ORD		03/08/2021	PNC CAPITAL MKTS	147.000	85,358	XXX	23,143	76,763	(53,620)			(53,620)		23,143		62,215	62,215		XXX
688239-20-1	OSHKOSH ORD		02/08/2021	PNC CAPITAL MKTS	800.000	77,951	XXX	50,028	68,856	(18,828)			(18,828)		50,028		27,923	27,923		XXX
69351T-10-6	PPL ORD		05/13/2021	PNC CAPITAL MKTS	15.000	431	XXX	418							418		13	13	6	XXX
704326-10-7	PAYCHEX ORD		12/22/2021	PNC CAPITAL MKTS	547.000	50,430	XXX	5,970	50,969	(45,000)			(45,000)		5,970		44,461	44,461	72	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
713448-10-8	PEPSICO ORD		12/17/2021	PNC CAPITAL MKTS	374.000	60,823	XXX	52,314							52,314		8,509	8,509	959	XXX
717081-10-3	PFIZER ORD		12/15/2021	PNC CAPITAL MKTS	2,356.000	105,987	XXX	71,565	73,620	(14,444)			(14,444)		71,565		34,422	34,422	2,082	XXX
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		12/14/2021	PNC CAPITAL MKTS	322.000	30,302	XXX	27,386							27,386		2,916	2,916	1,022	XXX
718546-10-4	PHILLIPS 66 ORD		02/09/2021	PNC CAPITAL MKTS	700.000	52,407	XXX	44,594	48,958	(4,364)			(4,364)		44,594		7,812	7,812		XXX
731068-10-2	POLARIS INDUSTRIES ORD		02/09/2021	PNC CAPITAL MKTS	1,125.000	138,016	XXX	102,966	107,190	(4,224)			(4,224)		102,966		35,050	35,050		XXX
74144T-10-8	T ROWE PRICE GROUP ORD		02/09/2021	PNC CAPITAL MKTS	230.000	37,777	XXX	23,048	34,820	(11,771)			(11,771)		23,048		14,728	14,728		XXX
742718-10-9	PROCTER & GAMBLE ORD		05/13/2021	PNC CAPITAL MKTS	100.000	13,685	XXX	12,860							12,860		825	825	43	XXX
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		05/13/2021	PNC CAPITAL MKTS	5.000	305	XXX	294							294		12	12	3	XXX
74837R-10-4	QUICKSILVER RESOURCES INC.		09/28/2021	Adjustment	2,000.000		XXX		8	15,394			15,394		15,402		(15,402)	(15,402)		XXX
751212-10-1	RALPH LAUREN CL A ORD		02/09/2021	PNC CAPITAL MKTS	282.000	31,122	XXX	24,519	29,255	(4,736)			(4,736)		24,519		6,604	6,604		XXX
756109-10-4	REALTY INCOME REIT ORD		12/14/2021	PNC CAPITAL MKTS	63.000	4,261	XXX	4,421							4,421		(160)	(160)	165	XXX
7591EP-10-0	REGIONS FINANCIAL ORD		11/11/2021	PNC CAPITAL MKTS	1,651.000	36,069	XXX	31,848							31,848		4,221	4,221	478	XXX
76118Y-10-4	RESIDEO TECHNOLOGIES ORD		02/10/2021	PNC CAPITAL MKTS	166.000	4,190	XXX	1,778	3,529	(1,751)			(1,751)		1,778		2,412	2,412		XXX
771195-10-4	ROCHE HOLDINGS ADR	C	02/10/2021	PNC CAPITAL MKTS	756.000	33,006	XXX	25,709	33,034	(7,325)			(7,325)		25,709		7,297	7,297		XXX
776696-10-6	ROPER TECHNOLOGIES ORD		11/15/2021	PNC CAPITAL MKTS	13.000	6,322	XXX	5,259							5,259		1,064	1,064	22	XXX
78409V-10-4	S&P GLOBAL ORD		02/10/2021	PNC CAPITAL MKTS	108.000	35,060	XXX	35,895	35,503	392			392		35,895		(835)	(835)		XXX
78440X-80-4	SL GREEN RLTY REIT ORD		12/22/2021	PNC CAPITAL MKTS	1.000	71	XXX	64							64		8	8	3	XXX
79466L-30-2	SALESFORCE.COM ORD		06/25/2021	PNC CAPITAL MKTS	58.000	14,103	XXX	13,743							13,743		359	359		XXX
80105N-10-5	SANOFI ADR REP 1 1/2 ORD	C	05/26/2021	PNC CAPITAL MKTS	45.000	2,425	XXX	2,175							2,175		249	249	62	XXX
826197-50-1	SIEMENS ADR	C	04/16/2021	PNC CAPITAL MKTS	29.000	2,505	XXX	2,350							2,350		155	155		XXX
83405K-10-2	SOFTBANK ADR	C	12/14/2021	PNC CAPITAL MKTS	173.000	2,259	XXX	2,266							2,266		(7)	(7)	66	XXX
83546A-20-3	SONIC HEALTHCARE ADR	C	06/24/2021	PNC CAPITAL MKTS	209.000	5,398	XXX	5,564							5,564		(166)	(166)	45	XXX
842587-10-7	SOUTHERN ORD		05/13/2021	PNC CAPITAL MKTS	17.000	1,100	XXX	1,037							1,037		63	63	11	XXX
844741-10-8	SOUTHWEST AIRLINES ORD		12/22/2021	PNC CAPITAL MKTS	806.000	41,799	XXX	4,330	37,568	(33,238)			(33,238)		4,330		37,469	37,469		XXX
863667-10-1	STRYKER ORD		12/22/2021	PNC CAPITAL MKTS	85.000	20,621	XXX	15,387	20,828	(5,441)			(5,441)		15,387		5,234	5,234	55	XXX
867224-10-7	SUNCOR ENERGY ORD	C	02/09/2021	PNC CAPITAL MKTS	1,000.000	17,617	XXX	19,456	16,780	2,676			2,676		19,456		(1,839)	(1,839)		XXX
868459-10-8	SUPERNUS PHARMACEUTICALS ORD		02/09/2021	PNC CAPITAL MKTS	1,300.000	40,413	XXX	51,535	32,708	18,827			18,827		51,535		(11,122)	(11,122)		XXX
876030-10-7	TAPESTRY ORD		12/22/2021	PNC CAPITAL MKTS	3,084.000	119,121	XXX	57,531	127,331	(69,801)			(69,801)		57,531		61,590	61,590	1	XXX
87612E-10-6	TARGET ORD		06/22/2021	PNC CAPITAL MKTS	146.000	34,547	XXX	28,549							28,549		5,998	5,998	199	XXX
87807B-10-7	TC ENERGY ORD	C	12/14/2021	PNC CAPITAL MKTS	272.000	12,463	XXX	11,709							11,709		753	753	429	XXX
879360-10-5	TELEDYNE TECH ORD		11/15/2021	PNC CAPITAL MKTS	3.000	1,333	XXX	1,165							1,165		168	168		XXX
88160R-10-1	TESLA ORD		12/22/2021	PNC CAPITAL MKTS	3.000	3,027	XXX	2,557							2,557		470	470		XXX
881624-20-9	TEVA PHARMA IND ADR REP 1 ORD	C	02/09/2021	PNC CAPITAL MKTS	1,300.000	16,598	XXX	15,217	12,545	2,672			2,672		15,217		1,381	1,381		XXX
885160-10-1	THOR INDUSTRIES ORD		02/09/2021	PNC CAPITAL MKTS	600.000	76,676	XXX	49,524	55,794	(6,270)			(6,270)		49,524		27,152	27,152	246	XXX
88579Y-10-1	3M ORD		05/13/2021	PNC CAPITAL MKTS	82.000	14,830	XXX	13,141	14,333	(1,192)			(1,192)		13,141		1,689	1,689	3	XXX
889094-10-8	TOKIO MARINE HOLDINGS ADR REP 1 ORD	C	03/22/2021	PNC CAPITAL MKTS	5.000	245	XXX	266							266		(21)	(21)		XXX
892331-30-7	TOYOTA MOTOR ADR REP 10 ORD	C	10/11/2021	PNC CAPITAL MKTS	32.000	5,661	XXX	5,009							5,009		653	653	73	XXX
89832Q-10-9	TRUIST FINANCIAL ORD		12/14/2021	PNC CAPITAL MKTS	212.000	12,516	XXX	11,181							11,181		1,335	1,335	390	XXX
902653-10-4	UDR REIT ORD		12/22/2021	PNC CAPITAL MKTS	1.000	59	XXX	40							40		19	19	1	XXX
902973-30-4	US BANCORP ORD		12/14/2021	PNC CAPITAL MKTS	239.000	13,749	XXX	12,113							12,113		1,636	1,636	305	XXX
91324P-10-2	UNITEDHEALTH GRP ORD		12/22/2021	PNC CAPITAL MKTS	323.000	111,111	XXX	16,371	113,270	(96,899)			(96,899)		16,371		94,740	94,740	86	XXX
92343V-10-4	VERIZON COMMUNICATIONS ORD		12/14/2021	PNC CAPITAL MKTS	980.000	52,822	XXX	45,105	57,575	(12,470)			(12,470)		45,105		7,718	7,718	1,804	XXX
92556V-10-6	VIATRIS ORD		12/22/2021	PNC CAPITAL MKTS	248.000	3,787	XXX	3,247	4,648	(1,400)			(1,400)		3,247		540	540	50	XXX
92826C-83-9	VISA CL A ORD		11/11/2021	PNC CAPITAL MKTS	120.000	25,683	XXX	24,797							24,797		885	885	141	XXX
931142-10-3	WALMART ORD		02/10/2021	PNC CAPITAL MKTS	400.000	57,627	XXX	33,223	57,660	(24,437)			(24,437)		33,223		24,404	24,404	216	XXX
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		02/05/2021	PNC CAPITAL MKTS	1,700.000	84,658	XXX	105,044	67,796	37,248			37,248		105,044		(20,386)	(20,386)		XXX
95082P-10-5	WESCO INTL ORD		02/10/2021	PNC CAPITAL MKTS	1,541.000	120,602	XXX	78,091	124,434	(46,343)			(46,343)		78,091		42,511	42,511		XXX
958102-10-5	WESTERN DIGITAL ORD		12/22/2021	PNC CAPITAL MKTS	1,061.000	64,987	XXX	42,671	58,769	(16,098)			(16,098)		42,671		22,316	22,316		XXX
962166-10-4	WEYERHAEUSER REIT		12/22/2021	PNC CAPITAL MKTS	1,227.000	42,646	XXX	30,216	42,922	(12,706)			(12,706)		30,216		12,429	12,429	1	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
969457-10-0	WILLIAMS ORD		12/22/2021	PNC CAPITAL MKTS	1,383.000	30,973	XXX	15,850	26,105	(12,377)			(12,377)		15,850		15,123	15,123	34	XXX
98978V-10-3	ZOETIS CL A ORD		12/22/2021	PNC CAPITAL MKTS	261.000	41,934	XXX	36,810	43,196	(6,385)			(6,385)		36,810		5,124	5,124	2	XXX
G1151C-10-1	ACCENTURE CL A ORD	C	12/22/2021	PNC CAPITAL MKTS	51.000	13,246	XXX	10,640	13,322	(2,682)			(2,682)		10,640		2,606	2,606	36	XXX
G50871-10-5	JAZZ PHARMACEUTICALS ORD	C	02/10/2021	PNC CAPITAL MKTS	500.000	83,166	XXX	56,671	82,525	(25,854)			(25,854)		56,671		26,495	26,495		XXX
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	02/10/2021	PNC CAPITAL MKTS	800.000	41,383	XXX	25,665	37,272	(11,607)			(11,607)		25,665		15,718	15,718	208	XXX
G5960L-10-3	MEDTRONIC ORD	C	12/22/2021	PNC CAPITAL MKTS	65.000	6,586	XXX	7,697							7,697		(1,110)	(1,110)	90	XXX
H42097-10-7	UBS GROUP N ORD	C	06/24/2021	PNC CAPITAL MKTS	668.000	10,505	XXX	10,367							10,367		138	138	204	XXX
N07059-21-0	ASML HOLDING ADR REP ORD	C	11/15/2021	PNC CAPITAL MKTS	7.000	4,657	XXX	3,971							3,971		686	686	3	XXX
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		02/08/2021	PNC CAPITAL MKTS	700.000	66,378	XXX	57,170	64,162	(6,992)			(6,992)		57,170		9,207	9,207		XXX
9099999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						7,110,283	XXX	5,009,734	5,936,066	(1,615,053)			(1,615,053)		5,025,136		2,085,147	2,085,147	37,838	XXX
Common Stocks: Mutual Funds																				
00162Q-45-2	ALPS ALERIAN MLP ETF		02/08/2021	PNC CAPITAL MKTS	2,100.000	59,660	XXX	103,870	53,886	49,984			49,984		103,870		(44,210)	(44,210)		XXX
277907-10-1	EATON VANCE INC BSTN A		02/05/2021	Mutual Fund Agent	18,791.064	105,418	XXX	101,859	104,854	(2,996)			(2,996)		101,859		3,559	3,559	1,331	XXX
277911-16-0	EATON VANCE SD G INC A		02/05/2021	Mutual Fund Agent	98,856.905	803,707	XXX	802,963	802,718	245			245		802,963		743	743	595	XXX
30312K-46-9	FT 8419 TACTICAL ALPHA SRS 23 UIT		03/05/2021	Call @ 1.72	11,244.000	135,438	XXX	116,104	131,442	(15,339)			(15,339)		116,104		19,335	19,335		XXX
336917-10-9	FRST TR:MS DIV LDRS IDX		02/09/2021	PNC CAPITAL MKTS	3,580.000	109,484	XXX	100,539	105,932	(5,394)			(5,394)		100,539		8,945	8,945		XXX
33733E-10-4	FRST TR:CAPITAL STRENGTH		02/08/2021	PNC CAPITAL MKTS	1,770.000	120,464	XXX	100,302	119,475	(19,173)			(19,173)		100,302		20,161	20,161		XXX
33737J-11-7	FRST TR ADEX II:EUROPE		02/09/2021	PNC CAPITAL MKTS	4,300.000	170,534	XXX	153,109	164,002	(10,893)			(10,893)		153,109		17,426	17,426		XXX
33738R-50-6	FRST TR VI:RIS DIV ACHV		02/08/2021	PNC CAPITAL MKTS	3,460.000	143,656	XXX	112,772	138,192	(25,420)			(25,420)		112,772		30,884	30,884		XXX
33738R-69-6	FRST TR VI:DW MOM & DIV		02/09/2021	PNC CAPITAL MKTS	6,989.000	187,374	XXX	155,699	173,467	(17,768)			(17,768)		155,699		31,675	31,675		XXX
33738R-88-6	FRST TR VI:DORSWR INTLF5		02/08/2021	PNC CAPITAL MKTS	7,600.000	181,636	XXX	153,111	168,872	(15,761)			(15,761)		153,111		28,524	28,524		XXX
33739P-88-9	FRST TR III:HRZN MV DOM		02/09/2021	PNC CAPITAL MKTS	3,785.000	108,249	XXX	100,247	109,349	(9,101)			(9,101)		100,247		8,001	8,001		XXX
354726-77-0	FRANKLIN TF:OH A		02/05/2021	Mutual Fund Agent	12,528.310	165,624	XXX	154,007	165,248	(11,241)			(11,241)		154,007		11,617	11,617	659	XXX
416645-70-3	HARTFD:INTL OPPTY A		02/10/2021	Mutual Fund Agent	6,585.190	135,457	XXX	112,223	129,399	(17,176)			(17,176)		112,223		23,234	23,234		XXX
416646-19-8	HARTFD:SHORT DUR A		02/05/2021	Mutual Fund Agent	20,052.785	202,734	XXX	201,319	202,533	(1,214)			(1,214)		201,319		1,415	1,415	651	XXX
416648-55-8	HARTFD:FLOAT RATE A		02/05/2021	Mutual Fund Agent	73,285.849	614,135	XXX	642,332	608,273	34,059			34,059		642,332		(28,196)	(28,196)	3,848	XXX
41664M-25-0	HARTFD:WORLD BOND A		02/05/2021	Mutual Fund Agent	24,078.481	255,232	XXX	251,407	254,991	(3,584)			(3,584)		251,407		3,825	3,825		XXX
46137Y-50-0	INVESCO ZACKS MA INC		02/08/2021	PNC CAPITAL MKTS	4,000.000	86,118	XXX	77,769	80,240	(2,471)			(2,471)		77,769		8,349	8,349		XXX
464287-23-4	ISHARES:MSCI EM MKTS		02/09/2021	PNC CAPITAL MKTS	4,300.000	244,500	XXX	178,056	222,181	(44,125)			(44,125)		178,056		66,444	66,444		XXX
464287-86-1	ISHARES:EUROPE		02/09/2021	PNC CAPITAL MKTS	2,750.000	135,108	XXX	125,520	131,780	(6,260)			(6,260)		125,520		9,589	9,589		XXX
46435G-33-4	ISHARES:MSCI UK		02/10/2021	PNC CAPITAL MKTS	2,200.000	66,098	XXX	75,434	64,438	10,996			10,996		75,434		(9,337)	(9,337)		XXX
78463X-77-2	SPDR S&P INTL DIV		02/10/2021	PNC CAPITAL MKTS	2,450.000	90,623	XXX	93,033	89,572	3,461			3,461		93,033		(2,410)	(2,410)		XXX
78464A-87-0	SPDR S&P BIOTECH		02/10/2021	PNC CAPITAL MKTS	1,900.000	324,087	XXX	127,440	267,482	(140,042)			(140,042)		127,440		196,647	196,647		XXX
81369Y-60-5	SEL SECTOR:FINL S SPDR		02/09/2021	PNC CAPITAL MKTS	7,700.000	240,972	XXX	174,277	226,996	(52,719)			(52,719)		174,277		66,695	66,695		XXX
81369Y-86-0	SEL SECTOR:RL EST SPDR		02/10/2021	PNC CAPITAL MKTS	695.000	26,597	XXX	18,972	25,409	(6,437)			(6,437)		18,972		7,625	7,625		XXX
922042-71-8	VANGUARD FTSEXUSSC ETF		02/09/2021	PNC CAPITAL MKTS	650.000	83,195	XXX	51,492	79,196	(27,704)			(27,704)		51,492		31,703	31,703		XXX
922042-77-5	VANGUARD FTSE XUS ETF		02/08/2021	PNC CAPITAL MKTS	1,300.000	79,610	XXX	51,328	75,868	(24,540)			(24,540)		51,328		28,282	28,282		XXX
92204A-30-6	VANGUARD ENERGY IDX ETF		02/08/2021	PNC CAPITAL MKTS	750.000	45,862	XXX	72,152	38,895	33,257			33,257		72,152		(26,290)	(26,290)		XXX
92204A-50-4	VANGUARD HLTH CR IDX ETF		02/11/2021	PNC CAPITAL MKTS	425.000	99,577	XXX	70,927	95,085	(24,158)			(24,158)		70,927		28,650	28,650		XXX
92204A-80-1	VANGUARD MTRLS IDX ETF		02/09/2021	PNC CAPITAL MKTS	600.000	96,572	XXX	52,142	94,182	(42,040)			(42,040)		52,142		44,430	44,430		XXX
922908-61-1	VANGUARD SC V I ETF		02/10/2021	PNC CAPITAL MKTS	2,331.000	366,677	XXX	252,152	331,492	(79,339)			(79,339)		252,152		114,525	114,525		XXX
97717W-31-5	WISDOMTREE:EM HI DIV		02/09/2021	PNC CAPITAL MKTS	4,150.000	176,438	XXX	173,200	170,731	2,469			2,469		173,200		3,238	3,238		XXX
97717W-60-4	WISDOMTREE:US SMCP DIV		02/09/2021	PNC CAPITAL MKTS	10,035.000	294,712	XXX	218,575	266,931	(48,356)			(48,356)		218,575		76,138	76,138	409	XXX
97717W-85-1	WISDOMTREE:JPN HDGD EQ		02/09/2021	PNC CAPITAL MKTS	1,000.000	58,231	XXX	50,420	54,420	(4,000)			(4,000)		50,420		7,811	7,811		XXX
97717W-87-7	WISDOMTREE:GLBL HIGH DIV		02/10/2021	PNC CAPITAL MKTS	3,850.000	170,128	XXX	168,492	164,748	3,744			3,744		168,492		1,636	1,636		XXX
9499999 – Common Stocks: Mutual Funds						6,183,907	XXX	5,393,244	5,912,280	(519,036)			(519,036)		5,393,244		790,664	790,664	7,493	XXX
Common Stocks: Unit Investment Trusts																				
30312T-54-4	FT 8441 SELCT DSIP 1ST QRTR 2020 UIT		04/21/2021	Call @ 11.55	10,986.000	126,836	XXX	100,014	115,023	(15,010)			(15,010)		100,014		26,822	26,822	568	XXX
30312V-22-6	FT 8496 DOW TARGET 10 FEB 20 UIT		03/11/2021	Call @ 10.35	31,978.000	330,991	XXX	315,012	297,395	17,616			17,616		315,012		15,980	15,980	3,204	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
30314P-42-5	FT 8769 TR HIGH QUALT DVD 3Q 20 UIT		10/13/2021	Call @ 17.57	8,401.000	147,590	XXX	95,013	109,801	(14,788)			(14,788)		95,013		52,577	52,577	2,480	XXX
30314P-58-1	FT 8770 S P DV ARIST TR 25 3Q 20 UIT		10/13/2021	Call @ 13.91	14,139.000	196,666	XXX	150,017	162,457	(12,441)			(12,441)		150,017		46,650	46,650	3,197	XXX
30314U-14-3	FT 8772 SMID CAPITAL STR SRS 47 UIT		08/01/2021	Adjustment		4,878	XXX	4,878	4,878						4,878				4,878	XXX
9599999 – Common Stocks: Unit Investment Trusts						806,961	XXX	664,932	689,555	(24,622)			(24,622)		664,932		142,028	142,028	14,327	XXX
Common Stocks: Closed-End Funds																				
19248A-10-9	COHEN & STEERS INFRASTRC		02/09/2021	PNC CAPITAL MKTS	5,725.000	154,673	XXX	150,848	147,820	3,029			3,029		150,848		3,825	3,825	1,775	XXX
670663-10-3	NUVEEN MU CRDT OPPS		02/05/2021	PNC CAPITAL MKTS	24,000.000	335,935	XXX	327,245	311,040	16,205			16,205		327,245		8,690	8,690	1,488	XXX
92912P-10-8	VOYA EM MKTS HI DIV EQTY		02/09/2021	PNC CAPITAL MKTS	18,885.000	149,437	XXX	155,554	137,105	18,449			18,449		155,554		(6,117)	(6,117)	3,399	XXX
92912T-10-0	VOYA GL EQ DIV & PREM OP		02/09/2021	PNC CAPITAL MKTS	18,700.000	99,062	XXX	127,532	97,614	29,918			29,918		127,532		(28,470)	(28,470)	1,496	XXX
92912X-10-1	VOYA INFR INDUS & MATR		02/09/2021	PNC CAPITAL MKTS	10,560.000	114,646	XXX	113,276	108,768	4,508			4,508		113,276		1,370	1,370	2,418	XXX
9699999 – Common Stocks: Closed-End Funds						853,753	XXX	874,455	802,347	72,109			72,109		874,455		(20,702)	(20,702)	10,576	XXX
9799997 – Subtotals - Common Stocks - Part 4						14,954,905	XXX	11,942,365	13,340,248	(2,086,603)			(2,086,603)		11,957,767		2,997,137	2,997,137	70,234	XXX
9799998 – Summary Item from Part 5 for Common Stocks						7,156,732	XXX	7,626,815							7,626,815		(470,082)	(470,082)	155,440	XXX
9799999 – Subtotals - Common Stocks						22,111,637	XXX	19,569,180	13,340,248	(2,086,603)			(2,086,603)		19,584,582		2,527,055	2,527,055	225,674	XXX
9899999 – Subtotals - Preferred and Common Stocks						22,111,637	XXX	19,569,180	13,340,248	(2,086,603)			(2,086,603)		19,584,582		2,527,055	2,527,055	225,674	XXX
9999999 – Totals						29,667,859	XXX	27,102,473	20,861,061	(2,086,603)	(6,005)		(2,092,608)		27,099,391		2,568,468	2,568,468	364,479	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
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R-10-2	AT&T ORD		10/19/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	1,518.000	38,725	34,251	38,725							(4,473)	(4,473)		
00215W-10-0	ASE INDUSTRIAL HOLDIN ADR REP 2 ORD	C	09/21/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	3,251.000	27,091	24,220	27,091							(2,872)	(2,872)	437	
00507V-10-9	ACTIVISION BLIZZARD ORD		02/09/2021	COWEN AND COMPANY LLC	11/09/2021	PNC CAPITAL MKTS	420.000	43,350	28,081	43,350							(15,270)	(15,270)	197	
00832J-10-2	AFTERPAY ADR REP 1 ORD	C	09/20/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	287.000	26,325	19,725	26,325							(6,600)	(6,600)		
01609W-10-2	ALIBABA GROUP HOLDING ADR REP 8 ORD	C	10/18/2021	COWEN & CO.	11/08/2021	PNC CAPITAL MKTS	282.000	68,492	50,841	68,492							(17,652)	(17,652)	(4)	
018820-10-0	ALLIANZ 10 UNSPON ADR REP ORD	C	04/26/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	709.000	17,014	16,083	17,014							(931)	(931)	573	
020002-10-1	ALLSTATE ORD		02/09/2021	COWEN AND COMPANY LLC	11/10/2021	PNC CAPITAL MKTS	270.000	29,136	31,197	29,136							2,061	2,061	656	
031162-10-0	AMGEN ORD		09/30/2021	Various	12/22/2021	PNC CAPITAL MKTS	455.000	106,358	98,254	106,358							(8,103)	(8,103)	2,499	
046353-10-8	ASTRAZENECA ADR REP 0.5 ORD	C	07/21/2021	Unknown	12/22/2021	PNC CAPITAL MKTS	212.430	12,272	12,335	12,272							63	63	93	
053611-10-9	AVERY DENNISON ORD		08/17/2021	SANFORD C. BERNSTEIN AND CO. LLC	12/14/2021	PNC CAPITAL MKTS	160.000	34,891	33,513	34,891							(1,378)	(1,378)	218	
09260D-10-7	BLACKSTONE ORD		11/09/2021	Various	12/14/2021	PNC CAPITAL MKTS	301.000	43,376	37,763	43,376							(5,612)	(5,612)		
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	10/19/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	3,230.000	120,229	116,431	120,229							(3,797)	(3,797)	4,632	
125523-10-0	CIGNA ORD		06/22/2021	Various	12/14/2021	PNC CAPITAL MKTS	151.000	35,677	32,607	35,677							(3,070)	(3,070)	302	
17275R-10-2	CISCO SYSTEMS ORD		10/19/2021	COWEN & CO.	11/08/2021	PNC CAPITAL MKTS	946.000	47,130	53,273	47,130							6,144	6,144	674	
189054-10-9	CLOROX ORD		02/09/2021	COWEN AND COMPANY LLC	05/13/2021	PNC CAPITAL MKTS	140.000	26,076	25,626	26,076							(449)	(449)	155	
20030N-10-1	COMCAST CL A ORD		11/09/2021	Various	12/14/2021	PNC CAPITAL MKTS	2,372.000	125,094	117,345	125,094							(7,749)	(7,749)	1,437	
233331-10-7	DTE ENERGY ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	07/01/2021	Unknown	86.000	10,469	10,469	10,469									187	
23804L-10-3	DATADOG CL A ORD		02/10/2021	COWEN & CO.	03/08/2021	PNC CAPITAL MKTS	92.000	10,602	7,096	10,602							(3,506)	(3,506)		
244199-10-5	DEERE ORD		03/01/2021	SANFORD C. BERNSTEIN AND CO. LLC	12/14/2021	PNC CAPITAL MKTS	90.000	32,342	31,276	32,342							(1,066)	(1,066)	257	
254687-10-6	WALT DISNEY ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	12/22/2021	PNC CAPITAL MKTS	2.000	362	304	362							(59)	(59)		
25809K-10-5	DOORDASH CL A ORD		09/20/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	48.000	10,622	7,448	10,622							(3,173)	(3,173)		
29265W-20-7	ENEL SOCIETA PER AZIONI UNSPONSO ADR	C	10/18/2021	COWEN & CO.	12/14/2021	Various	5,723.000	51,374	44,659	51,374							(6,716)	(6,716)	290	
30040W-10-8	EVERSOURCE ENERGY ORD		02/09/2021	COWEN AND COMPANY LLC	09/17/2021	PNC CAPITAL MKTS	260.000	22,086	21,764	22,086							(322)	(322)	470	
302491-30-3	FMC ORD		02/09/2021	COWEN AND COMPANY LLC	08/17/2021	PNC CAPITAL MKTS	500.000	58,885	49,221	58,885							(9,665)	(9,665)	411	
30744W-10-7	FARFETCH CL A ORD	C	10/18/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	508.000	22,604	17,851	22,604							(4,753)	(4,753)		
31428X-10-6	FEDEX ORD		06/25/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	104.000	28,076	25,787	28,076							(2,289)	(2,289)	219	

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
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		02/10/2021	COWEN & CO.	09/03/2021	PNC CAPITAL MKTS	165.000	21,909	20,862	21,909							(1,047)	(1,047)	129	
337738-10-8	FISERV ORD		02/10/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	240.000	26,564	24,878	26,564							(1,687)	(1,687)		
34959J-10-8	FORTIVE ORD		02/10/2021	COWEN & CO.	02/23/2021	PNC CAPITAL MKTS	144.000	10,053	9,553	10,053							(499)	(499)		
368736-10-4	GENERAC HOLDINGS ORD		09/20/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	37.000	15,393	12,537	15,393							(2,856)	(2,856)		
375558-10-3	GILEAD SCIENCES ORD		09/30/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	121.000	8,580	8,557	8,580							(23)	(23)	86	
37940X-10-2	GLOBAL PAYMENTS ORD		10/18/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	225.000	41,060	33,116	41,060							(7,944)	(7,944)	73	
450737-10-1	IBERDROLA ADR	C	05/13/2021	COWEN & CO.	09/16/2021	PNC CAPITAL MKTS	420.000	22,302	18,488	22,302							(3,813)	(3,813)	393	
452327-10-9	ILLUMINA ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	12/22/2021	PNC CAPITAL MKTS	5.000	2,145	1,894	2,145							(251)	(251)		
45337C-10-2	INCYTE ORD		02/10/2021	Various	12/22/2021	PNC CAPITAL MKTS	94.000	8,177	7,617	8,177							(560)	(560)		
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	COWEN & CO.	11/11/2021	PNC CAPITAL MKTS	289.000	31,953	36,052	31,953							4,099	4,099	371	
46625H-10-0	JPMORGAN CHASE ORD		02/08/2021	COWEN & CO.	03/04/2021	PNC CAPITAL MKTS	178.000	24,902	26,751	24,902							1,850	1,850		
50155Q-10-0	KYNDRYL HOLDINGS ORD		11/04/2021	COWEN & CO.	12/22/2021	PNC CAPITAL MKTS	68.000	1,535	1,402	1,535							(133)	(133)		
517834-10-7	LAS VEGAS SANDS ORD		10/18/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	890.000	44,330	33,883	44,330							(10,447)	(10,447)		
55261F-10-4	M&T BANK ORD		02/09/2021	COWEN AND COMPANY LLC	07/26/2021	PNC CAPITAL MKTS	240.000	34,188	31,647	34,188							(2,541)	(2,541)	528	
55315J-10-2	MMC NORILSK NICKEL SPON ADR REP ORD	D	09/21/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	586.000	19,650	16,531	19,650							(3,119)	(3,119)	359	
56501R-10-6	MANULIFE FINANCIAL ORD	C	04/26/2021	COWEN & CO.	08/27/2021	PNC CAPITAL MKTS	873.000	17,124	17,502	17,124							378	378	367	
57060D-10-8	MARKETAXESS HOLDINGS ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	12/22/2021	PNC CAPITAL MKTS	4.000	2,287	1,636	2,287							(651)	(651)	11	
57667L-10-7	MATCH GROUP ORD		03/08/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	111.000	17,010	13,625	17,010							(3,385)	(3,385)		
58933Y-10-5	MERCK & CO ORD		05/13/2021	Various	06/03/2021	Unknown	1,709.000	128,834	128,834	128,834									983	
60937P-10-6	MONGODB CL A ORD		09/20/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	30.000	14,784	14,202	14,784							(582)	(582)		
62955J-10-3	NOV ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	12/22/2021	PNC CAPITAL MKTS	561.000	7,506	7,590	7,506							84	84	28	
66987V-10-9	NOVARTIS ADR REPSG 1 ORD	C	10/11/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	319.000	28,375	25,737	28,375							(2,638)	(2,638)	430	
68622V-10-6	ORGANON ORD		06/03/2021	Various	12/22/2021	PNC CAPITAL MKTS	170.900	5,987	5,047	5,987							(941)	(941)	13	
68629Y-10-3	ORION OFFICE REIT ORD		11/15/2021	PNC CAPITAL MKTS	12/22/2021	PNC CAPITAL MKTS	72.000	1,534	1,344	1,534							(190)	(190)		
70450Y-10-3	PAYPAL HOLDINGS ORD		02/10/2021	Various	12/22/2021	PNC CAPITAL MKTS	204.000	56,894	42,119	56,894							(14,775)	(14,775)		
715318-10-1	PERSIMMON ADR	C	09/21/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	357.000	27,511	26,439	27,511							(1,072)	(1,072)	1,686	
723484-10-1	PINNACLE WEST ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	12/22/2021	PNC CAPITAL MKTS	47.000	3,656	3,221	3,656							(435)	(435)	118	

SCHEDULE D - PART 5

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

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											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
72352L-10-6	PINTEREST CL A ORD		10/18/2021	COWEN & CO.	11/11/2021	PNC CAPITAL MKTS	508.000	34,103	25,064	34,103							(9,038)	(9,038)		
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		09/17/2021	UBS SECURITIES LLC	09/21/2021	UBS SECURITIES LLC	595.000	37,414	37,414	37,414										
756109-10-4	REALTY INCOME REIT ORD		09/30/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	428.000	29,560	28,948	29,560							(611)	(611)	1,390	
76954A-10-3	RIVIAN AUTOMOTIVE CL A ORD		11/15/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	1,258.000	158,011	143,257	158,011							(14,754)	(14,754)		
778296-10-3	ROSS STORES ORD		06/25/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	287.000	34,648	31,675	34,648							(2,974)	(2,974)	292	
81141R-10-0	SEA ADS REP CL A ORD	C	02/10/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	188.000	51,194	41,965	51,194							(9,229)	(9,229)	(4)	
83304A-10-6	SNAP CL A ORD		02/10/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	741.000	46,438	34,686	46,438							(11,752)	(11,752)		
83405K-10-2	SOFTBANK ADR	C	05/13/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	1,428.000	19,272	18,650	19,272							(622)	(622)	822	
848637-10-4	SPLUNK ORD		05/10/2021	COWEN & CO.	11/15/2021	PNC CAPITAL MKTS	212.000	30,080	29,462	30,080							(618)	(618)		
86959C-10-3	SVENSKA HANDELSBANKEN UNSPONSORE ADR	C	09/21/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	5,691.000	30,493	29,306	30,493							(1,187)	(1,187)	412	
871829-10-7	SYSCO ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	12/22/2021	PNC CAPITAL MKTS	28.000	2,159	2,107	2,159							(51)	(51)	39	
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	02/18/2021	COWEN & CO.	09/16/2021	PNC CAPITAL MKTS	72.000	9,777	8,615	9,777							(1,163)	(1,163)	86	
88032Q-10-9	TENCENT HOLDINGS ADR	C	10/18/2021	COWEN & CO.	11/08/2021	PNC CAPITAL MKTS	934.000	72,841	60,921	72,841							(11,920)	(11,920)	59	
89400J-10-7	TRANSUNION ORD		02/10/2021	COWEN & CO.	02/18/2021	PNC CAPITAL MKTS	137.000	12,643	12,216	12,643							(428)	(428)		
90184L-10-2	TWITTER ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	12/22/2021	PNC CAPITAL MKTS	22.000	1,249	966	1,249							(284)	(284)		
90364P-10-5	UIPATH CL A ORD		09/20/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	232.000	12,082	9,703	12,082							(2,380)	(2,380)		
904767-70-4	UNILEVER ADR REP 1 ORD	C	09/30/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	1,729.000	95,449	91,744	95,449							(3,705)	(3,705)	2,806	
915436-20-8	UPM KYMMENE ADR	C	09/21/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	589.000	22,479	21,777	22,479							(702)	(702)	416	
91912E-10-5	VALE ADR REPTG ONE ORD	C	09/21/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	1,441.000	25,234	20,702	25,234							(4,532)	(4,532)	3,235	
92343V-10-4	VERIZON COMMUNICATIONS ORD		10/19/2021	Various	12/22/2021	PNC CAPITAL MKTS	1,755.000	95,579	89,719	95,579							(5,860)	(5,860)	2,533	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		02/10/2021	COWEN & CO.	08/16/2021	PNC CAPITAL MKTS	91.000	19,428	17,523	19,428							(1,904)	(1,904)		
92556V-10-6	VIATRIS ORD		02/05/2021	CITATION GRP/BCC CLRG-EQTY&MUN	12/22/2021	PNC CAPITAL MKTS	494.000	8,845	6,541	8,845							(2,305)	(2,305)	163	
92857W-30-8	VODAFONE GROUP ADR REP 10 ORD	C	02/08/2021	COWEN & CO.	09/16/2021	PNC CAPITAL MKTS	3,152.000	58,028	51,058	58,028							(6,970)	(6,970)	1,612	
928854-10-8	VOLVO ADR	C	08/27/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	517.000	11,761	11,064	11,761							(697)	(697)		
969457-10-0	WILLIAMS ORD		06/07/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	1,200.000	31,850	31,414	31,850							(437)	(437)	1,476	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		10/18/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	114.000	34,499	26,011	34,499							(8,488)	(8,488)		
989825-10-4	ZURICH INSURANCE GROUP ADR	C	02/10/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	459.000	19,618	19,025	19,618							(592)	(592)	661	

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H1467J-10-4	CHUBB ORD	C	02/10/2021	COWEN & CO.	04/08/2021	PNC CAPITAL MKTS	96.000	15,828	15,317	15,828							(512)	(512)	75	
L8681T-10-2	SPOTIFY TECHNOLOGY ORD	C	09/20/2021	COWEN & CO.	12/14/2021	PNC CAPITAL MKTS	138.000	37,032	33,419	37,032							(3,613)	(3,613)		
9099999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								2,730,494	2,468,754	2,730,494							(261,739)	(261,739)	35,350	
Common Stocks: Mutual Funds																				
316146-33-1	FIDELITY EMERG MKTS IDX		12/06/2021	Various	12/14/2021	Mutual Fund Agent	72,910.442	991,795	874,925	991,795							(116,870)	(116,870)	18,482	
354726-77-0	FRANKLIN TF:OH A		01/04/2021	Unknown	02/05/2021	Mutual Fund Agent	22.350	295	295	295							1	1	1	
416648-55-8	HARTFD:FLOAT RATE A		01/04/2021	Unknown	02/05/2021	Mutual Fund Agent	60.896	505	510	505							5	5	2	
464287-16-8	ISHARES:SEL DIV ETF		09/16/2021	COWEN & CO.	10/18/2021	PNC CAPITAL MKTS	911.000	107,612	107,837	107,612							225	225	940	
464287-61-4	ISHARES:RUSS 1000 GR ETF		09/16/2021	COWEN & CO.	10/18/2021	PNC CAPITAL MKTS	654.000	181,006	180,236	181,006							(770)	(770)	199	
464288-87-7	ISHARES:MSCI EAFE VAL		09/16/2021	COWEN & CO.	10/18/2021	PNC CAPITAL MKTS	746.000	38,964	38,785	38,964							(178)	(178)		
552746-36-4	MFS EMERG MKT DEBT R6		11/30/2021	Various	12/14/2021	Mutual Fund Agent	117,695.999	1,779,133	1,706,592	1,779,133							(72,541)	(72,541)	41,294	
74440Y-88-4	PGIM HIGH YIELD R6		11/30/2021	Various	12/14/2021	Mutual Fund Agent	322,830.455	1,797,012	1,778,796	1,797,012							(18,216)	(18,216)	59,173	
9499999 – Common Stocks: Mutual Funds								4,896,321	4,687,978	4,896,321							(208,343)	(208,343)	120,090	
9699999 – Subtotals - Common Stocks								7,626,815	7,156,732	7,626,815							(470,082)	(470,082)	155,440	
9899999 – Subtotals - Preferred and Common Stocks								7,626,815	7,156,732	7,626,815							(470,082)	(470,082)	155,440	
9999999 – Totals								7,626,815	7,156,732	7,626,815							(470,082)	(470,082)	155,440	

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, Other Affiliates										
86613#-10-4	SUMMIT IT SOLUTIONS INC.				8biii	810,043	176,156		425.000	
94605#-10-8	WAYNE INSURANCE AGENCY INC.				8biii	500		500	100.000	
1799999 – Common Stocks, Other Affiliates						810,543	176,156	500	XXX	XXX
1899999 – Subtotals – Common Stocks						810,543	176,156	500	XXX	XXX
1999999 – Totals – Preferred and Common Stocks						810,543	176,156	500	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						
PNC BANK					7,621,451	XXX
FEDERAL HOME LOAN BANK					7,984	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories					7,629,435	XXX
0399999 – Total Cash on Deposit					7,629,435	XXX
0499999 – Cash in Company's Office			XXX	XXX	200	XXX
0599999 – Total Cash					7,629,635	XXX

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

1. January	7,095,652	4. April	7,685,428	7. July	8,335,244	10. October	5,502,072
2. February	7,826,652	5. May	8,012,101	8. August	9,542,012	11. November	7,255,483
3. March	8,415,663	6. June	7,172,952	9. September	9,798,961	12. December	7,629,635

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
All Other Money Market Mutual Funds								
992115-73-3	MONEY MARKET OBLIGATIONS TRUST - FEDERAT		12/31/2021		XXX	3,718,061		5
8699999 – All Other Money Market Mutual Funds						3,718,061		5
9999999 – Total Cash Equivalents						3,718,061		5

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 E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 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		NONE				
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
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				
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)							