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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

MENNONITE MUTUAL INSURANCE COMPANY

NAIC Group Code 04780 (Current Period), 04780 (Prior Period) NAIC Company Code 17299 Employer's ID Number 34-0396080

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States

Incorporated/Organized 02/01/1905 Commenced Business 02/01/1895

Statutory Home Office 1000 South Main Street (Street and Number), Orrville, OH, US 44667-0300 (City or Town, State, Country and Zip Code)

Main Administrative Office 1000 South Main Street (Street and Number), Orrville, OH, US 44667-0300 (City or Town, State, Country and Zip Code), 330-682-2986 (Area Code) (Telephone Number)

Mail Address PO Box 300 (Street and Number or P.O. Box), Orrville, OH, US 44667-0300 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1000 South Main Street (Street and Number), Orrville, OH, US 44667-0300 (City or Town, State, Country and Zip Code), 330-684-4118 (Area Code) (Telephone Number)

Internet Web Site Address mennonitemutual.com

Statutory Statement Contact Scott Ezzo (Name), 330-684-4118 (Area Code) (Telephone Number) (Extension)

sezzo@mennonitemutual.com (E-Mail Address), 330-683-2083 (Fax Number)

OFFICERS

Name	Title	Name	Title
Christopher J Blough	President	George Bixler Jr	Secretary
George Bixler Jr	Treasurer		

OTHER OFFICERS

J Todd Neville	Vice-President of Claims	Thomas A Troyer	Vice-President of Underwriting

DIRECTORS OR TRUSTEES

Robert Eugene Aschliman	George Bixler Jr	Paul Bontrager	Donald Dravenstott
Morris Stutzman	Patrick Helmuth	Tyson L Stuckey	James Peter Suter #

State of Ohio

ss

County of Wayne

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.

Christopher J Blough	George Bixler Jr	George Bixler Jr
President	Secretary	Treasurer

Subscribed and sworn to before me this 22nd day of February, 2022

a. Is this an original filing? Yes [X] No [ ]

b. If no:

1. State the amendment number
2. Date filed
3. Number of pages attached

Melanie Alger, Notary Public
April 18th, 2026

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	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	3,840,093	10.814	3,840,093		3,840,093	10.814
1.02 All other governments	0	0.000	0		0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	70,000	0.197	70,000		70,000	0.197
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,743,387	4.909	1,743,387		1,743,387	4.909
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	4,383,661	12.344	4,383,661		4,383,661	12.344
1.06 Industrial and miscellaneous	8,990,588	25.317	8,990,588		8,990,588	25.317
1.07 Hybrid securities	0	0.000	0		0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0		0	0.000
1.09 SVO identified funds	0	0.000	0		0	0.000
1.10 Unaffiliated bank loans	0	0.000	0		0	0.000
1.11 Total long-term bonds	19,027,729	53.581	19,027,729	0	19,027,729	53.581
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	5,253,124	14.793	5,253,124		5,253,124	14.793
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0		0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	100	0.000	0		0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0		0	0.000
3.05 Mutual funds	6,771,739	19.069	6,771,739		6,771,739	19.069
3.06 Unit investment trusts	0	0.000	0		0	0.000
3.07 Closed-end funds	0	0.000	0		0	0.000
3.08 Total common stocks	12,024,963	33.862	12,024,863	0	12,024,863	33.862
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance	0	0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	599,250	1.687	599,250		599,250	1.687
5.02 Properties held for production of income	0	0.000	0		0	0.000
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	599,250	1.687	599,250	0	599,250	1.687
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(640,102)	(1.803)	(640,102)		(640,102)	(1.803)
6.02 Cash equivalents (Schedule E, Part 2)	3,301,106	9.296	3,301,106		3,301,106	9.296
6.03 Short-term investments (Schedule DA)	1,198,926	3.376	1,198,926		1,198,926	3.376
6.04 Total cash, cash equivalents and short-term investments	3,859,930	10.869	3,859,930	0	3,859,930	10.869
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0		0	0.000
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	35,511,872	100.000	35,511,772	0	35,511,772	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		653,023
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	2,702	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	2,702
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	56,475	
	8.2 Totals, Part 3, Column 9	0	56,475
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		599,250
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		599,250

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
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	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		27,580,633
2.	Cost of bonds and stocks acquired, Part 3, Column 7		17,121,571
3.	Accrual of discount		10,752
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	866,133	
	4.4 Part 4, Column 11	(898,156)	(32,023)
5.	Total gain (loss) on disposals, Part 4, Column 19		1,562,396
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		15,075,287
7.	Deduct amortization of premium		115,250
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
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)		31,052,792
12.	Deduct total nonadmitted amounts		100
13.	Statement value at end of current period (Line 11 minus Line 12)		31,052,692

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	3,840,093	3,792,203	3,843,982	3,816,060
Governments (including all obligations guaranteed by governments)	2.	Canada				
	3.	Other Countries				
	4.	Totals	3,840,093	3,792,203	3,843,982	3,816,060
U.S. States, Territories and Possessions (direct and guaranteed)	5.	Totals	70,000	71,345	70,000	70,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6.	Totals	1,743,387	1,847,559	1,854,283	1,650,000
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	4,383,661	4,576,383	4,523,097	4,256,822
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	8,072,601	8,100,275	8,095,296	8,024,117
	9.	Canada	567,833	565,471	570,372	565,000
	10.	Other Countries	350,154	353,128	353,340	345,000
	11.	Totals	8,990,588	9,018,874	9,019,008	8,934,117
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	**Total Bonds**	19,027,729	19,306,364	19,310,370	18,726,999
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	**Total Preferred Stocks**	0	0	0	
COMMON STOCKS	20.	United States	12,024,863	12,024,863	10,300,216	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	12,024,863	12,024,863	10,300,216	
Parent, Subsidiaries and Affiliates	24.	Totals	100	100	2,921	
	25.	**Total Common Stocks**	12,024,963	12,024,963	10,303,137	
	26.	**Total Stocks**	12,024,963	12,024,963	10,303,137	
	27.	**Total Bonds and Stocks**	31,052,692	31,331,327	29,613,507	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,414,876	229,074	3,394,446	622		XXX	5,039,019	24.9	2,931,333	17.5	5,039,019	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	1,414,876	229,074	3,394,446	622	0	XXX	5,039,019	24.9	2,931,333	17.5	5,039,019	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		70,000				XXX	70,000	0.4	70,000	0.4	70,000	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	70,000	0	0	0	XXX	70,000	0.4	70,000	0.4	70,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		1,080,043	663,344			XXX	1,743,387	8.6	1,787,170	10.7	1,743,387	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	0	1,080,043	663,344	0	0	XXX	1,743,387	8.6	1,787,170	10.7	1,743,387	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	304,121	2,939,296	1,010,521	124,575	5,147	XXX	4,383,660	21.7	5,908,360	35.2	4,383,660	
5.2 NAIC 2						XXX	0	0.0	0	0.0		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	304,121	2,939,296	1,010,521	124,575	5,147	XXX	4,383,660	21.7	5,908,360	35.2	4,383,660	0

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	839,692	3,626,554	147,906	25,226	46,781	XXX	4,686,159	23.2	3,299,667	19.7	4,686,159	
6.2 NAIC 2	250,360	3,470,975	143,296	73,903	115,896	XXX	4,054,428	20.0	2,531,145	15.1	4,054,428	
6.3 NAIC 3	250,000					XXX	250,000	1.2	250,000	1.5	250,000	
6.4 NAIC 4						XXX	0	0.0	0	0.0		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	1,340,052	7,097,529	291,201	99,129	162,677	XXX	8,990,588	44.5	6,080,812	36.2	8,990,588	0
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		
10.2 NAIC 2						XXX	0	0.0	0	0.0		
10.3 NAIC 3						XXX	0	0.0	0	0.0		
10.4 NAIC 4						XXX	0	0.0	0	0.0		
10.5 NAIC 5						XXX	0	0.0	0	0.0		
10.6 NAIC 6						XXX	0	0.0	0	0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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) 2,558,690	7,944,968	5,216,217	150,424	51,927	0	15,922,225	78.7	XXX	XXX	15,922,225	0
11.2 NAIC 2	(d) 250,360	3,470,975	143,296	73,903	115,896	0	4,054,428	20.0	XXX	XXX	4,054,428	0
11.3 NAIC 3	(d) 250,000	0	0	0	0	0	250,000	1.2	XXX	XXX	250,000	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	3,059,049	11,415,942	5,359,513	224,327	167,823	0	(b) 20,226,654	100.0	XXX	XXX	20,226,654	0
11.8 Line 11.7 as a % of Col. 7	15.0	56.0	27.0	1.0	1.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1	1,570,944	7,702,308	4,424,184	226,279	72,814	0	XXX	XXX	13,996,530	83.4	13,996,530	0
12.2 NAIC 2	0	2,058,452	282,526	41,211	148,955	0	XXX	XXX	2,531,145	15.1	2,531,145	0
12.3 NAIC 3	0	250,000	0	0	0	0	XXX	XXX	250,000	1.5	250,000	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	1,570,944	10,010,761	4,706,710	267,490	221,769	0	XXX	XXX	(b) 16,777,674	100.0	16,777,674	0
12.8 Line 12.7 as a % of Col. 9	9.0	60.0	28.0	2.0	1.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	2,558,690	7,944,968	5,216,217	150,424	51,927		15,922,225	78.7	13,996,530	83.4	15,922,225	XXX
13.2 NAIC 2	250,360	3,470,975	143,296	73,903	115,896		4,054,428	20.0	2,531,145	15.1	4,054,428	XXX
13.3 NAIC 3	250,000						250,000	1.2	250,000	1.5	250,000	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	3,059,049	11,415,942	5,359,513	224,327	167,823	0	20,226,654	100.0	16,777,674	100.0	20,226,654	XXX
13.8 Line 13.7 as a % of Col. 7	15.0	56.0	27.0	1.0	1.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	15.0	56.0	27.0	1.0	1.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1							0	0.0	0	0.0	XXX	0
14.2 NAIC 2							0	0.0	0	0.0	XXX	0
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $ ..... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year of bonds with Z designations, and $ ..... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ ..... current year, $ ..... prior year of bonds with 6* designations. “5GI” means the NAIC designation was assigned by the SVO in reliance on the insurer’s certification that the issuer is current in all principal and interest payments. “6*” means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,198,926 ; NAIC 2 $ ..... ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,403,911	204,500	3,387,075			XXX	4,995,486	24.7	2,866,237	17.1	4,995,486	
1.02 Residential Mortgage-Backed Securities	10,965	24,575	7,371	622		XXX	43,533	0.2	65,096	0.4	43,533	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.05 Totals	1,414,876	229,074	3,394,446	622	0	XXX	5,039,019	24.9	2,931,333	17.5	5,039,019	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		70,000				XXX	70,000	0.4	70,000	0.4	70,000	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.05 Totals	0	70,000	0	0	0	XXX	70,000	0.4	70,000	0.4	70,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		1,080,043	663,344			XXX	1,743,387	8.6	1,787,170	10.7	1,743,387	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.05 Totals	0	1,080,043	663,344	0	0	XXX	1,743,387	8.6	1,787,170	10.7	1,743,387	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	50,700	2,147,839	658,569			XXX	2,857,109	14.1	2,584,218	15.4	2,857,109	
5.02 Residential Mortgage-Backed Securities	253,421	791,457	351,952	124,575	5,147	XXX	1,526,552	7.6	3,324,142	19.8	1,526,552	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
5.05 Totals	304,121	2,939,296	1,010,521	124,575	5,147	XXX	4,383,660	21.7	5,908,360	35.2	4,383,660	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	750,360	4,876,789	263,726	99,129	162,677	XXX	6,152,681	30.4	4,605,998	27.5	6,152,681	
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.04 Other Loan-Backed and Structured Securities	589,692	2,220,740	27,475			XXX	2,837,907	14.0	1,474,814	8.8	2,837,907	
6.05 Totals	1,340,052	7,097,529	291,201	99,129	162,677	XXX	8,990,588	44.5	6,080,812	36.2	8,990,588	0
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.05 Affiliated Bank Loans – Issued						XXX	0	0.0	0	0.0		
8.06 Affiliated Bank Loans – Acquired						XXX	0	0.0	0	0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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		0	0.0	0	0.0		
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued						XXX	0	0.0	0	0.0		
10.02 Bank Loans – Acquired						XXX	0	0.0	0	0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	2,204,971	8,379,170	4,972,715	99,129	162,677	XXX	15,818,662	78.2	XXX	XXX	15,818,662	0
11.02 Residential Mortgage-Backed Securities	264,386	816,031	359,323	125,197	5,147	XXX	1,570,085	7.8	XXX	XXX	1,570,085	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	589,692	2,220,740	27,475	0	0	XXX	2,837,907	14.0	XXX	XXX	2,837,907	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	3,059,049	11,415,942	5,359,513	224,327	167,823	0	20,226,654	100.0	XXX	XXX	20,226,654	0
11.09 Lines 11.08 as a % Col. 7	15.0	56.0	27.0	1.0	1.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	631,195	7,296,519	3,723,684	41,211	221,013	XXX	XXX	XXX	11,913,622	71.0	11,913,622	0
12.02 Residential Mortgage-Backed Securities	597,677	1,656,298	908,228	226,279	756	XXX	XXX	XXX	3,389,239	20.2	3,389,239	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities	342,072	1,057,944	74,798	0	0	XXX	XXX	XXX	1,474,814	8.8	1,474,814	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	1,570,944	10,010,761	4,706,710	267,490	221,769	0	XXX	XXX	16,777,674	100.0	16,777,674	0
12.09 Line 12.08 as a % of Col. 9	9.0	60.0	28.0	2.0	1.0	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,204,971	8,379,170	4,972,715	99,129	162,677	XXX	15,818,662	78.2	11,913,622	71.0	15,818,662	XXX
13.02 Residential Mortgage-Backed Securities	264,386	816,031	359,323	125,197	5,147	XXX	1,570,085	7.8	3,389,239	20.2	1,570,085	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities	589,692	2,220,740	27,475			XXX	2,837,907	14.0	1,474,814	8.8	2,837,907	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	3,059,049	11,415,942	5,359,513	224,327	167,823	0	20,226,654	100.0	16,777,674	100.0	20,226,654	XXX
13.09 Line 13.08 as a % of Col. 7	15.0	56.0	27.0	1.0	1.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	15.0	56.0	27.0	1.0	1.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.09 Line 14.08 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	360,886	360,886	0	0	0
2. Cost of short-term investments acquired	1,198,926	1,198,926			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	40	40			
6. Deduct consideration received on disposals	360,470	360,470			
7. Deduct amortization of premium	456	456			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,198,926	1,198,926	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1,198,926	1,198,926	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

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	4,248,812	0	4,248,812	0
2. Cost of cash equivalents acquired	17,131,467		17,131,467	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	1,338,715		1,338,715	
6. Deduct consideration received on disposals	19,417,888		19,417,888	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,301,106	0	3,301,106	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	3,301,106	0	3,301,106	0

(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																
Building Site		Orrville	OH	06/01/1981	06/01/1990	29,340		29,340	29,340				0			
Home Office		Orrville	OH	06/01/1981	06/01/1990	1,320,992		521,665	521,665	54,571			(54,571)		144,000	116,701
Garage		Orrville	OH	06/01/1981	06/01/1990	81,144		48,245	48,245	1,904			(1,904)			1,405
0299999 - Properties occupied by the reporting entity - Administrative						1,431,476	0	599,250	599,250	56,475	0	0	(56,475)	0	144,000	118,106
0399999 - Total Properties occupied by the reporting entity						1,431,476	0	599,250	599,250	56,475	0	0	(56,475)	0	144,000	118,106
0699999 Totals						1,431,476	0	599,250	599,250	56,475	0	0	(56,475)	0	144,000	118,106

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by purchase								
Building - Exterior Lighting Upgrade	Orrville	OH	12/31/2020	McClintock Electric Inc.	2,702		2,702	
0199999 - Acquired by purchase					2,702	0	2,702	0
0399999 Totals					2,702	0	2,702	0

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

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
Bonds - U.S. Governments - Issuer Obligations																					
912828-6B-1	UNITED STATES TREAS NTS				1.A	435,974	108.1990	433,879	401,000	431,283		(2,633)			2.625	1.511	FA	3,947	6,786	09/29/2021	02/15/2029
912828-ZQ-6	UNITED STATES TREAS NTS				1.A	409,208	93.5980	379,071	405,000	408,617		(422)			0.625	0.517	MN	322	2,531	08/06/2020	05/15/2030
91282C-AX-9	UNITED STATES TREAS NTS				1.A	204,968	99.7730	204,535	205,000	204,985		16			0.125	0.133	MN	22	256	12/09/2020	11/30/2022
91282C-BB-6	UNITED STATES TREAS NTS				1.A	335,205	95.7620	325,590	340,000	335,856		651			0.625	0.836	JD		2,125	01/12/2021	12/31/2027
91282C-BL-4	UNITED STATES TREAS NTS				1.A	170,126	97.1600	170,030	175,000	170,510		384			1.125	1.431	FA	738	984	03/01/2021	02/15/2031
91282C-BS-9	UNITED STATES TREAS NTS				1.A	984,390	99.1910	977,035	985,000	984,456		65			1.250	1.263	MS	3,112	6,156	04/21/2021	03/31/2028
91282C-BZ-3	UNITED STATES TREAS NTS				1.A	284,399	99.1720	282,640	285,000	284,450		51			1.250	1.286	AO	600	1,781	05/21/2021	04/30/2028
91282C-CK-5	UNITED STATES TREAS NTS				1.A	39,922	99.3280	39,731	40,000	39,940		18			0.125	0.225	JD		25	07/14/2021	06/30/2023
91282C-CS-8	UNITED STATES TREAS NTS				1.A	93,686	97.8910	92,996	95,000	93,720		34			1.250	1.405	FA	445		09/23/2021	08/15/2031
91282C-CV-1	UNITED STATES TREAS NTS				1.A	193,926	98.1480	191,389	195,000	193,967		41			1.125	1.212	FA	739		09/23/2021	08/31/2028
91282C-DA-6	UNITED STATES TREAS NTS				1.A	164,507	99.3050	163,853	165,000	164,559		53			0.250	0.404	MS	104		10/18/2021	09/30/2023
91282C-DF-5	UNITED STATES TREAS NTS				1.A	94,573	99.6880	94,703	95,000	94,583		10			1.375	1.448	AO	220		10/29/2021	10/31/2028
91282C-CB-5	UNITED STATES TREAS NTS 1.625%05/1				1.A	389,815	101.3750	390,294	385,000	389,633		(182)			1.625	1.493	MN	795	3,128	08/10/2021	05/15/2031
0199999 - Bonds - U.S. Governments - Issuer Obligations						3,800,700	XXX	3,745,747	3,771,000	3,796,560	0	(1,913)	0	0	XXX	XXX	XXX	11,045	23,773	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36241L-KH-8	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	8,687	115.1210	9,021	7,836	8,539		(11)			5.000	2.530	MON	33	392	06/15/2012	06/15/2040
38380A-MM-6	GNMA REMIC TRUST 2016-116			4	1.A	34,595	100.5700	37,436	37,224	34,993		157			1.750	4.274	MON	54	651	11/27/2018	11/20/2044
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						43,282	XXX	46,457	45,060	43,533	0	146	0	0	XXX	XXX	XXX	87	1,043	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						3,843,982	XXX	3,792,203	3,816,060	3,840,093	0	(1,766)	0	0	XXX	XXX	XXX	11,132	24,816	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772K-JW-0	CONNECTICUT ST			1	1.E FE	70,000	101.9210	71,345	70,000	70,000					1.998	2.008	JJ	699	1,476	06/01/2020	07/01/2024
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						70,000	XXX	71,345	70,000	70,000	0	0	0	0	XXX	XXX	XXX	699	1,476	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						70,000	XXX	71,345	70,000	70,000	0	0	0	0	XXX	XXX	XXX	699	1,476	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
081005-KE-9	BELTON MO SCH DIST NO 124			2	1.B FE	125,881	125.1050	125,105	100,000	114,706		(2,676)			5.000	2.001	MS	1,667	5,000	09/08/2017	03/01/2028
191800-HV-6	COCONINO & YAVAPAI CNTYS ARIZ				1.D FE	90,068	119.2700	89,453	75,000	82,600		(1,572)			5.000	2.616	JJ	1,875	3,750	02/01/2017	07/01/2026
248866-F5-9	DENTON TEX				1.B FE	111,452	107.7360	107,736	100,000	103,016		(1,366)			4.000	2.548	FA	1,511	4,000	05/18/2015	02/15/2024
315135-JD-6	FERNDALE MICH			2	1.D FE	50,000	108.7940	54,397	50,000	50,000					3.500	3.531	AO	438	1,750	04/01/2019	10/01/2029
338405-CQ-4	FLAGLER CNTY FLA				1.C FE	119,350	111.2170	111,217	100,000	105,767		(2,205)			5.000	2.619	JJ	2,500	5,000	05/19/2015	07/01/2024
444197-LC-9	HUDSON WIS SCH DIST				1.B FE	116,710	113.4680	113,468	100,000	108,523		(1,539)			4.000	2.257	MS	1,333	4,000	05/25/2016	03/01/2027
447025-UD-7	HUNTSVILLE ALA GO WTS 2015A			2	1.A FE	85,108	114.7680	86,076	75,000	81,706		(1,918)			5.000	2.216	MN	625	3,750	03/17/2020	05/01/2029
478710-WT-9	JOHNSON CNTY KANS UNI SCH DIST				1.D FE	118,137	112.3660	112,366	100,000	107,630		(1,945)			4.000	1.892	AO	1,000	4,000	05/10/2016	10/01/2025
54930L-RH-0	LUCAS CNTY OHIO FOR PREVIOUS I			2	1.C FE	141,953	112.8420	141,053	125,000	133,083		(2,046)			4.000	2.207	AO	1,250	5,000	06/30/2017	10/01/2026
576544-X7-0	MATANUSKA-SUSITNA BORO ALASKA				1.B FE	116,994	109.8560	109,856	100,000	105,566		(2,475)			5.000	2.365	MS	1,667	5,000	03/03/2017	03/01/2024
627678-7L-3	MUSKEGON CNTY MICH				1.C FE	100,000	111.4970	111,497	100,000	100,000					3.810	3.846	MN	635	3,810	12/12/2018	11/01/2027
678519-ZM-4	OKLAHOMA CITY OKLA				1.A FE	100,483	108.1070	108,107	100,000	100,331		(59)			3.000	2.952	MS	1,000	3,000	05/01/2019	03/01/2027
730436-S8-6	POCONO MTN PA SCH DIST				1.C FE	150,421	115.2670	144,084	125,000	135,345		(2,654)			5.000	2.636	MS	2,083	6,250	12/09/2015	09/01/2025
796720-NT-3	SAN BERNARDINO CALIF CMNTY COL TAX				1.C FE	100,000	100.2570	100,257	100,000	100,000					1.610	1.616	FA	671	1,610	07/01/2020	08/01/2027
817409-M9-3	SEQUOIA CALIF UN HIGH SCH DIST TAX				1.B FE	50,000	101.1450	50,573	50,000	50,000					1.600	1.606	JJ	400	800	02/03/2020	07/01/2023
935494-DZ-4	WARREN OHIO LOC SCH DIST WASHI			2	1.C FE	113,086	113.0020	113,002	100,000	106,475		(1,564)			4.000	2.276	JD	333	4,000	08/09/2017	12/01/2027
972369-QR-6	WILSON PA SCH DIST				1.C FE	50,000	105.7860	52,893	50,000	50,000					3.000	3.023	MN	192	1,500	05/09/2019	05/15/2026
978862-V9-8	WOODBRIDGE TWP N J			2	1.B FE	114,641	116.4210	116,421	100,000	108,637		(1,456)			4.000	2.332	JJ	2,000	4,000	09/20/2017	07/01/2028

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		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
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						1,854,283	XXX	1,847,559	1,650,000	1,743,387	0	(23,474)	0	0	XXX	XXX	XXX	21,179	66,220	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,854,283	XXX	1,847,559	1,650,000	1,743,387	0	(23,474)	0	0	XXX	XXX	XXX	21,179	66,220	XXX	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 - Issuer Obligations																					
010775-AU-8	ALAMEDA CALIF CMNTY IMPT COMMN				1.C FE	205,256	106.8530	197,678	185,000	198,115		(4,818)			3.819	1.117	MS	2,355	7,065	07/06/2020	09/01/2024
038137-MX-0	APPLETON WIS STORM WTR SYS REV			2	1.C FE	73,904	115.9990	75,399	65,000	70,136		(908)			4.000	2.404	AO	650	2,600	09/07/2017	04/01/2028
040484-VD-6	ARIZONA BRD REGENTS UNIV ARIZ			1	1.E FE	50,000	108.8270	54,414	50,000	50,000					3.260	3.287	FA	679	1,630	05/02/2019	08/01/2028
077571-EM-5	BELEN N MEX GROSS RCPTS TAX RE			2	1.D FE	114,161	114.0120	114,012	100,000	106,898		(1,466)			4.000	2.361	JD	333	4,000	10/18/2016	06/01/2027
116083-RK-4	BROWNSBURG IND 1999 SCH BLDG C				1.B FE	61,112	113.4680	56,734	50,000	54,129		(1,275)			5.000	2.236	FA	1,014	2,500	03/24/2016	02/05/2025
155048-BY-6	CENTRAL PUGET SOUND WASH REGL			1	1.A FE	116,082	115.2520	115,252	100,000	110,730		(2,158)			5.145	2.677	FA	2,144	5,145	06/20/2019	02/01/2028
155498-ME-5	CENTRAL TEX REGL MOBILITY AUTH				1.G FE	100,000	100.3550	100,355	100,000	100,000					1.863	1.872	JJ	466		10/07/2021	01/01/2027
200588-NS-6	COMMERCE CITY COLO SALES & USE				1.E FE	127,706	115.5720	115,572	100,000	111,608		(3,119)			5.000	1.657	FA	2,083	5,000	08/26/2016	08/01/2025
27686T-AL-4	EASTERN PULASKI IND MULTI-SCH				1.B FE	58,343	102.5020	51,251	50,000	50,700		(1,275)			5.000	2.385	JJ	1,153	2,500	08/14/2015	07/15/2022
283822-PH-1	EL PASO TEX WTR & SWR REV				1.B FE	92,383	117.7980	88,349	75,000	83,946		(2,039)			5.000	2.012	MS	1,250	3,750	09/22/2017	03/01/2026
353590-HP-0	FRANKLIN IND CMNTY MULTI-SCH B				1.B FE	119,376	109.9870	109,987	100,000	106,034		(2,272)			5.000	2.548	JJ	2,306	5,000	09/25/2015	07/15/2024
397337-CL-8	GREENWOOD S C MET DIST SWR SYS				1.D FE	63,221	116.4200	58,210	50,000	55,528		(1,408)			5.000	1.939	AO	625	2,500	04/14/2016	10/01/2025
442349-EL-6	HOUSTON TEX ARPT SYS REV				1.F FE	80,000	100.2670	80,214	80,000	80,000					1.272	1.276	JJ	509	709	10/01/2020	07/01/2024
50520P-AJ-9	LA VERNE CALIF PENSION OBLIG				1.B FE	100,206	110.0280	110,028	100,000	100,139		(23)			3.759	3.765	JD	313	3,759	12/19/2018	06/01/2027
59333N-N9-0	MIAMI-DADE CNTY FLA SPL OBLIG			2	1.D FE	79,751	99.4670	79,574	80,000	79,876		98			0.375	0.500	AO	75	301	09/22/2020	04/01/2023
594615-HR-0	MICHIGAN ST BLDG AUTH REV			1	1.C FE	100,000	98.9300	98,930	100,000	100,000					0.816	0.818	AO	172	816	09/11/2020	10/15/2024
62412R-AX-0	MOUNTAIN HSE FING AUTH CALIF L			2	1.C FE	106,559	107.4730	107,473	100,000	106,027		(532)			4.000	1.754	AO	800		10/01/2021	10/01/2051
641667-RA-0	NEW ALBANY FLOYD CNTY IND SCH				1.B FE	116,214	116.9710	116,971	100,000	107,961		(1,832)			5.000	2.918	JJ	2,306	5,000	04/01/2017	01/15/2026
64465Q-DB-9	NEW HAMPSHIRE MUN BD BK				1.B FE	100,000	98.5290	98,529	100,000	100,000					0.713	0.714	FA	269	582	10/01/2020	02/15/2025
64711N-Q7-3	NEW MEXICO FIN AUTH REV				1.C FE	118,207	111.2350	111,235	100,000	106,455		(2,527)			5.000	2.295	JD	222	5,000	02/23/2017	06/15/2024
64971W-WT-3	NEW YORK N Y CITY TRANSITIONAL			1,2	1.B FE	128,067	107.1870	139,343	130,000	128,747		233			3.450	3.703	MN	748	4,485	12/19/2018	11/01/2026
650035-4X-3	NEW YORK ST URBAN DEV CORP REV			1	1.C FE	74,579	107.9250	80,944	75,000	74,715		49			3.270	3.378	MS	722	2,453	02/22/2019	03/15/2027
70869P-MQ-7	PENNSYLVANIA ECONOMIC DEV FING			1	1.D FE	100,000	99.4600	99,460	100,000	100,000					1.164	1.167	JD	52	734	04/13/2021	06/15/2025
71884A-G8-6	PHOENIX ARIZ CIVIC IMPT CORP E			1	1.C FE	100,000	99.6470	99,647	100,000	100,000					0.879	0.881	JJ	440	747	08/05/2020	07/01/2024
72205R-BY-7	PINAL CNTY ARIZ REV OBLIGS				1.D FE	120,484	107.3910	107,391	100,000	104,065		(2,490)			5.000	2.383	FA	2,083	5,000	12/04/2014	08/01/2023
83854R-CL-5	SOUTH JORDAN UTAH SALES TAX RE				1.A FE	118,947	112.0130	112,013	100,000	107,025		(2,573)			5.000	2.240	FA	1,889	5,000	03/01/2017	08/15/2024
897825-HA-6	TRUCKEE MEADOWS NEV WTR AUTH W				1.C FE	118,146	115.5850	115,585	100,000	108,162		(2,202)			5.000	2.564	JJ	2,500	5,000	04/01/2017	07/01/2025
91417K-3A-7	UNIVERSITY COLO ENTERPRISE SYS			1	1.B FE	125,000	106.8080	133,510	125,000	125,000					2.656	2.674	JD	277	3,320	08/01/2019	06/01/2029
952108-EM-6	WEST CLARK 2000 SCH BLDG CORP				1.B FE	87,165	114.3490	85,762	75,000	81,111		(1,132)			4.000	2.292	JJ	1,383	3,000	05/13/2016	01/15/2027
977100-GV-2	WISCONSIN ST GEN FD ANNUAL APP TAX			1	1.C FE	50,000	101.3580	50,679	50,000	50,000					1.749	1.757	MN	146	875	02/01/2020	05/01/2023

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		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
2599999 - Bonds - 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						3,004,866	XXX	2,964,499	2,740,000	2,857,109	0	(33,668)	0	0	XXX	XXX	XXX	29,963	88,471	XXX	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 - Residential Mortgage-Backed Securities																					
31335A-YT-9	FHLMC PC GOLD COMB 30			4	1.A	85,740	105.5270	92,924	88,057	85,835		21			3.000	3.577	MON	220	2,642	05/29/2018	10/01/2046
3132XT-BH-0	FHLMC PC GOLD PC 30YR			4	1.A	86,210	106.3470	91,624	86,156	86,208					3.500	3.541	MON	251	3,015	03/08/2018	09/01/2047
3137A2-U8-2	FHLMC REMIC SERIES 3759			4	1.A	315,438	107.8990	377,647	350,000	331,869		2,476			4.000	5.100	MON	1,167	14,000	02/01/2011	11/15/2040
3137A5-MM-3	FHLMC REMIC SERIES 3795			4	1.A	5,096	101.4510	5,000	4,928	4,952		(11)			3.000	2.430	MON	12	148	09/22/2011	10/15/2039
3137B2-P9-5	FHLMC REMIC SERIES 4212			4	1.A	29,131	100.5980	30,496	30,315	29,485		111			1.500	2.849	MON	38	455	04/16/2018	06/15/2028
3137F3-MS-0	FHLMC REMIC SERIES 4763			4	1.A	42,284	100.1390	40,905	40,848	41,353		(474)			4.000	(0.318)	MON	136	1,634	07/09/2018	04/15/2029
3137FK-2C-9	FHLMC REMIC SERIES 4845			4	1.A	56,995	106.6300	59,782	56,065	56,860		(18)			3.500	3.196	MON	164	1,962	02/06/2019	12/15/2048
3137FA-RE-0	FHLMC REMIC SERIES K-727				1.A	162,123	103.9250	155,887	150,000	157,516		(4,013)			2.946	0.119	MON	368	4,419	11/09/2020	07/25/2024
3132A8-VK-2	FHLMC SUPER 15Y FIXED 3.500 203207				1.A	178,560	105.9180	174,915	165,142	177,724		(760)			3.500	1.399	MON	482	5,780	12/01/2020	07/01/2032
31416V-QQ-0	FNMA MBS FHA/VA 6.000 20370201			4	1.A	15,599	110.5570	15,467	13,990	15,532		(38)			6.000	2.829	MON	70	839	02/20/2020	02/01/2037
3138AF-EK-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	19,250	113.3120	20,787	18,345	19,100		(9)			5.000	3.664	MON	76	917	06/07/2012	05/01/2041
3138WF-Y5-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	32,981	106.4820	33,942	31,875	32,907		(8)			3.500	2.210	MON	93	1,116	12/04/2015	11/01/2045
3138WH-WW-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	128,249	106.2100	136,984	128,974	128,266		7			3.000	3.155	MON	322	3,869	03/20/2019	09/01/2046
3140E2-HF-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	30,972	107.3250	32,302	30,097	30,940		(8)			4.000	3.323	MON	100	1,204	04/09/2018	10/01/2045
3140J8-EX-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	42,670	109.1170	45,446	41,649	42,645		(6)			4.000	3.287	MON	139	1,666	06/14/2018	02/01/2045
3140J9-2D-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	36,337	107.6680	37,787	35,096	36,338		(6)			4.000	2.952	MON	117	1,404	02/25/2020	07/01/2047
31410K-AA-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	11,683	114.0200	12,141	10,648	11,418		(28)			5.500	3.608	MON	49	586	06/04/2012	11/01/2035
31418B-KN-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	18,824	110.4470	19,077	17,272	18,646		(12)			4.500	2.219	MON	65	777	01/02/2015	11/01/2044
3140F8-H7-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	11,834	104.9400	12,745	12,145	11,847		3			3.000	3.561	MON	30	364	04/09/2018	08/01/2046
31417G-M8-6	FNMA PASS-THRU LNG 30 YEAR 4.000 2			4	1.A	49,443	109.8500	52,899	48,156	49,389		(15)			4.000	3.443	MON	161	1,926	09/04/2018	05/01/2043
31397N-HE-8	FNMA REMIC TRUST 2009-10			4	1.A	1,286	103.8020	1,285	1,238	1,260		(3)			4.000	3.166	MON	4	49	09/20/2011	03/25/2039
3136AN-J8-1	FNMA REMIC TRUST 2015-36			4	1.A	53,417	102.8750	55,865	54,304	53,569		64			2.500	3.018	MON	113	1,358	02/13/2019	06/25/2030
3136AW-J2-4	FNMA REMIC TRUST 2017-46			4	1.A	73,463	104.8360	74,154	70,733	72,220		(325)			3.500	1.976	MON	206	2,476	11/16/2017	09/25/2028
3136B3-F6-2	FNMA REMIC TRUST 2019-01			4	1.A	30,646	103.3650	31,824	30,788	30,672		3			3.000	3.150	MON	77	924	02/08/2019	02/25/2049
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						1,518,230	XXX	1,611,884	1,516,822	1,526,552	0	(3,050)	0	0	XXX	XXX	XXX	4,461	53,530	XXX	XXX
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 - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						4,523,097	XXX	4,576,383	4,256,822	4,383,661	0	(36,718)	0	0	XXX	XXX	XXX	34,424	142,001	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00774M-AV-7	AERCAP IRELAND CAPITAL LIMITED		C	1,2	2.C FE	149,748	100.8860	151,329	150,000	149,757		9			2.450	2.501	AO	633		10/21/2021	10/29/2026
046353-AV-0	ASTRAZENECA PLC		C	1,2	1.G FE	74,696	96.7710	72,578	75,000	74,770		53			0.700	0.775	AO	121	615	08/03/2020	04/08/2026
82481L-AC-3	SHIRE ACQUISITIONS INVTS IRELA		C	1,2	2.B FE	105,421	102.8580	102,858	100,000	102,693		(1,699)			2.875	1.134	MS	783	2,875	05/21/2020	09/23/2023
00817Y-AV-0	AETNA INC NEW			1,2	2.B FE	104,329	102.4690	102,469	100,000	101,944		(1,486)			2.800	1.279	JD	124	2,800	05/21/2020	06/15/2023
001055-AQ-5	AFLAC INC SR GLBL NT 26			1,2	1.G FE	49,587	105.2550	52,628	50,000	49,765		45			2.875	3.003	AO	303	1,438	11/15/2017	10/15/2026
00914A-AM-4	AIR LEASE CORP			1,2	2.B FE	69,459	98.4020	68,881	70,000	69,520		61			1.875	2.041	FA	791		05/17/2021	08/15/2026
02007G-JD-6	ALLY BK MIDVALE UTAH	$			3.A FE	250,000	100.5440	251,359	250,000	250,000					2.700	2.696	MS	1,868	6,750	03/19/2019	03/21/2022
025537-AR-2	AMERICAN ELEC PWR INC			1,2	2.B FE	14,965	97.8260	14,674	15,000	14,973		7			1.000	1.051	MN	25	142	11/18/2020	11/01/2025
02665W-DY-4	AMERICAN HONDA FIN CORP MTN			1	1.G FE	74,951	98.8930	74,170	75,000	74,956		5			0.750	0.774	FA	175		09/07/2021	08/09/2024
03027X-BH-2	AMERICAN TOWER CORP			1	2.C FE	54,904	98.9530	54,424	55,000	54,938		30			0.600	0.657	JJ	152	215	11/17/2020	01/15/2024
031162-BZ-2	AMGEN INC			1,2	2.A FE	31,135	119.7080	35,912	30,000	31,032		(27)			4.400	4.210	MN	220	1,320	04/11/2018	05/01/2045
031162-CV-0	AMGEN INC			1,2	2.A FE	102,986	101.9060	101,906	100,000	101,973		(630)			1.900	1.244	FA	686	1,900	05/20/2020	02/21/2025

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
04636N-AC-7	ASTRAZENECA FINANCE LLC			1,2	1.G FE	74,993	99.2230	74,417	75,000	74,995		1			0.700	0.704	MN	48	263	05/25/2021	05/28/2024
00206R-DD-1	AT&T INC			1,2	2.B FE	30,840	106.8780	32,063	30,000	30,359		(121)			3.950	3.526	JJ	546	1,185	10/17/2017	01/15/2025
06051G-JK-6	BK OF AMERICA CORP			1,2	1.G FE	75,000	98.0520	73,539	75,000	75,000					1.197	1.201	AO	167	905	10/16/2020	10/24/2026
06051G-JS-9	BK OF AMERICA CORP			1,2	1.G FE	90,000	99.3290	89,396	90,000	90,000					1.734	1.742	JJ	689	390	04/16/2021	07/22/2027
06051G-JY-6	BK OF AMERICA CORP			1,2	1.G FE	95,000	99.3450	94,378	95,000	95,000					0.523	0.524	JD	23	248	06/07/2021	06/14/2024
15189T-BA-4	CENTERPOINT ENERGY INC			1,2	2.B FE	69,837	98.1580	68,711	70,000	69,857		20			1.450	1.504	JD	85	558	05/11/2021	06/01/2026
172967-KU-4	CITIGROUP INC				2.B FE	50,744	109.8190	54,910	50,000	50,457		(60)			4.125	4.005	JJ	894	2,063	10/13/2016	07/25/2028
172967-MZ-1	CITIGROUP INC			2	2.A FE	95,000	100.6840	95,650	95,000	95,000					0.820	0.833	MJSD	41	395	06/02/2021	06/09/2027
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC			1	2.C FE	24,843	101.3100	25,328	25,000	24,920		52			1.950	2.180	JJ	242	488	07/01/2020	07/02/2023
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC			1,2	2.C FE	89,287	97.9120	88,121	90,000	89,370		83			1.450	1.617	JJ	787		05/17/2021	07/15/2026
20826F-AQ-9	CONOCOPHILLIPS CO			1,2	1.G FE	62,066	112.8700	60,950	54,000	59,429		(1,297)			4.950	2.292	MS	787	2,673	12/10/2019	03/15/2026
22822V-AV-3	CROWN CASTLE INTL CORP			1,2	2.C FE	49,843	96.6270	48,314	50,000	49,868		25			1.050	1.113	JJ	242	217	02/08/2021	07/15/2026
22822V-AS-0	CROWN CASTLE INTL CORP NEW			1,2	2.C FE	39,894	98.6910	39,476	40,000	39,926		20			1.350	1.409	JJ	249	585	06/04/2020	07/15/2025
233331-BG-1	DTE ENERGY CO GLBL F NT1.05%25			1,2	2.B FE	24,970	98.0190	24,505	25,000	24,978		6			1.050	1.079	JD	22	263	08/03/2020	06/01/2025
278642-AV-5	EBAY INC. SR GLBL NT1.9%25			1,2	2.A FE	25,858	101.1620	25,291	25,000	25,576		(181)			1.900	1.147	MS	145	475	06/08/2020	03/11/2025
29364G-AM-5	ENTERGY CORP NEW SR GLBL NT0.9%25			1,2	2.B FE	44,823	96.8990	43,605	45,000	44,869		34			0.900	0.982	MS	119	426	08/24/2020	09/15/2025
29364W-BK-3	ENTERGY LA LLC			2	1.F FE	54,918	98.9210	54,406	55,000	54,924		7			0.950	1.003	AO	131		09/28/2021	10/01/2024
29364W-BF-4	ENTERGY LA LLC 1M GLBL BD 23			2	1.F FE	29,995	99.2010	29,760	30,000	29,997		2			0.620	0.627	MN	23	182	11/17/2020	11/17/2023
29444U-BF-2	EQUINIX INC SR GLBL NT 25			1,2	2.C FE	24,943	98.1160	24,529	25,000	24,960		11			1.250	1.301	JJ	144	332	06/08/2020	07/15/2025
29736R-AJ-9	ESTEE LAUDER COS INC			1,2	1.E FE	29,267	107.2210	32,166	30,000	29,549		78			3.150	3.498	MS	278	945	03/06/2018	03/15/2027
29736R-AK-6	ESTEE LAUDER COS INC			1,2	1.E FE	10,728	125.2140	12,521	10,000	10,665		(16)			4.150	3.770	MS	122	415	11/14/2017	03/15/2047
30040W-AJ-7	EVERSOURCE ENERGY			1,2	2.A FE	24,954	97.1600	24,290	25,000	24,966		9			0.800	0.840	FA	76	201	08/11/2020	08/15/2025
31620M-BR-6	FIDELITY NATL INFORMATION SVCS			1,2	2.B FE	79,880	97.4590	77,967	80,000	79,900		20			1.150	1.184	MS	307	457	03/01/2021	03/01/2026
337738-AS-7	FISERV INC			1,2	2.B FE	106,104	103.4520	103,452	100,000	104,900		(1,204)			2.750	0.703	JJ	1,375	1,375	05/25/2021	07/01/2024
34959E-AA-7	FORTINET INC			1,2	2.A FE	54,705	96.9160	53,304	55,000	54,752		48			1.000	1.113	MS	162	290	03/01/2021	03/15/2026
37045X-DD-5	GENERAL MTRS FINL CO INC			1,2	2.C FE	89,826	97.8900	88,101	90,000	89,860		33			1.250	1.294	JJ	541	563	01/05/2021	01/08/2026
37045X-DG-8	GENERAL MTRS FINL CO INC			1	2.C FE	14,993	99.4970	14,924	15,000	14,995		2			1.050	1.069	MS	49	65	04/06/2021	03/08/2024
37045X-DM-5	GENERAL MTRS FINL CO INC			1	2.C FE	44,982	99.2860	44,679	45,000	44,983		1			1.200	1.218	AO	114		10/12/2021	10/15/2024
37940X-AE-2	GLOBAL PMTS INC			1,2	2.C FE	54,949	97.1180	53,415	55,000	54,958		8			1.200	1.223	MS	220	339	02/19/2021	03/01/2026
38141G-WJ-9	GOLDMAN SACHS GROUP INC			1,2	2.A FE	51,290	100.8350	50,418	50,000	50,274		(632)			2.908	1.625	JD	105	1,454	05/20/2020	06/05/2023
38141G-XS-8	GOLDMAN SACHS GROUP INC			1,2	2.A FE	40,000	98.0800	39,232	40,000	40,000					0.855	0.857	FA	132	171	02/10/2021	02/12/2026
38141G-YA-6	GOLDMAN SACHS GROUP INC			1,2	2.A FE	45,000	98.0140	44,107	45,000	45,000					1.431	1.436	MS	200	324	03/01/2021	03/09/2027
38148L-AC-0	GOLDMAN SACHS GROUP INC			2	2.A FE	24,473	105.4100	26,353	25,000	24,744		77			3.500	3.895	JJ	384	875	04/18/2018	01/23/2025
38173M-AA-0	GOLUB CAP BDC INC			1,2	2.C FE	31,106	102.7640	30,829	30,000	31,003		(103)			3.375	1.831	AO	214		10/07/2021	04/15/2024
418056-AS-6	HASBRO INC				2.C FE	28,819	138.2990	34,575	25,000	28,245		(105)			6.350	5.304	MS	467	1,588	09/28/2015	03/15/2040
437076-CA-8	HOME DEPOT INC SR GLBL NT2.5%27			1,2	1.F FE	29,854	104.3510	31,305	30,000	29,888		20			2.500	2.593	AO	158	750	03/26/2020	04/15/2027
440452-AG-5	HORMEL FOODS CORP			1,2	1.F FE	14,997	99.2410	14,886	15,000	14,998		1			0.650	0.657	JD	8	49	06/01/2021	06/03/2024
444859-BE-1	HUMANA INC				2.C FE	26,571	128.9860	32,246	25,000	26,476		(37)			4.950	4.583	AO	309	1,238	04/11/2019	10/01/2044
444859-BF-8	HUMANA INC			1,2	2.C FE	20,907	109.3500	21,870	20,000	20,525		(96)			3.950	3.399	MS	233	790	10/18/2017	03/15/2027
458140-BP-4	INTEL CORP			1,2	1.E FE	28,955	106.3370	30,838	29,000	28,970		9			3.400	3.463	MS	263	986	03/20/2020	03/25/2025
45866F-AM-6	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	14,985	99.9630	14,994	15,000	14,993		5			0.700	0.736	JD	5	105	08/17/2020	06/15/2023
466313-AL-7	JABIL INC			1,2	2.C FE	39,992	99.7750	39,910	40,000	39,993		1			1.700	1.711	AO	144	342	04/07/2021	04/15/2026
46647P-AY-2	JP MORGAN CHASE BANK NA			1,2	1.G FE	108,996	105.4490	105,449	100,000	104,952		(2,516)			4.023	1.415	JD	291	4,023	05/20/2020	12/05/2024
46647P-BY-1	JPMORGAN CHASE & CO			2	1.G FE	40,000	98.5680	39,427	40,000	40,000					0.563	0.564	FA	84	113	02/09/2021	02/16/2025
46647P-CH-7	JPMORGAN CHASE & CO			1,2	1.G FE	60,000	98.8510	59,311	60,000	60,000					0.824	0.826	JD	41	247	05/24/2021	06/01/2025
46647P-CT-1	JPMORGAN CHASE & CO			1,2	1.F FE	40,000	100.1560	40,062	40,000	40,000					1.561	1.567	JD	36		12/07/2021	12/10/2025
48203R-AD-6	JUNIPER NETWORKS INC			1	2.B FE	11,272	132.6370	13,264	10,000	11,140		(35)			5.950	5.082	MS	175	595	11/14/2017	03/15/2041
485170-AS-3	KANSAS CITY SOUTHERN			1,2	2.B FE	11,335	127.3780	12,738	10,000	11,213		(31)			4.950	4.173	FA	187	495	10/17/2017	08/15/2045
49271V-AL-4	KEURIG DR PEPPER INC			1,2	2.B FE	44,999	99.3200	44,694	45,000	44,999					0.750	0.752	MS	99	169	03/01/2021	03/15/2024
512807-AU-2	LAM RESEARCH CORP 4%29			1,2	1.G FE	21,296	112.0630	22,413	20,000	20,993		(126)			4.000	3.224	MS	236	800	07/12/2019	03/15/2029
521865-AY-1	LEAR CORP			1	2.C FE	11,097	109.0740	11,998	11,000	11,060		(9)			3.800	3.727	MS	123	418	10/17/2017	09/15/2027
50249A-AF-0	LYB INTERNATIONAL FIN III LLC			1,2	2.B FE	24,921	98.3540	24,589	25,000	24,940		16			1.250	1.320	AO	78	306	10/06/2020	10/01/2025
56585A-AH-5	MARATHON PETE CORP			1,2	2.B FE	20,307	118.0170	23,603	20,000	20,280		(7)			4.750	4.702	MS	280	950	11/14/2017	09/15/2044
58013M-FN-9	MCDONALDS CORP MED TERM NT BE			1,2	2.A FE	109,352	106.0520	106,052	100,000	106,421		(1,823)			3.300	1.375	JJ	1,650	3,300	05/20/2020	07/01/2025

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
61747Y-EG-6	MORGAN STANLEY			1,2	2.A FE	95,000	99.2320	94,270	95,000	95,000					1.164	1.167	AO	221		10/14/2021	10/21/2025
61690U-FK-1	MORGAN STANLEY BK N A	$			1.E FE	250,000	100.5440	251,359	250,000	250,000					2.700	2.696	MS	1,868	6,750	03/18/2019	03/21/2022
617446-8V-4	MORGAN STANLEY FR 0.985%121026			1,2	2.A FE	80,000	97.0430	77,634	80,000	80,000					0.985	0.987	JD	46	788	12/07/2020	12/10/2026
64110D-AL-8	NETAPP INC SR GLBL NT 25			1,2	2.B FE	34,977	100.7840	35,274	35,000	34,984		4			1.875	1.898	JD	16	656	06/17/2020	06/22/2025
651639-AP-1	NEWMONT MINING CORP			1,2	2.B FE	22,015	125.5810	25,116	20,000	21,791		(57)			4.875	4.247	MS	287	975	11/15/2017	03/15/2042
65339K-AT-7	NEXTERA ENERGY CAP HLDGS INC			1,2	2.A FE	25,591	108.3730	27,093	25,000	25,348		(62)			3.550	3.278	MN	148	888	11/16/2017	05/01/2027
65473P-AK-1	NISOURCE INC			1,2	2.B FE	79,802	97.3820	77,905	80,000	79,856		39			0.950	1.003	FA	287	754	08/12/2020	08/15/2025
62944T-AE-5	NVR INC			2	2.A FE	51,131	101.5700	50,785	50,000	50,086		(183)			3.950	3.599	MS	582	1,975	09/28/2015	09/15/2022
67103H-AJ-6	O REILLY AUTOMOTIVE INC NEW			1,2	2.B FE	26,989	112.7230	30,435	27,000	26,991		1			4.200	4.249	AO	284	1,134	03/25/2020	04/01/2030
670837-AC-7	OGE ENERGY CORP			2	2.B FE	20,000	99.5470	19,909	20,000	20,000					0.703	0.704	MN	14	70	05/24/2021	05/26/2023
678858-BR-1	OKLAHOMA GAS & ELEC CO			1,2	1.G FE	25,987	118.6420	29,661	25,000	25,909		(21)			4.150	3.958	AO	259	1,038	03/06/2018	04/01/2047
678858-BW-0	OKLAHOMA GAS & ELEC CO			2	1.G FE	30,000	99.3480	29,804	30,000	30,000					0.553	0.554	MN	16	82	05/24/2021	05/26/2023
68235P-AL-2	ONE GAS INC			2	2.A FE	89,897	99.4720	89,525	90,000	89,924		28			1.100	1.142	MS	303	495	03/08/2021	03/11/2024
69121K-AA-2	OWL ROCK CAPITAL CORPORATION			1,2	2.C FE	65,881	106.6380	63,983	60,000	64,493		(1,388)			5.250	1.782	AO	665	1,575	04/19/2021	04/15/2024
70462G-AB-4	PEACEHEALTH			1,2	1.F FE	100,000	99.3890	99,389	100,000	100,000					1.375	1.380	MN	176	1,375	10/01/2020	11/15/2025
718546-AY-0	PHILLIPS 66			2	2.A FE	24,973	99.2740	24,819	25,000	24,982		8			0.900	0.936	FA	85	167	11/16/2020	02/15/2024
723484-AH-4	PINNACLE WEST CAP CORP SR GLBL NT1			1,2	2.B FE	74,993	98.4020	73,801	75,000	74,995		1			1.300	1.306	JD	43	975	06/10/2020	06/15/2025
723787-AT-4	PIONEER NAT RES CO			1,2	2.B FE	50,057	97.1690	48,584	50,000	50,046		(11)			1.125	1.104	JJ	259	259	01/14/2021	01/15/2026
743315-AW-3	PROGRESSIVE CORP OHIO			1,2	1.F FE	40,000	107.9920	43,197	40,000	40,000					3.200	3.226	MS	338	1,280	04/01/2020	03/26/2030
74456Q-AZ-9	PUBLIC SVC ELEC GAS CO MTN BE			1,2	1.F FE	25,253	115.2760	28,819	25,000	25,226		(7)			3.950	3.922	MN	165	988	04/09/2018	05/01/2042
744573-AP-1	PUBLIC SVC ENTERPRISE GROUP			1,2	2.B FE	54,876	97.3980	53,569	55,000	54,910		24			0.800	0.848	FA	166	441	08/12/2020	08/15/2025
776743-AM-8	ROPER TECHNOLOGIES INC			1,2	2.B FE	49,934	97.7480	48,874	50,000	49,951		13			1.000	1.030	MS	147	519	09/01/2020	09/15/2025
80282K-BB-1	SANTANDER HOLDINGS USA INC			1,2	2.C FE	54,892	104.9580	57,727	55,000	54,924		20			3.450	3.524	JD	153	1,898	06/01/2020	06/02/2025
843646-AW-0	SOUTHERN PWR CO			1,2	2.B FE	54,912	96.6840	53,176	55,000	54,929		17			0.900	0.935	JJ	228	257	01/05/2021	01/15/2026
78486Q-AD-3	SVB FINL GROUP			1	2.B FE	106,099	105.5840	105,584	100,000	105,662		(614)			3.500	1.639	JJ	1,478	700	08/20/2021	01/29/2025
883556-CS-9	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	95,000	99.9060	94,911	95,000	95,000					1.215	1.219	AO	221		10/19/2021	10/18/2024
902494-BC-6	TYSON FOODS INC			1,2	2.B FE	29,112	107.7090	32,313	30,000	29,441		91			3.550	3.974	JD	86	1,065	03/06/2018	06/02/2027
920253-AF-8	VALMONT INDS INC			1,2	2.C FE	26,547	123.7340	37,120	30,000	26,895		64			5.000	5.912	AO	375	1,500	09/28/2015	10/01/2044
92343V-FS-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	79,992	97.4170	77,934	80,000	79,994		2			0.850	0.854	MN	77	680	11/10/2020	11/20/2025
928563-AJ-4	VMWARE INC			1,2	2.C FE	34,941	98.3360	34,417	35,000	34,946		5			1.400	1.440	FA	203		07/20/2021	08/15/2026
94106L-BL-2	WASTE MGMT INC DEL			1,2	2.A FE	59,897	97.3720	58,423	60,000	59,921		20			0.750	0.786	MN	58	448	11/05/2020	11/15/2025
95000U-2C-6	WELLS FARGO & CO			1,2	2.A FE	107,664	105.0810	105,081	100,000	104,270		(2,113)			3.750	1.553	JJ	1,635	3,750	05/20/2020	01/24/2024
95000U-2T-9	WELLS FARGO & CO			1,2	2.A FE	20,000	98.8900	19,778	20,000	20,000					0.805	0.807	MN	19	81	05/12/2021	05/19/2025
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC			1,2	2.C FE	55,000	99.7360	54,855	55,000	55,000					1.450	1.455	MN	82		11/15/2021	11/22/2024
064159-VL-7	BANK NOVA SCOTIA B C GLBL COCO 25		C		1.G FE	34,922	99.4640	34,812	35,000	34,946		15			1.300	1.350	JD	25	455	06/04/2020	06/11/2025
06367T-QW-3	BANK OF MONTREAL		C	1	1.G FE	94,854	98.6600	93,727	95,000	94,877		23			0.625	0.678	JJ	284		07/06/2021	07/09/2024
13607H-VE-9	CANADIAN IMP BK COMM		C	1,2	2.A FE	99,860	97.5190	97,519	100,000	99,875		15			1.250	1.283	JD	31	625	06/15/2021	06/22/2026
13645R-BD-5	CANADIAN PAC RY CO NEW		C	2	2.B FE	54,927	100.1270	55,070	55,000	54,930		3			1.350	1.399	JD	60		11/17/2021	12/02/2024
29250N-BG-9	ENBRIDGE INC MTN CDS		C	1	2.A FE	29,984	99.2330	29,770	30,000	29,986		2			0.550	0.577	AO	40		09/29/2021	10/04/2023
559222-AQ-7	MAGNA INTL INC		C	1,2	1.G FE	41,299	105.1920	42,077	40,000	40,431		(186)			3.625	3.141	JD	64	1,450	10/17/2017	06/15/2024
78013X-ZU-5	ROYAL BK OF CDA BD CDS		C		1.F FE	104,575	103.3360	103,336	100,000	102,830		(1,086)			2.550	1.418	JJ	1,169	2,550	05/20/2020	07/16/2024
80685X-AC-5	SCHLUMBERGER FINANCE SR GLBL NT1.4		C	1,2	1.F FE	19,976	99.6760	19,935	20,000	19,982		5			1.400	1.430	MS	81	279	09/09/2020	09/17/2025
89352H-BB-4	TRANSCANADA PIPELINE STRIP		C	1,2	2.A FE	89,974	99.1400	89,226	90,000	89,976		2			1.000	1.012	AO	198		10/07/2021	10/12/2024
29266M-AF-6	ENERGY EAST CORP		C		2.A FE	13,244	147.0400	14,704	10,000	12,727		(134)			6.750	4.266	JJ	311	675	11/15/2017	07/15/2036
85771P-AL-6	STATOIL ASA		C	1	1.D FE	10,230	116.5950	11,659	10,000	10,206		(6)			3.950	3.844	MN	50	395	11/14/2017	05/15/2043
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,181,203	XXX	6,197,479	6,096,000	6,152,681	0	(16,906)	0	0	XXX	XXX	XXX	33,715	94,431	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03066R-AD-7	AMERICREDIT AUTO 2021-2 TR			4	1.B FE	199,983	98.7750	197,550	200,000	199,986		3			0.690	0.695	MON	46	702	06/08/2021	01/19/2027
03066E-AE-4	AMERICREDIT AUTO REC TR 2020-2 202			4	1.A FE	19,999	100.1560	20,031	20,000	20,000					0.970	0.975	MON	7	194	07/14/2020	02/18/2026

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
03063F-AC-8	AMERICREDIT AUTO REC TR 2021-1			4	1.A FE	99,999	99.6710	99,671	100,000	99,999		1			0.370	0.371	MON	12	287	03/02/2021	08/18/2025
09661R-AE-1	BMW VEH OWNER TR 2020-A 20270426 0			4	1.A FE	49,986	99.4160	49,708	50,000	49,992		4			0.620	0.630	MON	5	310	07/08/2020	04/26/2027
14317D-AC-4	CARMAX AUTO OWN TR 2021-3 2026061			4	1.A FE	99,984	99.1320	99,132	100,000	99,987		3			0.550	0.558	MON	23	209	07/21/2021	06/15/2026
14316H-AD-4	CARMAX AUTO OWNER TRUST 2020-4				1.A FE	99,999	98.8440	98,844	100,000	100,000					0.630	0.632	MON	28	630	10/14/2020	06/15/2026
14687T-AC-1	CARVANA AUTO REC 2021-P2			4	1.A FE	99,994	99.2910	99,291	100,000	99,996		1			0.490	0.494	MON	26	226	06/15/2021	03/10/2026
14687J-AF-6	CARVANA AUTO REC TR 2021-P3			4	1.A FE	199,963	97.9240	195,847	200,000	199,966		3			1.030	1.040	MON	109	406	09/21/2021	06/10/2027
14687K-AD-8	CARVANA AUTO REC TR 2021-P4				1.A FE	199,990	99.9950	199,990	200,000	199,990					1.640	1.654	MON	18		12/21/2021	12/10/2027
12597P-AD-0	CNH EQUIPMENT TRUST 2020-A 2027041			4	1.A FE	149,971	100.6650	150,998	150,000	149,984		7			1.510	1.525	MON	101	2,265	05/19/2020	04/15/2027
26208V-AD-8	DRIVE AUTO REC TR 2020-2 20240515			4	1.A FE	6,123	100.0230	6,125	6,123	6,123					0.830	0.846	MON	2	51	06/10/2020	05/15/2024
262108-AD-5	DRIVE AUTO REC TR 2021-1			4	1.C FE	99,991	99.8480	99,848	100,000	99,994		3			0.650	0.657	MON	29	524	04/13/2021	07/15/2025
30165J-AC-0	EXETER ATMOBILE REC TR 2021-4			4	1.A FE	149,998	99.8050	149,708	150,000	149,998					0.680	0.683	MON	45	79	11/10/2021	07/15/2025
30165X-AD-7	EXETER AUTO RECV TR 2021-2				1.C FE	199,995	99.6930	199,385	200,000	199,997		2			0.570	0.573	MON	51	611	05/25/2021	09/15/2025
345329-AC-0	FORD CR AUTO LEASE TR 2021-B				1.A FE	199,965	99.2980	198,596	200,000	199,972		7			0.370	0.385	MON	33	167	09/21/2021	10/15/2024
34533G-AE-9	FORD CREDIT AUT OWN TR 2020-B			4	1.A FE	29,999	99.7520	29,926	30,000	30,000					0.790	0.794	MON	11	237	06/16/2020	11/15/2025
34528Q-HQ-0	FORD CREDIT MSTR TR A 2020-2			4	1.A FE	99,968	98.4780	98,478	100,000	99,989		16			1.060	1.078	MON	47	1,060	09/15/2020	09/15/2027
380144-AC-9	GM FIN AUTO LEAS TR 2021-2				1.A FE	149,976	99.5160	149,273	150,000	149,986		9			0.340	0.350	MON	14	315	05/18/2021	05/20/2024
362590-AD-3	GM FIN CONS ATMB TR 2020-3			4	1.A FE	40,000	98.9900	39,596	40,000	40,000					0.580	0.582	MON	10	232	08/11/2020	01/16/2026
44935F-AF-1	HYUNDAI AUTO REC TR 2021-C			4	1.B FE	99,995	99.1330	99,133	100,000	99,995					1.490	1.502	MON	66	116	11/09/2021	12/15/2027
47787N-AD-1	JOHN DEERE OWNER TR 2020-B 2027061			4	1.A FE	39,988	99.4580	39,783	40,000	39,993		3			0.720	0.731	MON	13	288	07/14/2020	06/15/2027
58769V-AD-2	MERC BENZ AUTO REC TR 2020-1 20261			4	1.A FE	99,997	99.5780	99,578	100,000	99,998		1			0.770	0.774	MON	34	770	06/16/2020	10/15/2026
58769E-AD-0	MERCEDES-BENZ AUTO 2020-B 20260615			4	1.A FE	99,987	99.7440	99,744	100,000	99,994		5			0.500	0.507	MON	22	500	09/15/2020	06/15/2026
80287E-AD-7	SANTANDER AUTO REC TR 2021-3			4	1.A FE	99,982	99.6220	99,622	100,000	99,986		4			0.600	0.611	MON	25	240	07/14/2021	12/15/2025
80285R-AE-8	SANTANDER DRIVE AUTO TR 2020-2 202			4	1.A FE	28,345	100.0890	28,374	28,349	28,348		2			0.960	0.976	MON	12	272	07/14/2020	11/15/2024
80285W-AD-9	SANTANDER DRIVE AUTO TR 2020-3			4	1.A FE	33,642	100.0180	33,651	33,645	33,644		2			0.520	0.540	MON	8	175	09/15/2020	07/15/2024
80286X-AC-8	SANTANDER DRIVE AUTO TR 2021-2				1.A FE	99,992	99.8690	99,869	100,000	99,995		4			0.340	0.347	MON	15	188	05/17/2021	02/18/2025
98163C-AF-7	WORLD OMNI AUTO RECV TR 2020-C			4	1.A FE	39,995	99.1160	39,647	40,000	39,997		1			0.610	0.615	MON	11	244	08/11/2020	10/15/2026
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,837,805	XXX	2,821,396	2,838,117	2,837,907	0	81	0	0	XXX	XXX	XXX	823	11,297	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						9,019,008	XXX	9,018,875	8,934,117	8,990,588	0	(16,822)	0	0	XXX	XXX	XXX	34,538	105,728	XXX	XXX
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						14,911,051	XXX	14,826,629	14,327,000	14,619,736	0	(75,961)	0	0	XXX	XXX	XXX	96,602	274,371	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						1,561,512	XXX	1,658,341	1,561,882	1,570,085	0	(2,903)	0	0	XXX	XXX	XXX	4,548	54,573	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						2,837,805	XXX	2,821,396	2,838,117	2,837,907	0	81	0	0	XXX	XXX	XXX	823	11,297	XXX	XXX
8399999 Subtotals - Total Bonds						19,310,369	XXX	19,306,365	18,726,999	19,027,728	0	(78,780)	0	0	XXX	XXX	XXX	101,972	340,242	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 8,004,372	1B	$ 1,828,196	1C	$ 1,944,272	1D	$ 696,806	1E	$ 550,793	1F	$ 537,845	1G	$ 1,161,016
1B	2A	$ 1,556,828	2B	$ 1,465,505	2C	$ 1,032,095								
1C	3A	$ 250,000	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
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.		Date Acquired
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

E11

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 0	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00724F-10-1	ADOBE SYS INC			.79.000	.44,798	.567.060	.44,798	.37,390				.5,288		.5,288		12/10/2020	XXX
00846U-10-1	AGILENT TECHNOLOGIES INC			.245.000	.39,114	.159.650	.39,114	.29,048		.176		.8,797		.8,797		09/24/2021	XXX
02079K-10-7	ALPHABET INC			.11.000	.31,829	.2,893.590	.31,829	.31,327				.503		.503		09/24/2021	XXX
02079K-30-5	ALPHABET INC			.24.000	.69,529	.2,897.040	.69,529	.42,265				.27,466		.27,466		12/10/2020	XXX
023135-10-6	AMAZON COM INC			.41.000	.136,708	.3,334.340	.136,708	.130,268				.1,614		.1,614		09/24/2021	XXX
032095-10-1	AMPHENOL CORP NEW			.1,161.000	.101,541	.87.460	.101,541	.77,229	.232	.592		.23,933		.23,933		09/24/2021	XXX
037833-10-0	APPLE INC			.1,025.000	.182,009	.177.570	.182,009	.125,911		.800		.44,099		.44,099		09/24/2021	XXX
11135F-10-1	BROADCOM INC COM			.233.000	.155,041	.665.410	.155,041	.96,026		.3,126		.50,892		.50,892		09/24/2021	XXX
122017-10-6	BURLINGTON STORES INC			.70.000	.20,406	.291.510	.20,406	.23,014				.(2,608)		.(2,608)		09/24/2021	XXX
12514G-10-8	CDW CORP			.144.000	.29,488	.204.780	.29,488	.19,037		.245		.10,511		.10,511		12/10/2020	XXX
159864-10-7	CHARLES RIV LABS INTL INC			.97.000	.36,548	.376.780	.36,548	.23,113				.12,311		.12,311		12/10/2020	XXX
172908-10-5	CINTAS CORP			.128.000	.56,726	.443.170	.56,726	.46,838		.401		.10,798		.10,798		09/24/2021	XXX
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			.362.000	.32,117	.88.720	.32,117	.28,062		.322		.2,600		.2,600		09/24/2021	XXX
19260Q-10-7	COINBASE GLOBAL INC			.112.000	.28,265	.252.370	.28,265	.28,550				.(285)		.(285)		09/24/2021	XXX
217204-10-6	COPART INC			.275.000	.41,696	.151.620	.41,696	.32,177				.6,144		.6,144		09/24/2021	XXX
253393-10-2	DICKS SPORTING GOODS INC			.585.000	.67,269	.114.990	.67,269	.38,104		.3,587		.27,868		.27,868		09/24/2021	XXX
285512-10-9	ELECTRONIC ARTS INC			.309.000	.40,757	.131.900	.40,757	.39,040		.195		.(3,190)		.(3,190)		09/24/2021	XXX
29414B-10-4	EPAM SYS INC			.113.000	.75,535	.668.450	.75,535	.40,479				.31,815		.31,815		09/24/2021	XXX
30303M-10-2	FACEBOOK INC			.264.000	.88,796	.336.350	.88,796	.73,048				.15,886		.15,886		09/24/2021	XXX
309627-10-7	FARMERS NATL BANC CORP			.2,796.000	.51,866	.18.550	.51,866		.391	.1,342		.14,763		.14,763		12/01/2015	XXX
311900-10-4	FASTENAL CO			.1,068.000	.68,416	.64.060	.68,416	.54,925		.737		.13,361		.13,361		09/24/2021	XXX
000000-00-0	FHLB of Cincinnati			.586.000	.58,600	.100.000	.58,600	.58,600		.1,171				.0		05/11/2020	XXX
437076-10-2	HOME DEPOT INC			.89.000	.36,936	.415.010	.36,936	.24,392		.528		.12,435		.12,435		09/24/2021	XXX
45778Q-10-7	INSPERITY INC			.225.000	.26,575	.118.110	.26,575	.19,502		.844		.8,255		.8,255		12/10/2020	XXX
44980X-10-9	IPG PHOTONICS CORP			.133.000	.22,895	.172.140	.22,895	.26,115				.(5,395)		.(5,395)		09/24/2021	XXX
46266C-10-5	IQVIA HLDGS INC COM			.135.000	.38,089	.282.140	.38,089	.24,209				.12,685		.12,685		09/24/2021	XXX
482480-10-0	KLA CORPORATION COM NEW			.266.000	.114,409	.430.110	.114,409	.69,825		.952		.42,213		.42,213		09/24/2021	XXX
518439-10-4	LAUDER ESTEE COS INC			.280.000	.103,656	.370.200	.103,656	.71,184		.556		.27,217		.27,217		09/24/2021	XXX
536797-10-3	LITHIA MTRS INC			.155.000	.46,027	.296.950	.46,027	.48,215		.130		.(3,455)		.(3,455)		09/24/2021	XXX
550021-10-9	LULULEMON ATHLETICA INC			.78.000	.30,533	.391.450	.30,533	.28,308				.2,719		.2,719		09/24/2021	XXX
57636Q-10-4	MASTERCARD INC			.333.000	.119,654	.359.320	.119,654	.113,044		.490		.609		.609		09/24/2021	XXX
592688-10-5	METTLER TOLEDO INTERNATIONAL			.51.000	.86,558	.1,697.210	.86,558	.65,580				.21,440		.21,440		09/24/2021	XXX
61174X-10-9	MONSTER BEVERAGE CORP NEW			.1,007.000	.96,712	.96.040	.96,712	.89,265				.3,589		.3,589		09/24/2021	XXX
62989*-10-5	NAMIC INSURANCE Co INC			.300.000	.104,331	.347.770	.104,331	.16,600		.(297)		.9,915		.9,915		03/25/1991	XXX
64110L-10-6	NETFLIX INC			.236.000	.142,176	.602.440	.142,176	.119,864				.12,467		.12,467		09/24/2021	XXX
654106-10-3	NIKE INC			.278.000	.46,334	.166.670	.46,334	.37,999		.292		.6,791		.6,791		09/24/2021	XXX
655663-10-2	NORDSON CORP			.145.000	.37,014	.255.270	.37,014	.29,773	.74	.220		.7,275		.7,275		09/24/2021	XXX
679580-10-0	OLD DOMINION FGHT LINES INC			.167.000	.59,849	.358.380	.59,849	.44,946		.73		.14,904		.14,904		09/24/2021	XXX
68268W-10-3	ONEMAIN HLDGS INC?			.537.000	.26,871	.50.040	.26,871	.29,697		.3,007		.(2,826)		.(2,826)		04/27/2021	XXX
70432V-10-2	PAYCOM SOFTWARE INC			.145.000	.60,203	.415.190	.60,203	.60,116				.(6,288)		.(6,288)		09/24/2021	XXX
73278L-10-5	POOL CORPORATION			.46.000	.26,036	.566.000	.26,036	.15,424		.137		.8,901		.8,901		12/10/2020	XXX
74967X-10-3	RH			.44.000	.23,581	.535.940	.23,581	.21,899				.1,910		.1,910		09/24/2021	XXX
824348-10-6	SHERWIN WILLIAMS CO			.158.000	.55,641	.352.160	.55,641	.39,003		.320		.16,139		.16,139		09/24/2021	XXX
855244-10-9	STARBUCKS CORP			.500.000	.58,485	.116.970	.58,485	.50,983		.832		.4,534		.4,534		09/24/2021	XXX
88339J-10-5	THE TRADE DESK INC			.572.000	.52,418	.91.640	.52,418	.47,404				.6,962		.6,962		09/24/2021	XXX
896239-10-0	TRIMBLE NAVIGATION LTD			.309.000	.26,942	.87.190	.26,942	.19,549				.5,621		.5,621		09/24/2021	XXX
89854H-10-2	TTEC HLDGS INC			.243.000	.22,004	.90.550	.22,004	.25,232		.114		.(3,229)		.(3,229)		09/24/2021	XXX
911363-10-9	UNITED RENTALS INC			.118.000	.39,210	.332.290	.39,210	.28,936				.10,328		.10,328		09/24/2021	XXX
922908-73-6	VANGUARD INDEX FDS			.1,460.000	.468,514	.320.900	.468,514	.469,616		.685		.(1,102)		.(1,102)		12/09/2021	XXX
922908-75-1	VANGUARD INDEX FDS			.4,230.000	.956,022	.226.010	.956,022	.957,227		.7,094		.(1,205)		.(1,205)		09/23/2021	XXX
921909-76-8	VANGUARD STAR FD			.9,810.000	.623,622	.63.570	.623,622	.630,419		.9,233		.(6,797)		.(6,797)		12/08/2021	XXX
941848-10-3	WATERS CORP			.138.000	.51,419	.372.600	.51,419	.39,178				.10,864		.10,864		09/24/2021	XXX
969904-10-1	WILLIAMS SONOMA INC			.484.000	.81,859	.169.130	.81,859	.56,273		.1,081		.27,795		.27,795		09/24/2021	XXX
98585X-10-4	YETI HLDGS INC			.293.000	.24,269	.82.830	.24,269	.20,354				.3,397		.3,397		09/24/2021	XXX
989207-10-5	ZEBRA TECHNOLOGIES CORP			.42.000	.24,998	.595.200	.24,998	.22,926				.2,072		.2,072		09/24/2021	XXX
98978V-10-3	ZOETIS INC			.255.000	.62,228	.244.030	.62,228	.42,726		.237		.19,095		.19,095		09/24/2021	XXX
9099999 - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					5,253,124	XXX	5,253,124	4,480,233	698	39,222	0	572,404	0	572,404	0	XXX	XXX
Parent, Subsidiaries and Affiliates Publicly Traded																	
915391-R9-9	Orrville Insurance Agency, Inc			.10.000	.100	.10.000	.100	.2,921						.0		01/08/1985	XXX
9299999 - Parent, Subsidiaries and Affiliates Publicly Traded					100	XXX	100	2,921	0	0	0	0	0	0	0	XXX	XXX
Mutual Funds																	
256206-10-3	DODGE & COX FDS			.15,818.217	.748,044	.47.290	.748,044	.621,297		.18,147		.56,143		.56,143		12/21/2021	
31420B-30-0	FEDERATED INSTL TR			.73,486.755	.729,724	.9.930	.729,724	.721,760		.36,234		.(2,894)		.(2,894)		12/01/2021	
411512-73-4	HARBOR FD			.88,579.990	.1,033,729	.11.670	.1,033,729	.1,023,786		.3,836		.(107,950)		.(107,950)		12/21/2021	
44134R-52-9	HOTCHKIS & WILEY FDS			.62,400.492	.718,854	.11.520	.718,854	.735,106		.19,290		.(16,252)		.(16,252)		12/02/2021	
722005-62-6	PIMCO FDS PAC INVT MGMT SER			.79,320.474	.1,012,922	.12.770	.1,012,922	.940,143		.75,466		.19,825		.19,825		12/31/2021	

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
922031-73-7	VANGUARD FIXED INCOME SECS FD INFL			16,880.197	480,073	28.440	480,073	458,434		23,787		1,990		1,990		12/23/2021	
922908-66-0	VANGUARD INDEX FDS			0.002		165.000								0		09/24/2021	
922908-67-8	VANGUARD INDEX FDS			17,823.894	1,022,735	57.380	1,022,735	661,281		19,762		192,346		192,346		12/27/2021	
921908-60-4	VANGUARD SPECIALIZED PORTFOLIO			26,111.488	1,025,659	39.280	1,025,659	658,175		14,162		150,521		150,521		12/30/2021	
9499999 - Mutual Funds					6,771,739	XXX	6,771,739	5,819,983	0	210,684	0	293,729	0	293,729	0	XXX	XXX
9799999 Total Common Stocks					12,024,963	XXX	12,024,963	10,303,137	698	249,906	0	866,133	0	866,133	0	XXX	XXX
9899999 Total Preferred and Common Stocks					12,024,963	XXX	12,024,963	10,303,137	698	249,906	0	866,133	0	866,133	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0			
1B	2A $ 0	2B $ 0	2C $ 0							
1C	3A $ 0	3B $ 0	3C $ 0							
1D	4A $ 0	4B $ 0	4C $ 0							
1E	5A $ 0	5B $ 0	5C $ 0							
1F	6 $ 0									

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								
912828-6B-1	UNITED STATES TREAS NTS		09/29/2021	M&T Securities, Inc	XXX	207,705	190,000	1,249
91282C-BB-6	UNITED STATES TREAS NTS		01/12/2021	M&T Bank	XXX	433,795	440,000	99
91282C-BL-4	UNITED STATES TREAS NTS		03/01/2021	M&T Bank	XXX	170,126	175,000	76
91282C-BS-9	UNITED STATES TREAS NTS		04/21/2021	M&T Securities, Inc	XXX	984,390	985,000	665
91282C-BZ-3	UNITED STATES TREAS NTS		05/21/2021	M&T Bank	XXX	284,399	285,000	232
91282C-CK-5	UNITED STATES TREAS NTS		07/14/2021	M&T Bank	XXX	39,922	40,000	3
91282C-CS-8	UNITED STATES TREAS NTS		09/23/2021	M&T Bank	XXX	93,686	95,000	129
91282C-CV-1	UNITED STATES TREAS NTS		09/23/2021	M&T Bank	XXX	193,926	195,000	145
91282C-DA-6	UNITED STATES TREAS NTS		10/18/2021	M&T Bank	XXX	259,295	260,000	35
91282C-DF-5	UNITED STATES TREAS NTS		10/29/2021	M&T Bank	XXX	94,573	95,000	4
91282C-CB-5	UNITED STATES TREAS NTS 1.625%05/1		08/10/2021	VARIOUS	XXX	389,815	385,000	833
0599999 - Bonds - U.S. Governments						3,151,633	3,145,000	3,469
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
155498-ME-5	CENTRAL TEX REGL MOBILITY AUTH		10/07/2021	M&T Bank	XXX	100,000	100,000	
62412R-AX-0	MOUNTAIN HSE FING AUTH CALIF L		10/01/2021	M&T Bank	XXX	106,559	100,000	
70869P-MQ-7	PENNSYLVANIA ECONOMIC DEV FING		04/13/2021	M&T Securities, Inc	XXX	100,000	100,000	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						306,559	300,000	0
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00774M-AV-7	AERCAP IRELAND CAPITAL LIMITED	C	10/21/2021	M&T Bank	XXX	149,748	150,000	
00914A-AM-4	AIR LEASE CORP		05/17/2021	M&T Bank	XXX	69,459	70,000	
02665W-DY-4	AMERICAN HONDA FIN CORP MTN		09/07/2021	M&T Bank	XXX	74,951	75,000	
03066R-AD-7	AMERICREDIT AUTO 2021-2 TR		06/08/2021	M&T Bank	XXX	199,983	200,000	
03063F-AC-8	AMERICREDIT AUTO REC TR 2021-1		03/02/2021	M&T Bank	XXX	99,999	100,000	
04636N-AC-7	ASTRAZENECA FINANCE LLC		05/25/2021	M&T Bank	XXX	74,993	75,000	
06051G-JS-9	BK OF AMERICA CORP		04/16/2021	M&T Securities, Inc	XXX	90,000	90,000	
06051G-JY-6	BK OF AMERICA CORP		06/07/2021	M&T Bank	XXX	95,000	95,000	
14317D-AC-4	CARMAX AUTO OWN TR 2021-3 2026061		07/21/2021	M&T Bank	XXX	99,984	100,000	
14687T-AC-1	CARVANA AUTO REC 2021-P2		06/15/2021	M&T Bank	XXX	99,994	100,000	
14687J-AF-6	CARVANA AUTO REC TR 2021-P3		09/21/2021	M&T Bank	XXX	199,963	200,000	
14687K-AD-8	CARVANA AUTO REC TR 2021-P4		12/21/2021	M&T Bank	XXX	199,990	200,000	
15189T-BA-4	CENTERPOINT ENERGY INC		05/11/2021	M&T Bank	XXX	69,837	70,000	
172967-MZ-1	CITIGROUP INC		06/02/2021	M&T Bank	XXX	95,000	95,000	
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC		05/17/2021	M&T Bank	XXX	89,287	90,000	
22822V-AV-3	CROWN CASTLE INTL CORP		02/08/2021	M&T Securities, Inc	XXX	49,843	50,000	
262108-AD-5	DRIVE AUTO REC TR 2021-1		04/13/2021	M&T Securities, Inc	XXX	99,991	100,000	
29364W-BK-3	ENTERGY LA LLC		09/28/2021	M&T Bank	XXX	54,918	55,000	
30165J-AC-0	EXETER ATMOBILE REC TR 2021-4		11/10/2021	M&T Bank	XXX	149,998	150,000	
30165X-AD-7	EXETER AUTO RECV TR 2021-2		05/25/2021	M&T Bank	XXX	199,995	200,000	
31620M-BR-6	FIDELITY NATL INFORMATION SVCS		03/01/2021	M&T Bank	XXX	79,880	80,000	
337738-AS-7	FISERV INC		05/25/2021	M&T Bank	XXX	106,104	100,000	1,115
345329-AC-0	FORD CR AUTO LEASE TR 2021-B		09/21/2021	M&T Bank	XXX	199,965	200,000	
34959E-AA-7	FORTINET INC		03/01/2021	M&T Bank	XXX	54,705	55,000	
37045X-DD-5	GENERAL MTRS FINL CO INC		01/05/2021	M&T Bank	XXX	89,826	90,000	
37045X-DG-8	GENERAL MTRS FINL CO INC		04/06/2021	M&T Securities, Inc	XXX	14,993	15,000	
37045X-DM-5	GENERAL MTRS FINL CO INC		10/12/2021	M&T Bank	XXX	44,982	45,000	
37940X-AE-2	GLOBAL PMTS INC		02/19/2021	M&T Securities, Inc	XXX	54,949	55,000	
380144-AC-9	GM FIN AUTO LEAS TR 2021-2		05/18/2021	M&T Bank	XXX	149,976	150,000	
38141G-XS-8	GOLDMAN SACHS GROUP INC		02/10/2021	M&T Securities, Inc	XXX	40,000	40,000	
38141G-YA-6	GOLDMAN SACHS GROUP INC		03/01/2021	M&T Bank	XXX	45,000	45,000	
38173M-AA-0	GOLUB CAP BDC INC		10/07/2021	M&T Bank	XXX	31,106	30,000	
440452-AG-5	HORMEL FOODS CORP		06/01/2021	M&T Bank	XXX	14,997	15,000	
44935F-AF-1	HYUNDAI AUTO REC TR 2021-C		11/09/2021	M&T Bank	XXX	99,995	100,000	
466313-AL-7	JABIL INC		04/07/2021	M&T Securities, Inc	XXX	39,992	40,000	
46647P-BY-1	JPMORGAN CHASE & CO		02/09/2021	M&T Securities, Inc	XXX	40,000	40,000	
46647P-CH-7	JPMORGAN CHASE & CO		05/24/2021	M&T Bank	XXX	60,000	60,000	
46647P-CT-1	JPMORGAN CHASE & CO		12/07/2021	M&T Bank	XXX	40,000	40,000	
49271V-AL-4	KEURIG DR PEPPER INC		03/01/2021	M&T Bank	XXX	44,999	45,000	
61747Y-EG-6	MORGAN STANLEY		10/14/2021	M&T Bank	XXX	95,000	95,000	
670837-AC-7	OGE ENERGY CORP		05/24/2021	M&T Bank	XXX	20,000	20,000	
678858-BW-0	OKLAHOMA GAS & ELEC CO		05/24/2021	M&T Bank	XXX	30,000	30,000	

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
68235P-AL-2	ONE GAS INC		03/08/2021	M&T Bank	XXX	89,897	90,000	
69121K-AA-2	OWL ROCK CAPITAL CORPORATION		04/19/2021	M&T Securities, Inc	XXX	65,881	60,000	53
723787-AT-4	PIONEER NAT RES CO		01/14/2021	M&T Bank	XXX	50,057	50,000	
80287E-AD-7	SANTANDER AUTO REC TR 2021-3		07/14/2021	M&T Bank	XXX	99,982	100,000	
80286X-AC-8	SANTANDER DRIVE AUTO TR 2021-2		05/17/2021	M&T Bank	XXX	99,992	100,000	
843646-AW-0	SOUTHERN PWR CO		01/05/2021	M&T Bank	XXX	54,912	55,000	
78486Q-AD-3	SVB FINL GROUP		08/20/2021	M&T Bank	XXX	86,581	80,000	194
883556-CS-9	THERMO FISHER SCIENTIFIC INC		10/19/2021	M&T Bank	XXX	95,000	95,000	
928563-AJ-4	VMWARE INC		07/20/2021	M&T Bank	XXX	34,941	35,000	
95000U-2T-9	WELLS FARGO & CO		05/12/2021	M&T Bank	XXX	20,000	20,000	
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC		11/15/2021	M&T Bank	XXX	55,000	55,000	
06367T-QW-3	BANK OF MONTREAL	C	07/06/2021	M&T Bank	XXX	94,854	95,000	
13607H-VE-9	CANADIAN IMP BK COMM	C	06/15/2021	M&T Bank	XXX	99,860	100,000	
13645R-BD-5	CANADIAN PAC RY CO NEW	C	11/17/2021	M&T Bank	XXX	54,927	55,000	
29250N-BG-9	ENBRIDGE INC MTN CDS	C	09/29/2021	M&T Bank	XXX	29,984	30,000	
89352H-BB-4	TRANSCANADA PIPELINE STRIP	C	10/07/2021	M&T Bank	XXX	89,974	90,000	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,781,242	4,765,000	1,362
8399997 - Bonds - Subtotals - Bonds - Part 3						8,239,434	8,210,000	4,831
8399998 - Bonds - Summary item from Part 5 for Bonds						4,746,854	4,745,000	1,933
8399999 - Bonds - Subtotals - Bonds						12,986,288	12,955,000	6,764
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00846U-10-1	AGILENT TECHNOLOGIES INC		09/24/2021	M&T Securities, Inc	24.000	4,131	XXX	
02079K-10-7	ALPHABET INC		09/24/2021	M&T Bank	11.000	31,327	XXX	
023135-10-6	AMAZON COM INC		09/24/2021	M&T Securities, Inc	10.000	34,129	XXX	
032095-10-1	AMPHENOL CORP NEW		09/24/2021	M&T Securities, Inc	141.000	10,915	XXX	
037833-10-0	APPLE INC		09/24/2021	M&T Securities, Inc	135.000	19,816	XXX	
11135F-10-1	BROADCOM INC COM		09/24/2021	M&T Securities, Inc	32.000	16,141	XXX	
122017-10-6	BURLINGTON STORES INC		09/24/2021	VARIOUS	70.000	23,014	XXX	
172908-10-5	CINTAS CORP		09/24/2021	M&T Securities, Inc	14.000	5,633	XXX	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		09/24/2021	M&T Securities, Inc	36.000	2,801	XXX	
19260Q-10-7	COINBASE GLOBAL INC		09/24/2021	VARIOUS	112.000	28,550	XXX	
217204-10-6	COPART INC		09/24/2021	M&T Securities, Inc	28.000	4,120	XXX	
253393-10-2	DICKS SPORTING GOODS INC		09/24/2021	M&T Securities, Inc	85.000	11,296	XXX	
285512-10-9	ELECTRONIC ARTS INC		09/24/2021	M&T Securities, Inc	29.000	3,739	XXX	
29414B-10-4	EPAM SYS INC		09/24/2021	M&T Securities, Inc	12.000	7,527	XXX	
30303M-10-2	FACEBOOK INC		09/24/2021	M&T Securities, Inc	10.000	3,527	XXX	
311900-10-4	FASTENAL CO		09/24/2021	M&T Securities, Inc	547.000	29,614	XXX	
437076-10-2	HOME DEPOT INC		09/24/2021	M&T Securities, Inc	12.000	4,048	XXX	
44980X-10-9	IPG PHOTONICS CORP		09/24/2021	M&T Securities, Inc	25.000	4,121	XXX	
46266C-10-5	IQVIA HLDGS INC COM		09/24/2021	M&T Securities, Inc	15.000	3,903	XXX	
482480-10-0	KLA CORPORATION COM NEW		09/24/2021	M&T Securities, Inc	30.000	11,094	XXX	
518439-10-4	LAUDER ESTEE COS INC		09/24/2021	M&T Securities, Inc	36.000	11,489	XXX	
536797-10-3	LITHIA MTRS INC		09/24/2021	M&T Securities, Inc	80.000	27,532	XXX	
550021-10-9	LULULEMON ATHLETICA INC		09/24/2021	M&T Securities, Inc	8.000	3,452	XXX	
57636Q-10-4	MASTERCARD INC		09/24/2021	M&T Securities, Inc	73.000	26,240	XXX	
592688-10-5	METTLER TOLEDO INTERNATIONAL		09/24/2021	M&T Securities, Inc	17.000	26,368	XXX	
61174X-10-9	MONSTER BEVERAGE CORP NEW		09/24/2021	M&T Securities, Inc	409.000	37,820	XXX	
64110L-10-6	NETFLIX INC		09/24/2021	M&T Securities, Inc	43.000	25,348	XXX	
654106-10-3	NIKE INC		09/24/2021	M&T Securities, Inc	27.000	4,034	XXX	
655663-10-2	NORDSON CORP		09/24/2021	M&T Securities, Inc	14.000	3,415	XXX	
679580-10-0	OLD DOMINION FGHT LINES INC		09/24/2021	M&T Securities, Inc	167.000	44,946	XXX	
68268W-10-3	ONEMAIN HLDGS INC?		04/27/2021	M&T Securities, Inc	537.000	29,697	XXX	
70432V-10-2	PAYCOM SOFTWARE INC		09/24/2021	M&T Securities, Inc	15.000	7,698	XXX	
74967X-10-3	RH		09/24/2021	M&T Securities, Inc	8.000	5,560	XXX	
824348-10-6	SHERWIN WILLIAMS CO		09/24/2021	M&T Securities, Inc	17.000	4,961	XXX	
855244-10-9	STARBUCKS CORP		09/24/2021	M&T Securities, Inc	65.000	7,414	XXX	
88339J-10-5	THE TRADE DESK INC		09/24/2021	M&T Securities, Inc	92.000	7,008	XXX	
896239-10-0	TRIMBLE NAVIGATION LTD		09/24/2021	M&T Securities, Inc	32.000	2,825	XXX	
89854H-10-2	TTEC HLDGS INC		09/24/2021	M&T Securities, Inc	243.000	25,232	XXX	
911363-10-9	UNITED RENTALS INC		09/24/2021	M&T Securities, Inc	12.000	4,300	XXX	
922908-73-6	VANGUARD INDEX FDS		12/09/2021	M&T Bank	1,460.000	469,616	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
922908-75-1	VANGUARD INDEX FDS		09/23/2021	M&T Bank	4,230.000	957,227	XXX	
921909-76-8	VANGUARD STAR FD		12/08/2021	M&T Bank	9,810.000	630,419	XXX	
941848-10-3	WATERS CORP		09/24/2021	M&T Securities, Inc	44.000	17,297	XXX	
969904-10-1	WILLIAMS SONOMA INC		09/24/2021	M&T Securities, Inc	53.000	10,171	XXX	
98585X-10-4	YETI HLDGS INC		09/24/2021	M&T Securities, Inc	29.000	2,796	XXX	
989207-10-5	ZEBRA TECHNOLOGIES CORP		09/24/2021	VARIOUS	42.000	22,926	XXX	
98978V-10-3	ZOETIS INC		09/24/2021	M&T Securities, Inc	24.000	4,902	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,680,142	XXX	0
Common Stocks - Mutual Funds								
256206-10-3	DODGE & COX FDS		12/21/2021	M&T Securities, Inc	400.500	18,147	XXX	
31420B-30-0	FEDERATED INSTL TR		12/01/2021	VARIOUS	3,638.871	36,234	XXX	
411512-73-4	HARBOR FD		12/21/2021	VARIOUS	21,896.345	272,123	XXX	
44134R-52-9	HOTCHKIS & WILEY FDS		12/02/2021	VARIOUS	62,400.492	735,106	XXX	
722005-62-6	PIMCO FDS PAC INVT MGMT SER		12/31/2021	VARIOUS	19,957.290	257,508	XXX	
922031-73-7	VANGUARD FIXED INCOME SECS FD INFL		12/23/2021	M&T Securities, Inc	839.202	23,802	XXX	
922908-66-0	VANGUARD INDEX FDS		09/24/2021	M&T Securities, Inc	4.321	675	XXX	
922908-67-8	VANGUARD INDEX FDS		12/27/2021	VARIOUS	455.872	24,339	XXX	
921908-60-4	VANGUARD SPECIALIZED PORTFOLIO		12/30/2021	M&T Bank	1,439.001	55,025	XXX	
9499999 - Common Stocks - Mutual Funds						1,422,959	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						4,103,101	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						32,181	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						4,135,283	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						4,135,283	XXX	0
9999999 Totals						17,121,571	XXX	6,764

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (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																				
36241L-KH-8	GNMA PASS-THRU X PLATINUM 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	2,787	2,787	3,090	3,041		(254)		(254)		2,787			0	72	06/15/2040
38380A-MM-6	GNMA REMIC TRUST 2016-116		12/20/2021	PRINCIPAL RECEIPT	XXX	19,950	19,950	18,541	18,670		1,280		1,280		19,950			0	192	11/20/2044
912828-4L-1	U.S. TREASURY NOTES 2.750% 4/30/		04/21/2021	M&T Securities, Inc.	XXX	236,742	225,000	234,525	231,844		(883)		(883)		230,961		5,781	5,781	2,957	04/30/2023
912810-FF-0	UNITED STATES TREAS BDS		04/21/2021	M&T Securities, Inc.	XXX	44,985	35,000	46,802	41,197		(216)		(216)		40,981		4,003	4,003	802	11/15/2028
912828-B6-6	UNITED STATES TREAS NTS		04/21/2021	VARIOUS	XXX	166,950	155,000	162,788	160,661		(172)		(172)		160,488		6,462	6,462	2,028	02/15/2024
912828-SV-3	UNITED STATES TREAS NTS		05/21/2021	VARIOUS	XXX	147,502	145,000	141,981	144,200		197		197		144,397		3,105	3,105	1,208	05/15/2022
912828-VB-3	UNITED STATES TREAS NTS		04/21/2021	M&T Securities, Inc.	XXX	247,791	240,000	240,706	242,338		(305)		(305)		242,033		5,758	5,758	1,833	05/15/2023
912828-ZV-5	UNITED STATES TREAS NTS		04/21/2021	VARIOUS	XXX	146,259	150,000	151,424	151,342		(37)		(37)		151,305		(5,046)	(5,046)	142	06/30/2027
91282C-AK-7	UNITED STATES TREAS NTS		04/21/2021	M&T Securities, Inc.	XXX	49,906	50,000	49,898	49,907		10		10		49,917		(11)	(11)	38	09/15/2023
91282C-AX-9	UNITED STATES TREAS NTS		04/21/2021	M&T Securities, Inc.	XXX	65,010	65,000	64,944	64,946		8		8		64,955		55	55	32	11/30/2022
91282C-AY-7	UNITED STATES TREAS NTS		04/21/2021	M&T Securities, Inc.	XXX	559,224	580,000	578,686	578,698		56		56		578,754		(19,530)	(19,530)	1,424	11/30/2027
91282C-BB-6	UNITED STATES TREAS NTS		12/21/2021	M&T Securities, Inc.	XXX	95,848	100,000	98,590			185		185		98,775		(2,928)	(2,928)	611	12/31/2027
91282C-DA-6	UNITED STATES TREAS NTS		12/07/2021	M&T Securities, Inc.	XXX	94,506	95,000	94,788			13		13		94,801		(295)	(295)	37	09/30/2023
0599999 - Bonds - U.S. Governments						1,877,459	1,862,737	1,886,762	1,686,843	0	(117)	0	(117)	0	1,880,104	0	(2,645)	(2,645)	11,377	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
447025-XR-3	HUNTSVILLE ALA		09/01/2021	CALLED @ 100.0000000	XXX	20,000	20,000	22,253	20,309		(309)		(309)		20,000			0	1,000	03/01/2023
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						20,000	20,000	22,253	20,309	0	(309)	0	(309)	0	20,000	0	0	0	1,000	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
31335A-YT-9	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	36,270	36,270	35,315	35,346		924		924		36,270			0	541	10/01/2046
3132XT-BH-0	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	31,150	31,150	31,169	31,169		(19)		(19)		31,150			0	507	09/01/2047
3137A5-MM-3	FHLMC REMIC SERIES 3795		12/15/2021	PRINCIPAL RECEIPT	XXX	6,301	6,301	6,515	6,346		(45)		(45)		6,301			0	98	10/15/2039
3137B2-P9-5	FHLMC REMIC SERIES 4212		12/15/2021	PRINCIPAL RECEIPT	XXX	15,546	15,546	14,939	15,063		483		483		15,546			0	123	06/15/2028
3137F3-MS-0	FHLMC REMIC SERIES 4763		12/15/2021	PRINCIPAL RECEIPT	XXX	69,267	69,267	71,702	70,928		(1,660)		(1,660)		69,267			0	2,407	04/15/2029
3137FK-2C-9	FHLMC REMIC SERIES 4845		12/15/2021	PRINCIPAL RECEIPT	XXX	17,249	17,249	17,536	17,500		(250)		(250)		17,249			0	317	12/15/2048
3132A8-CQ-0	FHLMC SUPER 15Y FIXED 2.500 202901		07/25/2021	VARIOUS	XXX	52,866	50,891	53,539	53,481		(1,217)		(1,217)		52,264		601	601	740	01/01/2029
3132A9-SE-8	FHLMC SUPER 15Y FIXED 2.500 203108		05/25/2021	VARIOUS	XXX	126,061	120,625	126,449	126,274		(161)		(161)		126,113		(53)	(53)	967	08/01/2031
3132CW-CV-4	FHLMC SUPER 15Y FIXED 3.000 203202		10/25/2021	VARIOUS	XXX	151,876	146,222	156,069	155,900		(2,611)		(2,611)		153,289		(1,413)	(1,413)	3,419	02/01/2032
3132A8-VK-2	FHLMC SUPER 15Y FIXED 3.500 203207		12/25/2021	PRINCIPAL RECEIPT	XXX	80,213	80,213	86,730	86,693		(6,481)		(6,481)		80,213			0	1,416	07/01/2032
3132AE-FB-7	FHLMC SUPER 15Y FIXED 3.500 203302		10/25/2021	VARIOUS	XXX	184,226	174,623	189,193	189,177		(5,121)		(5,121)		184,056		170	170	4,842	02/01/2033
31416V-QQ-0	FNMA MBS FHA/VA 6.000 20370201		12/25/2021	PRINCIPAL RECEIPT	XXX	5,131	5,131	5,721	5,711		(580)		(580)		5,131			0	162	02/01/2037
3138AF-EK-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	6,026	6,026	6,324	6,277		(251)		(251)		6,026			0	121	05/01/2041
3138WF-Y5-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	20,751	20,751	21,471	21,428		(677)		(677)		20,751			0	337	11/01/2045
3138WH-WW-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	39,067	39,067	38,847	38,850		216		216		39,067			0	625	09/01/2046
3140E2-HF-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	20,716	20,716	21,318	21,301		(585)		(585)		20,716			0	431	10/01/2045
3140J8-EX-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	28,290	28,290	28,984	28,971		(681)		(681)		28,290			0	599	02/01/2045
3140J9-2D-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	28,327	28,327	29,328	29,334		(1,007)		(1,007)		28,327			0	558	07/01/2047
31410K-AA-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	2,671	2,671	2,931	2,871		(200)		(200)		2,671			0	77	11/01/2035
31418B-KN-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	6,734	6,734	7,339	7,275		(540)		(540)		6,734			0	155	11/01/2044
31417Y-6B-8	FNMA PASS-THRU SHRT 10 YEAR		10/25/2021	PRINCIPAL RECEIPT	XXX	1,577	1,577	1,644	1,581		(4)		(4)		1,577			0	17	10/01/2021
3140F8-H7-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	8,857	8,857	8,630	8,638		220		220		8,857			0	123	08/01/2046
31417G-M8-6	FNMA PASS-THRU LNG 30 YEAR 4.000 2		12/25/2021	PRINCIPAL RECEIPT	XXX	17,653	17,653	18,125	18,111		(458)		(458)		17,653			0	356	05/01/2043
31397N-HE-8	FNMA REMIC TRUST 2009-10		12/25/2021	PRINCIPAL RECEIPT	XXX	700	700	728	715		(14)		(14)		700			0	13	03/25/2039
3136AN-J8-1	FNMA REMIC TRUST 2015-36		12/25/2021	PRINCIPAL RECEIPT	XXX	25,979	25,979	25,555	25,597		382		382		25,979			0	329	06/25/2030
3136AW-J2-4	FNMA REMIC TRUST 2017-46		12/25/2021	PRINCIPAL RECEIPT	XXX	9,344	9,344	9,704	9,583		(239)		(239)		9,344			0	178	09/25/2028
3136B3-F6-2	FNMA REMIC TRUST 2019-01		12/25/2021	PRINCIPAL RECEIPT	XXX	26,383	26,383	26,262	26,281		102		102		26,383			0	376	02/25/2049
3140X7-LS-6	FNMA SUPER INT 15 YEAR		05/25/2021	VARIOUS	XXX	191,893	183,837	194,034	193,988		398		398		194,387		(2,494)	(2,494)	2,023	08/01/2035
3140J9-VA-6	FNMA SUPER INT 15 YEAR 3.000 20330		06/25/2021	VARIOUS	XXX	110,391	105,458	111,506	111,331		(1,232)		(1,232)		110,100		291	291	1,390	02/01/2033
31418C-FJ-8	FNMA UMBS INT 15 YEAR		10/25/2021	VARIOUS	XXX	152,780	147,760	154,779	154,697		(2,017)		(2,017)		152,680		100	100	2,673	01/01/2032
3138WH-PY-2	FNMA UMBS INT 15 YEAR 2.500 203107		05/25/2021	VARIOUS	XXX	169,297	163,039	170,784	170,463		1,059		1,059		171,522		(2,225)	(2,225)	1,731	07/01/2031
31418C-AK-0	FNMA UMBS INT 15 YEAR 2.500 203108		07/25/2021	VARIOUS	XXX	122,455	118,039	123,867	123,661		(134)		(134)		123,526		(1,071)	(1,071)	1,675	08/01/2031
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,766,047	1,714,698	1,797,038	1,794,540	0	(22,400)	0	(22,400)	0	1,772,140	0	(6,093)	(6,093)	29,326	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00287Y-AL-3	ABBVIE INC		10/19/2021	M&T Securities, Inc.	XXX	102,495	100,000	104,297	103,237		(1,394)		(1,394)		101,843		652	652	2,779	11/06/2022
025816-CG-2	AMERICAN EXPRESS CO		10/14/2021	M&T Securities, Inc.	XXX	104,790	100,000	104,449	103,803		(839)		(839)		102,963		1,827	1,827	3,042	07/30/2024
02665W-DK-4	AMERICAN HONDA FIN CORP MTN		03/01/2021	M&T Bank	XXX	50,566	50,000	49,984	49,987		1		1		49,987		578	578	286	07/07/2023
06051G-GK-9	BANK AMER CORP		02/24/2021	M&T Securities, Inc.	XXX	102,899	100,000	103,101	102,125		(236)		(236)		101,889		1,010	1,010	976	04/24/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (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
14315F-AE-7	CARMAX AUTO OWNER TRUST 2020-3 202		10/19/2021	M&T Securities, Inc	XXX	50,143	50,000	49,983	49,985		4		4		49,990		153	153	327	03/16/2026
151020-AP-9	CELGENE CORP		02/23/2021	M&T Securities, Inc	XXX	27,423	25,000	24,929	24,973		1		1		24,974		2,448	2,448	247	05/15/2024
17312Q-3W-7	CITIBANK NATIONAL ASSOCIATION		04/05/2021	MATURITY	XXX	250,000	250,000	250,000	250,000				0		250,000			0	3,168	04/05/2021
172967-MT-5	CITIGROUP INC SR GLBL NT 24		06/02/2021	M&T Securities, Inc	XXX	80,342	80,000	80,000	80,000				0		80,000		342	342	369	10/30/2024
191216-CN-8	COCA COLA CO		05/05/2021	M&T Securities, Inc	XXX	35,812	33,000	32,973	32,977		2		2		32,978		2,834	2,834	598	03/25/2025
26208V-AD-8	DRIVE AUTO REC TR 2020-2 20240515		12/15/2021	PRINCIPAL RECEIPT	XXX	68,877	68,877	68,874	68,875		2		2		68,877			0	475	05/15/2024
34531R-AE-7	FORD CREDIT AUTO LS TR 2020-B		02/24/2021	VARIOUS	XXX	100,699	100,000	99,978	99,984		2		2		99,986		713	713	136	10/15/2023
36259P-AE-6	GM FIN AUTO LEASE TR 2020-2 202407		10/19/2021	M&T Securities, Inc	XXX	151,037	150,000	149,976	149,982		8		8		149,990		1,047	1,047	1,267	07/20/2024
362569-AD-7	GM FIN AUTO LEASE TR 2020-3 202410		06/29/2021	M&T Securities, Inc	XXX	100,305	100,000	99,986	99,988		3		3		99,991		314	314	271	10/21/2024
38141G-WJ-9	GOLDMAN SACHS GROUP INC		02/10/2021	M&T Securities, Inc	XXX	51,611	50,000	51,290	50,906		(68)		(68)		50,838		772	772	271	06/05/2023
445658-CE-5	HUNT J B TRANS SVCS INC		11/15/2021	M&T Securities, Inc	XXX	25,403	25,000	25,220	25,052		(31)		(31)		25,021		382	382	1,036	08/15/2022
46124H-AB-2	INTUIT SR GLBL NT 25		03/08/2021	M&T Bank	XXX	29,891	30,000	29,976	29,979		1		1		29,980		(89)	(89)	199	07/15/2025
521865-AY-1	LEAR CORP		11/22/2021	M&T Securities, Inc	XXX	15,467	14,000	14,124	14,088		(11)		(11)		14,078		1,390	1,390	631	09/15/2027
617446-8R-3	MORGAN STANLEY		10/20/2021	M&T Securities, Inc	XXX	24,799	25,000	25,000	25,000				0		25,000		(201)	(201)	217	10/21/2025
61761J-3R-8	MORGAN STANLEY		10/20/2021	M&T Securities, Inc	XXX	31,939	30,000	29,647	29,764		31		31		29,796		2,143	2,143	1,159	07/27/2026
67066G-AE-4	NVIDIA CORP		11/16/2021	M&T Securities, Inc	XXX	32,378	30,000	29,126	29,386		86		86		29,472		2,906	2,906	1,125	09/16/2026
80285R-AE-8	SANTANDER DRIVE AUTO TR 2020-2 202		12/15/2021	PRINCIPAL RECEIPT	XXX	1,651	1,651	1,651	1,651				0		1,651			0	16	11/15/2024
80285W-AD-9	SANTANDER DRIVE AUTO TR 2020-3		12/15/2021	PRINCIPAL RECEIPT	XXX	66,355	66,355	66,349	66,350		5		5		66,355			0	310	07/15/2024
844741-BD-9	SOUTHWEST AIRLS CO		11/15/2021	M&T Securities, Inc	XXX	20,365	20,000	19,986	19,995		3		3		19,997		368	368	552	11/16/2022
91913Y-BA-7	VALERO ENERGY CORP SR GLBL NT1.2%2		12/06/2021	M&T Securities, Inc	XXX	35,065	35,000	34,976	34,978		6		6		34,984		81	81	520	03/15/2024
92290B-AA-9	VERIZON OWNER TRUST 2020-B		02/24/2021	VARIOUS	XXX	100,406	100,000	99,979	99,983		1		1		99,984		422	422	86	02/20/2025
98459L-AA-1	YALE UNIV MTN BE		02/08/2021	M&T Securities, Inc	XXX	76,035	75,000	75,000	75,000				0		75,000		1,035	1,035	209	04/15/2025
89114Q-CB-2	TORONTO DOMINION BANK	C	04/06/2021	M&T Securities, Inc	XXX	107,636	100,000	107,624	106,418		(521)		(521)		105,897		1,739	1,739	1,869	03/11/2024
055451-AU-2	BHP BILLITON FIN USA LTD	C	03/01/2021	M&T Bank	XXX	32,682	30,000	30,488	30,181		(10)		(10)		30,170		2,512	2,512	491	09/30/2023
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,877,069	1,838,883	1,858,964	1,854,644	0	(2,953)	0	(2,953)	0	1,851,692	0	25,377	25,377	22,629	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						5,540,575	5,436,318	5,565,017	5,356,337	0	(25,779)	0	(25,779)	0	5,523,936	0	16,639	16,639	64,332	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						4,741,969	4,745,000	4,746,854		0	61	0	61	0	4,746,916	0	(4,947)	(4,947)	4,366	XXX
8399999 - Bonds - Subtotals - Bonds						10,282,544	10,181,318	10,311,871	5,356,337	0	(25,718)	0	(25,718)	0	10,270,852	0	11,693	11,693	68,698	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
21036P-10-8	CONSTELLATION BRANDS INC		04/27/2021	M&T Securities, Inc	135.000	32,134	XXX	27,786	29,572	(1,786)			(1,786)		27,786		4,348	4,348	101	XXX
337738-10-8	FISERV INC		07/06/2021	M&T Securities, Inc	327.000	35,478	XXX	36,888	37,232	(345)			(345)		36,888		(1,409)	(1,409)		XXX
37940X-10-2	GLOBAL PMTS INC		09/24/2021	M&T Securities, Inc	434.000	70,241	XXX	83,552	93,492	(9,940)			(9,940)		83,552		(13,311)	(13,311)	278	XXX
437076-10-2	HOME DEPOT INC		08/25/2021	M&T Securities, Inc	84.000	27,269	XXX	22,853	22,312	541			541		22,853		4,416	4,416	277	XXX
78409V-10-4	S&P GLOBAL INC		02/23/2021	M&T Securities, Inc	44.000	14,313	XXX	14,675	14,464	211			211		14,675		(362)	(362)	34	XXX
92345Y-10-6	VERISK ANALYTICS INC		04/05/2021	M&T Securities, Inc	222.000	40,237	XXX	44,264	46,085	(1,821)			(1,821)		44,264		(4,027)	(4,027)	64	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						219,671	XXX	230,017	243,157	(13,141)	0	0	(13,141)	0	230,017	0	(10,346)	(10,346)	754	XXX
Common Stocks - Mutual Funds																				
256206-10-3	DODGE & COX FDS		12/09/2021	M&T Securities, Inc	2,320.186	110,000	XXX	76,821	101,392	(24,571)			(24,571)		76,821		33,179	33,179		XXX
411512-73-4	HARBOR FD		12/17/2021	CAPITAL GAIN		124,807	XXX						0				124,807	124,807		XXX
44134R-73-5	HOTCHKIS & WILEY FDS HIGH YIELD		04/14/2021	M&T Securities, Inc	59,637.908	703,640	XXX	704,129	673,312	30,817			30,817		704,129		(489)	(489)	12,730	XXX
722005-62-6	PIMCO FDS PAC INVT MGMT SER		12/09/2021	VARIOUS	11,627.907	150,615	XXX	140,715	144,701	(3,986)			(3,986)		140,715		9,900	9,900	37,042	XXX
922031-73-7	VANGUARD FIXED INCOME SECS FD INFL		04/01/2021	CAPITAL GAIN		14	XXX						0				14	14		XXX
922908-66-0	VANGUARD INDEX FDS		12/08/2021	M&T Securities, Inc	7,460.131	1,202,752	XXX	446,274	972,685	(527,087)			(527,087)		446,274		756,479	756,479	3,519	XXX
922908-67-8	VANGUARD INDEX FDS		12/09/2021	M&T Securities, Inc	3,222.342	180,000	XXX	102,406	149,549	(47,143)			(47,143)		102,406		77,594	77,594	4,577	XXX
922908-68-6	VANGUARD INDEX FDS		09/22/2021	M&T Securities, Inc	10,664.178	1,134,135	XXX	814,906	994,115	(179,209)			(179,209)		814,906		319,230	319,230	5,714	XXX
921908-60-4	VANGUARD SPECIALIZED PORTFOLIO		12/29/2021	VARIOUS	3,537.140	179,756	XXX	69,222	117,575	(48,353)			(48,353)		69,222		110,534	110,534	1,107	XXX
921909-81-8	VANGUARD STAR FD		12/07/2021	M&T Securities, Inc	21,899.368	753,996	XXX	625,369	710,854	(85,485)			(85,485)		625,369		128,627	128,627	11,914	XXX
9499999 - Common Stocks - Mutual Funds						4,539,716	XXX	2,979,842	3,864,182	(885,015)	0	0	(885,015)	0	2,979,842	0	1,559,875	1,559,875	76,602	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						4,759,388	XXX	3,209,859	4,107,339	(898,156)	0	0	(898,156)	0	3,209,859	0	1,549,529	1,549,529	77,357	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						33,355	XXX	32,181		0	0	0	0	0	32,181	0	1,174	1,174	62	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						4,792,743	XXX	3,242,040	4,107,339	(898,156)	0	0	(898,156)	0	3,242,040	0	1,550,703	1,550,703	77,419	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						4,792,743	XXX	3,242,040	4,107,339	(898,156)	0	0	(898,156)	0	3,242,040	0	1,550,703	1,550,703	77,419	XXX
9999999 Totals						15,075,287	XXX	13,553,911	9,463,676	(898,156)	(25,718)	0	(923,874)	0	13,512,891	0	1,562,396	1,562,396	146,116	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 (Stocks)	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
Bonds - U.S. Governments																				
91282C-BD-2	UNITED STATES TREAS NTS		01/12/2021	M&T Bank	04/21/2021	VARIOUS	620,000	619,758	619,936	619,789		31		31			147	147	223	28
91282C-BE-0	UNITED STATES TREAS NTS		02/01/2021	M&T Securities, Inc.	04/21/2021	M&T Securities, Inc	330,000	329,459	329,236	329,469		11		11			(234)	(234)	45	19
91282C-BG-5	UNITED STATES TREAS NTS		03/01/2021	VARIOUS	04/21/2021	M&T Bank	340,000	340,007	339,907	340,006		(1)		(1)			(99)	(99)	95	29
91282C-BT-7	UNITED STATES TREAS NTS		05/21/2021	M&T Securities, Inc.	11/10/2021	M&T Securities, Inc	270,000	269,265	268,220	269,300		34		34			(1,079)	(1,079)	651	184
91282C-BU-4	UNITED STATES TREAS NTS		05/18/2021	VARIOUS	09/29/2021	VARIOUS	2,170,000	2,168,934	2,168,337	2,169,091		157		157			(754)	(754)	967	184
91282C-CC-3	UNITED STATES TREAS NTS		05/21/2021	M&T Bank	06/07/2021	VARIOUS	330,000	329,228	329,447	329,234		6		6			213	213	32	14
91282C-CL-3	UNITED STATES TREAS NTS		07/14/2021	M&T Bank	11/10/2021	M&T Securities, Inc	55,000	54,901	54,568	54,912		11		11			(344)	(344)	67	2
91282C-CX-7	UNITED STATES TREAS NTS		09/27/2021	M&T Bank	10/07/2021	M&T Securities, Inc	115,000	114,407	114,380	114,413		5		5			(32)	(32)	27	17
91282C-CZ-2	UNITED STATES TREAS NTS		09/29/2021	M&T Bank	12/21/2021	M&T Securities, Inc	95,000	94,369	93,423	94,397		28		28			(974)	(974)	192	
0599999 - Bonds - U.S. Governments							4,325,000	4,320,329	4,317,453	4,320,610	0	282	0	282	0	0	(3,157)	(3,157)	2,300	477
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
14913R-2P-1	CATERPILLAR FINL SVCS MTNS BE		09/07/2021	M&T Bank	11/16/2021	M&T Securities, Inc	65,000	64,912	64,188	64,917		6		6			(730)	(730)	69	
74460W-AA-5	PUBLIC STORAGE		01/14/2021	M&T Bank	04/19/2021	M&T Bank	70,000	69,872	68,941	69,878		6		6			(937)	(937)	157	
842587-DG-9	SOUTHERN CO		02/23/2021	M&T Securities, Inc	03/08/2021	M&T Bank	85,000	84,992	84,563	84,992		0		0			(429)	(429)	20	
89236T-JN-6	TOYOTA MTR CR CORP		09/08/2021	M&T Bank	10/12/2021	M&T Securities, Inc	100,000	99,953	99,600	99,954		1		1			(354)	(354)	54	
448055-AK-9	CENOVUS ENERGY INC SR NT 4%24	C	08/24/2021	M&T Bank	09/24/2021	M&T Securities, Inc	100,000	106,797	107,224	106,563		(234)		(234)			661	661	1,767	1,456
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							420,000	426,526	424,516	426,305	0	(221)	0	(221)	0	0	(1,790)	(1,790)	2,066	1,456
8399998 - Bonds - Subtotals - Bonds							4,745,000	4,746,854	4,741,969	4,746,916	0	61	0	61	0	0	(4,947)	(4,947)	4,366	1,933
Common Stocks - Mutual Funds																				
44134R-73-5	HOTCHKIS & WILEY FDS HIGH YIELD		04/01/2021	VARIOUS	04/14/2021	M&T Securities, Inc	1,031.940	11,686	12,175	11,686				0			489	489	38	
922908-66-0	VANGUARD INDEX FDS		06/24/2021	M&T Bank	12/08/2021	M&T Securities, Inc	20.810	2,846	3,456	2,846				0			610	610	2	
922908-68-6	VANGUARD INDEX FDS		06/24/2021	M&T Bank	09/22/2021	M&T Securities, Inc	55.630	5,722	5,916	5,722				0			195	195	8	
921909-81-8	VANGUARD STAR FD		09/20/2021	VARIOUS	12/07/2021	M&T Securities, Inc	342.960	11,928	11,808	11,928				0			(120)	(120)	14	
9499999 - Common Stocks - Mutual Funds								32,181	33,355	32,181	0	0	0	0	0	0	1,174	1,174	62	0
9799998 - Common Stocks - Subtotals - Common Stocks								32,181	33,355	32,181	0	0	0	0	0	0	1,174	1,174	62	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								32,181	33,355	32,181	0	0	0	0	0	0	1,174	1,174	62	0
9999999 Totals								4,779,036	4,775,324	4,779,097	0	61	0	61	0	0	(3,773)	(3,773)	4,428	1,933

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 - Investment Subsidiary										
915391-R9-9	Orrville Insurance Company		00000		8a	100	0	100	10.000	
1699999 - Common Stocks - Investment Subsidiary						100	0	100	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks						100	0	100	XXX	XXX
1999999 Totals - Preferred and Common Stocks						100	0	100	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
NONE					
0399999 Totals - Preferred and Common				XXX	XXX

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Governments Issuer Obligations																			
UNITED STATES TREAS BILLS DT 12302	@		12/30/2021	M&T Bank	06/30/2022	1,198,926					1,200,000	1,198,926				0.177	N/A		
0199999 - Bonds - U.S. Governments - Issuer Obligations						1,198,926	0	0	0	0	1,200,000	1,198,926	0	0	XXX	XXX	XXX	0	0
0599999 - Bonds - Subtotals - U.S. Governments						1,198,926	0	0	0	0	1,200,000	1,198,926	0	0	XXX	XXX	XXX	0	0
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						1,198,926	0	0	0	0	1,200,000	1,198,926	0	0	XXX	XXX	XXX	0	0
8399999 - Bonds - Total Bonds - Subtotals - Bonds						1,198,926	0	0	0	0	1,200,000	1,198,926	0	0	XXX	XXX	XXX	0	0
9199999 Totals						1,198,926	0	0	0	0	XXX	1,198,926	0	0	XXX	XXX	XXX	0	0

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A	$ 1,198,926	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

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						
Wayne Savings Community Bank Wooster, Ohio					(666,647)	XXX
Commercial Savings Bank Orrville, Ohio					16,787	XXX
Federal Home Loan Bank Cincinnati, Ohio					8,577	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Open Depositories	XXX	XXX				XXX
0199999 Totals - Open Depositories	XXX	XXX	0	0	(641,283)	XXX
0399999 Total Cash on Deposit	XXX	XXX	0	0	(641,283)	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX	1,181	XXX
0599999 Total Cash	XXX	XXX	0	0	(640,102)	XXX

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

1. January	2,447,029	4. April	1,227,740	7. July	875,755	10. October	1,644,633
2. February	2,447,029	5. May	729,900	8. August	1,108,605	11. November	2,505,222
3. March	2,065,111	6. June	1,000,542	9. September	731,624	12. December	(641,283)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
09248U-80-9	BLACKROCK LIQUIDITY FDS	0	12/31/2021		XXX	298,098		107
60934N-20-3	MONEY MKT OBLIGS TR	0	12/01/2021		XXX	1,933		7
WAYNES-AV-1	WAYNE SAVINGS COMMUNITY BANK	RA	11/30/2021	0.467	XXX	3,001,075		13,961
8699999 - All Other Money Market Mutual Funds						3,301,106	0	14,075
9999999 Total Cash Equivalents						3,301,106	0	14,075

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 0	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	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						
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	0	0	0	0
59. Total	XXX	XXX	0	0	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

NONE