



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE
ALLIANCE OF TRANSYLVANIAN SAXONS

NAIC Group Code 0000,..... 0000..... NAIC Company Code 56197..... Employer's ID Number 34-0138510.....
(Current) (Prior)

Organized under the Laws of OH State of Domicile or Port of Entry OH
Country of Domicile US
Licensed as business type: Fraternal Benefit Societies
Incorporated/Organized 08/31/1902 Commenced Business 08/31/1902
Statutory Home Office 5323 Pearl Road Cleveland, OH, US 44129-1597
Main Administrative Office 5323 Pearl Road
Cleveland, OH, US 44129-1597 440-842-8442
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Statutory Statement Contact Denise A Crawford 440-842-8442
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OFFICERS

Denise A Crawford, President Michael Teutsch Jr., Treasurer
Monica F Gilles, Secretary Miller & Newberg, Consulting Actuary

OTHER

Robert B Cunningham III, First Vice President Monica M Weber, Second Vice President
Randall B Floyd, Third Vice President

DIRECTORS OR TRUSTEES

Denise A Crawford Robert B Cunningham III
Monica M Weber Randall B Floyd
Monica F Gilles Michael Teutsch Jr.
Michael Bachinger Barbara A Spack
Jacob F Spor Ingrid E Weihs-Ferguson
Margarete I Ziegler

State of
County of SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

x	x	x
Denise A Crawford President	Monica F Gilles Secretary	Michael Teutsch Jr. Treasurer

Subscribed and sworn to before me
this _____ day of _____

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

x _____

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						
	1.02 All other governments						
	1.03 U.S. states, territories and possessions, etc. guaranteed						
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,689,015	4.7	4,689,015		4,689,015	4.7
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	16,710,856	16.7	16,710,856		16,710,856	16.7
	1.06 Industrial and miscellaneous	70,617,678	70.5	70,617,678		70,617,678	70.5
	1.07 Hybrid securities	272,527	0.3	272,527		272,527	0.3
	1.08 Parent, subsidiaries and affiliates						
	1.09 SVO identified funds						
	1.10 Unaffiliated bank loans						
	1.11 Total long-term bonds	92,290,075	92.1	92,290,075		92,290,075	92.1
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)						
	2.02 Parent, subsidiaries and affiliates						
	2.03 Total preferred stocks						
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	755,913	0.8	755,913		755,913	0.8
	3.02 Industrial and miscellaneous Other (Unaffiliated)						
	3.03 Parent, subsidiaries and affiliates Publicly traded						
	3.04 Parent, subsidiaries and affiliates Other						
	3.05 Mutual funds	724,380	0.7	724,380		724,380	0.7
	3.06 Unit investment trusts						
	3.07 Closed-end funds						
	3.08 Total common stocks	1,480,293	1.5	1,480,293		1,480,293	1.5
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages						
	4.02 Residential mortgages						
	4.03 Commercial mortgages						
	4.04 Mezzanine real estate loans						
	4.05 Total valuation allowance						
	4.06 Total mortgage loans						
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	434,308	0.4	434,308		434,308	0.4
	5.02 Properties held for production of income						
	5.03 Properties held for sale						
	5.04 Total real estate	434,308	0.4	434,308		434,308	0.4
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	2,183,264	2.2	2,183,264		2,183,264	2.2
	6.02 Cash equivalents (Schedule E, Part 2)	426,023	0.4	426,023		426,023	0.4
	6.03 Short-term investments (Schedule DA)						
	6.04 Total cash, cash equivalents and short-term investments	2,609,287	2.6	2,609,287		2,609,287	2.6
7.	Contract loans	229,120	0.2	229,120		229,120	0.2
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)	3,169,990	3.2	3,169,990		3,169,990	3.2
10.	Receivables for securities						
11.	Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	100,213,073	100.0	100,213,073		100,213,073	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		7,950
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	431,000	
2.2	Additional investment made after acquisition (Part 2, Column 9).....		431,000
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book / adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	4,642	
8.2	Totals, Part 3, Column 9.....		4,642
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....		434,308
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		434,308

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		2,506,766
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	663,224	
2.2	Additional investment made after acquisition (Part 2, Column 9).....		663,224
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		-
9.	Total foreign exchange change in book / adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		3,169,990
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,169,990

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		86,534,289
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		15,849,847
3.	Accrual of discount.....		33,891
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	246,251	
4.4	Part 4, Column 11.....	17,900	264,151
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(44,674)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		8,398,830
7.	Deduct amortization of premium.....		468,306
8.	Total foreign exchange change in book / adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		93,770,368
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		93,770,368

SCHEDULE D - SUMMARY BY COUNTRY

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

Description	1 Book / Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
Governments (including all obligations guaranteed by governments)				
1. United States				
2. Canada				
3. Other Countries				
4. Totals				
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	4,689,015	4,811,273	4,767,930	4,540,000
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	16,710,856	18,733,389	17,105,780	15,581,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)				
8. United States	63,531,829	77,513,537	65,660,655	60,020,491
9. Canada	3,507,274	4,136,576	3,632,788	3,250,000
10. Other Countries	3,851,102	4,041,293	3,937,840	3,250,000
11. Totals	70,890,205	85,691,406	73,231,283	66,520,491
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	92,290,075	109,236,069	95,104,993	86,641,491
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated)				
20. United States	1,480,293	1,480,293	553,578	XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals	1,480,293	1,480,293	553,578	XXX
Parent, Subsidiaries and Affiliates				
24. Totals				XXX
25. Total Common Stocks	1,480,293	1,480,293	553,578	XXX
26. Total Stocks	1,480,293	1,480,293	553,578	XXX
27. Total Bonds and Stocks	93,770,368	110,716,362	95,658,570	XXX

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments												
1.1.	NAIC 1.....						XXX						
1.2.	NAIC 2.....						XXX						
1.3.	NAIC 3.....						XXX						
1.4.	NAIC 4.....						XXX						
1.5.	NAIC 5.....						XXX						
1.6.	NAIC 6.....						XXX						
1.7.	Totals.....						XXX						
2.	All Other Governments												
2.1.	NAIC 1.....						XXX			298,967	0.4		
2.2.	NAIC 2.....						XXX						
2.3.	NAIC 3.....						XXX						
2.4.	NAIC 4.....						XXX						
2.5.	NAIC 5.....						XXX						
2.6.	NAIC 6.....						XXX						
2.7.	Totals.....						XXX			298,967	0.4		
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1.	NAIC 1.....						XXX						
3.2.	NAIC 2.....						XXX						
3.3.	NAIC 3.....						XXX						
3.4.	NAIC 4.....						XXX						
3.5.	NAIC 5.....						XXX						
3.6.	NAIC 6.....						XXX						
3.7.	Totals.....						XXX						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1.	NAIC 1.....		2,110,751	1,534,013		504,251	XXX	4,149,015	4.5	3,673,893	4.3	4,149,015	
4.2.	NAIC 2.....			540,000			XXX	540,000	0.6			540,000	
4.3.	NAIC 3.....						XXX						
4.4.	NAIC 4.....						XXX						
4.5.	NAIC 5.....						XXX						
4.6.	NAIC 6.....						XXX						
4.7.	Totals.....		2,110,751	2,074,013		504,251	XXX	4,689,015	5.1	3,673,893	4.3	4,689,015	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1.	NAIC 1.....	501,277	5,775,241	4,375,775	3,353,881	1,144,720	XXX	15,150,893	16.4	18,854,079	22.1	15,150,893	
5.2.	NAIC 2.....		535,478		539,937	484,547	XXX	1,559,963	1.7	1,570,209	1.8	1,559,963	
5.3.	NAIC 3.....						XXX						
5.4.	NAIC 4.....						XXX						
5.5.	NAIC 5.....						XXX						
5.6.	NAIC 6.....						XXX						
5.7.	Totals.....	501,277	6,310,719	4,375,775	3,893,818	1,629,267	XXX	16,710,856	18.1	20,424,287	23.9	16,710,856	

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

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1.	NAIC 1.....	1,094,138	1,353,887	3,828,247	16,642,352	11,237,451	XXX	34,156,076	37.0	30,928,547	36.3	32,881,891	1,274,185
6.2.	NAIC 2.....	300,000	3,052,851	5,781,802	14,103,192	11,668,130	XXX	34,905,975	37.8	27,629,507	32.4	33,847,878	1,058,097
6.3.	NAIC 3.....			559,525	996,101		XXX	1,555,627	1.7	2,085,579	2.4	1,555,627	
6.4.	NAIC 4.....						XXX						
6.5.	NAIC 5.....						XXX						
6.6.	NAIC 6.....						XXX						
6.7.	Totals.....	1,394,138	4,406,738	10,169,574	31,741,646	22,905,581	XXX	70,617,678	76.5	60,643,633	71.1	68,285,396	2,332,282
7.	Hybrid Securities												
7.1.	NAIC 1.....						XXX						
7.2.	NAIC 2.....		272,527				XXX	272,527	0.3	277,367	0.3	272,527	
7.3.	NAIC 3.....						XXX						
7.4.	NAIC 4.....						XXX						
7.5.	NAIC 5.....						XXX						
7.6.	NAIC 6.....						XXX						
7.7.	Totals.....		272,527				XXX	272,527	0.3	277,367	0.3	272,527	
8.	Parent, Subsidiaries and Affiliates												
8.1.	NAIC 1.....						XXX						
8.2.	NAIC 2.....						XXX						
8.3.	NAIC 3.....						XXX						
8.4.	NAIC 4.....						XXX						
8.5.	NAIC 5.....						XXX						
8.6.	NAIC 6.....						XXX						
8.7.	Totals.....						XXX						
9.	SVO Identified Funds												
9.1.	NAIC 1.....	XXX	XXX	XXX	XXX	XXX							
9.2.	NAIC 2.....	XXX	XXX	XXX	XXX	XXX							
9.3.	NAIC 3.....	XXX	XXX	XXX	XXX	XXX							
9.4.	NAIC 4.....	XXX	XXX	XXX	XXX	XXX							
9.5.	NAIC 5.....	XXX	XXX	XXX	XXX	XXX							
9.6.	NAIC 6.....	XXX	XXX	XXX	XXX	XXX							
9.7.	Totals.....	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.1.	NAIC 1.....						XXX						
10.2.	NAIC 2.....						XXX						
10.3.	NAIC 3.....						XXX						
10.4.	NAIC 4.....						XXX						
10.5.	NAIC 5.....						XXX						
10.6.	NAIC 6.....						XXX						
10.7.	Totals.....						XXX						

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

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

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11.	Total Bonds Current Year												
11.1.	NAIC 1.....	(d) 1,595,415	9,239,878	9,738,035	19,996,233	12,886,422		53,455,983	57.9	XXX	XXX	52,181,799	1,274,185
11.2.	NAIC 2.....	(d) 300,000	3,860,856	6,321,802	14,643,130	12,152,677		37,278,465	40.4	XXX	XXX	36,220,368	1,058,097
11.3.	NAIC 3.....	(d)		559,525	996,101			1,555,627	1.7	XXX	XXX	1,555,627	
11.4.	NAIC 4.....	(d)								XXX	XXX		
11.5.	NAIC 5.....	(d)					(c)			XXX	XXX		
11.6.	NAIC 6.....	(d)					(c)			XXX	XXX		
11.7.	Totals.....	1,895,415	13,100,735	16,619,363	35,635,464	25,039,099		(b) 92,290,075	100.0	XXX	XXX	89,957,793	2,332,282
11.8.	Line 11.7 as a % of Col. 7.....	2.1	14.2	18.0	38.6	27.1		100.0	XXX	XXX	XXX	97.5	2.5
12.	Total Bonds Prior Year												
12.1.	NAIC 1.....	6,953,907	10,097,222	7,792,874	20,365,937	8,545,545		XXX	XXX	53,755,486	63.0	52,454,735	1,300,752
12.2.	NAIC 2.....	1,507,338	3,360,318	4,473,186	13,506,836	6,629,405		XXX	XXX	29,477,083	34.5	28,415,453	1,061,630
12.3.	NAIC 3.....			565,256	1,520,322			XXX	XXX	2,085,579	2.4	2,085,579	
12.4.	NAIC 4.....							XXX	XXX				
12.5.	NAIC 5.....							XXX	XXX	(c)			
12.6.	NAIC 6.....							XXX	XXX	(c)			
12.7.	Totals.....	8,461,246	13,457,540	12,831,317	35,393,095	15,174,950		XXX	XXX	(b) 85,318,147	100.0	82,955,766	2,362,382
12.8.	Line 12.7 as a % of Col. 9.....	9.9	15.8	15.0	41.5	17.8		XXX	XXX	100.0	XXX	97.2	2.8
13.	Total Publicly Traded Bonds												
13.1.	NAIC 1.....	1,519,432	9,143,568	9,652,484	19,243,923	12,622,392		52,181,799	56.5	52,454,735	61.5	52,181,799	XXX
13.2.	NAIC 2.....	300,000	3,860,856	5,784,768	14,122,066	12,152,677		36,220,368	39.2	28,415,453	33.3	36,220,368	XXX
13.3.	NAIC 3.....			559,525	996,101			1,555,627	1.7	2,085,579	2.4	1,555,627	XXX
13.4.	NAIC 4.....												XXX
13.5.	NAIC 5.....												XXX
13.6.	NAIC 6.....												XXX
13.7.	Totals.....	1,819,432	13,004,424	15,996,777	34,362,090	24,775,069		89,957,793	97.5	82,955,766	97.2	89,957,793	XXX
13.8.	Line 13.7 as a % of Col. 7.....	2.0	14.5	17.8	38.2	27.5		100.0	XXX	XXX	XXX	100.0	XXX
13.9.	Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	2.0	14.1	17.3	37.2	26.8		97.5	XXX	XXX	XXX	97.5	XXX
14.	Total Privately Placed Bonds												
14.1.	NAIC 1.....	75,983	96,310	85,552	752,310	264,029		1,274,185	1.4	1,300,752	1.5	XXX	1,274,185
14.2.	NAIC 2.....			537,033	521,064			1,058,097	1.1	1,061,630	1.2	XXX	1,058,097
14.3.	NAIC 3.....											XXX	
14.4.	NAIC 4.....											XXX	
14.5.	NAIC 5.....											XXX	
14.6.	NAIC 6.....											XXX	
14.7.	Totals.....	75,983	96,310	622,585	1,273,374	264,029		2,332,282	2.5	2,362,382	2.8	XXX	2,332,282
14.8.	Line 14.7 as a % of Col. 7.....	3.3	4.1	26.7	54.6	11.3		100.0	XXX	XXX	XXX	XXX	100.0
14.9.	Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.1	0.1	0.7	1.4	0.3		2.5	XXX	XXX	XXX	XXX	2.5

(a) Includes \$2,332,282 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$250,001 current year of bonds with Z designations and \$1 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ current year of bonds with 5GI designations, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

SCHEDULE D – PART 1A – SECTION 2

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

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1.	U.S. Governments												
1.01.	Issuer Obligations						XXX						
1.02.	Residential Mortgage-Backed Securities						XXX						
1.03.	Commercial Mortgage-Backed Securities						XXX						
1.04.	Other Loan-Backed and Structured Securities						XXX						
1.05.	Totals						XXX						
2.	All Other Governments												
2.01.	Issuer Obligations						XXX			298,967	0.4		
2.02.	Residential Mortgage-Backed Securities						XXX						
2.03.	Commercial Mortgage-Backed Securities						XXX						
2.04.	Other Loan-Backed and Structured Securities						XXX						
2.05.	Totals						XXX			298,967	0.4		
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01.	Issuer Obligations						XXX						
3.02.	Residential Mortgage-Backed Securities						XXX						
3.03.	Commercial Mortgage-Backed Securities						XXX						
3.04.	Other Loan-Backed and Structured Securities						XXX						
3.05.	Totals						XXX						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01.	Issuer Obligations		2,110,751	2,074,013		504,251	XXX	4,689,015	5.1	3,673,893	4.3	4,689,015	
4.02.	Residential Mortgage-Backed Securities						XXX						
4.03.	Commercial Mortgage-Backed Securities						XXX						
4.04.	Other Loan-Backed and Structured Securities						XXX						
4.05.	Totals		2,110,751	2,074,013		504,251	XXX	4,689,015	5.1	3,673,893	4.3	4,689,015	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01.	Issuer Obligations	501,277	6,310,719	4,375,775	3,284,431	1,629,267	XXX	16,101,468	17.4	19,811,484	23.2	16,101,468	
5.02.	Residential Mortgage-Backed Securities						XXX						
5.03.	Commercial Mortgage-Backed Securities						XXX						
5.04.	Other Loan-Backed and Structured Securities				609,387		XXX	609,387	0.7	612,804	0.7	609,387	
5.05.	Totals	501,277	6,310,719	4,375,775	3,893,818	1,629,267	XXX	16,710,856	18.1	20,424,287	23.9	16,710,856	
6.	Industrial and Miscellaneous												
6.01.	Issuer Obligations	1,394,138	4,406,738	10,169,574	31,741,646	22,905,581	XXX	70,617,678	76.5	60,643,633	71.1	68,285,396	2,332,282
6.02.	Residential Mortgage-Backed Securities						XXX						
6.03.	Commercial Mortgage-Backed Securities						XXX						
6.04.	Other Loan-Backed and Structured Securities						XXX						
6.05.	Totals	1,394,138	4,406,738	10,169,574	31,741,646	22,905,581	XXX	70,617,678	76.5	60,643,633	71.1	68,285,396	2,332,282
7.	Hybrid Securities												
7.01.	Issuer Obligations		272,527				XXX	272,527	0.3	277,367	0.3	272,527	
7.02.	Residential Mortgage-Backed Securities						XXX						
7.03.	Commercial Mortgage-Backed Securities						XXX						
7.04.	Other Loan-Backed and Structured Securities						XXX						
7.05.	Totals		272,527				XXX	272,527	0.3	277,367	0.3	272,527	
8.	Parent, Subsidiaries and Affiliates												
8.01.	Issuer Obligations						XXX						
8.02.	Residential Mortgage-Backed Securities						XXX						
8.03.	Commercial Mortgage-Backed Securities						XXX						
8.04.	Other Loan-Backed and Structured Securities						XXX						
8.05.	Affiliated Bank Loans-Issued						XXX						
8.06.	Affiliated Bank Loans-Acquired						XXX						
8.07.	Totals						XXX						

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

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

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
9.01.	Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.01.	Unaffiliated Bank Loans - Issued						XXX						
10.02.	Unaffiliated Bank Loans - Acquired						XXX						
10.03.	Totals						XXX						
11.	Total Bonds Current Year												
11.01.	Issuer Obligations	1,895,415	13,100,735	16,619,362	35,026,077	25,039,099	XXX	91,680,688	99.3	XXX	XXX	89,348,406	2,332,282
11.02.	Residential Mortgage-Backed Securities						XXX			XXX	XXX		
11.03.	Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
11.04.	Other Loan-Backed and Structured Securities				609,387		XXX	609,387	0.7	XXX	XXX	609,387	
11.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06.	Affiliated Bank Loans						XXX			XXX	XXX		
11.07.	Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08.	Totals	1,895,415	13,100,735	16,619,362	35,635,464	25,039,099		92,290,075	100.0	XXX	XXX	89,957,793	2,332,282
11.09.	Lines 11.08 as a % Col. 7	2.1	14.2	18.0	38.6	27.1		100.0	XXX	XXX	XXX	97.5	2.5
12.	Total Bonds Prior Year												
12.01.	Issuer Obligations	8,461,246	13,457,540	12,831,317	34,780,291	15,174,950	XXX	XXX	XXX	84,705,343	99.3	82,342,962	2,362,382
12.02.	Residential Mortgage-Backed Securities						XXX	XXX	XXX				
12.03.	Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
12.04.	Other Loan-Backed and Structured Securities				612,804		XXX	XXX	XXX	612,804	0.7	612,804	
12.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06.	Affiliated Bank Loans						XXX	XXX	XXX				
12.07.	Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08.	Totals	8,461,246	13,457,540	12,831,317	35,393,095	15,174,950		XXX	XXX	85,318,147	100.0	82,955,766	2,362,382
12.09.	Line 12.08 as a % of Col. 9	9.9	15.8	15.0	41.5	17.8		XXX	XXX	100	XXX	97.2	2.8
13.	Total Publicly Traded Bonds												
13.01.	Issuer Obligations	1,819,432	13,004,424	15,996,777	33,752,703	24,775,069	XXX	89,348,406	96.8	82,342,962	96.5	89,348,406	XXX
13.02.	Residential Mortgage-Backed Securities						XXX						XXX
13.03.	Commercial Mortgage-Backed Securities						XXX						XXX
13.04.	Other Loan-Backed and Structured Securities				609,387		XXX	609,387	0.7	612,804	0.7	609,387	XXX
13.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06.	Affiliated Bank Loans						XXX						XXX
13.07.	Unaffiliated Bank Loans						XXX						XXX
13.08.	Totals	1,819,432	13,004,424	15,996,777	34,362,090	24,775,069		89,957,793	97.5	82,955,766	97.2	89,957,793	XXX
13.09.	Line 13.08 as a % of Col. 7	2.0	14.5	17.8	38.2	27.5		100.0	XXX	XXX	XXX	100.0	XXX
13.10.	Line 13.08 as a % of Line 11.08, Col. 7, Section 11	2.0	14.1	17.3	37.2	26.8		97.5	XXX	XXX	XXX	97.5	XXX
14.	Total Privately Placed Bonds												
14.01.	Issuer Obligations	75,983	96,310	622,585	1,273,374	264,029	XXX	2,332,282	2.5	2,362,382	2.8	XXX	2,332,282
14.02.	Residential Mortgage-Backed Securities						XXX					XXX	
14.03.	Commercial Mortgage-Backed Securities						XXX					XXX	
14.04.	Other Loan-Backed and Structured Securities						XXX					XXX	
14.05.	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06.	Affiliated Bank Loans						XXX					XXX	
14.07.	Unaffiliated Bank Loans						XXX					XXX	
14.08.	Totals	75,983	96,310	622,585	1,273,374	264,029		2,332,282	2.5	2,362,382	2.8	XXX	2,332,282
14.09.	Line 14.08 as a % of Col. 7	3.3	4.1	26.7	54.6	11.3		100.0	XXX	XXX	XXX	XXX	100.0
14.10.	Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.1	0.1	0.7	1.4	0.3		2.5	XXX	XXX	XXX	XXX	2.5

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

(SI-14) Schedule DB - Verification Between Years

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year.....	1,955,131		1,955,131	
2.	Cost of cash equivalents acquired	15,122,229		15,122,229	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease).....				
5.	Total gain (loss) on disposals.....				
6.	Deduct consideration received on disposals	16,651,337		16,651,337	
7.	Deduct amortization of premium				
8.	Total foreign exchange change in book / adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	426,023		426,023	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	426,023		426,023	

(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*																
Old Office Building - 5393 Pearl Rd		Cleveland	OH	07/01/1973	07/01/1973	71,550		–							3,000	12,730
Land - 5393 Pearl Road		Cleveland	OH	07/01/1973	07/01/1973	7,950		7,950								
New Office Building - 5323 Pearl Road		Cleveland	OH	04/30/2021	04/30/2021	307,500		303,558		3,942			(3,942)		9,000	36,227
Land - 5323 Pearl Road		Cleveland	OH	04/30/2021	04/30/2021	102,500		102,500		–			–			
Parking Lot - 5323 Pearl Road		Cleveland	OH	07/28/2021	07/28/2021	21,000		20,300		700			(700)			
0299999 – Properties Occupied by the Reporting Entity – Administrative*						510,500		434,308		4,642			(4,642)		12,000	48,957
0399999 – Total Properties Occupied by the Reporting Entity						510,500		434,308		4,642			(4,642)		12,000	48,957
0699999 – Totals						510,500		434,308		4,642			(4,642)		12,000	48,957

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book / Adjusted Carrying Value Less Encumbrances	Additional Investment Made after Acquisition
Acquired by purchase								
New Office Building - 5323 Pearl Road	Cleveland	OH	04/30/2021	Ptacek Real Estate, Ltd	307,500	—	303,558	
Land - 5323 Pearl Road	Cleveland	OH	04/30/2021	Ptacek Real Estate, Ltd	102,500	—	102,500	
Parking Lot - 5323 Pearl Road	Cleveland	OH	07/28/2021	Surface Engineering	21,000	—	20,300	
0199999 – Acquired by purchase					431,000	—	426,358	
0399999 – Totals					431,000	—	426,358	

(E-03) Schedule A - Part 3

NONE

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

(E-06) Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Surplus Debentures, etc., Unaffiliated																			
30251B-AB-4	FMR LLC			MA	FMR LLC	1.E FE	11/23/2009		506,600	727,489	506,600						32,250		
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	12/09/2020		906,975	861,668	906,975						32,625		
707567-AC-7	PENN MUTUAL LIFE INSURANCE CO			PA	PENN MUTUAL LIFE INSURANCE CO	1.G FE	01/13/2021		663,224	642,205	663,224						33,550		
743917-AH-9	PRUDENTIAL INSURANCE COMPANY OF AMERICA			NJ	PRUDENTIAL INSURANCE COMPANY OF AMERICA	1.F FE	11/07/2001		574,500	607,059	558,466						41,500		
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	12/17/2009		534,725	747,798	534,725						34,250		
2799999 – Surplus Debentures, etc., Unaffiliated									3,186,023	3,586,218	3,169,989						174,175		XXX
4899999 – Subtotals, Unaffiliated									3,186,023	3,586,218	3,169,989						174,175		XXX
5099999 – Totals									3,186,023	3,586,218	3,169,989						174,175		XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
	1A	1A \$	1B \$	1C \$	1D \$534,725	1E \$506,600	1F \$558,466	1G \$1,570,198
	1B	2A \$	2B \$	2C \$				
	1C	3A \$	3B \$	3C \$				
	1D	4A \$	4B \$	4C \$				
	1E	5A \$	5B \$	5C \$				
	1F	6 \$						

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Surplus Debentures, etc., Unaffiliated										
707567-AC-7	PENN MUTUAL LIFE INSURANCE CO		PA	PENN MUTUAL LIFE INSURANCE CO	01/13/2021		663,224			
2799999 – Surplus Debentures, etc., Unaffiliated							663,224			XXX
4899999 – Subtotals, Unaffiliated							663,224			XXX
5099999 – Totals							663,224			XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
5099999 – Totals																			

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
07163L-BF-7	BAUER MICH DRAIN DIST			2	1.C FE	498,000		104,533	500,000	498,035		35			3.000	3.020	MN	2,500	7,625	06/29/2021	05/01/2051
087347-2G-4	BETHLEHEM PA			2	1.C FE	501,000		111,501	500,000	500,391		(125)			5.146	5.116	MN	4,288	25,730	11/07/2014	11/01/2034
222867-EB-5	COVENTRY OHIO LOC SCH DIST SUMMIT CNTY			2	1.C FE	529,720		109,585	500,000	527,029		(2,618)			3.960	3.251	MN	3,300	16,995	12/15/2020	11/01/2047
273695-XE-1	EAST MOLINE ILL			2	2.B FE	540,000		104,533	540,000	540,000					3.738	3.737	JJ	3,925		10/06/2021	01/15/2041
283734-TC-5	EL PASO TEX			2	1.C FE	557,715		105,498	500,000	532,206		(19,765)			4.346	0.360	FA	8,209	21,730	09/14/2020	08/15/2025
283734-TV-3	EL PASO TEX			2	1.C FE	579,615		107,150	500,000	554,209		(20,390)			4.944	0.760	FA	9,339	24,720	09/30/2020	08/15/2033
300281-KF-8	EVERGREEN PARK ILL			2	1.C FE	548,570		111,386	500,000	523,946		(5,471)			5.900	4.550	JD	2,458	29,500	01/25/2017	12/01/2049
593779-JQ-5	MIAMI TRACE OHIO LOC SCH DIST			2	1.C FE	504,260		97,909	500,000	504,251		(9)			3.100	3.000	JD	344		12/08/2021	12/01/2052
669674-EB-5	NORWOOD OHIO CITY SCH DIST			2	1.C FE	509,050		101,797	500,000	508,949		(101)			3.232	3.020	MN	2,020		10/19/2021	11/01/2051
1899999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						4,767,930		XXX	4,811,273	4,540,000	4,689,015	(48,445)			XXX	XXX	XXX	36,384	126,300	XXX	XXX
2499999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						4,767,930		XXX	4,811,273	4,540,000	4,689,015	(48,445)			XXX	XXX	XXX	36,384	126,300	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
007110-AD-1	ADMINISTRATORS OF THE TULANE EDL FD LA R			2	1.F FE	495,250		103,205	500,000	496,021		69			5.250	5.307	FA	9,917	26,250	03/18/2014	02/15/2048
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	649,735		165,764	500,000	621,818		(1,713)			7.499	5.742	FA	14,165	37,495	10/06/2011	02/15/2050
137288-HL-3	CANAVERAL FLA PORT AUTH REV			2	1.G FE	545,795		108,388	500,000	532,271		(6,725)			4.654	3.079	JD	1,939	23,270	12/12/2019	06/01/2046
19648F-RZ-9	COLORADO HEALTH FACS AUTH REV			2	1.G FE	510,565		107,767	500,000	509,581		(850)			4.480	4.220	JD	1,867	24,391	10/29/2020	12/01/2040
30748F-AZ-3	FARGO N D ANNUAL APPROPRIATION			2	1.E FE	539,965		111,558	500,000	531,888		(5,411)			4.470	3.161	MN	3,725	22,350	06/26/2020	05/01/2044
349507-AM-5	FORT WORTH TEX SPL TAX REV			2	1.E FE	518,855		104,559	500,000	512,194		(4,364)			3.605	2.650	MS	6,008	18,025	06/16/2020	03/01/2029
392684-DU-7	GREEN BAY WIS REDEV AUTH LEASE REV			2	1.F FE	517,585		107,449	500,000	503,900		(2,588)			5.900	5.320	JD	2,458	29,500	04/01/2014	06/01/2037
42219U-BQ-4	HEALTH CARE AUTH FOR BAPTIST HEALTH ALA			1	2.A FE	481,250		131,452	500,000	484,547		347			5.500	5.750	MN	3,514	27,500	05/22/2014	11/15/2043
57587A-EL-8	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	76,875		105,704	75,000	75,535		(262)			5.000	4.606	JD	313	3,750	06/30/2013	12/01/2045
59333N-SW-4	MIAMI-DADE CNTY FLA SPL OBLIG			1	1.D FE	654,050		152,223	500,000	628,030		(4,088)			7.500	5.294	AO	9,375	37,500	10/19/2015	04/01/2040
594712-PP-0	MICHIGAN ST UNIV REV			1,2	1.C FE	645,990		127,766	500,000	629,204		(14,090)			6.173	2.620	FA	11,660	30,865	10/19/2020	02/15/2050
604204-YY-7	MINNETONKA MINN INDP			2	1.B FE	562,085		100,569	565,000	562,108		23			3.000	3.030	FA	2,731		09/28/2021	02/01/2046
626207-YM-0	DIST NO 276 CT			1	1.F FE	529,074		154,755	486,000	522,902		(292)			6.655	6.127	AO	8,086	32,343	10/05/2011	04/01/2057
646108-PN-4	MUNICIPAL ELEC AUTH GA			2	1.D FE	505,480		105,021	500,000	501,549		(788)			5.250	5.071	MN	4,375	26,250	06/24/2014	11/01/2046
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUTH			1	2.A FE	547,870		147,692	500,000	539,937		(1,128)			6.561	5.858	JD	1,458	32,805	05/28/2015	12/15/2040
64972G-DQ-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1.B FE	581,450		110,867	500,000	553,494		(21,581)			5.000	0.600	JD	1,111	25,000	09/11/2020	06/15/2035
64990C-7K-1	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	563,765		113,010	500,000	552,702		(7,227)			4.850	3.050	JJ	12,125	24,250	06/11/2020	07/01/2048
64990G-GK-2	NEW YORK STATE DORMITORY AUTHORITY			2	1.F FE	563,855		113,485	500,000	553,016		(7,140)			4.946	3.150	FA	10,304	24,730	06/17/2020	08/01/2048
709224-V7-1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.F FE	522,625		103,541	500,000	520,258		(2,233)			3.579	3.000	JD	1,491	17,895	12/08/2020	12/01/2043
72205R-DX-7	PINAL CNTY ARIZ REV OBLIGS			2	1.C FE	549,705		104,198	500,000	522,149		(20,244)			4.974	0.860	FA	10,363	24,870	08/18/2020	08/01/2048
73358W-TZ-7	PORT AUTH N Y & N J			2	1.E FE	550,740		108,177	500,000	529,210		(10,052)			4.426	2.250	AO	4,672	22,130	10/30/2019	10/15/2034

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
73541W-BK-7	PORT ST LUCIE FLA SPL OBLIG REV			2	1.D FE	537,485	105.573	527,865	500,000	517,054		(12,462)			5.030	2.410	MN	4,192	25,150	05/05/2020	05/01/2042
744434-CW-9	PUBLIC PWR GENERATION AGY NEB REV			1	1.G FE	548,767	141.926	645,763	455,000	532,774		(2,213)			7.242	5.751	JJ	16,476	33,494	05/21/2015	01/01/2041
74443S-AR-9	PUBLIC FIN AUTH WIS PKG REV			2	1.E FE	498,125	104.917	524,585	500,000	498,474		35			5.000	5.023	MN	4,167	25,000	11/18/2014	11/01/2044
796166-CF-1	SAN ANGELO TEX WTRKS & SWR SYS REV			2	1.C FE	523,600	100.475	502,375	500,000	501,277		(10,358)			4.261	2.150	FA	8,049	21,305	10/23/2019	02/15/2037
796246-AL-0	SAN ANTONIO TEX CUSTOMER FAC CHARGE REV			2	2.A FE	550,295	109.152	545,760	500,000	535,478		(9,465)			5.203	3.050	JJ	13,008	26,015	05/29/2020	07/01/2030
880591-CK-6	TENNESSEE VALLEY AUTHORITY				1.A	1,057,500	146.960	1,469,599	1,000,000	1,034,483		(1,546)			5.980	5.625	AO	14,950	59,800	06/15/2009	04/01/2036
914072-YH-0	UNIVERSITY ARK UNIV REV			2	1.C FE	547,875	108.451	542,255	500,000	533,390		(8,251)			4.100	2.270	MN	3,417	20,500	03/20/2020	11/01/2035
927688-FZ-9	VIRGIN ISLANDS WTR & PWR AUTH ELEC SYS R			1	1.F FE	576,330	127.980	639,900	500,000	549,207		(2,352)			6.850	5.789	JJ	17,125	34,250	10/24/2011	07/01/2035
93878L-BJ-5	WASHINGTON D C CONVENTION & SPORTS AUTH			1,2	1.D FE	520,740	108.467	542,335	500,000	517,017		(2,617)			4.312	3.650	AO	5,390	21,560	07/21/2020	10/01/2040
2599999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations.						16,473,280	XXX	17,970,649	15,081,000	16,101,468		(159,567)			XXX	XXX	XXX	208,428	778,244	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
651779-BZ-2	NEWPORT BEACH CALIF CTFIS PARTN			1	1.B FE	632,500	152.548	762,740	500,000	609,387		(3,417)			7.168	5.298	JJ	17,920	35,840	07/20/2015	07/01/2040
2899999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						632,500	XXX	762,740	500,000	609,387		(3,417)			XXX	XXX	XXX	17,920	35,840	XXX	XXX
3199999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions.						17,105,780	XXX	18,733,389	15,581,000	16,710,856		(162,983)			XXX	XXX	XXX	226,348	814,084	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
001055-AD-4	AFLAC INC			1	1.G FE	509,750	148.498	742,490	500,000	506,746		(188)			6.900	6.769	JD	1,342	34,500	01/13/2010	12/17/2039
00287Y-AS-8	ABBVIE INC			1,2	2.B FE	556,840	124.274	621,371	500,000	551,516		(1,356)			4.700	4.008	MN	3,068	23,500	10/16/2017	05/14/2045
00507V-AN-9	ACTIVISION BLIZZARD INC			1,2	2.A FE	621,985	120.237	601,184	500,000	621,000		(985)			4.500	3.100	JD	1,000	11,250	09/07/2021	06/15/2047
00817Y-AG-3	AETNA INC			1	2.B FE	484,455	144.949	724,744	500,000	490,411		321			6.750	6.951	JD	1,500	33,750	07/21/2008	12/15/2037
012873-AK-1	OVINTIV INC			1	2.C FE	544,830	131.000	655,000	500,000	522,901		(1,600)			7.375	6.731	MN	6,146	36,875	07/14/2009	11/01/2031
013716-AU-9	RIO TINTO ALCAN INC		C	1	1.F FE	569,115	138.061	690,304	500,000	552,280		(3,141)			6.125	4.955	JD	1,361	30,625	04/27/2016	12/15/2033
01609W-AV-4	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	565,615	110.447	552,232	500,000	564,529		(1,086)			4.200	3.435	JD	1,458	21,000	04/16/2021	12/06/2047
020002-AU-5	ALLSTATE CORP			1,2,5	2.B FE	507,625	132.000	660,000	500,000	504,649		(302)			6.500	6.397	MN	4,153	32,500	05/15/2007	05/15/2067
02209S-AQ-6	ALTRIA GROUP INC				2.B FE	289,831	103.705	259,262	250,000	288,586		(1,197)			4.500	3.470	MN	1,844	11,250	12/15/2020	05/02/2043
023135-AQ-9	AMAZON.COM INC			1,2	1.D FE	978,417	136.302	1,022,266	750,000	973,052		(5,365)			4.950	3.100	JD	2,681	37,125	03/15/2021	12/05/2044
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORP			2	1.F FE	488,500	100.091	500,455	500,000	499,406		3,474			2.700	3.417	MS	4,425	13,500	09/27/2018	03/03/2022
03073E-AQ-8	AMERISOURCEBERGEN CORP			1,2	2.A FE	456,730	118.192	590,957	500,000	459,403		769			4.300	4.854	JD	956	21,500	05/15/2018	12/15/2047
030955-AJ-7	AMERITECH CAPITAL FUNDING CORP				2.B FE	530,575	114.941	574,705	500,000	511,451		(1,591)			6.875	6.395	AO	7,257	34,375	11/10/2009	10/15/2027
031162-AY-6	AMGEN INC			1	2.A FE	543,270	145.982	729,910	500,000	527,872		(944)			6.900	6.348	JD	2,875	34,500	05/27/2009	06/01/2038
035229-DC-4	ANHEUSER-BUSCH COMPANIES LLC			1	2.A FE	466,050	135.107	675,535	500,000	479,060		726			6.450	6.891	MS	10,750	32,250	09/10/2008	09/01/2037
037389-AU-7	AON CORP			1	2.A FE	648,400	143.119	715,594	500,000	626,443		(4,330)			6.250	4.275	MS	7,899	31,250	09/08/2016	09/30/2040
03746A-AA-8	APACHE CORP		C		3.A FE	629,925	127.917	639,582	500,000	559,525		(5,731)			7.750	5.856	JD	1,722	38,750	06/22/2010	12/15/2029
037833-DG-2	APPLE INC			1,2	1.B FE	553,685	117.409	587,046	500,000	552,633		(1,052)			3.750	3.145	MN	2,500	18,750	03/12/2021	11/13/2047
038222-AG-0	APPLIED MATERIALS INC			1	1.F FE	617,105	145.562	727,809	500,000	586,436		(2,731)			5.850	4.506	JD	1,300	29,250	06/22/2012	06/15/2041
039483-AS-1	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	500,000	135.092	675,461	500,000	500,000					7.000	6.998	FA	14,583	35,000	09/24/2008	02/01/2031
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC			1,2	2.B FE	516,645	104.115	520,576	500,000	516,534		(111)			3.600	3.420	MS	6,550		08/19/2021	09/15/2051
04686J-AD-3	ATHENE HOLDING LTD		C		2.B FE	570,965	108.629	543,144	500,000	570,376		(589)			3.950	3.207	MN	1,975	9,875	07/28/2021	05/25/2051

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
05580M-79-3	B RILEY FINANCIAL INC			1,2	2.C Z	250,000	24.860	248,600	250,000	250,000					5.000	5.004	JAJO	972		12/01/2021	12/31/2026
057224-AK-3	BAKER HUGHES HOLDINGS LLC			1	1.G FE	661,795	126.074	630,369	500,000	638,884		(17,810)			6.875	2.540	JJ	15,851	34,375	09/14/2020	01/15/2029
05723K-AF-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	287,925	114.129	285,323	250,000	286,948		(925)			4.080	3.224	JD	453	10,200	12/09/2020	12/15/2047
06849R-AC-6	BARRICK NORTH AMERICA FINANCE LLC			1	2.B FE	594,375	147.609	738,044	500,000	561,946		(2,052)			7.500	6.291	MS	11,042	37,500	11/03/2009	09/15/2038
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE			1	1.F FE	459,270	139.356	696,779	500,000	466,122		601			5.259	5.776	MN	3,360	26,295	08/26/2013	11/15/2046
078167-BA-0	VERIZON PENNSYLVANIA LLC				2.A FE	644,025	138.977	694,885	500,000	565,846		(4,702)			8.750	6.858	FA	16,528	43,750	03/21/2007	08/15/2031
079860-AD-4	BELLSOUTH LLC			1	2.B FE	551,875	128.914	644,567	500,000	526,317		(1,912)			6.875	6.151	AO	7,257	34,375	09/08/2009	10/15/2031
081331-AF-7	BELVOIR LAND LLC				1.E FE	443,250	124.987	624,936	500,000	455,766		1,056			5.400	6.166	JD	1,200	27,000	06/24/2011	12/15/2047
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	502,815	141.614	708,072	500,000	501,963		(61)			5.750	5.715	JJ	13,257	28,750	02/17/2010	01/15/2040
09062X-AD-5	BIOGEN INC			1,2	2.A FE	588,760	131.014	655,069	500,000	580,932		(2,055)			5.200	4.111	MS	7,656	26,000	12/04/2017	09/15/2045
11271L-AF-9	BROOKFIELD FINANCE INC		C	1,2	1.G FE	536,195	105.438	527,191	500,000	535,883		(312)			3.500	3.120	MS	4,424	8,750	07/28/2021	03/30/2051
12189T-AX-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.G FE	533,810	142.406	712,030	500,000	521,230		(905)			6.200	5.766	FA	11,711	31,000	04/20/2010	08/15/2036
125509-AG-4	CIGNA HOLDING CO				2.B FE	529,035	106.923	534,614	500,000	501,325		(1,179)			8.300	8.029	JJ	19,136	41,500	03/04/1994	01/15/2023
125523-AK-6	CIGNA CORP			1,2	2.A FE	331,510	129.648	324,120	250,000	330,827		(683)			4.900	3.100	JD	544	6,125	08/23/2021	12/15/2048
126117-AE-0	CNA FINANCIAL CORP				2.A FE	497,500	110.884	554,418	500,000	499,879		58			7.250	7.264	MN	4,632	36,250	01/19/1994	11/15/2023
136375-BE-1	CANADIAN NATIONAL RAILWAY CO		C	1	1.F FE	536,800	144.067	720,332	500,000	519,787		(1,360)			6.712	6.292	JJ	15,475	33,560	06/23/2009	07/15/2036
149123-CG-4	CATERPILLAR INC			1,2	1.F FE	454,530	104.489	522,445	500,000	461,866		4,192			2.600	3.748	MS	3,683	13,000	03/20/2020	09/19/2029
165087-AL-1	VERIZON VIRGINIA LLC				2.A FE	625,830	130.677	653,382	500,000	545,607		(4,340)			8.375	6.838	AO	10,469	41,875	10/27/2004	10/01/2029
172062-AF-8	CINCINNATI FINANCIAL CORP				1.G FE	585,525	128.496	642,479	500,000	538,614		(4,946)			6.920	5.468	MN	4,421	34,600	05/02/2012	05/15/2028
17275R-AD-4	CISCO SYSTEMS INC			1	1.E FE	493,050	143.611	718,056	500,000	495,578		145			5.900	5.983	FA	11,144	29,500	04/28/2009	02/15/2039
172967-EP-2	CITIGROUP INC				1.G FE	614,750	144.444	722,221	500,000	584,302		(3,227)			6.875	5.309	MS	11,076	34,375	08/02/2013	03/05/2038
198280-AH-2	COLUMBIA PIPELINE GROUP INC			1,2	1.G FE	706,965	132.614	663,069	500,000	704,894		(2,071)			5.800	3.250	JD	2,417	14,500	08/24/2021	06/01/2045
20030N-AX-9	COMCAST CORP			1	1.G FE	598,185	141.404	707,021	500,000	571,925		(2,760)			6.400	5.094	MN	4,089	32,000	06/25/2013	05/15/2038
20825U-AC-8	CONOCO FUNDING CO			1	1.G FE	481,095	141.346	706,728	500,000	490,633		629			7.250	7.524	AO	7,653	36,250	11/05/2008	10/15/2031
209111-ES-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	560,600	139.784	698,920	500,000	539,150		(1,544)			6.300	5.544	FA	11,900	31,500	06/14/2010	08/15/2037
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	283,499	107.231	268,078	250,000	283,059		(440)			3.700	3.100	MN	1,182	9,250	01/13/2021	11/15/2059
219350-AR-6	CORNING INC			1,2	2.A FE	600,153	119.557	597,785	500,000	543,578		(8,166)			7.250	5.109	FA	13,694	36,250	03/14/2012	08/15/2036
254010-AE-1	DIGNITY HEALTH			1	2.A FE	524,400	141.691	708,455	500,000	522,700		(150)			5.267	5.009	MN	4,389	26,335	10/15/2014	11/01/2064
254687-FB-7	WALT DISNEY CO			1,2	1.G FE	632,800	129.564	647,819	500,000	629,911		(2,889)			4.750	3.206	MN	3,035	23,750	02/25/2021	11/15/2046
257375-AJ-4	EASTERN ENERGY GAS HOLDINGS LLC			1,2	2.A FE	601,420	117.683	588,417	500,000	598,891		(2,529)			4.600	3.341	JD	1,022	23,000	02/16/2021	12/15/2044
260543-BJ-1	DOW CHEMICAL CO				2.B FE	520,500	134.540	672,702	500,000	508,888		(825)			7.375	7.075	MN	6,146	36,875	07/25/2008	11/01/2029
26078J-AF-7	DUPONT DE NEMOURS INC			1,2	2.A FE	519,430	140.308	701,539	500,000	518,516		(325)			5.419	5.160	MN	3,462	27,095	12/06/2018	11/15/2048
26442C-AE-4	DUKE ENERGY CAROLINAS LLC			1	1.F FE	525,285	138.675	693,373	500,000	516,488		(600)			6.050	5.736	AO	6,386	30,250	02/17/2010	04/15/2038
277432-AB-6	EASTMAN CHEMICAL CO				2.C FE	500,000	111.468	557,341	500,000	500,000		7,250			7.250	7.246	JJ	16,715	36,250	02/11/1999	01/15/2024
278865-BA-7	ECOLAB INC			1,2	1.G FE	556,675	121.228	606,140	500,000	555,617		(1,058)			3.950	3.300	JD	1,646	19,750	03/18/2021	12/01/2047
29736R-AC-4	ESTEE LAUDER COMPANIES INC			1	1.E FE	506,250	141.677	708,385	500,000	503,989		(156)			6.000	5.920	MN	3,833	30,000	09/15/2009	05/15/2037
30161M-AG-8	EXELON GENERATION COMPANY LLC			1	2.B FE	520,815	125.385	626,924	500,000	513,940		(432)			6.250	5.993	AO	7,813	31,250	10/16/2009	10/01/2039
316773-CH-1	FIFTH THIRD BANCORP				2.A FE	514,075	164.558	822,789	500,000	508,981		(264)			8.250	8.049	MS	13,750	41,250	04/02/2008	03/01/2038
33738K-AA-3	WELLS FARGO BANK NA				1.F FE	346,359	132.041	330,103	250,000	340,970		(5,095)			6.180	3.000	FA	5,837	15,450	12/08/2020	02/15/2036
341081-FC-6	FLORIDA POWER & LIGHT CO			1	1.D FE	500,890	141.574	707,871	500,000	500,668		(21)			5.690	5.678	MS	9,483	28,450	02/17/2010	03/01/2040
36962G-4B-7	GENERAL ELECTRIC CO				2.A FE	664,350	149.006	745,029	500,000	617,332		(4,360)			6.875	4.836	JJ	16,328	34,375	08/17/2012	01/10/2039
373334-JS-1	GEORGIA POWER CO			1	2.A FE	311,582	118.189	295,472	250,000	310,948		(634)			4.750	3.030	MS	3,958		09/24/2021	09/01/2040
375558-BA-0	GILEAD SCIENCES INC			1,2	2.A FE	539,885	122.598	612,988	500,000	536,080		(968)			4.500	4.011	FA	9,375	22,500	09/28/2017	02/01/2045
38141E-N4-7	GOLDMAN SACHS GROUP INC				1.F FE	535,765	128.955	644,773	500,000	526,300		(938)			5.500	5.042	MON	1,222	27,500	03/11/2013	03/15/2039
384802-AB-0	W W GRAINGER INC			1,2	1.G FE	538,480	128.574	642,871	500,000	535,212		(908)			4.600	4.123	JD	1,022	23,000	02/14/2018	06/15/2045
39121J-AE-0	GREAT RIVER ENERGY			1	1.G FE	316,841	119.050	427,973	359,491	326,018		1,462			6.254	8.303	JJ	11,241	22,483	04/17/2009	07/01/2038

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
404280-AQ-2	HSBC HOLDINGS PLC		C		2.A FE	1,026,600	130.395	977,963	750,000	1,017,630		(8,339)			5.250	3.030	MS	11,703	39,375	12/02/2020	03/14/2044
41652P-AB-5	HARTFORD HEALTHCARE CORP			1	1.F FE	550,470	141.228	706,138	500,000	543,849		(1,045)			5.746	5.083	AO	7,183	28,730	12/03/2015	04/01/2044
42307T-AG-3	KRAFT HEINZ FOODS CO			1	3.A FE	490,000	135.837	679,183	500,000	495,396		303			6.750	6.875	MS	9,938	33,750	04/13/2006	03/15/2032
428236-BR-3	HP INC			1	2.B FE	491,743	133.193	665,965	500,000	493,569		165			6.000	6.113	MS	8,833	30,000	07/10/2013	09/15/2041
431116-AC-6	HIGHMARK INC			1	2.B FE	528,220	133.529	667,643	500,000	521,064		(580)			6.125	5.761	MN	3,913	30,625	03/15/2012	05/15/2041
437076-AS-1	HOME DEPOT INC			1	1.F FE	444,375	141.625	708,124	500,000	468,388		1,217			5.875	6.544	JD	1,224	29,375	07/12/2007	12/16/2036
458140-AY-6	INTEL CORP			1,2	1.E FE	564,155	118.492	592,458	500,000	562,922		(1,233)			4.100	3.350	MN	2,847	20,500	03/18/2021	05/11/2047
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	592,515	121.114	605,569	500,000	591,191		(1,324)			4.250	3.240	MN	2,715	21,250	05/06/2021	05/15/2049
46625H-HF-0	JPMORGAN CHASE & CO				1.F FE	612,699	145.527	727,635	500,000	579,195		(3,074)			6.400	4.974	MN	4,089	32,000	06/20/2012	05/15/2038
500255-AN-4	KOHL'S CORP			1	2.C FE	460,825	118.220	591,100	500,000	481,322		1,130			6.000	6.479	JJ	13,833	30,000	05/02/2006	01/15/2033
500472-AC-9	KONINKLIJKE PHILIPS NV		C	1	2.A FE	626,875	145.840	729,201	500,000	576,230		(2,876)			6.875	5.446	MS	10,503	34,375	03/28/2012	03/11/2038
524901-AR-6	LEGG MASON INC			1	1.F FE	657,037	137.884	635,643	461,000	651,387		(5,650)			5.625	3.040	JJ	11,957	12,966	01/20/2021	01/15/2044
524908-R4-4	LEHMAN BROTHERS HOLDINGS INC			1	6.	498,750	0.436	2,180	500,000	1							JJ			07/18/2007	07/17/2037
534187-BA-6	LINCOLN NATIONAL CORP			1	2.A FE	640,535	152.435	762,177	500,000	627,107		(4,166)			7.000	4.892	JD	1,556	35,000	07/23/2018	06/15/2040
534187-BL-2	LINCOLN NATIONAL CORP			1,2	2.A FE	315,302	121.982	304,954	250,000	313,915		(1,387)			4.375	3.015	JD	486	10,938	01/12/2021	06/15/2050
539830-AU-3	LOCKHEED MARTIN CORP			1	1.G FE	584,560	129.507	647,536	500,000	562,824		(2,257)			5.500	4.471	MN	3,514	27,500	05/17/2013	11/15/2039
540424-AP-3	LOEWS CORP			1	1.F FE	492,000	133.700	668,500	500,000	494,419		272			6.000	6.125	FA	12,500	30,000	06/16/2010	02/01/2035
548661-CL-9	LOWE'S COMPANIES INC			1	2.A FE	509,531	128.905	644,524	500,000	506,000		(254)			5.800	5.679	AO	6,122	29,000	02/17/2010	10/15/2036
54909W-AB-4	LOYOLA UNIVERSITY OF CHICAGO			1	1.E FE	469,360	130.482	652,410	500,000	475,625		670			4.626	5.009	JJ	11,565	23,130	01/16/2014	07/01/2042
56509T-CJ-1	MAPCO LLC				2.B FE	300,000	106.375	319,125	300,000	300,000					8.720	8.719	JD	2,180	26,160	08/05/1992	08/11/2022
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	520,325	141.530	707,650	500,000	512,807		(475)			6.300	6.046	AO	6,650	31,500	04/29/2009	10/15/2037
582839-AG-1	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	514,385	130.190	650,948	500,000	513,184		(351)			4.600	4.411	JD	1,917	23,000	03/08/2018	06/01/2044
59023V-AA-8	BANK OF AMERICA CORP			1	2.A FE	505,850	156.964	784,821	500,000	503,812		(114)			7.750	7.667	MN	5,059	38,750	05/09/2008	05/14/2038
59156R-AY-4	METLIFE INC			1	1.G FE	522,500	141.558	707,790	500,000	516,250		(467)			5.875	5.596	FA	11,832	29,375	05/25/2011	02/06/2041
605417-BY-9	MISSISSIPPI POWER CO			1	2.A FE	474,050	115.049	575,246	500,000	479,722		585			4.750	5.077	AO	5,014	23,750	10/07/2013	10/15/2041
611688-AA-0	MONSANTO CO		C	1	2.B FE	501,250	112.770	563,851	500,000	500,816		(40)			5.500	5.483	JJ	11,535	27,500	06/15/2010	07/30/2035
617482-V9-2	MORGAN STANLEY				1.F FE	573,404	151.619	758,097	500,000	556,506		(1,463)			6.375	5.454	JJ	13,901	31,875	10/03/2012	07/24/2042
637432-CT-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1	1.F FE	489,669	146.338	731,691	500,000	494,703		325			8.000	8.155	MS	13,333	40,000	04/14/2009	03/01/2032
645767-AW-4	VERIZON NEW JERSEY INC				2.A FE	557,300	130.813	654,065	500,000	526,003		(2,409)			7.850	6.980	MN	5,015	39,250	08/06/2009	11/15/2029
655664-AL-4	NORDSTROM INC			1	3.A FE	501,000	108.500	542,500	500,000	500,705		(23)			7.000	6.985	JJ	16,139	35,000	02/13/2008	01/15/2038
670346-AH-8	NUCOR CORP			1	2.A FE	570,920	144.964	724,819	500,000	552,037		(2,020)			6.400	5.416	JD	2,667	32,000	08/15/2013	12/01/2037
677052-AA-0	OGLETHORPE POWER CORP			1	2.A FE	519,315	127.895	639,477	500,000	514,890		(461)			5.375	5.127	MN	4,479	26,875	08/20/2013	11/01/2040
67740Q-AG-1	OHIO NATIONAL FINANCIAL SERVICES INC			1	2.C FE	568,315	118.045	590,224	500,000	537,033		(2,953)			6.625	5.595	MN	5,521	33,125	10/19/2011	05/01/2031
680033-AC-1	OLD NATIONAL BANCORP				1.G FE	527,750	105.835	529,174	500,000	517,273		(6,270)			4.125	2.750	FA	7,792	20,625	04/21/2020	08/15/2024
68389X-AE-5	ORACLE CORP			1	2.A FE	531,250	134.863	674,313	500,000	519,937		(700)			6.500	6.110	AO	6,861	32,500	04/27/2009	04/15/2038
68389X-BG-9	ORACLE CORP			1,2	2.A FE	318,362	109.878	274,694	250,000	317,231		(1,130)			4.375	3.070	MN	1,398	10,938	01/08/2021	05/15/2055
69349L-AG-3	PNC BANK NA			2	1.G FE	483,975	101.622	508,111	500,000	496,553		4,019			2.700	3.550	MN	2,250	13,500	09/28/2018	11/01/2022
69352P-AJ-2	PPL CAPITAL FUNDING INC			1,2	2.B FE	641,355	130.542	652,708	500,000	637,292		(4,063)			5.000	3.230	MS	7,361	25,000	01/20/2021	03/15/2044
694476-AA-0	PACIFIC LIFECORP			1	1.G FE	486,570	139.185	695,923	500,000	492,401		415			6.600	6.790	MS	9,717	33,000	02/04/2010	09/15/2033
717081-CY-7	PFIZER INC			1	1.F FE	563,750	161.240	806,201	500,000	541,827		(1,307)			7.200	6.391	MS	10,600	36,000	05/27/2009	03/15/2039
718154-CF-2	ALTRIA GROUP INC				2.B FE	531,700	126.485	632,425	500,000	507,512		(1,192)			7.750	7.387	JJ	17,868	38,750	11/16/2001	01/15/2027
718546-AH-7	PHILLIPS 66			1	2.A FE	1,044,818	137.642	1,032,317	750,000	1,034,391		(9,667)			5.875	3.300	MN	7,344	44,063	12/01/2020	05/01/2042
743674-AY-9	PROTECTIVE LIFE CORP			1	2.A FE	641,320	162.871	814,353	500,000	604,999		(3,087)			8.450	6.448	AO	8,919	42,250	08/02/2012	10/15/2039
751277-AR-5	NESTLE PURINA PETCARE CO				1.D FE	430,908	106.806	427,222	400,000	401,518		(1,295)			8.125	7.753	FA	13,542	32,500	10/06/1993	02/01/2023
78409V-AB-0	S&P GLOBAL INC			1	1.G FE	471,935	143.601	718,006	500,000	482,940		578			6.550	6.907	MN	4,185	32,750	02/26/2008	11/15/2037
806854-AJ-4	SCHLUMBERGER INVESTMENT SA		C	1,2	1.F FE	516,275	102.309	511,543	500,000	514,202		(1,551)			2.650	2.270	JD	184	13,250	08/25/2020	06/26/2030

E10.4

E10.4

E10.4

E10.4

E10.4

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
8999999 – Total Preferred Stocks								XXX											XXX	XXX

NONE

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

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
149123-10-1	CATERPILLAR ORD			500.000	103,370	206.740	103,370	34,450		2,140		12,360		12,360		08/19/2008	XXX
166764-10-0	CHEVRON ORD			500.000	58,675	117.350	58,675	30,720		2,655		16,450		16,450		02/28/2005	XXX
26441C-20-4	DUKE ENERGY ORD			870.000	91,263	104.900	91,263	41,399		3,393		11,606		11,606		07/23/2003	XXX
369604-30-1	GENERAL ELECTRIC ORD			125.000	11,809	94.470	11,809	28,700	10	10		(16,891)		(16,891)		10/23/2003	XXX
46625H-10-0	JPMORGAN CHASE ORD			1,624.000	257,160	158.350	257,160	75,588		6,009		50,799		50,799		07/01/2004	XXX
49456B-10-1	KINDER MORGAN CL P ORD			2,000.000	31,720	15.860	31,720	26,220		2,145		4,380		4,380		01/19/2016	XXX
742718-10-9	PROCTER & GAMBLE ORD			800.000	130,864	163.580	130,864	7,939		2,720		19,552		19,552		06/25/1991	XXX
88579Y-10-1	3M ORD			400.000	71,052	177.630	71,052	31,308		2,368		1,136		1,136		11/23/2005	XXX
9099999 – Industrial and Miscellaneous (Unaffiliated) Publicly Traded					755,913	XXX	755,913	276,324	10	21,440		99,391		99,391		XXX	XXX
Mutual Funds																	
92204A-50-4	VANGUARD HLTH CR IDX ETF			1,000.000	266,200	266.200	266,200	117,479		3,045		42,470		42,470		08/24/2015	
92204A-70-2	VANGUARD INFOTCH IDX ETF			1,000.000	458,180	458.180	458,180	159,775		2,924		104,390		104,390		12/27/2018	
9499999 – Mutual Funds					724,380	XXX	724,380	277,254		5,968		146,860		146,860		XXX	XXX
9799999 – Total Common Stocks					1,480,293	XXX	1,480,293	553,578	10	27,408		246,251		246,251		XXX	XXX
9899999 – Total Preferred and Common Stocks					1,480,293	XXX	1,480,293	553,578	10	27,408		246,251		246,251		XXX	XXX

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
07163L-BF-7	BAUER MICH DRAIN DIST		06/29/2021	Piper Jaffray & CO/ALGO	XXX	498,000	500,000	2,625
273695-XE-1	EAST MOLINE ILL		10/06/2021	BAIRD (ROBERT W.) & CO. INC.	XXX	540,000	540,000	
593779-JQ-5	MIAMI TRACE OHIO LOC SCH DIST		12/08/2021	Piper Jaffray & CO/ALGO	XXX	504,260	500,000	
669674-EB-5	NORWOOD OHIO CITY SCH DIST		10/19/2021	Piper Jaffray & CO/ALGO	XXX	509,050	500,000	
2499999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,051,310	2,040,000	2,625
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
604204-YY-7	MINNETONKA MINN INDPT SCH DIST NO 276 CT		09/28/2021	Piper Jaffray & CO/ALGO	XXX	562,085	565,000	
3199999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						562,085	565,000	
Bonds: Industrial and Miscellaneous (Unaffiliated)								
00507V-AN-9	ACTIVISION BLIZZARD INC		09/07/2021	Piper Jaffray & CO/ALGO	XXX	621,985	500,000	5,250
01609W-AV-4	ALIBABA GROUP HOLDING LTD	C	04/16/2021	Piper Jaffray & CO/ALGO	XXX	565,615	500,000	7,817
023135-AQ-9	AMAZON.COM INC		03/15/2021	FTN FINANCIAL SECURITIES	XXX	978,417	750,000	10,519
037833-DG-2	APPLE INC		03/12/2021	Piper Jaffray & CO/ALGO	XXX	553,685	500,000	6,406
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC		08/19/2021	Piper Jaffray & CO/ALGO	XXX	516,645	500,000	150
04686J-AD-3	ATHENE HOLDING LTD	C	07/28/2021	Piper Jaffray & CO/ALGO	XXX	570,965	500,000	3,566
05580M-79-3	B RILEY FINANCIAL INC		12/01/2021	Piper Jaffray & CO/ALGO	XXX	250,000	250,000	
11271L-AF-9	BROOKFIELD FINANCE INC	C	07/28/2021	Piper Jaffray & CO/ALGO	XXX	536,195	500,000	5,833
125523-AK-6	CIGNA CORP		08/23/2021	Fifth Third Bank Sec	XXX	331,510	250,000	2,382
198280-AH-2	COLUMBIA PIPELINE GROUP INC		08/24/2021	Fifth Third Bank Sec	XXX	706,965	500,000	6,847
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW YORK		01/13/2021	FIRST TENNESSEE SECURITIES CORP	XXX	283,499	250,000	1,542
254687-FB-7	WALT DISNEY CO		02/25/2021	Piper Jaffray & CO/ALGO	XXX	632,800	500,000	6,993
257375-AJ-4	EASTERN ENERGY GAS HOLDINGS LLC		02/16/2021	Piper Jaffray & CO/ALGO	XXX	601,420	500,000	4,025
278865-BA-7	ECOLAB INC		03/18/2021	Piper Jaffray & CO/ALGO	XXX	556,675	500,000	6,090
373334-JS-1	GEORGIA POWER CO		09/24/2021	FTN FINANCIAL SECURITIES CORP	XXX	311,582	250,000	891
458140-AY-6	INTEL CORP		03/18/2021	Piper Jaffray & CO/ALGO	XXX	564,155	500,000	7,460
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP		05/06/2021	Piper Jaffray & CO/ALGO	XXX	592,515	500,000	10,330
524901-AR-6	LEGG MASON INC		01/20/2021	FIRST TENNESSEE SECURITIES CORP	XXX	657,037	461,000	504
534187-BL-2	LINCOLN NATIONAL CORP		01/12/2021	FIRST TENNESSEE SECURITIES CORP	XXX	315,302	250,000	881
68389X-BG-9	ORACLE CORP		01/08/2021	FIRST TENNESSEE SECURITIES CORP	XXX	318,362	250,000	1,732
69352P-AJ-2	PPL CAPITAL FUNDING INC		01/20/2021	Piper Jaffray & CO/ALGO	XXX	641,355	500,000	8,819
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO		01/07/2021	FIRST TENNESSEE SECURITIES CORP	XXX	850,224	750,000	8,125
872898-AE-1	TSMC ARIZONA CORP		11/16/2021	Piper Jaffray & CO/ALGO	XXX	261,375	250,000	519
89352H-AY-5	TRANSCANADA PIPELINES LTD	C	01/04/2021	FIRST TENNESSEE SECURITIES CORP	XXX	327,218	250,000	1,727
907818-EX-2	UNION PACIFIC CORP		01/04/2021	Piper Jaffray & CO/ALGO	XXX	662,250	500,000	7,733
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						13,207,752	10,961,000	116,140
8399997 – Subtotals - Bonds - Part 3						15,821,147	13,566,000	118,765
8399999 – Subtotals - Bonds						15,821,147	13,566,000	118,765
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
369604-30-1	GENERAL ELECTRIC ORD		08/02/2021	Unknown	125.000	28,700	XXX	
9099999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						28,700	XXX	
9799997 – Subtotals - Common Stocks - Part 3						28,700	XXX	
9799999 – Subtotals - Common Stocks						28,700	XXX	
9899999 – Subtotals - Preferred and Common Stocks						28,700	XXX	
9999999 – Totals						15,849,847	XXX	118,765

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds: All Other Governments																				
683078-FQ-7	ONTARIO ELECTRICITY FINANCIAL CORP	A	10/15/2021	Maturity @ 80.77	XXX	242,305	300,000	267,029	298,967		1,033		1,033		300,000		(57,695)	(57,695)	24,376	10/15/2021
1099999 – Bonds: All Other Governments						242,305	300,000	267,029	298,967		1,033		1,033		300,000		(57,695)	(57,695)	24,376	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
483854-GN-9	KANE COOK & DU PAGE CNTYS ILL CMNTY COLL		02/22/2021	Call @ 100.00	XXX	500,000	500,000	507,500	500,000						500,000				5,583	12/15/2035
873465-YF-9	TACOMA WASH		04/14/2021	Call @ 100.00	XXX	500,000	500,000	483,140	487,743		90		90		487,833		12,167	12,167	11,083	12/01/2040
2499999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,000,000	1,000,000	990,640	987,743		90		90		987,833		12,167	12,167	16,667	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																				
3130AE-W3-0	FEDERAL HOME LOAN BANKS		01/14/2021	Various	XXX	3,075,150	3,000,000	3,092,460	3,078,682		(3,444)		(3,444)		3,075,238		(88)	(88)	40,361	09/13/2038
626207-YM-0	MUNICIPAL ELEC AUTH GA		04/01/2021	Call @ 100.00	XXX	5,000	5,000	5,443	5,383		(1)		(1)		5,382		(382)	(382)	166	04/01/2057
744434-CW-9	PUBLIC PWR GENERATION AGY NEB REV		01/01/2021	Call @ 100.00	XXX	15,000	15,000	18,171	17,697		–		–		17,697		(2,697)	(2,697)		01/01/2041
875231-KH-4	TAMPA FLA REV		10/01/2021	Call @ 100.00	XXX	500,000	500,000	531,080	511,515		(11,515)		(11,515)		500,000				25,615	10/01/2031
914115-ZP-8	UNIVERSITY CENT ARK REV		09/01/2021	Call @ 100.00	XXX	500,000	500,000	497,500	499,256		744		744		500,000				28,500	09/01/2043
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						4,095,150	4,020,000	4,144,654	4,112,533		(14,217)		(14,217)		4,098,317		(3,167)	(3,167)	94,642	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
071813-BR-9	BAXTER INTERNATIONAL INC		07/15/2021	Call @ 100.00	XXX	500,000	500,000	476,680	494,363		4,858		4,858		499,222		778	778	7,792	08/15/2021
097023-AD-7	BOEING CO		08/15/2021	Maturity @ 100.00	XXX	500,000	500,000	572,500	502,721		(2,721)		(2,721)		500,000				43,750	08/15/2021
122014-AE-3	BURLINGTON RESOURCES LLC		10/01/2021	Maturity @ 100.00	XXX	500,000	500,000	621,775	504,722		(4,722)		(4,722)		500,000				45,625	10/01/2021
39121J-AE-0	GREAT RIVER ENERGY		07/01/2021	Paydown	XXX	32,675	32,675	28,798	29,500		(67)		(67)		29,432		3,243	3,243	2,043	07/01/2038
406216-AH-4	HALLIBURTON CO		02/15/2021	Maturity @ 100.00	XXX	500,000	500,000	591,250	500,669		(669)		(669)		500,000				21,875	02/15/2021
456866-AG-7	TRANE TECHNOLOGIES CO LLC		08/15/2021	Maturity @ 100.00	XXX	500,000	500,000	604,680	503,948		(3,948)		(3,948)		500,000				45,000	08/15/2021
693506-AQ-0	PPG INDUSTRIES INC		05/01/2021	Maturity @ 100.00	XXX	500,000	500,000	599,580	501,944		(1,944)		(1,944)		500,000				22,500	05/01/2021
3899999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						3,032,675	3,032,675	3,495,263	3,037,866		(9,213)		(9,213)		3,028,654		4,021	4,021	188,585	XXX
8399997 – Subtotals - Bonds - Part 4							8,370,130	8,352,675	8,897,586		(22,307)		(22,307)		8,414,804		(44,674)	(44,674)	324,270	XXX
8399999 – Subtotals - Bonds							8,370,130	8,352,675	8,897,586		(22,307)		(22,307)		8,414,804		(44,674)	(44,674)	324,270	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
369604-10-3	GENERAL ELECTRIC ORD		08/02/2021	Unknown	1,000.000	28,700	XXX	28,700	10,800	17,900			17,900		28,700				30	XXX
9099999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						28,700	XXX	28,700	10,800	17,900			17,900		28,700				30	XXX
9799997 – Subtotals - Common Stocks - Part 4						28,700	XXX	28,700	10,800	17,900			17,900		28,700				30	XXX
9799999 – Subtotals - Common Stocks						28,700	XXX	28,700	10,800	17,900			17,900		28,700				30	XXX
9899999 – Subtotals - Preferred and Common Stocks						28,700	XXX	28,700	10,800	17,900			17,900		28,700				30	XXX
9999999 – Totals						8,398,830	XXX	8,926,286	8,447,910	17,900	(22,307)		(4,407)		8,443,504		(44,674)	(44,674)	324,300	XXX

(E-15) Schedule D - Part 5

NONE

(E-16) Schedule D - Part 6 - Section 1

NONE

(E-16) Schedule D - Part 6 - Section 2

NONE

(E-17) Schedule DA - Part 1

NONE

(E-18) Schedule DB - Part A - Section 1

NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part D - Section 1

NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

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

NONE

(E-26) Schedule DL - Part 2

NONE

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7	
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*	
Open Depositories							
Key Bank Checking Cleveland, OH.....					1,931,657	XXX	
Key Bank Reward Checking Cleveland, OH.....					251,607	XXX	
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories.....						XXX	
0199999 – Totals – Open Depositories.....					2,183,264	XXX	
0399999 – Total Cash on Deposit.....					2,183,264	XXX	
0599999 – Total Cash.....					2,183,264	XXX	
TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	5,889,344	4. April.....	3,456,343	7. July.....	2,694,950	10. October.....	2,590,543
2. February.....	6,261,093	5. May.....	3,853,779	8. August.....	2,888,540	11. November.....	2,323,976
3. March.....	3,729,055	6. June.....	3,124,598	9. September.....	2,340,741	12. December.....	2,183,264

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
All Other Money Market Mutual Funds								
99FEDG-OB-7	Federated Gov Obligation Institutional S		12/27/2021		XXX	426,023	11	
8699999 – All Other Money Market Mutual Funds						426,023	11	
9999999 – Total Cash Equivalents						426,023	11	

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama	AL	NONE				
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				
59.	Totals	XXX	XXX				
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						